

FORM 13F SUMMARY PAGE

REPORT SUMMARY:

Number of Other Included Managers: 4

Form 13F Information Table Entry Total: 3,526

Form 13F Information Table Value Total: \$15,695,091 (thousands)

List of Other Included Managers:

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

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

NAME OF ISSUER -----	TITLE OF CLASS -----	CUSIP NUMBER -----	VALUE (X1000) -----	SHRS OR PRN AMT -----	SH/ PRN -----	PUT/ CALL -----	INVESTMENT DISCRTN -----	OTHER MGRS -----	VOTING AUTHORITY		
									SOLE -----	SHARED -----	NONE -----
1-800 CONTACTS INC	EQUITY	681977104	41	2,029	SH		SOLE	1	2,029		
1-800-FLOWERS.COM INC	EQUITY	68243Q106	30	4,491	SH		SOLE	1	4,491		
1ST SOURCE CORP.	EQUITY	336901103	67	5,262	SH		SOLE	1	5,262		
21ST CENTURY INSURANCE COMPANY	EQUITY	90130N103	6	462	SH		SOLE	1	462		
21ST CENTURY INSURANCE COMPANY	EQUITY	90130N103	662726	53,445,620	SH		SOLE	1	53,445,620		
3COM CORP.	EQUITY	885535104	2392	485,988	SH		SOLE	1	485,988		
3D SYSTEMS CORPORATION	EQUITY	88554D205	13	2,882	SH		SOLE	1	2,882		
3M	EQUITY	88579Y101	2145	16,500	SH		DEFINED	4		16,500	
3M CO	EQUITY	88579Y101	44591	342,930	SH		SOLE	1	342,930		
3M CO COM	EQUITY	88579Y101	3511	27,000	SH		SOLE	3	27,000		
3M COMPANY	EQUITY	88579Y101	21739	167,185	SH		DEFINED	2		167,185	
3TEC ENERGY CORPORATION	EQUITY	88575R308	86	5,694	SH		SOLE	1	5,694		
4KIDS ENTERTAINMENT INC	EQUITY	350865101	41	3,455	SH		SOLE	1	3,455		
7-ELEVEN INC.	EQUITY	817826209	58	8,355	SH		SOLE	1	8,355		
99 CENTS ONLY STORES	EQUITY	65440K106	2394	93,866	SH		SOLE	1	93,866		
99 CENTS ONLY STORES COM	EQUITY	65440K106	11373	445,996	SH		SOLE	3	433,189		12,807
A C MOORE ARTS & CRAFT	EQUITY	00086T103	61	4,410	SH		SOLE	1	4,410		
A.G. EDWARDS, INC.	EQUITY	281760108	2784	107,476	SH		SOLE	1	107,476		
AAIPHARMA INC	EQUITY	00252W104	52	6,078	SH		SOLE	1	6,078		
AAON INC	EQUITY	000360206	43	3,416	SH		SOLE	1	3,416		
AAR CORP.	EQUITY	000361105	35	9,224	SH		SOLE	1	9,224		
AARON RENTS, INC.	EQUITY	002535201	105	5,152	SH		SOLE	1	5,152		
ABBOTT LABORATORIES	EQUITY	002824100	28426	755,815	SH		SOLE	1	755,815		
ABBOTT LABS	EQUITY	002824100	7093	188,602	SH		DEFINED	2		188,602	
Abbott Labs	EQUITY	002824100	3009	80,000	SH		DEFINED	4		80,000	
ABC BANCORP	EQUITY	000400101	49	3,599	SH		SOLE	1	3,599		
ABERCROMBIE & FITCH CO CL A	EQUITY	002896207	15690	522,468	SH		SOLE	3	451,500		70,968
ABERCROMBIE AND FITCH CO	EQUITY	002896207	5012	166,900	SH		DEFINED	2		166,900	
ABERCROMBIE AND FITCH CO.	EQUITY	002896207	3924	130,656	SH		SOLE	1	130,656		
ABGENIX, INC.	EQUITY	00339B107	245	28,156	SH		SOLE	1	28,156		
ABIOMED, INC.	EQUITY	003654100	18	4,530	SH		SOLE	1	4,530		
ABLE LABORATORIES INC COM NEW	EQUITY	00371N407	1752	123,800	SH		SOLE	3	123,800		
ABM INDUSTRIES, INC.	EQUITY	000957100	179	13,585	SH		SOLE	1	13,585		
ACACIA RESEARCH-ACACIA INC	EQUITY	003881307	9	7,082	SH		SOLE	1	7,082		
ACACIA RESEARCH-COMBIMATRIX	EQUITY	003881208	7	3,982	SH		SOLE	1	3,982		
ACADIA REALTY TRUST	EQUITY	004239109	39	4,861	SH		SOLE	1	4,861		
ACCLAIM ENTERTAINMENT, INC.	EQUITY	004325205	10	25,094	SH		SOLE	1	25,094		
ACCREDITO HEALTH INC	EQUITY	00437V104	2434	100,000	SH		DEFINED	2		100,000	

ACCREDITO HEALTH INC COM	EQUITY	00437V104	14083	578,609	SH	Sole	3	547,899	30,710
ACCREDITO HEALTH INC.	EQUITY	00437V104	15	605	SH	SOLE	1	605	
ACE LTD	EQUITY	G0070K103	5403	186,620	SH	SOLE	1	186,620	
ACME COMMUNICATION INC	EQUITY	004631107	22	3,362	SH	SOLE	1	3,362	
ACTEL CORP.	EQUITY	004934105	130	7,591	SH	SOLE	1	7,591	
ACTERNA CORP	EQUITY	00503U105	1	9,051	SH	SOLE	1	9,051	
ACTION PERFORMANCE CO., INC.	EQUITY	004933107	120	5,666	SH	SOLE	1	5,666	
ACTIVE POWER INC	EQUITY	00504W100	13	12,078	SH	SOLE	1	12,078	
ACTIVISION, INC.	EQUITY	004930202	1284	88,842	SH	SOLE	1	88,842	
ACTUANT CORP	EQUITY	00508X203	117	3,338	SH	SOLE	1	3,338	
ACTUATE CORP.	EQUITY	00508B102	22	15,885	SH	SOLE	1	15,885	
ACUITY BRANDS INC	EQUITY	00508Y102	200	14,905	SH	SOLE	1	14,905	
ACXIOM CORP.	EQUITY	005125109	2016	119,783	SH	SOLE	1	119,783	
ADAPTEC, INC.	EQUITY	00651F108	9	1,489	SH	SOLE	1	1,489	
ADC TELECOMMUNICATIONS, INC	EQUITY	000886101	816	396,206	SH	SOLE	1	396,206	
ADE CORP.	EQUITY	00089C107	20	3,409	SH	SOLE	1	3,409	
ADMINISTAFF, INC.	EQUITY	007094105	43	6,890	SH	SOLE	1	6,890	
ADOBE SYS INC	EQUITY	00724F101	3268	106,000	SH	DEFINED	2		106,000
ADOBE SYSTEMS INC.	EQUITY	00724F101	9416	305,404	SH	SOLE	1	305,404	
ADOLOR CORPORATION	EQUITY	00724X102	111	11,242	SH	SOLE	1	11,242	
ADTRAN INC COM	EQUITY	00738A106	15854	441,488	SH	Sole	3	430,000	11,488
ADTRAN, INC.	EQUITY	00738A106	2043	56,903	SH	SOLE	1	56,903	
ADVANCE AUTO PARTS	EQUITY	00751Y106	9	196	SH	SOLE	1	196	
ADVANCE AUTO PARTS COM	EQUITY	00751Y106	47922	1,036,142	SH	Sole	3	1,007,400	28,742
ADVANCED DIGITAL INFO CORP.	EQUITY	007525108	155	22,450	SH	SOLE	1	22,450	
ADVANCED ENERGY INDUSTRIES	EQUITY	007973100	51	5,971	SH	SOLE	1	5,971	
ADVANCED FIBRE COMMNCT COM	EQUITY	00754A105	10264	677,970	SH	Sole	3	658,800	19,170
ADVANCED FIBRE COMMUNICATIONS	EQUITY	00754A105	1712	113,061	SH	SOLE	1	113,061	
ADVANCED MARKETING SERV. INC.	EQUITY	00753T105	57	5,103	SH	SOLE	1	5,103	
ADVANCED MEDICAL OPTICS	EQUITY	00763M108	6	418	SH	SOLE	1	418	
ADVANCED MICRO DEVICES, INC.	EQUITY	007903107	1131	183,033	SH	SOLE	1	183,033	
ADVANCED NEUROMOD SYS COM	EQUITY	00757t101	8160	190,200	SH	Sole	3	190,200	
ADVANCED POWER TECHNOLOG INC	EQUITY	00761E108	6	1,993	SH	SOLE	1	1,993	
ADVANCEPCS	EQUITY	00790K109	15460	545,536	SH	SOLE	1	545,536	
ADVANCEPCS COM	EQUITY	00790K109	54671	1,929,108	SH	Sole	3	1,834,300	94,808
ADVANCES NEUROMODULATIONS SYS	EQUITY	00757T101	139	3,234	SH	SOLE	1	3,234	
ADVANTA CORP [B]	EQUITY	007942204	60	7,981	SH	SOLE	1	7,981	
ADVENT SOFTWARE, INC.	EQUITY	007974108	535	43,945	SH	SOLE	1	43,945	
ADVISORY BRD CO	EQUITY	00762W107	70	2,000	SH	SOLE	1	2,000	
ADVO, INC.	EQUITY	007585102	224	6,797	SH	SOLE	1	6,797	
AEP INDS INC COM	EQUITY	001031103	13	1,466	SH	SOLE	1	1,466	
AEROFLEX, INC	EQUITY	007768104	122	21,625	SH	SOLE	1	21,625	

AEROPOSTALE INC	EQUITY	007865108	60	4,541	SH	SOLE	1	4,541	
AES DRAX ENERGY LTD	EQUITY	00130H105	864	238,804	SH	SOLE	1	238,804	
AETHER SYSTEMS INC.	EQUITY	00808V105	41	13,022	SH	SOLE	1	13,022	
AETNA INC-NEW	EQUITY	00817Y108	3285	66,631	SH	SOLE	1	66,631	
AFC ENTERPRISES	EQUITY	00104Q107	64	4,735	SH	SOLE	1	4,735	
AFFILIATED COMPUTER CL A	EQUITY	008190100	41294	932,986	SH	SoLe	3	882,792	50,194
AFFILIATED COMPUTER SERVICES CLASS A	EQUITY	008190100	7866	177,720	SH	SOLE	1	177,720	
AFFILIATED COMPUTER SVCS I	EQUITY	008190100	9144	206,600	SH	DEFINED	2		206,600
AFFILIATED MANAGERS GROUP	EQUITY	008252108	12	300	SH	SOLE	1	300	
AFFYMETRIX INC	EQUITY	00826T108	221	8,512	SH	SOLE	1	8,512	
AFFYMETRIX INC COM	EQUITY	00826T108	20380	783,848	SH	SoLe	3	768,000	15,848
AFLAC, INC.	EQUITY	001055102	7087	221,110	SH	SOLE	1	221,110	
AFTERMARKET TECHNOLOGY	EQUITY	008318107	31	2,755	SH	SOLE	1	2,755	
AGCO CORP.	EQUITY	001084102	1625	100,946	SH	SOLE	1	100,946	
AGERE SYSTEMS INC-CL B W/I	EQUITY	00845V209	34	22,926	SH	SOLE	1	22,926	
AGILE SOFTWARE CORP.	EQUITY	00846X105	87	13,598	SH	SOLE	1	13,598	
AGILENT TECHNOLOGIES INC.	EQUITY	00846U101	3445	261,960	SH	SOLE	1	261,960	
AGL RESOURCES, INC.	EQUITY	001204106	3121	132,099	SH	SOLE	1	132,099	
AIR PRODUCTS AND CHEMICALS INC	EQUITY	009158106	4032	97,330	SH	SOLE	1	97,330	
AIRBORNE INC.	EQUITY	009269101	2295	117,029	SH	SOLE	1	117,029	
AIRGAS, INC.	EQUITY	009363102	2158	116,572	SH	SOLE	1	116,572	
AIRGATE PCS, INC.	EQUITY	009367103	2	8,820	SH	SOLE	1	8,820	
AIRTRAN HOLDINGS, INC.	EQUITY	00949P108	153	22,712	SH	SOLE	1	22,712	
AK STEEL CORP.	EQUITY	001547108	9564	2,942,738	SH	SOLE	1	2,942,738	
AKAMAI TECHNOLOGIES INC.	EQUITY	00971T101	50	35,460	SH	SOLE	1	35,460	
AKSYS LTD	EQUITY	010196103	64	9,181	SH	SOLE	1	9,181	
ALABAMA NATIONAL BANCORP	EQUITY	010317105	145	3,545	SH	SOLE	1	3,545	
ALAMO GROUP INC	EQUITY	011311107	26	2,261	SH	SOLE	1	2,261	
ALAMOSA HOLDINGS INC.	EQUITY	011589108	10	26,558	SH	SOLE	1	26,558	
ALARIS MEDICAL INC	EQUITY	011637105	53	5,106	SH	SOLE	1	5,106	
ALASKA AIR GROUP, INC.	EQUITY	011659109	689	43,982	SH	SOLE	1	43,982	
ALASKA COMM. SYS. HLDGS., INC.	EQUITY	01167P101	5	2,260	SH	SOLE	1	2,260	
ALBANY INTERNATIONAL CORP. CLASS A	EQUITY	012348108	195	8,533	SH	SOLE	1	8,533	
ALBANY MOLECULAR	EQUITY	012423109	111	7,463	SH	SOLE	1	7,463	
ALBEMARLE CORP.	EQUITY	012653101	1361	55,897	SH	SOLE	1	55,897	
ALBERTO-CULVER CO. CLASS B	EQUITY	013068101	1260	25,562	SH	SOLE	1	25,562	
ALBERTSONS INC	EQUITY	013104104	5864	311,103	SH	DEFINED	2		311,103
ALBERTSON'S, INC.	EQUITY	013104104	3060	162,360	SH	SOLE	1	162,360	
ALCOA INC	EQUITY	013817101	2064	106,500	SH	DEFINED	2		106,500
ALCOA, INC.	EQUITY	013817101	7895	407,390	SH	SOLE	1	407,390	
ALCON INC	EQUITY	H01301102	2711	66,100	SH	DEFINED	2		66,100
ALDERWOODS GROUP INC	EQUITY	014383103	50	14,384	SH	SOLE	1	14,384	

ALEXANDER & BALDWIN, INC.	EQUITY	014482103	1731	69,614	SH	SOLE	1	69,614	
ALEXANDER'S, INC.	EQUITY	014752109	46	717	SH	SOLE	1	717	
ALEXANDRIA REAL EST EQ COM	EQUITY	015271109	6968	165,700	SH	SoLe	3	130,100	35,600
ALEXANDRIA REAL ESTATE EQUITIE	EQUITY	015271109	270	6,418	SH	SOLE	1	6,418	
ALEXION PHARMACEUTICLAS, INC.	EQUITY	015351109	79	6,532	SH	SOLE	1	6,532	
ALFA CORP.	EQUITY	015385107	146	12,554	SH	SOLE	1	12,554	
ALICO INC	EQUITY	016230104	30	1,238	SH	SOLE	1	1,238	
ALIGN TECHNOLOGY INC	EQUITY	016255101	72	11,917	SH	SOLE	1	11,917	
ALKERMES INC	EQUITY	01642T108	178	19,655	SH	SOLE	1	19,655	
ALLEGHANY CORP	EQUITY	017175100	14	84	SH	SOLE	1	84	
ALLEGHENY ENERGY, INC.	EQUITY	017361106	346	55,666	SH	SOLE	1	55,666	
ALLEGHENY TECHNOLOGIES, INC.	EQUITY	01741R102	222	76,606	SH	SOLE	1	76,606	
ALLEGIANCE TELECOM I	EQUITY	01747T102	11	39,419	SH	SOLE	1	39,419	
ALLEGIANC BANCORP INC	EQUITY	017476102	73	4,294	SH	SOLE	1	4,294	
ALLEN TELECOM, INC.	EQUITY	018091108	277	28,405	SH	SOLE	1	28,405	
ALLERGAN INC	EQUITY	018490102	3240	47,500	SH	DEFINED	2		47,500
ALLERGAN, INC.	EQUITY	018490102	30640	449,200	SH	SOLE	1	449,200	
ALLETE INC.	EQUITY	018522102	2392	115,211	SH	SOLE	1	115,211	
ALLIANCE DATA SYS CORP COM	EQUITY	018581108	29109	1,712,265	SH	SoLe	3	1,656,579	55,686
ALLIANCE DATA SYSTEMS	EQUITY	018581108	14	831	SH	SOLE	1	831	
ALLIANCE GAMING CORP	EQUITY	01859P609	229	15,247	SH	SOLE	1	15,247	
ALLIANCE GAMING CORP COM NEW	EQUITY	01859P609	27315	1,820,970	SH	SoLe	3	1,782,900	38,070
ALLIANCE IMAGING INC	EQUITY	018606202	13	4,243	SH	SOLE	1	4,243	
ALLIANCE SEMICONDUCTOR CORP.	EQUITY	01877H100	26	8,029	SH	SOLE	1	8,029	
ALLIANT ENERGY CORP.	EQUITY	018802108	1983	123,416	SH	SOLE	1	123,416	
ALLIANT TECHSYSTEMS INC	EQUITY	018804104	24	441	SH	SOLE	1	441	
ALLIED CAPITAL CORP	EQUITY	01903Q108	6262	313,391	SH	SOLE	1	313,391	
ALLIED WASTE INDUSTRIES, INC.	EQUITY	019589308	1199	150,013	SH	SOLE	1	150,013	
ALLMERICA FINANCIAL CORP	EQUITY	019754100	998	71,167	SH	SOLE	1	71,167	
ALLOS THERAPEUTICS INC	EQUITY	019777101	66	16,575	SH	SOLE	1	16,575	
ALLOY ONLINE, INC	EQUITY	019855105	56	11,238	SH	SOLE	1	11,238	
ALLSCRIPTS HEALTHCARE SOLUTION	EQUITY	01988P108	23	8,342	SH	SOLE	1	8,342	
ALLSTATE CORP	EQUITY	020002101	17799	536,600	SH	DEFINED	2		536,600
ALLSTATE CORP.	EQUITY	020002101	9986	301,060	SH	SOLE	1	301,060	
ALLTEL CORP	EQUITY	020039103	10696	238,970	SH	DEFINED	2		238,970
ALLTEL CORP.	EQUITY	020039103	5961	133,170	SH	SOLE	1	133,170	
ALPHARMA INC. CLASS A	EQUITY	020813101	191	10,631	SH	SOLE	1	10,631	
ALTERA CORP	EQUITY	021441100	3202	236,500	SH	DEFINED	2		236,500
ALTERA CORP COM	EQUITY	021441100	3543	261,700	SH	SoLe	3	227,300	34,400
ALTERA CORP.	EQUITY	021441100	2589	191,231	SH	SOLE	1	191,231	
ALTIRIS INC	EQUITY	02148M100	23	1,820	SH	SOLE	1	1,820	
ALTRIA GROUP INC	EQUITY	02209S103	26883	897,300	SH	SOLE	1	897,300	

ALTRIA GROUP INC	EQUITY	02209S103	14403	480,742	SH	DEFINED	2		480,742
AMAZON COM INC	EQUITY	023135106	3644	139,995	SH	DEFINED	2		139,995
AMAZON.COM, INC.	EQUITY	023135106	346	13,298	SH	SOLE	1	13,298	
AMB PROPERTY CORP	EQUITY	00163T109	8264	292,521	SH	SOLE	1	292,521	
AMBAC FINANCIAL GROUP INC.	EQUITY	023139108	2356	46,629	SH	SOLE	1	46,629	
AMBASSADORS GROUP INC	EQUITY	023177108	24	2,021	SH	SOLE	1	2,021	
AMC ENTERTAINMENT, INC.	EQUITY	001669100	92	10,590	SH	SOLE	1	10,590	
AMCOL INTERNATIONAL CORP.	EQUITY	02341W103	41	7,151	SH	SOLE	1	7,151	
AMCORE FINANCIAL, INC.	EQUITY	023912108	194	8,898	SH	SOLE	1	8,898	
AMDOCS LTD	EQUITY	G02602103	1461	110,000	SH	DEFINED	2		110,000
AMERADA HESS CORP	EQUITY	023551104	1777	40,157	SH	SOLE	1	40,157	
AMERCO, INC.	EQUITY	023586100	15	3,623	SH	SOLE	1	3,623	
Ameren	EQUITY	023608102	1953	50,000	SH	DEFINED	4		50,000
AMEREN CORP.	EQUITY	023608102	2746	70,328	SH	SOLE	1	70,328	
AMERICA MOVIL-SERIES L ADR	EQUITY	02364W105	2245	167,940	SH	SOLE	1	167,940	
AMERICAN AXLE & MFG HOLDINGS	EQUITY	024061103	8	382	SH	SOLE	1	382	
AMERICAN CAP. STRATEGIES, INC.	EQUITY	024937104	334	14,926	SH	SOLE	1	14,926	
AMERICAN EAGLE OUTFITTERS	EQUITY	02553E106	1387	95,532	SH	SOLE	1	95,532	
AMERICAN ELECTRIC POWER, INC.	EQUITY	025537101	18519	810,480	SH	SOLE	1	810,480	
American Express	EQUITY	025816109	831	25,000	SH	DEFINED	4		25,000
AMERICAN EXPRESS CO.	EQUITY	025816109	47307	1,423,610	SH	SOLE	1	1,423,610	
AMERICAN EXPRESS INC	EQUITY	025816109	15180	456,810	SH	DEFINED	2		456,810
AMERICAN FINANCIAL GROUP, INC.	EQUITY	025932104	1833	92,336	SH	SOLE	1	92,336	
AMERICAN FIRST MORTGAGE INVES	EQUITY	55272X102	3069	354,828	SH	SOLE	1	354,828	
AMERICAN GREETINGS CORP. CLASS A	EQUITY	026375105	383	29,211	SH	SOLE	1	29,211	
AMERICAN HEALTHWAYS INC	EQUITY	02649V104	74	3,885	SH	SOLE	1	3,885	
AMERICAN HOME MTG HLDG	EQUITY	02660M108	31	3,139	SH	SOLE	1	3,139	
AMERICAN INTL GROUP INC	EQUITY	026874107	1496	30,250	SH	DEFINED	2		30,250
AMERICAN INTL GRP INC COM	EQUITY	026874107	116811	2,362,202	SH	SOLE	1	2,362,202	
AMERICAN ITALIAN PASTA CO. CLASS A	EQUITY	027070101	258	5,973	SH	SOLE	1	5,973	
AMERICAN MANAGEMENT SYSTEMS	EQUITY	027352103	170	14,112	SH	SOLE	1	14,112	
AMERICAN MED SEC GROUP	EQUITY	02744P101	30	2,241	SH	SOLE	1	2,241	
AMERICAN MEDICAL SYSTEMS HOLDI	EQUITY	02744M108	102	7,030	SH	SOLE	1	7,030	
AMERICAN NATIONAL IN	EQUITY	028591105	12	149	SH	SOLE	1	149	
AMERICAN NATL BANKSHAR	EQUITY	027745108	52	2,109	SH	SOLE	1	2,109	
AMERICAN PHARMACEU PTN COM	EQUITY	02886P109	17557	916,800	SH	SOLE	3	907,100	9,700
AMERICAN PHARMACEUTICA	EQUITY	02886P109	59	3,065	SH	SOLE	1	3,065	
AMERICAN PHYSICIANS CAPITAL IN	EQUITY	028884104	66	3,134	SH	SOLE	1	3,134	
AMERICAN POWER CONVERSION	EQUITY	029066107	1347	94,562	SH	SOLE	1	94,562	
AMERICAN STANDARD COMPANIES	EQUITY	029712106	2188	31,818	SH	SOLE	1	31,818	
AMERICAN STATES WATER CO.	EQUITY	029899101	131	5,501	SH	SOLE	1	5,501	
AMERICAN TOWER	EQUITY	029912201	11928	2,160,900	SH	SOLE	3	2,136,700	24,200

AMERICAN TOWER CORP	EQUITY	029912201	321	58,222	SH	SOLE	1	58,222	
AMERICAN WOODMARK CORP.	EQUITY	030506109	73	1,656	SH	SOLE	1	1,656	
AMERICREDIT CORP.	EQUITY	03060R101	686	208,012	SH	SOLE	1	208,012	
AMERIGROUP CORP	EQUITY	03073T102	102	3,501	SH	SOLE	1	3,501	
AMERISOURCEBERGEN CO	EQUITY	03073E105	22124	421,403	SH	SOLE	1	421,403	
AMERISTAR CASINOS	EQUITY	03070Q101	40	3,771	SH	SOLE	1	3,771	
AMERITRADE HLDG CORP COM	EQUITY	03074K100	7534	1,519,000	SH	SOLE	3	1,500,000	19,000
AMERITRADE HOLDING CORP - CL A	EQUITY	03074K100	327	65,839	SH	SOLE	1	65,839	
AMERON, INC.	EQUITY	030710107	78	1,299	SH	SOLE	1	1,299	
AMERUS GROUP CO.	EQUITY	03072M108	1288	52,485	SH	SOLE	1	52,485	
AMETEK, INC.	EQUITY	031100100	1845	55,901	SH	SOLE	1	55,901	
AMGEN INC COM	EQUITY	031162100	2446	42,500	SH	SOLE	3	42,500	
AMGEN, INC.	EQUITY	031162100	66987	1,163,971	SH	SOLE	1	1,163,971	
ANKOR TECHNOLOGY, INC	EQUITY	031652100	6	1,215	SH	SOLE	1	1,215	
AMLI RESIDENTIAL PROPERTIES	EQUITY	001735109	101	4,821	SH	SOLE	1	4,821	
AMN HEALTHCARE SERVICE	EQUITY	001744101	2	195	SH	SOLE	1	195	
AMPHENOL CORP. CLASS A	EQUITY	032095101	220	5,409	SH	SOLE	1	5,409	
AMR CORP.	EQUITY	001765106	5	2,254	SH	SOLE	1	2,254	
AMSOUTH BANCORPORATION	EQUITY	032165102	3131	157,512	SH	SOLE	1	157,512	
AMSURG CORP CL A	EQUITY	03232P405	186	7,363	SH	SOLE	1	7,363	
AMSURG CORP CL A	EQUITY	03232P405	9702	385,000	SH	SOLE	3	380,300	4,700
AMYLIN PHARMACEUTICALS, INC.	EQUITY	032346108	358	22,084	SH	SOLE	1	22,084	
ANADARKO PETROLEUM CORP.	EQUITY	032511107	29853	656,112	SH	SOLE	1	656,112	
ANADIGICS, INC.	EQUITY	032515108	23	11,019	SH	SOLE	1	11,019	
ANALOG DEVICES INC SUB NTS	EQUITY	032654AD7	505	5,000	SH	SOLE	1	5,000	
ANALOG DEVICES, INC.	EQUITY	032654105	4285	155,800	SH	SOLE	1	155,800	
ANALOGIC CORP.	EQUITY	032657207	109	2,399	SH	SOLE	1	2,399	
ANAREN INC	EQUITY	032744104	70	8,100	SH	SOLE	1	8,100	
ANCHOR BANCORP WISCONSIN, INC.	EQUITY	032839102	167	7,600	SH	SOLE	1	7,600	
ANDREW CORP.	EQUITY	034425108	433	13,088	SH	SOLE	1	13,088	
ANDRX GROUP	EQUITY	034553107	10	862	SH	SOLE	1	862	
ANGELICA CORP	EQUITY	034663104	54	3,143	SH	SOLE	1	3,143	
ANGLO AMERICAN PLC - UNSP ADR	EQUITY	03485P102	1108	77,480	SH	SOLE	1	77,480	
Anheuser Busch	EQUITY	035229103	1864	40,000	SH	DEFINED	4		40,000
ANHEUSER BUSCH COS INC	EQUITY	035229103	3911	83,900	SH	DEFINED	2		83,900
ANHEUSER-BUSCH COMPANIES, INC.	EQUITY	035229103	17243	369,940	SH	SOLE	1	369,940	
ANIXTER INTERNATIONALL, INC.	EQUITY	035290105	255	11,251	SH	SOLE	1	11,251	
ANN TAYLOR STORES CORP.	EQUITY	036115103	325	15,851	SH	SOLE	1	15,851	
ANNALY MTG MGMT INC	EQUITY	035710409	3886	222,459	SH	SOLE	1	222,459	
ANSWERTHINK INC	EQUITY	036916104	37	16,894	SH	SOLE	1	16,894	
ANSYS INC	EQUITY	03662Q105	127	5,313	SH	SOLE	1	5,313	
ANTEON INTERNATIONAL CORP	EQUITY	03674E108	122	5,450	SH	SOLE	1	5,450	

ANTHEM INC	EQUITY	03674B104	6086	91,864	SH	SOLE	1	91,864		
ANTHEM INC	EQUITY	03674B104	4803	72,500	SH	DEFINED	2		72,500	
ANTHEM INC COM	EQUITY	03674B104	10616	160,234	SH	SoLe	3	137,800		22,434
ANTHRACITE CAPITAL INC.	EQUITY	037023108	4875	426,168	SH	SOLE	1	426,168		
ANTIGENICS INC.	EQUITY	037032109	66	7,907	SH	SOLE	1	7,907		
ANWORTH MORTGAGE ASSET	EQUITY	037347101	114	8,737	SH	SOLE	1	8,737		
AOL TIME WARNER	EQUITY	00184A105	14086	1,297,047	SH	DEFINED	2		1,297,047	
AOL TIME WARNER INC.	EQUITY	00184A105	23425	2,157,004	SH	SOLE	1	2,157,004		
AON CORP.	EQUITY	037389103	2824	136,578	SH	SOLE	1	136,578		
APAC TELESERVICES, INC.	EQUITY	00185E106	22	9,304	SH	SOLE	1	9,304		
APACHE CORP	EQUITY	037411105	19715	319,331	SH	DEFINED	2		319,331	
APACHE CORP COM	EQUITY	037411105	1854	30,030	SH	SoLe	3	26,775		3,255
APACHE CORP.	EQUITY	037411105	4369	70,770	SH	SOLE	1	70,770		
APARTMENT INVT & MGMT CL A	EQUITY	03748R101	19958	547,100	SH	SoLe	3	464,646		82,454
APARTMENT INVT & MGMT CO - A	EQUITY	03748R101	1510	41,387	SH	SOLE	1	41,387		
APEX MORTGAGE CAPITAL INC	EQUITY	037564101	63	10,524	SH	SOLE	1	10,524		
APHTON CORP.	EQUITY	03759P101	20	7,849	SH	SOLE	1	7,849		
APOGEE ENTERPRISES, INC.	EQUITY	037598109	84	10,216	SH	SOLE	1	10,216		
APOGENT TECHNOLOGIES	EQUITY	03760A101	2538	174,089	SH	SOLE	1	174,089		
APOLLO GROUP INC	EQUITY	037604105	6826	136,800	SH	DEFINED	2		136,800	
APOLLO GROUP INC CL A	EQUITY	037604105	22347	447,826	SH	SoLe	3	385,850		61,976
APOLLO GROUP, INC. CLASS A	EQUITY	037604105	4275	85,662	SH	SOLE	1	85,662		
APPLE COMPUTER, INC.	EQUITY	037833100	2763	195,426	SH	SOLE	1	195,426		
APPLEBEES INTERNATIONAL, INC.	EQUITY	037899101	2082	74,257	SH	SOLE	1	74,257		
APPLEBEES INTL INC	EQUITY	037899101	1851	66,000	SH	DEFINED	2		66,000	
APPLEBEES INTL INC COM	EQUITY	037899101	21221	756,800	SH	SoLe	3	747,700		9,100
APPLERA CORP APPLIED BIOSYSTEM	EQUITY	038020103	2328	147,094	SH	SOLE	1	147,094		
APPLICA INC.	EQUITY	03815A106	29	5,874	SH	SOLE	1	5,874		
APPLIED FILMS CORP	EQUITY	038197109	65	4,012	SH	SOLE	1	4,012		
APPLIED INDUSTRIAL TECH., INC.	EQUITY	03820C105	116	6,913	SH	SOLE	1	6,913		
APPLIED MATERIALS INC	EQUITY	038222105	13708	1,089,700	SH	DEFINED	2		1,089,700	
APPLIED MATERIALS, INC.	EQUITY	038222105	10612	843,560	SH	SOLE	1	843,560		
APPLIED MICRO CIRCUITS CORP.	EQUITY	03822W109	451	138,270	SH	SOLE	1	138,270		
APPLIED MOLECULAR EVOLUTION	EQUITY	03823E108	13	4,824	SH	SOLE	1	4,824		
APRIA HEALTHCARE GROUP, INC.	EQUITY	037933108	2051	87,798	SH	SOLE	1	87,798		
APTARGROUP, INC.	EQUITY	038336103	17	520	SH	SOLE	1	520		
AQUILA INC	EQUITY	03840P102	508	244,417	SH	SOLE	1	244,417		
ARACRUZ CELULOSE SA-SPON ADR	EQUITY	038496204	522	26,100	SH	SOLE	1	26,100		
ARAMARK CORP	EQUITY	038521100	9	409	SH	SOLE	1	409		
ARBITRON, INC.	EQUITY	03875Q108	335	10,583	SH	SOLE	1	10,583		
ARCH CHEMICALS, INC.	EQUITY	03937R102	135	7,233	SH	SOLE	1	7,233		
ARCH COAL INC COM	EQUITY	039380100	10355	544,696	SH	SoLe	3	529,200		15,496

ARCH COAL, INC.	EQUITY	039380100	1635	86,029	SH	SOLE	1	86,029	
ARCHER DANIELS MIDLAND CO.	EQUITY	039483102	3076	284,838	SH	SOLE	1	284,838	
ARCHSTONE COMMUNITIES TRUST	EQUITY	039583109	56	2,556	SH	SOLE	1	2,556	
ARCHSTONE SMITH TR COM	EQUITY	039583109	7948	361,953	SH	SOLE	3	290,466	71,487
ARCTIC CAT, INC.	EQUITY	039670104	85	5,442	SH	SOLE	1	5,442	
ARDEN GROUP INC	EQUITY	039762109	26	488	SH	SOLE	1	488	
ARDEN REALTY INC.	EQUITY	039793104	19	837	SH	SOLE	1	837	
ARENA PHARMACEUTICALS INC	EQUITY	040047102	46	7,013	SH	SOLE	1	7,013	
ARGONAUT GROUP, INC.	EQUITY	040157109	67	7,778	SH	SOLE	1	7,778	
ARGOSY GAMING CO.	EQUITY	040228108	179	8,976	SH	SOLE	1	8,976	
ARIAD PHARMACEUTICALS, INC.	EQUITY	04033A100	14	11,201	SH	SOLE	1	11,201	
ARIBA, INC.	EQUITY	04033V104	337	119,412	SH	SOLE	1	119,412	
ARKANSAS BEST CORP.	EQUITY	040790107	197	7,735	SH	SOLE	1	7,735	
ARMOR HOLDINGS, INC.	EQUITY	042260109	85	8,515	SH	SOLE	1	8,515	
ARQULE, INC.	EQUITY	04269E107	18	7,654	SH	SOLE	1	7,654	
ARRAY BIOPHARMA INC	EQUITY	04269X105	30	6,918	SH	SOLE	1	6,918	
ARRIS GROUP INC	EQUITY	04269Q100	87	23,582	SH	SOLE	1	23,582	
ARROW ELECTRONICS INC	EQUITY	042735100	1976	134,438	SH	SOLE	1	134,438	
ARROW FINANCIAL CORP	EQUITY	042744102	65	2,271	SH	SOLE	1	2,271	
ARROW INTERNATIONAL, INC.	EQUITY	042764100	138	3,397	SH	SOLE	1	3,397	
ARTESYN TECHNOLOGIES, INC.	EQUITY	043127109	33	10,652	SH	SOLE	1	10,652	
ARTHROCARE CORP.	EQUITY	043136100	98	7,877	SH	SOLE	1	7,877	
Arthur J Gallagher	EQUITY	363576109	864	35,200	SH	DEFINED	4		35,200
ARTISAN COMPONENTS INC.	EQUITY	042923102	87	5,387	SH	SOLE	1	5,387	
ARVINMERITOR, INC	EQUITY	043353101	1290	92,189	SH	SOLE	1	92,189	
ASBURY AUTOMOTIVE GROUP	EQUITY	043436104	22	2,796	SH	SOLE	1	2,796	
ASCENT MEDIA GROUP INC	EQUITY	043634104	3	2,250	SH	SOLE	1	2,250	
ASCENTIAL SOFTWARE CORP.	EQUITY	04362P108	1142	407,940	SH	SOLE	1	407,940	
ASHLAND OIL, INC.	EQUITY	044204105	3698	124,624	SH	SOLE	1	124,624	
ASIAINFO HOLDINGS INC.	EQUITY	04518A104	42	10,424	SH	SOLE	1	10,424	
ASPECT COMMUNICATIONS INC.	EQUITY	04523Q102	58	18,929	SH	SOLE	1	18,929	
ASPEN TECHNOLOGY, INC.	EQUITY	045327103	33	13,751	SH	SOLE	1	13,751	
ASSOCIATED BANC-CORP.	EQUITY	045487105	3246	100,410	SH	SOLE	1	100,410	
ASSOCIATED ESTATES REALTY	EQUITY	045604105	32	5,853	SH	SOLE	1	5,853	
ASTEC INDS INC COM	EQUITY	046224101	32	5,475	SH	SOLE	1	5,475	
ASTORIA FINANCIAL CORP.	EQUITY	046265104	2721	117,129	SH	SOLE	1	117,129	
ASTROPOWER INC	EQUITY	04644A101	28	6,743	SH	SOLE	1	6,743	
ASYST TECHNOLOGIES, INC.	EQUITY	04648X107	75	13,769	SH	SOLE	1	13,769	
AT & T CORP	EQUITY	001957505	5915	365,094	SH	SOLE	1	365,094	
AT RD INC	EQUITY	04648K105	51	7,561	SH	SOLE	1	7,561	
AT&T	EQUITY	001957505	6161	380,336	SH	DEFINED	2		380,336
AT&T WIRELESS	EQUITY	00209A106	2349	355,974	SH	DEFINED	2		355,974

AT&T WIRELESS (USD)	EQUITY	00209A106	8349	1,264,950	SH	SOLE	1	1,264,950	
ATA HOLDINGS CORP	EQUITY	00209H101	4	1,182	SH	SOLE	1	1,182	
ATHEROGENICS INC	EQUITY	047439104	84	8,981	SH	SOLE	1	8,981	
ATLANTIC COAST AIRLINES HLDG.	EQUITY	048396105	91	14,638	SH	SOLE	1	14,638	
ATLAS AIR WORLDWIDE HLDGS INC.	EQUITY	049164106	5	5,927	SH	SOLE	1	5,927	
ATMEL CORP.	EQUITY	049513104	1001	625,450	SH	SOLE	1	625,450	
ATMI INC	EQUITY	00207R101	3846	199,700	SH	DEFINED	2		199,700
ATMI, INC.	EQUITY	00207R101	188	9,760	SH	SOLE	1	9,760	
ATMOS ENERGY CORP.	EQUITY	049560105	316	14,886	SH	SOLE	1	14,886	
ATRIX LABS INC	EQUITY	04962L101	105	7,476	SH	SOLE	1	7,476	
ATWOOD OCEANICS, INC.	EQUITY	050095108	82	3,252	SH	SOLE	1	3,252	
AUDIOVOX COPR.	EQUITY	050757103	44	6,036	SH	SOLE	1	6,036	
AUGUST TECHNOLOGY CORP.	EQUITY	05106U105	10	2,665	SH	SOLE	1	2,665	
AURORA FOODS, INC.	EQUITY	05164B106	10	26,864	SH	SOLE	1	26,864	
AUTO ZONE INC	EQUITY	053332102	13763	200,300	SH	SOLE	3	177,200	23,100
AUTODESK, INC.	EQUITY	052769106	1062	69,592	SH	SOLE	1	69,592	
AUTOLIV, INC.	EQUITY	052800109	29	1,428	SH	SOLE	1	1,428	
AUTOMATIC DATA PROCESSING INC.	EQUITY	053015103	7970	258,850	SH	SOLE	1	258,850	
AUTONATION INC	EQUITY	05329W102	1620	127,085	SH	SOLE	1	127,085	
AUTOZONE, INC.	EQUITY	053332102	2923	42,548	SH	SOLE	1	42,548	
AVALONBAY COMMUNITIE	EQUITY	053484101	2971	80,505	SH	SOLE	1	80,505	
AVANEX CORP	EQUITY	05348W109	16	21,091	SH	SOLE	1	21,091	
AVATAR HOLDINGS, INC.	EQUITY	053494100	40	1,564	SH	SOLE	1	1,564	
AVAYA INC	EQUITY	053499109	1	482	SH	DEFINED	2		482
AVAYA INC.	EQUITY	053499109	336	164,630	SH	SOLE	1	164,630	
AVERY DENNISON CORP	EQUITY	053611109	12419	211,667	SH	DEFINED	2		211,667
AVERY DENNISON CORP.	EQUITY	053611109	2835	48,318	SH	SOLE	1	48,318	
AVIALL, INC.	EQUITY	05366B102	52	6,705	SH	SOLE	1	6,705	
AVID TECHNOLOGY, INC.	EQUITY	05367P100	199	8,970	SH	SOLE	1	8,970	
AVIGEN, INC.	EQUITY	053690103	21	7,245	SH	SOLE	1	7,245	
AVISTA CORP	EQUITY	05379B107	182	17,221	SH	SOLE	1	17,221	
AVNET, INC.	EQUITY	053807103	1933	184,473	SH	SOLE	1	184,473	
AVOCENT CORPORATION	EQUITY	053893103	1750	74,974	SH	SOLE	1	74,974	
AVON PRODS INC	EQUITY	054303102	6646	116,500	SH	DEFINED	2		116,500
AVON PRODUCTS, INC.	EQUITY	054303102	5742	100,640	SH	SOLE	1	100,640	
AVX CORP	EQUITY	002444107	21	2,285	SH	SOLE	1	2,285	
AXCELIS TECHNOLOGIES INC	EQUITY	054540109	167	35,280	SH	SOLE	1	35,280	
AXT INC.	EQUITY	00246W103	5	6,716	SH	SOLE	1	6,716	
AZTAR CORP.	EQUITY	054802103	166	12,338	SH	SOLE	1	12,338	
BAKER HUGHES, INC.	EQUITY	057224107	4433	148,120	SH	SOLE	1	148,120	
BALDOR ELECTRIC CO.	EQUITY	057741100	235	10,961	SH	SOLE	1	10,961	
BALDWIN & LYONS, INC., CLASS B	EQUITY	057755209	52	2,605	SH	SOLE	1	2,605	

BALL CORP.	EQUITY	058498106	1398	25,105	SH	SOLE	1	25,105	
BALLY TOTAL FITNESS HLDG COR COM	EQUITY	05873K108	56	11,123	SH	SOLE	1	11,123	
BANC CORP	EQUITY	05944B103	23	4,743	SH	SOLE	1	4,743	
BANCFIRST CORP.	EQUITY	05945F103	63	1,417	SH	SOLE	1	1,417	
BANCORPSOUTH, INC.	EQUITY	059692103	22	1,185	SH	SOLE	1	1,185	
BANDAG, INC.	EQUITY	059815100	933	29,260	SH	SOLE	1	29,260	
BANK AMER CORP	EQUITY	060505104	37907	567,125	SH	DEFINED	2		567,125
BANK ATLANTIC BANCORP CLASS A	EQUITY	065908501	147	15,007	SH	SOLE	1	15,007	
BANK MUTUAL CORP	EQUITY	063748107	102	4,043	SH	SOLE	1	4,043	
BANK OF AMERICA CORP	EQUITY	060505104	58669	885,080	SH	SOLE	1	873,092	
BANK OF GRANITE CORP.	EQUITY	062401104	82	4,951	SH	SOLE	1	4,951	
BANK OF HAWAII CORP	EQUITY	062540109	2520	81,814	SH	SOLE	1	81,814	
BANK OF NEW YORK CO., INC.	EQUITY	064057102	6738	328,700	SH	SOLE	1	328,700	
BANK OF THE OZARKS INC	EQUITY	063904106	45	1,615	SH	SOLE	1	1,615	
BANK UNITED CORP-CPR WI	EQUITY	065416117	61	506,802	SH	SOLE	1	506,802	
BANKNORTH GROUP INC.	EQUITY	06646R107	5082	217,022	SH	SOLE	1	217,022	
BANKONE CORP.	EQUITY	06423A103	17411	502,920	SH	SOLE	1	502,920	
BANKUNITED FINANCIAL CORP CLASS A	EQUITY	06652B103	136	7,690	SH	SOLE	1	7,690	
BANNER CORPORATION	EQUITY	06652V109	60	3,752	SH	SOLE	1	3,752	
BANTA CORP.	EQUITY	066821109	1260	42,726	SH	SOLE	1	42,726	
BARNES & NOBLE, INC.	EQUITY	067774109	1645	86,637	SH	SOLE	1	86,637	
BARNES GROUP, INC.	EQUITY	067806109	80	3,768	SH	SOLE	1	3,768	
BARR LABORATORIES, INC	EQUITY	068306109	5037	88,363	SH	SOLE	1	88,363	
BARR LABS INC	EQUITY	068306109	4087	71,700	SH	DEFINED	2		71,700
BARR LABS INC COM	EQUITY	068306109	24496	429,756	SH	SOLE	3	375,000	54,756
BARRA, INC.	EQUITY	068313105	160	5,376	SH	SOLE	1	5,376	
BASSETT FURNITURE INDUSTRIES	EQUITY	070203104	38	3,660	SH	SOLE	1	3,660	
BAUSCH & LOMB, INC.	EQUITY	071707103	774	23,542	SH	SOLE	1	23,542	
BAXTER INTERNATIONAL, INC.	EQUITY	071813109	5877	315,300	SH	SOLE	1	315,300	
BAY VIEW CAPITAL CORP.	EQUITY	07262L101	123	22,598	SH	SOLE	1	22,598	
BBT CORP.	EQUITY	054937107	6340	201,710	SH	SOLE	1	201,710	
BE AEROSPACE, INC.	EQUITY	073302101	24	12,854	SH	SOLE	1	12,854	
BEA SYS INC	EQUITY	073325102	8416	825,900	SH	DEFINED	2		825,900
BEA SYSTEMS, INC.	EQUITY	073325102	10012	987,369	SH	SOLE	1	987,369	
BEAR STEARNS COS	EQUITY	073902108	2880	43,905	SH	SOLE	1	43,905	
BEARINGPOINT INC	EQUITY	074002106	15	2,324	SH	SOLE	1	2,324	
BEASLEY BROADCAST GROUP, INC.	EQUITY	074014101	21	2,120	SH	SOLE	1	2,120	
BEAZER HOMES USA, INC.	EQUITY	07556Q105	255	4,338	SH	SOLE	1	4,338	
BEBE STORES, INC.	EQUITY	075571109	19	1,588	SH	SOLE	1	1,588	
BECKMAN COULTER, INC.	EQUITY	075811109	2804	82,392	SH	SOLE	1	82,392	
BECTON, DICKINSON AND CO.	EQUITY	075887109	6619	192,177	SH	SOLE	1	192,177	
BED BATH & BEYOND INC COM	EQUITY	075896100	8072	233,700	SH	SOLE	3	203,000	30,700

BED BATH & BEYOND, INC.	EQUITY	075896100	5049	146,166	SH	SOLE	1	146,166	
BEDFORD PRPTY INVESTORS, INC.	EQUITY	076446301	347	13,269	SH	SOLE	1	13,269	
BEI TECHNOLOGIES INC	EQUITY	05538P104	38	3,968	SH	SOLE	1	3,968	
BEL FUSE INC. CLASS B	EQUITY	077347300	72	3,561	SH	SOLE	1	3,561	
BELDEN, INC.	EQUITY	077459105	88	8,167	SH	SOLE	1	8,167	
BELL MICROPRODUCTS INC	EQUITY	078137106	32	6,264	SH	SOLE	1	6,264	
BELLSOUTH CORP.	EQUITY	079860102	20330	938,180	SH	SOLE	1	938,180	
BELO CORP.	EQUITY	080555105	3071	151,583	SH	SOLE	1	151,583	
BEMIS CO., INC.	EQUITY	081437105	986	23,437	SH	SOLE	1	23,437	
BEMIS INC	EQUITY	081437105	10752	255,627	SH	DEFINED	2		255,627
BENCHMARK ELECTRONICS, INC.	EQUITY	08160H101	232	8,204	SH	SOLE	1	8,204	
BENIHANA INC [A]	EQUITY	082047200	18	1,701	SH	SOLE	1	1,701	
BENTLEY PHARMACEUTICAL	EQUITY	082657107	35	4,407	SH	SOLE	1	4,407	
BERKSHIRE HATHAWAY INC DEL	EQUITY	084670207	21032	9,842	SH	DEFINED	2		9,842
BERKSHIRE HILLS BANCOR	EQUITY	084680107	52	2,277	SH	SOLE	1	2,277	
BERRY PETROLEUM CO. CLASS A	EQUITY	085789105	89	5,952	SH	SOLE	1	5,952	
BEST BUY CO., INC.	EQUITY	086516101	3711	137,600	SH	SOLE	1	137,600	
BEVERLY ENTERPRISES, INC.	EQUITY	087851309	71	35,310	SH	SOLE	1	35,310	
BIG LOTS INC.	EQUITY	089302103	578	51,413	SH	SOLE	1	51,413	
BIOGEN, INC.	EQUITY	090597105	2200	73,418	SH	SOLE	1	73,418	
BIOMARIN PHARMACEUTICAL IN	EQUITY	09061G101	5226	460,400	SH	DEFINED	2		460,400
BIOMARIN PHARMACEUTICAL INC.	EQUITY	09061G101	148	13,065	SH	SOLE	1	13,065	
BIOMET INC COM	EQUITY	090613100	14761	481,600	SH	SoLe	3	427,400	54,200
BIOMET, INC.	EQUITY	090613100	3951	128,892	SH	SOLE	1	128,892	
BIOPURE CORP.	EQUITY	09065H105	22	6,687	SH	SOLE	1	6,687	
BIO-RAD LABORATORIES, INC., CLASS A	EQUITY	090572207	218	6,085	SH	SOLE	1	6,085	
BIO-REFERENCE LABS INC	EQUITY	09057G602	11	2,654	SH	SOLE	1	2,654	
BIORELIANCE CORP	EQUITY	090951104	24	1,241	SH	SOLE	1	1,241	
BIOSITE INC COM	EQUITY	090945106	22124	576,000	SH	SoLe	3	568,700	7,300
BIOSITE INC.	EQUITY	090945106	160	4,172	SH	SOLE	1	4,172	
BIO-TECHNOLOGY GENERAL CORP.	EQUITY	090578105	57	21,064	SH	SOLE	1	21,064	
BIOVAIL CORP (F)	EQUITY	09067J109	10843	271,958	SH	SoLe	3	228,000	43,958
BISYS GROUP, INC.	EQUITY	055472104	2626	160,892	SH	SOLE	1	160,892	
BJ SERVICES CO.	EQUITY	055482103	2396	69,662	SH	SOLE	1	69,662	
BJ SVCS CO	EQUITY	055482103	2679	77,900	SH	DEFINED	2		77,900
BJ'S WHOLESALE CLUB INC.	EQUITY	05548J106	1055	93,372	SH	SOLE	1	93,372	
BKF CAPITAL GROUP INC	EQUITY	05548G102	34	2,118	SH	SOLE	1	2,118	
BLACK & DECKER CORP.	EQUITY	091797100	1213	34,782	SH	SOLE	1	34,782	
BLACK BOX CORP.	EQUITY	091826107	217	7,307	SH	SOLE	1	7,307	
BLACK HILLS CORP.	EQUITY	092113109	1266	46,063	SH	SOLE	1	46,063	
BLACKROCK INC	EQUITY	09247X101	10	237	SH	SOLE	1	237	
BLAIR CORP	EQUITY	092828102	68	2,910	SH	SOLE	1	2,910	

BLOCK FINANCIAL CORP	EQUITY	093671105	4626	108,356	SH	SOLE	1	108,356	
BLOCKBUSTER INC -CLA	EQUITY	093679108	7	434	SH	SOLE	1	434	
BLYTH INC.	EQUITY	09643P108	1855	72,943	SH	SOLE	1	72,943	
BMC SOFTWARE INC COM	EQUITY	055921100	5977	396,100	SH	SOLE	3	349,700	46,400
BMC SOFTWARE, INC.	EQUITY	055921100	1559	103,301	SH	SOLE	1	103,301	
BOB EVANS FARMS, INC.	EQUITY	096761101	1429	59,311	SH	SOLE	1	59,311	
BOCA RESORTS INC -CL A	EQUITY	09688T106	113	10,281	SH	SOLE	1	10,281	
BOEING CO	EQUITY	097023105	86	3,410	SH	DEFINED	2		3,410
BOEING CO.	EQUITY	097023105	9152	365,190	SH	SOLE	1	365,190	
BOISE CASCADE CORP.	EQUITY	097383103	561	25,672	SH	SOLE	1	25,672	
BOK FINANCIAL CORP.	EQUITY	05561Q201	7	205	SH	SOLE	1	205	
BOMBAY CO INC	EQUITY	097924104	65	11,933	SH	SOLE	1	11,933	
BONE CARE INTERNATIONAL, INC.	EQUITY	098072101	25	3,486	SH	SOLE	1	3,486	
BORDERS GROUP, INC.	EQUITY	099709107	1567	106,586	SH	SOLE	1	106,586	
BORG WARNER INC	EQUITY	099724106	2188	45,734	SH	SOLE	1	45,734	
BORLAND SOFTWARE CORP.	EQUITY	099849101	201	21,857	SH	SOLE	1	21,857	
BOSTON BEER, INC. CLASS A	EQUITY	100557107	42	3,368	SH	SOLE	1	3,368	
BOSTON COMMUNICATIONS GROUP	EQUITY	100582105	73	4,667	SH	SOLE	1	4,667	
BOSTON PRIVATE FINANCIAL HOLDI	EQUITY	101119105	104	6,932	SH	SOLE	1	6,932	
BOSTON PROPERTIES INC	EQUITY	101121101	36	962	SH	SOLE	1	962	
BOSTON PROPERTIES INC COM	EQUITY	101121101	14432	380,800	SH	SOLE	3	305,511	75,289
BOSTON SCIENTIFIC CORP	EQUITY	101137107	15953	391,400	SH	DEFINED	2		391,400
BOSTON SCIENTIFIC CORP.	EQUITY	101137107	7111	174,450	SH	SOLE	1	174,450	
BOSTONFED BANCORP INC	EQUITY	101178101	33	1,423	SH	SOLE	1	1,423	
BOWATER, INC.	EQUITY	102183100	2762	74,356	SH	SOLE	1	74,356	
BOWNE & CO., INC.	EQUITY	103043105	121	12,077	SH	SOLE	1	12,077	
BOYD GAMING CORP.	EQUITY	103304101	143	11,187	SH	SOLE	1	11,187	
BOYDS COLLECTION, LTD.	EQUITY	103354106	35	6,389	SH	SOLE	1	6,389	
BOYKIN LODGING CO.	EQUITY	103430104	46	6,212	SH	SOLE	1	6,212	
BP AMOCO PLC SPON ADR	EQUITY	055622104	261	6,684	SH	DEFINED	2		6,684
BP P.L.C.	EQUITY	055622104	772	20,000	SH	DEFINED	4		20,000
BRADLEY PHARMACEUTICAL	EQUITY	104576103	41	3,007	SH	SOLE	1	3,007	
BRADY CORP.	EQUITY	104674106	187	6,621	SH	SOLE	1	6,621	
BRANDYWINE REALTY TRUST	EQUITY	105368203	211	9,608	SH	SOLE	1	9,608	
BRE PROPERTIES, INC., CLASS A	EQUITY	05564E106	20	664	SH	SOLE	1	664	
BRIDGFORD FOODS CORP	EQUITY	108763103	9	1,048	SH	SOLE	1	1,048	
BRIGGS & STRATTON CORP.	EQUITY	109043109	303	7,804	SH	SOLE	1	7,804	
BRIGHAM EXPLORATION COM	EQUITY	109178103	1892	400,000	SH	SOLE	3	400,000	
BRIGHT HORIZON FAMILY COM	EQUITY	109195107	24210	864,013	SH	SOLE	3	856,113	7,900
BRIGHT HORIZONS FAM. SOLUTIONS	EQUITY	109195107	103	3,680	SH	SOLE	1	3,680	
BRINKER INTERNATIONAL, INC.	EQUITY	109641100	3978	130,440	SH	SOLE	1	130,440	
BRINKER INTL INC	EQUITY	109641100	21931	719,050	SH	SOLE	3	620,600	98,450

BRISTOL MYERS SQUIBB CO	EQUITY	110122108	14959	707,951	SH	DEFINED	2		707,951
BRISTOL MYERS SQUIBB CO.	EQUITY	110122108	30458	1,441,480	SH	SOLE	1	1,441,480	
BRITESMILE INC	EQUITY	110415205	3	291	SH	SOLE	1	291	
BROADCOM CORP.	EQUITY	111320107	1588	128,583	SH	SOLE	1	128,583	
BROADWING INC.	EQUITY	111620100	1442	360,424	SH	SOLE	1	360,424	
BROCADE COMMUNICATION	EQUITY	111621108	70	14,314	SH	SOLE	1	14,314	
BROOKLINE BANCORP INC	EQUITY	11373M107	265	21,130	SH	SOLE	1	21,130	
BROOKS AUTOMATION INC	EQUITY	114340102	118	12,189	SH	SOLE	1	12,189	
BROOKSTONE INC	EQUITY	114537103	50	3,086	SH	SOLE	1	3,086	
BROWN & BROWN INC	EQUITY	115236101	2904	92,753	SH	SOLE	1	92,753	
BROWN SHOE COMANY, INC.	EQUITY	115736100	171	6,322	SH	SOLE	1	6,322	
BROWN, TOM INC.	EQUITY	115660201	292	12,048	SH	SOLE	1	12,048	
BROWN-FORMAN CORP CLASS B	EQUITY	115637209	2018	26,242	SH	SOLE	1	26,242	
BRUCKER DALTRONICS INC	EQUITY	116795105	12	4,070	SH	SOLE	1	4,070	
BRUKER AXS INC	EQUITY	11679P101	4	3,293	SH	SOLE	1	3,293	
BRUNSWICK CORP.	EQUITY	117043109	758	39,913	SH	SOLE	1	39,913	
BRUSH ENGINEERED MATERIALS	EQUITY	117421107	31	6,043	SH	SOLE	1	6,043	
BRYN MAWR BK CORP	EQUITY	117665109	48	1,351	SH	SOLE	1	1,351	
BSB BANCORP, INC.	EQUITY	055652101	68	3,152	SH	SOLE	1	3,152	
BUCA, INC.	EQUITY	117769109	30	5,477	SH	SOLE	1	5,477	
BUCKEYE TECHNOLOGIES INC	EQUITY	118255108	44	9,231	SH	SOLE	1	9,231	
BUCKLE, INC.	EQUITY	118440106	45	2,561	SH	SOLE	1	2,561	
BUILDING MATERIAL HOLDING CORP	EQUITY	120113105	59	4,437	SH	SOLE	1	4,437	
BURLINGTON COAT FACTORY WHSE	EQUITY	121579106	105	6,438	SH	SOLE	1	6,438	
BURLINGTON NORTHERN SANTA FE	EQUITY	12189T104	5364	215,440	SH	SOLE	1	215,440	
BURLINGTON RESOURCES, INC.	EQUITY	122014103	4253	89,138	SH	SOLE	1	89,138	
BUSH INDUSTRIES, INC.	EQUITY	123164105	5	3,081	SH	SOLE	1	3,081	
BUTLER MANUFACTURING CO.	EQUITY	123655102	33	2,022	SH	SOLE	1	2,022	
C & D TECHNOLOGIES, INC.	EQUITY	124661109	112	9,359	SH	SOLE	1	9,359	
C H ROBINSON WORLDWIDE INC	EQUITY	12541W100	21298	651,324	SH	SOLE	3	554,700	96,624
C. H. ROBINSON WORLDWIDE, INC.	EQUITY	12541W100	3822	116,884	SH	SOLE	1	116,884	
C. R. BARD, INC.	EQUITY	067383109	1440	22,841	SH	SOLE	1	22,841	
CABLE DESIGN TECHNOLOGIES CORP	EQUITY	126924109	106	15,977	SH	SOLE	1	15,977	
CABLEVISION SYSTEMS-NY GRP-A	EQUITY	12686C109	38	1,976	SH	SOLE	1	1,976	
CABOT CORP.	EQUITY	127055101	1978	82,896	SH	SOLE	1	82,896	
CABOT MICROELECTRONICS CORP	EQUITY	12709P103	1701	40,566	SH	SOLE	1	40,566	
CABOT OIL & GAS CORP., CLASS A	EQUITY	127097103	240	9,992	SH	SOLE	1	9,992	
CACHE INC	EQUITY	127150308	9	945	SH	SOLE	1	945	
CACI INTERNATIONAL	EQUITY	127190304	342	10,241	SH	SOLE	1	10,241	
CACI INTL INC	EQUITY	127190304	4233	126,900	SH	DEFINED	2		126,900
CADENCE DESIGN SYSTEMS, INC.	EQUITY	127387108	3615	361,501	SH	SOLE	1	361,501	
CAKTRONICS INC	EQUITY	234264109	79	5,093	SH	SOLE	1	5,093	

CAL DIVE INTERNATIONAL, INC.	EQUITY	127914109	239	13,244	SH	SOLE	1	13,244	
CALGON CARBON CORP.	EQUITY	129603106	59	12,070	SH	SOLE	1	12,070	
CALIFORNIA FIRST NTNL	EQUITY	130222102	13	1,255	SH	SOLE	1	1,255	
CALIFORNIA PIZZA KITCHEN INC	EQUITY	13054D109	117	5,105	SH	SOLE	1	5,105	
CALIFORNIA PIZZA KTCHN COM	EQUITY	13054D109	6456	280,700	SH	SOLE	3	280,700	
CALIFORNIA WATER SERVICE GROUP	EQUITY	130788102	132	5,121	SH	SOLE	1	5,121	
CALIPER TECHNOLOGIES CORP	EQUITY	130876105	31	8,757	SH	SOLE	1	8,757	
CALLAWAY GOLF CO.	EQUITY	131193104	1210	101,863	SH	SOLE	1	101,863	
CALPINE CORP.	EQUITY	131347106	623	188,850	SH	SOLE	1	188,850	
CAMBREX CORP.	EQUITY	132011107	195	8,101	SH	SOLE	1	8,101	
CAMDEN NATL CORP	EQUITY	133034108	74	2,939	SH	SOLE	1	2,939	
CAMDEN POPYTY TRUST	EQUITY	133131102	17	521	SH	SOLE	1	521	
CAMDEN PPTY TR SH BEN INT	EQUITY	133131102	16284	502,600	SH	SOLE	3	433,352	69,248
CAMINUS CORP.	EQUITY	133766105	28	3,124	SH	SOLE	1	3,124	
CAMPBELL SOUP CO.	EQUITY	134429109	3688	175,610	SH	SOLE	1	175,610	
CANTEL MEDICAL CORP	EQUITY	138098108	31	2,426	SH	SOLE	1	2,426	
CAPITAL AUTOMOTIVE REIT	EQUITY	139733109	192	7,708	SH	SOLE	1	7,708	
CAPITAL CITY BANK GROUP, INC.	EQUITY	139674105	100	2,552	SH	SOLE	1	2,552	
CAPITAL ONE FINANCIAL CORP.	EQUITY	14040H105	18105	603,315	SH	SOLE	1	603,315	
CAPITOL BANCORP LTD	EQUITY	14056D105	59	2,801	SH	SOLE	1	2,801	
CAPITOL FEDERAL FINANCIAL	EQUITY	14057C106	10	324	SH	SOLE	1	324	
CAPSTEAD MORTGAGE CORP.	EQUITY	14067E506	40	3,522	SH	SOLE	1	3,522	
CAPSTONE TURBINE COR	EQUITY	14067D102	20	27,913	SH	SOLE	1	27,913	
CARAUSTAR INDUSTRIES, INC.	EQUITY	140909102	64	9,501	SH	SOLE	1	9,501	
CARBO CERAMICS INC	EQUITY	140781105	110	3,352	SH	SOLE	1	3,352	
CARDIAC SCIENCE INC.	EQUITY	141410209	45	19,764	SH	SOLE	1	19,764	
CARDINAL HEALTH INC	EQUITY	14149Y108	12484	219,135	SH	SOLE	1	219,135	
CARDIODYNAMICS INTERNATIONAL	EQUITY	141597104	35	11,513	SH	SOLE	1	11,513	
CAREER ED CORP	EQUITY	141665109	1106	22,600	SH	DEFINED	2		22,600
CAREER EDUCATION CORP	EQUITY	141665109	3029	61,916	SH	SOLE	1	61,916	
CAREER EDUCATION CORP COM	EQUITY	141665109	42264	863,932	SH	SOLE	3	819,924	44,008
CAREMARK RX INC	EQUITY	141705103	60	3,291	SH	SOLE	1	3,291	
CAREMARK RX INC	EQUITY	141705103	7387	407,000	SH	DEFINED	2		407,000
CAREMARK RX INC COM	EQUITY	141705103	10327	569,000	SH	SOLE	3	502,900	66,100
CARLISLE COS INC.	EQUITY	142339100	2095	51,743	SH	SOLE	1	51,743	
CARMAX INC	EQUITY	143130102	2021	138,732	SH	SOLE	1	138,732	
CARMIKE CINEMAS INC	EQUITY	143436400	15	799	SH	SOLE	1	799	
CARNIVAL CORP	EQUITY	143658102	6341	263,000	SH	DEFINED	2		263,000
CARNIVAL CORP. CLASS A	EQUITY	143658102	6061	251,390	SH	SOLE	1	251,390	
CARPENTER TECHNOLOGY CORP.	EQUITY	144285103	373	36,712	SH	SOLE	1	36,712	
CARRAMERICA REALTY C	EQUITY	144418100	19	767	SH	SOLE	1	767	
CARRAMERICA REALTY CORPORATION	EQUITY	144418100	15542	613,100	SH	SOLE	3	533,784	79,316

CARREKER CORP	EQUITY	144433109	14	6,966	SH	SOLE	1	6,966		
CASCADE BANCORP	EQUITY	147154108	66	4,530	SH	SOLE	1	4,530		
CASCADE CORP	EQUITY	147195101	49	3,406	SH	SOLE	1	3,406		
CASCADE NAT GAS CORP COM	EQUITY	147339105	78	4,021	SH	SOLE	1	4,021		
CASELLA WASTE SYSTEMS, INC.	EQUITY	147448104	50	6,028	SH	SOLE	1	6,028		
CASEYS GENERAL STORES, INC.	EQUITY	147528103	167	14,024	SH	SOLE	1	14,024		
CASH AMERICA INTERNATIONAL	EQUITY	14754D100	75	7,910	SH	SOLE	1	7,910		
CASTLE A. M. & CO.	EQUITY	148411101	12	2,539	SH	SOLE	1	2,539		
CATALINA MARKETING CORP.	EQUITY	148867104	1377	71,605	SH	SOLE	1	71,605		
CATAPULT COMM CORP	EQUITY	149016107	12	1,934	SH	SOLE	1	1,934		
CATELLUS DEVELOPMENT	EQUITY	149111106	24	1,130	SH	SOLE	1	1,130		
CATELLUS DEVELOPMENT CORP	EQUITY	149111106	7102	338,200	SH	SoLe	3	271,285		66,915
Caterpillar	EQUITY	149123101	1476	30,000	SH	DEFINED	4		30,000	
CATERPILLAR INC	EQUITY	149123101	7545	153,350	SH	DEFINED	2		153,350	
CATERPILLAR, INC.	EQUITY	149123101	7274	147,850	SH	SOLE	1	147,850		
CATHAY BANCORP INC.	EQUITY	149150104	219	5,602	SH	SOLE	1	5,602		
CATO CORP. CLASS A	EQUITY	149205106	101	5,311	SH	SOLE	1	5,311		
CB BANCSHARES INC HAWAII	EQUITY	124785106	59	1,203	SH	SOLE	1	1,203		
CBL & ASSOC PPTYS INC COM	EQUITY	124830100	11605	285,900	SH	SoLe	3	229,551		56,349
CBL & ASSOCIATES PROPERTIES	EQUITY	124830100	2314	57,009	SH	SOLE	1	57,009		
CBRL GROUP, INC.	EQUITY	12489V106	1837	66,911	SH	SOLE	1	66,911		
CCBT FINANCIAL COMPANIES INC	EQUITY	12500Q102	69	3,141	SH	SOLE	1	3,141		
CCC INFO SVCS GROUP COM	EQUITY	12487q109	4526	279,700	SH	SoLe	3	279,700		
CCC INFORMATION SERVICES	EQUITY	12487Q109	72	4,458	SH	SOLE	1	4,458		
C-COR ELECTRONICS, INC.	EQUITY	125010108	37	11,338	SH	SOLE	1	11,338		
CDI CORP.	EQUITY	125071100	100	4,299	SH	SOLE	1	4,299		
CDW COMPUTER CENTERS, INC.	EQUITY	125129106	4738	116,130	SH	SOLE	1	116,130		
CEC ENTERTAINMENT, INC.	EQUITY	125137109	10	351	SH	SOLE	1	351		
CELERA GENOMICS GROU	EQUITY	038020202	213	24,744	SH	SOLE	1	24,744		
CELGENE CORP	EQUITY	151020104	27	1,034	SH	SOLE	1	1,034		
CELGENE CORP	EQUITY	151020104	5642	391,600	SH	DEFINED	2		391,600	
CELGENE CORP COM	EQUITY	151020104	49521	1,898,824	SH	SoLe	3	1,801,400		97,424
CELL GENESYS, INC.	EQUITY	150921104	88	11,842	SH	SOLE	1	11,842		
CELL THERAPEUTICS INC	EQUITY	150934107	1294	156,100	SH	DEFINED	2		156,100	
CELL THERAPEUTICS, INC.	EQUITY	150934107	99	11,958	SH	SOLE	1	11,958		
CEMEX SA-SPONS ADR PART CER	EQUITY	151290889	603	34,600	SH	SOLE	1	34,600		
CENDANT CORP.	EQUITY	151313103	6759	532,180	SH	SOLE	1	532,180		
CENTENE CORP DEL	EQUITY	15135B101	53	1,817	SH	SOLE	1	1,817		
CENTENE CORP DEL	EQUITY	15135B101	1227	42,000	SH	DEFINED	2		42,000	
CENTENNIAL CELLULAR CORP.	EQUITY	15133V208	7	3,639	SH	SOLE	1	3,639		
CENTERPOINT ENERGY INC	EQUITY	15189T107	982	139,267	SH	SOLE	1	139,267		
CENTERPOINT PPTYS TRUST	EQUITY	151895109	9716	168,100	SH	SoLe	3	130,938		37,162

CENTERPOINT PROPERTIES CORP.	EQUITY	151895109	19	333	SH	SOLE	1	333	
CENTEX CONSTRUCTION PRODUCTION	EQUITY	15231R109	83	2,312	SH	SOLE	1	2,312	
CENTEX CORP.	EQUITY	152312104	1485	27,326	SH	SOLE	1	27,326	
CENTILLIUM COMMUNICATIONS	EQUITY	152319109	41	10,001	SH	SOLE	1	10,001	
CENTRAL COAST BANCORP	EQUITY	153145107	47	2,978	SH	SOLE	1	2,978	
CENTRAL GARDEN & PET C	EQUITY	153527106	112	5,198	SH	SOLE	1	5,198	
CENTRAL PARKING CORP.	EQUITY	154785109	63	6,279	SH	SOLE	1	6,279	
CENTRAL VT PUB SVC CORP COM	EQUITY	155771108	73	4,239	SH	SOLE	1	4,239	
CENTURY ALUMINUM CO.	EQUITY	156431108	27	4,291	SH	SOLE	1	4,291	
CENTURY BANCORP INC	EQUITY	156432106	32	1,159	SH	SOLE	1	1,159	
CENTURY BUSINESS SERVICES	EQUITY	156490104	73	28,381	SH	SOLE	1	28,381	
CENTURYTEL, INC.	EQUITY	156700106	1802	65,275	SH	SOLE	1	65,275	
CEPHALON INC	EQUITY	156708109	109	2,723	SH	SOLE	1	2,723	
CEPHALON INC	EQUITY	156708109	1677	42,000	SH	DEFINED	2		42,000
CEPHEID	EQUITY	15670R107	40	9,462	SH	SOLE	1	9,462	
CERES GROUP INC	EQUITY	156772105	11	6,835	SH	SOLE	1	6,835	
CERIDIAN CORP	EQUITY	156779100	2892	206,873	SH	SOLE	1	206,873	
CERNER CORP	EQUITY	156782104	12	381	SH	SOLE	1	381	
CERNER CORP	EQUITY	156782104	2590	80,000	SH	DEFINED	2		80,000
CERTEGY INC	EQUITY	156880106	2249	89,251	SH	SOLE	1	89,251	
CERUS CORP.	EQUITY	157085101	43	4,905	SH	SOLE	1	4,905	
CFS BANCORP, INC.	EQUITY	12525D102	60	4,366	SH	SOLE	1	4,366	
CH ENERGY GROUP INC.	EQUITY	12541M102	246	5,896	SH	SOLE	1	5,896	
CHAMPION ENTERPRISES, INC.	EQUITY	158496109	32	17,569	SH	SOLE	1	17,569	
CHAMPIONSHIP AUTO RACING TEAMS	EQUITY	158711101	14	3,922	SH	SOLE	1	3,922	
CHAMPS ENTMT INC DEL	EQUITY	158787101	25	3,015	SH	SOLE	1	3,015	
CHARLES RIV LABORATORIES I	EQUITY	159864107	2299	90,100	SH	DEFINED	2		90,100
CHARLES RIVER ASSOCIAT	EQUITY	159852102	46	2,682	SH	SOLE	1	2,682	
CHARLES RIVER LABORATORIES	EQUITY	159864107	1549	60,709	SH	SOLE	1	60,709	
CHARLES SCHWAB CORP.	EQUITY	808513105	4517	625,560	SH	SOLE	1	625,560	
CHARLOTTE RUSSE HOLDING INC	EQUITY	161048103	22	2,733	SH	SOLE	1	2,733	
CHARMING SHOPPES, INC.	EQUITY	161133103	135	38,639	SH	SOLE	1	38,639	
CHARTER COMMUNICATIONS INC CLASS A	EQUITY	16117M107	2	1,834	SH	SOLE	1	1,834	
CHARTER FINL CORP WEST	EQUITY	16122M100	43	1,434	SH	SOLE	1	1,434	
CHARTER MUNICIPAL MORTGAGE ACC	EQUITY	160908109	1199	68,235	SH	SOLE	1	68,235	
CHARTER ONE FINANCIAL INC.	EQUITY	160903100	2771	100,177	SH	SOLE	1	100,177	
CHATEAU COMMUNITIES INC.	EQUITY	161726104	152	8,068	SH	SOLE	1	8,068	
CHATTEM INC	EQUITY	162456107	58	3,760	SH	SOLE	1	3,760	
CHECK POINT SOFTWARE TECH	EQUITY	M22465104	144	9,960	SH	SOLE	1	9,960	
CHECKERS DRIVE-IN REST	EQUITY	162809305	17	2,963	SH	SOLE	1	2,963	
CHECKFREE CORP COM	EQUITY	162813109	15307	680,908	SH	SOLE	3	643,600	37,308
CHECKFREE HOLDINGS CORP.	EQUITY	162813109	2380	105,874	SH	SOLE	1	105,874	

CHECKPOINT SYSTEMS, INC.	EQUITY	162825103	114	11,586	SH	SOLE	1	11,586	
CHEESECAKE FACTORY	EQUITY	163072101	2174	67,382	SH	SOLE	1	67,382	
CHELSEA PPTY GROUP INC COM	EQUITY	163421100	10206	274,000	SH	SoLe	3	220,330	53,670
CHELSEA PROPERTY GROUP INC.	EQUITY	163421100	408	10,957	SH	SOLE	1	10,957	
CHEMED CORP.	EQUITY	163596109	113	3,565	SH	SOLE	1	3,565	
CHEMICAL FINANCIAL CORP.	EQUITY	163731102	227	8,551	SH	SOLE	1	8,551	
CHEROKEE INC DEL NEW	EQUITY	16444H102	26	1,725	SH	SOLE	1	1,725	
CHESAPEAKE CORP.	EQUITY	165159104	86	5,091	SH	SOLE	1	5,091	
CHESAPEAKE ENERGY CORP.	EQUITY	165167107	402	51,100	SH	SOLE	1	51,100	
ChevronTexaco Corp	EQUITY	166764100	970	15,000	SH	DEFINED	4		15,000
CHEVRONTEXACO CORP	EQUITY	166764100	30038	464,620	SH	SOLE	1	464,620	
CHEVRONTEXACO CORPORATION	EQUITY	166764100	96	1,485	SH	DEFINED	2		1,485
CHICAGO PIZZA & BREWER	EQUITY	167889104	27	3,839	SH	SOLE	1	3,839	
CHICOS'S FAS INC.	EQUITY	168615102	2280	113,990	SH	SOLE	1	113,990	
CHILDREN'S PLACE, INC.	EQUITY	168905107	38	4,159	SH	SOLE	1	4,159	
CHINA MOBILE HK LTD-SPON ADR	EQUITY	16941M109	1486	150,070	SH	SOLE	1	150,070	
CHINA PETROLEUM & CHEM-ADR	EQUITY	16941R108	891	44,900	SH	SOLE	1	44,900	
CHIPPAC INC	EQUITY	169657103	63	17,460	SH	SOLE	1	17,460	
CHIQUITA BRANDS INTL	EQUITY	170032809	142	12,946	SH	SOLE	1	12,946	
CHIRON CORP.	EQUITY	170040109	3454	92,107	SH	SOLE	1	92,107	
CHITTENDEN CORP.	EQUITY	170228100	293	11,217	SH	SOLE	1	11,217	
CHOICE HOTELS INTL INC.	EQUITY	169905106	179	7,332	SH	SOLE	1	7,332	
CHOICEPOINT INC COM	EQUITY	170388102	79995	2,359,736	SH	SoLe	3	2,232,928	126,808
CHOICEPOINT INC.	EQUITY	170388102	3866	114,054	SH	SOLE	1	114,054	
CHOLESTECH CORP	EQUITY	170393102	35	4,272	SH	SOLE	1	4,272	
CHORDIANT SOFTWARE INC	EQUITY	170404107	14	12,877	SH	SOLE	1	12,877	
CHRISTOPHER & BANKS CORPORATIO	EQUITY	171046105	150	8,461	SH	SOLE	1	8,461	
CHUBB CORP.	EQUITY	171232101	5828	131,490	SH	SOLE	1	131,490	
CHURCH & DWIGHT CO., INC.	EQUITY	171340102	1627	53,600	SH	SOLE	1	53,600	
CHURCH & DWIGHT INC COM	EQUITY	171340102	18741	617,300	SH	SoLe	3	610,000	7,300
CHURCHILL DOWNS, INC.	EQUITY	171484108	74	2,183	SH	SOLE	1	2,183	
CIA SIDERURGICA NACL-SP ADR	EQUITY	20440W105	802	41,770	SH	SOLE	1	41,770	
CIA TELECOM CHILE-SPONS ADR	EQUITY	204449300	580	48,000	SH	SOLE	1	48,000	
CIA VALE DO RIO DOCE-ADR	EQUITY	204412209	777	28,830	SH	SOLE	1	28,830	
CIBER, INC.	EQUITY	17163B102	95	20,059	SH	SOLE	1	20,059	
CIENA CORP.	EQUITY	171779101	931	213,042	SH	SOLE	1	213,042	
CIGNA CORP.	EQUITY	125509109	2779	60,780	SH	SOLE	1	60,780	
CIMA LABS	EQUITY	171796105	112	5,151	SH	SOLE	1	5,151	
CIMAREX ENERGY CO	EQUITY	171798101	11	573	SH	SOLE	1	573	
CINCINNATI FINANCIAL CORP.	EQUITY	172062101	2497	71,193	SH	SOLE	1	71,193	
Cinergy	EQUITY	172474108	3365	100,000	SH	DEFINED	4		100,000
CINERGY CORP.	EQUITY	172474108	23814	707,688	SH	SOLE	1	707,688	

CIPHERGEN BIOSYSTEMS INC	EQUITY	17252Y104	42	7,378	SH	SOLE	1	7,378		
CIRCOR INTERNATIONAL, INC.	EQUITY	17273K109	49	3,619	SH	SOLE	1	3,619		
CIRCUIT CITY STORES, INC.	EQUITY	172737108	485	93,192	SH	SOLE	1	93,192		
CIRRUS LOGIC, INC.	EQUITY	172755100	53	26,154	SH	SOLE	1	26,154		
CISCO SYS INC	EQUITY	17275R102	19550	1,506,155	SH	DEFINED	2		1,506,155	
CISCO SYSTEMS, INC.	EQUITY	17275R102	65639	5,056,930	SH	SOLE	1	5,056,930		
CIT GROUP INC	EQUITY	125581108	27429	1,626,860	SH	SOLE	1	1,626,860		
CITIGROUP INC	EQUITY	172967101	159620	4,633,369	SH	SOLE	1	4,633,369		
CITIGROUP INC	EQUITY	172967101	40101	1,163,827	SH	DEFINED	2		1,163,827	
CITIZENS BANKING CORP.	EQUITY	174420109	2925	123,820	SH	SOLE	1	123,820		
CITIZENS COMMUNICATIONS INC	EQUITY	17453B101	1246	124,866	SH	SOLE	1	124,866		
CITIZENS FIRST BANCORP	EQUITY	17461R106	60	3,084	SH	SOLE	1	3,084		
CITIZENS INC	EQUITY	174740100	49	8,167	SH	SOLE	1	8,167		
CITRIX SYS INC	EQUITY	177376100	4381	332,900	SH	DEFINED	2		332,900	
CITRIX SYS INC COM	EQUITY	177376100	7655	581,660	SH	SOLE	3	549,500		32,160
CITRIX SYSTEMS, INC.	EQUITY	177376100	1105	83,957	SH	SOLE	1	83,957		
CITY HOLDING CO.	EQUITY	177835105	167	6,087	SH	SOLE	1	6,087		
CITY NATIONAL CORP.	EQUITY	178566105	2943	66,979	SH	SOLE	1	66,979		
CITYBANK	EQUITY	17770A109	62	2,754	SH	SOLE	1	2,754		
CK WITCO CORP	EQUITY	227116100	779	192,416	SH	SOLE	1	192,416		
CKE RESTAURANTS INC	EQUITY	12561E105	81	18,322	SH	SOLE	1	18,322		
CLAIRE'S STORES, INC.	EQUITY	179584107	1897	80,345	SH	SOLE	1	80,345		
CLARCOR INC COM	EQUITY	179895107	4663	128,800	SH	SOLE	3	128,800		
CLARCOR, INC.	EQUITY	179895107	324	8,949	SH	SOLE	1	8,949		
CLARK/BARDES INC	EQUITY	180668105	61	5,105	SH	SOLE	1	5,105		
CLAYTON HOMES, INC.	EQUITY	184190106	2015	182,535	SH	SOLE	1	182,535		
CLEAR CHANNEL COMMUNICATIO	EQUITY	184502102	12344	363,910	SH	DEFINED	2		363,910	
CLEAR CHANNEL COMMUNICATIONS	EQUITY	184502102	53657	1,581,862	SH	SOLE	1	1,581,862		
CLEARONE COMMUNICATION	EQUITY	185060100	4	2,503	SH	SOLE	1	2,503		
CLECO CORP	EQUITY	12561W105	2322	185,026	SH	SOLE	1	185,026		
CLEVELAND-CLIFFS, INC.	EQUITY	185896107	60	3,229	SH	SOLE	1	3,229		
CLOROX CO	EQUITY	189054109	7831	169,609	SH	DEFINED	2		169,609	
CLOROX CO.	EQUITY	189054109	4450	96,380	SH	SOLE	1	96,380		
CLOSURE MEDICAL CORP.	EQUITY	189093107	25	1,912	SH	SOLE	1	1,912		
CMS ENERGY CORP.	EQUITY	125896100	280	63,545	SH	SOLE	1	63,545		
CNA FINANCIAL CORP	EQUITY	126117100	8	362	SH	SOLE	1	362		
CNA SURETY CORP.	EQUITY	12612L108	45	5,608	SH	SOLE	1	5,608		
CNET NETWORKS INC.	EQUITY	12613R104	112	44,722	SH	SOLE	1	44,722		
CNF INC.	EQUITY	12612W104	2017	66,248	SH	SOLE	1	66,248		
COACH INC	EQUITY	189754104	18825	491,130	SH	SOLE	1	491,130		
COACH INC	EQUITY	189754104	15616	407,400	SH	DEFINED	2		407,400	
COACH INC COM	EQUITY	189754104	42061	1,097,332	SH	SOLE	3	1,036,100		61,232

COACHMEN INDUSTRIES, INC.	EQUITY	189873102	58	5,228	SH	SOLE	1	5,228	
COASTAL BANCORP INC	EQUITY	19041P105	41	1,367	SH	SOLE	1	1,367	
COASTAL FINL CORP DEL	EQUITY	19046E105	36	3,025	SH	SOLE	1	3,025	
COBALT CORP	EQUITY	19074W100	49	3,417	SH	SOLE	1	3,417	
COBIZ INC	EQUITY	190897108	38	2,700	SH	SOLE	1	2,700	
COCA COLA CO	EQUITY	191216100	12156	300,300	SH	DEFINED	2		300,300
COCA COLA ENTERPRISES, INC.	EQUITY	191219104	11871	635,177	SH	SOLE	1	635,177	
COCA-COLA BOTTLING CO.	EQUITY	191098102	16	315	SH	SOLE	1	315	
COCA-COLA CO.	EQUITY	191216100	50584	1,249,594	SH	SOLE	1	1,249,594	
COCA-COLA FEMSA S.A.-SP ADR	EQUITY	191241108	492	28,700	SH	SOLE	1	28,700	
COGNEX CORP.	EQUITY	192422103	257	12,111	SH	SOLE	1	12,111	
COGNIZANT TECH SOLUTION	EQUITY	192446102	200	2,964	SH	SOLE	1	2,964	
COGNOS INC	EQUITY	19244C109	3433	151,100	SH	DEFINED	2		151,100
COHERENT, INC.	EQUITY	192479103	195	10,409	SH	SOLE	1	10,409	
COHU, INC.	EQUITY	192576106	109	7,460	SH	SOLE	1	7,460	
COINSTAR, INC	EQUITY	19259P300	132	7,848	SH	SOLE	1	7,848	
COLDWATER CREEK, INC.	EQUITY	193068103	24	2,585	SH	SOLE	1	2,585	
COLE NATIONAL CORP. CLASS A	EQUITY	193290103	32	3,550	SH	SOLE	1	3,550	
COLE, K. PRODUCTIONS, INC. CLASS A	EQUITY	193294105	56	2,568	SH	SOLE	1	2,568	
Colgate	EQUITY	194162103	2722	50,000	SH	DEFINED	4		50,000
COLGATE-PALMOLIVE CO.	EQUITY	194162103	38176	701,250	SH	SOLE	1	701,250	
COLLINS & AIKMAN CORP	EQUITY	194830204	36	8,754	SH	SOLE	1	8,754	
COLONIAL BANCGROUP, INC.	EQUITY	195493309	1873	166,449	SH	SOLE	1	166,449	
COLONIAL PROPERTIES TRUST	EQUITY	195872106	171	5,164	SH	SOLE	1	5,164	
COLUMBIA BANCORP	EQUITY	197227101	51	2,095	SH	SOLE	1	2,095	
COLUMBIA BANKING SYSTEM, INC	EQUITY	197236102	66	4,819	SH	SOLE	1	4,819	
COLUMBIA LABORATORIES, INC.	EQUITY	197779101	38	9,429	SH	SOLE	1	9,429	
COLUMBIA SPORTSWEAR	EQUITY	198516106	7	181	SH	SOLE	1	181	
COLUMBUS MCKINNON CORP	EQUITY	199333105	7	4,457	SH	SOLE	1	4,457	
COMCAST CORP NEW	EQUITY	20030N200	8670	315,394	SH	DEFINED	2		315,394
COMCAST CORP NEW CL A	EQUITY	20030N101	11695	409,044	SH	DEFINED	2		409,044
COMCAST CORP-CL A	EQUITY	20030N101	31019	1,084,952	SH	SOLE	1	1,084,952	
COMERICA, INC.	EQUITY	200340107	15121	399,180	SH	SOLE	1	399,180	
COMFORT SYS USA INC	EQUITY	199908104	30	13,645	SH	SOLE	1	13,645	
COMMERCE BANCORP INC	EQUITY	200519106	3600	90,586	SH	SOLE	1	90,586	
COMMERCE BANCSHARES	EQUITY	200525103	33	900	SH	SOLE	1	900	
COMMERCE GROUP, INC.	EQUITY	200641108	302	8,839	SH	SOLE	1	8,839	
COMMERCIAL FEDERAL CORP.	EQUITY	201647104	355	16,330	SH	SOLE	1	16,330	
COMMERCIAL METALS CO.	EQUITY	201723103	121	8,694	SH	SOLE	1	8,694	
COMMERCIAL NET LEASE REALTY	EQUITY	202218103	199	13,196	SH	SOLE	1	13,196	
COMMONWEALTH EDISON	EQUITY	30161N101	7230	143,430	SH	SOLE	1	143,430	
COMMONWEALTH TELEPHONE ENT.	EQUITY	203349105	153	3,951	SH	SOLE	1	3,951	

COMMSCOPE INC.	EQUITY	203372107	730	97,392	SH	SOLE	1	97,392	
COMMUNITY BANK SYSTEM, INC.	EQUITY	203607106	130	4,133	SH	SOLE	1	4,133	
COMMUNITY BANKS INC	EQUITY	203628102	82	2,822	SH	SOLE	1	2,822	
COMMUNITY FIRST BANKSHARES	EQUITY	203902101	367	14,373	SH	SOLE	1	14,373	
COMMUNITY HEALTH SYS	EQUITY	203668108	2709	132,199	SH	SOLE	1	132,199	
COMMUNITY TRUST BANCORP	EQUITY	204149108	115	4,574	SH	SOLE	1	4,574	
COMPASS BANCSHARES, INC.	EQUITY	20449H109	5393	172,456	SH	SOLE	1	172,456	
COMPUCOM SYS INC	EQUITY	204780100	29	8,222	SH	SOLE	1	8,222	
COMPUCREDIT CORPORATION	EQUITY	20478N100	39	6,174	SH	SOLE	1	6,174	
COMPUTER ASSOCIATES INT'L.	EQUITY	204912109	3452	252,718	SH	SOLE	1	252,718	
COMPUTER HORIZONS CORP	EQUITY	205908106	35	11,308	SH	SOLE	1	11,308	
COMPUTER NETWORK TECHNOLOGY	EQUITY	204925101	63	9,138	SH	SOLE	1	9,138	
COMPUTER PROGRAMS & SY	EQUITY	205306103	27	1,088	SH	SOLE	1	1,088	
COMPUTER SCIENCES CORP.	EQUITY	205363104	3090	94,938	SH	SOLE	1	94,938	
COMPUWARE CORP.	EQUITY	205638109	598	176,319	SH	SOLE	1	176,319	
COMX INTERNATIONAL INC.	EQUITY	20563P101	8	1,342	SH	SOLE	1	1,342	
COMSTOCK RESOURCES, INC.	EQUITY	205768203	82	8,161	SH	SOLE	1	8,161	
CONVERSE TECHNOLOGY COM PAR \$0	EQUITY	205862402	10542	932,100	SH	SOLE	3	920,800	11,300
CONVERSE TECHNOLOGY, INC.	EQUITY	205862402	1031	91,123	SH	SOLE	1	91,123	
CONAGRA INC	EQUITY	205887102	8014	399,101	SH	DEFINED	2		399,101
CONAGRA, INC.	EQUITY	205887102	4618	229,970	SH	SOLE	1	229,970	
CONCEPTUS INC	EQUITY	206016107	55	6,073	SH	SOLE	1	6,073	
CONCORD CAMERA CORP.	EQUITY	206156101	44	8,691	SH	SOLE	1	8,691	
CONCORD COMMUNICATIONS	EQUITY	206186108	49	5,733	SH	SOLE	1	5,733	
CONCORD COMMUNICATIONS COM	EQUITY	206186108	3366	390,000	SH	SOLE	3	390,000	
CONCORD EFS INC	EQUITY	206197105	2533	269,430	SH	SOLE	1	269,430	
CONCORD EFS INC	EQUITY	206197105	879	93,500	SH	DEFINED	2		93,500
CONCURRENT COMPUTER	EQUITY	206710204	49	22,303	SH	SOLE	1	22,303	
CONEXANT SYSTEMS INC.	EQUITY	207142100	5	3,640	SH	SOLE	1	3,640	
CONMED CORP.	EQUITY	207410101	159	9,715	SH	SOLE	1	9,715	
CONNECTICUT BANCSHARES INC	EQUITY	207540105	170	4,089	SH	SOLE	1	4,089	
CONNECTICUT WATER SVC INC	EQUITY	207797101	74	2,788	SH	SOLE	1	2,788	
CONNETICS CORP	EQUITY	208192104	185	11,035	SH	SOLE	1	11,035	
CONOCOPHILLIPS PETROLEUM CO	EQUITY	20825C104	25005	466,510	SH	SOLE	1	466,510	
CONSOL ENERGY INC	EQUITY	20854P109	5	278	SH	SOLE	1	278	
CONSOL ENERGY INC COM	EQUITY	20854P109	9389	568,000	SH	SOLE	3	561,200	6,800
CONSOLIDATED EDISON, INC.	EQUITY	209115104	28677	745,436	SH	SOLE	1	745,436	
CONSOLIDATED GRAPHICS, INC.	EQUITY	209341106	68	4,041	SH	SOLE	1	4,041	
CONSTELLATION BRANDS	EQUITY	21036P108	2759	121,535	SH	SOLE	1	121,535	
CONSTELLATION ENERGY GRUOP INC	EQUITY	210371100	2023	72,953	SH	SOLE	1	72,953	
CONTINENTAL AIRLS INC COM CL B	EQUITY	210795308	8	1,497	SH	SOLE	1	1,497	
CONVERGYS CORP	EQUITY	212485106	1464	110,928	SH	SOLE	1	110,928	

COOPER CAMERON CORP.	EQUITY	216640102	4265	86,144	SH	SOLE	1	86,144	
COOPER COMPANIES, INC.	EQUITY	216648402	328	10,974	SH	SOLE	1	10,974	
COOPER INDUSTRIES INC CL A	EQUITY	G24182100	1428	39,980	SH	SOLE	1	39,980	
COOPER TIRE & RUBBER CO	EQUITY	216831107	395	32,409	SH	SOLE	1	32,409	
COORS ADOLPH CLASS B	EQUITY	217016104	966	19,911	SH	SOLE	1	19,911	
COPART, INC.	EQUITY	217204106	951	123,813	SH	SOLE	1	123,813	
CORINTHIAN COLLEGES COM	EQUITY	218868107	20908	529,316	SH	SOLE	3	515,056	14,260
CORINTHIAN COLLEGES INC	EQUITY	218868107	2834	71,741	SH	SOLE	1	71,741	
CORIXA CORP.	EQUITY	21887F100	113	16,588	SH	SOLE	1	16,588	
CORN PRODUCTS INTERNATIONAL	EQUITY	219023108	355	12,160	SH	SOLE	1	12,160	
CORNELL COMPANIES INC	EQUITY	219141108	40	4,759	SH	SOLE	1	4,759	
CORNERSTONE REALITY INCOME	EQUITY	21922V102	120	17,301	SH	SOLE	1	17,301	
CORNING, INC.	EQUITY	219350105	3093	529,554	SH	SOLE	1	529,554	
CORP EXEC BOARD CO.	EQUITY	21988R102	475	13,331	SH	SOLE	1	13,331	
CORPORATE EXEC BRD CO COM	EQUITY	21988R102	35920	1,008,421	SH	SOLE	3	976,167	32,254
CORPORATE OFFICE PROPERTIES TR	EQUITY	22002T108	91	6,101	SH	SOLE	1	6,101	
CORRECTIONAL PROPERTIES TRUST	EQUITY	22025E104	54	2,612	SH	SOLE	1	2,612	
CORRECTIONS CORP. OF AMERICA	EQUITY	22025Y407	176	10,099	SH	SOLE	1	10,099	
CORUS BANKSHARES, INC.	EQUITY	220873103	130	3,266	SH	SOLE	1	3,266	
CORVEL CORP.	EQUITY	221006109	78	2,404	SH	SOLE	1	2,404	
COST PLUS, INC.	EQUITY	221485105	183	6,965	SH	SOLE	1	6,965	
COSTAR GROUP, INC.	EQUITY	22160N109	104	4,732	SH	SOLE	1	4,732	
COSTCO WHOLESALE CORPORATION	EQUITY	22160K105	8746	291,245	SH	SOLE	1	291,245	
COTT CORP QUE	EQUITY	22163N106	2573	146,600	SH	DEFINED	2		146,600
COUNTRYWIDE FINANCIAL	EQUITY	222372104	3201	55,669	SH	SOLE	1	55,669	
COURIER CORP	EQUITY	222660102	66	1,335	SH	SOLE	1	1,335	
COURTYARD BY MARRIOTT II	EQUITY	44107P104	553	79,901	SH	SOLE	1	79,901	
COUSINS PROPERTIES, INC.	EQUITY	222795106	13	522	SH	SOLE	1	522	
COVANCE INC.	EQUITY	222816100	2361	102,137	SH	SOLE	1	102,137	
COVANSYS CORP.	EQUITY	22281W103	16	6,932	SH	SOLE	1	6,932	
COVENANT TRANSPORT INC CLASS A	EQUITY	22284P105	36	2,138	SH	SOLE	1	2,138	
COVENTRY HEALTH CARE, INC.	EQUITY	222862104	2640	80,228	SH	SOLE	1	80,228	
COX COMMUNICATIONS, INC. CLASS A	EQUITY	224044107	23211	746,100	SH	SOLE	1	746,100	
COX RADIO INC-CL A	EQUITY	224051102	10	468	SH	SOLE	1	468	
CPB, INC.	EQUITY	125903104	130	5,116	SH	SOLE	1	5,116	
CPI CORP.	EQUITY	125902106	34	2,573	SH	SOLE	1	2,573	
CRANE CO.	EQUITY	224399105	1011	58,065	SH	SOLE	1	58,065	
CRAWFORD & CO. CLASS B	EQUITY	224633107	40	9,573	SH	SOLE	1	9,573	
CRAY INC	EQUITY	225223106	110	16,582	SH	SOLE	1	16,582	
CRAY INC COM	EQUITY	225223106	850	128,600	SH	SOLE	3	128,600	
CREDENCE SYSTEMS CORP.	EQUITY	225302108	700	102,914	SH	SOLE	1	102,914	
CREDIT ACCEPTANCE CORP.	EQUITY	225310101	24	4,856	SH	SOLE	1	4,856	

CREE INC	EQUITY	225447101	2292	123,738	SH	SOLE	1	123,738	
CREE INC COM	EQUITY	225447101	23754	1,282,600	SH	SOLE	3	1,267,400	15,200
CRESCENT REAL ESTATE EQUITIES, INC.	EQUITY	225756105	17	1,187	SH	SOLE	1	1,187	
CROSS CTRY INC	EQUITY	22748P105	134	11,621	SH	SOLE	1	11,621	
CROSS MEDIA MARKETING	EQUITY	22754R201	1	3,042	SH	SOLE	1	3,042	
CROWN AMERICAN REALTY TRUST	EQUITY	228186102	89	9,057	SH	SOLE	1	9,057	
CROWN CASTLE INTERNATIONAL	EQUITY	228227104	406	73,728	SH	SOLE	1	73,728	
CROWN HOLDINGS INC	EQUITY	228368106	323	57,425	SH	SOLE	1	57,425	
CROWN MEDIA HOLDINGS-CLASS A	EQUITY	228411104	25	9,029	SH	SOLE	1	9,029	
CRYOLIFE INC.	EQUITY	228903100	40	5,877	SH	SOLE	1	5,877	
CSG SYSTEMS INTERNATIONAL, INC	EQUITY	126349109	602	69,414	SH	SOLE	1	69,414	
CSK AUTO CORP	EQUITY	125965103	94	10,277	SH	SOLE	1	10,277	
CSS INDUSTRIES, INC.	EQUITY	125906107	39	1,213	SH	SOLE	1	1,213	
CSX CORP.	EQUITY	126408103	9583	336,013	SH	SOLE	1	336,013	
CT COMMUNICATION	EQUITY	126426402	58	6,055	SH	SOLE	1	6,055	
CTS CORP.	EQUITY	126501105	66	10,743	SH	SOLE	1	10,743	
CUBIC CORP.	EQUITY	229669106	91	5,556	SH	SOLE	1	5,556	
CUBIST PHARMA INC	EQUITY	229678107	78	9,744	SH	SOLE	1	9,744	
CULLEN/FROST BANKERS	EQUITY	229899109	23	741	SH	SOLE	1	741	
CULP INC	EQUITY	230215105	10	2,201	SH	SOLE	1	2,201	
CUMMINS INC.	EQUITY	231021106	450	18,300	SH	SOLE	1	18,300	
CUMULUS MEDIA INC CL A	EQUITY	231082108	28436	1,953,000	SH	SOLE	3	1,930,900	22,100
CUMULUS MEDIA, INC.	EQUITY	231082108	70	4,800	SH	SOLE	1	4,800	
CUNO, INC.	EQUITY	126583103	190	5,664	SH	SOLE	1	5,664	
CURAGEN CORP	EQUITY	23126R101	63	15,434	SH	SOLE	1	15,434	
CURATIVE HEALTH SVCS I	EQUITY	231264102	64	3,741	SH	SOLE	1	3,741	
CURTISS-WRIGHT CORP.	EQUITY	231561101	229	3,781	SH	SOLE	1	3,781	
CV THERAPEUTICS INC	EQUITY	126667104	2614	145,000	SH	DEFINED	2		145,000
CV THERAPEUTICS, INC.	EQUITY	126667104	176	9,771	SH	SOLE	1	9,771	
CVB FINANCIAL CORP	EQUITY	126600105	227	11,710	SH	SOLE	1	11,710	
CVS CORP.	EQUITY	126650100	5332	223,560	SH	SOLE	1	223,560	
CYBERONICS	EQUITY	23251P102	168	7,834	SH	SOLE	1	7,834	
CYMER, INC.	EQUITY	232572107	11	463	SH	SOLE	1	463	
CYPRESS SEMICONDUCTOR CORP	EQUITY	232806109	2277	330,000	SH	DEFINED	2		330,000
CYPRESS SEMICONDUCTOR CORP.	EQUITY	232806109	1149	166,495	SH	SOLE	1	166,495	
CYTEC INDUSTRIES, INC.	EQUITY	232820100	1838	65,989	SH	SOLE	1	65,989	
CYTYC CORPORATION	EQUITY	232946103	2033	155,776	SH	SOLE	1	155,776	
D & K HEALTHCARE RES I	EQUITY	232861104	48	4,671	SH	SOLE	1	4,671	
D.R. HORTON INC	EQUITY	23331A109	3778	196,760	SH	SOLE	1	196,760	
DAISYTEK INTERNATIONAL CORP.	EQUITY	234053106	12	6,375	SH	SOLE	1	6,375	
DANA CORP	EQUITY	235811106	507	71,770	SH	SOLE	1	71,770	
DANAHER CORP	EQUITY	235851102	4965	75,500	SH	DEFINED	2		75,500

DANAHER CORP DEL COM	EQUITY	235851102	31351	476,750	SH	Sole	3	421,500	55,250
DANAHER CORP.	EQUITY	235851102	4480	68,126	SH	SOLE	1	68,126	
DARDEN RESTAURANTS, INC.	EQUITY	237194105	1349	75,602	SH	SOLE	1	75,602	
DATASCOPE CORP.	EQUITY	238113104	117	4,330	SH	SOLE	1	4,330	
DATASTREAM SYSTEMS	EQUITY	238124101	39	5,670	SH	SOLE	1	5,670	
DAVE & BUSTERS INC	EQUITY	23833N104	36	3,998	SH	SOLE	1	3,998	
DAVITA INC	EQUITY	23918K108	16	759	SH	SOLE	1	759	
DDI CORP	EQUITY	233162106	3	17,309	SH	SOLE	1	17,309	
DEAN FOODS CO	EQUITY	242370104	5270	122,813	SH	SOLE	1	122,813	
DEB SHOPS, INC	EQUITY	242728103	28	1,523	SH	SOLE	1	1,523	
DECODE GENETICS, INC	EQUITY	243586104	24	13,064	SH	SOLE	1	13,064	
DEERE & CO	EQUITY	244199105	100	2,550	SH	DEFINED	2		2,550
DEERE & CO.	EQUITY	244199105	4022	102,440	SH	SOLE	1	102,440	
DEL LABS INC	EQUITY	245091103	28	1,504	SH	SOLE	1	1,504	
DEL MONTE	EQUITY	24522P103	495	66,301	SH	SOLE	1	66,301	
DELIA'S CORP	EQUITY	24688Q101	4	11,666	SH	SOLE	1	11,666	
DELL COMPUTER CORP	EQUITY	247025109	11668	427,225	SH	DEFINED	2		427,225
DELL COMPUTER CORP.	EQUITY	247025109	58291	2,134,403	SH	SOLE	1	2,134,403	
DELPHI CORP	EQUITY	247126105	1692	247,790	SH	SOLE	1	247,790	
DELPHI FINANCIAL GROUP, INC., CLASS A	EQUITY	247131105	187	4,772	SH	SOLE	1	4,772	
DELTA & PINE LAND CO.	EQUITY	247357106	299	13,237	SH	SOLE	1	13,237	
DELTA AIR LINES, INC.	EQUITY	247361108	563	63,313	SH	SOLE	1	63,313	
DELTAGEN INC	EQUITY	24783R103	1	2,847	SH	SOLE	1	2,847	
DELTIC TIMBER CORP.	EQUITY	247850100	86	3,607	SH	SOLE	1	3,607	
DELUXE CORP.	EQUITY	248019101	1176	29,295	SH	SOLE	1	29,295	
DENBURY RESOURCES INC	EQUITY	247916208	92	8,523	SH	SOLE	1	8,523	
DENDRITE INTERNATIONAL, INC.	EQUITY	248239105	95	11,153	SH	SOLE	1	11,153	
DENTSPLY INTERNATIONAL INC.	EQUITY	249030107	3770	108,372	SH	SOLE	1	108,372	
DENTSPLY INTL INC NEW COM	EQUITY	249030107	9213	264,814	SH	Sole	3	249,000	15,814
DEPARTMENT 56 INC	EQUITY	249509100	39	4,017	SH	SOLE	1	4,017	
DEVELOPERS DIVERS RLTY COM	EQUITY	251591103	15458	640,100	SH	Sole	3	514,034	126,066
DEVELOPERS DIVERSIFIED REALTY	EQUITY	251591103	25	1,054	SH	SOLE	1	1,054	
DEVON ENERGY CORP.	EQUITY	25179M103	3335	69,158	SH	SOLE	1	69,158	
DEVRY INC DEL COM	EQUITY	251893103	7436	398,300	SH	Sole	3	393,500	4,800
DEVRY, INC.	EQUITY	251893103	1753	93,875	SH	SOLE	1	93,875	
DHB INDS INC	EQUITY	23321E103	13	5,999	SH	SOLE	1	5,999	
DIAGNOSTIC PRODUCTS CORP.	EQUITY	252450101	11	294	SH	SOLE	1	294	
DIAL CORP.	EQUITY	25247D101	2482	127,926	SH	SOLE	1	127,926	
DIAMOND OFFSHORE DRILLING	EQUITY	25271C102	412	21,228	SH	SOLE	1	21,228	
DIAMONDCLUSTER INT'L INC CL A	EQUITY	25278P106	10	7,322	SH	SOLE	1	7,322	
DIEBOLD, INC.	EQUITY	253651103	3301	97,251	SH	SOLE	1	97,251	
DIGENE CORP	EQUITY	253752109	71	4,276	SH	SOLE	1	4,276	

DIGIMARC CORP	EQUITY	253807101	38	3,236	SH	SOLE	1	3,236	
DIGITAL INSIGHT	EQUITY	25385P106	142	10,175	SH	SOLE	1	10,175	
DIGITAL RIV INC	EQUITY	25388B104	132	9,655	SH	SOLE	1	9,655	
DIGITAL RIV INC COM	EQUITY	25388B104	2561	187,100	SH	SOLE	3	187,100	
DIGITAS INC	EQUITY	25388K104	11	3,396	SH	SOLE	1	3,396	
DILLARDS, INC. CLASS A	EQUITY	254067101	506	39,179	SH	SOLE	1	39,179	
DIME COMMUNITY BANCSHARES	EQUITY	253922108	184	8,044	SH	SOLE	1	8,044	
DIMON, INC.	EQUITY	254394109	85	14,853	SH	SOLE	1	14,853	
DIONEX CORP.	EQUITY	254546104	208	6,296	SH	SOLE	1	6,296	
DISCOVERY PARTNERS INT	EQUITY	254675101	17	6,097	SH	SOLE	1	6,097	
DISNEY WALT CO	EQUITY	254687106	4750	279,100	SH	DEFINED	2		279,100
DISTRIBUCION Y SERVICIO ADR	EQUITY	254753106	337	40,400	SH	SOLE	1	40,400	
DIVERSA CORP	EQUITY	255064107	81	8,678	SH	SOLE	1	8,678	
DJ ORTHOPEDICS INC	EQUITY	23325G104	10	2,668	SH	SOLE	1	2,668	
DOCUCORP INTL INC	EQUITY	255911109	9	2,873	SH	SOLE	1	2,873	
DOCUMENTUM, INC.	EQUITY	256159104	187	14,255	SH	SOLE	1	14,255	
DOLLAR GENERAL CORP.	EQUITY	256669102	2114	173,130	SH	SOLE	1	173,130	
DOLLAR THRIFTY AUTOMOTIVE	EQUITY	256743105	147	8,801	SH	SOLE	1	8,801	
DOLLAR TREE STORES INC.	EQUITY	256747106	3392	170,472	SH	SOLE	1	170,472	
DOMINION HOMES INC	EQUITY	257386102	12	909	SH	SOLE	1	909	
DOMINION RESOURCES, INC.	EQUITY	25746U109	19287	348,330	SH	SOLE	1	348,330	
DONALDSON CO., INC.	EQUITY	257651109	2137	58,432	SH	SOLE	1	58,432	
DORAL FINANCIAL CORP.	EQUITY	25811P100	28	798	SH	SOLE	1	798	
DORCHESTER MINERALS LP	EQUITY	25820R105	60	4,200	SH	SOLE	1	4,200	
DOUBLECLICK INC	EQUITY	258609304	332	42,745	SH	SOLE	1	42,745	
DOVER CORP.	EQUITY	260003108	3674	151,694	SH	SOLE	1	151,694	
DOVER DOWNS GAMING & ENTERTA	EQUITY	260095104	36	3,631	SH	SOLE	1	3,631	
DOVER MOTORSPORTS INC	EQUITY	260174107	18	5,671	SH	SOLE	1	5,671	
Dow Chemical	EQUITY	260543103	1104	40,000	SH	DEFINED	4		40,000
DOW CHEMICAL CO.	EQUITY	260543103	19460	704,800	SH	SOLE	1	704,800	
DOW JONES & CO., INC.	EQUITY	260561105	2166	61,113	SH	SOLE	1	61,113	
DOWNEY FINANCIAL CORP.	EQUITY	261018105	12	309	SH	SOLE	1	309	
DPL, INC.	EQUITY	233293109	2121	170,240	SH	SOLE	1	170,240	
DQE INC	EQUITY	23329J104	1995	163,634	SH	SOLE	1	163,634	
DRESS BARN, INC.	EQUITY	261570105	108	8,048	SH	SOLE	1	8,048	
DREW INDUSTRIES INC	EQUITY	26168L205	29	1,892	SH	SOLE	1	1,892	
DREXLER TECHNOLOGY COR	EQUITY	261876106	45	3,071	SH	SOLE	1	3,071	
DREYER'S GRAND ICE CREAM, INC.	EQUITY	261878102	3657	52,749	SH	SOLE	1	52,749	
DRILL QUIP	EQUITY	262037104	32	2,314	SH	SOLE	1	2,314	
DRS TECHNOLOGIES INC	EQUITY	23330X100	195	7,800	SH	SOLE	1	7,800	
DRUGSTORE.COM	EQUITY	262241102	36	9,380	SH	SOLE	1	9,380	
DSP GROUP, INC. COM	EQUITY	23332B106	177	9,742	SH	SOLE	1	9,742	

DST SYSTEMS INC	EQUITY	233326107	4372	160,727	SH	SOLE	1	160,727	
DTE ENERGY CO.	EQUITY	233331107	16195	419,022	SH	SOLE	1	419,022	
DTE Energy Company	EQUITY	233331107	3865	100,000	SH	DEFINED	4		100,000
DU PONT E I DE NEMOURS + C	EQUITY	263534109	15302	393,770	SH	DEFINED	2		393,770
DUANE READE, INC.	EQUITY	263578106	163	12,817	SH	SOLE	1	12,817	
DUCOMMUN INC DEL	EQUITY	264147109	26	2,516	SH	SOLE	1	2,516	
DUKE ENERGY CORP.	EQUITY	264399106	5613	386,030	SH	SOLE	1	386,030	
DUKE REALTY	EQUITY	264411505	53	1,953	SH	SOLE	1	1,953	
DUKE REALTY CORP COM NEW	EQUITY	264411505	21770	806,904	SH	SOLE	3	686,540	120,364
DUN & BRADSTREET CORP NEW WI	EQUITY	26483E100	3822	99,927	SH	SOLE	1	99,927	
DUPONT PHOTOMASKS	EQUITY	26613X101	87	4,339	SH	SOLE	1	4,339	
DURA AUTOMOTIVE SYSTEM	EQUITY	265903104	30	5,316	SH	SOLE	1	5,316	
DURECT CORPORATION	EQUITY	266605104	12	8,895	SH	SOLE	1	8,895	
DVI, INC.	EQUITY	233343102	39	4,530	SH	SOLE	1	4,530	
DYCOM INDUSTRIES, INC.	EQUITY	267475101	836	80,935	SH	SOLE	1	80,935	
DYNACQ INTERNATIONAL INC	EQUITY	267919306	26	1,948	SH	SOLE	1	1,948	
DYNAMICS RESH CORP	EQUITY	268057106	32	2,443	SH	SOLE	1	2,443	
DYNEGY INC.	EQUITY	26816Q101	425	162,985	SH	SOLE	1	162,985	
E M C CORP MASS	EQUITY	268648102	50	6,860	SH	DEFINED	2		6,860
E*TRADE GROUP, INC.	EQUITY	269246104	2042	485,080	SH	SOLE	1	485,080	
E.I. DU PONT DE NEMOURS AND CO	EQUITY	263534109	17828	458,770	SH	SOLE	1	458,770	
E.PIHPANY, INC.	EQUITY	26881V100	90	22,589	SH	SOLE	1	22,589	
EARTHLINK INC	EQUITY	270321102	516	89,703	SH	SOLE	1	89,703	
EARTHSHHELL CORP.	EQUITY	27032B100	12	25,278	SH	SOLE	1	25,278	
EAST WEST BANCORP	EQUITY	27579R104	263	8,510	SH	SOLE	1	8,510	
EASTMAN CHEMICAL CO.	EQUITY	277432100	3326	114,738	SH	SOLE	1	114,738	
EASTMAN KODAK CO	EQUITY	277461109	5837	197,193	SH	DEFINED	2		197,193
EASTMAN KODAK CO.	EQUITY	277461109	3824	129,191	SH	SOLE	1	129,191	
EATON CORP	EQUITY	278058102	3749	53,600	SH	DEFINED	2		53,600
EATON CORP.	EQUITY	278058102	2182	31,196	SH	SOLE	1	31,196	
EATON VANCE CORP.	EQUITY	278265103	2483	92,896	SH	SOLE	1	92,896	
EBAY INC COM	EQUITY	278642103	1877	22,000	SH	SOLE	3	22,000	
EBAY, INC.	EQUITY	278642103	15469	181,330	SH	SOLE	1	181,330	
ECHELON	EQUITY	27874N105	95	9,012	SH	SOLE	1	9,012	
ECHOSTAR COMMUNICATIONS CO	EQUITY	278762109	10459	362,150	SH	DEFINED	2		362,150
ECHOSTAR COMMUNICATIONS CORP.									
CLASS A	EQUITY	278762109	300	10,400	SH	SOLE	1	10,400	
ECLIPSYS CORP.	EQUITY	278856109	99	12,458	SH	SOLE	1	12,458	
ECOLAB INC	EQUITY	278865100	9042	183,300	SH	DEFINED	2		183,300
ECOLAB, INC.	EQUITY	278865100	2834	57,456	SH	SOLE	1	57,456	
EDISON INTERNATIONAL INC	EQUITY	281020107	1975	144,284	SH	SOLE	1	144,284	
EDO CORP	EQUITY	281347104	100	5,512	SH	SOLE	1	5,512	
EDUCATION MANAGEMENT CORP.	EQUITY	28139T101	2575	64,752	SH	SOLE	1	64,752	

EDWARDS J D + CO	EQUITY	281667105	5691	516,420	SH	DEFINED	2		516,420	
EDWARDS LIFESCIENCES CP	EQUITY	28176E108	2212	80,729	SH	SOLE	1	80,729		
EFUNDS CORP	EQUITY	28224R101	115	16,796	SH	SOLE	1	16,796		
EGL INC.	EQUITY	268484102	1115	75,035	SH	SOLE	1	75,035		
EL PASO CORP	EQUITY	28336L109	1821	300,910	SH	SOLE	1	300,910		
EL PASO CORP	EQUITY	28336L109	474	78,300	SH	DEFINED	2		78,300	
EL PASO ELECTRIC CO.	EQUITY	283677854	182	16,877	SH	SOLE	1	16,877		
El Paso Energy Partners	EQUITY	28368B102	2017	65,000	SH	DEFINED	4		65,000	
ELBIT SYSTEMS LTD	EQUITY	M3760D101	757	45,500	SH	SOLE	1	45,500		
ELECTRO RENT CORP.	EQUITY	285218103	48	5,092	SH	SOLE	1	5,092		
ELECTRO SCIENTIFIC INDUSTRIES,	EQUITY	285229100	124	9,910	SH	SOLE	1	9,910		
ELECTROGLAS, INC.	EQUITY	285324109	7	7,627	SH	SOLE	1	7,627		
ELECTRONIC ARTS	EQUITY	285512109	4165	71,019	SH	SOLE	1	71,019		
ELECTRONIC ARTS INC COM	EQUITY	285512109	11927	203,400	SH	SOLE	3	178,400		25,000
ELECTRONIC DATA SYS CORP N	EQUITY	285661104	6668	378,857	SH	DEFINED	2		378,857	
ELECTRONIC DATA SYSTEMS CORP.	EQUITY	285661104	3837	218,000	SH	SOLE	1	218,000		
ELECTRONICS BOUTIQUE HLDGS. CO	EQUITY	286045109	62	3,669	SH	SOLE	1	3,669		
ELECTRONICS FOR IMAGING, INC.	EQUITY	286082102	346	19,542	SH	SOLE	1	19,542		
ELI LILLY & CO	EQUITY	532457108	73	1,250	SH	DEFINED	2		1,250	
ELI LILLY AND CO.	EQUITY	532457108	27818	486,756	SH	SOLE	1	486,756		
ELIZABETH ARDEN INC	EQUITY	28660G106	47	4,727	SH	SOLE	1	4,727		
ELKCORP	EQUITY	287456107	133	6,984	SH	SOLE	1	6,984		
EMBARCADERO TECHNOLOGIES INC	EQUITY	290787100	19	2,928	SH	SOLE	1	2,928		
EMBEX INC	EQUITY	290817105	21	2,623	SH	SOLE	1	2,623		
EMC CORP.	EQUITY	268648102	6811	942,110	SH	SOLE	1	942,110		
EMC INS GROUP INC	EQUITY	268664109	16	848	SH	SOLE	1	848		
EMCOR GROUP INC	EQUITY	29084Q100	20147	417,564	SH	SOLE	3	412,364		5,200
EMCOR GROUP, INC.	EQUITY	29084Q100	261	5,400	SH	SOLE	1	5,400		
EMCORE CORPORATION	EQUITY	290846104	14	8,688	SH	SOLE	1	8,688		
Emerson Elec Co	EQUITY	291011104	2268	50,000	SH	DEFINED	4		50,000	
EMERSON ELEC CO	EQUITY	291011104	6299	138,903	SH	DEFINED	2		138,903	
EMERSON ELECTRIC CO.	EQUITY	291011104	8187	180,540	SH	SOLE	1	180,540		
EMMIS COMMUNICATIONS CORP. CLASS A	EQUITY	291525103	1213	71,834	SH	SOLE	1	71,834		
EMPIRE DISTRICT ELECTRIC CO.	EQUITY	291641108	141	8,029	SH	SOLE	1	8,029		
EMPRESA NACIONAL DE ELEC ADR	EQUITY	29244T101	385	54,810	SH	SOLE	1	54,810		
EMS TECHNOLOGIES INC	EQUITY	26873N108	53	3,825	SH	SOLE	1	3,825		
EMULEX CORP	EQUITY	292475209	22	1,126	SH	SOLE	1	1,126		
ENCORE ACQUISITION CO	EQUITY	29255W100	59	3,199	SH	SOLE	1	3,199		
ENCORE ACQUISITION CO	EQUITY	29255W100	10938	592,860	SH	SOLE	3	592,860		
ENCORE WIRE CORP	EQUITY	292562105	41	4,832	SH	SOLE	1	4,832		
ENDO PHARMACEUTICALS	EQUITY	29264F205	102	7,584	SH	SOLE	1	7,584		
ENDOCARDIAL SOLUTIONS	EQUITY	292962107	14	5,006	SH	SOLE	1	5,006		

ENERGEN CORP.	EQUITY	29265N108	398	12,401	SH	SOLE	1	12,401		
ENERGIZER HOLDINGS INC	EQUITY	29266R108	3003	117,826	SH	SOLE	1	117,826		
ENERGY CONVERSION DEVICES, INC	EQUITY	292659109	46	5,437	SH	SOLE	1	5,437		
ENERGY EAST CORP	EQUITY	29266M109	7033	395,100	SH	SOLE	1	395,100		
ENERGY PARTNERS LTD	EQUITY	29270U105	71	6,914	SH	SOLE	1	6,914		
ENERGYSOUTH INC	EQUITY	292970100	40	1,524	SH	SOLE	1	1,524		
Enersis S.A.-ADR	EQUITY	29274F1049	332	13,500	SH	SOLE	1	13,500		
ENGELHARD CORP.	EQUITY	292845104	2105	98,285	SH	SOLE	1	98,285		
ENGINEERED SUPPORT SYS COM	EQUITY	292866100	13603	347,450	SH	SOLE	3	347,450		
ENGINEERED SUPPORT SYSTEMS	EQUITY	292866100	181	4,628	SH	SOLE	1	4,628		
ENNIS BUSINESS FORMS I	EQUITY	293389102	66	5,865	SH	SOLE	1	5,865		
ENSCO INTERNATIONAL, INC.	EQUITY	26874Q100	5116	200,544	SH	SOLE	1	200,544		
ENSCO INTL INC	EQUITY	26874Q100	9221	361,450	SH	DEFINED	2		361,450	
ENSCO INTL INC COM	EQUITY	26874Q100	19394	760,232	SH	SOLE	3	645,900		114,332
ENTEGRIS INC	EQUITY	29362U104	165	16,531	SH	SOLE	1	16,531		
ENTERASYS NETWORKS INC	EQUITY	293637104	108	58,214	SH	SOLE	1	58,214		
ENTERCOM COMM CORP CL A	EQUITY	293639100	37909	863,338	SH	SOLE	3	843,132		20,206
ENTERCOM COMMUNICATIONS CORP.	EQUITY	293639100	2937	66,879	SH	SOLE	1	66,879		
ENTERGY ARKANSAS INC	EQUITY	29364G103	4735	98,335	SH	SOLE	1	98,335		
ENTERTAINMENT PROPERTIES TRUST	EQUITY	29380T105	534	20,165	SH	SOLE	1	20,165		
ENTRAVISION COMMUNIC	EQUITY	29382R107	3	629	SH	SOLE	1	629		
ENTRUST TECHNOLOGIES INC.	EQUITY	293848107	43	17,272	SH	SOLE	1	17,272		
ENZO BIOCHEM, INC.	EQUITY	294100102	109	8,316	SH	SOLE	1	8,316		
ENZON PHARMACEUTICALS INC	EQUITY	293904108	176	15,488	SH	SOLE	1	15,488		
EOG RESOURCES INC	EQUITY	26875P101	2024	51,159	SH	SOLE	1	51,159		
EOG RESOURCES INC	EQUITY	26875P101	3204	81,000	SH	DEFINED	2		81,000	
EON LABS INC	EQUITY	29412E100	96	3,580	SH	SOLE	1	3,580		
EON LABS INC COM	EQUITY	29412E100	6363	238,300	SH	SOLE	3	235,400		2,900
EPIQ SYSTEMS INC	EQUITY	26882D109	69	3,599	SH	SOLE	1	3,599		
EPIX MEDICAL INC	EQUITY	26881Q101	36	4,542	SH	SOLE	1	4,542		
EQUIFAX, INC.	EQUITY	294429105	1257	62,902	SH	SOLE	1	62,902		
EQUITABLE RESOURCES, INC.	EQUITY	294549100	3110	82,917	SH	SOLE	1	82,917		
EQUITY INNS, INC.	EQUITY	294703103	85	14,589	SH	SOLE	1	14,589		
EQUITY OFFICE PPTYS TR COM	EQUITY	294741103	27131	1,066,048	SH	SOLE	3	856,135		209,913
EQUITY OFFICE PROPERTIES TRUST	EQUITY	294741103	10130	398,040	SH	SOLE	1	398,040		
EQUITY ONE INC	EQUITY	294752100	34	2,240	SH	SOLE	1	2,240		
EQUITY RESIDENT PPTYS SH BEN I	EQUITY	29476L107	18948	787,200	SH	SOLE	3	631,007		156,193
EQUITY RESIDENTIAL	EQUITY	29476L107	2888	119,973	SH	SOLE	1	119,973		
ERESEARCHTECHNOLOGY IN	EQUITY	29481V108	79	2,926	SH	SOLE	1	2,926		
ERICSSON 9LM0 TEL-SP ADR	EQUITY	294821608	34	5,390	SH	SOLE	1	5,390		
ERIE INDEMNITY COMPA	EQUITY	29530P102	13	371	SH	SOLE	1	371		
ESCALADE INC	EQUITY	296056104	18	1,303	SH	SOLE	1	1,303		

ESCO ELECTRONICS CORP	EQUITY	296315104	142	4,341	SH	SOLE	1	4,341	
ESPEED INC	EQUITY	296643109	94	8,110	SH	SOLE	1	8,110	
ESPERION THERAPEUTICS INC (USD)	EQUITY	29664R106	105	10,539	SH	SOLE	1	10,539	
ESS TECHNOLOGY, INC.	EQUITY	269151106	65	10,924	SH	SOLE	1	10,924	
ESSEX PPTY TR INC COM	EQUITY	297178105	5518	105,600	SH	SOLE	3	85,000	20,600
ESSEX PROPERTY TRUST, INC.	EQUITY	297178105	274	5,235	SH	SOLE	1	5,235	
ESTEE LAUDER COMPANIES-CL A	EQUITY	518439104	44	1,448	SH	SOLE	1	1,448	
ESTERLINE TECHNOLOGIES CORP.	EQUITY	297425100	126	7,479	SH	SOLE	1	7,479	
ETHAN ALLEN INTERIOR	EQUITY	297602104	13	438	SH	SOLE	1	438	
EUNIVERSE INC	EQUITY	298412107	23	4,538	SH	SOLE	1	4,538	
EURONET WORLDWIDE INC	EQUITY	298736109	41	5,179	SH	SOLE	1	5,179	
EVEREST RE GROUP, LTD	EQUITY	G3223R108	3873	67,700	SH	SOLE	1	67,700	
EVERGREEN RES INC COM NO PAR	EQUITY	299900308	37775	833,708	SH	SOLE	3	812,724	20,984
EVERGREEN RESOURCES, INC.	EQUITY	299900308	309	6,828	SH	SOLE	1	6,828	
EVOLVE SOFTWARE INC	EQUITY	30049P708	40	30,989	SH	SOLE	1	30,989	
EXACT SCIENCES CORP (USD)	EQUITY	30063P105	43	4,149	SH	SOLE	1	4,149	
EXAR CORP.	EQUITY	300645108	179	14,076	SH	SOLE	1	14,076	
EXCEL TECHNOLOGY	EQUITY	30067T103	65	3,187	SH	SOLE	1	3,187	
EXELIXIS, INC.	EQUITY	30161Q104	108	16,251	SH	SOLE	1	16,251	
EXPEDIA INC-CL A	EQUITY	302125109	14	272	SH	SOLE	1	272	
EXPEDIA INC COM	EQUITY	302125109	2800	54,200	SH	SOLE	3	47,700	6,500
EXPEDITORS INTERNATIONAL OF WA	EQUITY	302130109	5178	144,030	SH	SOLE	1	144,030	
EXPLORATION CO	EQUITY	302133202	17	5,654	SH	SOLE	1	5,654	
EXPRESS SCRIPTS INC	EQUITY	302182100	12426	223,100	SH	SOLE	3	195,100	28,000
EXPRESS SCRIPTS, INC.	EQUITY	302182100	7060	126,750	SH	SOLE	1	126,750	
EXPRESSJET HOLDINGS IN	EQUITY	30218U108	89	10,819	SH	SOLE	1	10,819	
EXTENDED STAY AMERICA INC	EQUITY	30224P101	1274	126,135	SH	SOLE	1	126,135	
EXTREME NETWORK INC	EQUITY	30226D106	161	37,115	SH	SOLE	1	37,115	
EXULT INC	EQUITY	302284104	125	17,046	SH	SOLE	1	17,046	
EXXON MOBIL CORP	EQUITY	30231G102	21656	619,554	SH	DEFINED	2		619,554
EXXON MOBIL CORP.	EQUITY	30231G102	145814	4,172,088	SH	SOLE	1	4,172,088	
F A O INC	EQUITY	30240S105	1	6,539	SH	SOLE	1	6,539	
F N B CORP VA	EQUITY	302930102	59	2,111	SH	SOLE	1	2,111	
F&M BANCORP/FREDERICK	EQUITY	302367107	171	3,889	SH	SOLE	1	3,889	
F5 NETWORKS INC	EQUITY	315616102	101	7,989	SH	SOLE	1	7,989	
FACTORY 2-U STORES, INC.	EQUITY	303072102	19	4,711	SH	SOLE	1	4,711	
FACTSET RESEARCH SYSTEMS, INC.	EQUITY	303075105	244	7,507	SH	SOLE	1	7,507	
FAIR ISSAC CORP	EQUITY	303250104	9489	86,535	SH	SOLE	1	86,535	
FAIRCHILD SEMICONDUCTOR CORP.	EQUITY	303726103	1645	157,257	SH	SOLE	1	157,257	
FAIRMONT HOTELS RESORT (F)	EQUITY	305204109	5098	226,600	SH	SOLE	3	182,400	44,200
FALCONSTOR SOFTWARE INC	EQUITY	306137100	47	12,270	SH	SOLE	1	12,270	
FAMILY DOLLAR STORES, INC.	EQUITY	307000109	2339	75,755	SH	SOLE	1	75,755	

FARGO ELECTRONICS INC COM	EQUITY	30744P102	2002	196,100	SH	Sole	3	196,100	
FARMER BROS. CO.	EQUITY	307675108	97	317	SH	SOLE	1	317	
FARMERS CAPITAL BANK CORP	EQUITY	309562106	72	2,244	SH	SOLE	1	2,244	
FASTENAL CO.	EQUITY	311900104	2955	104,807	SH	SOLE	1	104,807	
FBL FINANCIAL GROUP, INC., CLASS A	EQUITY	30239F106	82	4,152	SH	SOLE	1	4,152	
FEDERAL AGRIC MTG CORP	EQUITY	313148306	63	2,894	SH	SOLE	1	2,894	
FEDERAL HOME LN MTG CORP	EQUITY	313400301	7062	133,000	SH	DEFINED	2		133,000
FEDERAL NATIONAL MORTGAGE ASSO	EQUITY	313586109	54195	829,310	SH	SOLE	1	829,310	
FEDERAL REALTY INVESTMENT TR.	EQUITY	313747206	422	13,884	SH	SOLE	1	13,884	
FEDERAL SIGNAL CORP.	EQUITY	313855108	1146	80,697	SH	SOLE	1	80,697	
FEDERATED DEPT STORES, INC.	EQUITY	31410H101	2396	85,510	SH	SOLE	1	85,510	
FEDERATED INVESTORS	EQUITY	314211103	28	1,117	SH	SOLE	1	1,117	
FEDEX CORP	EQUITY	31428X106	8591	156,000	SH	DEFINED	2		156,000
FEDEX CORPORATION	EQUITY	31428X106	7040	127,830	SH	SOLE	1	127,830	
FEI COMPANY	EQUITY	30241L109	139	8,689	SH	SOLE	1	8,689	
FELCOR LODGING TRUST, INC.	EQUITY	31430F101	111	17,756	SH	SOLE	1	17,756	
FERRO CORP.	EQUITY	315405100	1399	65,476	SH	SOLE	1	65,476	
FIDELITY BANKSHARES INC	EQUITY	31604Q107	104	5,691	SH	SOLE	1	5,691	
FIDELITY NATIONAL FINANCIAL	EQUITY	316326107	4391	128,593	SH	SOLE	1	128,593	
FIDELITY NATL INFO SOLUTIONS	EQUITY	31620P109	93	5,226	SH	SOLE	1	5,226	
FIFTH THIRD BANCORP	EQUITY	316773100	12417	247,190	SH	SOLE	1	247,190	
FILENET CORP.	EQUITY	316869106	126	11,996	SH	SOLE	1	11,996	
FINANCIAL FEDERAL CORP.	EQUITY	317492106	87	4,562	SH	SOLE	1	4,562	
FINANCIAL INDS CORP	EQUITY	317574101	41	2,850	SH	SOLE	1	2,850	
FINANCIAL INSTITUTIONS INC	EQUITY	317585404	56	2,826	SH	SOLE	1	2,826	
FINISAR CORPORATION	EQUITY	31787A101	37	47,948	SH	SOLE	1	47,948	
FINISH LINE, INC.	EQUITY	317923100	102	6,768	SH	SOLE	1	6,768	
FINLAY ENTERPRISES INC.	EQUITY	317884203	24	1,929	SH	SOLE	1	1,929	
FIRST AMERICAN CAP TRUST CLASS A	EQUITY	318522307	2370	97,144	SH	SOLE	1	97,144	
FIRST BANCORP NORTH CAROLINA	EQUITY	318910106	66	2,638	SH	SOLE	1	2,638	
FIRST BANCORP/PUERTO RICO	EQUITY	318672102	324	12,003	SH	SOLE	1	12,003	
FIRST BUSEY CORP	EQUITY	319383105	77	3,290	SH	SOLE	1	3,290	
FIRST CHARTER CORP.	EQUITY	319439105	192	11,103	SH	SOLE	1	11,103	
FIRST CITIZENS BANCSHARES, INC CLASS	EQUITY	31946M103	207	2,203	SH	SOLE	1	2,203	
FIRST CMNTY BANCORP CA	EQUITY	31983B101	103	3,554	SH	SOLE	1	3,554	
FIRST COMMONWEALTH FINANCIAL	EQUITY	319829107	247	21,160	SH	SOLE	1	21,160	
FIRST COMMUNITY BANCSHARES INC	EQUITY	31983A103	106	3,213	SH	SOLE	1	3,213	
FIRST CONSULTING GROUP, INC.	EQUITY	31986R103	42	6,537	SH	SOLE	1	6,537	
FIRST DATA CORP	EQUITY	319963104	585	15,800	SH	DEFINED	2		15,800
FIRST DATA CORP.	EQUITY	319963104	15816	427,340	SH	SOLE	1	427,340	
FIRST DEFIANCE FINL CO	EQUITY	32006W106	36	1,927	SH	SOLE	1	1,927	
FIRST ESSEX BANCORP INC	EQUITY	320103104	75	2,430	SH	SOLE	1	2,430	

FIRST FEDERAL CAPITAL CORP.	EQUITY	319960100	126	6,194	SH	SOLE	1	6,194	
FIRST FINANCIAL BANCORP	EQUITY	320209109	206	12,990	SH	SOLE	1	12,990	
FIRST FINANCIAL BANKSHARES	EQUITY	32020R109	159	4,486	SH	SOLE	1	4,486	
FIRST FINANCIAL CORP.	EQUITY	320218100	118	2,493	SH	SOLE	1	2,493	
FIRST FINANCIAL HOLDINGS, INC.	EQUITY	320239106	121	4,890	SH	SOLE	1	4,890	
FIRST HEALTH GROUP CORP.	EQUITY	320960107	3581	140,760	SH	SOLE	1	140,760	
FIRST HORIZON PHARMACEUTICAL	EQUITY	32051K106	20	8,033	SH	SOLE	1	8,033	
FIRST INDIANA CORP.	EQUITY	32054R108	67	4,225	SH	SOLE	1	4,225	
FIRST INDUSTRIAL REALITY TRUST	EQUITY	32054K103	746	26,350	SH	SOLE	1	26,350	
FIRST INDUSTRIAL RLTY COM	EQUITY	32054K103	4877	172,200	SH	SOLE	3	172,200	
FIRST MERCHANTS CORP.	EQUITY	320817109	120	5,271	SH	SOLE	1	5,271	
FIRST MIDWEST BANCORP, INC.	EQUITY	320867104	18	701	SH	SOLE	1	701	
FIRST NATL CORP ORANGE	EQUITY	320942105	70	2,777	SH	SOLE	1	2,777	
FIRST NIAGARA FINANCIAL GRP	EQUITY	33582V108	102	8,700	SH	SOLE	1	8,700	
FIRST OAK BROOK BANCSH	EQUITY	335847208	48	1,564	SH	SOLE	1	1,564	
FIRST OF LONG ISLAND CORP	EQUITY	320734106	43	1,258	SH	SOLE	1	1,258	
FIRST PLACE FINANCIAL CORP	EQUITY	33610T109	71	4,647	SH	SOLE	1	4,647	
FIRST REPUBLIC BANK	EQUITY	336158100	81	3,746	SH	SOLE	1	3,746	
FIRST SENTINEL BANCORP INC	EQUITY	33640T103	124	8,930	SH	SOLE	1	8,930	
FIRST SOUTH BANCORP IN	EQUITY	33646W100	33	1,020	SH	SOLE	1	1,020	
FIRST ST BANCORPORATIO	EQUITY	336453105	45	2,127	SH	SOLE	1	2,127	
FIRST TENNESSEE NATIONAL CORP.	EQUITY	337162101	2207	55,574	SH	SOLE	1	55,574	
FIRST VIRGINIA BANKS, INC.	EQUITY	337477103	3784	96,448	SH	SOLE	1	96,448	
FIRSTENERGY CORP.	EQUITY	337932107	4143	131,539	SH	SOLE	1	131,539	
FIRSTFED AMER BANCORP	EQUITY	337929103	74	2,643	SH	SOLE	1	2,643	
FIRSTFED FINANCIAL CORP.	EQUITY	337907109	188	6,220	SH	SOLE	1	6,220	
FIRSTMERIT CORP.	EQUITY	337915102	2097	113,740	SH	SOLE	1	113,740	
FISERV INC COM	EQUITY	337738108	13439	426,910	SH	SOLE	3	362,900	64,010
FISERV, INC.	EQUITY	337738108	4219	134,033	SH	SOLE	1	134,033	
FISHER COMMUNICATIONS INC	EQUITY	337756209	80	1,794	SH	SOLE	1	1,794	
FISHER SCIENTIFIC INT'L., INC.	EQUITY	338032204	379	13,538	SH	SOLE	1	13,538	
FLAGSTAR BANCORP, INC.	EQUITY	337930101	129	4,901	SH	SOLE	1	4,901	
FLEETBOSTON FINANCIAL CORP.	EQUITY	339030108	33938	1,421,170	SH	SOLE	1	1,421,170	
FLEETBOSTON FINL CORP	EQUITY	339030108	6753	282,800	SH	DEFINED	2	282,800	
FLEETWOOD ENTERPRISES, INC.	EQUITY	339099103	51	12,610	SH	SOLE	1	12,610	
FLEMING COMPANIES, INC	EQUITY	339130106	8	16,680	SH	SOLE	1	16,680	
FLIR SYS INC	EQUITY	302445101	14716	310,400	SH	SOLE	3	302,800	7,600
FLIR SYSTEMS INC (USD)	EQUITY	302445101	258	5,433	SH	SOLE	1	5,433	
FLORIDA EAST COAST INDUSTRIES	EQUITY	340632108	201	8,208	SH	SOLE	1	8,208	
FLORIDA ROCK INDUSTRIES, INC.	EQUITY	341140101	240	7,100	SH	SOLE	1	7,100	
FLOW INTERNATIONAL CORP	EQUITY	343468104	10	4,783	SH	SOLE	1	4,783	
FLOWERS FOODS INC	EQUITY	343498101	218	7,964	SH	SOLE	1	7,964	

FULTON FIN CORP	EQUITY	360271100	28	1,503	SH	SOLE	1	1,503	
FURNITURE BRANDS INTERNATIONAL	EQUITY	360921100	1479	75,597	SH	SOLE	1	75,597	
FURNITURE BRANDS INTL COM	EQUITY	360921100	8255	422,050	SH	SoLe	3	416,950	5,100
G & K SERVICES, INC. CLASS A	EQUITY	361268105	169	7,028	SH	SOLE	1	7,028	
GABELLI ASSET MANAGEMENT, INC.	EQUITY	36239Y102	63	2,272	SH	SOLE	1	2,272	
GABLES RESIDENTIAL TR SH BEN I	EQUITY	362418105	2455	91,755	SH	SoLe	3	91,755	
GABLES RESIDENTIAL TRUST	EQUITY	362418105	239	8,940	SH	SOLE	1	8,940	
GAIAM INC	EQUITY	36268Q103	11	1,990	SH	SOLE	1	1,990	
GALLAGHER, ARTHUR J & CO	EQUITY	363576109	16818	685,040	SH	SOLE	1	685,040	
GALYANS TRADING INC	EQUITY	36458R101	47	3,777	SH	SOLE	1	3,777	
GAMESTOP CORP	EQUITY	36466R101	3	255	SH	SOLE	1	255	
GANNETT CO., INC.	EQUITY	364730101	8064	114,500	SH	SOLE	1	114,500	
GANNETT INC	EQUITY	364730101	6501	92,300	SH	DEFINED	2		92,300
GAP INC	EQUITY	364760108	55	3,800	SH	DEFINED	2		3,800
GAP, INC.	EQUITY	364760108	5480	378,180	SH	SOLE	1	378,180	
GARDNER DENVER, INC.	EQUITY	365558105	105	5,714	SH	SOLE	1	5,714	
GART SPORTS CO	EQUITY	366630101	40	2,095	SH	SOLE	1	2,095	
GARTNER INC.	EQUITY	366651206	822	109,100	SH	SOLE	1	109,100	
GARTNER INC. CLASS A	EQUITY	366651107	207	29,803	SH	SOLE	1	29,803	
GATEWAY, INC.	EQUITY	367626108	334	141,380	SH	SOLE	1	141,380	
GATX CORP.	EQUITY	361448103	953	65,800	SH	SOLE	1	65,800	
GAYLORD ENTERTAINMENT CO.	EQUITY	367905106	142	7,938	SH	SOLE	1	7,938	
GBC BANCORP	EQUITY	361475106	68	2,814	SH	SOLE	1	2,814	
GCI, INC.	EQUITY	369385109	89	14,901	SH	SOLE	1	14,901	
GEMSTAR-TV GUIDE INTERNATIONAL	EQUITY	36866W106	12	3,163	SH	SOLE	1	3,163	
GENCORP, INC.	EQUITY	368682100	70	11,202	SH	SOLE	1	11,202	
GENE LOGIC, INC.	EQUITY	368689105	49	9,701	SH	SOLE	1	9,701	
GENENCOR INTERNATIONAL INC	EQUITY	368709101	36	3,518	SH	SOLE	1	3,518	
GENENTECH INC COM NEW	EQUITY	368710406	980	28,000	SH	SoLe	3	28,000	
GENENTECH, INC.	EQUITY	368710406	893	25,520	SH	SOLE	1	25,520	
GENERAL BINDING CORP	EQUITY	369154109	17	2,170	SH	SOLE	1	2,170	
GENERAL CABLE CORP.	EQUITY	369300108	44	11,927	SH	SOLE	1	11,927	
GENERAL COMMUNICATION CL A	EQUITY	369385109	2333	390,100	SH	SoLe	3	390,100	
General Dynamics	EQUITY	369550108	1377	25,000	SH	DEFINED	4		25,000
GENERAL DYNAMICS CORP.	EQUITY	369550108	7494	136,090	SH	SOLE	1	136,090	
General Elec Co	EQUITY	369604103	2168	85,000	SH	DEFINED	4		85,000
GENERAL ELEC CO	EQUITY	369604103	29952	1,174,561	SH	DEFINED	2		1,174,561
GENERAL ELECTRIC CO.	EQUITY	369604103	185134	7,260,151	SH	SOLE	1	7,260,151	
GENERAL GROWTH PPTYS	EQUITY	370021107	1672	31,000	SH	SoLe	3	31,000	
GENERAL GROWTH PPTYS COM	EQUITY	370021107	19551	362,400	SH	SoLe	3	291,227	71,173
GENERAL GROWTH PROPE	EQUITY	370021107	49	909	SH	SOLE	1	909	
GENERAL MILLS, INC.	EQUITY	370334104	9684	212,610	SH	SOLE	1	212,610	

GENERAL MOTORS CORP.	EQUITY	370442105	8068	239,990	SH	SOLE	1	239,990	
GENERAL MTRS CO	EQUITY	370442105	11843	352,272	SH	DEFINED	2		352,272
GENESCO, INC.	EQUITY	371532102	103	7,240	SH	SOLE	1	7,240	
GENESEE & WYO INC	EQUITY	371559105	65	4,224	SH	SOLE	1	4,224	
GENESIS HEALTH VENTURES INC	EQUITY	37183F107	1197	80,566	SH	SOLE	1	80,566	
GENESIS MICROCHIP INC	EQUITY	37184C103	137	11,006	SH	SOLE	1	11,006	
GENETECH INC	EQUITY	368710406	1079	30,820	SH	DEFINED	2		30,820
GENTA INC	EQUITY	37245M207	110	15,381	SH	SOLE	1	15,381	
GENTA INC	EQUITY	37245M207	1427	200,000	SH	DEFINED	2		200,000
GENTEX CORP.	EQUITY	371901109	2693	105,832	SH	SOLE	1	105,832	
GENTIVA HEALTH SERVICES	EQUITY	37247A102	69	8,184	SH	SOLE	1	8,184	
GENUINE PARTS CO	EQUITY	372460105	6945	227,643	SH	DEFINED	2		227,643
GENUINE PARTS CO.	EQUITY	372460105	2361	77,381	SH	SOLE	1	77,381	
GENZYME-MOLECULAR ONCOLOGY-	EQUITY	372917104	15138	415,300	SH	SOLE	1	415,300	
GENZYME-MOLECULAR ONCOLOGY-									
BIOSURGER	EQUITY	372917708	16	13,526	SH	SOLE	1	13,526	
GEORGIA GULF CORP.	EQUITY	373200203	199	9,905	SH	SOLE	1	9,905	
GEORGIA-PACIFIC CORP.	EQUITY	373298108	1584	113,991	SH	SOLE	1	113,991	
GERMAN AMERICAN BANCORP	EQUITY	373865104	31	1,783	SH	SOLE	1	1,783	
GERON CORP	EQUITY	374163103	47	8,907	SH	SOLE	1	8,907	
GETTY IMAGES, INC.	EQUITY	374276103	11	406	SH	SOLE	1	406	
GETTY REALTY CORP.	EQUITY	374297109	105	5,606	SH	SOLE	1	5,606	
GIBRALTAR STEEL CORP.	EQUITY	37476F103	57	3,075	SH	SOLE	1	3,075	
GILEAD SCIENCES INC COM	EQUITY	375558103	3901	92,900	SH	SOLE	3	80,700	12,200
GILEAD SCIENCES, INC.	EQUITY	375558103	11429	272,179	SH	SOLE	1	272,179	
GILLETTE CO	EQUITY	375766102	11125	359,575	SH	DEFINED	2		359,575
GILLETTE CO.	EQUITY	375766102	43031	1,390,780	SH	SOLE	1	1,390,780	
GLACIER BANCORP, INC.	EQUITY	37637Q105	153	5,713	SH	SOLE	1	5,713	
GLADSTONE CAPITAL CORP	EQUITY	376535100	52	3,224	SH	SOLE	1	3,224	
GLATFELTER, P.H. CO.	EQUITY	377316104	658	61,680	SH	SOLE	1	61,680	
GLAXO PLC	EQUITY	37733W105	109	3,075	SH	DEFINED	2		3,075
GLENBOROUGH REALITY TRUST, INC	EQUITY	37803P105	87	5,654	SH	SOLE	1	5,654	
GLIMCHER REALITY TRUST	EQUITY	379302102	1318	68,658	SH	SOLE	1	68,658	
GLIMCHER RLTY TR SH BEN INT	EQUITY	379302102	6697	348,800	SH	SOLE	3	348,800	
GLOBAL IMAGING SYSTEMS, INC.	EQUITY	37934A100	54	2,922	SH	SOLE	1	2,922	
GLOBAL INDUSTRIES LT	EQUITY	379336100	112	24,003	SH	SOLE	1	24,003	
GLOBAL PAYMENTS INC.	EQUITY	37940X102	15	502	SH	SOLE	1	502	
GLOBAL POWER EQUIPME	EQUITY	37941P108	41	8,037	SH	SOLE	1	8,037	
GLOBAL SANTAFE CORPORATION	EQUITY	G3930E101	8637	418,265	SH	DEFINED	2		418,265
GLOBESPAN VIRATA INC	EQUITY	37957V106	179	39,866	SH	SOLE	1	39,866	
GOLD BANK CORP., INC.	EQUITY	379907108	98	12,155	SH	SOLE	1	12,155	
GOLDEN TELECOM INC	EQUITY	38122G107	113	7,571	SH	SOLE	1	7,571	
GOLDEN WEST FINANCIAL CORP.	EQUITY	381317106	4724	65,680	SH	SOLE	1	65,680	

GOLDMAN SACHS GROUP INC	EQUITY	38141G104	65774	966,135	SH	SOLE	1	966,135		
GOODRICH CORP.	EQUITY	382388106	730	51,907	SH	SOLE	1	51,907		
GOODYEAR TIRE & RUBBER CO.	EQUITY	382550101	400	77,280	SH	SOLE	1	77,280		
GOODYS FAMILY CLOTHING	EQUITY	382588101	23	5,701	SH	SOLE	1	5,701		
GORMAN RUPP CO COM	EQUITY	383082104	53	2,680	SH	SOLE	1	2,680		
GRACE, W.R. & CO.	EQUITY	38388F108	73	49,117	SH	SOLE	1	49,117		
GRACO INC COM	EQUITY	384109104	27570	981,150	SH	SOLE	3	958,108		23,042
GRACO, INC.	EQUITY	384109104	18	641	SH	SOLE	1	641		
GRAFTECH INTERNATIONAL LTD	EQUITY	384313102	58	20,472	SH	SOLE	1	20,472		
GRANITE CONSTRUCTION, INC.	EQUITY	387328107	1043	66,460	SH	SOLE	1	66,460		
GRANT PRIDECO INC	EQUITY	38821G101	1956	162,206	SH	SOLE	1	162,206		
GRANT PRIDECO INC	EQUITY	38821G101	160	13,275	SH	DEFINED	2		13,275	
GRANT PRIDECO INC COM	EQUITY	38821G101	29562	2,451,228	SH	SOLE	3	2,422,128		29,100
GRAPHIC PACKAGING INTL	EQUITY	388690109	45	8,162	SH	SOLE	1	8,162		
GRAY TELEVISION INC	EQUITY	389375205	34	3,235	SH	SOLE	1	3,235		
GREAT AMERICAN FINANCIAL RES	EQUITY	389915109	40	2,662	SH	SOLE	1	2,662		
GREAT ATLANTIC & PACIFIC TEA	EQUITY	390064103	26	6,021	SH	SOLE	1	6,021		
GREAT LAKES CHEM CORP.	EQUITY	390568103	777	35,021	SH	SOLE	1	35,021		
GREAT LAKES REIT, INC.	EQUITY	390752103	68	4,772	SH	SOLE	1	4,772		
GREAT PLAINS ENERGY INC	EQUITY	391164100	2222	93,096	SH	SOLE	1	93,096		
GREAT SOUTHERN BANCORP, INC.	EQUITY	390905107	77	2,072	SH	SOLE	1	2,072		
GREATER BAY BANCORP	EQUITY	391648102	992	69,153	SH	SOLE	1	69,153		
GREEN MOUNTAIN COFFEE ROASTE	EQUITY	393122106	21	1,139	SH	SOLE	1	1,139		
GREENPOINT FINANCIAL CORP.	EQUITY	395384100	5876	131,142	SH	SOLE	1	131,142		
GREIF INC CL A	EQUITY	397624107	84	4,698	SH	SOLE	1	4,698		
GREY GLOBAL GROUP INC	EQUITY	39787M108	167	271	SH	SOLE	1	271		
GREY WOLF, INC.	EQUITY	397888108	237	60,270	SH	SOLE	1	60,270		
GRIFFON CORP.	EQUITY	398433102	123	9,536	SH	SOLE	1	9,536		
GROUP 1 AUTOMOTIVE, INC.	EQUITY	398905109	144	6,749	SH	SOLE	1	6,749		
GRUPO TELEVISIA SA - SPONS ADR	EQUITY	40049J206	1446	57,500	SH	SOLE	1	57,500		
GSI COMMERCE INC	EQUITY	36238G102	11	6,727	SH	SOLE	1	6,727		
GTECH HOLDINGS CORP.	EQUITY	400518106	2482	75,998	SH	SOLE	1	75,998		
GUESS? INC	EQUITY	401617105	10	2,736	SH	SOLE	1	2,736		
GUIDANT CORP.	EQUITY	401698105	9581	264,660	SH	SOLE	1	264,660		
GUILFORD PHARMACEUTICALS INC	EQUITY	401829106	32	8,710	SH	SOLE	1	8,710		
GUITAR CENTER INC	EQUITY	402040109	8117	398,466	SH	SOLE	3	369,700		28,766
GUITAR CENTER, INC.	EQUITY	402040109	101	4,953	SH	SOLE	1	4,953		
GULF ISLAND FABRICATION, INC.	EQUITY	402307102	45	2,538	SH	SOLE	1	2,538		
GULFMARK OFFSHORE, INC.	EQUITY	402629109	66	4,883	SH	SOLE	1	4,883		
GYMBOREE CORP	EQUITY	403777105	3664	243,600	SH	DEFINED	2		243,600	
GYMBOREE CORP.	EQUITY	403777105	130	8,619	SH	SOLE	1	8,619		
H J HEINZ CO.	EQUITY	423074103	4391	150,380	SH	SOLE	1	150,380		

H.B. FULLER CO.	EQUITY	359694106	236	10,206	SH	SOLE	1	10,206	
HAEMONETICS CORP.	EQUITY	405024100	142	6,477	SH	SOLE	1	6,477	
HAIN CELESTIAL GROUP INC	EQUITY	405217100	128	8,469	SH	SOLE	1	8,469	
HALL KINOIN & ASSOCIATES INC.	EQUITY	406069104	5	3,669	SH	SOLE	1	3,669	
HALLIBURTON CO.	EQUITY	406216101	4011	193,496	SH	SOLE	1	193,496	
HALLIBURTON COMPANY	EQUITY	406216101	84	4,035	SH	DEFINED	2		4,035
HANCOCK FABRICS, INC.	EQUITY	409900107	85	6,104	SH	SOLE	1	6,104	
HANCOCK HOLDING CO.	EQUITY	410120109	208	4,833	SH	SOLE	1	4,833	
HANDLEMAN CO.	EQUITY	410252100	131	8,944	SH	SOLE	1	8,944	
HANDSPRING INC	EQUITY	410293104	10	15,488	SH	SOLE	1	15,488	
HANGER ORTHOPEDIC GROUP	EQUITY	41043F208	80	6,966	SH	SOLE	1	6,966	
HANMI FINL CORP	EQUITY	410495105	54	3,184	SH	SOLE	1	3,184	
HANOVER COMPRESSOR COMPANY	EQUITY	410768105	689	106,002	SH	SOLE	1	106,002	
HARBOR FLORIDA BANCSHARES	EQUITY	411901101	179	7,682	SH	SOLE	1	7,682	
HARLAND, JOHN H. CO.	EQUITY	412693103	256	10,520	SH	SOLE	1	10,520	
HARLEY DAVIDSON INC	EQUITY	412822108	7374	185,700	SH	DEFINED	2		185,700
HARLEY-DAVIDSON FUNDING	EQUITY	412822108	5142	129,500	SH	SOLE	1	129,500	
HARLEYSVILLE GROUP, INC.	EQUITY	412824104	266	10,670	SH	SOLE	1	10,670	
HARLEYSVILLE NATIONAL CORP.	EQUITY	412850109	168	6,897	SH	SOLE	1	6,897	
HARMAN INT'L INDUSTRIES, INC.	EQUITY	413086109	21	351	SH	SOLE	1	351	
HARMONIC INC.	EQUITY	413160102	71	21,462	SH	SOLE	1	21,462	
HARMONY GOLD MNG-SPON ADR	EQUITY	413216300	1150	94,020	SH	SOLE	1	94,020	
HARRAH'S ENTERTAINMENT, INC.	EQUITY	413619107	1764	49,412	SH	SOLE	1	49,412	
HARRIS CORP.	EQUITY	413875105	2476	89,158	SH	SOLE	1	89,158	
HARRIS INTERACTIVE INC	EQUITY	414549105	73	13,337	SH	SOLE	1	13,337	
HARRIS INTERACTIVE INC COM	EQUITY	414549105	1693	309,000	SH	SOLE	3	309,000	
HARSCO CORP.	EQUITY	415864107	1661	54,480	SH	SOLE	1	54,480	
HARTE-HANKS COMMUNICATIONS	EQUITY	416196103	2331	122,048	SH	SOLE	1	122,048	
HARTFORD FINANCIAL SVCS GROUP	EQUITY	416515104	5190	147,080	SH	SOLE	1	147,080	
HARVARD BIOSCIENCE INC	EQUITY	416906105	27	7,067	SH	SOLE	1	7,067	
HARVEST NATURAL RESOUR	EQUITY	41754V103	61	12,503	SH	SOLE	1	12,503	
HASBRO, INC.	EQUITY	418056107	1059	76,234	SH	SOLE	1	76,234	
HAVERTY FURNITURE COMPANIES	EQUITY	419596101	59	5,496	SH	SOLE	1	5,496	
HAWAIIAN ELECTRIC INDUSTRIES,	EQUITY	419870100	10278	252,161	SH	SOLE	1	252,161	
HAWTHORNE FINL CORP	EQUITY	420542102	80	2,709	SH	SOLE	1	2,709	
HCA INC	EQUITY	404119109	11134	269,200	SH	DEFINED	2		269,200
HCA INC.	EQUITY	404119109	9919	239,830	SH	SOLE	1	239,830	
HCC INSURANCE HOLDINGS, INC.	EQUITY	404132102	2142	83,795	SH	SOLE	1	83,795	
HEADWATERS INC	EQUITY	42210P102	138	9,847	SH	SOLE	1	9,847	
HEALTH CARE PPTY INVS COM	EQUITY	421915109	9635	288,900	SH	SOLE	3	228,768	60,132
HEALTH CARE PPTYS INVEST INC	EQUITY	421915109	28	828	SH	SOLE	1	828	
Health Care Prop Investors	EQUITY	421915109	1501	45,000	SH	DEFINED	4		45,000

HEALTH CARE REIT INC COM	EQUITY	42217K106	13839	528,200	SH	Sole	3	458,200	70,000
HEALTH CARE REIT, INC.	EQUITY	42217K106	368	14,054	SH	SOLE	1	14,054	
HEALTH MANAGEMENT ASSOC.	EQUITY	421933102	2197	115,630	SH	SOLE	1	115,630	
HEALTH NET INC. CLASS A	EQUITY	42222G108	4453	166,353	SH	SOLE	1	166,353	
Healthcare Realty Trust	EQUITY	421946104	1587	65,000	SH	DEFINED	4		65,000
HEALTHCARE REALTY TRUST, INC.	EQUITY	421946104	369	15,106	SH	SOLE	1	15,106	
HEALTHCARE RLTY TR COM	EQUITY	421946104	5409	221,500	SH	Sole	3	175,500	46,000
HEALTHCARE SVCS GRP IN	EQUITY	421906108	40	3,378	SH	SOLE	1	3,378	
HEALTHEXTRAS INC	EQUITY	422211102	91	23,534	SH	SOLE	1	23,534	
HEALTHTRONICS SURGICAL	EQUITY	42222L107	24	2,891	SH	SOLE	1	2,891	
HEARST-ARGYLE TELEVI	EQUITY	422317107	5	244	SH	SOLE	1	244	
HEARTLAND EXPRESS INC	EQUITY	422347104	3351	174,703	SH	DEFINED	2		174,703
HEARTLAND EXPRESS, INC.	EQUITY	422347104	206	10,742	SH	SOLE	1	10,742	
HECLA MNG CO	EQUITY	422704106	102	30,993	SH	SOLE	1	30,993	
HEICO CORP.	EQUITY	422806109	46	5,136	SH	SOLE	1	5,136	
HEIDRICK & STRUGGLES INT'L	EQUITY	422819102	76	6,519	SH	SOLE	1	6,519	
HELIX TECHNOLOGY CORP.	EQUITY	423319102	81	9,407	SH	SOLE	1	9,407	
HELMERICH & PAYNE, INC.	EQUITY	423452101	3002	117,192	SH	SOLE	1	117,192	
HENRY JACK & ASSOCIATES	EQUITY	426281101	1246	117,627	SH	SOLE	1	117,627	
HENRY SCHEIN INC	EQUITY	806407102	2745	60,854	SH	SOLE	1	60,854	
HERCULES, INC.	EQUITY	427056106	455	52,284	SH	SOLE	1	52,284	
HERITAGE PPTY INVT TR COM	EQUITY	42725M107	15133	604,100	SH	Sole	3	537,700	66,400
HERITAGE PROPERTY INVESTMENT	EQUITY	42725M107	162	6,483	SH	SOLE	1	6,483	
HERLEY INDS INC DEL	EQUITY	427398102	75	4,342	SH	SOLE	1	4,342	
HERMAN MILLER, INC.	EQUITY	600544100	25230	1,567,050	SH	SOLE	1	1,567,050	
HERSHEY FOODS CORP.	EQUITY	427866108	4041	64,486	SH	SOLE	1	64,486	
HEWLETT PACKARD CO	EQUITY	428236103	16363	1,052,311	SH	DEFINED	2		1,052,311
HEWLETT PACKARD CO.	EQUITY	428236103	29079	1,870,013	SH	SOLE	1	1,870,013	
HEXCEL CORP.	EQUITY	428291108	25	8,593	SH	SOLE	1	8,593	
HIBBETT SPORTING GOODS, INC.	EQUITY	428565105	63	2,545	SH	SOLE	1	2,545	
HIBERNIA CORP	EQUITY	428656102	4664	275,000	SH	DEFINED	2		275,000
HIBERNIA CORP. CLASS A	EQUITY	428656102	3596	212,026	SH	SOLE	1	212,026	
HICKORY TECH CORP	EQUITY	429060106	46	5,086	SH	SOLE	1	5,086	
HIGHWOODS PPTYS INC COM	EQUITY	431284108	4977	243,500	SH	Sole	3	243,500	
HIGHWOODS PROPERTIES, INC.	EQUITY	431284108	16	765	SH	SOLE	1	765	
HILB, ROGAL & HAMILTON CO.	EQUITY	431294107	376	12,032	SH	SOLE	1	12,032	
HILLENBRAND INDUSTRIES, INC.	EQUITY	431573104	4229	82,947	SH	SOLE	1	82,947	
HILTON HOTELS CORP	EQUITY	432848109	2059	177,362	SH	SOLE	1	177,362	
HISPANIC BROADCASTING CORP. CLASS A	EQUITY	43357B104	6116	296,018	SH	SOLE	1	296,018	
HOLLINGER INTERNATIONAL, INC.	EQUITY	435569108	156	19,791	SH	SOLE	1	19,791	
HOLLY CORP.	EQUITY	435758305	103	3,581	SH	SOLE	1	3,581	
HOLLYWOOD ENTERTAINMENT CORP.	EQUITY	436141105	304	19,020	SH	SOLE	1	19,020	

HOLLYWOOD PARK, INC.	EQUITY	723456109	42	8,669	SH	SOLE	1	8,669	
HOLOGIC INC	EQUITY	436440101	60	6,942	SH	SOLE	1	6,942	
HOME DEPOT INC	EQUITY	437076102	96	3,897	SH	DEFINED	2		3,897
HOME DEPOT, INC.	EQUITY	437076102	24264	996,050	SH	SOLE	1	996,050	
HOME PPTYS N Y INC COM	EQUITY	437306103	16939	510,200	SH	Sole	3	442,120	68,080
HOME PROPERTIES OF NY, INC.	EQUITY	437306103	311	9,360	SH	SOLE	1	9,360	
HOMESTORE.COM	EQUITY	437852106	16	27,884	SH	SOLE	1	27,884	
HON INDUSTRIES INC.	EQUITY	438092108	2259	79,249	SH	SOLE	1	79,249	
HONEYWELL INTERNATIONAL INC.	EQUITY	438516106	7891	369,440	SH	SOLE	1	369,440	
HONEYWELL INTL INC	EQUITY	438516106	6588	308,425	SH	DEFINED	2		308,425
HOOPER HOLMES, INC.	EQUITY	439104100	96	19,290	SH	SOLE	1	19,290	
HORACE MANN EDUCATORS CORP.	EQUITY	440327104	882	67,200	SH	SOLE	1	67,200	
HORIZON OFFSHORE, INC.	EQUITY	44043J105	22	6,361	SH	SOLE	1	6,361	
HORIZON ORGANIC HOLDIN	EQUITY	44043T103	31	2,375	SH	SOLE	1	2,375	
HORMEL FOODS CORP.	EQUITY	440452100	3925	185,390	SH	SOLE	1	185,390	
HOSPITALITY PPTYS TR COM SH BE	EQUITY	44106M102	4830	158,100	SH	Sole	3	158,100	
HOSPITALITY PROPERTIES TRUST	EQUITY	44106M102	2572	84,205	SH	SOLE	1	84,205	
HOST MARRIOTT CORP COM	EQUITY	44107p104	10259	1,482,500	SH	Sole	3	1,191,450	291,050
HOT TOPIC INC	EQUITY	441339108	265	11,377	SH	SOLE	1	11,377	
HOTELS.COM-CL A	EQUITY	44147T108	8	133	SH	SOLE	1	133	
HOUSEHOLD FINANCE CORP.	EQUITY	441815107	4683	165,609	SH	SOLE	1	165,609	
HOUSTON EXPLORATION COMPAN	EQUITY	442120101	99	3,683	SH	SOLE	1	3,683	
HOVNANIAN ENTER, INC. COM PAR \$0.01	EQUITY	442487203	188	5,449	SH	SOLE	1	5,449	
HOVNANIAN ENTERPRISES CL A	EQUITY	442487203	4105	118,800	SH	Sole	3	118,800	
HRPT PROPERTIES TRUST	EQUITY	40426W101	395	46,440	SH	SOLE	1	46,440	
HS RESOURCES, INC.	EQUITY	492386107	1964	48,351	SH	SOLE	1	48,351	
HSBC HOLDINGS PLC-SPONS ADR	EQUITY	404280406	3581	-70,054	SH	SOLE	1	-70,054	
HUBBELL INC. CLASS B	EQUITY	443510201	2485	79,407	SH	SOLE	1	79,407	
HUDSON CITY BANCORP	EQUITY	443683107	22	1,087	SH	SOLE	1	1,087	
HUDSON RIVER BANKCORP.	EQUITY	444128102	126	5,487	SH	SOLE	1	5,487	
HUGHES SUPPLY, INC.	EQUITY	444482103	200	8,600	SH	SOLE	1	8,600	
HUMAN GENOME SCIENCES, INC.	EQUITY	444903108	60	7,030	SH	SOLE	1	7,030	
Humana Inc.	EQUITY	444859102	768	80,000	SH	DEFINED	4		80,000
HUMANA, INC.	EQUITY	444859102	737	76,778	SH	SOLE	1	76,778	
HUMBOLDT BANCORP	EQUITY	445069107	50	3,905	SH	SOLE	1	3,905	
HUNT J B TRANS SVCS INC	EQUITY	445658107	3368	125,100	SH	DEFINED	2		125,100
HUNTINGTON BANCSHARES, INC.	EQUITY	446150104	1938	104,239	SH	SOLE	1	104,239	
HUDSON UNITED BANCORP	EQUITY	444165104	20	647	SH	SOLE	1	647	
HUTCHINSON TECHNOLOGY, INC.	EQUITY	448407106	226	9,132	SH	SOLE	1	9,132	
HYDRIL COMPANY	EQUITY	448774109	105	4,219	SH	SOLE	1	4,219	
HYPERCOM CORP	EQUITY	44913M105	46	12,182	SH	SOLE	1	12,182	
HYPERION SOLUTIONS CORP	EQUITY	44914M104	291	12,000	SH	SOLE	1	12,000	

HYPERION SOLUTIONS CP COM	EQUITY	44914M104	19102	787,700	SH	Sole	3	779,000	8,700
I SHARES MSCI EMU	EQUITY	464286608	136	3,530	SH	SOLE	1	3,530	
I2 TECHNOLOGIES	EQUITY	465754109	3	4,083	SH	SOLE	1	4,083	
IBERIABANK CORP	EQUITY	450828108	89	2,188	SH	SOLE	1	2,188	
IBM	EQUITY	459200101	23956	305,440	SH	DEFINED	2		305,440
ICICI BANK LTD-SPON ADR	EQUITY	45104G104	988	156,900	SH	SOLE	1	156,900	
ICN PHARMACEUTICALS, INC.	EQUITY	448924100	1004	112,692	SH	SOLE	1	112,692	
Icon Plc - Sponsored ADR	EQUITY	45103T1079	1637	68,800	SH	SOLE	1	68,800	
ICOS CORPORATION	EQUITY	449295104	61	3,260	SH	SOLE	1	3,260	
ICU MEDICAL, INC.	EQUITY	44930G107	105	3,832	SH	SOLE	1	3,832	
IDACORP, INC.	EQUITY	451107106	1162	50,944	SH	SOLE	1	50,944	
IDEC PHARMACEUTICALS CORP	EQUITY	449370105	11622	337,650	SH	DEFINED	2		337,650
IDEC PHARMACEUTICALS CORP.	EQUITY	449370105	7296	213,197	SH	SOLE	1	213,197	
IDENTIX INC	EQUITY	451906101	136	30,229	SH	SOLE	1	30,229	
IDEX CORP.	EQUITY	45167R104	289	9,977	SH	SOLE	1	9,977	
IDEXX LABORATORIES, INC.	EQUITY	45168D104	402	11,482	SH	SOLE	1	11,482	
IDINE REWARDS NETWORK	EQUITY	45168A100	46	6,124	SH	SOLE	1	6,124	
IDT CORP.	EQUITY	448947101	11	719	SH	SOLE	1	719	
IDX SYSTEMS CORP.	EQUITY	449491109	96	6,095	SH	SOLE	1	6,095	
IGATE CORP	EQUITY	45169U105	21	7,251	SH	SOLE	1	7,251	
IGEN INTERNATIONAL, INC.	EQUITY	449536101	203	5,749	SH	SOLE	1	5,749	
IHOP CORP.	EQUITY	449623107	160	7,116	SH	SOLE	1	7,116	
II-VI INC	EQUITY	902104108	66	3,974	SH	SOLE	1	3,974	
IKON OFFICE SOLUTIONS INC.	EQUITY	451713101	15	2,093	SH	SOLE	1	2,093	
ILEX ONCOLOGY INC	EQUITY	451923106	108	11,694	SH	SOLE	1	11,694	
ILLINOIS TOOL WKS INC COM	EQUITY	452308109	1861	32,000	SH	SOLE	3	32,000	
ILLINOIS TOOL WORKS, INC.	EQUITY	452308109	7657	131,670	SH	SOLE	1	131,670	
ILLUMINA INC	EQUITY	452327109	19	8,556	SH	SOLE	1	8,556	
IMAGEX.COM INC	EQUITY	45244D102	401	791,394	SH	SOLE	1	791,394	
IMAGISTICS INTL INC	EQUITY	45247T104	112	6,000	SH	SOLE	1	6,000	
I-MANY INC	EQUITY	44973Q103	11	14,536	SH	SOLE	1	14,536	
IMATION CORP COM	EQUITY	45245A107	10466	281,200	SH	SOLE	3	277,800	3,400
IMATION CORP.	EQUITY	45245A107	2216	59,541	SH	SOLE	1	59,541	
IMC GLOBAL INC	EQUITY	449669100	2410	250,000	SH	DEFINED	2		250,000
IMC GLOBAL, INC.	EQUITY	449669100	1754	182,306	SH	SOLE	1	182,306	
IMCLONE SYSTEMS	EQUITY	45245W109	305	18,435	SH	SOLE	1	18,435	
IMCO RECYCLING INC	EQUITY	449681105	26	4,051	SH	SOLE	1	4,051	
IMMUCOR INC	EQUITY	452526106	82	3,774	SH	SOLE	1	3,774	
IMMUNOGEN INC	EQUITY	45253H101	37	15,817	SH	SOLE	1	15,817	
IMMUNOMEDICS, INC.	EQUITY	452907108	39	14,739	SH	SOLE	1	14,739	
IMPAC MED SYS INC COM	EQUITY	45255A104	847	38,000	SH	SOLE	3	38,000	
IMPAC MORTGAGE HOLDINGS INC	EQUITY	45254P102	2530	194,801	SH	SOLE	1	194,801	

IMPATH INC.	EQUITY	45255G101	76	5,624	SH	SOLE	1	5,624	
IMPAX LABORATORIES INC	EQUITY	45256B101	42	9,397	SH	SOLE	1	9,397	
IMPCO TECHNOLOGIES INC	EQUITY	45255W106	9	4,577	SH	SOLE	1	4,577	
IMS HEALTH, INC.	EQUITY	449934108	1686	108,013	SH	SOLE	1	108,013	
INAMED CORP	EQUITY	453235103	162	4,524	SH	SOLE	1	4,524	
INCYTE CORP	EQUITY	45337C102	72	24,228	SH	SOLE	1	24,228	
INDEPENDENCE COMMUNITY BANK	EQUITY	453414104	2388	90,299	SH	SOLE	1	90,299	
INDEPENDENCE HLDG CO N	EQUITY	453440307	23	1,191	SH	SOLE	1	1,191	
INDEPENDENT BANK CORP.-MASSACHUSETTS	EQUITY	453836108	88	4,382	SH	SOLE	1	4,382	
INDEPENDENT BANK CORP.-MICHIGAN	EQUITY	453838104	134	6,659	SH	SOLE	1	6,659	
INDEVUS PHARMACEUTICALS INC	EQUITY	454072109	33	13,629	SH	SOLE	1	13,629	
INDEX I-SHARES RUSSELL 2000	EQUITY	464287655	504	7,000	SH	SOLE	1	7,000	
INDYMAC BANCORP, INC.	EQUITY	456607100	1446	74,337	SH	SOLE	1	74,337	
INET TECHNOLOGY	EQUITY	45662V105	25	4,268	SH	SOLE	1	4,268	
INFOCUS CORPORATION	EQUITY	45665B106	324	65,599	SH	SOLE	1	65,599	
INFOGRAMES INC.	EQUITY	45665T107	4	2,030	SH	SOLE	1	2,030	
INFONET SERVICES COR	EQUITY	45666T106	29	22,617	SH	SOLE	1	22,617	
INFORMATICA CORP	EQUITY	45666Q102	133	20,629	SH	SOLE	1	20,629	
INFORMATION HOLDINGS INC.	EQUITY	456727106	60	3,709	SH	SOLE	1	3,709	
INFORMATION RESOURCES, INC.	EQUITY	456905108	13	9,885	SH	SOLE	1	9,885	
INFORTE CORP	EQUITY	45677R107	12	2,104	SH	SOLE	1	2,104	
INFOUSA INC. CLASS B	EQUITY	456818301	44	9,233	SH	SOLE	1	9,233	
INGERSOLL RAND COMPANY LIM	EQUITY	G4776G101	8015	207,700	SH	DEFINED	2		207,700
INGERSOLL-RAND CO CL A	EQUITY	G4776G101	3125	80,990	SH	SOLE	1	80,990	
INGLES MARKETS, INC., CLASS A	EQUITY	457030104	35	3,624	SH	SOLE	1	3,624	
INGRAM MICRO INC. CLASS A	EQUITY	457153104	13	1,160	SH	SOLE	1	1,160	
INNKEEPERS USA TRUST	EQUITY	4576J0104	59	9,075	SH	SOLE	1	9,075	
INPUT/OUTPUT, INC.	EQUITY	457652105	58	16,139	SH	SOLE	1	16,139	
INRANGE TECHNOLOGIES CL B	EQUITY	45769V206	6	3,167	SH	SOLE	1	3,167	
INSIGHT COMMUNICATIO	EQUITY	45768V108	178	14,884	SH	SOLE	1	14,884	
INSIGHT ENTERPRISES, INC.	EQUITY	45765U103	104	14,773	SH	SOLE	1	14,773	
INSIGNIA FINANCIAL GROUP INC.	EQUITY	45767A105	1406	128,514	SH	SOLE	1	128,514	
INSITUFORM TECHNOLOGIES, INC.									
CLASS A	EQUITY	457667103	110	8,170	SH	SOLE	1	8,170	
INSTINET GROUP INCORPORATED	EQUITY	457750107	3	801	SH	SOLE	1	801	
INSURANCE AUTO AUCTIONS INC COM	EQUITY	457875102	40	3,620	SH	SOLE	1	3,620	
INSWEB CORP	EQUITY	45809K202	19	9,194	SH	SOLE	1	9,194	
INTEGRA BANK CORP.	EQUITY	45814P105	96	5,607	SH	SOLE	1	5,607	
INTEGRA LIFESCIENCES CORP	EQUITY	457985208	8041	349,600	SH	DEFINED	2		349,600
INTEGRA LIFESCIENCES HOLDINGS	EQUITY	457985208	153	6,666	SH	SOLE	1	6,666	
INTEGRAL SYS INC MD COM	EQUITY	45810H107	5855	276,200	SH	SOLE	3	276,200	
INTEGRAL SYSTEMS INC/MD	EQUITY	45810H107	71	3,361	SH	SOLE	1	3,361	
INTEGRATED CIRCUIT SYS COM	EQUITY	45811K208	31619	1,457,094	SH	SOLE	3	1,416,600	40,494

INTEGRATED CIRCUIT SYS INC	EQUITY	45811K208	2387	110,000	SH	DEFINED	2		110,000
INTEGRATED CIRCUIT SYSTEMS	EQUITY	45811K208	119	5,503	SH	SOLE	1	5,503	
INTEGRATED DEFENSE TEC	EQUITY	45819B101	39	2,726	SH	SOLE	1	2,726	
INTEGRATED DEVICE TECHNOLOGY,	EQUITY	458118106	6425	809,151	SH	SOLE	1	809,151	
INTEGRATED ELECTRICAL SERVICES	EQUITY	45811E103	50	11,731	SH	SOLE	1	11,731	
INTEGRATED SILICON SOLUTION	EQUITY	45812P107	23	9,640	SH	SOLE	1	9,640	
Intel	EQUITY	458140100	716	44,000	SH	DEFINED	4		44,000
INTEL CORP	EQUITY	458140100	18269	1,122,182	SH	DEFINED	2		1,122,182
INTEL CORP.	EQUITY	458140100	72666	4,463,520	SH	SOLE	1	4,463,520	
INTER PARFUMS INC	EQUITY	458334109	9	1,188	SH	SOLE	1	1,188	
INTERACTIVE DATA CORP	EQUITY	45840J107	7	499	SH	SOLE	1	499	
INTERCEPT INC	EQUITY	45845L107	23	5,640	SH	SOLE	1	5,640	
INTERCHANGE FINL SVCS	EQUITY	458447109	53	3,125	SH	SOLE	1	3,125	
INTERDIGITAL COMMUNCTN COM	EQUITY	45866A105	11316	500,000	SH	SOLE	3	494,200	5,800
INTERDIGITAL COMMUNICATION	EQUITY	45866A105	444	19,599	SH	SOLE	1	19,599	
INTERFACE, INC. CLASS A	EQUITY	458665106	52	15,720	SH	SOLE	1	15,720	
INTERGRAPH CORP.	EQUITY	458683109	292	16,843	SH	SOLE	1	16,843	
INTERLAND INC	EQUITY	458727104	29	44,123	SH	SOLE	1	44,123	
INTERMAGNETICS GENERAL CORP.	EQUITY	458771102	95	5,320	SH	SOLE	1	5,320	
INTERMET CORP	EQUITY	45881K104	28	7,759	SH	SOLE	1	7,759	
INTERMUNE INC.	EQUITY	45884X103	192	8,981	SH	SOLE	1	8,981	
INTERNATIONAL BANCSHARES CORP.	EQUITY	459044103	318	8,181	SH	SOLE	1	8,181	
INTERNATIONAL GAME TECHN	EQUITY	459902102	20457	249,780	SH	SOLE	3	215,800	33,980
INTERNATIONAL GAME TECHNOLOGY	EQUITY	459902102	3070	37,486	SH	SOLE	1	37,486	
INTERNATIONAL MULTIFOODS CORP.	EQUITY	460043102	110	5,689	SH	SOLE	1	5,689	
INTERNATIONAL PAPER CO	EQUITY	460146103	2924	86,500	SH	DEFINED	2		86,500
INTERNATIONAL PAPER CO.	EQUITY	460146103	7136	211,130	SH	SOLE	1	211,130	
International Rectifier	EQUITY	460254105	787	40,000	SH	DEFINED	4		40,000
INTERNATIONAL RECTIFIER CORP.	EQUITY	460254105	1695	86,169	SH	SOLE	1	86,169	
INTERNATIONAL SPEEDWAY CORP.	EQUITY	460335201	2852	71,193	SH	SOLE	1	71,193	
INTERNET SECURITY SY	EQUITY	46060X107	791	79,611	SH	SOLE	1	79,611	
INTERPOOL, INC.	EQUITY	46062R108	27	2,039	SH	SOLE	1	2,039	
INTERPORE INTERNATIONAL	EQUITY	46062W107	50	6,210	SH	SOLE	1	6,210	
INTERPUBLIC GROUP CORP	EQUITY	460690100	2301	247,430	SH	SOLE	1	247,430	
INTERPUBLIC GROUP COS INC	EQUITY	460690100	4569	491,255	SH	DEFINED	2		491,255
INTERSIL CORP	EQUITY	46069S109	3490	224,300	SH	DEFINED	2		224,300
INTERSIL CORP -CL A	EQUITY	46069S109	2859	183,767	SH	SOLE	1	183,767	
INTERSTATE BAKERIES CORP.	EQUITY	46072H108	791	75,304	SH	SOLE	1	75,304	
INTERTAN INC.	EQUITY	461120107	36	7,693	SH	SOLE	1	7,693	
INTER-TEL, INC.	EQUITY	458372109	98	6,520	SH	SOLE	1	6,520	
INTERWOVEN INC	EQUITY	46114T102	70	38,216	SH	SOLE	1	38,216	
INTL BUSINESS MACHINES CORP	EQUITY	459200101	101762	1,297,490	SH	SOLE	1	1,297,490	

INT'L. FLAVORS & FRAGRANCES,	EQUITY	459506101	1287	41,399	SH	SOLE	1	41,399	
INTRADO INC	EQUITY	46117A100	43	5,483	SH	SOLE	1	5,483	
INTROGEN THERAPEUTICS INC	EQUITY	46119F107	153	75,000	SH	DEFINED	2		75,000
Intuit	EQUITY	461202103	744	20,000	SH	DEFINED	4		20,000
INTUIT	EQUITY	461202103	9970	268,000	SH	DEFINED	2		268,000
INTUIT, INC.	EQUITY	461202103	3811	102,441	SH	SOLE	1	102,441	
INTUITIVE SURGICAL INC	EQUITY	46120E107	70	10,843	SH	SOLE	1	10,843	
INVACARE CORP.	EQUITY	461203101	299	9,485	SH	SOLE	1	9,485	
INVERNESS MEDICAL INNOVATION	EQUITY	46126P106	67	3,326	SH	SOLE	1	3,326	
INVESTMENT TECHNOLOGY GROUP	EQUITY	46145F105	901	64,465	SH	SOLE	1	64,465	
INVESTORS FINANCIAL SERVICES	EQUITY	461915100	2121	87,175	SH	SOLE	1	87,175	
INVESTORS REAL ESTATE TRUST	EQUITY	461730103	107	11,458	SH	SOLE	1	11,458	
INVISION TECHNOLOGIES	EQUITY	461851107	95	4,208	SH	SOLE	1	4,208	
INVITROGEN CORP	EQUITY	46185R100	456	14,886	SH	SOLE	1	14,886	
INVITROGEN CORP	EQUITY	46185R100	613	20,000	SH	DEFINED	2		20,000
IOMEGA CORP	EQUITY	462030305	205	18,462	SH	SOLE	1	18,462	
IONICS, INC.	EQUITY	462218108	105	6,318	SH	SOLE	1	6,318	
IPC HOLDINGS	EQUITY	G4933P101	352715	11,722,000	SH	SOLE	1	11,722,000	
IRON MOUNTAIN INC.	EQUITY	462846106	33	861	SH	SOLE	1	861	
IRON MTN INC DEL COM	EQUITY	462846106	96485	2,522,475	SH	SOLE	3	2,386,565	135,910
IRWIN FINANCIAL CORP.	EQUITY	464119106	108	5,537	SH	SOLE	1	5,537	
ISHARES MSCI EAFE INDEX FUND	EQUITY	464287465	3234	35,690	SH	SOLE	1	35,690	
ISHARES RUSSELL MIDCAP GRWTH	EQUITY	464287481	427	8,200	SH	SOLE	1	8,200	
ISHARES RUSSELL MIDCAP VALUE	EQUITY	464287473	297	4,500	SH	SOLE	1	4,500	
ISHARES S&P 500/BARRA GROWTH	EQUITY	464287309	496	11,200	SH	SOLE	1	11,200	
ISHARES S&P 500/BARRA VALUE	EQUITY	464287408	592	14,700	SH	SOLE	1	14,700	
ISIS PHARMACEUTICALS, INC.	EQUITY	464330109	60	16,808	SH	SOLE	1	16,808	
ISLE OF CAPRI CASINOS	EQUITY	464592104	61	5,220	SH	SOLE	1	5,220	
ISTAR FINANCIAL INC	EQUITY	45031U101	8648	296,457	SH	SOLE	1	296,457	
ITLA CAP CORP	EQUITY	450565106	55	1,672	SH	SOLE	1	1,672	
ITRON, INC.	EQUITY	465741106	126	7,543	SH	SOLE	1	7,543	
ITT EDUCATIONAL SERVICES, INC.	EQUITY	45068B109	428	15,300	SH	SOLE	1	15,300	
ITT INDUSTRIAL INC	EQUITY	450911102	2172	40,669	SH	SOLE	1	40,669	
ITXC CORP	EQUITY	45069F109	9	6,378	SH	SOLE	1	6,378	
IVAX CORP.	EQUITY	465823102	3198	261,060	SH	SOLE	1	261,060	
IXIA	EQUITY	45071R109	38	7,752	SH	SOLE	1	7,752	
IXYS CORP.	EQUITY	46600W106	24	4,502	SH	SOLE	1	4,502	
J & J SNACK FOODS CORP	EQUITY	466032109	67	2,205	SH	SOLE	1	2,205	
J JILL GROUP INC	EQUITY	466189107	75	6,487	SH	SOLE	1	6,487	
J.B. HUNT TRANSPORT SERVICES	EQUITY	445658107	1621	60,221	SH	SOLE	1	60,221	
J.C. PENNEY CO., INC.	EQUITY	708160106	28197	1,435,674	SH	SOLE	1	1,435,674	
J.D. EDWARDS & CO.	EQUITY	281667105	15	1,369	SH	SOLE	1	1,369	

J.P. MORGAN CHASE AND CO.	EQUITY	46625H100	30445	1,284,060	SH	SOLE	1	1,284,060	
J2 GLOBAL COMMUNICATIO	EQUITY	46626E205	51	1,815	SH	SOLE	1	1,815	
J2 GLOBAL COMMUNICATNS COM NEW	EQUITY	46626E205	4364	154,000	SH	SoLe	3	154,000	
JABIL CIRCUIT INC COM	EQUITY	466313103	8004	457,400	SH	SoLe	3	397,400	60,000
JABIL CIRCUIT, INC.	EQUITY	466313103	1522	86,970	SH	SOLE	1	86,970	
JACK IN THE BOX INC.	EQUITY	466367109	226	12,455	SH	SOLE	1	12,455	
JACOBS ENGINEERING GROUP, INC.	EQUITY	469814107	3094	73,655	SH	SOLE	1	73,655	
JACOBS ENGR GROUP DEL	EQUITY	469814107	63555	1,512,862	SH	SoLe	3	1,433,200	79,662
JAKKS PACIFIC, INC.	EQUITY	47012E106	91	8,791	SH	SOLE	1	8,791	
JANUS CAPITAL GROUP	EQUITY	47102X105	1199	105,263	SH	SOLE	1	105,263	
JARDEN CORP	EQUITY	471109108	109	4,187	SH	SOLE	1	4,187	
JDA SOFTWARE GROUP, INC.	EQUITY	46612K108	102	10,084	SH	SOLE	1	10,084	
JDS UNIPHASE CORP	EQUITY	46612J101	2501	877,481	SH	SOLE	1	877,481	
JEFFERIES GROUP, INC.	EQUITY	472319102	250	6,964	SH	SOLE	1	6,964	
JEFFERSON-PILOT CORP.	EQUITY	475070108	4700	122,153	SH	SOLE	1	122,153	
JETBLUE AIRWAYS CORP	EQUITY	477143101	3	126	SH	SOLE	1	126	
JETBLUE AWYS CORP	EQUITY	477143101	5381	194,200	SH	DEFINED	2		194,200
JLG INDUSTRIES, INC.	EQUITY	466210101	72	15,190	SH	SOLE	1	15,190	
JM SMUCKER CO/THE NEW COM WI	EQUITY	832696405	2875	82,218	SH	SOLE	1	82,218	
JO-ANN STORES INC [A]	EQUITY	47758P109	104	5,203	SH	SOLE	1	5,203	
JOHN HANCOCK FINANCIAL SERVICE	EQUITY	41014S106	5230	188,270	SH	SOLE	1	188,270	
JOHN WILEY & SONS, INC. CLASS A	EQUITY	968223206	14	639	SH	SOLE	1	639	
JOHNSON & JOHNSON	EQUITY	478160104	88082	1,522,074	SH	SOLE	1	1,522,074	
JOHNSON & JOHNSON	EQUITY	478160104	29101	502,860	SH	DEFINED	2		502,860
Johnson and Johnson	EQUITY	478160104	4340	75,000	SH	DEFINED	4		75,000
JOHNSON CONTROLS, INC.	EQUITY	478366107	3341	46,122	SH	SOLE	1	46,122	
JOHNSON OUTDOORS INC	EQUITY	479167108	12	1,332	SH	SOLE	1	1,332	
JONES APPAREL GROUP, INC.	EQUITY	480074103	1593	58,085	SH	SOLE	1	58,085	
JONES LANG LASALLE, INC.	EQUITY	48020Q107	149	10,908	SH	SOLE	1	10,908	
JOURNAL REGISTER CO.	EQUITY	481138105	150	9,815	SH	SOLE	1	9,815	
JOY GLOBAL INC.	EQUITY	481165108	181	16,709	SH	SOLE	1	16,709	
JP MORGAN CHASE & CO	EQUITY	46625H100	11786	497,043	SH	DEFINED	2		497,043
JUNIPER NETWORKS, INC.	EQUITY	48203R104	120	14,704	SH	SOLE	1	14,704	
K V PHARMACEUT [A]	EQUITY	482740206	148	8,202	SH	SOLE	1	8,202	
K V PHARMACEUTICAL (ADR)	EQUITY	482740206	1604	88,600	SH	SoLe	3	88,600	
K.FORCE INC.	EQUITY	493732101	19	6,983	SH	SOLE	1	6,983	
K2, INC.	EQUITY	482732104	50	6,464	SH	SOLE	1	6,464	
KADANT INC	EQUITY	48282T104	81	4,927	SH	SOLE	1	4,927	
KAMAN CORP., CLASS A	EQUITY	483548103	79	8,078	SH	SOLE	1	8,078	
KANSAS CITY LIFE INSURANCE CO.	EQUITY	484836101	57	1,323	SH	SOLE	1	1,323	
KANSAS CITY SOUTHERN	EQUITY	485170302	243	21,655	SH	SOLE	1	21,655	
KAYDON CORP.	EQUITY	486587108	186	9,905	SH	SOLE	1	9,905	

KB HOME	EQUITY	48666K109	1224	26,928	SH	SOLE	1	26,928	
KEANE, INC.	EQUITY	486665102	940	114,893	SH	SOLE	1	114,893	
KEITHLEY INSTRUMENTS, INC.	EQUITY	487584104	23	2,144	SH	SOLE	1	2,144	
KELLOGG CO.	EQUITY	487836108	5353	174,650	SH	SOLE	1	174,650	
KELLWOOD CO.	EQUITY	488044108	264	9,120	SH	SOLE	1	9,120	
KELLY SERVICES, INC., CLASS A	EQUITY	488152208	1149	53,393	SH	SOLE	1	53,393	
KEMET CORP.	EQUITY	488360108	905	116,052	SH	SOLE	1	116,052	
KENDLE INTERNATIONAL, INC.	EQUITY	48880L107	13	3,846	SH	SOLE	1	3,846	
KENNAMETAL INC COM	EQUITY	489170100	23718	843,159	SH	SOLE	3	820,217	22,942
KENNAMETAL, INC.	EQUITY	489170100	1668	59,313	SH	SOLE	1	59,313	
KENSEY NASH CORP	EQUITY	490057106	54	2,635	SH	SOLE	1	2,635	
KEY BANK NA	EQUITY	493267108	4105	181,970	SH	SOLE	1	181,970	
KEY ENERGY SERVICES INC	EQUITY	492914106	408	40,472	SH	SOLE	1	40,472	
KEY ENERGY SVCS INC	EQUITY	492914106	1109	110,000	SH	DEFINED	2	110,000	
KEYNOTE SYSTEMS INC	EQUITY	493308100	65	7,017	SH	SOLE	1	7,017	
KEYSPAN CORPORATION	EQUITY	49337W100	5458	169,230	SH	SOLE	1	169,230	
KEYSTONE AUTOMOTIVE IN	EQUITY	49338N109	66	3,738	SH	SOLE	1	3,738	
KEYSTONE PROPERTY TRUST	EQUITY	493596100	102	5,920	SH	SOLE	1	5,920	
KILROY REALTY CORP.	EQUITY	49427F108	1221	55,259	SH	SOLE	1	55,259	
KILROY RLTY CORP COM	EQUITY	49427F108	2316	104,800	SH	SOLE	3	104,800	
KIMBALL INTERNATIONAL, INC. CLASS B	EQUITY	494274103	170	12,205	SH	SOLE	1	12,205	
KIMBERLY-CLARK CORP.	EQUITY	494368103	12636	277,960	SH	SOLE	1	277,960	
KIMCO REALTY	EQUITY	49446R109	47	1,336	SH	SOLE	1	1,336	
KIMCO REALTY CORP COM	EQUITY	49446R109	12517	356,400	SH	SOLE	3	285,973	70,427
Kinder Morgan Energy Partners	EQUITY	494550106	2220	60,000	SH	DEFINED	4	60,000	
KINDER MORGAN INC.	EQUITY	49455P101	2408	53,505	SH	SOLE	1	53,505	
KINDRED HEALTHCARE INC	EQUITY	494580103	46	4,107	SH	SOLE	1	4,107	
KING PHARMACEUTICALS, INC.	EQUITY	495582108	1522	127,595	SH	SOLE	1	127,595	
KIRBY CORP.	EQUITY	497266106	165	6,712	SH	SOLE	1	6,712	
KLA-TENCOR CORP.	EQUITY	482480100	9691	269,624	SH	SOLE	1	269,624	
KNIGHT TRADING GROUP	EQUITY	499063105	114	29,346	SH	SOLE	1	29,346	
KNIGHT TRANSN INC COM	EQUITY	499064103	18043	916,348	SH	SOLE	3	890,100	26,248
KNIGHT TRANSPORTATION, INC.	EQUITY	499064103	170	8,625	SH	SOLE	1	8,625	
KNIGHTBRIDGE TANKERS LTD	EQUITY	G5299G106	12684	933,303	SH	SOLE	1	933,303	
KNIGHT-RIDDER, INC.	EQUITY	499040103	2124	36,305	SH	SOLE	1	36,305	
KOGER EQUITY, INC.	EQUITY	500228101	263	17,181	SH	SOLE	1	17,181	
KOHL'S CORP	EQUITY	500255104	9370	165,614	SH	DEFINED	2	165,614	
KOHL'S CORP.	EQUITY	500255104	28407	502,060	SH	SOLE	1	502,060	
KOOKMIN BANK SPONS ADR	EQUITY	50049M109	761	33,106	SH	SOLE	1	33,106	
KOPIN CORP.	EQUITY	500600101	126	24,992	SH	SOLE	1	24,992	
Korea Electric Power Corp.									
Kepeco Sp A	EQUITY	5006311063	974	59,500	SH	SOLE	1	59,500	
KORN/FERRY INTERNATIONAL	EQUITY	500643200	419	64,017	SH	SOLE	1	64,017	

KOS PHARMACEUTICALS, INC.	EQUITY	500648100	34	1,965	SH	SOLE	1	1,965	
KOSAN BIOSCIENCES INC	EQUITY	50064W107	28	6,181	SH	SOLE	1	6,181	
KRAFT FOODS INC	EQUITY	50075N104	14814	525,327	SH	SOLE	1	525,327	
KRAMONT REALTY TRUST	EQUITY	50075Q107	295	19,634	SH	SOLE	1	19,634	
KRISPY KREME DOUGHNU	EQUITY	501014104	2552	75,367	SH	SOLE	1	75,367	
KROGER CO.	EQUITY	501044101	4435	337,240	SH	SOLE	1	337,240	
KROLL INC	EQUITY	501049100	1071	125,000	SH	DEFINED	2		125,000
KROLL INC.	EQUITY	501049100	202	9,443	SH	SOLE	1	9,443	
KROLL INC.	EQUITY	501049100	30921	1,444,212	SH	SOLE	1	1,444,212	
KRONOS, INC.	EQUITY	501052104	249	7,099	SH	SOLE	1	7,099	
K-SWISS, INC.	EQUITY	482686102	109	4,274	SH	SOLE	1	4,274	
KULICKE & SOFFA INDUSTRIES	EQUITY	501242101	84	17,765	SH	SOLE	1	17,765	
KYPHON INC	EQUITY	501577100	19	2,186	SH	SOLE	1	2,186	
KYPHON INC	EQUITY	501577100	71	8,100	SH	DEFINED	2		8,100
L S B BANCSHARES N C	EQUITY	502158108	48	3,076	SH	SOLE	1	3,076	
L-3 COMMUNICATIONS HOLDINGS,	EQUITY	502424104	5091	126,731	SH	SOLE	1	126,731	
LA JOLLA PHARMACEUTICAL CO	EQUITY	503459109	26	15,260	SH	SOLE	1	15,260	
LA QUINTA PROPERTIES-PAIRED	EQUITY	50419U202	151	49,563	SH	SOLE	1	49,563	
Lab Corp of America Holdings	EQUITY	50540R409	711	23,996	SH	DEFINED	4		23,996
LABONE INC NEW	EQUITY	50540L105	37	1,923	SH	SOLE	1	1,923	
LABOR READY, INC.	EQUITY	505401208	84	14,746	SH	SOLE	1	14,746	
LABORATORY CRP OF AMER HLDGS	EQUITY	50540R409	2135	44,417	SH	SOLE	1	44,417	
LABRANCHE & CO INC COM	EQUITY	505447102	9297	505,800	SH	SOLE	3	499,500	6,300
LABRANCHE & CO. INC.	EQUITY	505447102	1468	79,873	SH	SOLE	1	79,873	
LACLEDE GAS CO.	EQUITY	505597104	158	6,801	SH	SOLE	1	6,801	
LADISH CO., INC.	EQUITY	505754200	15	3,321	SH	SOLE	1	3,321	
LAFARGE NORTH AMERIC	EQUITY	505862102	99	3,397	SH	SOLE	1	3,397	
LAKELAND BANCORP INC	EQUITY	511637100	68	4,248	SH	SOLE	1	4,248	
LAKELAND FINL CORP	EQUITY	511656100	46	1,855	SH	SOLE	1	1,855	
LAM RESEARCH CORP.	EQUITY	512807108	1930	169,434	SH	SOLE	1	169,434	
LAM RESH CORP	EQUITY	512807108	2724	239,200	SH	DEFINED	2		239,200
LAMAR ADVERTISING CO	EQUITY	512815101	129	4,412	SH	SOLE	1	4,412	
LAMAR CORP CV	EQUITY	512815af8	15395	15,273,000	SH	SOLE	3	12,933,000	2,340,000
LANCASTER COLONY CORP.	EQUITY	513847103	1864	48,608	SH	SOLE	1	48,608	
LANCE, INC.	EQUITY	514606102	70	8,743	SH	SOLE	1	8,743	
LANDAMERICA FINANCIAL GROUP	EQUITY	514936103	266	6,688	SH	SOLE	1	6,688	
LANDAUER, INC.	EQUITY	51476K103	109	2,960	SH	SOLE	1	2,960	
LANDRY'S RESTAURANTS INC.	EQUITY	51508L103	133	7,901	SH	SOLE	1	7,901	
LANDSTAR SYS INC COM	EQUITY	515098101	30095	523,400	SH	SOLE	3	517,300	6,100
LANDSTAR SYSTEM, INC.	EQUITY	515098101	318	5,532	SH	SOLE	1	5,532	
LANNETT CO INC	EQUITY	516012101	22	2,024	SH	SOLE	1	2,024	
LASALLE HOTEL PROPERTIES	EQUITY	517942108	72	6,065	SH	SOLE	1	6,065	

LATTICE SEMICONDUCTOR CORP.	EQUITY	518415104	1359	180,246	SH	SOLE	1	180,246	
LAWSON PRODUCTS, INC.	EQUITY	520776105	46	1,777	SH	SOLE	1	1,777	
LAWSON SOFTWARE	EQUITY	520780107	24	5,109	SH	SOLE	1	5,109	
LA-Z-BOY CHAIR CO.	EQUITY	505336107	12	686	SH	SOLE	1	686	
LEAR CORP	EQUITY	521865105	3127	88,454	SH	SOLE	1	88,454	
LEARNING TREE INTERNATIONAL	EQUITY	522015106	48	3,540	SH	SOLE	1	3,540	
LECROY CORP	EQUITY	52324W109	29	3,004	SH	SOLE	1	3,004	
LEE ENTERPRISES, INC.	EQUITY	523768109	1883	59,740	SH	SOLE	1	59,740	
LEGATO SYSTEMS, INC.	EQUITY	524651106	954	185,988	SH	SOLE	1	185,988	
LEGG MASON, INC.	EQUITY	524901105	11989	245,980	SH	SOLE	1	245,980	
LEGGETT & PLATT, INC.	EQUITY	524660107	1760	96,283	SH	SOLE	1	96,283	
LEHMAN BROTHERS HLDGS INC	EQUITY	524908100	17042	295,100	SH	DEFINED	2		295,100
LEHMAN BROTHERS HOLDINGS, INC.	EQUITY	524908100	6748	116,850	SH	SOLE	1	116,850	
LENDING TREE INC	EQUITY	52602Q105	30	2,547	SH	SOLE	1	2,547	
LENNAR CORP COM	EQUITY	526057104	33440	624,462	SH	SOLE	3	584,717	39,745
LENNAR CORP. COM CLASS A	EQUITY	526057104	4668	87,166	SH	SOLE	1	87,166	
LENNOX INTERNATIONAL INC	EQUITY	526107107	222	15,386	SH	SOLE	1	15,386	
LEUCADIA NATIONAL CORP.	EQUITY	527288104	2792	78,121	SH	SOLE	1	78,121	
LEVEL 3 COMMUNICATIONS, INC.	EQUITY	52729N100	24	4,669	SH	SOLE	1	4,669	
LEXAR MEDIA INC	EQUITY	52886P104	316	96,202	SH	SOLE	1	96,202	
LEXICON GENETICS INC.	EQUITY	528872104	48	12,068	SH	SOLE	1	12,068	
LEXINGTON CORP. PROPERTIES	EQUITY	529043101	158	9,268	SH	SOLE	1	9,268	
LEXMARK INTERNATIONAL GROUP	EQUITY	529771107	4271	63,787	SH	SOLE	1	63,787	
LIBBEY, INC.	EQUITY	529898108	136	5,537	SH	SOLE	1	5,537	
LIBERTY CORP.	EQUITY	530370105	265	6,070	SH	SOLE	1	6,070	
LIBERTY MEDIA CORP A	EQUITY	530718105	146	14,944	SH	DEFINED	2		14,944
LIBERTY MEDIA CORP-A	EQUITY	530718105	826	84,880	SH	SOLE	1	84,880	
LIBERTY PROPERTY TRUST	EQUITY	531172104	3214	102,692	SH	SOLE	1	102,692	
LIFECORE BIOMEDICAL IN	EQUITY	532187101	13	3,627	SH	SOLE	1	3,627	
LIFELINE SYS INC	EQUITY	532192101	30	1,447	SH	SOLE	1	1,447	
LIFEPOINT HOSPITALS HLDG	EQUITY	53219L109	1424	56,709	SH	SOLE	1	56,709	
LIGAND PHARMACEUTICALS, INC., CLASS B	EQUITY	53220K207	121	18,608	SH	SOLE	1	18,608	
LIGHTBRIDGE INC	EQUITY	532226107	65	10,185	SH	SOLE	1	10,185	
LIMITED BRANDS, INC.	EQUITY	532716107	2884	224,090	SH	SOLE	1	224,090	
LIN TV CORP	EQUITY	532774106	5	241	SH	SOLE	1	241	
LIN TV CORP	EQUITY	532774106	2613	127,400	SH	DEFINED	2		127,400
LIN TV CORP CL A	EQUITY	532774106	20934	1,020,684	SH	SOLE	3	988,124	32,560
LINCARE HOLDINGS, INC.	EQUITY	532791100	4493	146,388	SH	SOLE	1	146,388	
LINCOLN ELECTRIC HOLDINGS, INC	EQUITY	533900106	207	11,447	SH	SOLE	1	11,447	
LINCOLN NATIONAL CORP IND	EQUITY	534187109	23	830	SH	DEFINED	2		830
LINCOLN NATIONAL CORP.	EQUITY	534187109	3095	110,536	SH	SOLE	1	110,536	
LINDSAY MANUFACTURING CO.	EQUITY	535555106	78	3,630	SH	SOLE	1	3,630	

LINEAR TECHNOLOGY CORP	EQUITY	535678106	4822	156,200	SH	Sole	3	141,400	14,800
LINEAR TECHNOLOGY CORP.	EQUITY	535678106	4669	151,240	SH	SOLE	1	151,240	
LINENS 'N THINGS, INC.	EQUITY	535679104	265	13,041	SH	SOLE	1	13,041	
LIQUIDMETAL TECHNOLOGIES	EQUITY	53634X100	10	1,812	SH	SOLE	1	1,812	
LITHIA MOTORS, INC.	EQUITY	536797103	49	3,953	SH	SOLE	1	3,953	
LITTELFUSE, INC.	EQUITY	537008104	126	7,051	SH	SOLE	1	7,051	
LIZ CLAIBORNE, INC.	EQUITY	539320101	1462	47,293	SH	SOLE	1	47,293	
LNR PROPERTY CORP.	EQUITY	501940100	272	8,086	SH	SOLE	1	8,086	
LOCAL FINANCIAL CORP.	EQUITY	539553107	100	6,902	SH	SOLE	1	6,902	
LOCKHEED MARTIN CORP.	EQUITY	539830109	9292	195,410	SH	SOLE	1	195,410	
LODGENET ENTERTAINMENT CORP.	EQUITY	540211109	34	4,010	SH	SOLE	1	4,010	
LOEWS CORP - CAROLINA GROUP	EQUITY	540424207	7	377	SH	SOLE	1	377	
LOEWS CORP.	EQUITY	540424108	3431	86,109	SH	SOLE	1	86,109	
LO-JACK CORPORATION	EQUITY	539451104	340	71,900	SH	SOLE	1	71,900	
LONE STAR STEAKHOUSE & SALOON	EQUITY	542307103	129	6,105	SH	SOLE	1	6,105	
LONE STAR TECHNOLOGIES, INC.	EQUITY	542312103	217	10,283	SH	SOLE	1	10,283	
LONGS DRUG STORES CORP.	EQUITY	543162101	935	62,306	SH	SOLE	1	62,306	
LONGVIEW FIBRE CO.	EQUITY	543213102	575	86,415	SH	SOLE	1	86,415	
LOOKSMART LTD	EQUITY	543442107	68	24,642	SH	SOLE	1	24,642	
LOUISIANA PACIFIC CORP.	EQUITY	546347105	1154	145,479	SH	SOLE	1	145,479	
LOWE'S COMPANIES, INC.	EQUITY	548661107	24414	598,080	SH	SOLE	1	598,080	
LSI INDUSTRIES, INC.	EQUITY	50216C108	47	5,196	SH	SOLE	1	5,196	
LSI LOGIC CORP	EQUITY	502161102	1041	230,400	SH	DEFINED	2		230,400
LSI LOGIC CORP.	EQUITY	502161102	1091	241,382	SH	SOLE	1	241,382	
LTC PROP INC	EQUITY	502175102	32	5,127	SH	SOLE	1	5,127	
LTX CORP.	EQUITY	502392103	411	82,114	SH	SOLE	1	82,114	
LUBRIZOL CORP COM	EQUITY	549271104	23276	775,600	SH	Sole	3	764,700	10,900
LUBRIZOL CORP.	EQUITY	549271104	2078	69,243	SH	SOLE	1	69,243	
LUBY'S, INC.	EQUITY	549282101	11	8,090	SH	SOLE	1	8,090	
LUCENT TECHNOLOGIES INC	EQUITY	549463107	2460	1,673,310	SH	SOLE	1	1,673,310	
LUFKIN INDS INC COM	EQUITY	549764108	39	2,055	SH	SOLE	1	2,055	
LUMINEX CORP	EQUITY	55027E102	32	6,932	SH	SOLE	1	6,932	
LYDALL, INC.	EQUITY	550819106	47	5,297	SH	SOLE	1	5,297	
LYON WILLIAM HOMES	EQUITY	552074106	43	1,685	SH	SOLE	1	1,685	
LYONDELL CHEMICAL CO	EQUITY	552078107	3306	237,000	SH	DEFINED	2		237,000
LYONDELL CHEMICAL CO.	EQUITY	552078107	2994	214,631	SH	SOLE	1	214,631	
M&T BANK CORP.	EQUITY	55261F104	9701	123,453	SH	SOLE	1	123,453	
M.D.C. HOLDINGS, INC.	EQUITY	552676108	268	6,983	SH	SOLE	1	6,983	
M/I SCHOTTENSTEIN HOMES INC	EQUITY	55305B101	126	4,389	SH	SOLE	1	4,389	
MACATAWA BK CORP	EQUITY	554225102	52	2,435	SH	SOLE	1	2,435	
MACDERMID, INC.	EQUITY	554273102	191	9,337	SH	SOLE	1	9,337	
MACERICH CO COM	EQUITY	554382101	17053	538,300	SH	Sole	3	467,800	70,500

MACERICH CO.	EQUITY	554382101	372	11,750	SH	SOLE	1	11,750	
MACK-CALI REALTY CORP	EQUITY	554489104	2388	77,120	SH	SOLE	1	77,120	
MACROMEDIA, INC.	EQUITY	556100105	1011	83,610	SH	SOLE	1	83,610	
MACROVISION CORP	EQUITY	555904101	947	78,975	SH	SOLE	1	78,975	
MADDEN STEVEN LTD COM	EQUITY	556269108	5217	332,900	SH	SOLE	3	332,900	
MAF BANCORP, INC.	EQUITY	55261R108	230	6,841	SH	SOLE	1	6,841	
MAGMA DESIGN AUTOMATIO	EQUITY	559181102	52	6,668	SH	SOLE	1	6,668	
MAGNA ENTERTAINMENT CL A	EQUITY	559211107	69	15,943	SH	SOLE	1	15,943	
MAGNATEK, INC.	EQUITY	559424106	17	7,087	SH	SOLE	1	7,087	
MAGNUM HUNTER RESOURCES INC	EQUITY	55972F203	97	17,445	SH	SOLE	1	17,445	
MAIL-WELL, INC.	EQUITY	560321200	21	10,244	SH	SOLE	1	10,244	
MAIN STREET BANKS INC	EQUITY	56034R102	70	3,791	SH	SOLE	1	3,791	
MAINSOURCE FINANCIAL G	EQUITY	56062Y102	50	2,140	SH	SOLE	1	2,140	
MANDALAY RESORT GROUP	EQUITY	562567107	2436	88,384	SH	SOLE	1	88,384	
MANHATTAN ASSOCIATES, INC.	EQUITY	562750109	122	6,984	SH	SOLE	1	6,984	
MANITOWOC CO., INC.	EQUITY	563571108	160	9,545	SH	SOLE	1	9,545	
MANOR CARE, INC.	EQUITY	564055101	829	43,089	SH	SOLE	1	43,089	
MANPOWER, INC.	EQUITY	56418H100	3103	103,846	SH	SOLE	1	103,846	
MANTECH INTL CORP	EQUITY	564563104	46	3,072	SH	SOLE	1	3,072	
MANTECH INTL CORP CL A	EQUITY	564563104	2616	176,500	SH	SOLE	3	176,500	
MANUFACTURED HOME CMNT COM	EQUITY	564682102	7800	263,500	SH	SOLE	3	211,927	51,573
MANUFACTURED HOME COMMUNITIES	EQUITY	564682102	138	4,674	SH	SOLE	1	4,674	
MANUFACTURERS SERVICES LTD	EQUITY	565005105	25	5,225	SH	SOLE	1	5,225	
MANUGISTICS GROUP IN	EQUITY	565011103	49	21,392	SH	SOLE	1	21,392	
MAPICS INC	EQUITY	564910107	34	5,216	SH	SOLE	1	5,216	
MAPINFO CORP COM	EQUITY	565105103	21	5,497	SH	SOLE	1	5,497	
MARATHON OIL CORP	EQUITY	565849106	3519	146,791	SH	SOLE	1	146,791	
MARCUS CORP	EQUITY	566330106	97	7,096	SH	SOLE	1	7,096	
MARINEMAX INC	EQUITY	567908108	24	2,662	SH	SOLE	1	2,662	
MARKEL CORP	EQUITY	570535104	27	122	SH	SOLE	1	122	
MARRIOTT INTERNATIONAL, INC.	EQUITY	571903202	3313	104,140	SH	SOLE	1	104,140	
MARSH & MCLENNAN COMPANIES INC	EQUITY	571748102	46184	1,083,364	SH	SOLE	1	1,083,364	
MARSH + MCLENNAN COS INC	EQUITY	571748102	9259	217,200	SH	DEFINED	2		217,200
MARSHALL & ILSLEY CORP.	EQUITY	571834100	2473	96,745	SH	SOLE	1	96,745	
MARTEK BIOSCIENCES CORP.	EQUITY	572901106	205	7,181	SH	SOLE	1	7,181	
MARTHA STEWART LIVING INC	EQUITY	573083102	1291	157,300	SH	DEFINED	2		157,300
MARTHA STEWART LIVING-CL A	EQUITY	573083102	30	3,627	SH	SOLE	1	3,627	
MARTIN MARIETTA MATERIALS	EQUITY	573284106	1814	65,703	SH	SOLE	1	65,703	
MARVEL ENTERPRISES INC	EQUITY	57383M108	85	6,131	SH	SOLE	1	6,131	
MARVELL TECHNOLOGY GROUP L	EQUITY	G5876H105	7622	359,700	SH	DEFINED	2		359,700
MASCO CORP.	EQUITY	574599106	4744	254,760	SH	SOLE	1	254,760	
MASSBANK CORP READ MAS	EQUITY	576152102	38	1,384	SH	SOLE	1	1,384	

MASSEY ENERGY COMPANY	EQUITY	576206106	213	22,618	SH	SOLE	1	22,618	
MASSEY ENERGY CORP COM	EQUITY	576206106	1899	202,000	SH	SOLE	3	202,000	
MASTEC, INC.	EQUITY	576323109	16	7,234	SH	SOLE	1	7,234	
MATERIAL SCIENCES CORP	EQUITY	576674105	37	3,714	SH	SOLE	1	3,714	
MATRIA HEALTHCARE INC	EQUITY	576817209	24	2,492	SH	SOLE	1	2,492	
MATRIXONE INC	EQUITY	57685P304	63	18,681	SH	SOLE	1	18,681	
MATTEL, INC.	EQUITY	577081102	5990	266,207	SH	SOLE	1	266,207	
MATTHEWS INTERNATIONAL CORP. CLASS A	EQUITY	577128101	228	9,870	SH	SOLE	1	9,870	
MATTSON TECHNOLOGY, INC.	EQUITY	577223100	14	7,552	SH	SOLE	1	7,552	
MAUI LAND & PINEAPPLE CO	EQUITY	577345101	21	1,067	SH	SOLE	1	1,067	
MAVERICK TUBE CORP.	EQUITY	577914104	252	13,560	SH	SOLE	1	13,560	
MAXIM INTEGRATED PRODUCTS INC.	EQUITY	57772K101	5672	157,040	SH	SOLE	1	157,040	
MAXIMUS, INC.	EQUITY	577933104	122	5,745	SH	SOLE	1	5,745	
MAXTOR CORP	EQUITY	577729205	404	71,805	SH	SOLE	1	71,805	
MAXWELL SHOE INC	EQUITY	577766108	58	5,208	SH	SOLE	1	5,208	
MAXYGEN	EQUITY	577776107	75	10,308	SH	SOLE	1	10,308	
MAY DEPARTMENT STORES CO.	EQUITY	577778103	4909	246,784	SH	SOLE	1	246,784	
MAY DEPT STORES CO	EQUITY	577778103	6071	305,250	SH	DEFINED	2		305,250
MAYTAG CORP.	EQUITY	578592107	657	34,500	SH	SOLE	1	34,500	
MB FINANCIAL INC	EQUITY	55264U108	147	4,105	SH	SOLE	1	4,105	
MBIA, INC	EQUITY	55262C100	2485	64,307	SH	SOLE	1	64,307	
MBNA CORP	EQUITY	55262L100	563	37,400	SH	DEFINED	2		37,400
MBNA CORP.	EQUITY	55262L100	10246	680,805	SH	SOLE	1	680,805	
MCCLATCHY COMPANY-CL	EQUITY	579489105	14	266	SH	SOLE	1	266	
MCCORMICK & CO., INC.	EQUITY	579780206	3683	152,565	SH	SOLE	1	152,565	
MCDATA CORP CL A	EQUITY	580031201	1	147	SH	DEFINED	2		147
MCDATA CORP-CL A	EQUITY	580031201	1496	174,202	SH	SOLE	1	174,202	
MCDERMOTT INTERNATIONAL, INC.	EQUITY	580037109	88	30,420	SH	SOLE	1	30,420	
MCDONALD'S CORP.	EQUITY	580135101	9817	678,880	SH	SOLE	1	678,880	
MCG CAPITAL CORP	EQUITY	58047P107	23890	2,391,421	SH	SOLE	1	2,391,421	
MCGRATH RENTCORP	EQUITY	580589109	75	3,332	SH	SOLE	1	3,332	
MCGRAW-HILL, INC.	EQUITY	580645109	4861	87,440	SH	SOLE	1	87,440	
MCKESSON CORP.	EQUITY	58155Q103	4777	191,604	SH	SOLE	1	191,604	
MCSI INC	EQUITY	55270M108	3	7,929	SH	SOLE	1	7,929	
MDU RESOURCES GROUP, INC.	EQUITY	552690109	2692	96,435	SH	SOLE	1	96,435	
MEADWESTVACO CORP	EQUITY	583334107	2019	88,631	SH	SOLE	1	88,631	
MEDAREX INC	EQUITY	583916101	81	25,095	SH	SOLE	1	25,095	
MEDCATH CORP	EQUITY	58404W109	12	2,312	SH	SOLE	1	2,312	
MED-DESIGN CORP	EQUITY	583926100	10	3,099	SH	SOLE	1	3,099	
MEDIA GENERAL, INC. CLASS A	EQUITY	584404107	1491	30,283	SH	SOLE	1	30,283	
MEDIACOM COMMUNICATI	EQUITY	58446K105	170	19,328	SH	SOLE	1	19,328	
MEDICAL STAFFING NETWORK HOLDINGS	EQUITY	58463F104	30	2,842	SH	SOLE	1	2,842	

MEDICINES CO	EQUITY	584688105	2043	109,600	SH	DEFINED	2		109,600	
MEDICINES COMPANY	EQUITY	584688105	159	8,552	SH	SOLE	1	8,552		
MEDICIS PHARMACEUTIC	EQUITY	584690309	21	383	SH	SOLE	1	383		
MEDICIS PHARMACEUTICAL CL A NE	EQUITY	584690309	71200	1,280,810	SH	SOLE	3	1,211,992		68,818
MEDIMMUNE INC	EQUITY	584699102	6133	186,800	SH	DEFINED	2		186,800	
MEDIMMUNE INC COM	EQUITY	584699102	5624	171,300	SH	SOLE	3	149,100		22,200
MEDIMMUNE, INC.	EQUITY	584699102	5436	165,573	SH	SOLE	1	165,573		
MEDIS TECHNOLOGIES LTD	EQUITY	58500P107	20	3,926	SH	SOLE	1	3,926		
MEDQUIST, INC.	EQUITY	584949101	63	3,670	SH	SOLE	1	3,670		
MEDSOURCE TECHNOLOGIES	EQUITY	58505Y103	5	3,031	SH	SOLE	1	3,031		
Medtronic	EQUITY	585055106	1435	31,800	SH	DEFINED	4		31,800	
MEDTRONIC INC	EQUITY	585055106	6227	138,000	SH	DEFINED	2		138,000	
MEDTRONIC, INC.	EQUITY	585055106	23570	522,390	SH	SOLE	1	522,390		
MELLON FINANCIAL CORPORATION	EQUITY	58551A108	5321	250,270	SH	SOLE	1	250,270		
MEMBERWORKS INCORPORATED	EQUITY	586002107	64	3,096	SH	SOLE	1	3,096		
MEMC ELECTRONIC MATERIALS, INC	EQUITY	552715104	229	20,367	SH	SOLE	1	20,367		
MENS WEARHOUSE, INC.	EQUITY	587118100	155	10,355	SH	SOLE	1	10,355		
MENTOR CORP.	EQUITY	587188103	243	14,195	SH	SOLE	1	14,195		
MENTOR GRAPHICS CORP.	EQUITY	587200106	1003	112,179	SH	SOLE	1	112,179		
MERCANTILE BANKSHARES CORP.	EQUITY	587405101	3158	93,041	SH	SOLE	1	93,041		
MERCHANTS BANCSHARES	EQUITY	588448100	35	1,443	SH	SOLE	1	1,443		
MERCK & CO INC	EQUITY	589331107	20171	368,200	SH	DEFINED	2		368,200	
MERCK & CO., INC.	EQUITY	589331107	53147	970,192	SH	SOLE	1	970,192		
Merck and Co Inc	EQUITY	589331107	2569	46,900	SH	DEFINED	4		46,900	
MERCURY COMPUTER SYSTEMS INC	EQUITY	589378108	212	7,803	SH	SOLE	1	7,803		
MERCURY GENERAL CORP	EQUITY	589400100	14	374	SH	SOLE	1	374		
MERCURY INTERACTIVE CORP.	EQUITY	589405109	1214	40,892	SH	SOLE	1	40,892		
MERCURY INTERACTIVE CP COM	EQUITY	589405109	48032	1,618,340	SH	SOLE	3	1,531,183		87,157
MEREDITH CORP	EQUITY	589433101	835	21,880	SH	SOLE	1	21,880		
MERIDIAN RESOURCE CORP	EQUITY	58977Q109	13	11,391	SH	SOLE	1	11,391		
MERISTAR HOSPITALITY CORP.	EQUITY	58984Y103	50	14,700	SH	SOLE	1	14,700		
MERIT MED SYS INC	EQUITY	589889104	80	4,180	SH	SOLE	1	4,180		
MERITAGE CORPORATION	EQUITY	59001A102	107	3,203	SH	SOLE	1	3,203		
MERIX CORPORATION	EQUITY	590049102	20	4,939	SH	SOLE	1	4,939		
MERRILL LYNCH & CO., INC.	EQUITY	590188108	14653	413,920	SH	SOLE	1	413,920		
MERRILL LYNCH + CO INC	EQUITY	590188108	14424	407,450	SH	DEFINED	2		407,450	
MESA AIRLINES, INC.	EQUITY	590479101	55	11,110	SH	SOLE	1	11,110		
MESABA HOLDINGS, INC.	EQUITY	59066B102	19	3,485	SH	SOLE	1	3,485		
MESTEK, INC.	EQUITY	590829107	20	1,102	SH	SOLE	1	1,102		
METAL MANAGEMENT INC W/I	EQUITY	591097209	1116	143,983	SH	SOLE	1	143,983		
METAL MGMT INC	EQUITY	591097209	644	83,074	SH	DEFINED	2		83,074	
METASOLV INC.	EQUITY	59139P104	15	10,436	SH	SOLE	1	10,436		

METHODE ELECTRONICS, INC., CLASS A	EQUITY	591520200	100	12,313	SH	SOLE	1	12,313	
METLIFE INC	EQUITY	59156R108	10048	380,900	SH	DEFINED	2		380,900
METLIFE, INC.	EQUITY	59156R108	8075	306,100	SH	SOLE	1	306,100	
METRIS COMPANIES INC	EQUITY	591598107	26	10,920	SH	SOLE	1	10,920	
METRO ONE TELECOMMUNICATIONS	EQUITY	59163F105	33	6,671	SH	SOLE	1	6,671	
METRO-GOLDWYN-MAYER	EQUITY	591610100	7	626	SH	SOLE	1	626	
METTLER-TOLEDO INTERNATIONAL	EQUITY	592688105	296	9,925	SH	SOLE	1	9,925	
MGE ENERGY INC	EQUITY	55277P104	155	5,843	SH	SOLE	1	5,843	
MGI PHARMA INC	EQUITY	552880106	114	9,034	SH	SOLE	1	9,034	
MGIC INVESTMENT CORP.	EQUITY	552848103	2105	53,608	SH	SOLE	1	53,608	
MGM GRAND INC	EQUITY	552953101	29	990	SH	SOLE	1	990	
MICHAEL BAKER CORP.	EQUITY	057149106	16	1,854	SH	SOLE	1	1,854	
MICHAELS STORES INC COM	EQUITY	594087108	200	8,000	SH	SOLE	3	8,000	
MICHAELS STORES, INC.	EQUITY	594087108	2268	90,703	SH	SOLE	1	90,703	
MICREL, INC.	EQUITY	594793101	1132	122,851	SH	SOLE	1	122,851	
MICROCHIP TECHNOLOGY COM	EQUITY	595017104	15687	788,278	SH	SOLE	3	668,750	119,528
MICROCHIP TECHNOLOGY, INC.	EQUITY	595017104	5583	280,538	SH	SOLE	1	280,538	
MICROMUSE INC	EQUITY	595094103	140	26,934	SH	SOLE	1	26,934	
MICRON TECHNOLOGY, INC.	EQUITY	595112103	2294	281,830	SH	SOLE	1	281,830	
MICROS SYSTEMS, INC.	EQUITY	594901100	140	5,975	SH	SOLE	1	5,975	
MICROSEMI CORP.	EQUITY	595137100	114	10,408	SH	SOLE	1	10,408	
Microsoft Corp	EQUITY	594918104	1453	60,000	SH	DEFINED	4		60,000
MICROSOFT CORP	EQUITY	594918104	57315	2,367,406	SH	DEFINED	2		2,367,406
MICROSOFT CORP.	EQUITY	594918104	195820	8,088,390	SH	SOLE	1	8,088,390	
MICROSTRATEGY INC	EQUITY	594972408	1379	57,212	SH	DEFINED	2		57,212
MICROTUNE INC	EQUITY	59514P109	31	14,613	SH	SOLE	1	14,613	
MID ATLANTIC MED SERVICES, INC	EQUITY	59523C107	26	637	SH	SOLE	1	637	
MID ATLANTIC REALTY TRUST	EQUITY	595232109	114	6,279	SH	SOLE	1	6,279	
MID STATE BANGSHARES	EQUITY	595440108	145	8,683	SH	SOLE	1	8,683	
MID-AMERICA APT. COMMUNITIES	EQUITY	59522J103	121	5,122	SH	SOLE	1	5,122	
MIDAS, INC.	EQUITY	595626102	15	2,012	SH	SOLE	1	2,012	
MIDDLESEX WATER CO	EQUITY	596680108	62	2,787	SH	SOLE	1	2,787	
MIDLAND CO COM	EQUITY	597486109	50	2,819	SH	SOLE	1	2,819	
MIDWAY GAMES INC.	EQUITY	598148104	35	10,539	SH	SOLE	1	10,539	
MIDWEST BANC HOLDINGS INC.	EQUITY	598251106	61	3,370	SH	SOLE	1	3,370	
MIDWEST EXPRESS HOLDINGS, INC.	EQUITY	597911106	6	4,764	SH	SOLE	1	4,764	
MILACRON, INC.	EQUITY	598709103	26	6,159	SH	SOLE	1	6,159	
MILLENNIUM CHEMICALS INC.	EQUITY	599903101	11419	977,684	SH	SOLE	1	977,684	
MILLENNIUM PHARMACEUTICALS, IN	EQUITY	599902103	3147	400,362	SH	SOLE	1	400,362	
MILLIPORE CORP.	EQUITY	601073109	738	22,573	SH	SOLE	1	22,573	
MILLS CORP COM	EQUITY	601148109	3058	98,000	SH	SOLE	3	98,000	
MILLS CORP.	EQUITY	601148109	4702	150,695	SH	SOLE	1	150,695	

MIM CORP	EQUITY	553044108	61	8,265	SH	SOLE	1	8,265	
MINAS BUENAVENTURA-SPON ADR	EQUITY	204448104	1085	43,380	SH	SOLE	1	43,380	
MINE SAFETY APPLIANCES CO.	EQUITY	602720104	101	2,849	SH	SOLE	1	2,849	
MINERALS TECHNOLOGIES, INC.	EQUITY	603158106	1302	34,170	SH	SOLE	1	34,170	
MIPS TECHNOLOGIES INC	EQUITY	604567107	23	12,838	SH	SOLE	1	12,838	
MIRANT CORP.	EQUITY	604675108	319	199,426	SH	SOLE	1	199,426	
MISSION WEST PROPERTIES	EQUITY	605203108	49	5,249	SH	SOLE	1	5,249	
MKS INSTRUMENTS, INC.	EQUITY	55306N104	4	311	SH	SOLE	1	311	
MOBILE MINI INC.	EQUITY	60740F105	72	4,499	SH	SOLE	1	4,499	
MOBILE TELESYSTEMS-SP ADR	EQUITY	607409109	3470	84,335	SH	SOLE	1	84,335	
MODINE MANUFACTURING CO.	EQUITY	607828100	826	55,108	SH	SOLE	1	55,108	
MODTECH HLDGS INC	EQUITY	60783C100	23	3,233	SH	SOLE	1	3,233	
MOHAWK INDS INC COM	EQUITY	608190104	26668	556,271	SH	SOLE	3	526,495	29,776
MOHAWK INDUSTRIES, INC.	EQUITY	608190104	4271	89,096	SH	SOLE	1	89,096	
MOLECULAR DEVICES CORP.	EQUITY	60851C107	67	5,509	SH	SOLE	1	5,509	
MOLEX, INC.	EQUITY	608554101	1890	87,983	SH	SOLE	1	87,983	
MONACO COACH CORP	EQUITY	60886R103	89	8,611	SH	SOLE	1	8,611	
MONARCH CASINO & RESOR	EQUITY	609027107	11	1,168	SH	SOLE	1	1,168	
MONDAVI, ROBERT CORP. CLASS A	EQUITY	609200100	68	3,384	SH	SOLE	1	3,384	
MONOLITHIC SYS TECHNOL	EQUITY	609842109	45	6,454	SH	SOLE	1	6,454	
MONRO MUFFLER BRAKE IN	EQUITY	610236101	41	1,959	SH	SOLE	1	1,959	
MONSANTO CO	EQUITY	61166W101	2726	166,205	SH	SOLE	1	166,205	
MONSANTO CO	EQUITY	61166W101	5	340	SH	DEFINED	2		340
MONTEREY PASTA CO	EQUITY	612570101	15	5,110	SH	SOLE	1	5,110	
MONTPELIER RE HOLDINGS LTD	EQUITY	662185106	860	30,500	SH	DEFINED	2		30,500
MONY GROUP, INC.	EQUITY	615337102	1318	63,051	SH	SOLE	1	63,051	
MOODY'S CORP.	EQUITY	615369105	3071	66,426	SH	SOLE	1	66,426	
MOOG INC.	EQUITY	615394202	168	5,483	SH	SOLE	1	5,483	
MOORE LTD (F)	EQUITY	615785102	9726	928,974	SH	SOLE	3	902,600	26,374
MORGAN STANLEY	EQUITY	617446448	20450	533,240	SH	SOLE	1	533,240	
MORGAN STANLEY DEAN WITTER & C REPO	EQUITY	568427108	22	2,401	SH	SOLE	1	2,401	
MORGAN STANLEY DN WITTER DISCVR	EQUITY	617446448	14706	383,365	SH	DEFINED	2		383,365
MOSSIMO INC	EQUITY	619696107	9	1,775	SH	SOLE	1	1,775	
MOTHERS WK INC	EQUITY	619903107	21	926	SH	SOLE	1	926	
MOTOROLA, INC.	EQUITY	620076109	9504	1,150,550	SH	SOLE	1	1,150,550	
MOVADO GROUP, INC.	EQUITY	624580106	64	3,376	SH	SOLE	1	3,376	
MOVIE GALLERY, INC.	EQUITY	624581104	108	6,228	SH	SOLE	1	6,228	
MPS GROUP INC	EQUITY	553409103	889	170,325	SH	SOLE	1	170,325	
MRO SOFTWARE	EQUITY	55347W105	43	6,337	SH	SOLE	1	6,337	
MRV COMMUNICATIONS, INC.	EQUITY	553477100	37	32,661	SH	SOLE	1	32,661	
MSC INDUSTRIAL DIRECT CO.	EQUITY	553530106	6	390	SH	SOLE	1	390	
MSC SOFTWARE CORPORATION	EQUITY	553531104	71	9,175	SH	SOLE	1	9,175	

MTC TECHNOLOGIES INC COM	EQUITY	55377A106	2902	150,300	SH	Sole	3	150,300	
MTR GAMING GROUP INC	EQUITY	553769100	50	7,577	SH	SOLE	1	7,577	
MTS SYSTEMS CORP.	EQUITY	553777103	82	7,593	SH	SOLE	1	7,593	
MUELLER INDUSTRIES, INC.	EQUITY	624756102	253	10,132	SH	SOLE	1	10,132	
MULTIMEDIA GAMES INC	EQUITY	625453105	72	3,723	SH	SOLE	1	3,723	
MURPHY OIL CORP.	EQUITY	626717102	5433	123,010	SH	SOLE	1	123,010	
MYERS INDUSTRIES, INC.	EQUITY	628464109	64	6,664	SH	SOLE	1	6,664	
MYKROLIS CORP	EQUITY	62852P103	119	14,296	SH	SOLE	1	14,296	
MYLAN LABORATORIES INC.	EQUITY	628530107	7109	247,275	SH	SOLE	1	247,275	
MYLAN LABS INC	EQUITY	628530107	3191	111,000	SH	DEFINED	2		111,000
MYLAN LABS INC COM	EQUITY	628530107	21224	738,222	SH	Sole	3	638,900	99,322
MYRIAD GENETICS INC	EQUITY	62855J104	87	8,577	SH	SOLE	1	8,577	
NABI BIOPHARMACEUTICALS	EQUITY	629519109	84	13,924	SH	SOLE	1	13,924	
NABORS INDS INC COM (F)	EQUITY	G6359F103	14365	360,300	SH	Sole	3	314,900	45,400
NABORS INDUSTRIES LTD	EQUITY	G6359F103	2470	61,950	SH	SOLE	1	61,950	
NABORS INDUSTRIES LTD	EQUITY	G6359F103	33206	832,865	SH	DEFINED	2		832,865
NACCO INDUSTRIES, INC. CLASS A	EQUITY	629579103	90	1,947	SH	SOLE	1	1,947	
NANOMETRICS INC.	EQUITY	630077105	10	2,623	SH	SOLE	1	2,623	
NAPRO BIOTHERAPEUTICS INC	EQUITY	630795102	6	9,196	SH	SOLE	1	9,196	
NARA BANCORP INC	EQUITY	63080P105	37	2,884	SH	SOLE	1	2,884	
NASB FINL INC	EQUITY	628968109	25	1,106	SH	SOLE	1	1,106	
NASHFINCH CO.	EQUITY	631158102	34	3,998	SH	SOLE	1	3,998	
NASSDA CORP	EQUITY	63172M101	12	1,818	SH	SOLE	1	1,818	
NASTECH PHARMACEUTICAL	EQUITY	631728409	24	2,877	SH	SOLE	1	2,877	
NATCO GROUP INC	EQUITY	63227W203	19	3,338	SH	SOLE	1	3,338	
NATIONAL BEVERAGE CORP.	EQUITY	635017106	18	1,305	SH	SOLE	1	1,305	
NATIONAL CITY CORP.	EQUITY	635405103	7468	268,160	SH	SOLE	1	268,160	
NATIONAL COMMERCE BANCORP.	EQUITY	63545P104	6546	276,205	SH	SOLE	1	276,205	
NATIONAL DATA CORP.	EQUITY	639480102	195	11,603	SH	SOLE	1	11,603	
NATIONAL FUEL GAS CO.	EQUITY	636180101	4720	215,816	SH	SOLE	1	215,816	
NATIONAL HEALTH INVESTORS, INC	EQUITY	63633D104	366	23,824	SH	SOLE	1	23,824	
NATIONAL HEALTH REALTY	EQUITY	635905102	29	2,149	SH	SOLE	1	2,149	
NATIONAL HEALTHCARE CORP	EQUITY	635906100	56	3,057	SH	SOLE	1	3,057	
NATIONAL INSTRS CORP COM	EQUITY	636518102	5039	142,856	SH	Sole	3	123,300	19,556
NATIONAL INSTRUMENTS CORP.	EQUITY	636518102	2412	68,396	SH	SOLE	1	68,396	
NATIONAL PENN BANCSHARES, INC.	EQUITY	637138108	179	6,737	SH	SOLE	1	6,737	
NATIONAL PRESTO INDUSTRIES	EQUITY	637215104	45	1,708	SH	SOLE	1	1,708	
NATIONAL PROCESSING INC	EQUITY	637229105	1	104	SH	SOLE	1	104	
NATIONAL SEMICONDUCTOR CORP.	EQUITY	637640103	1393	81,722	SH	SOLE	1	81,722	
NATIONAL WESTERN LIFE INS. CO. CLASS	EQUITY	638522102	73	778	SH	SOLE	1	778	
NATIONAL-OILWELL INC COM	EQUITY	637071101	30495	1,362,002	SH	Sole	3	1,327,476	34,526
NATIONAL-OILWELL, INC.	EQUITY	637071101	15730	702,561	SH	SOLE	1	702,561	

NATIONWIDE FINANCIAL	EQUITY	638612101	9	349	SH	SOLE	1	349	
NATIONWIDE HEALTH PROPERTIES	EQUITY	638620104	228	17,711	SH	SOLE	1	17,711	
NATURES SUNSHINE PRODUCTS, INC	EQUITY	639027101	34	3,908	SH	SOLE	1	3,908	
NAUTICA ENTERPRISES, INC.	EQUITY	639089101	88	9,055	SH	SOLE	1	9,055	
NAUTILUS GROUP INC	EQUITY	63910B102	142	9,972	SH	SOLE	1	9,972	
NAVIGANT CONSULTING CO.	EQUITY	63935N107	82	15,394	SH	SOLE	1	15,394	
NAVIGANT INTERNATIONAL, INC.	EQUITY	63935R108	46	4,402	SH	SOLE	1	4,402	
NAVIGATORS GROUP INC	EQUITY	638904102	38	1,462	SH	SOLE	1	1,462	
NAVISTAR INTERNATIONAL CORP.	EQUITY	63934E108	741	30,116	SH	SOLE	1	30,116	
NBC CAPITAL CORP	EQUITY	628729105	61	2,537	SH	SOLE	1	2,537	
NBT BANCORP, INC.	EQUITY	628778102	188	10,774	SH	SOLE	1	10,774	
NBTY, INC.	EQUITY	628782104	280	14,747	SH	SOLE	1	14,747	
NCI BUILDING SYSTEMS, INC.	EQUITY	628852105	103	6,612	SH	SOLE	1	6,612	
NCO GROUP, INC.	EQUITY	628858102	98	6,731	SH	SOLE	1	6,731	
NCR CORP.	EQUITY	62886E108	788	42,987	SH	SOLE	1	42,987	
NECTAR THERAPEUTICS	EQUITY	640268108	126	19,898	SH	SOLE	1	19,898	
NEIMAN MARCUS GROUP INC CL A	EQUITY	640204202	1868	64,423	SH	SOLE	1	64,423	
NEOFORMA INC	EQUITY	640475505	35	2,726	SH	SOLE	1	2,726	
NEOPHARM INC	EQUITY	640919106	47	4,104	SH	SOLE	1	4,104	
NEOSE TECHNOLOGIES, INC.	EQUITY	640522108	28	3,979	SH	SOLE	1	3,979	
NET2PHONE, INC.	EQUITY	64108N106	20	6,061	SH	SOLE	1	6,061	
NETBANK INC	EQUITY	640933107	164	17,626	SH	SOLE	1	17,626	
NETEGRITY, INC.	EQUITY	64110P107	36	9,672	SH	SOLE	1	9,672	
NETFLIX.COM INC	EQUITY	64110L106	43	2,119	SH	SOLE	1	2,119	
NETIQ CORP.	EQUITY	64115P102	149	13,337	SH	SOLE	1	13,337	
NETRATINGS INC	EQUITY	64116M108	19	2,913	SH	SOLE	1	2,913	
NETRO CORP	EQUITY	64114R109	24	8,747	SH	SOLE	1	8,747	
NETSCOUT SYSTEMS INC	EQUITY	64115T104	18	6,488	SH	SOLE	1	6,488	
NETSCREEN TECHNOLOGIES COM	EQUITY	64117V107	31839	1,897,462	SH	SOLE	3	1,814,200	83,262
NETSCREEN TECHNOLOGIES INC	EQUITY	64117V107	61	3,647	SH	SOLE	1	3,647	
NETSCREEN TECHNOLOGIES INS	EQUITY	64117V107	4527	269,800	SH	DEFINED	2		269,800
NETWORK APPLIANCE INC	EQUITY	64120L104	1899	169,700	SH	DEFINED	2		169,700
NETWORK APPLIANCE, INC.	EQUITY	64120L104	1834	163,929	SH	SOLE	1	163,929	
Network Associates	EQUITY	640938106	552	40,000	SH	DEFINED	4		40,000
NETWORKS ASSOCIATES, INC.	EQUITY	640938106	2904	210,305	SH	SOLE	1	210,305	
NEUBERGER BERMAN INC	EQUITY	641234109	2644	93,661	SH	SOLE	1	93,661	
NEUROCRINE BIOSCIENCES INC	EQUITY	64125C109	6553	156,850	SH	DEFINED	2		156,850
NEUROCRINE BIOSCIENCES, INC.	EQUITY	64125C109	423	10,143	SH	SOLE	1	10,143	
NEUROGEN CORP.	EQUITY	64124E106	17	4,709	SH	SOLE	1	4,709	
NEW CENTURY FINANCIAL CORP	EQUITY	64352D101	177	5,668	SH	SOLE	1	5,668	
NEW ENGLAND BUSINESS SERVICE	EQUITY	643872104	108	4,207	SH	SOLE	1	4,207	
NEW JERSEY RESOURCES CORP.	EQUITY	646025106	317	9,716	SH	SOLE	1	9,716	

NEW PLAN EXCEL REALTY TRUST	EQUITY	648053106	16712	853,100	SH	Sole	3	744,264	108,836
NEW PLAN EXCEL REALTY TRUST	EQUITY	648053106	4905	250,381	SH	SOLE	1	250,381	
NEW YORK COMMUNITY BANCORP INC	EQUITY	649445103	4298	144,233	SH	SOLE	1	144,233	
NEW YORK TIMES CO	EQUITY	650111107	3720	86,200	SH	DEFINED	2		86,200
NEW YORK TIMES CO. CLASS A	EQUITY	650111107	2874	66,616	SH	SOLE	1	66,616	
NEWELL RUBBERMAID, INC.	EQUITY	651229106	3353	118,255	SH	SOLE	1	118,255	
NEWFIELD EXPLORATION	EQUITY	651290108	24	722	SH	SOLE	1	722	
NEWFOCUS, INC.	EQUITY	644383101	75	23,992	SH	SOLE	1	23,992	
NEWMONT MINING CORP HLDG CO	EQUITY	651639106	4663	178,335	SH	SOLE	1	178,335	
NEWPARK RESOURCES, INC.	EQUITY	651718504	117	25,893	SH	SOLE	1	25,893	
NEWPORT CORP	EQUITY	651824104	766	64,863	SH	SOLE	1	64,863	
NEWS CORP., LTD. SPON-ADR	EQUITY	652487703	5578	215,360	SH	SOLE	1	215,360	
NEWTEK BUSINESS SERVICES INC	EQUITY	652526104	4227	1,006,333	SH	SOLE	1	1,006,333	
NEXT LEVEL COMMUNICATION	EQUITY	65333U104	7	5,960	SH	SOLE	1	5,960	
NEXTEL COMMUNICATIONS INC	EQUITY	65332V103	13391	1,000,100	SH	DEFINED	2		1,000,100
NEXTEL COMMUNICATIONS, INC. CLASS A	EQUITY	65332V103	34704	2,591,753	SH	SOLE	1	2,591,753	
NEXTEL PARTNERS INC	EQUITY	65333F107	375	74,372	SH	SOLE	1	74,372	
NIC INC	EQUITY	62914B100	15	8,676	SH	SOLE	1	8,676	
NICOR, INC.	EQUITY	654086107	533	19,510	SH	SOLE	1	19,510	
NIKE INC CLASS B	EQUITY	654106103	3787	73,650	SH	DEFINED	2		73,650
NIKE, INC. CLASS B	EQUITY	654106103	7517	146,190	SH	SOLE	1	146,190	
NISOURCE, INC.	EQUITY	65473P105	2025	111,273	SH	SOLE	1	111,273	
NITCHES INC	EQUITY	65476M109	106	15,701	SH	SOLE	1	15,701	
NL INDUSTRIES, INC.	EQUITY	629156407	50	3,094	SH	SOLE	1	3,094	
NN INC	EQUITY	629337106	36	4,133	SH	SOLE	1	4,133	
NOBLE CORPORATION	EQUITY	G65422100	1802	57,350	SH	SOLE	1	57,350	
NOBLE ENERGY INC	EQUITY	655044105	2644	77,097	SH	SOLE	1	77,097	
NOBLE ENRGY INC COM	EQUITY	655044105	59617	1,738,618	SH	Sole	3	1,676,818	61,800
NOKIA CORP SPON-ADR	EQUITY	654902204	4058	289,640	SH	SOLE	1	289,640	
NORDSON CORP.	EQUITY	655663102	1270	52,728	SH	SOLE	1	52,728	
NORDSTROM, INC.	EQUITY	655664100	965	59,579	SH	SOLE	1	59,579	
NORFOLK SOUTHERN CORP.	EQUITY	655844108	3197	172,275	SH	SOLE	1	172,275	
NORTEL NETWORKS CORP	EQUITY	656568102	7	3,475	SH	DEFINED	2		3,475
NORTH FORK BANCORPORATION	EQUITY	659424105	1652	56,100	SH	DEFINED	2		56,100
NORTH FORK BANCORPORATION INC.	EQUITY	659424105	2104	71,458	SH	SOLE	1	71,458	
NORTH PITTSBURGH SYSTEMS	EQUITY	661562108	74	5,455	SH	SOLE	1	5,455	
NORTHEAST UTILITIES	EQUITY	664397106	2542	182,585	SH	SOLE	1	182,585	
NORTHERN TRUST CORP.	EQUITY	665859104	3438	112,920	SH	SOLE	1	112,920	
NORTHROP GRUMMAN CORP	EQUITY	666807102	4273	49,800	SH	DEFINED	2		49,800
Northrop Grumman Corp USD1	EQUITY	666807102	716	8,350	SH	SOLE	1	8,350	
NORTHROP GRUMMAN CORP.	EQUITY	666807102	45069	525,281	SH	SOLE	1	525,281	
NORTHWEST AIRLINES CORP CL-A	EQUITY	667280101	5	778	SH	SOLE	1	778	

NORTHWEST BANCORP INC.	EQUITY	667328108	64	3,942	SH	SOLE	1	3,942	
NORTHWEST NATURAL GAS CO.	EQUITY	667655104	246	9,815	SH	SOLE	1	9,815	
NORTHWEST PIPE COMPANY	EQUITY	667746101	26	2,084	SH	SOLE	1	2,084	
NORTHWESTERN CORP.	EQUITY	668074107	28	13,484	SH	SOLE	1	13,484	
NOVADIGM INC	EQUITY	669937104	9	4,922	SH	SOLE	1	4,922	
NOVASTAR FINL INC	EQUITY	669947400	129	3,791	SH	SOLE	1	3,791	
NOVELL, INC.	EQUITY	670006105	620	288,406	SH	SOLE	1	288,406	
NOVELLUS SYS INC	EQUITY	670008101	9798	359,300	SH	DEFINED	2		359,300
NOVELLUS SYSTEMS, INC.	EQUITY	670008101	2456	90,047	SH	SOLE	1	90,047	
NOVEN PHARMACEUTICALS, INC.	EQUITY	670009109	106	7,488	SH	SOLE	1	7,488	
NPS PHARMACEUTICALS INC.	EQUITY	62936P103	164	10,586	SH	SOLE	1	10,586	
NS GROUP, INC.	EQUITY	628916108	47	6,161	SH	SOLE	1	6,161	
NSTAR	EQUITY	67019E107	8151	203,667	SH	SOLE	1	203,667	
NTL INC	EQUITY	62940M104	43	4,899	SH	SOLE	1	4,899	
NU HORIZONS ELEC CORP	EQUITY	669908105	26	5,211	SH	SOLE	1	5,211	
NU SKIN ENTERPRISES, INC. CLASS A	EQUITY	67018T105	160	15,933	SH	SOLE	1	15,933	
NUANCE COMMUNICATIONS, INC.	EQUITY	669967101	23	10,414	SH	SOLE	1	10,414	
NUCOR CORP.	EQUITY	670346105	1321	34,619	SH	SOLE	1	34,619	
NUEVO ENERGY CO.	EQUITY	670509108	86	6,358	SH	SOLE	1	6,358	
NUI CORPORATION	EQUITY	629431107	83	5,679	SH	SOLE	1	5,679	
NUVEEN INVESTMENTS INC	EQUITY	67090F106	6	290	SH	SOLE	1	290	
NUVEEN INVTS INC	EQUITY	67090F106	481	21,505	SH	DEFINED	2		21,505
NVIDIA CORP	EQUITY	67066G104	989	76,773	SH	SOLE	1	76,773	
NVR, INC.	EQUITY	62944T105	25	75	SH	SOLE	1	75	
NYFIX INC	EQUITY	670712108	33	9,009	SH	SOLE	1	9,009	
NYMAGIC, INC.	EQUITY	629484106	10	525	SH	SOLE	1	525	
OAK TECHNOLOGY, INC.	EQUITY	671802106	71	20,136	SH	SOLE	1	20,136	
OAKLEY INC	EQUITY	673662102	1510	183,000	SH	DEFINED	2		183,000
OAKLEY INC.	EQUITY	673662102	76	9,242	SH	SOLE	1	9,242	
OCCIDENTAL PETROLEUM CORP.	EQUITY	674599105	4848	161,830	SH	SOLE	1	161,830	
OCEAN ENERGY INC NEW	EQUITY	67481E106	2650	132,500	SH	DEFINED	2		132,500
OCEAN ENERGY, INC.	EQUITY	67481E106	4779	238,927	SH	SOLE	1	238,927	
OCEANEERING INTERNATIONAL, INC	EQUITY	675232102	181	8,302	SH	SOLE	1	8,302	
OCEANFIRST FINANCIAL CORP	EQUITY	675234108	81	3,803	SH	SOLE	1	3,803	
O'CHARLEY'S INC.	EQUITY	670823103	109	5,703	SH	SOLE	1	5,703	
OCTEL CORP.	EQUITY	675727101	52	3,587	SH	SOLE	1	3,587	
OCULAR SCIENCES, INC.	EQUITY	675744106	85	6,110	SH	SOLE	1	6,110	
OCWEN FINANCIAL CORP.	EQUITY	675746101	41	13,447	SH	SOLE	1	13,447	
ODYSSEY HEALTHCARE INC	EQUITY	67611V101	154	6,470	SH	SOLE	1	6,470	
ODYSSEY HEALTHCARE INC	EQUITY	67611V101	1872	78,750	SH	DEFINED	2		78,750
ODYSSEY HEALTHCARE INC	EQUITY	67611V101	11186	470,600	SH	SOLE	3	467,800	2,800
ODYSSEY RE HLDGS CORP	EQUITY	67612W108	109	6,033	SH	SOLE	1	6,033	

OFFICE DEPOT, INC.	EQUITY	676220106	1618	136,751	SH	SOLE	1	136,751	
OFFICEMAX, INC.	EQUITY	67622M108	214	41,510	SH	SOLE	1	41,510	
OFFSHORE LOGISTICS, INC.	EQUITY	676255102	121	6,706	SH	SOLE	1	6,706	
OGE ENERGY CORP.	EQUITY	670837103	2643	147,079	SH	SOLE	1	147,079	
OHIO CASUALTY CORP.	EQUITY	677240103	1281	99,128	SH	SOLE	1	99,128	
OIL STATES INTERNATIONAL INC	EQUITY	678026105	74	6,132	SH	SOLE	1	6,132	
OIL STS INTL INC COM	EQUITY	678026105	2978	248,200	SH	SOLE	3	248,200	
OLD NATL BANCORP	EQUITY	680033107	20	939	SH	SOLE	1	939	
OLD REPUBLIC INTL CORP.	EQUITY	680223104	4340	162,237	SH	SOLE	1	162,237	
OLD SECOND BANCORP INC	EQUITY	680277100	95	2,525	SH	SOLE	1	2,525	
OLIN CORP.	EQUITY	680665205	1730	95,203	SH	SOLE	1	95,203	
OM GROUP INC	EQUITY	670872100	4	406	SH	SOLE	1	406	
OMEGA FINANCIAL CORP.	EQUITY	682092101	104	2,996	SH	SOLE	1	2,996	
OMEGA HEALTHCARE INVESTORS	EQUITY	681936100	13	5,841	SH	SOLE	1	5,841	
OMNICARE, INC.	EQUITY	681904108	3446	126,646	SH	SOLE	1	126,646	
OMNICELL INC	EQUITY	68213N109	17	5,280	SH	SOLE	1	5,280	
OMNICOM GROUP, INC.	EQUITY	681919106	5713	105,460	SH	SOLE	1	105,460	
OMNIVISION TECHNOLOGIE	EQUITY	682128103	148	7,150	SH	SOLE	1	7,150	
OMNIVISION TECHNOLOGIE COM	EQUITY	682128103	1923	92,800	SH	SOLE	3	92,800	
OMNIVISION TECHNOLOGIES IN	EQUITY	682128103	3442	166,100	SH	DEFINED	2		166,100
OMNOVA SOLUTIONS	EQUITY	682129101	42	14,275	SH	SOLE	1	14,275	
ON ASSIGNMENT, INC.	EQUITY	682159108	32	7,614	SH	SOLE	1	7,614	
ON SEMICONDUCTOR CORPORATION	EQUITY	682189105	13	10,050	SH	SOLE	1	10,050	
ONEIDA LTD.	EQUITY	682505102	56	5,246	SH	SOLE	1	5,246	
ONEOK, INC.	EQUITY	682680103	2390	130,298	SH	SOLE	1	130,298	
ONYX PHARMACEUTICALS INC	EQUITY	683399109	42	5,005	SH	SOLE	1	5,005	
ONYX SOFTWARE CORP.	EQUITY	683402101	14	15,819	SH	SOLE	1	15,819	
OPENWAVE SYSTEMS INC.	EQUITY	683718100	89	62,720	SH	SOLE	1	62,720	
OPLINK COMMUNICATIONS INC	EQUITY	68375Q106	36	37,017	SH	SOLE	1	37,017	
OPNET TECHNOLOGIES	EQUITY	683757108	20	3,673	SH	SOLE	1	3,673	
OPTICAL COMMUNICATION PROD	EQUITY	68382T101	5	5,426	SH	SOLE	1	5,426	
OPTION CARE INC	EQUITY	683948103	39	4,629	SH	SOLE	1	4,629	
ORACLE CORP	EQUITY	68389X105	13691	1,262,000	SH	DEFINED	2		1,262,000
ORACLE CORP.	EQUITY	68389X105	43462	4,006,110	SH	SOLE	1	4,006,110	
ORASURE TECHNOLOGIES INC	EQUITY	68554V108	55	9,444	SH	SOLE	1	9,444	
ORBITAL SCIENCES CORP.	EQUITY	685564106	288	55,636	SH	SOLE	1	55,636	
OREGON STEEL MILLS, INC.	EQUITY	686079104	22	9,298	SH	SOLE	1	9,298	
O'REILLY AUTOMOTIVE, INC.	EQUITY	686091109	15	548	SH	SOLE	1	548	
ORIENTAL FINANCIAL GROUP	EQUITY	68618W100	107	4,959	SH	SOLE	1	4,959	
ORTHODONTIC CENTERS OF AMERICA	EQUITY	68750P103	3	628	SH	SOLE	1	628	
ORTHOLOGIC CORP	EQUITY	68750J107	39	11,503	SH	SOLE	1	11,503	
OSHKOSH B'GOSH, INC. CLASS A	EQUITY	688222207	97	3,732	SH	SOLE	1	3,732	

OSHKOSH TRUCK CORP CL B	EQUITY	688239201	337	5,402	SH	SOLE	1	5,402	
OSHKOSH TRUCK CORP COM	EQUITY	688239201	2816	45,200	SH	SOLE	3	44,700	500
OSI PHARMACEUTICALS	EQUITY	671040103	209	13,083	SH	SOLE	1	13,083	
OSI PHARMACEUTICALS INC	EQUITY	671040103	1600	100,000	SH	DEFINED	2		100,000
OSI SYSTEMS INC COM	EQUITY	671044105	1586	100,300	SH	SOLE	3	100,300	
OSI SYSTEMS INC	EQUITY	671044105	43	2,723	SH	SOLE	1	2,723	
OTTER TAIL POWER CO.	EQUITY	689648103	232	8,942	SH	SOLE	1	8,942	
OUTBACK STEAKHOUSE INC.	EQUITY	689899102	3600	101,740	SH	SOLE	1	101,740	
OVERLAND STORAGE INC	EQUITY	690310107	39	2,746	SH	SOLE	1	2,746	
OVERSEAS SHIPHOLDING GROUP	EQUITY	690368105	930	55,709	SH	SOLE	1	55,709	
OVERSTOCK.COM	EQUITY	690370101	11	1,087	SH	SOLE	1	1,087	
OVERTURE SERVICES INC	EQUITY	69039R100	1476	97,290	SH	SOLE	1	97,290	
OWENS & MINOR, INC.	EQUITY	690732102	216	12,285	SH	SOLE	1	12,285	
OWENS-ILLINOIS, INC.	EQUITY	690768403	15	1,618	SH	SOLE	1	1,618	
OXFORD HEALTH PLANS, INC.	EQUITY	691471106	4209	138,625	SH	SOLE	1	138,625	
OXFORD INDS INC.	EQUITY	691497309	54	2,204	SH	SOLE	1	2,204	
P A M TRANSN SVCS INC	EQUITY	693149106	24	1,119	SH	SOLE	1	1,119	
P G & E CORP.	EQUITY	69331C108	2424	180,194	SH	SOLE	1	180,194	
P. F. CHANGS CHINA BISTRO INC.	EQUITY	69333Y108	217	5,863	SH	SOLE	1	5,863	
PACCAR, INC	EQUITY	693718108	2849	56,665	SH	SOLE	1	56,665	
PACIFIC CAPITAL BANCORP	EQUITY	69404P101	379	12,608	SH	SOLE	1	12,608	
PACIFIC NORTHWEST BANCORP	EQUITY	69466M103	154	5,552	SH	SOLE	1	5,552	
PACIFIC SUNWEAR CA INC COM	EQUITY	694873100	18785	923,100	SH	SOLE	3	913,400	9,700
PACIFIC SUNWEAR OF CALIFORNIA	EQUITY	694873100	332	16,290	SH	SOLE	1	16,290	
PACIFIC UN BK CALIF	EQUITY	695025106	45	3,853	SH	SOLE	1	3,853	
PACIFICARE HEALTH SYSTEMS INC CLASS A	EQUITY	695112102	1452	60,163	SH	SOLE	1	60,163	
PACKAGING CORP OF AMERICA	EQUITY	695156109	2519	139,865	SH	SOLE	1	139,865	
PACKETEER, INC	EQUITY	695210104	79	8,110	SH	SOLE	1	8,110	
PACTIV CORP	EQUITY	695257105	4365	215,000	SH	DEFINED	2		215,000
PACTIV CORPORATION	EQUITY	695257105	1424	70,128	SH	SOLE	1	70,128	
PAIN THERAPEUTICS INC	EQUITY	69562K100	10	5,749	SH	SOLE	1	5,749	
PALL CORP	EQUITY	696429307	1086	54,318	SH	SOLE	1	54,318	
PALM HARBOR HOMES, INC	EQUITY	696639103	88	6,211	SH	SOLE	1	6,211	
PALM INC	EQUITY	696642206	104	10,441	SH	SOLE	1	10,441	
PAN PACIFIC RETAIL COM	EQUITY	69806L104	5541	146,400	SH	SOLE	3	117,685	28,715
PAN PACIFIC RETAIL PROPERTIES	EQUITY	69806L104	486	12,837	SH	SOLE	1	12,837	
PANAMSAT CORP	EQUITY	697933109	124	8,813	SH	SOLE	1	8,813	
PANERA BREAD COMPANY CL A	EQUITY	69840W108	252	8,272	SH	SOLE	1	8,272	
PAPA JOHNS INTERNATIONAL, INC	EQUITY	698813102	115	4,610	SH	SOLE	1	4,610	
PARADYNE NETWORKS INC	EQUITY	69911G107	13	9,889	SH	SOLE	1	9,889	
PARAMETRIC TECHNOLOGY CORP.	EQUITY	699173100	448	206,495	SH	SOLE	1	206,495	
PAREXEL INTERNATIONAL CORP.	EQUITY	699462107	117	8,527	SH	SOLE	1	8,527	

PARK ELECTROCHEMICAL CORP.	EQUITY	700416209	93	6,148	SH	SOLE	1	6,148		
PARK NATIONAL CORP.	EQUITY	700658107	2125	22,775	SH	SOLE	1	22,775		
PARK PLACE ENTERTAINMENT	EQUITY	700690100	2877	404,050	SH	SOLE	1	404,050		
PARKER DRILLING CO.	EQUITY	701081101	66	27,992	SH	SOLE	1	27,992		
PARKER HANNIFIN CORP.	EQUITY	701094104	2024	52,243	SH	SOLE	1	52,243		
PARKERVISION, INC	EQUITY	701354102	17	3,100	SH	SOLE	1	3,100		
PARKVALE FINL CORP	EQUITY	701492100	38	1,737	SH	SOLE	1	1,737		
PARKWAY PROPERTIES, INC.	EQUITY	70159Q104	107	2,840	SH	SOLE	1	2,840		
PARTNERS TRUST FINCL G	EQUITY	70213A103	41	2,404	SH	SOLE	1	2,404		
PARTY CITY CORP	EQUITY	702145103	21	2,641	SH	SOLE	1	2,641		
PATHMARK STORES INC	EQUITY	70322A101	72	10,837	SH	SOLE	1	10,837		
PATINA OIL & GAS CORP	EQUITY	703224105	284	8,632	SH	SOLE	1	8,632		
PATTERSON DENTAL CO.	EQUITY	703412106	4312	93,881	SH	SOLE	1	93,881		
PATTERSON UTI ENERGY COM	EQUITY	703481101	36543	1,131,000	SH	SOLE	3	1,116,000		15,000
PATTERSON UTI ENERGY INC	EQUITY	703481101	10345	319,700	SH	DEFINED	2		319,700	
PATTERSON-UTI ENERGY INC	EQUITY	703481101	3586	110,992	SH	SOLE	1	110,992		
PAXAR CORP.	EQUITY	704227107	574	50,112	SH	SOLE	1	50,112		
PAXSON COMMUNICATIONS CORP.	EQUITY	704231109	24	11,082	SH	SOLE	1	11,082		
PAYCHEX INC	EQUITY	704326107	2051	74,650	SH	DEFINED	2		74,650	
PAYCHEX, INC.	EQUITY	704326107	4886	177,880	SH	SOLE	1	177,880		
PAYLESS SHOESOURCE, INC.	EQUITY	704379106	1799	114,927	SH	SOLE	1	114,927		
PC CONNECTION INC	EQUITY	69318J100	13	2,388	SH	SOLE	1	2,388		
PC-TEL INC.	EQUITY	69325Q105	65	7,216	SH	SOLE	1	7,216		
PDF SOLUTIONS INC	EQUITY	693282105	28	4,347	SH	SOLE	1	4,347		
PEABODY ENERGY CORP	EQUITY	704549104	1950	69,928	SH	SOLE	1	69,928		
PEABODY ENERGY CORP COM	EQUITY	704549104	9547	342,326	SH	SOLE	3	295,000		47,326
PEAPACK-GLADSTONE FINL	EQUITY	704699107	55	2,176	SH	SOLE	1	2,176		
PEC SOLUTIONS INC	EQUITY	705107100	36	3,049	SH	SOLE	1	3,049		
PEDIATRIX MEDICAL GROUP	EQUITY	705324101	203	8,061	SH	SOLE	1	8,061		
PEETS COFFEE & TEA INC	EQUITY	705560100	52	3,162	SH	SOLE	1	3,162		
PEGASUS SOLUTIONS INC.	EQUITY	705906105	100	8,941	SH	SOLE	1	8,941		
PEGASYSTEMS INC	EQUITY	705573103	9	2,221	SH	SOLE	1	2,221		
PENFORD CORP	EQUITY	707051108	33	2,774	SH	SOLE	1	2,774		
PENN ENGINEERING & MFG CORP	EQUITY	707389300	49	4,248	SH	SOLE	1	4,248		
PENN NATIONAL GAMING, INC.	EQUITY	707569109	194	10,938	SH	SOLE	1	10,938		
PENN NATL GAMING INC COM	EQUITY	707569109	9809	552,600	SH	SOLE	3	545,600		7,000
PENN TRAFFIC CO NEW	EQUITY	707832200	5	3,880	SH	SOLE	1	3,880		
PENN VIRGINIA CORPORATION	EQUITY	707882106	112	2,909	SH	SOLE	1	2,909		
PENN-AMER GROUP INC COM	EQUITY	707247102	2352	231,000	SH	SOLE	3	231,000		
PENNFED FINANCIAL SVCS INC	EQUITY	708167101	48	1,801	SH	SOLE	1	1,801		
PENNRock FINL SVCS COR	EQUITY	708352109	71	2,527	SH	SOLE	1	2,527		
PENNSYLVANIA REAL ESTATE INV.	EQUITY	709102107	147	5,125	SH	SOLE	1	5,125		

PENTAIR INC COM	EQUITY	709631105	23307	659,332	SH	Sole	3	640,896	18,436
PENTAIR INC.	EQUITY	709631105	2872	81,232	SH	SOLE	1	81,232	
PENTON MEDIA INC	EQUITY	709668107	3	5,408	SH	SOLE	1	5,408	
PENWEST PHARMACEUTICALS CO	EQUITY	709754105	81	5,032	SH	SOLE	1	5,032	
PEOPLES BANCORP INC	EQUITY	709789101	78	3,377	SH	SOLE	1	3,377	
PEOPLES BANK	EQUITY	710198102	9	358	SH	SOLE	1	358	
PEOPLES ENERGY CORP.	EQUITY	711030106	563	15,753	SH	SOLE	1	15,753	
PEOPLES HOLDING COMPANY	EQUITY	711148106	87	2,043	SH	SOLE	1	2,043	
PEOPLESOFT, INC.	EQUITY	712713106	2389	156,122	SH	SOLE	1	156,122	
PEP BOYS-MANNY, MOE & JACK	EQUITY	713278109	132	17,313	SH	SOLE	1	17,313	
PEPCO HOLDINGS INC	EQUITY	713291102	15601	896,613	SH	SOLE	1	896,613	
PEPSI BOTTLING	EQUITY	713409100	3842	214,254	SH	SOLE	1	214,254	
PEPSI BOTTLING GROUP INC	EQUITY	713409100	2711	151,200	SH	DEFINED	2		151,200
PEPSIAMERICAS INC	EQUITY	71343P200	2368	201,336	SH	SOLE	1	201,336	
Pepsico	EQUITY	713448108	1600	40,000	SH	DEFINED	4		40,000
PEPSICO INC	EQUITY	713448108	9072	226,805	SH	DEFINED	2		226,805
PEPSICO, INC.	EQUITY	713448108	67382	1,684,550	SH	SOLE	1	1,684,550	
PEREGRINE PHARMACEUTICALS INC	EQUITY	713661106	19	37,043	SH	SOLE	1	37,043	
PERFORMANCE FOOD GROUP CO.	EQUITY	713755106	19	610	SH	SOLE	1	610	
PERICOM SEMICONDUCTOR CORP	EQUITY	713831105	55	7,088	SH	SOLE	1	7,088	
PERINI CORP	EQUITY	713839108	18776	4,705,882	SH	SOLE	1	4,705,882	
PERKINELMER INC.	EQUITY	714046109	496	55,755	SH	SOLE	1	55,755	
PEROT SYSTEM CORP.	EQUITY	714265105	10	945	SH	SOLE	1	945	
PERRIGO CO.	EQUITY	714290103	1361	114,581	SH	SOLE	1	114,581	
PER-SE TECHNOLOGIES	EQUITY	713569309	89	11,205	SH	SOLE	1	11,205	
PETCO ANIMAL SUPPLIES	EQUITY	716016209	4	202	SH	SOLE	1	202	
PETROLEO BRASILEIRO S.A. ADR	EQUITY	71654V408	1884	124,330	SH	SOLE	1	124,330	
PETROLEUM HELICOPTERS -VTG	EQUITY	716604103	24	915	SH	SOLE	1	915	
PETROQUEST ENERGY INC	EQUITY	716748108	17	11,047	SH	SOLE	1	11,047	
PETSMART, INC	EQUITY	716768106	2430	192,847	SH	SOLE	1	192,847	
PF CHANGS CHINA BISTRO COM	EQUITY	69333Y108	31842	860,600	SH	SOLE	3	853,000	7,600
PFF BANCORP, INC.	EQUITY	69331W104	132	4,115	SH	SOLE	1	4,115	
PFIZER INC	EQUITY	717081103	36242	1,162,889	SH	DEFINED	2		1,162,889
PFIZER, INC.	EQUITY	717081103	128007	3,852,404	SH	SOLE	1	3,852,404	
PHARMACEUTICAL PRODUCT DEVELOPMENT	EQUITY	717124101	17	634	SH	SOLE	1	634	
PHARMACEUTICAL RES COM	EQUITY	717125108	28423	669,100	SH	SOLE	3	661,100	8,000
PHARMACEUTICAL RES INC COM	EQUITY	717125108	2128	50,095	SH	SOLE	1	50,095	
PHARMACIA CORP	EQUITY	71713U102	14672	338,802	SH	DEFINED	2		338,802
PHARMACIA CORPORATION	EQUITY	71713U102	84959	1,962,100	SH	SOLE	1	1,962,100	
PHARMACOPEIA INC	EQUITY	71713B104	74	8,447	SH	SOLE	1	8,447	
PHELPS DODGE CORP.	EQUITY	717265102	1275	39,269	SH	SOLE	1	39,269	
PHILADELPHIA CONS. HLDG. CO.	EQUITY	717528103	218	6,067	SH	SOLE	1	6,067	

PHILADELPHIA SUBURBAN CORP.	EQUITY	718009608	2000	91,136	SH	SOLE	1	91,136	
PHILLIPINES LONG DISTANCE TELE ADR	EQUITY	718252604	208	36,100	SH	SOLE	1	36,100	
PHILLIPS-VAN HEUSEN CORP.	EQUITY	718592108	103	8,304	SH	SOLE	1	8,304	
PHOENIX COMPANIES INC	EQUITY	71902E109	10	1,370	SH	SOLE	1	1,370	
PHOENIX TECHNOLOGIES, LTD.	EQUITY	719153108	40	9,339	SH	SOLE	1	9,339	
PHOTON DYNAMICS	EQUITY	719364101	95	5,788	SH	SOLE	1	5,788	
PHOTRONICS INC.	EQUITY	719405102	119	10,007	SH	SOLE	1	10,007	
PICO HOLDINGS INC	EQUITY	693366205	30	2,377	SH	SOLE	1	2,377	
PIEDMONT NATURAL GAS CO., INC.	EQUITY	720186105	395	11,091	SH	SOLE	1	11,091	
PIER 1 IMPORTS INC COM	EQUITY	720279108	32008	2,018,158	SH	SOLE	3	1,910,500	107,658
PIER 1 IMPORTS, INC.	EQUITY	720279108	1982	124,937	SH	SOLE	1	124,937	
PILGRIMS PRIDE CORP.	EQUITY	721467108	44	5,497	SH	SOLE	1	5,497	
PINNACLE SYS INC COM	EQUITY	723481107	10985	1,055,200	SH	SOLE	3	1,044,900	10,300
PINNACLE SYSTEMS, INC.	EQUITY	723481107	220	21,164	SH	SOLE	1	21,164	
PINNACLE WEST CAPITAL CORP.	EQUITY	723484101	1327	39,922	SH	SOLE	1	39,922	
PIONEER NATURAL RESOURCES CORP	EQUITY	723787107	3960	157,754	SH	SOLE	1	157,754	
PIONEER-STANDARD ELECTRONICS	EQUITY	723877106	91	10,816	SH	SOLE	1	10,816	
PITNEY BOWES INC	EQUITY	724479100	6858	214,853	SH	DEFINED	2		214,853
PITNEY BOWES, INC.	EQUITY	724479100	6490	203,312	SH	SOLE	1	203,312	
PITTSTON BRINK'S GROUP	EQUITY	725701106	1012	72,985	SH	SOLE	1	72,985	
PIXAR INC	EQUITY	725811103	129	2,386	SH	SOLE	1	2,386	
PIXELWORKS INC	EQUITY	72581M107	65	11,933	SH	SOLE	1	11,933	
PLAINS EXPLORATION & PRODUCT	EQUITY	726505100	71	8,601	SH	SOLE	1	8,601	
PLAINS RESOURCES, INC.	EQUITY	726540503	92	8,601	SH	SOLE	1	8,601	
PLANAR SYSTEMS, INC.	EQUITY	726900103	58	4,903	SH	SOLE	1	4,903	
PLANTRONICS, INC.	EQUITY	727493108	1062	72,711	SH	SOLE	1	72,711	
PLATINUM UNDERWRITERS (F)	EQUITY	G7127P100	17889	705,670	SH	SOLE	3	685,800	19,870
PLATINUM UNDERWRITERS HLDGS	EQUITY	G7127P100	17561	692,760	SH	SOLE	1	692,760	
PLATINUM UNDERWRITERS HOLD	EQUITY	G7127P100	1387	54,700	SH	DEFINED	2		54,700
PLATO LEARNING INC	EQUITY	72764Y100	27	5,945	SH	SOLE	1	5,945	
PLAYBOY ENTERPRISES, INC.	EQUITY	728117300	43	5,065	SH	SOLE	1	5,065	
PLAYTEX PRODUCTS, INC.	EQUITY	72813P100	81	10,045	SH	SOLE	1	10,045	
PLEXUS CORP.	EQUITY	729132100	653	71,406	SH	SOLE	1	71,406	
PLUG POWER INC	EQUITY	72919P103	30	5,982	SH	SOLE	1	5,982	
PLUM CREEK TIMBER CO COM	EQUITY	729251108	3711	171,900	SH	SOLE	3	161,000	10,900
PLUM CREEK TIMBER CO INC	EQUITY	729251108	1768	81,902	SH	SOLE	1	81,902	
PLX TECHNOLOGY, INC.	EQUITY	693417107	13	5,497	SH	SOLE	1	5,497	
PMA CAPITAL CORP.	EQUITY	693419202	64	9,511	SH	SOLE	1	9,511	
PMC-SIERRA, INC.	EQUITY	69344F106	440	73,936	SH	SOLE	1	73,936	
PMI GROUP, INC.	EQUITY	69344M101	3503	137,102	SH	SOLE	1	137,102	
PNC FINANCIAL SERVICES	EQUITY	693475105	5156	121,650	SH	SOLE	1	121,650	
PNM RESOURCES INC	EQUITY	69349H107	1466	65,173	SH	SOLE	1	65,173	

POGO PRODUCING CO	EQUITY	730448107	3274	82,331	SH	SOLE	1	82,331	
POGO PRODUCING CO COM	EQUITY	730448107	81784	2,056,427	SH	SOLE	3	2,002,705	53,722
POLARIS INDUSTRIES, INC.	EQUITY	731068102	414	8,324	SH	SOLE	1	8,324	
POLO RALPH LAUREN CO	EQUITY	731572103	10	444	SH	SOLE	1	444	
POLYCOM, INC.	EQUITY	73172K104	1081	133,787	SH	SOLE	1	133,787	
POLYMEDICA CORP	EQUITY	731738100	103	3,384	SH	SOLE	1	3,384	
POLYONE CORPORATION	EQUITY	73179P106	111	28,367	SH	SOLE	1	28,367	
POMEROY COMPUTER RESOURCES	EQUITY	731822102	25	3,611	SH	SOLE	1	3,611	
POPE & TALBOT, INC.	EQUITY	732827100	71	5,678	SH	SOLE	1	5,678	
POPULAR INC	EQUITY	733174106	68	1,986	SH	SOLE	1	1,986	
PORT FINANCIAL CORPORATION	EQUITY	734119100	80	1,665	SH	SOLE	1	1,665	
PORTAL SOFTWARE	EQUITY	736126103	31	43,023	SH	SOLE	1	43,023	
PORTFOLIO RECOVERY ASSOCS	EQUITY	73640Q105	1209	53,100	SH	DEFINED	2		53,100
POSSIS MEDICAL INC	EQUITY	737407106	100	6,167	SH	SOLE	1	6,167	
POSSIS MEDICAL INC COM	EQUITY	737407106	2631	162,800	SH	SOLE	3	162,800	
POST PROPERTIES, INC.	EQUITY	737464107	291	12,049	SH	SOLE	1	12,049	
POTLATCH CORP.	EQUITY	737628107	939	48,329	SH	SOLE	1	48,329	
POWELL INDUSTRIES INC	EQUITY	739128106	33	2,387	SH	SOLE	1	2,387	
POWER INTEGRATIONS, INC.	EQUITY	739276103	188	9,078	SH	SOLE	1	9,078	
POWER-ONE , INC.	EQUITY	739308104	547	124,284	SH	SOLE	1	124,284	
POWERWAVE TECHNOLOGIES INC	EQUITY	739363109	379	111,382	SH	SOLE	1	111,382	
POZEN INC.	EQUITY	73941U102	31	8,132	SH	SOLE	1	8,132	
PPG INDUSTRIES, INC.	EQUITY	693506107	3383	75,042	SH	SOLE	1	75,042	
PPL CORPORATION	EQUITY	69351T106	14809	415,874	SH	SOLE	1	415,874	
PRACTICEWORKS INC	EQUITY	739419109	58	5,682	SH	SOLE	1	5,682	
PRAECIS PHARMACEUTICALS INC	EQUITY	739421105	75	18,647	SH	SOLE	1	18,647	
PRAXAIR, INC.	EQUITY	74005P104	4034	71,594	SH	SOLE	1	71,594	
PRECISION CASTPARTS CORP.	EQUITY	740189105	1691	70,951	SH	SOLE	1	70,951	
PREMCOR INC	EQUITY	74045Q104	8	329	SH	SOLE	1	329	
PRENTISS PPTYS TR SH BEN INT	EQUITY	740706106	5054	186,500	SH	SOLE	3	186,500	
PRENTISS PROPERTIES TRUST	EQUITY	740706106	300	11,082	SH	SOLE	1	11,082	
PREPAID LEGAL SERVICES, INC.	EQUITY	740065107	81	4,712	SH	SOLE	1	4,712	
PRESIDENTIAL LIFE CORP.	EQUITY	740884101	47	7,439	SH	SOLE	1	7,439	
PRESSTEK INC	EQUITY	741113104	50	11,032	SH	SOLE	1	11,032	
PRG-SCHULTZ INTERNATIONAL	EQUITY	69357C107	93	12,850	SH	SOLE	1	12,850	
PRICE COMMUNICATIONS CO.	EQUITY	741437305	1076	89,972	SH	SOLE	1	89,972	
PRICE ENTERP INC	EQUITY	74144P106	17	6,647	SH	SOLE	1	6,647	
PRICELINE.COM INC.	EQUITY	741503106	75	45,603	SH	SOLE	1	45,603	
PRICESMART, INC.	EQUITY	741511109	21	1,432	SH	SOLE	1	1,432	
PRIDE INTERNATIONAL	EQUITY	74153Q102	2436	180,552	SH	SOLE	1	180,552	
PRIDE INTERNATIONAL INC	EQUITY	74153Q102	1967	145,800	SH	DEFINED	2		145,800
PRIMA ENERGY CORP	EQUITY	741901201	69	3,663	SH	SOLE	1	3,663	

PRIME HOSPITALITY CORP.	EQUITY	741917108	84	16,247	SH	SOLE	1	16,247	
PRIME MED SVCS INC NEW	EQUITY	74156D108	36	4,883	SH	SOLE	1	4,883	
PRIMEDIA INC	EQUITY	74157K101	133	49,888	SH	SOLE	1	49,888	
PRINCETON REVIEW INC	EQUITY	742352107	24	5,843	SH	SOLE	1	5,843	
PRINCIPAL FINANCIAL GROUP	EQUITY	74251V102	13945	513,815	SH	SOLE	1	513,815	
PRIORITY HEALTHCARE	EQUITY	74264T102	231	8,671	SH	SOLE	1	8,671	
PRIVATE MEDIA GROUP INC	EQUITY	74266R104	6	5,231	SH	SOLE	1	5,231	
PRIVATEBANCORP INC	EQUITY	742962103	46	1,990	SH	SOLE	1	1,990	
PROASSURANCE CORPORATION	EQUITY	74267C106	200	8,503	SH	SOLE	1	8,503	
PROBUSINESS SERVICES INC.	EQUITY	742674104	2099	157,579	SH	SOLE	1	157,579	
PROCTER & GAMBLE CO.	EQUITY	742718109	106176	1,192,318	SH	SOLE	1	1,192,318	
PROFESSIONAL DETAILING, INC.	EQUITY	69329V100	22	2,975	SH	SOLE	1	2,975	
PROGENICS PHARMACEUTICALS	EQUITY	743187106	13	2,874	SH	SOLE	1	2,874	
Progress Energy	EQUITY	743263105	4894	125,000	SH	DEFINED	4		125,000
PROGRESS ENERGY INC	EQUITY	743263105	1958	50,000	SH	DEFINED	2		50,000
PROGRESS ENERGY INC.	EQUITY	743263105	22154	565,870	SH	SOLE	1	565,870	
PROGRESS SOFTWARE CORP.	EQUITY	743312100	203	11,297	SH	SOLE	1	11,297	
PROGRESSIVE CORP.	EQUITY	743315103	5528	93,200	SH	SOLE	1	93,200	
PROLOGIS	EQUITY	743410102	116	4,588	SH	SOLE	1	4,588	
PROLOGIS TR SH BEN INT	EQUITY	743410102	18352	724,820	SH	SOLE	3	582,294	142,526
PROQUEST CO.	EQUITY	74346P102	116	5,596	SH	SOLE	1	5,596	
PROSPERITY BANCSHARES INC	EQUITY	743606105	76	4,598	SH	SOLE	1	4,598	
PROTECTION ONE INC	EQUITY	743663304	7	4,307	SH	SOLE	1	4,307	
PROTECTIVE LIFE CORP COM	EQUITY	743674103	2638	92,403	SH	SOLE	1	92,403	
PROTEIN DESIGN LABS, INC.	EQUITY	74369L103	1119	150,602	SH	SOLE	1	150,602	
PROTON ENERGY SYSTEMS	EQUITY	74371K101	21	8,720	SH	SOLE	1	8,720	
PROVIDENT BANCORP INC	EQUITY	743835100	34	1,083	SH	SOLE	1	1,083	
PROVIDENT BANKSHARES CORP.	EQUITY	743859100	199	8,606	SH	SOLE	1	8,606	
PROVIDENT FINANCIAL GROUP	EQUITY	743866105	1390	65,488	SH	SOLE	1	65,488	
PROVIDIAN FINANCIAL CORP.	EQUITY	74406A102	985	150,186	SH	SOLE	1	150,186	
PROVINCE HEALTHCARE CO.	EQUITY	743977100	153	17,234	SH	SOLE	1	17,234	
PROXIM CORP CL-A	EQUITY	744283102	26	42,954	SH	SOLE	1	42,954	
PROXYMED PHARMACY INC	EQUITY	744290305	12	1,656	SH	SOLE	1	1,656	
PRUDENTIAL FINANCIAL INC	EQUITY	744320102	62417	2,133,900	SH	SOLE	1	2,133,900	
PS BUSINESS PARKS, INC.	EQUITY	69360J107	108	3,645	SH	SOLE	1	3,645	
PS BUSINESS PKS INC CA COM	EQUITY	69360J107	8190	275,300	SH	SOLE	3	221,120	54,180
PSEG ENERGY HOLDINGS	EQUITY	744573106	3615	98,534	SH	SOLE	1	98,534	
PSS WORLD MEDICAL, INC	EQUITY	69366A100	167	25,671	SH	SOLE	1	25,671	
PTEK HLDGS INC	EQUITY	69366M104	63	17,019	SH	SOLE	1	17,019	
Public Service	EQUITY	744573106	4036	110,000	SH	DEFINED	4		110,000
PUBLIC STORAGE INC	EQUITY	74460D109	44	1,446	SH	SOLE	1	1,446	
PUBLIC STORAGE INC COM	EQUITY	74460D109	10747	354,700	SH	SOLE	3	284,900	69,800

PUGET ENEGY INC.	EQUITY	745310102	11550	542,003	SH	SOLE	1	542,003	
PULITZER INC.	EQUITY	745769109	142	3,248	SH	SOLE	1	3,248	
PULTE HOMES	EQUITY	745867101	9424	187,918	SH	SoLe	3	162,400	25,518
PULTE HOMES INC.	EQUITY	745867101	1351	26,941	SH	SOLE	1	26,941	
Q MED	EQUITY	747914109	19	2,797	SH	SOLE	1	2,797	
QLOGIC CORP	EQUITY	747277101	2043	55,000	SH	DEFINED	2		55,000
QLOGIC CORP COM	EQUITY	747277101	61312	1,650,824	SH	SoLe	3	1,574,000	76,824
QLOGIC CORP.	EQUITY	747277101	9207	247,887	SH	SOLE	1	247,887	
QRS CORP.	EQUITY	74726X105	24	4,949	SH	SOLE	1	4,949	
QUADRAMED CORP	EQUITY	74730W101	10	9,783	SH	SOLE	1	9,783	
QUAKER CHEM CORP COM	EQUITY	747316107	57	2,809	SH	SOLE	1	2,809	
QUAKER CIRY BANCORP INC	EQUITY	74731K106	63	1,846	SH	SOLE	1	1,846	
QUAKER FABRIC CORP.	EQUITY	747399103	23	4,257	SH	SOLE	1	4,257	
QUALCOMM INC	EQUITY	747525103	26901	746,000	SH	DEFINED	2		746,000
QUALCOMM, INC.	EQUITY	747525103	13821	383,910	SH	SOLE	1	383,910	
QUANEX CORP.	EQUITY	747620102	187	5,894	SH	SOLE	1	5,894	
QUANTA SERVICES, INC.	EQUITY	74762E102	328	102,639	SH	SOLE	1	102,639	
QUANTUM CORP DLT & STORAGE	EQUITY	747906204	999	276,654	SH	SOLE	1	276,654	
Quest Diagnostics	EQUITY	74834L100	1844	30,900	SH	DEFINED	4		30,900
QUEST DIAGNOSTICS, INC.	EQUITY	74834L100	3681	61,675	SH	SOLE	1	61,675	
QUEST SOFTWARE INC	EQUITY	74834T103	120	13,377	SH	SOLE	1	13,377	
QUESTAR CORP.	EQUITY	748356102	3287	111,170	SH	SOLE	1	111,170	
QUICKSILVER RESOURCES COM	EQUITY	74837R104	7129	299,900	SH	SoLe	3	299,900	
QUICKSILVER RESOURCES INC	EQUITY	74837R104	86	3,637	SH	SOLE	1	3,637	
QUICKSILVER, INC.	EQUITY	74838C106	215	7,016	SH	SOLE	1	7,016	
QUIDEL CORPORATION	EQUITY	74838J101	31	9,249	SH	SOLE	1	9,249	
QUINTILES TRANSNATIONAL CO	EQUITY	748767100	365	30,000	SH	DEFINED	2		30,000
QUINTILES TRANSNATIONAL CORP.	EQUITY	748767100	635	52,196	SH	SOLE	1	52,196	
QUINTON CARDIOLOGY SYS INC	EQUITY	748773108	704	125,300	SH	DEFINED	2		125,300
QUIXOTE CORP	EQUITY	749056107	38	2,385	SH	SOLE	1	2,385	
QUOVADX INC	EQUITY	74913K106	15	7,542	SH	SOLE	1	7,542	
QWEST COMMUNICATIONS INTL.	EQUITY	749121109	2601	745,224	SH	SOLE	1	745,224	
R&G FINANCIAL CO.	EQUITY	749136107	119	5,413	SH	SOLE	1	5,413	
R. R. DONNELLEY AND SONS CO.	EQUITY	257867101	1017	55,507	SH	SOLE	1	55,507	
R.H. DONNELLEY CORP.	EQUITY	74955W307	293	9,867	SH	SOLE	1	9,867	
R.O.C. TAIWAN FUND	EQUITY	749651105	725	196,600	SH	SOLE	1	196,600	
RACING CHAMPIONS ERTL	EQUITY	750069106	47	3,090	SH	SOLE	1	3,090	
RADIAN GROUP, INC.	EQUITY	750236101	4196	125,710	SH	SOLE	1	125,710	
RADIANT SYSTEMS, INC.	EQUITY	75025N102	46	6,200	SH	SOLE	1	6,200	
RADIO ONE INC	EQUITY	75040P405	1558	117,700	SH	DEFINED	2		117,700
RADIO ONE INC -CL D	EQUITY	75040P405	14	1,031	SH	SOLE	1	1,031	
RADIO ONE INC CL D NON VTG	EQUITY	75040P405	22816	1,723,254	SH	SoLe	3	1,676,500	46,754

RADIOLOGIX INC	EQUITY	75040K109	16	7,239	SH	SOLE	1	7,239	
RADIOSHACK CORP.	EQUITY	750438103	1715	76,941	SH	SOLE	1	76,941	
RADISYS CORP.	EQUITY	750459109	39	5,895	SH	SOLE	1	5,895	
RAILAMERICA INC	EQUITY	750753105	63	10,281	SH	SOLE	1	10,281	
RAINBOW TECHNOLOGIES INC	EQUITY	750862104	81	8,533	SH	SOLE	1	8,533	
RAINDANCE COMM	EQUITY	75086X106	26	15,590	SH	SOLE	1	15,590	
RAINDANCE COMMUNICATIONS I	EQUITY	75086X106	259	154,100	SH	DEFINED	2		154,100
RALCORP HOLDINGS, INC.	EQUITY	751028101	281	10,796	SH	SOLE	1	10,796	
RAMBUS INC.	EQUITY	750917106	397	30,086	SH	SOLE	1	30,086	
RAMCO-GERSHENSON PROPERTIES	EQUITY	751452202	332	15,102	SH	SOLE	1	15,102	
RANGE RESOURCES CORP	EQUITY	75281A109	105	18,470	SH	SOLE	1	18,470	
RARE HOSPITALITY INTERNATIONAL	EQUITY	753820109	198	7,105	SH	SOLE	1	7,105	
RAYMOND JAMES FINANCIAL, INC.	EQUITY	754730109	15	563	SH	SOLE	1	563	
RAYONIER, INC.	EQUITY	754907103	1643	37,301	SH	SOLE	1	37,301	
RAYOVAC CORP.	EQUITY	755081106	125	11,543	SH	SOLE	1	11,543	
RAYTECH CORP DEL	EQUITY	755103108	88	14,982	SH	SOLE	1	14,982	
RAYTHEON CO.	EQUITY	755111507	6421	226,330	SH	SOLE	1	226,330	
RCN CORP.	EQUITY	749361101	17	23,059	SH	SOLE	1	23,059	
READER'S DIGEST ASSOC., INC.	EQUITY	755267101	1346	131,877	SH	SOLE	1	131,877	
READ-RITE CORP.	EQUITY	755246204	6	8,725	SH	SOLE	1	8,725	
REALNETWORKS, INC.	EQUITY	75605L104	5	1,226	SH	SOLE	1	1,226	
REALTY INCOME CORP.	EQUITY	756109104	430	12,016	SH	SOLE	1	12,016	
RECKSON ASSOC REALTY CORP.	EQUITY	75621K106	15	773	SH	SOLE	1	773	
RECKSON ASSOCS RLTY CL B	EQUITY	75621K304	3810	196,900	SH	Sole	3	196,900	
RECKSON ASSOCS RLTY COM	EQUITY	75621K106	7797	414,700	SH	Sole	3	341,611	73,089
RED HAT, INC.	EQUITY	756577102	222	40,796	SH	SOLE	1	40,796	
REDBACK NETWORKS INC	EQUITY	757209101	32	54,381	SH	SOLE	1	54,381	
REDWOOD TRUST, INC.	EQUITY	758075402	130	3,991	SH	SOLE	1	3,991	
REEBOK INTERNATIONAL, LTD.	EQUITY	758110100	867	26,405	SH	SOLE	1	26,405	
REGAL ENTMT GROUP	EQUITY	758766109	5	256	SH	SOLE	1	256	
REGAL-BELOIT CORP.	EQUITY	758750103	128	8,331	SH	SOLE	1	8,331	
REGENCY CENTERS CORPORATION	EQUITY	758849103	11	345	SH	SOLE	1	345	
REGENERON PHARMACEUTICALS INC.	EQUITY	75886F107	91	12,047	SH	SOLE	1	12,047	
REGENT COMMUNICATIONS, INC	EQUITY	758865109	46	9,611	SH	SOLE	1	9,611	
REGIONS FINANCIAL CORP.	EQUITY	758940100	3175	98,008	SH	SOLE	1	98,008	
REGIS CORP.	EQUITY	758932107	389	15,598	SH	SOLE	1	15,598	
REGISTER.COM	EQUITY	75914G101	59	10,639	SH	SOLE	1	10,639	
REHAB CARE GROUP	EQUITY	759148109	102	5,712	SH	SOLE	1	5,712	
REINSURANCE GROUP OF	EQUITY	759351109	7	248	SH	SOLE	1	248	
RELIANCE STEEL & ALUMINIUM CO.	EQUITY	759509102	129	8,545	SH	SOLE	1	8,545	
RELIANT RESOURCES INC	EQUITY	75952B105	15	4,212	SH	SOLE	1	4,212	
REMEC, INC.	EQUITY	759543101	98	20,354	SH	SOLE	1	20,354	

REMEDYTEMP INC	EQUITY	759549108	24	1,991	SH	SOLE	1	1,991	
REMINGTON OIL & GAS CORP	EQUITY	759594302	125	7,323	SH	SOLE	1	7,323	
RENAISSANCE LEARNING, INC.	EQUITY	75968L105	65	3,677	SH	SOLE	1	3,677	
RENAL CARE GROUP, INC.	EQUITY	759930100	22	692	SH	SOLE	1	692	
RENT-A-CENTER INC	EQUITY	76009N100	27	486	SH	SOLE	1	486	
RENT-WAY, INC.	EQUITY	76009U104	33	9,209	SH	SOLE	1	9,209	
REPUBLIC BANCORP, INC.	EQUITY	760281204	252	21,420	SH	SOLE	1	21,420	
REPUBLIC BANCSHARES, INC.	EQUITY	759929102	36	1,823	SH	SOLE	1	1,823	
REPUBLIC SERVICES IN	EQUITY	760759100	4372	220,339	SH	SOLE	1	220,339	
REPUBLIC SVCS INC	EQUITY	760759100	3335	168,100	SH	DEFINED	2		168,100
RES-CARE INC	EQUITY	760943100	16	5,606	SH	SOLE	1	5,606	
RESEARCH FRONTIERS	EQUITY	760911107	25	3,493	SH	SOLE	1	3,493	
RESMED INC	EQUITY	761152107	350	10,957	SH	SOLE	1	10,957	
RESOURCE AMERICA, INC.	EQUITY	761195205	43	5,447	SH	SOLE	1	5,447	
RESOURCES CONNECTION INC	EQUITY	76122Q105	146	6,859	SH	SOLE	1	6,859	
RESPIRONICS INC.	EQUITY	761230101	413	12,022	SH	SOLE	1	12,022	
RESTORATION HARDWARE I	EQUITY	760981100	16	6,434	SH	SOLE	1	6,434	
RETEK INC.	EQUITY	76128Q109	517	89,625	SH	SOLE	1	89,625	
REVLON, INC.-CL A	EQUITY	761525500	9	3,111	SH	SOLE	1	3,111	
REX STORES CORP	EQUITY	761624105	29	2,838	SH	SOLE	1	2,838	
REYNOLDS AND REYNOLDS CO., CLASS A	EQUITY	761695105	2294	90,690	SH	SOLE	1	90,690	
RF MICRO DEVICES INC	EQUITY	749941100	2044	340,295	SH	SOLE	1	340,295	
RF MONOLITHICS INC COM(OXFORD PTNRS L	EQUITY	74955F106	15	4,973	SH	SOLE	1	4,973	
RFS HOTEL INVESTORS, INC.	EQUITY	74955J108	100	10,268	SH	SOLE	1	10,268	
RIBAPHARM INC	EQUITY	762537108	2	354	SH	SOLE	1	354	
RICHARDSON ELEC LTD	EQUITY	763165107	19	2,333	SH	SOLE	1	2,333	
RIGEL PHARMACEUTICALS INC	EQUITY	766559108	7	9,457	SH	SOLE	1	9,457	
RIGGS NATIONAL CORP.	EQUITY	766570105	73	5,070	SH	SOLE	1	5,070	
RIGHT MANAGEMENT CONSULTANTS	EQUITY	766573109	77	5,928	SH	SOLE	1	5,928	
RITA MED SYS INC DEL	EQUITY	76774E103	15	3,630	SH	SOLE	1	3,630	
RITE AID CORP	EQUITY	767754104	13	5,719	SH	SOLE	1	5,719	
RIVERSTONE NETWORKS INC	EQUITY	769320102	61	43,696	SH	SOLE	1	43,696	
RIVIANA FOODS	EQUITY	769536103	51	2,167	SH	SOLE	1	2,167	
RIVIERA HOLDINGS CORP	EQUITY	769627100	1366	345,900	SH	SOLE	1	345,900	
RJ Reynolds	EQUITY	76182K105	3258	101,000	SH	DEFINED	4		101,000
RJ REYNOLDS TOBACCO HOLDINGS	EQUITY	76182K105	1216	37,699	SH	SOLE	1	37,699	
RLI CORP.	EQUITY	749607107	151	5,627	SH	SOLE	1	5,627	
RMH TELESERVICES INC	EQUITY	749938106	28	4,250	SH	SOLE	1	4,250	
ROADWAY CORP.	EQUITY	769742107	144	4,289	SH	SOLE	1	4,289	
ROADWAY EXPRESS INC DEL	EQUITY	769742107	2371	70,720	SH	DEFINED	2		70,720
ROANOKE ELECTRIC STEEL CORP	EQUITY	769841107	31	3,568	SH	SOLE	1	3,568	
ROBBINS & MYERS, INC.	EQUITY	770196103	48	3,569	SH	SOLE	1	3,569	

ROBERT HALF INTERNATIONAL INC.	EQUITY	770323103	1014	76,199	SH	SOLE	1	76,199	
ROCK-TENN CO., CLASS A	EQUITY	772739207	52	4,089	SH	SOLE	1	4,089	
ROCKWELL AUTOMATION COM	EQUITY	773903109	9692	468,200	SH	SoLe	3	414,200	54,000
ROCKWELL AUTOMATION INC	EQUITY	773903109	1695	81,903	SH	SOLE	1	81,903	
ROCKWELL COLLINS INC	EQUITY	774341101	1459	79,426	SH	SOLE	1	79,426	
ROGERS CORP.	EQUITY	775133101	169	5,698	SH	SOLE	1	5,698	
ROHM + HAAS CO	EQUITY	775371107	9084	305,024	SH	DEFINED	2		305,024
ROHM AND HAAS CO.	EQUITY	775371107	2928	98,326	SH	SOLE	1	98,326	
ROLLINS, INC.	EQUITY	775711104	1550	67,305	SH	SOLE	1	67,305	
ROPER INDUSTRIES, INC.	EQUITY	776696106	303	10,492	SH	SOLE	1	10,492	
ROSLYN BANCORP, INC.	EQUITY	778162107	2004	111,474	SH	SOLE	1	111,474	
ROSS STORES, INC.	EQUITY	778296103	3880	107,442	SH	SOLE	1	107,442	
RosteIecom ADR	EQUITY	778529107	478	60,000	SH	SOLE	1	60,000	
ROUSE CO	EQUITY	779273101	37	1,078	SH	SOLE	1	1,078	
ROWAN COMPANIES, INC.	EQUITY	779382100	814	41,389	SH	SOLE	1	41,389	
ROXIO INC	EQUITY	780008108	43	6,911	SH	SOLE	1	6,911	
ROYAL BANCSHARES OF PENN-A	EQUITY	780081105	37	1,902	SH	SOLE	1	1,902	
ROYAL CARIBBEAN CRUISE COM	EQUITY	V7780T103	3473	231,100	SH	SoLe	3	200,700	30,400
ROYAL GOLD INC	EQUITY	780287108	71	4,846	SH	SOLE	1	4,846	
RPC	EQUITY	749660106	37	4,035	SH	SOLE	1	4,035	
RPM INTERNATIONAL INC.	EQUITY	749685103	1633	155,567	SH	SOLE	1	155,567	
RSA SECURITY INC.	EQUITY	749719100	653	91,964	SH	SOLE	1	91,964	
RTI INTERNATIONAL METALS, INC.	EQUITY	74973W107	73	7,499	SH	SOLE	1	7,499	
RUBY TUESDAY INC	EQUITY	781182100	10253	502,600	SH	DEFINED	2		502,600
RUBY TUESDAY, INC.	EQUITY	781182100	1756	86,087	SH	SOLE	1	86,087	
RUDDICK CORP.	EQUITY	781258108	902	73,293	SH	SOLE	1	73,293	
RUDOLPH TECHNOLOGIES INC.	EQUITY	781270103	48	3,348	SH	SOLE	1	3,348	
RUSS BERRIE AND CO., INC.	EQUITY	782233100	115	3,589	SH	SOLE	1	3,589	
RUSSELL CORP.	EQUITY	782352108	153	8,725	SH	SOLE	1	8,725	
RYANAIR HOLDINGS PLC-SP ADR	EQUITY	783513104	158	3,785	SH	SOLE	1	3,785	
RYAN'S FAMILY STEAK HOUSES	EQUITY	783519101	168	15,966	SH	SOLE	1	15,966	
RYDER SYSTEM, INC.	EQUITY	783549108	597	29,125	SH	SOLE	1	29,125	
RYERSON TULL, INC.	EQUITY	78375P107	50	8,043	SH	SOLE	1	8,043	
RYLAND GROUP	EQUITY	783764103	16	374	SH	SOLE	1	374	
RYLAND GROUP INC COM	EQUITY	783764103	13924	322,400	SH	SoLe	3	316,500	5,900
S J W CORP COM	EQUITY	784305104	57	740	SH	SOLE	1	740	
S&T BANCORP, INC.	EQUITY	783859101	245	9,573	SH	SOLE	1	9,573	
S.Y. BANCORP INC	EQUITY	785060104	74	2,067	SH	SOLE	1	2,067	
S1 CORPORATION	EQUITY	78463B101	131	25,529	SH	SOLE	1	25,529	
SABRE HOLDINGS CORP.	EQUITY	785905100	1462	91,872	SH	SOLE	1	91,872	
SAFECO CORP	EQUITY	786429100	2399	68,600	SH	DEFINED	2		68,600
SAFECO CORP.	EQUITY	786429100	2139	61,169	SH	SOLE	1	61,169	

SAFEGUARD SCIENTIFICS, INC.	EQUITY	786449108	61	43,063	SH	SOLE	1	43,063	
SAFENET INC COM	EQUITY	78645R107	3145	153,500	SH	SOLE	3	153,500	
SAFEWAY INC	EQUITY	786514208	3576	188,920	SH	SOLE	1	188,920	
SAGA COMMUNICATIONS, INC. CLASS A	EQUITY	786598102	94	5,416	SH	SOLE	1	5,416	
SAKS INC.	EQUITY	79377W108	1472	191,357	SH	SOLE	1	191,357	
SALEM COMMUNICATION- CLASS A	EQUITY	794093104	52	3,182	SH	SOLE	1	3,182	
SALIX PHARMACEUTICALS	EQUITY	795435106	43	6,418	SH	SOLE	1	6,418	
SALTON, INC.	EQUITY	795757103	25	2,356	SH	SOLE	1	2,356	
SANCHEZ COMPUTER ASSOCIATES	EQUITY	799702105	20	4,953	SH	SOLE	1	4,953	
SANDERSON FARMS, INC.	EQUITY	800013104	35	1,823	SH	SOLE	1	1,823	
SANDISK CORP COM	EQUITY	80004C101	8711	517,900	SH	SOLE	3	511,500	6,400
SANDISK CORP.	EQUITY	80004C101	1911	113,616	SH	SOLE	1	113,616	
SANDY SPRING BANCORP, INC.	EQUITY	800363103	172	5,272	SH	SOLE	1	5,272	
SANGAMO BIOSCIENCES INC	EQUITY	800677106	18	6,141	SH	SOLE	1	6,141	
SANGSTAT MEDICAL CORP.	EQUITY	801003104	93	9,506	SH	SOLE	1	9,506	
SANMINA - SCI CORP	EQUITY	800907107	1063	263,141	SH	SOLE	1	263,141	
SANTANDER BANCORP	EQUITY	802809103	41	3,088	SH	SOLE	1	3,088	
SAPIENT CORP.	EQUITY	803062108	45	29,293	SH	SOLE	1	29,293	
SARA LEE CORP.	EQUITY	803111103	6262	334,840	SH	SOLE	1	334,840	
SAUER-DANFOSS INC.	EQUITY	804137107	28	3,539	SH	SOLE	1	3,539	
SAUL CENTERS, INC.	EQUITY	804395101	89	3,841	SH	SOLE	1	3,841	
SAXON CAPITAL INC	EQUITY	80556P302	135	10,125	SH	SOLE	1	10,125	
SBC COMMUNICATIONS INC	EQUITY	78387G103	8069	402,232	SH	DEFINED	2		402,232
SBC COMMUNICATIONS, INC.	EQUITY	78387G103	62604	3,120,839	SH	SOLE	1	3,120,839	
SBS TECHNOLOGIES INC	EQUITY	78387P103	39	5,304	SH	SOLE	1	5,304	
SCANA CORP	EQUITY	80589M102	12169	406,725	SH	SOLE	1	406,725	
SCANSOFT INC	EQUITY	80603P107	84	18,761	SH	SOLE	1	18,761	
SCANSOURCE INC	EQUITY	806037107	66	3,510	SH	SOLE	1	3,510	
SCANSOURCE INC COM	EQUITY	806037107	1500	80,000	SH	SOLE	3	80,000	
SCHAWK, INC.	EQUITY	806373106	27	2,806	SH	SOLE	1	2,806	
SCHEIN HENRY INC COM	EQUITY	806407102	356	7,900	SH	SOLE	3	7,900	
SCHERING PLOUGH CORP	EQUITY	806605101	6076	340,790	SH	DEFINED	2		340,790
SCHERING-PLOUGH CORP.	EQUITY	806605101	19015	1,066,470	SH	SOLE	1	1,066,470	
SCHLUMBERGER	EQUITY	806857108	121	3,150	SH	DEFINED	2		3,150
SCHLUMBERGER, LTD.	EQUITY	806857108	12235	321,890	SH	SOLE	1	321,890	
SCHNITZER STL INDS	EQUITY	806882106	36	1,477	SH	SOLE	1	1,477	
SCHOLASTIC CORP.	EQUITY	807066105	1413	52,529	SH	SOLE	1	52,529	
SCHOOL SPECIALTY, INC.	EQUITY	807863105	95	5,325	SH	SOLE	1	5,325	
SCHULMAN, A. INC.	EQUITY	808194104	154	10,597	SH	SOLE	1	10,597	
SCHWAB CHARLES CORP	EQUITY	808513105	9996	1,384,500	SH	DEFINED	2		1,384,500
SCHWEITZER-MAUDUIT INC.	EQUITY	808541106	122	5,408	SH	SOLE	1	5,408	
SCIENTIFIC GAMES CORP A	EQUITY	80874P109	89	16,483	SH	SOLE	1	16,483	

SCIENTIFIC-ATLANTA, INC.	EQUITY	808655104	931	67,736	SH	SOLE	1	67,736
SCIOS NOVA INC.	EQUITY	808905103	3445	78,178	SH	SOLE	1	78,178
SCM MICROSYSTEMS, INC.	EQUITY	784018103	14	5,671	SH	SOLE	1	5,671
SCOTTS CO.	EQUITY	810186106	14	279	SH	SOLE	1	279
SCP POOL CORPORATION	EQUITY	784028102	192	6,457	SH	SOLE	1	6,457
SCRIPPS CO	EQUITY	811054204	30	397	SH	SOLE	1	397
SCS TRANSPORTATION INC	EQUITY	81111T102	56	5,276	SH	SOLE	1	5,276
SEABOARD CORP.	EQUITY	811543107	26	130	SH	SOLE	1	130
SEACHANGE INTERNATIONAL, INC.	EQUITY	811699107	58	7,996	SH	SOLE	1	7,996
SEACOAST BANKING CORP FL	EQUITY	811707306	73	3,786	SH	SOLE	1	3,786
SEACOAST FINANCIAL SERVICES CO	EQUITY	81170Q106	160	8,738	SH	SOLE	1	8,738
SEACOR SMIT, INC.	EQUITY	811904101	219	6,252	SH	SOLE	1	6,252
SEALED AIR CORP	EQUITY	81211K100	1488	37,083	SH	SOLE	1	37,083
SEARS ROEBUCK & CO	EQUITY	812387108	4077	168,828	SH	SOLE	1	168,828
SEATTLE GENETICS INC WA	EQUITY	812578102	15	6,477	SH	SOLE	1	6,477
SECONO BANCORP, INC.	EQUITY	813114105	68	3,082	SH	SOLE	1	3,082
SECURE COMPUTING CORP	EQUITY	813705100	39	10,566	SH	SOLE	1	10,566
SEEBEYOND TECHNOLOGY CORP.	EQUITY	815704101	38	18,818	SH	SOLE	1	18,818
SEI INVESTMENTS CO.	EQUITY	784117103	3726	142,223	SH	SOLE	1	142,223
SELECT MEDICAL CORP	EQUITY	816196109	90	6,322	SH	SOLE	1	6,322
SELECTIVE INSURANCE GROUP, INC	EQUITY	816300107	229	9,317	SH	SOLE	1	9,317
SEMCO ENERGY, INC.	EQUITY	78412D109	23	6,631	SH	SOLE	1	6,631
SEMINIS INC	EQUITY	816658108	15	5,019	SH	SOLE	1	5,019
SEMITOOL, INC.	EQUITY	816909105	24	5,834	SH	SOLE	1	5,834
SEMPRA ENERGY	EQUITY	816851109	3716	111,140	SH	SOLE	1	90,930
SEMTECH CORP.	EQUITY	816850101	1487	98,132	SH	SOLE	1	98,132
SENIOR HOUSING PROP TRUST	EQUITY	81721M109	189	16,382	SH	SOLE	1	16,382
SENSIENT TECHNOLOGIES CORP.	EQUITY	81725T100	1577	78,790	SH	SOLE	1	78,790
SEPRACOR, INC.	EQUITY	817315104	1854	136,930	SH	SOLE	1	136,930
SEQUA CORP CLASS A	EQUITY	817320104	551	16,084	SH	SOLE	1	16,084
SEQUENOM, INC.	EQUITY	817337108	26	14,203	SH	SOLE	1	14,203
SERENA SOFTWARE, INC.	EQUITY	817492101	100	6,266	SH	SOLE	1	6,266
SEROLOGICALS CORP.	EQUITY	817523103	66	7,787	SH	SOLE	1	7,787
SERVICE CORP INTERNATIONAL	EQUITY	817565104	294	105,914	SH	SOLE	1	105,914
SERVICEMASTER COMPAN	EQUITY	81760N109	44	4,387	SH	SOLE	1	4,387
SHARPER IMAGE CORP	EQUITY	820013100	46	2,572	SH	SOLE	1	2,572
SHAW GROUP INC	EQUITY	820280105	6	598	SH	SOLE	1	598
SHENANDOAH TELECOMMUNI	EQUITY	82312B106	32	1,184	SH	SOLE	1	1,184
SHERWIN WILLIAMS CO	EQUITY	824348106	9682	366,314	SH	DEFINED	2	366,314
SHERWIN-WILLIAMS CO.	EQUITY	824348106	1746	66,057	SH	SOLE	1	66,057
SHOE CARNIVAL INC	EQUITY	824889109	40	2,617	SH	SOLE	1	2,617
SHOPKO STORES, INC.	EQUITY	824911101	121	10,361	SH	SOLE	1	10,361

SHUFFLE MASTER, INC.	EQUITY	825549108	129	6,407	SH	SOLE	1	6,407	
SHURGARD STORAGE CENTERS, INC. CLASS	EQUITY	82567D104	378	12,159	SH	SOLE	1	12,159	
SICOR INC	EQUITY	825846108	2619	156,849	SH	SOLE	1	156,849	
SICOR INC COM	EQUITY	825846108	10478	627,400	SH	SOLE	3	619,600	7,800
SIEBEL SYSTEMS, INC.	EQUITY	826170102	1895	236,528	SH	SOLE	1	236,528	
SIERRA HEALTH SERVICES, INC.	EQUITY	826322109	119	9,198	SH	SOLE	1	9,198	
SIERRA PACIFIC RESOURCES	EQUITY	826428104	550	172,815	SH	SOLE	1	172,815	
SIGMA ALDRICH CORP.	EQUITY	826552101	1538	34,576	SH	SOLE	1	34,576	
SIGNAL TECHNOLOGY CORP COM	EQUITY	826675100	5160	469,500	SH	SOLE	3	469,500	
SILGAN HOLDINGS, INC.	EQUITY	827048109	83	3,729	SH	SOLE	1	3,729	
SILICON GRAPHICS, INC.	EQUITY	827056102	105	68,302	SH	SOLE	1	68,302	
SILICON IMAGE INC	EQUITY	82705T102	83	20,899	SH	SOLE	1	20,899	
SILICON LABORATORIES COM	EQUITY	826919102	16912	646,748	SH	SOLE	3	636,848	9,900
SILICON LABORATORIES INC	EQUITY	826919102	248	9,473	SH	SOLE	1	9,473	
SILICON STORAGE TECHNOLOGY	EQUITY	827057100	64	27,891	SH	SOLE	1	27,891	
SILICON VALLEY BANCSHARES	EQUITY	827064106	953	52,418	SH	SOLE	1	52,418	
SILICONIX, INC.	EQUITY	827079203	51	2,132	SH	SOLE	1	2,132	
SIMMONS FIRST NATIONAL CORP.	EQUITY	828730200	93	2,581	SH	SOLE	1	2,581	
SIMON PPTY GROUP	EQUITY	828806109	24769	691,300	SH	SOLE	3	554,419	136,881
SIMON PROPERTY GROUP INC	EQUITY	828806109	2904	81,036	SH	SOLE	1	81,036	
SIMPLETECH INC	EQUITY	828823104	7	2,615	SH	SOLE	1	2,615	
SIMPSON MANUFACTURING CO.	EQUITY	829073105	180	5,316	SH	SOLE	1	5,316	
SINCLAIR BROADCAST GROUP, INC.	EQUITY	829226109	87	11,084	SH	SOLE	1	11,084	
SIPEX CORP.	EQUITY	829909100	34	9,169	SH	SOLE	1	9,169	
SIRIUS SATELLITE RADIO INC.	EQUITY	82966U103	18	24,862	SH	SOLE	1	24,862	
SITEL CORP.	EQUITY	82980K107	21	20,397	SH	SOLE	1	20,397	
SIX FLAGS, INC	EQUITY	83001P109	698	124,558	SH	SOLE	1	124,558	
SIZELER PPTY INVS INC	EQUITY	830137105	39	4,191	SH	SOLE	1	4,191	
SKECHERS USA INC. CL-A	EQUITY	830566105	36	5,618	SH	SOLE	1	5,618	
SKY FINANCIAL GROUP	EQUITY	83080P103	21	1,088	SH	SOLE	1	1,088	
SKYLINE CORP.	EQUITY	830830105	59	2,244	SH	SOLE	1	2,244	
SKYWEST INC	EQUITY	830879102	8	745	SH	SOLE	1	745	
SKYWORKS SOLUTIONS INC	EQUITY	83088M102	303	48,665	SH	SOLE	1	48,665	
SL GREEN REALTY CORP.	EQUITY	78440X101	290	9,500	SH	SOLE	1	9,500	
SL GREEN RLTY CORP COM	EQUITY	78440X101	10601	346,900	SH	SOLE	3	278,641	68,259
SLM CORP	EQUITY	78442P106	26569	239,530	SH	SOLE	1	239,530	
SLM CORP	EQUITY	78442P106	27209	245,300	SH	DEFINED	2		245,300
SMART & FINAL, INC.,	EQUITY	831683107	14	4,295	SH	SOLE	1	4,295	
SMITH A O CORP	EQUITY	831865209	3886	145,000	SH	DEFINED	2		145,000
SMITH INTERNATIONAL, INC.	EQUITY	832110100	4808	136,482	SH	SOLE	1	136,482	
SMITH INTL INC	EQUITY	832110100	14800	420,100	SH	DEFINED	2		420,100
SMITH, A.O. CORP.	EQUITY	831865209	162	6,044	SH	SOLE	1	6,044	

SMITHFIELD FOODS INC	EQUITY	832248108	2609	147,212	SH	SOLE	1	147,212
SMURFIT-STONE CONTAINER CORP.	EQUITY	832727101	19217	1,442,736	SH	SOLE	1	1,442,736
SNAP-ON, INC.	EQUITY	833034101	638	25,782	SH	SOLE	1	25,782
SOLA INTERNATIONAL, INC.	EQUITY	834092108	97	7,846	SH	SOLE	1	7,846
SOLETRON CORP.	EQUITY	834182107	1104	365,423	SH	SOLE	1	365,423
SOLUTIA, INC.	EQUITY	834376105	275	177,175	SH	SOLE	1	177,175
SOMERA COMMUNICATIONS INC	EQUITY	834458101	11	11,308	SH	SOLE	1	11,308
SONIC AUTOMOTIVE INC	EQUITY	835456102	5	370	SH	SOLE	1	370
SONIC CORP.	EQUITY	835451105	334	13,106	SH	SOLE	1	13,106
SONIC INNOVATIONS INC	EQUITY	83545M109	9	3,948	SH	SOLE	1	3,948
SONICBLUE INC	EQUITY	83546Q109	1	30,899	SH	SOLE	1	30,899
SONICWALL INC	EQUITY	835470105	66	18,416	SH	SOLE	1	18,416
SONOCO PRODUCTS CO.	EQUITY	835495102	2721	130,005	SH	SOLE	1	130,005
SONOSIGHT, INC.	EQUITY	835686104	80	5,121	SH	SOLE	1	5,121
SONUS NETWORKS INC	EQUITY	835916107	147	65,171	SH	SOLE	1	65,171
SOTHEBY'S HOLDINGS, INC. CLASS A	EQUITY	835898107	899	97,975	SH	SOLE	1	97,975
SOUNDVIEW TECHNOLOGY GROUP	EQUITY	83611Q109	34	26,746	SH	SOLE	1	26,746
SOURCECORP	EQUITY	836167106	77	5,489	SH	SOLE	1	5,489
SOUTH FINANCIAL GROUP INC.	EQUITY	837841105	349	16,132	SH	SOLE	1	16,132
SOUTH JERSEY INDUSTRIES, INC.	EQUITY	838518108	137	4,358	SH	SOLE	1	4,358
SOUTHERN CO	EQUITY	842587107	22198	780,530	SH	SOLE	1	780,530
SOUTHERN PERU COPPER CORP.	EQUITY	843611104	75	5,124	SH	SOLE	1	5,124
SOUTHERN UNION CO.	EQUITY	844030106	178	14,612	SH	SOLE	1	14,612
SOUTHTRUST CORP.	EQUITY	844730101	3907	153,036	SH	SOLE	1	153,036
SOUTHWEST AIRLINES CO.	EQUITY	844741108	4764	331,770	SH	SOLE	1	331,770
SOUTHWEST BANCORP INC	EQUITY	844767103	42	1,862	SH	SOLE	1	1,862
SOUTHWEST BANCORPORATION OF TX	EQUITY	84476R109	306	10,186	SH	SOLE	1	10,186
SOUTHWEST GAS CORP	EQUITY	844895102	241	11,843	SH	SOLE	1	11,843
SOUTHWEST WTR CO	EQUITY	845331107	44	3,540	SH	SOLE	1	3,540
SOUTHWESTERN ENERGY CO.	EQUITY	845467109	121	9,230	SH	SOLE	1	9,230
SOVEREIGN BANCORP, INC.	EQUITY	845905108	4868	351,488	SH	SOLE	1	351,488
SOVRAN SELF STORAGE, INC.	EQUITY	84610H108	130	4,550	SH	SOLE	1	4,550
SPANISH BROADCASTING SYS, INC. CLASS	EQUITY	846425882	80	13,013	SH	SOLE	1	13,013
SPARTAN MTRS INC	EQUITY	846819100	30	3,436	SH	SOLE	1	3,436
SPARTECH CORP.	EQUITY	847220209	103	5,306	SH	SOLE	1	5,306
SPECTRALINK CORP	EQUITY	847580107	44	6,047	SH	SOLE	1	6,047
SPEECHWORKS INTERNATIONAL	EQUITY	84764M101	22	9,305	SH	SOLE	1	9,305
SPEEDWAY MOTORSPORTS	EQUITY	847788106	117	4,953	SH	SOLE	1	4,953
SPHERION CORPORATION	EQUITY	848420105	84	21,204	SH	SOLE	1	21,204
SPINNAKER EXPLORATION CO	EQUITY	84855W109	163	8,406	SH	SOLE	1	8,406
SPORTS AUTH INC	EQUITY	849176102	82	11,791	SH	SOLE	1	11,791
SPORTS RESORTS INTL INC	EQUITY	84918U108	44	8,789	SH	SOLE	1	8,789

SPRINT CORP. FON GROUP	EQUITY	852061100	4502	383,150	SH	SOLE	1	383,150	
SPRINT CORP. PCS GROUP	EQUITY	852061506	1936	444,036	SH	SOLE	1	444,036	
SPS TECHNOLOGIES, INC.	EQUITY	784626103	109	4,474	SH	SOLE	1	4,474	
SPSS, INC.	EQUITY	78462K102	49	4,325	SH	SOLE	1	4,325	
SPX CORP.	EQUITY	784635104	19599	573,740	SH	SOLE	1	573,740	
SRA INTERNATIONAL CL A	EQUITY	78464R105	43	1,831	SH	SOLE	1	1,831	
SS&C TECHNOLOGIES INC	EQUITY	85227Q100	35	2,864	SH	SOLE	1	2,864	
ST FRANCIS CAPITAL CORP.	EQUITY	789374105	60	2,634	SH	SOLE	1	2,634	
ST JUDE MEDICAL, INC.	EQUITY	790849103	3818	78,324	SH	SOLE	1	78,324	
ST PAUL COS INC	EQUITY	792860108	2181	68,600	SH	DEFINED	2		68,600
ST. MARY LAND & EXPLORATION	EQUITY	792228108	251	10,029	SH	SOLE	1	10,029	
ST. PAUL COMPANIES, INC.	EQUITY	792860108	4251	133,684	SH	SOLE	1	133,684	
STAGE STORES INC	EQUITY	85254C305	144	6,812	SH	SOLE	1	6,812	
STAMPS.COM INC	EQUITY	852857101	53	12,637	SH	SOLE	1	12,637	
STANCORP FINANCIAL GROUP, INC.	EQUITY	852891100	2038	39,529	SH	SOLE	1	39,529	
STANDARD & POOR'S DEPOSITARY SPDR	EQUITY	78462F103	4154	49,020	SH	SOLE	1	49,020	
STANDARD COML CORP. COM	EQUITY	853258101	64	4,081	SH	SOLE	1	4,081	
STANDARD MICROSYSTEMS CORP.	EQUITY	853626109	80	5,263	SH	SOLE	1	5,263	
STANDARD MOTOR PRODUCTS, INC.	EQUITY	853666105	28	2,521	SH	SOLE	1	2,521	
STANDARD PACIFIC CORP.	EQUITY	85375C101	295	11,579	SH	SOLE	1	11,579	
STANDARD REGISTER CO.	EQUITY	853887107	93	6,254	SH	SOLE	1	6,254	
STANDEX INTERNATIONAL CORP.	EQUITY	854231107	75	3,940	SH	SOLE	1	3,940	
STANLEY FURNITURE CO INC	EQUITY	854305208	40	1,863	SH	SOLE	1	1,863	
STANLEY WORKS	EQUITY	854616109	931	38,795	SH	SOLE	1	38,795	
STAPLES, INC.	EQUITY	855030102	5047	275,324	SH	SOLE	1	275,324	
STARBUCKS CORP.	EQUITY	855244109	7316	283,997	SH	SOLE	1	283,997	
STARRETT L S CO	EQUITY	855668109	33	2,373	SH	SOLE	1	2,373	
STARTEK INC	EQUITY	85569C107	86	3,774	SH	SOLE	1	3,774	
STARWOOD HOTELS & RESORTS	EQUITY	85590A203	2289	96,200	SH	SoLe	3	77,600	18,600
STARWOOD HOTELS & RESORTS WW	EQUITY	85590A203	2822	118,618	SH	SOLE	1	118,618	
STATE AUTO FINANCIAL CORP.	EQUITY	855707105	78	4,609	SH	SOLE	1	4,609	
STATE BANCORP INC	EQUITY	855716106	49	2,672	SH	SOLE	1	2,672	
STATE STREET CORP.	EQUITY	857477103	5697	180,120	SH	SOLE	1	180,120	
STATEN ISLAND BANCORP, INC.	EQUITY	857550107	297	19,873	SH	SOLE	1	19,873	
STATION CASINOS INC COM	EQUITY	857689103	4264	202,000	SH	SoLe	3	199,800	2,200
STATION CASINOS, INC.	EQUITY	857689103	262	12,425	SH	SOLE	1	12,425	
STEEL DYNAMICS, INC.	EQUITY	858119100	135	11,492	SH	SOLE	1	11,492	
STEELCASE INC-CL A	EQUITY	858155203	4	435	SH	SOLE	1	435	
STEIN MART, INC.	EQUITY	858375108	40	7,878	SH	SOLE	1	7,878	
STEINWAY MUSICAL INSTRUMENTS	EQUITY	858495104	26186	1,772,933	SH	SOLE	1	1,772,933	
STEPAN CO.	EQUITY	858586100	53	2,300	SH	SOLE	1	2,300	
STERICYCLE INC	EQUITY	858912108	3718	98,900	SH	DEFINED	2		98,900

STERICYCLE INC COM	EQUITY	858912108	45414	1,208,134	SH	Sole	3	1,175,004	33,130
STERICYCLE, INC.	EQUITY	858912108	455	12,100	SH	SOLE	1	12,100	
STERIS CORP COM	EQUITY	859152100	2445	93,449	SH	SOLE	1	93,449	
STERLING BANCORP	EQUITY	859158107	94	3,803	SH	SOLE	1	3,803	
STERLING BANCSHARES, INC.	EQUITY	858907108	163	13,739	SH	SOLE	1	13,739	
STERLING FINANCIAL CORP	EQUITY	859317109	137	6,081	SH	SOLE	1	6,081	
STERLING FINL CORP WAS	EQUITY	859319105	90	4,234	SH	SOLE	1	4,234	
STEVEN MADDEN, LTD.	EQUITY	556269108	53	3,359	SH	SOLE	1	3,359	
STEWART & STEVENSON SERVICES	EQUITY	860342104	112	10,261	SH	SOLE	1	10,261	
STEWART ENTERPRISES, INC.	EQUITY	860370105	94	34,739	SH	SOLE	1	34,739	
STEWART INFORMATION SERVICES COM	EQUITY	860372101	142	6,100	SH	SOLE	1	6,100	
STILLWATER MINING CO.	EQUITY	860740102	39	15,538	SH	SOLE	1	15,538	
STONE ENERGY CORP.	EQUITY	861642106	258	7,692	SH	SOLE	1	7,692	
STONERIDGE, INC.	EQUITY	86183P102	45	4,671	SH	SOLE	1	4,671	
STORAGE TECHNOLOGY CORP.	EQUITY	862111200	2926	144,722	SH	SOLE	1	144,722	
STORAGENETWORKS INC	EQUITY	86211E103	21	23,797	SH	SOLE	1	23,797	
STRATEX NETWORKS INC	EQUITY	86279T109	61	29,709	SH	SOLE	1	29,709	
STRATOS LIGHTWAVE INC	EQUITY	863100202	8	2,644	SH	SOLE	1	2,644	
STRATTEC SEC CORP	EQUITY	863111100	53	1,210	SH	SOLE	1	1,210	
STRAYER ED INC COM	EQUITY	863236105	6637	120,900	SH	SOLE	3	120,900	
STRAYER EDUCATION, INC	EQUITY	863236105	180	3,281	SH	SOLE	1	3,281	
STRIDE RITE CORP.	EQUITY	863314100	122	14,322	SH	SOLE	1	14,322	
STRYKER CORP	EQUITY	863667101	14434	210,260	SH	DEFINED	2		210,260
STRYKER CORP COM	EQUITY	863667101	1716	25,000	SH	SOLE	3	25,000	
STRYKER CORP.	EQUITY	863667101	5938	86,494	SH	SOLE	1	86,494	
STUDENT LOAN CORP.	EQUITY	863902102	845	8,658	SH	SOLE	1	8,658	
STURM, RUGER & CO., INC.	EQUITY	864159108	61	7,010	SH	SOLE	1	7,010	
SUFFOLK BANCORP	EQUITY	864739107	132	4,270	SH	SOLE	1	4,270	
SUMMIT AMERICA TELEVISION INC	EQUITY	86600T109	30	12,695	SH	SOLE	1	12,695	
SUMMIT BANCSHARES INC	EQUITY	866011109	36	1,907	SH	SOLE	1	1,907	
SUMMIT PROPERTIES, INC.	EQUITY	866239106	147	7,971	SH	SOLE	1	7,971	
SUN BANCORP INC	EQUITY	86663B102	69	4,108	SH	SOLE	1	4,108	
SUN COMMUNITIES, INC.	EQUITY	866674104	193	5,395	SH	SOLE	1	5,395	
SUN MICROSYSTEMS, INC.	EQUITY	866810104	5346	1,639,902	SH	SOLE	1	1,639,902	
SUNCOR ENERGY INC COM (F)	EQUITY	867229106	14795	846,902	SH	SOLE	3	703,800	143,102
SUNGARD DATA SYSTEMS, INC.	EQUITY	867363103	3562	167,218	SH	SOLE	1	167,218	
SUNOCO, INC.	EQUITY	86764P109	1233	33,710	SH	SOLE	1	33,710	
SUNRISE ASSISTED LIVING, INC.	EQUITY	86768K106	154	6,418	SH	SOLE	1	6,418	
SUNTRON CORP	EQUITY	86789P100	3	906	SH	SOLE	1	906	
SUNTRUST BANKS, INC.	EQUITY	867914103	7411	140,751	SH	SOLE	1	140,751	
SUPERGEN, INC.	EQUITY	868059106	30	10,579	SH	SOLE	1	10,579	
SUPERIOR ENERGY SERVICES, INC.	EQUITY	868157108	150	17,523	SH	SOLE	1	17,523	

SUPERIOR FINANCIAL CORP	EQUITY	868161100	47	2,537	SH	SOLE	1	2,537	
SUPERIOR INDS INTL INC COM	EQUITY	868168105	14445	396,518	SH	SOLE	3	385,596	10,922
SUPERIOR INDUSTRIES INTL, INC.	EQUITY	868168105	1620	44,475	SH	SOLE	1	44,475	
SUPERTEX INC	EQUITY	868532102	52	3,771	SH	SOLE	1	3,771	
SUPERVALU, INC.	EQUITY	868536103	1714	110,563	SH	SOLE	1	110,563	
SUREBEAM CORP CL A	EQUITY	86866R102	82	22,872	SH	SOLE	1	22,872	
SUREWEST COMMUNICATION	EQUITY	868733106	132	4,829	SH	SOLE	1	4,829	
SURMODICS INC	EQUITY	868873100	150	4,849	SH	SOLE	1	4,849	
SUSQUEHANNA BANCSHARES, INC.	EQUITY	869099101	294	14,194	SH	SOLE	1	14,194	
SWIFT ENERGY CO.	EQUITY	870738101	71	8,306	SH	SOLE	1	8,306	
SWIFT TRANSN CO COM	EQUITY	870756103	26910	1,681,900	SH	SOLE	3	1,610,500	71,400
SWIFT TRANSPORTATION CO., INC.	EQUITY	870756103	1795	112,164	SH	SOLE	1	112,164	
SWS GROUP INC	EQUITY	78503N107	69	4,915	SH	SOLE	1	4,915	
SYBASE, INC.	EQUITY	871130100	2054	158,648	SH	SOLE	1	158,648	
SYBRON DENTAL SPECIALTIES INC.	EQUITY	871142105	239	13,680	SH	SOLE	1	13,680	
SYCAMORE NETWORKS, INC	EQUITY	871206108	175	57,325	SH	SOLE	1	57,325	
SYKES ENTERPRISES, INC.	EQUITY	871237103	34	8,733	SH	SOLE	1	8,733	
SYLVAN LEARNING SYSTEMS, INC.	EQUITY	871399101	1034	65,106	SH	SOLE	1	65,106	
SYMANTEC CORP	EQUITY	871503108	1524	38,900	SH	DEFINED	2		38,900
SYMANTEC CORP COM	EQUITY	871503108	12270	313,158	SH	SOLE	3	270,900	42,258
SYMANTEC CORP.	EQUITY	871503108	3626	92,551	SH	SOLE	1	92,551	
SYMBOL TECHNOLOGIES, INC.	EQUITY	871508107	878	101,946	SH	SOLE	1	101,946	
SYMX TECHNOLOGIES INC.	EQUITY	87155S108	124	8,260	SH	SOLE	1	8,260	
SYNAPTICS INC	EQUITY	87157D109	14	1,819	SH	SOLE	1	1,819	
SYNOPSIS INC.	EQUITY	871607107	5311	124,750	SH	SOLE	1	124,750	
SYNOVUS FINANCIAL CORP.	EQUITY	87161C105	2767	154,663	SH	SOLE	1	154,663	
SYNPLICITY INC	EQUITY	87160Y108	11	3,478	SH	SOLE	1	3,478	
SYNTEL, INC.	EQUITY	87162H103	39	2,031	SH	SOLE	1	2,031	
SYNTROLEUM CORPORATION	EQUITY	871630109	18	7,063	SH	SOLE	1	7,063	
SYPRIS SOLUTIONS INC	EQUITY	871655106	14	1,808	SH	SOLE	1	1,808	
SYSCO CORP.	EQUITY	871829107	7159	281,420	SH	SOLE	1	281,420	
SYSTEMS & COMPUTER TECHNOLOGY	EQUITY	871873105	86	11,162	SH	SOLE	1	11,162	
T ROWE PRICE GROUP INC.	EQUITY	74144T108	1837	67,724	SH	SOLE	1	67,724	
TAIWAN FUND	EQUITY	874036106	475	57,450	SH	SOLE	1	57,450	
TAKE-TWO INTERACTIVE SOFTWARE	EQUITY	874054109	329	14,760	SH	SOLE	1	14,760	
TALBOTS INC	EQUITY	874161102	9	349	SH	SOLE	1	349	
TALK AMERICA HOLDINGS INC	EQUITY	87426R202	60	8,272	SH	SOLE	1	8,272	
TALX CORP	EQUITY	874918105	58	4,477	SH	SOLE	1	4,477	
TANGER FACTORY OUTLET CTRS	EQUITY	875465106	65	2,117	SH	SOLE	1	2,117	
TANOX INC	EQUITY	87588Q109	112	8,651	SH	SOLE	1	8,651	
TANOX INC	EQUITY	87588Q109	648	50,000	SH	DEFINED	2		50,000
TARGET CORP	EQUITY	87612E106	5736	196,050	SH	DEFINED	2		196,050

TARGET CORPORATION	EQUITY	87612E106	13336	455,760	SH	SOLE	1	455,760	
TARO PHARMACEUTICALS INDUS	EQUITY	M8737E108	821	21,440	SH	SOLE	1	21,440	
TASTY BAKING CO	EQUITY	876553306	24	2,941	SH	SOLE	1	2,941	
TAUBMAN CENTERS, INC.	EQUITY	876664103	178	10,433	SH	SOLE	1	10,433	
TBC CORP.	EQUITY	872180104	85	6,100	SH	SOLE	1	6,100	
TCF FINANCIAL CORP.	EQUITY	872275102	3962	98,962	SH	SOLE	1	98,962	
TECH DATA CORP.	EQUITY	878237106	1818	75,925	SH	SOLE	1	75,925	
TECHE CORP.	EQUITY	878377100	311	14,986	SH	SOLE	1	14,986	
TECHNICAL OLYMPIC USA INC	EQUITY	878483106	14	824	SH	SOLE	1	824	
TECHNITROL, INC.	EQUITY	878555101	211	14,442	SH	SOLE	1	14,442	
Technology Select Sector (SPDR)	EQUITY	81369Y803	572	40,000	SH	DEFINED	4		40,000
TECO ENERGY, INC.	EQUITY	872375100	876	82,432	SH	SOLE	1	82,432	
TECUMSEH PRODUCTS CO. CLASS A	EQUITY	878895200	1233	30,097	SH	SOLE	1	30,097	
TEJON RANCH CO.	EQUITY	879080109	67	2,545	SH	SOLE	1	2,545	
TEKELEC	EQUITY	879101103	145	16,725	SH	SOLE	1	16,725	
TEKTRONIX, INC.	EQUITY	879131100	659	38,409	SH	SOLE	1	38,409	
TELEDYNE TECHNOLOGIES INC	EQUITY	879360105	138	10,925	SH	SOLE	1	10,925	
TELEFLEX INC.	EQUITY	879369106	1888	52,896	SH	SOLE	1	52,896	
TELEFONOS DE MEXICO CL L-TELMEX	EQUITY	879403780	7486	221,020	SH	SOLE	1	221,020	
TELEKOMUNIKASI INDONESIA - SP ADR	EQUITY	715684106	526	64,650	SH	SOLE	1	64,650	
TELEPHONE AND DATA SYSTEMS	EQUITY	879433100	3226	78,855	SH	SOLE	1	78,855	
TELETECH HOLDINGS	EQUITY	879399106	76	14,040	SH	SOLE	1	14,040	
TELIK INC	EQUITY	87959M109	155	11,508	SH	SOLE	1	11,508	
TELIK INC	EQUITY	87959M109	672	50,000	SH	DEFINED	2		50,000
TELLABS, INC.	EQUITY	879664100	1112	191,995	SH	SOLE	1	191,995	
TELLIUM INC	EQUITY	87967E107	15	28,116	SH	SOLE	1	28,116	
TEMPLE-INLAND INC.	EQUITY	879868107	887	23,729	SH	SOLE	1	23,729	
TENARIS SA-ADR	EQUITY	88031M109	1601	72,632	SH	SOLE	1	72,632	
TENET HEALTHCARE CORP.	EQUITY	88033G100	3388	202,880	SH	SOLE	1	202,880	
TENNANT CO.	EQUITY	880345103	103	3,271	SH	SOLE	1	3,271	
TENNECO AUTOMOTIVE INC	EQUITY	880349105	31	13,616	SH	SOLE	1	13,616	
TERADYNE, INC.	EQUITY	880770102	1020	87,669	SH	SOLE	1	87,669	
TERAYON COMMUNICATION	EQUITY	880775101	40	23,443	SH	SOLE	1	23,443	
TEREX CORP.	EQUITY	880779103	190	15,391	SH	SOLE	1	15,391	
TERRA INDUSTRIES, INC.	EQUITY	880915103	19	14,034	SH	SOLE	1	14,034	
TESORO PETROLEUM CORP.	EQUITY	881609101	172	23,289	SH	SOLE	1	23,289	
TETRA TECH INC NEW COM	EQUITY	88162G103	12512	884,900	SH	SOLE	3	874,400	10,500
TETRA TECH, INC.	EQUITY	88162G103	255	18,043	SH	SOLE	1	18,043	
TETRA TECHNOLOGIES, INC.	EQUITY	88162F105	110	4,783	SH	SOLE	1	4,783	
TEVA PHARMACEUTCL INDS (ADR)	EQUITY	881624209	17889	429,500	SH	SOLE	3	375,400	54,100
TEVA PHARMACEUTICAL ADR	EQUITY	881624209	7781	186,820	SH	SOLE	1	186,820	
TEVA PHARMACEUTICAL INDS ADR	EQUITY	881624209	17912	430,070	SH	DEFINED	2		430,070

TEXAS BIOTECH CORP	EQUITY	88221T104	20	15,768	SH	SOLE	1	15,768	
TEXAS GENCO HOLDINGS INC	EQUITY	882443104	8	444	SH	SOLE	1	444	
TEXAS INDUSTRIES, INC.	EQUITY	882491103	146	7,568	SH	SOLE	1	7,568	
TEXAS INSTRUMENTS INC	EQUITY	882508104	12367	755,475	SH	DEFINED	2		755,475
TEXAS INSTRUMENTS, INC.	EQUITY	882508104	30465	1,861,040	SH	SOLE	1	1,861,040	
TEXAS REGIONAL BANCSHARES, INC CLASS	EQUITY	882673106	265	8,765	SH	SOLE	1	8,765	
TEXTRON FINANACIAL CORP	EQUITY	883203101	1645	59,920	SH	SOLE	1	59,920	
TEXTRON INC	EQUITY	883203101	3927	143,000	SH	DEFINED	2		143,000
THE ADVISORY BOARD COMPANY	EQUITY	00762W107	5351	153,100	SH	SOLE	3	153,100	
THE GENLYTE GROUP, INC.	EQUITY	372302109	145	4,395	SH	SOLE	1	4,395	
THE ST JOE COMPANY	EQUITY	790148100	11	407	SH	SOLE	1	407	
THE STEAK N SHAKE COMPANY	EQUITY	857873103	75	8,176	SH	SOLE	1	8,176	
THE TITAN CORPORATION	EQUITY	888266103	782	104,903	SH	SOLE	1	104,903	
THE YANKEE CANDLE CO.	EQUITY	984757104	166	9,756	SH	SOLE	1	9,756	
THERAGENICS CORP.	EQUITY	883375107	37	10,724	SH	SOLE	1	10,724	
THERASENSE INC	EQUITY	883381105	53	7,993	SH	SOLE	1	7,993	
THERMA-WAVE INC.	EQUITY	88343A108	4	8,901	SH	SOLE	1	8,901	
THERMO ELECTRON CORP.	EQUITY	883556102	1510	83,407	SH	SOLE	1	83,407	
THOMAS & BETTS CORP.	EQUITY	884315102	575	40,553	SH	SOLE	1	40,553	
THOMAS INDUSTRIES, INC.	EQUITY	884425109	130	5,251	SH	SOLE	1	5,251	
THOMAS NELSON	EQUITY	640376109	25	2,916	SH	SOLE	1	2,916	
THOR INDUSTRIES, INC.	EQUITY	885160101	138	5,515	SH	SOLE	1	5,515	
THORATEC LABORATORIES CORP.	EQUITY	885175307	225	17,714	SH	SOLE	1	17,714	
THORNBURG MORTGAGE INC.	EQUITY	885218107	390	18,896	SH	SOLE	1	18,896	
THQ INC	EQUITY	872443403	185	14,189	SH	SOLE	1	14,189	
THREE-FIVE SYS INC COM	EQUITY	88554L108	40	7,760	SH	SOLE	1	7,760	
TIBCO SOFTWARE INC	EQUITY	88632Q103	121	28,905	SH	SOLE	1	28,905	
TIDEWATER INC	EQUITY	886423102	2053	71,500	SH	DEFINED	2		71,500
TIDEWATER, INC.	EQUITY	886423102	3607	125,582	SH	SOLE	1	125,582	
TIER TECHNOLOGIES INC	EQUITY	88650Q100	53	5,248	SH	SOLE	1	5,248	
TIFFANY & CO.	EQUITY	886547108	1631	65,240	SH	SOLE	1	65,240	
TIMBERLAND COMPANY	EQUITY	887100105	2063	49,350	SH	SOLE	1	49,350	
TIME WARNER TELECOM	EQUITY	887319101	50	15,347	SH	SOLE	1	15,347	
TIMKEN CO.	EQUITY	887389104	16	997	SH	SOLE	1	997	
TIVO INC	EQUITY	888706108	41	8,087	SH	SOLE	1	8,087	
TJX COMPANIES, INC.	EQUITY	872540109	3957	224,830	SH	SOLE	1	224,830	
TMP WORLDWIDE INC.	EQUITY	872941109	577	53,750	SH	SOLE	1	53,750	
TOLL BROTHERS, INC.	EQUITY	889478103	1823	94,452	SH	SOLE	1	94,452	
TOLLGRADE COMMUNICATIONS INC	EQUITY	889542106	66	4,622	SH	SOLE	1	4,622	
TOMPKINS TRUSTCO INC	EQUITY	890110109	122	2,705	SH	SOLE	1	2,705	
TOO INC	EQUITY	890333107	203	12,218	SH	SOLE	1	12,218	
TOO INC	EQUITY	890333107	2749	165,500	SH	DEFINED	2		165,500

TOOTSIE ROLL INDUSTRIES, INC.	EQUITY	890516107	2027	71,053	SH	SOLE	1	71,053	
TOPPS CO. INC.	EQUITY	890786106	113	13,375	SH	SOLE	1	13,375	
TORCHMARK CORP.	EQUITY	891027104	1880	52,517	SH	SOLE	1	52,517	
TORO CO.	EQUITY	891092108	314	4,485	SH	SOLE	1	4,485	
TOTAL SYSTEM SERVICE	EQUITY	891906109	114	7,299	SH	SOLE	1	7,299	
TOUCH AMERICA HOLDINGS INC	EQUITY	891539108	3	37,400	SH	SOLE	1	37,400	
TOWER AUTOMOTIVE, INC.	EQUITY	891707101	53	22,187	SH	SOLE	1	22,187	
TOWN & COUNTRY TRUST	EQUITY	892081100	105	5,199	SH	SOLE	1	5,199	
TOYS R US INC.	EQUITY	892335100	785	93,776	SH	SOLE	1	93,776	
TRACTOR SUPPLY CO	EQUITY	892356106	164	4,966	SH	SOLE	1	4,966	
TRAMMELL CROW CO.	EQUITY	89288R106	84	10,607	SH	SOLE	1	10,607	
TRANS WORLD ENTERTAINMENT CORP	EQUITY	89336Q100	14	6,040	SH	SOLE	1	6,040	
TRANSACTION SYSTEMS ARCHITECTS CLASS	EQUITY	893416107	348	58,644	SH	SOLE	1	58,644	
TRANSATLANTIC HOLDINGS INC	EQUITY	893521104	20	304	SH	SOLE	1	304	
TRANSATLANTIC HOLDINGS INC	EQUITY	893521104	2050019	31,274,130	SH	SOLE	1	31,274,130	
TRANSKARYOTIC THERAPIES, INC.	EQUITY	893735100	59	10,014	SH	SOLE	1	10,014	
TRANSMETA CORP	EQUITY	89376R109	67	66,739	SH	SOLE	1	66,739	
TRANSMONTAIGNE, INC.	EQUITY	893934109	27	6,382	SH	SOLE	1	6,382	
TRANSOCEAN INC	EQUITY	G90078109	4754	232,470	SH	SOLE	1	232,470	
TRANSOCEAN SEDCO FOREX INC.	EQUITY	G90078109	8	410	SH	DEFINED	2		410
TRAVELERS PROPERTY CASUALTY	EQUITY	89420G109	4	311	SH	DEFINED	2		311
TRAVELERS PROPERTY CASUALTY	EQUITY	89420G406	6080	430,922	SH	SOLE	1	430,922	
TRAVELERS PROPERTY CASUALTY	EQUITY	89420G406	9	640	SH	DEFINED	2		640
TRC COS INC	EQUITY	872625108	42	3,172	SH	SOLE	1	3,172	
TREDEGAR CORP.	EQUITY	894650100	112	9,337	SH	SOLE	1	9,337	
TREX COMPANY, INC.	EQUITY	89531P105	75	2,335	SH	SOLE	1	2,335	
TRIAD GUARANTY, INC.	EQUITY	895925105	99	2,869	SH	SOLE	1	2,869	
TRIAD HOSPITALS INC COM	EQUITY	89579K109	385	14,300	SH	SOLE	3	14,300	
TRIAD HOSPITALS, INC.	EQUITY	89579K109	2704	100,523	SH	SOLE	1	100,523	
TRIARC COMPANIES INC. CLASS A	EQUITY	895927101	134	4,827	SH	SOLE	1	4,827	
Tribune Co	EQUITY	896047107	675	15,000	SH	DEFINED	4		15,000
TRIBUNE CO.	EQUITY	896047107	5920	131,530	SH	SOLE	1	131,530	
TRICO BANCSHARES	EQUITY	896095106	46	1,835	SH	SOLE	1	1,835	
TRICO MARINE SERVICES, INC.	EQUITY	896106101	21	7,926	SH	SOLE	1	7,926	
TRIKON TECHNOLOGIES INC	EQUITY	896187408	13	3,747	SH	SOLE	1	3,747	
TRIMBLE NAVIGATION LTD.	EQUITY	896239100	172	9,080	SH	SOLE	1	9,080	
TRIMERIS INC	EQUITY	896263100	222	5,394	SH	SOLE	1	5,394	
TRINITY INDUSTRIES, INC.	EQUITY	896522109	1274	73,994	SH	SOLE	1	73,994	
TRIPATH IMAGIN INC	EQUITY	896942109	34	7,930	SH	SOLE	1	7,930	
TRIPOS INC	EQUITY	896928108	13	2,665	SH	SOLE	1	2,665	
TRIQUINT SEMICONDUCTOR, INC.	EQUITY	89674K103	631	223,773	SH	SOLE	1	223,773	
TRITON PCS HOLDINGS	EQUITY	89677M106	15	7,014	SH	SOLE	1	7,014	

TRIUMPH GROUP, INC.	EQUITY	896818101	114	5,086	SH	SOLE	1	5,086	
TRIZEC PROPERTIES INC	EQUITY	89687P107	11	1,311	SH	SOLE	1	1,311	
TRIZETTO GROUP INC	EQUITY	896882107	45	10,889	SH	SOLE	1	10,889	
TROPICAL SPORTSWEAR INT'L	EQUITY	89708P102	9	1,890	SH	SOLE	1	1,890	
TROY FINANCIAL CORP	EQUITY	897329108	78	3,057	SH	SOLE	1	3,057	
TRUST CO. OF NEW JERSEY	EQUITY	898304100	183	6,698	SH	SOLE	1	6,698	
TRUSTCO BANK CORP. NY	EQUITY	898349105	251	26,045	SH	SOLE	1	26,045	
TRUSTMARK CORP.	EQUITY	898402102	15	630	SH	SOLE	1	630	
TTM TECHNOLOGIES	EQUITY	87305R109	19	5,541	SH	SOLE	1	5,541	
TUESDAY MORNING CORPORATION	EQUITY	899035505	59	3,013	SH	SOLE	1	3,013	
TULARIK INC	EQUITY	899165104	76	14,988	SH	SOLE	1	14,988	
TUPPERWARE CORP.	EQUITY	899896104	603	43,632	SH	SOLE	1	43,632	
TURNSTONE SYSTEMS INC	EQUITY	900423104	36	12,666	SH	SOLE	1	12,666	
TWEETER HOME ENTERTAINMENT	EQUITY	901167106	33	6,952	SH	SOLE	1	6,952	
TXU CORP	EQUITY	873168108	2463	137,960	SH	SOLE	1	137,960	
TYCO INTERNATIONAL, LTD.	EQUITY	902124106	28828	2,241,708	SH	SOLE	1	2,241,708	
TYCO INT'L LTD	EQUITY	902124106	4923	382,795	SH	DEFINED	2		382,795
TYLER TECHNOLOGIES INC	EQUITY	902252105	41	11,602	SH	SOLE	1	11,602	
TYSON FOODS, INC. CLASS A	EQUITY	902494103	3653	471,373	SH	SOLE	1	471,373	
U S XPRESS ENTERPRISES	EQUITY	90338N103	16	2,023	SH	SOLE	1	2,023	
U.S. BANCORP, INC.	EQUITY	902973304	34367	1,810,711	SH	SOLE	1	1,810,711	
U.S. RESTAURANT PROPERTIES INC	EQUITY	902971100	99	7,044	SH	SOLE	1	7,044	
U.S.B. HOLDING CO., INC.	EQUITY	902910108	71	4,357	SH	SOLE	1	4,357	
UAL CORP	EQUITY	902549500	20	23,858	SH	SOLE	1	23,858	
UBIQUITEL INC	EQUITY	903474302	8	21,138	SH	SOLE	1	21,138	
UCBH HOLDINGS INC	EQUITY	90262T308	287	6,531	SH	SOLE	1	6,531	
UGI CORP.	EQUITY	902681105	453	9,922	SH	SOLE	1	9,922	
UICI	EQUITY	902737105	134	13,907	SH	SOLE	1	13,907	
UIL HOLDINGS CORP.	EQUITY	902748102	151	4,357	SH	SOLE	1	4,357	
ULTICOM INC	EQUITY	903844108	25	3,854	SH	SOLE	1	3,854	
ULTIMATE ELECTRONIS, INC.	EQUITY	903849107	32	3,999	SH	SOLE	1	3,999	
ULTRATECH STEPPER, INC.	EQUITY	904034105	97	8,141	SH	SOLE	1	8,141	
UMB FINANCIAL CORP.	EQUITY	902788108	217	5,931	SH	SOLE	1	5,931	
UMPQUA HOLDINGS CORP	EQUITY	904214103	187	10,356	SH	SOLE	1	10,356	
UNIFI, INC.	EQUITY	904677101	432	89,749	SH	SOLE	1	89,749	
UNIFIRST CORP.	EQUITY	904708104	44	2,841	SH	SOLE	1	2,841	
UNILEVER NV NY SHARES	EQUITY	904784709	2834	47,670	SH	SOLE	1	47,670	
UNION BANKSHARES CORP	EQUITY	905399101	74	2,743	SH	SOLE	1	2,743	
UNION PACIFIC CORP.	EQUITY	907818108	5981	108,740	SH	SOLE	1	108,740	
UNION PLANTERS CORP	EQUITY	908068109	2308	87,795	SH	SOLE	1	87,795	
UNIONBANCAL CORP	EQUITY	908906100	29	735	SH	SOLE	1	735	
UNISOURCE ENERGY CORP.	EQUITY	909205106	178	10,276	SH	SOLE	1	10,276	

UNISYS CORP.	EQUITY	909214108	1655	178,677	SH	SOLE	1	178,677		
UNIT CORP.	EQUITY	909218109	317	15,628	SH	SOLE	1	15,628		
UNITED AUTO GROUP, INC.	EQUITY	909440109	71	6,078	SH	SOLE	1	6,078		
UNITED BANKSHARES INC. WV	EQUITY	909907107	365	13,191	SH	SOLE	1	13,191		
UNITED CMNTY BKS BLAIR	EQUITY	90984P105	138	5,976	SH	SOLE	1	5,976		
UNITED COMMUNITY FINANCIAL CO	EQUITY	909839102	99	11,267	SH	SOLE	1	11,267		
UNITED DEFENSE INDS IN	EQUITY	91018B104	165	7,608	SH	SOLE	1	7,608		
UNITED DOMINION REALTY TRUST	EQUITY	910197102	2304	144,163	SH	SOLE	1	144,163		
UNITED DOMINION RLTYTR COM	EQUITY	910197102	6704	419,500	SH	SOLE	3	337,168		82,332
UNITED FIRE & CASUALTY CO.	EQUITY	910331107	78	2,625	SH	SOLE	1	2,625		
UNITED HEALTHCARE CORP	EQUITY	91324P102	12004	130,950	SH	SOLE	1	130,950		
UNITED INDUSTRIAL CORP	EQUITY	910671106	43	3,471	SH	SOLE	1	3,471		
UNITED MICROELECTRONICS-ADR	EQUITY	910873207	234	77,795	SH	SOLE	1	77,795		
UNITED NATIONAL BANCORP	EQUITY	910909100	150	6,389	SH	SOLE	1	6,389		
UNITED NATURAL FOODS, INC.	EQUITY	911163103	175	6,857	SH	SOLE	1	6,857		
UNITED ONLINE INC	EQUITY	911268100	129	7,496	SH	SOLE	1	7,496		
UNITED ONLINE INC COM	EQUITY	911268100	2148	124,600	SH	SOLE	3	124,600		
UNITED PARCEL SERVICE CLASS -B	EQUITY	911312106	27517	482,750	SH	SOLE	1	482,750		
UNITED PARCEL SVC INC CL B	EQUITY	911312106	14167	248,540	SH	DEFINED	2		248,540	
UNITED RENTALS, INC.	EQUITY	911363109	988	102,655	SH	SOLE	1	102,655		
UNITED STATES STEEL CORP	EQUITY	912909108	463	47,064	SH	SOLE	1	47,064		
UNITED STATIONERS, INC.	EQUITY	913004107	231	10,815	SH	SOLE	1	10,815		
UNITED SURGICAL PARTNE	EQUITY	913016309	110	5,973	SH	SOLE	1	5,973		
UNITED SURGICAL PRTRNS COM	EQUITY	913016309	11765	636,300	SH	SOLE	3	629,800		6,500
UNITED TECHNOLOGIES CORP	EQUITY	913017109	14971	259,100	SH	DEFINED	2		259,100	
UNITED TECHNOLOGIES CORP.	EQUITY	913017109	11642	201,490	SH	SOLE	1	201,490		
UNITED THERAPEUTICS CORP.	EQUITY	91307C102	98	5,676	SH	SOLE	1	5,676		
UNITEDGLOBALCOM INC. CLASS A	EQUITY	913247508	3	1,070	SH	SOLE	1	1,070		
UNITEDHEALTH GROUP INC	EQUITY	91324P102	282	3,080	SH	DEFINED	2		3,080	
UNITIL CORP	EQUITY	913259107	43	1,720	SH	SOLE	1	1,720		
UNITRIN, INC.	EQUITY	913275103	2103	90,770	SH	SOLE	1	90,770		
UNIVERSAL AMER FINANCIAL CORP	EQUITY	913377107	49	8,407	SH	SOLE	1	8,407		
UNIVERSAL COMPRESSION HLDGS	EQUITY	913431102	104	5,941	SH	SOLE	1	5,941		
UNIVERSAL CORP.	EQUITY	913456109	1622	42,945	SH	SOLE	1	42,945		
UNIVERSAL DISPLAY CORP.	EQUITY	91347P105	55	6,692	SH	SOLE	1	6,692		
UNIVERSAL ELECTRONICS INC.	EQUITY	913483103	48	5,023	SH	SOLE	1	5,023		
UNIVERSAL FOREST PRODUCTS, INC	EQUITY	913543104	77	4,944	SH	SOLE	1	4,944		
UNIVERSAL HEALTH REALTY INCOME	EQUITY	91359E105	103	3,971	SH	SOLE	1	3,971		
UNIVERSAL HEALTH SERVICES - B	EQUITY	913903100	3313	81,266	SH	SOLE	1	81,266		
UNIVERSITY OF PHOENI	EQUITY	037604204	8	198	SH	SOLE	1	198		
UNIVISION COMMUNICATIONS, INC.	EQUITY	914906102	5610	-26,837	SH	SOLE	1	-26,837		
UNIZAN FINANCIAL CORP	EQUITY	91528W101	146	7,951	SH	SOLE	1	7,951		

UNOCAL CORP.	EQUITY	915289102	3004	114,189	SH	SOLE	1	114,189	
UNOVA, INC.	EQUITY	91529B106	80	14,893	SH	SOLE	1	14,893	
UNUMPROVIDENT CORP.	EQUITY	91529Y106	1363	139,075	SH	SOLE	1	139,075	
URBAN OUTFITTERS, INC.	EQUITY	917047102	61	2,703	SH	SOLE	1	2,703	
UROLOGIX INC	EQUITY	917273104	11	5,046	SH	SOLE	1	5,046	
URS CORP.	EQUITY	903236107	95	8,233	SH	SOLE	1	8,233	
URSTADT BIDDLE [A]	EQUITY	917286205	76	6,331	SH	SOLE	1	6,331	
US CELLULAR	EQUITY	911684108	437	16,244	SH	SOLE	1	260	
US CONCRETE INC	EQUITY	90333L102	31	7,281	SH	SOLE	1	7,281	
US ONCOLOGY, INC.	EQUITY	90338W103	176	24,756	SH	SOLE	1	24,756	
US PHYSICAL THERAPY INC	EQUITY	90337L108	40	3,574	SH	SOLE	1	3,574	
US UNSIRED INC	EQUITY	90338R104	10	32,082	SH	SOLE	1	32,082	
USA INTERACTIVE	EQUITY	902984103	548	20,440	SH	SOLE	1	20,440	
USA INTERACTIVE	EQUITY	902984103	595	22,200	SH	DEFINED	2		22,200
USEC, INC	EQUITY	90333E108	161	29,277	SH	SOLE	1	29,277	
USFREIGHTWAYS CORP.	EQUITY	916906100	245	9,689	SH	SOLE	1	9,689	
USG CORP.	EQUITY	903293405	55	13,256	SH	SOLE	1	13,256	
USINOR SA	EQUITY	912080108	94	23,853	SH	SOLE	1	23,853	
UST INC	EQUITY	902911106	10489	380,043	SH	DEFINED	2		380,043
UST INC.	EQUITY	902911106	2047	74,158	SH	SOLE	1	74,158	
UTI WORLDWIDE INC (F)	EQUITY	G87210103	4855	173,400	SH	SOLE	3	173,400	
UTSTARCOM INC	EQUITY	918076100	17	852	SH	SOLE	1	852	
V. F. CORP.	EQUITY	918204108	1854	49,267	SH	SOLE	1	49,267	
VAIL RESORTS, INC.	EQUITY	91879Q109	34	3,058	SH	SOLE	1	3,058	
VALASSIS COMMUNICATIONS, INC.	EQUITY	918866104	1867	70,732	SH	SOLE	1	70,732	
VALERO ENERGY CORP.	EQUITY	91913Y100	6875	166,152	SH	SOLE	1	166,152	
VALHI INC	EQUITY	918905100	101	9,157	SH	SOLE	1	9,157	
VALLEY NATIONAL BANC	EQUITY	919794107	34	1,383	SH	SOLE	1	1,383	
VALMONT INDUSTRIES, INC.	EQUITY	920253101	106	4,907	SH	SOLE	1	4,907	
VALSPAR CORP.	EQUITY	920355104	2776	67,814	SH	SOLE	1	67,814	
VALUE LINE, INC.	EQUITY	920437100	23	490	SH	SOLE	1	490	
VALUECLICK INC.	EQUITY	92046N102	70	23,089	SH	SOLE	1	23,089	
VALUEVISION MEDIA INC	EQUITY	92047K107	69	6,893	SH	SOLE	1	6,893	
VANS, INC.	EQUITY	921930103	28	6,628	SH	SOLE	1	6,628	
VARCO INTERNATIONAL	EQUITY	922122106	2382	130,085	SH	SOLE	1	130,085	
VARIAN MED SYS INC COM	EQUITY	92220P105	9502	176,200	SH	SOLE	3	157,200	19,000
VARIAN SEMICONDUCTOR EQUIPMENT	EQUITY	922207105	225	11,055	SH	SOLE	1	11,055	
VARIAN, INC.	EQUITY	922206107	1594	55,630	SH	SOLE	1	55,630	
VASTERA INC	EQUITY	92239N109	44	11,533	SH	SOLE	1	11,533	
VCA ANTECH INC	EQUITY	918194101	100	6,433	SH	SOLE	1	6,433	
VECTOR GROUP LTD.	EQUITY	92240M108	85	7,707	SH	SOLE	1	7,707	
VECTREN CORP	EQUITY	92240G101	1961	91,190	SH	SOLE	1	91,190	

VEECO INSTRUMENTS, INC.	EQUITY	922417100	141	9,111	SH	SOLE	1	9,111	
VENTANA MEDICAL SYSTEMS, INC.	EQUITY	92276H106	92	4,601	SH	SOLE	1	4,601	
VENTAS INC COM	EQUITY	92276F100	11158	961,900	SH	SOLE	3	812,300	149,600
VENTAS, INC.	EQUITY	92276F100	254	21,891	SH	SOLE	1	21,891	
VERDIAN CORP	EQUITY	92342R203	2436	122,400	SH	DEFINED	2		122,400
VERIDIAN CORP DEL COM	EQUITY	92342R203	10726	539,000	SH	SOLE	3	533,100	5,900
VERINT SYSTEMS	EQUITY	92343X100	48	2,843	SH	SOLE	1	2,843	
VERISIGN, INC.	EQUITY	92343E102	116	13,314	SH	SOLE	1	13,314	
VERITAS DGC, INC.	EQUITY	92343P107	74	11,185	SH	SOLE	1	11,185	
VERITAS SOFTWARE CORP.	EQUITY	923436109	3506	199,331	SH	SOLE	1	199,331	
VERITY INC COM	EQUITY	92343C106	111	7,964	SH	SOLE	1	7,964	
VERIZON COMMUNICATIONS	EQUITY	92343V104	90027	2,546,732	SH	SOLE	1	2,536,437	
VERIZON COMMUNICATIONS	EQUITY	92343V104	15251	431,418	SH	DEFINED	2		431,418
VERTEX PHARMACEUTICALS, INC.	EQUITY	92532F100	1145	102,751	SH	SOLE	1	102,751	
VESTA INSURANCE GROUP, INC.	EQUITY	925391104	28	12,351	SH	SOLE	1	12,351	
VIACOM INC	EQUITY	925524100	32	890	SH	DEFINED	2		890
VIACOM INC	EQUITY	925524308	14807	405,416	SH	DEFINED	2		405,416
VIACOM, INC. CLASS B	EQUITY	925524308	29572	809,755	SH	SOLE	1	809,755	
VIAD CORP.	EQUITY	92552R109	2541	118,526	SH	SOLE	1	118,526	
VIASAT, INC.	EQUITY	92552V100	76	6,646	SH	SOLE	1	6,646	
VIASYS HEALTHCARE INC	EQUITY	92553Q209	132	9,393	SH	SOLE	1	9,393	
VICAL INC.	EQUITY	925602104	18	6,843	SH	SOLE	1	6,843	
VICOR CORP.	EQUITY	925815102	41	7,150	SH	SOLE	1	7,150	
VIEWPOINT CORP.	EQUITY	92672P108	6	13,362	SH	SOLE	1	13,362	
VIGNETTE CORPORATION	EQUITY	926734104	129	84,693	SH	SOLE	1	84,693	
VIMPEL-COMMUNICATIONS-SP ADR	EQUITY	68370R109	1031	29,890	SH	SOLE	1	29,890	
VINTAGE PETROLEUM, INC.	EQUITY	927460105	166	17,507	SH	SOLE	1	17,507	
VIRAGE LOGIC CORPORATION	EQUITY	92763R104	24	3,911	SH	SOLE	1	3,911	
VIRBAC CORP	EQUITY	927649103	17	3,162	SH	SOLE	1	3,162	
VIRCO MFG CO	EQUITY	927651109	19	1,942	SH	SOLE	1	1,942	
VIRGINIA FINL CORP	EQUITY	927810101	71	2,654	SH	SOLE	1	2,654	
VISHAY INTERTECHNOLOGY, INC.	EQUITY	928298108	2188	214,888	SH	SOLE	1	214,888	
VISTACARE INC CL A	EQUITY	92839Y109	1070	60,000	SH	SOLE	3	60,000	
VISTEON CORP	EQUITY	92839U107	1	192	SH	DEFINED	2		192
VISTEON CORP.	EQUITY	92839U107	339	57,132	SH	SOLE	1	57,132	
VISX, INC.	EQUITY	92844S105	911	85,920	SH	SOLE	1	85,920	
VITAL SIGNS, INC.	EQUITY	928469105	57	2,152	SH	SOLE	1	2,152	
VITALWORKS INC	EQUITY	928483106	52	13,641	SH	SOLE	1	13,641	
VITESSE SEMICONDUCTOR CORP.	EQUITY	928497106	155	72,396	SH	SOLE	1	72,396	
VITRIA TECHNOLOGY, INC.	EQUITY	92849Q104	18	26,743	SH	SOLE	1	26,743	
VIVUS INC.	EQUITY	928551100	40	11,843	SH	SOLE	1	11,843	
VODAFONE GROUP PLC -SP ADR	EQUITY	92857W100	7470	409,983	SH	SOLE	1	409,983	

VOLT INFORMATION SCIENCES INC.	EQUITY	928703107	30	2,900	SH	SOLE	1	2,900	
VORNADO	EQUITY	929042109	38	1,050	SH	SOLE	1	1,050	
VORNADO RLTY TR SH BEN INT	EQUITY	929042109	19819	553,600	SH	SoLe	3	444,852	108,748
VOTORANTIM CELULOSE - SPON ADR	EQUITY	92906P106	818	43,700	SH	SOLE	1	43,700	
VULCAN MATERIALS CO.	EQUITY	929160109	3242	107,241	SH	SOLE	1	107,241	
VULCAN MATLS CO	EQUITY	929160109	5754	190,330	SH	DEFINED	2		190,330
W HOLDING COMPANY INC.	EQUITY	929251106	287	15,630	SH	SOLE	1	15,630	
W. R. BERKLEY CORP.	EQUITY	084423102	26	596	SH	SOLE	1	596	
W. W. GRAINGER, INC.	EQUITY	384802104	1727	40,267	SH	SOLE	1	40,267	
WABASH NATIONAL CORP.	EQUITY	929566107	58	9,242	SH	SOLE	1	9,242	
WABTEC	EQUITY	929740108	143	12,355	SH	SOLE	1	12,355	
WACHOVIA CORP	EQUITY	929903102	20199	592,882	SH	SOLE	1	592,882	
WACHOVIA CORP 2ND NEW	EQUITY	929903102	5891	172,900	SH	DEFINED	2		172,900
WACKENHUT CORRECTIONS CORP.	EQUITY	929798106	31	3,171	SH	SOLE	1	3,171	
WADDELL & REED FINANCIAL, INC.	EQUITY	930059100	1896	107,895	SH	SOLE	1	107,895	
Walgreen Co	EQUITY	931422109	2358	80,000	SH	DEFINED	4		80,000
WALGREEN CO.	EQUITY	931422109	14256	483,590	SH	SOLE	1	483,590	
WALLACE COMPUTER SERVICES INC.	EQUITY	932270101	1734	69,627	SH	SOLE	1	69,627	
WALMART STORES INC	EQUITY	931142103	29654	762,140	SH	DEFINED	2		762,140
WAL-MART STORES, INC.	EQUITY	931142103	173263	3,330,055	SH	SOLE	1	3,330,055	
WALT DISNEY	EQUITY	254687106	18974	1,114,810	SH	SOLE	1	1,114,810	
WALTER INDUSTRIES, INC.	EQUITY	93317Q105	91	10,482	SH	SOLE	1	10,482	
WARWICK CMNTY BANCORP	EQUITY	936559103	39	1,330	SH	SOLE	1	1,330	
WASHINGTON FEDERAL I	EQUITY	938824109	21	1,021	SH	SOLE	1	1,021	
WASHINGTON MUTUAL	EQUITY	939322103	186	5,250	SH	DEFINED	2		5,250
WASHINGTON MUTUAL INC	EQUITY	939322103	16294	461,980	SH	SOLE	1	461,980	
Washington Mutual Savings	EQUITY	939322103	1467	41,600	SH	DEFINED	4		41,600
WASHINGTON POST CO. CLASS B	EQUITY	939640108	8691	12,755	SH	SOLE	1	12,755	
WASHINGTON REAL ESTATE INV.	EQUITY	939653101	345	13,271	SH	SOLE	1	13,271	
WASHINGTON TRUST BANCORP, INC.	EQUITY	940610108	96	4,735	SH	SOLE	1	4,735	
WASTE CONNECTIONS	EQUITY	941053100	12310	356,820	SH	DEFINED	2		356,820
WASTE CONNECTIONS, INC.	EQUITY	941053100	344	9,973	SH	SOLE	1	9,973	
WASTE MANAGEMENT, INC.	EQUITY	94106L109	5397	254,800	SH	SOLE	1	254,800	
WASTE MGMT INC DEL	EQUITY	94106L109	4022	189,900	SH	DEFINED	2		189,900
WATCHGUARD TECH. INC.	EQUITY	941105108	57	9,475	SH	SOLE	1	9,475	
WATER PIK TECHNOLOGIES INC	EQUITY	94113U100	27	3,865	SH	SOLE	1	3,865	
WATERS CORP.	EQUITY	941848103	1470	69,470	SH	SOLE	1	69,470	
WATSCO, INC.	EQUITY	942622200	84	6,151	SH	SOLE	1	6,151	
WATSON PHARMACEUTICALS, INC	EQUITY	942683103	1360	47,271	SH	SOLE	1	47,271	
WATSON WYATT & CO HOLDINGS	EQUITY	942712100	146	7,240	SH	SOLE	1	7,240	
WATTS INDUSTRIES, INC., CLASS A	EQUITY	942749102	89	5,685	SH	SOLE	1	5,685	
WAUSAU-MOSINEE PAPER CORP.	EQUITY	943315101	833	81,665	SH	SOLE	1	81,665	

WAYPOINT FINANCIAL CORP.	EQUITY	946756103	223	12,874	SH	SOLE	1	12,874	
WCI COMMUNITIES INC	EQUITY	92923C104	26	2,524	SH	SOLE	1	2,524	
WD-40 CO.	EQUITY	929236107	143	5,751	SH	SOLE	1	5,751	
WEATHERFORD INTL LTD COM (F)	EQUITY	G95089101	16966	449,200	SH	SOLE	3	388,200	61,000
WEATHERFORDNINTL LTD	EQUITY	G95089101	11397	301,750	SH	SOLE	1	301,750	
WEB MD CORP	EQUITY	94769M105	3021	334,900	SH	DEFINED	2		334,900
WEBEX COMMUNICATIONS INC (USD)	EQUITY	94767L109	86	8,345	SH	SOLE	1	8,345	
WEBMD CORPORATION	EQUITY	94769M105	36	4,020	SH	SOLE	1	4,020	
WEBMETHODS INC	EQUITY	94768C108	148	16,240	SH	SOLE	1	16,240	
WEBSense INC	EQUITY	947684106	14468	984,875	SH	SOLE	3	975,275	9,600
WEBSense INC	EQUITY	947684106	112	7,598	SH	SOLE	1	7,598	
WEBSTER FINANCIAL CORP.	EQUITY	947890109	2173	61,867	SH	SOLE	1	61,867	
WEIGHT WATCHERS INTL	EQUITY	948626106	9513	206,575	SH	DEFINED	2		206,575
WEIGHT WATCHERS INTL COM	EQUITY	948626106	12475	270,894	SH	SOLE	3	235,200	35,694
WEIGHT WATCHERS INTL INC	EQUITY	948626106	16	339	SH	SOLE	1	339	
WEINGARTEN REALTY INVESTORS	EQUITY	948741103	26	660	SH	SOLE	1	660	
WEINGARTEN RLTY INVS SH BEN IN	EQUITY	948741103	5976	152,800	SH	SOLE	3	123,000	29,800
WEIS MARKETS INC	EQUITY	948849104	123	4,011	SH	SOLE	1	4,011	
WELLMAN, INC.	EQUITY	949702104	107	11,481	SH	SOLE	1	11,481	
WELLPOINT HEALTH NETWORKS INC.	EQUITY	94973H108	5044	65,725	SH	SOLE	1	65,725	
WELLS FARGO + CO NEW	EQUITY	949746101	22464	499,300	SH	DEFINED	2		499,300
WELLS FARGO CO.	EQUITY	949746101	36943	821,143	SH	SOLE	1	821,143	
WELLSFORD REAL PROPERTIES	EQUITY	950240200	28	1,931	SH	SOLE	1	1,931	
WENDY'S INTERNATIONAL, INC.	EQUITY	950590109	1405	51,084	SH	SOLE	1	51,084	
WERNER ENTERPRISES INC COM	EQUITY	950755108	38913	2,020,400	SH	SOLE	3	1,950,300	70,100
WERNER ENTERPRISES, INC.	EQUITY	950755108	1902	98,768	SH	SOLE	1	98,768	
WESBANCO, INC.	EQUITY	950810101	180	7,682	SH	SOLE	1	7,682	
WESCO FINANCIAL CORP	EQUITY	950817106	6	21	SH	SOLE	1	21	
WESCO INTERNATIONAL, INC.	EQUITY	95082P105	18	5,141	SH	SOLE	1	5,141	
WEST COAST BANCORP	EQUITY	952145100	80	5,670	SH	SOLE	1	5,670	
WEST CORPORATION	EQUITY	952355105	4	253	SH	SOLE	1	253	
WEST MARINE INC	EQUITY	954235107	63	3,766	SH	SOLE	1	3,766	
WEST PHARMACEUTICAL SERVICES	EQUITY	955306105	93	4,761	SH	SOLE	1	4,761	
WESTAMERICA BANCORPORATION	EQUITY	957090103	592	15,000	SH	DEFINED	2		15,000
WESTAMERICA BANKCORPORATION	EQUITY	957090103	1984	50,230	SH	SOLE	1	50,230	
WESTAR ENERGY	EQUITY	95709T100	1398	115,368	SH	SOLE	1	115,368	
WESTCORP	EQUITY	957907108	79	4,275	SH	SOLE	1	4,275	
WESTELL TECHNOLOGIES CL A	EQUITY	957541105	818	202,500	SH	SOLE	3	202,500	
WESTERN DIGITAL CORP.	EQUITY	958102105	627	69,245	SH	SOLE	1	69,245	
WESTERN GAS RESOURCES, INC.	EQUITY	958259103	1653	50,788	SH	SOLE	1	50,788	
WESTERN WIRELESS CORP. CLASS A	EQUITY	95988E204	108	19,217	SH	SOLE	1	19,217	
WESTFIELD FINANCIAL IN	EQUITY	96008D101	28	1,807	SH	SOLE	1	1,807	

WESTPOINT STEVENS INC. CLASS A	EQUITY	961238102	5	11,805	SH	SOLE	1	11,805		
WESTPORT RESOURCES	EQUITY	961418100	146	7,224	SH	SOLE	1	7,224		
WESTWOOD ONE INC	EQUITY	961815107	8635	276,400	SH	DEFINED	2		276,400	
WESTWOOD ONE INC COM	EQUITY	961815107	15498	496,103	SH	SOLE	3	430,700		65,403
WESTWOOD ONE, INC.	EQUITY	961815107	4416	141,344	SH	SOLE	1	141,344		
WET SEAL, INC.	EQUITY	961840105	67	9,206	SH	SOLE	1	9,206		
WEYERHAEUSER CO.	EQUITY	962166104	4563	95,410	SH	SOLE	1	95,410		
WFS FINANCIAL, INC.	EQUITY	92923B106	49	2,514	SH	SOLE	1	2,514		
WGL HOLDINGS INC.	EQUITY	92924F106	2178	82,212	SH	SOLE	1	82,212		
W-H ENERGY SERVICES INC	EQUITY	92925E108	143	8,346	SH	SOLE	1	8,346		
WHIRLPOOL CORP.	EQUITY	963320106	1477	30,129	SH	SOLE	1	30,129		
WHITE ELECTR DESIGNS C	EQUITY	963801105	43	6,307	SH	SOLE	1	6,307		
WHITEHALL JEWELLERS IN	EQUITY	965063100	35	4,074	SH	SOLE	1	4,074		
WHITNEY HOLDING CORP.	EQUITY	966612103	20	576	SH	SOLE	1	576		
WHOLE FOODS MARKET I	EQUITY	966837106	4506	80,991	SH	SOLE	1	80,991		
WILD OATS MARKETS, INC.	EQUITY	96808B107	76	8,227	SH	SOLE	1	8,227		
WILLIAMS COMPANIES, INC.	EQUITY	969457100	1045	228,237	SH	SOLE	1	228,237		
WILLIAMS SONOMA INC	EQUITY	969904101	1685	77,300	SH	DEFINED	2		77,300	
WILLIAMS-SONOMA, INC.	EQUITY	969904101	3403	156,114	SH	SOLE	1	156,114		
WILLOW GROVE BANCORP I	EQUITY	97111W101	26	1,761	SH	SOLE	1	1,761		
WILMINGTON TRUST CORP	EQUITY	971807102	2453	88,255	SH	SOLE	1	88,255		
WILSON GREATBATCH TECH INC	EQUITY	972232102	2693	96,200	SH	SOLE	3	96,200		
WILSON GREATBATCH TECHNOLOGIES	EQUITY	972232102	211	7,551	SH	SOLE	1	7,551		
WILSONS THE LEATHER EXPERTS	EQUITY	972463103	20	5,081	SH	SOLE	1	5,081		
WIMM-BILL-DANN FOODS ADR	EQUITY	97263M109	2541	146,709	SH	SOLE	1	146,709		
WIND RIVER SYSTEMS INC.	EQUITY	973149107	387	129,884	SH	SOLE	1	129,884		
WINN-DIXIE STORES, INC.	EQUITY	974280109	1569	118,646	SH	SOLE	1	118,646		
WINNEBAGO INDUSTRIES, INC.	EQUITY	974637100	119	4,375	SH	SOLE	1	4,375		
WINSTON HOTELS INC	EQUITY	97563A102	40	6,083	SH	SOLE	1	6,083		
WINTRUST FINANCIAL CORP	EQUITY	97650W108	152	5,330	SH	SOLE	1	5,330		
WIRELESS FACILITIES INC.	EQUITY	97653A103	48	8,343	SH	SOLE	1	8,343		
WISCONSIN ENERGY CORP.	EQUITY	976657106	3969	156,278	SH	SOLE	1	156,278		
WITNESS SYSTEMS INC	EQUITY	977424100	16	4,975	SH	SOLE	1	4,975		
WM. WRIGLEY JR. CO.	EQUITY	982526105	5446	96,390	SH	SOLE	1	96,390		
WMS INDUSTRIES INC.	EQUITY	929297109	101	7,894	SH	SOLE	1	7,894		
WOLVERINE WORLD WIDE, INC.	EQUITY	978097103	251	14,981	SH	SOLE	1	14,981		
WOMEN FIRST HEALTHCARE	EQUITY	978150100	3	5,644	SH	SOLE	1	5,644		
WOODHEAD INDS INC COM	EQUITY	979438108	45	3,806	SH	SOLE	1	3,806		
WOODWARD GOVERNOR CO.	EQUITY	980745103	112	3,221	SH	SOLE	1	3,221		
WORLD ACCEPTANCE CORP.	EQUITY	981419104	35	3,912	SH	SOLE	1	3,912		
WORLD FUEL SVCS CORP	EQUITY	981475106	66	3,218	SH	SOLE	1	3,218		
WORLD WRESTLING ENTMNT	EQUITY	98156Q108	28	3,621	SH	SOLE	1	3,621		

WORTHINGTON INDS IN	EQUITY	981811102	682	57,200	SH	DEFINED	2		57,200
WORTHINGTON INDUSTRIES, INC.	EQUITY	981811102	728	61,030	SH	SOLE	1	61,030	
WPS RESOURCES CORP.	EQUITY	92931B106	2148	53,706	SH	SOLE	1	53,706	
WRIGHT MED GROUP INC	EQUITY	98235T107	100	5,682	SH	SOLE	1	5,682	
WSFS FINANCIAL CORP	EQUITY	929328102	90	2,861	SH	SOLE	1	2,861	
WYETH	EQUITY	983024100	48217	1,274,910	SH	SOLE	1	1,274,910	
WYETH	EQUITY	983024100	10951	289,568	SH	DEFINED	2		289,568
WYNDHAM INTERNATIONAL, INC.	EQUITY	983101106	53	253,985	SH	SOLE	1	253,985	
XCEL STATES POWER-MINES	EQUITY	98389B100	2298	179,426	SH	SOLE	1	179,426	
XEROX CORP.	EQUITY	984121103	2831	325,397	SH	SOLE	1	325,397	
XICOR INC	EQUITY	984903104	31	7,524	SH	SOLE	1	7,524	
XILINX INC	EQUITY	983919101	17683	755,350	SH	DEFINED	2		755,350
XILINX INC COM	EQUITY	983919101	819	35,000	SH	SoLe	3	35,000	
XILINX, INC.	EQUITY	983919101	3814	162,910	SH	SOLE	1	162,910	
XL CAPITAL LTD	EQUITY	G98255105	4119	58,200	SH	SOLE	1	58,200	
XM SATELLITE RADIO HOLDINGS	EQUITY	983759101	115	19,539	SH	SOLE	1	19,539	
X-RITE, INC.	EQUITY	983857103	54	6,471	SH	SOLE	1	6,471	
XTO ENERGY CORP COM	EQUITY	98385X106	2156	113,466	SH	SoLe	3	113,466	
XTO ENERGY INC	EQUITY	98385X106	4315	227,097	SH	SOLE	1	227,097	
YAHOO INC	EQUITY	984332106	27469	1,143,575	SH	DEFINED	2		1,143,575
YAHOO!, INC.	EQUITY	984332106	6484	269,937	SH	SOLE	1	269,937	
YANKEE CANDLE INC	EQUITY	984757104	2788	163,700	SH	DEFINED	2		163,700
YARDVILLE NATL BANCORP	EQUITY	985021104	45	2,669	SH	SOLE	1	2,669	
YELLOW CORP.	EQUITY	985509108	252	10,451	SH	SOLE	1	10,451	
YORK INTERNATIONAL CORP.	EQUITY	986670107	1121	53,370	SH	SOLE	1	53,370	
YOUNG BROADCASTING, INC. CLASS A	EQUITY	987434107	62	5,044	SH	SOLE	1	5,044	
YOUNG INNOVATIONS INC	EQUITY	987520103	35	1,574	SH	SOLE	1	1,574	
YPF S.A.-Sponsored ADR	EQUITY	9842451000	265	9,000	SH	SOLE	1	9,000	
YUKOS-ADR	EQUITY	98849W108	7381	50,470	SH	SOLE	1	50,470	
Yum Brands Inc	EQUITY	988498101	1289	53,000	SH	DEFINED	4		53,000
YUM! BRANDS INC	EQUITY	988498101	3175	130,510	SH	SOLE	1	130,510	
ZALE CORP.	EQUITY	988858106	15	446	SH	SOLE	1	446	
ZEBRA TECHNOLOGIES CORP. CLASS A	EQUITY	989207105	21	321	SH	SOLE	1	321	
ZEBRA TECHNOLOGIES CP CL A	EQUITY	989207105	46907	728,374	SH	SoLe	3	690,200	38,174
ZENITH NATIONAL INSURANCE CORP	EQUITY	989390109	64	2,997	SH	SOLE	1	2,997	
ZIMMER HLDGS INC COM	EQUITY	98956P102	19300	396,876	SH	SoLe	3	336,400	60,476
ZIMMER HOLDINGS INC	EQUITY	98956P102	4206	86,492	SH	SOLE	1	86,492	
ZIMMER HOLDINGS INC	EQUITY	98956P102	8111	166,800	SH	DEFINED	2		166,800
ZIONS BANCORPORATION	EQUITY	989701107	2934	68,578	SH	SOLE	1	68,578	
ZOLL MEDICAL CORP.	EQUITY	989922109	124	3,037	SH	SOLE	1	3,037	
ZOMAX INCORPORATED	EQUITY	989929104	31	10,590	SH	SOLE	1	10,590	
ZORAN CORP.	EQUITY	98975F101	126	9,728	SH	SOLE	1	9,728	

ZYGO CORP.	EQUITY	989855101	32	5,656 SH	SOLE	1	5,656
ZYMOGENETICS INC	EQUITY	98985T109	33	3,627 SH	SOLE	1	3,627