

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

FORM 13F

FORM 13F COVER PAGE

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

Check here if Amendment [ ]; Amendment Number:

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

Institutional Investment Manager Filing this Report:

Name: AMERICAN INTERNATIONAL GROUP, INC.

Address: 70 Pine Street

New York, New York 10270

Form 13F File Number: 28-219

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

Person Signing this Report on Behalf of Reporting Manager:

Name: Edward E. Matthews

Title: Senior Vice Chairman -- Investments and Financial Services

Phone: (212) 770-7000

Signature, Place, and Date of Signing:

/s/ Edward E. Matthews                      New York, New York                      November 14, 2002  
-----  
(Signature)                                      (City, State)                                      (Date)

Report Type (Check only one.):

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

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

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

FORM 13F SUMMARY PAGE

REPORT SUMMARY:

Number of Other Included Managers: 4

Form 13F Information Table Entry Total: 3,601

Form 13F Information Table Value Total: \$15,686,113 (thousands)

List of Other Included Managers:

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

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

NAME OF ISSUER	TITLE	CUSIP	VALUE	SHRS	OR	SH/	PUT/	INVSTMT	OTHR	VOTING AUTHORITY		
	CLASS		(X\$1000)	PRN	AMT	PRN	CALL	DSCRETN	MGRS	SOLE	SHARED	NONE
1-800 CONTACTS INC	EQUITY	681977104	18		1,794			DEFINED	1		1,794	
1-800-FLOWERS.COM INC	EQUITY	68243Q106	29		4,194			DEFINED	1		4,194	
1ST SOURCE CORP.	EQUITY	336901103	69		4,907			DEFINED	1		4,907	
21ST CENTURY INSURANCE COMPANY	EQUITY	90130N103	551024	53,445,620				DEFINED	1		53,445,620	
21ST CENTURY INSURANCE COMPANY	EQUITY	90130N103	5		462			DEFINED	1		462	
3COM CORP.	EQUITY	885535104	1884		478,058			DEFINED	1		478,058	
3D SYSTEMS CORPORATION	EQUITY	88554D205	16		2,441			DEFINED	1		2,441	
3M	EQUITY	88579Y101	2364		21,500			DEFINED	4		21,500	
3M CO	EQUITY	88579Y101	38859		353,360			DEFINED	1		353,360	
3M CO	EQUITY	88579Y101	13009		118,300			DEFINED	2		118,300	
3M CO COM	EQUITY	88579Y101	2419		22000			Sole	3	22000		
3TEC ENERGY CORPORATION	EQUITY	88575R308	76		5,313			DEFINED	1		5,313	
4KIDS ENTERTAINMENT INC	EQUITY	350865101	76		3,222			DEFINED	1		3,222	
7-ELEVEN INC.	EQUITY	817826209	67		7,873			DEFINED	1		7,873	
99 CENTS ONLY STORES	EQUITY	65440K106	1926		93,036			DEFINED	1		93,036	
99 CENTS ONLY STORES COM	EQUITY	65440K106	19607		947174			Sole	3	913012		34162
A C MOORE ARTS & CRAFT	EQUITY	00086T103	87		4,118			DEFINED	1		4,118	
A.G. EDWARDS, INC.	EQUITY	281760108	3389		105,966			DEFINED	1		105,966	
AAIPHARMA INC	EQUITY	00252W104	45		3,783			DEFINED	1		3,783	
AAON INC	EQUITY	000360206	54		3,185			DEFINED	1		3,185	
AAR CORP.	EQUITY	000361105	41		8,685			DEFINED	1		8,685	
AARON RENTS, INC.	EQUITY	002535201	111		4,814			DEFINED	1		4,814	
ABBOTT LABORATORIES	EQUITY	002824100	30564		756,535			DEFINED	1		756,535	
Abbott Labs	EQUITY	002824100	3232		80,000			DEFINED	4		80,000	
ABBOTT LABS	EQUITY	002824100	13869		343,295			DEFINED	2		343,295	
ABC BANCORP	EQUITY	000400101	43		3,358			DEFINED	1		3,358	
ABERCROMBIE AND FITCH CO	EQUITY	002896207	708		36,000			DEFINED	2		36,000	
ABERCROMBIE AND FITCH CO.	EQUITY	002896207	2592		131,796			DEFINED	1		131,796	
ABGENIX, INC.	EQUITY	00339B107	189		29,136			DEFINED	1		29,136	
ABIOMED, INC.	EQUITY	003654100	14		4,230			DEFINED	1		4,230	
ABM INDUSTRIES, INC.	EQUITY	000957100	180		12,794			DEFINED	1		12,794	
ACACIA RESEARCH CORP.	EQUITY	003881109	26		6,659			DEFINED	1		6,659	
ACADIA REALTY TRUST	EQUITY	004239109	34		4,541			DEFINED	1		4,541	
ACCLAIM ENTERTAINMENT, INC.	EQUITY	004325205	26		23,637			DEFINED	1		23,637	
ACCREDITO HEALTH INC	EQUITY	00437V104	1430		30,000			DEFINED	2		30,000	
ACCREDITO HEALTH INC COM	EQUITY	00437V104	57008		1195628			Sole	3	1144616		51012
ACCREDITO HEALTH INC.	EQUITY	00437V104	19		390			DEFINED	1		390	
ACE LTD	EQUITY	00070K103	4044		136,590			DEFINED	1		136,590	
ACME COMMUNICATION INC	EQUITY	004631107	24		3,135			DEFINED	1		3,135	
ACTEL CORP.	EQUITY	004934105	74		7,144			DEFINED	1		7,144	
ACTERNA CORP	EQUITY	00503U105	4		9,071			DEFINED	1		9,071	
ACTION PERFORMANCE CO., INC.	EQUITY	004933107	136		5,286			DEFINED	1		5,286	
ACTIVE POWER INC	EQUITY	00504W100	15		11,378			DEFINED	1		11,378	
ACTIVISION INC NEW	EQUITY	004930202	14181		592,600			DEFINED	2		592,600	
ACTIVISION, INC.	EQUITY	004930202	2123		88,702			DEFINED	1		88,702	
ACTRADE FINANCIAL TECHNOLOGIES	EQUITY	00507P102	6		2,333			DEFINED	1		2,333	
ACTUANT CORP	EQUITY	00508X203	115		3,113			DEFINED	1		3,113	
ACTUATE CORP.	EQUITY	00508B102	14		14,966			DEFINED	1		14,966	
ACUITY BRANDS INC	EQUITY	00508Y102	172		14,043			DEFINED	1		14,043	
ACXIOM CORP.	EQUITY	005125109	1661		117,143			DEFINED	1		117,143	
ADAPTEC, INC.	EQUITY	00651F108	6		1,449			DEFINED	1		1,449	
ADC Telecommunications	EQUITY	000886101	125		100,000			DEFINED	4		100,000	
ADC TELECOMMUNICATIONS, INC	EQUITY	000886101	441		383,456			DEFINED	1		383,456	
ADE CORP.	EQUITY	00089C107	13		3,179			DEFINED	1		3,179	
ADELPHIA COMMUNICATIONS CORP.	EQUITY	006848303	22		14,549			DEFINED	1		15	

ADMINISTAFF, INC.	EQUITY	007094105	25	6,489	SH	DEFINED	1		6,489	
ADOBE SYS INC	EQUITY	00724F101	3010	157,600	SH	DEFINED	2		157,600	
ADOBE SYSTEMS INC.	EQUITY	00724F101	2395	125,404	SH	DEFINED	1		125,404	
ADOLOR CORPORATION	EQUITY	00724X102	148	10,588	SH	DEFINED	1		10,588	
ADTRAN, INC.	EQUITY	00738A106	886	56,769	SH	DEFINED	1		56,769	
ADVANCE AUTO PARTS	EQUITY	00751Y106	10	186	SH	DEFINED	1		186	
ADVANCE AUTO PARTS COM	EQUITY	00751Y106	38880	737200	SH	Sole	3	725400		11800
ADVANCED DIGITAL INFO CORP.	EQUITY	007525108	101	21,143	SH	DEFINED	1		21,143	
ADVANCED ENERGY INDUSTRIES	EQUITY	007973100	50	5,627	SH	DEFINED	1		5,627	
ADVANCED FIBRE COMMUNICATIONS	EQUITY	00754A105	1461	110,121	SH	DEFINED	1		110,121	
ADVANCED MARKETING SERV. INC.	EQUITY	00753T105	66	4,768	SH	DEFINED	1		4,768	
ADVANCED MEDICAL OPTICS	EQUITY	00763M108	45	4,712	SH	DEFINED	1		4,712	
ADVANCED MICRO DEVICES, INC.	EQUITY	007903107	817	153,043	SH	DEFINED	1		153,043	
ADVANCED NEUROMOD SYS COM	EQUITY	00757t101	6426	193100	SH	Sole	3	193100		
ADVANCED POWER TECHNOLOG INC	EQUITY	00761E108	7	1,860	SH	DEFINED	1		1,860	
ADVANCED TISSUE SCIENCES, INC.	EQUITY	00755F103	19	24,842	SH	DEFINED	1		24,842	
ADVANCEPCS	EQUITY	00790K109	13267	588,866	SH	DEFINED	1		588,866	
ADVANCES NEUROMODULATIONS SYS	EQUITY	00757T101	100	3,015	SH	DEFINED	1		3,015	
ADVANTA CORP [B]	EQUITY	007942204	78	7,511	SH	DEFINED	1		7,511	
ADVENT SOFTWARE, INC.	EQUITY	007974108	611	53,325	SH	DEFINED	1		53,325	
ADVISORY BRD CO	EQUITY	00762W107	47	1,572	SH	DEFINED	1		1,572	
ADVO, INC.	EQUITY	007585102	203	6,406	SH	DEFINED	1		6,406	
AEP INDS INC COM	EQUITY	001031103	37	1,376	SH	DEFINED	1		1,376	
AEROFLEX, INC	EQUITY	007768104	103	20,374	SH	DEFINED	1		20,374	
AEROPOSTALE INC	EQUITY	007865108	65	4,241	SH	DEFINED	1		4,241	
AES DRAX ENERGY LTD	EQUITY	00130H105	598	238,134	SH	DEFINED	1		238,134	
AETHER SYSTEMS INC.	EQUITY	00808V105	33	12,255	SH	DEFINED	1		12,255	
AETNA INC-NEW	EQUITY	00817Y108	2381	66,501	SH	DEFINED	1		66,501	
AFC ENTERPRISES	EQUITY	00104Q107	98	4,841	SH	DEFINED	1		4,841	
AFFILIATED COMPUTER CL A	EQUITY	008190100	51373	1207356	SH	Sole	3	1138342		69014
AFFILIATED COMPUTER SERVICES CLASS A	EQUITY	008190100	7452	175,140	SH	DEFINED	1		175,140	
AFFILIATED COMPUTER SVCS I	EQUITY	008190100	8246	193,800	SH	DEFINED	2		193,800	
AFFILIATED MANAGERS GROUP	EQUITY	008252108	13	300	SH	DEFINED	1		300	
AFFYMETRIX INC	EQUITY	00826T108	13	642	SH	DEFINED	1		642	
AFLAC, INC.	EQUITY	001055102	7797	254,060	SH	DEFINED	1		254,060	
AFTERMARKET TECHNOLOGY	EQUITY	008318107	33	2,565	SH	DEFINED	1		2,565	
AFTERMARKET TECHNOLOGY COR	EQUITY	008318107	2316	179,100	SH	DEFINED	2		179,100	
Agco Corp	EQUITY	001084102	812	35,000	SH	DEFINED	4		35,000	
AGCO CORP.	EQUITY	001084102	2304	99,316	SH	DEFINED	1		99,316	
AGERE SYSTEMS INC-CL B W/I	EQUITY	00845V209	22	22,197	SH	DEFINED	1		22,197	
AGILE SOFTWARE CORP.	EQUITY	00846X105	82	12,807	SH	DEFINED	1		12,807	
AGILENT TECHNOLOGIES INC.	EQUITY	00846U101	2668	204,250	SH	DEFINED	1		204,250	
AGL RESOURCES, INC.	EQUITY	001204106	2692	121,859	SH	DEFINED	1		121,859	
AIR PRODS & CHEMS INC COM	EQUITY	009158106	1890	45000	SH	Sole	3	45000		
AIR PRODUCTS AND CHEMICALS INC	EQUITY	009158106	4088	97,310	SH	DEFINED	1		97,310	
AIRBORNE INC.	EQUITY	009269101	1347	118,759	SH	DEFINED	1		118,759	
AIRGAS, INC.	EQUITY	009363102	1491	113,567	SH	DEFINED	1		113,567	
AIRGATE PCS, INC.	EQUITY	009367103	4	8,304	SH	DEFINED	1		8,304	
AIRTRAN HOLDINGS, INC.	EQUITY	00949P108	67	21,393	SH	DEFINED	1		21,393	
AK STEEL CORP.	EQUITY	001547108	27978	3,827,298	SH	DEFINED	1		3,827,298	
AKAMAI TECHNOLOGIES INC.	EQUITY	00971T101	28	33,396	SH	DEFINED	1		33,396	
AKSYS LTD	EQUITY	010196103	48	8,642	SH	DEFINED	1		8,642	
ALABAMA NATIONAL BANCORP	EQUITY	010317105	150	3,307	SH	DEFINED	1		3,307	
ALAMO GROUP INC	EQUITY	011311107	26	2,102	SH	DEFINED	1		2,102	
ALAMOSA HOLDINGS INC.	EQUITY	011589108	6	25,020	SH	DEFINED	1		25,020	
ALARIS MEDICAL INC	EQUITY	011637105	23	4,818	SH	DEFINED	1		4,818	
ALASKA AIR GROUP, INC.	EQUITY	011659109	764	43,177	SH	DEFINED	1		43,177	
ALASKA COMM. SYS. HLDGS., INC.	EQUITY	01167P101	4	2,101	SH	DEFINED	1		2,101	
ALBANY INTERNATIONAL CORP. CLASS A	EQUITY	012348108	961	50,640	SH	DEFINED	1		50,640	
ALBANY MOLECULAR	EQUITY	012423109	120	7,027	SH	DEFINED	1		7,027	
ALBEMARLE CORP.	EQUITY	012653101	1401	55,397	SH	DEFINED	1		55,397	
ALBERTO CULVER CO	EQUITY	013068101	2452	50,000	SH	DEFINED	2		50,000	
ALBERTO-CULVER CO. CLASS B	EQUITY	013068101	1239	25,272	SH	DEFINED	1		25,272	
ALBERTSONS INC	EQUITY	013104104	4735	195,970	SH	DEFINED	2		195,970	

ALBERTSON'S, INC.	EQUITY	013104104	4213	174,360	SH	DEFINED	1		174,360	
ALCOA, INC.	EQUITY	013817101	7865	407,490	SH	DEFINED	1		407,490	
ALCON INC	EQUITY	H01301102	6440	166,200	SH	DEFINED	2		166,200	
ALDERWOODS GROUP INC	EQUITY	014383103	88	13,547	SH	DEFINED	1		13,547	
ALEXANDER & BALDWIN, INC.	EQUITY	014482103	1514	68,064	SH	DEFINED	1		68,064	
ALEXANDER'S, INC.	EQUITY	014752109	41	673	SH	DEFINED	1		673	
ALEXANDRIA REAL EST EQ COM	EQUITY	015271109	6950	163600	SH	Sole	3	131300		32300
ALEXANDRIA REAL ESTATE EQUITIE	EQUITY	015271109	228	5,362	SH	DEFINED	1		5,362	
ALEXION PHARMACEUTICALS, INC.	EQUITY	015351109	71	6,153	SH	DEFINED	1		6,153	
ALFA CORP.	EQUITY	015385107	145	11,821	SH	DEFINED	1		11,821	
ALICO INC	EQUITY	016230104	33	1,162	SH	DEFINED	1		1,162	
ALIGN TECHNOLOGY INC	EQUITY	016255101	31	11,218	SH	DEFINED	1		11,218	
ALKERMES INC	EQUITY	01642T108	146	18,519	SH	DEFINED	1		18,519	
ALLEGHANY CORP	EQUITY	017175100	16	83	SH	DEFINED	1		83	
ALLEGHENY ENERGY, INC.	EQUITY	017361106	6086	464,576	SH	DEFINED	1		464,576	
ALLEGHENY TECHNOLOGIES, INC.	EQUITY	01741R102	2742	396,216	SH	DEFINED	1		396,216	
ALLEGIANCE TELECOM I	EQUITY	01747T102	29	35,025	SH	DEFINED	1		35,025	
ALLEGIANTE BANCORP INC	EQUITY	017476102	65	4,009	SH	DEFINED	1		4,009	
ALLEN TELECOM, INC.	EQUITY	018091108	50	9,322	SH	DEFINED	1		9,322	
ALLERGAN, INC.	EQUITY	018490102	23168	425,880	SH	DEFINED	1		425,880	
ALLETE INC.	EQUITY	018522102	2452	113,501	SH	DEFINED	1		113,501	
ALLIANCE DATA SYS CORP COM	EQUITY	018581108	31496	2078959	SH	Sole	3	2010779		68180
ALLIANCE DATA SYSTEMS	EQUITY	018581108	12	791	SH	DEFINED	1		791	
ALLIANCE GAMING CORP	EQUITY	01859P609	222	14,363	SH	DEFINED	1		14,363	
ALLIANCE GAMING CORP COM NEW	EQUITY	01859P609	12932	836500	SH	Sole	3	836500		
ALLIANCE IMAGING INC	EQUITY	018606202	47	3,962	SH	DEFINED	1		3,962	
ALLIANCE SEMICONDUCTOR CORP.	EQUITY	01877H100	32	8,518	SH	DEFINED	1		8,518	
ALLIANT ENERGY CORP.	EQUITY	018802108	2335	121,306	SH	DEFINED	1		121,306	
ALLIANT TECHSYSTEMS COM	EQUITY	018804104	14598	210800	SH	Sole	3	182650		28150
ALLIANT TECHSYSTEMS INC	EQUITY	018804104	28	411	SH	DEFINED	1		411	
ALLIED CAPITAL CORP	EQUITY	01903Q108	4972	227,131	SH	DEFINED	1		227,131	
ALLIED WASTE INDUSTRIES, INC.	EQUITY	019589308	1160	157,813	SH	DEFINED	1		157,813	
ALLMERICA FINANCIAL CORP	EQUITY	019754100	849	70,767	SH	DEFINED	1		70,767	
ALLOS THERAPEUTICS INC	EQUITY	019777101	66	7,799	SH	DEFINED	1		7,799	
ALLOY ONLINE, INC	EQUITY	019855105	88	10,584	SH	DEFINED	1		10,584	
ALLSCRIPTS HEALTHCARE SOLUTION	EQUITY	01988P108	22	7,859	SH	DEFINED	1		7,859	
ALLSTATE CORP	EQUITY	020002101	12844	361,300	SH	DEFINED	2		361,300	
ALLSTATE CORP.	EQUITY	020002101	12644	355,660	SH	DEFINED	1		355,660	
ALLTEL CORP	EQUITY	020039103	4058	101,120	SH	DEFINED	2		101,120	
ALLTEL CORP.	EQUITY	020039103	6084	151,610	SH	DEFINED	1		151,610	
ALPHARMA INC. CLASS A	EQUITY	020813101	96	10,012	SH	DEFINED	1		10,012	
ALTERA CORP	EQUITY	021441100	1907	220,000	SH	DEFINED	2		220,000	
ALTERA CORP.	EQUITY	021441100	1605	185,101	SH	DEFINED	1		185,101	
ALTIRIS INC	EQUITY	02148M100	17	1,698	SH	DEFINED	1		1,698	
AMAZON.COM, INC.	EQUITY	023135106	166	10,398	SH	DEFINED	1		10,398	
AMB PPTY CORP	EQUITY	00163T109	4780	165400	SH	Sole	3	134094		31306
AMB PROPERTY CORP	EQUITY	00163T109	35	1,211	SH	DEFINED	1		1,211	
AMBAC FINANCIAL GROUP INC.	EQUITY	023139108	2509	46,559	SH	DEFINED	1		46,559	
AMBASSADORS GROUP INC	EQUITY	023177108	28	1,887	SH	DEFINED	1		1,887	
AMC ENTERTAINMENT, INC.	EQUITY	001669100	70	9,410	SH	DEFINED	1		9,410	
AMCOL INTERNATIONAL CORP.	EQUITY	02341W103	38	6,727	SH	DEFINED	1		6,727	
AMCORE FINANCIAL, INC.	EQUITY	023912108	184	8,381	SH	DEFINED	1		8,381	
AMERADA HESS CORP	EQUITY	023551104	2652	39,067	SH	DEFINED	1		39,067	
AMERCO, INC.	EQUITY	023586100	34	3,380	SH	DEFINED	1		3,380	
AMEREN CORP.	EQUITY	023608102	11035	264,948	SH	DEFINED	1		264,948	
Ameren Corporation	EQUITY	023608102	5206	125,000	SH	DEFINED	4		125,000	
AMERICA MOVIL-SERIES L ADR	EQUITY	02364W105	2860	236,750	SH	DEFINED	1		236,750	
AMERICAN AXLE & MFG HOLDINGS	EQUITY	024061103	10	382	SH	DEFINED	1		382	
AMERICAN AXLE + MFG HLDGS	EQUITY	024061103	1911	76,500	SH	DEFINED	2		76,500	
AMERICAN CAP. STRATEGIES, INC.	EQUITY	024937104	10553	560,118	SH	DEFINED	1		560,118	
AMERICAN EAGLE OUTFITTERS	EQUITY	02553E106	1157	95,902	SH	DEFINED	1		95,902	
AMERICAN ELECTRIC POWER, INC.	EQUITY	025537101	4140	145,210	SH	DEFINED	1		145,210	
American Express	EQUITY	025816109	780	25,000	SH	DEFINED	4		25,000	
AMERICAN EXPRESS CO	EQUITY	025816109	13584	435,600	SH	DEFINED	2		435,600	

AMERICAN EXPRESS CO.	EQUITY	025816109	49145	1,576,180	SH	DEFINED	1	1,576,180	
AMERICAN FINANCIAL GROUP, INC.	EQUITY	025932104	2103	91,336	SH	DEFINED	1	91,336	
AMERICAN FINANCIAL HLDGS INC.	EQUITY	026075101	241	7,915	SH	DEFINED	1	7,915	
AMERICAN FIRST MORTGAGE INVES	EQUITY	55272X102	4495	554,917	SH	DEFINED	1	554,917	
AMERICAN GREETINGS CORP. CLASS A	EQUITY	026375105	469	29,111	SH	DEFINED	1	29,111	
AMERICAN HEALTHWAYS INC	EQUITY	02649V104	59	3,625	SH	DEFINED	1	3,625	
AMERICAN HOME MTG HLDG	EQUITY	02660M108	32	2,936	SH	DEFINED	1	2,936	
AMERICAN INTL GROUP INC	EQUITY	026874107	1655	30,250	SH	DEFINED	2	30,250	
AMERICAN INTL GRP INC COM	EQUITY	026874107	246638	4,508,927	SH	DEFINED	1	4,508,927	
AMERICAN ITALIAN PASTA CO. CLASS A	EQUITY	027070101	201	5,629	SH	DEFINED	1	5,629	
AMERICAN MANAGEMENT SYSTEMS	EQUITY	027352103	169	13,287	SH	DEFINED	1	13,287	
AMERICAN MED SEC GROUP	EQUITY	02744P101	30	2,093	SH	DEFINED	1	2,093	
AMERICAN MEDICAL SYSTEMS HOLDI	EQUITY	02744M108	138	6,627	SH	DEFINED	1	6,627	
AMERICAN NATIONAL IN	EQUITY	028591105	10	149	SH	DEFINED	1	149	
AMERICAN NATL BANKSHAR	EQUITY	027745108	54	1,969	SH	DEFINED	1	1,969	
AMERICAN PHARMACEUTICA	EQUITY	02886P109	50	3,057	SH	DEFINED	1	3,057	
AMERICAN PHYSICIANS CAPITAL IN	EQUITY	028884104	57	3,376	SH	DEFINED	1	3,376	
AMERICAN POWER CONVERSION	EQUITY	0290066107	823	86,132	SH	DEFINED	1	86,132	
American Standard Co	EQUITY	029712106	954	15,000	SH	DEFINED	4	15,000	
AMERICAN STANDARD COMPANIES	EQUITY	029712106	2004	31,498	SH	DEFINED	1	31,498	
AMERICAN STATES WATER CO.	EQUITY	029899101	135	5,142	SH	DEFINED	1	5,142	
AMERICAN SUPERCONDUCTOR CORP	EQUITY	030111108	19	6,947	SH	DEFINED	1	6,947	
AMERICAN TOWER CORP	EQUITY	029912201	87	54,837	SH	DEFINED	1	54,837	
AMERICAN WATER WORKS CO., INC.	EQUITY	030411102	5928	132,738	SH	DEFINED	1	132,738	
AMERICAN WOODMARK CORP.	EQUITY	030506109	79	1,554	SH	DEFINED	1	1,554	
AMERICREDIT CORP.	EQUITY	03060R101	1788	221,592	SH	DEFINED	1	221,592	
AMERIGROUP CORP	EQUITY	03073T102	110	3,265	SH	DEFINED	1	3,265	
AMERIPATH, INC.	EQUITY	03071D109	142	9,551	SH	DEFINED	1	9,551	
AMERISOURCEBERGEN CO	EQUITY	03073E105	30130	421,874	SH	DEFINED	1	421,874	
AMERISTAR CASINOS	EQUITY	03070Q101	67	3,519	SH	DEFINED	1	3,519	
AMERITRADE HOLDING CORP - CL A	EQUITY	03074K100	116	31,220	SH	DEFINED	1	31,220	
AMERON, INC.	EQUITY	030710107	60	1,219	SH	DEFINED	1	1,219	
AMERUS GROUP CO.	EQUITY	03072M108	1503	52,985	SH	DEFINED	1	52,985	
AMETEK, INC.	EQUITY	031100100	1593	54,712	SH	DEFINED	1	54,712	
AMGEN INC	EQUITY	031162100	16175	387,901	SH	DEFINED	2	387,901	
AMGEN, INC.	EQUITY	031162100	49750	1,047,592	SH	DEFINED	1	1,047,592	
AMKOR TECHNOLOGY, INC	EQUITY	031652100	3	1,175	SH	DEFINED	1	1,175	
AMLI RESIDENTIAL PROPERTIES	EQUITY	001735109	106	4,798	SH	DEFINED	1	4,798	
AMN HEALTHCARE SERVICE	EQUITY	001744101	3	185	SH	DEFINED	1	185	
AMN HEALTHCARE SVCS INC	EQUITY	001744101	925	50,000	SH	DEFINED	2	50,000	
AMPHENOL CORP. CLASS A	EQUITY	032095101	293	9,439	SH	DEFINED	1	9,439	
AMR CORP.	EQUITY	001765106	287	68,674	SH	DEFINED	1	68,674	
AMSOUTH BANCORPORATION	EQUITY	032165102	3287	158,482	SH	DEFINED	1	158,482	
AMSURG CORP CL A	EQUITY	03232P405	209	6,928	SH	DEFINED	1	6,928	
AMSURG CORP CL A	EQUITY	03232P405	28592	947682	SH	Sole	3	938982	8700
AMYLIN PHARMACEUTICALS INC	EQUITY	032346108	831	50,000	SH	DEFINED	2	50,000	
AMYLIN PHARMACEUTICALS, INC.	EQUITY	032346108	346	20,799	SH	DEFINED	1	20,799	
ANADARKO PETE CORP	EQUITY	032511107	7928	178,000	SH	DEFINED	2	178,000	
ANADARKO PETROLEUM CORP.	EQUITY	032511107	27173	610,082	SH	DEFINED	1	610,082	
ANADIGICS, INC.	EQUITY	032515108	22	10,377	SH	DEFINED	1	10,377	
ANALOG DEVICES, INC.	EQUITY	032654105	3080	156,350	SH	DEFINED	1	156,350	
ANALOGIC CORP.	EQUITY	032657207	94	2,251	SH	DEFINED	1	2,251	
ANAREN MICROWAVE, INC	EQUITY	032744104	63	7,630	SH	DEFINED	1	7,630	
ANCHOR BANCORP WISCONSIN, INC.	EQUITY	032839102	144	7,153	SH	DEFINED	1	7,153	
ANDREW CORP.	EQUITY	034425108	282	43,113	SH	DEFINED	1	43,113	
ANDRX GROUP	EQUITY	034553107	3954	178,532	SH	DEFINED	1	178,532	
ANGELICA CORP	EQUITY	034663104	63	2,930	SH	DEFINED	1	2,930	
ANGLO AMERICAN PLC - UNSP ADR	EQUITY	03485P102	2094	166,210	SH	DEFINED	1	166,210	
Anheuser Busch	EQUITY	035229103	2024	40,000	SH	DEFINED	4	40,000	
ANHEUSER BUSCH COS INC	EQUITY	035229103	8197	162,000	SH	DEFINED	2	162,000	
ANHEUSER-BUSCH COMPANIES, INC.	EQUITY	035229103	45463	898,480	SH	DEFINED	1	898,480	
ANIXTER INTERNATIONALL, INC.	EQUITY	035290105	218	10,597	SH	DEFINED	1	10,597	
ANN TAYLOR STORES CORP.	EQUITY	036115103	344	14,933	SH	DEFINED	1	14,933	
ANNALY MTG MGMT INC	EQUITY	035710409	11427	619,362	SH	DEFINED	1	619,362	

ANNTAYLOR STORES CORP COM	EQUITY	036115103	48475	2104862	SH	Sole	3	2056326		48536
ANSWERTHINK INC	EQUITY	036916104	23	15,898	SH	DEFINED	1		15,898	
ANSYS INC	EQUITY	03662Q105	86	5,013	SH	DEFINED	1		5,013	
ANTEON INTERNATIONAL CORP	EQUITY	03674E108	138	5,084	SH	DEFINED	1		5,084	
ANTEON INTL CORP COM	EQUITY	03674E108	34335	1263228	SH	Sole	3	1244028		19200
ANTHEM INC	EQUITY	03674B104	5438	75,175	SH	DEFINED	1		75,175	
ANTHEM INC	EQUITY	03674B104	3417	52,564	SH	DEFINED	2		52,564	
ANTHEM INC COM	EQUITY	03674B104	21688	333662	SH	Sole	3	272300		61362
ANTHRACITE CAPITAL INC.	EQUITY	037023108	6041	534,564	SH	DEFINED	1		534,564	
ANTI GENICS INC.	EQUITY	037032109	60	7,448	SH	DEFINED	1		7,448	
ANWORTH MORTGAGE ASSET	EQUITY	037347101	2428	199,146	SH	DEFINED	1		199,146	
AO Tafneft ADR	EQUITY	03737P306	390	25,000	SH	DEFINED	1		25,000	
AOL Time Warner	EQUITY	00184A105	117	10,000	SH	DEFINED	4		10,000	
AOL TIME WARNER	EQUITY	00184A105	142	12,192	SH	DEFINED	2		12,192	
AOL TIME WARNER INC.	EQUITY	00184A105	25292	2,161,694	SH	DEFINED	1		2,161,694	
AON CORP.	EQUITY	037389103	2464	120,238	SH	DEFINED	1		120,238	
APAC TELESERVICES, INC.	EQUITY	00185E106	25	8,754	SH	DEFINED	1		8,754	
APACHE CORP	EQUITY	037411105	11156	187,647	SH	DEFINED	2		187,647	
APACHE CORP.	EQUITY	037411105	3777	63,528	SH	DEFINED	1		63,528	
APARTMENT INVT & MGMT CL A	EQUITY	03748R101	30179	776800	SH	Sole	3	633746		143054
APARTMENT INVT & MGMT CO - A	EQUITY	03748R101	41	1,057	SH	DEFINED	1		1,057	
APEX MORTGAGE CAPITAL INC	EQUITY	037564101	8911	796,346	SH	DEFINED	1		796,346	
APHTON CORP.	EQUITY	03759P101	14	6,140	SH	DEFINED	1		6,140	
APOGEE ENTERPRISES, INC.	EQUITY	037598109	105	9,620	SH	DEFINED	1		9,620	
APOGENT TECHNOLOGIES	EQUITY	03760A101	2658	142,469	SH	DEFINED	1		142,469	
APOLLO GROUP INC	EQUITY	037604105	5533	127,400	SH	DEFINED	2		127,400	
APOLLO GROUP INC CL A	EQUITY	037604105	17955	413423	SH	Sole	3	349750		63673
APOLLO GROUP, INC. CLASS A	EQUITY	037604105	3526	81,192	SH	DEFINED	1		81,192	
APPLE COMPUTER, INC.	EQUITY	037833100	2534	174,736	SH	DEFINED	1		174,736	
APPLEBEES INTERNATIONAL, INC.	EQUITY	037899101	16	717	SH	DEFINED	1		717	
APPLERA CORP APPLIED BIOSYSTEM	EQUITY	038020103	1974	107,884	SH	DEFINED	1		107,884	
APPLICA INC.	EQUITY	03815A106	29	5,481	SH	DEFINED	1		5,481	
APPLIED FILMS CORP	EQUITY	038197109	41	3,745	SH	DEFINED	1		3,745	
APPLIED INDUSTRIAL TECH., INC.	EQUITY	03820C105	110	6,511	SH	DEFINED	1		6,511	
APPLIED MATERIALS, INC.	EQUITY	038222105	8579	742,800	SH	DEFINED	1		742,800	
APPLIED MICRO CIRCUITS CORP.	EQUITY	03822W109	412	144,000	SH	DEFINED	1		144,000	
APPLIED MOLECULAR EVOLUTION	EQUITY	03823E108	20	5,213	SH	DEFINED	1		5,213	
APRIA HEALTHCARE GROUP, INC.	EQUITY	037933108	2025	85,949	SH	DEFINED	1		85,949	
APTARGROUP, INC.	EQUITY	038336103	14	520	SH	DEFINED	1		520	
AQUILA INC	EQUITY	03840P102	983	239,757	SH	DEFINED	1		239,757	
ARACRUZ CELULOSE SA-SPON ADR	EQUITY	038496204	276	18,840	SH	DEFINED	1		18,840	
ARAIID PHARMACEUTICLAS, INC.	EQUITY	04033A100	31	9,832	SH	DEFINED	1		9,832	
ARAMARK CORP	EQUITY	038521100	8	399	SH	DEFINED	1		399	
ARBITRON, INC.	EQUITY	03875Q108	340	9,964	SH	DEFINED	1		9,964	
ARCH CHEMICALS, INC.	EQUITY	03937R102	121	6,809	SH	DEFINED	1		6,809	
ARCH COAL, INC.	EQUITY	039380100	1398	84,477	SH	DEFINED	1		84,477	
ARCHER DANIELS MIDLAND CO.	EQUITY	039483102	3595	287,368	SH	DEFINED	1		287,368	
ARCHSTONE COMMUNITIES TRUST	EQUITY	039583109	61	2,546	SH	DEFINED	1		2,546	
ARCHSTONE SMITH TR COM	EQUITY	039583109	26010	1089208	SH	Sole	3	880479		208729
ARCTIC CAT, INC.	EQUITY	039670104	76	5,420	SH	DEFINED	1		5,420	
ARDEN GROUP INC	EQUITY	039762109	25	458	SH	DEFINED	1		458	
ARDEN REALTY INC.	EQUITY	039793104	8309	351,337	SH	DEFINED	1		351,337	
ARDEN RLTY GROUP INC COM	EQUITY	039793104	15129	639700	SH	Sole	3	533641		106059
ARENA PHARMACEUTICALS INC	EQUITY	040047102	37	6,610	SH	DEFINED	1		6,610	
ARGONAUT GROUP, INC.	EQUITY	040157109	126	7,320	SH	DEFINED	1		7,320	
ARGOSY GAMING CO.	EQUITY	040228108	194	8,459	SH	DEFINED	1		8,459	
ARIBA, INC.	EQUITY	04033V104	154	113,821	SH	DEFINED	1		113,821	
ARKANSAS BEST CORP	EQUITY	040790107	2077	72,400	SH	DEFINED	2		72,400	
ARKANSAS BEST CORP.	EQUITY	040790107	209	7,287	SH	DEFINED	1		7,287	
ARMOR HOLDINGS, INC.	EQUITY	042260109	128	8,521	SH	DEFINED	1		8,521	
ARQULE, INC.	EQUITY	04269E107	37	7,207	SH	DEFINED	1		7,207	
ARRAY BIOPHARMA INC	EQUITY	04269X105	51	6,516	SH	DEFINED	1		6,516	
ARRAY BIOPHARMA INC	EQUITY	04269X105	517	66400	SH	Sole	3	66400		
ARRIS GROUP INC	EQUITY	04269Q100	82	22,216	SH	DEFINED	1		22,216	

ARROW ELECTRONICS INC	EQUITY	042735100	2056	162,788	SH	DEFINED	1		162,788	
ARROW FINANCIAL CORP	EQUITY	042744102	62	2,156	SH	DEFINED	1		2,156	
ARROW INTERNATIONAL, INC.	EQUITY	042764100	102	3,168	SH	DEFINED	1		3,168	
ARTESYN TECHNOLOGIES, INC.	EQUITY	043127109	15	10,033	SH	DEFINED	1		10,033	
ARTHROCARE CORP.	EQUITY	043136100	90	7,418	SH	DEFINED	1		7,418	
Arthur J Gallagher	EQUITY	363576109	1233	50,000	SH	DEFINED	4		50,000	
ARTISAN COMPONENTS INC.	EQUITY	042923102	46	5,034	SH	DEFINED	1		5,034	
ARVINMERITOR, INC	EQUITY	043353101	1694	90,579	SH	DEFINED	1		90,579	
ASBURY AUTOMOTIVE GROUP	EQUITY	043436104	23	2,604	SH	DEFINED	1		2,604	
ASCENTIAL SOFTWARE CORP.	EQUITY	04362P108	769	413,793	SH	DEFINED	1		413,793	
ASHLAND OIL, INC.	EQUITY	044204105	3274	122,194	SH	DEFINED	1		122,194	
ASIAINFO HOLDINGS INC.	EQUITY	04518A104	33	9,816	SH	DEFINED	1		9,816	
ASPECT COMMUNICATIONS INC.	EQUITY	04523Q102	26	17,827	SH	DEFINED	1		17,827	
ASPEN TECHNOLOGY, INC.	EQUITY	045327103	36	12,042	SH	DEFINED	1		12,042	
ASSOCIATED BANC-CORP.	EQUITY	045487105	3198	100,800	SH	DEFINED	1		100,800	
ASSOCIATED ESTATES REALTY	EQUITY	045604105	530	65,450	SH	DEFINED	1		65,450	
ASTEC INDS INC COM	EQUITY	046224101	56	5,154	SH	DEFINED	1		5,154	
ASTORIA FINANCIAL CORP.	EQUITY	046265104	2882	118,119	SH	DEFINED	1		118,119	
ASTROPOWER INC	EQUITY	04644A101	45	6,354	SH	DEFINED	1		6,354	
ASYST TECHNOLOGIES, INC.	EQUITY	04648X107	74	12,170	SH	DEFINED	1		12,170	
AT & T CORP	EQUITY	001957109	39	3,287	SH	DEFINED	2		3,287	
AT + T WIRELESS SVCS INC	EQUITY	00209A106	1467	355,998	SH	DEFINED	2		355,998	
AT RD INC	EQUITY	04648K105	38	7,114	SH	DEFINED	1		7,114	
AT&T	EQUITY	001957109	53073	4,419,030	SH	DEFINED	1		4,419,030	
AT&T WIRELESS (USD)	EQUITY	00209A106	4800	1,165,140	SH	DEFINED	1		1,165,140	
ATA HOLDINGS CORP	EQUITY	00209H101	4	1,110	SH	DEFINED	1		1,110	
ATHEROGENICS INC	EQUITY	047439104	53	8,464	SH	DEFINED	1		8,464	
ATLANTIC COAST AIRLINES HL	EQUITY	048396105	913	98,700	SH	DEFINED	2		98,700	
ATLANTIC COAST AIRLINES HLDG.	EQUITY	048396105	128	13,789	SH	DEFINED	1		13,789	
ATLAS AIR WORLDWIDE HLDGS INC.	EQUITY	049164106	135	56,083	SH	DEFINED	1		56,083	
ATMEL CORP.	EQUITY	049513104	670	632,350	SH	DEFINED	1		632,350	
ATMI INC	EQUITY	00207R101	2671	189,400	SH	DEFINED	2		189,400	
ATMI, INC.	EQUITY	00207R101	130	9,187	SH	DEFINED	1		9,187	
ATMOS ENERGY CORP.	EQUITY	049560105	2289	106,445	SH	DEFINED	1		106,445	
ATRIX LABS INC	EQUITY	04962L101	104	7,041	SH	DEFINED	1		7,041	
ATWOOD OCEANICS, INC.	EQUITY	050095108	89	3,032	SH	DEFINED	1		3,032	
AUDIOVOX COPR.	EQUITY	050757103	40	5,681	SH	DEFINED	1		5,681	
AUGUST TECHNOLOGY CORP.	EQUITY	05106U105	11	2,481	SH	DEFINED	1		2,481	
AURORA FOODS, INC.	EQUITY	05164B106	16	25,124	SH	DEFINED	1		25,124	
AUTO ZONE INC	EQUITY	053332102	7886	100000	SH	Sole	3	86600		13400
AUTODESK, INC.	EQUITY	052769106	646	51,012	SH	DEFINED	1		51,012	
AUTOLIV, INC.	EQUITY	052800109	30	1,418	SH	DEFINED	1		1,418	
AUTOMATIC DATA PROCESSING INC.	EQUITY	053015103	10657	306,510	SH	DEFINED	1		306,510	
AUTONATION INC	EQUITY	05329W102	33	2,875	SH	DEFINED	1		2,875	
AUTOZONE, INC.	EQUITY	053332102	3633	46,068	SH	DEFINED	1		46,068	
AVALONBAY COMM	EQUITY	053484101	5877	140605	SH	Sole	3	113893		26712
AVALONBAY COMMUNITIE	EQUITY	053484101	3389	81,075	SH	DEFINED	1		81,075	
AVANEX CORP	EQUITY	05348W109	27	19,863	SH	DEFINED	1		19,863	
AVANIR PHARMACEUTICALS	EQUITY	05348P104	23	19,790	SH	DEFINED	1		19,790	
AVATAR HOLDINGS, INC.	EQUITY	053494100	35	1,458	SH	DEFINED	1		1,458	
AVAYA INC.	EQUITY	053499109	229	159,940	SH	DEFINED	1		159,940	
AVAYA INC.	EQUITY	053499109	1	482	SH	DEFINED	2		482	
AVENUE A INC	EQUITY	053566105	29	11,787	SH	DEFINED	1		11,787	
AVERY DENNISON CORP	EQUITY	053611109	9550	167,601	SH	DEFINED	2		167,601	
AVERY DENNISON CORP.	EQUITY	053611109	2760	48,438	SH	DEFINED	1		48,438	
AVIALL, INC.	EQUITY	05366B102	64	6,315	SH	DEFINED	1		6,315	
AVID TECHNOLOGY, INC.	EQUITY	05367P100	87	8,444	SH	DEFINED	1		8,444	
AVIGEN, INC.	EQUITY	053690103	54	6,821	SH	DEFINED	1		6,821	
AVISTA CORP	EQUITY	05379B107	182	16,212	SH	DEFINED	1		16,212	
AVNET, INC.	EQUITY	053807103	1978	183,363	SH	DEFINED	1		183,363	
AVOCENT CORPORATION	EQUITY	053893103	983	73,502	SH	DEFINED	1		73,502	
AVON PRODS INC	EQUITY	054303102	7491	162,500	SH	DEFINED	2		162,500	
AVON PRODUCTS, INC.	EQUITY	054303102	5805	125,920	SH	DEFINED	1		125,920	
AVX CORP	EQUITY	002444107	111	12,825	SH	DEFINED	1		12,825	



AXCAN PHARMA INC COM	EQUITY	054923107	1584	165200	SH	Sole	3	165200	
AXCELIS TECHNOLOGIES INC	EQUITY	054540109	162	33,227	SH	DEFINED	1		33,227
AXT INC.	EQUITY	00246W103	13	6,326	SH	DEFINED	1		6,326
AZTAR CORP.	EQUITY	054802103	153	11,616	SH	DEFINED	1		11,616
BAKER HUGHES INC.	EQUITY	057224107	3115	107300	SH	Sole	3	107300	
BAKER HUGHES, INC.	EQUITY	057224107	7410	255,260	SH	DEFINED	1		255,260
BALDOR ELECTRIC CO.	EQUITY	057741100	197	10,329	SH	DEFINED	1		10,329
BALDWIN & LYONS, INC., CLASS B	EQUITY	057755209	42	1,936	SH	DEFINED	1		1,936
BALL CORP.	EQUITY	058498106	1266	25,125	SH	DEFINED	1		25,125
BALLY TOTAL FITNESS HLDG COR COM	EQUITY	05873K108	104	10,480	SH	DEFINED	1		10,480
BANC CORP	EQUITY	05944B103	34	4,430	SH	DEFINED	1		4,430
BANCFIRST CORP.	EQUITY	05945F103	65	1,320	SH	DEFINED	1		1,320
BANCORPSOUTH, INC.	EQUITY	059692103	23	1,175	SH	DEFINED	1		1,175
BANDAG, INC.	EQUITY	059815100	885	29,023	SH	DEFINED	1		29,023
BANK AMER CORP	EQUITY	060505104	25568	400,750	SH	DEFINED	2		400,750
BANK ATLANTIC BANCORP CLASS A	EQUITY	065908501	127	14,135	SH	DEFINED	1		14,135
BANK MUTUAL CORP	EQUITY	063748107	76	3,774	SH	DEFINED	1		3,774
BANK OF AMERICA CORP	EQUITY	060505104	59430	931,500	SH	DEFINED	1		931,500
BANK OF GRANITE CORP.	EQUITY	062401104	83	4,625	SH	DEFINED	1		4,625
BANK OF HAWAII CORP	EQUITY	062540109	2535	90,856	SH	DEFINED	1		90,856
BANK OF NEW YORK CO., INC.	EQUITY	064057102	31213	1,086,055	SH	DEFINED	1		1,086,055
BANK OF THE OZARKS INC	EQUITY	063904106	35	1,516	SH	DEFINED	1		1,516
BANK ONE CORP	EQUITY	06423A103	5083	135,900	SH	DEFINED	2		135,900
BANK UNITED CORP-CPR WI	EQUITY	065416117	30	506,802	SH	DEFINED	1		506,802
BANKNORTH GROUP INC.	EQUITY	06646R107	4696	197,726	SH	DEFINED	1		197,726
BANKONE CORP.	EQUITY	06423A103	21263	568,520	SH	DEFINED	1		568,520
BANKUNITED FINANCIAL CORP CLASS A	EQUITY	06652B103	116	7,243	SH	DEFINED	1		7,243
BANNER CORPORATION	EQUITY	06652V109	71	3,501	SH	DEFINED	1		3,501
BANTA CORP.	EQUITY	066821109	1484	41,799	SH	DEFINED	1		41,799
BARNES & NOBLE, INC.	EQUITY	067774109	1894	89,527	SH	DEFINED	1		89,527
BARNES GROUP, INC.	EQUITY	067806109	71	3,516	SH	DEFINED	1		3,516
BARR LABORATORIES, INC	EQUITY	068306109	4623	74,225	SH	DEFINED	1		74,225
BARRA, INC.	EQUITY	068313105	148	5,425	SH	DEFINED	1		5,425
BASSETT FURNITURE INDUSTRIES	EQUITY	070203104	47	3,414	SH	DEFINED	1		3,414
BAUSCH & LOMB, INC.	EQUITY	071707103	790	23,812	SH	DEFINED	1		23,812
BAXTER INTERNATIONAL, INC.	EQUITY	071813109	12164	398,160	SH	DEFINED	1		398,160
BAXTER INTL INC	EQUITY	071813109	1101	36,050	SH	DEFINED	2		36,050
BAY VIEW CAPITAL CORP.	EQUITY	07262L101	121	21,279	SH	DEFINED	1		21,279
BBT CORP.	EQUITY	054937107	7280	207,751	SH	DEFINED	1		207,751
BE AEROSPACE, INC.	EQUITY	073302101	58	12,098	SH	DEFINED	1		12,098
BEA SYSTEMS, INC.	EQUITY	073325102	85	16,479	SH	DEFINED	1		16,479
BEAR STEARNS COS	EQUITY	073902108	2467	43,735	SH	DEFINED	1		43,735
BEASLEY BROADCAST GROUP, INC.	EQUITY	074014101	25	1,979	SH	DEFINED	1		1,979
BEAZER HOMES USA INC COM	EQUITY	07556Q105	20788	340500	SH	Sole	3	340500	
BEAZER HOMES USA, INC.	EQUITY	07556Q105	247	4,050	SH	DEFINED	1		4,050
BEBE STORES, INC.	EQUITY	075571109	18	1,490	SH	DEFINED	1		1,490
Beckman Coulter Inc	EQUITY	075811109	194	5,000	SH	DEFINED	4		5,000
BECKMAN COULTER INC	EQUITY	075811109	4892	126,400	SH	DEFINED	2		126,400
BECKMAN COULTER, INC.	EQUITY	075811109	3183	82,252	SH	DEFINED	1		82,252
BECTON, DICKINSON AND CO.	EQUITY	075887109	3376	118,857	SH	DEFINED	1		118,857
BED BATH & BEYOND INC COM	EQUITY	075896100	18943	581600	SH	Sole	3	519400	62200
BED BATH & BEYOND, INC.	EQUITY	075896100	4593	141,006	SH	DEFINED	1		141,006
BEDFORD PRPTY INVESTORS, INC.	EQUITY	076446301	122	4,924	SH	DEFINED	1		4,924
BEI TECHNOLOGIES INC	EQUITY	05538P104	41	3,704	SH	DEFINED	1		3,704
BEL FUSE INC. CLASS B	EQUITY	077347300	71	3,322	SH	DEFINED	1		3,322
BELDEN, INC.	EQUITY	077459105	103	7,696	SH	DEFINED	1		7,696
BELL MICROPRODUCTS INC	EQUITY	078137106	25	5,898	SH	DEFINED	1		5,898
BELLSOUTH CORP.	EQUITY	079860102	17282	941,260	SH	DEFINED	1		941,260
BELO CORP.	EQUITY	080555105	3266	149,273	SH	DEFINED	1		149,273
BEMIS CO., INC.	EQUITY	081437105	1161	23,507	SH	DEFINED	1		23,507
BEMIS INC	EQUITY	081437105	11707	236,986	SH	DEFINED	2		236,986
BENCHMARK ELECTRONICS, INC.	EQUITY	08160H101	163	7,722	SH	DEFINED	1		7,722
BENIHANA INC [A]	EQUITY	082047200	20	1,596	SH	DEFINED	1		1,596
BENTLEY PHARMACEUTICAL	EQUITY	082657107	35	4,115	SH	DEFINED	1		4,115

BERKSHIRE HATHAWAY INC DEL	EQUITY	084670207	1632	662	SH	DEFINED	2		662	
BERKSHIRE HILLS BANCOR	EQUITY	084680107	50	2,117	SH	DEFINED	1		2,117	
BERRY PETROLEUM CO. CLASS A	EQUITY	085789105	95	5,608	SH	DEFINED	1		5,608	
BEST BUY CO., INC.	EQUITY	086516101	3427	153,620	SH	DEFINED	1		153,620	
BEVERLY ENTERPRISES, INC.	EQUITY	087851309	80	33,257	SH	DEFINED	1		33,257	
BIG LOTS INC COM	EQUITY	089302103	49546	3129900	SH	Sole	3	3004200		125700
BIG LOTS INC.	EQUITY	089302103	811	51,203	SH	DEFINED	1		51,203	
BIOGEN, INC.	EQUITY	090597105	2086	71,278	SH	DEFINED	1		71,278	
BIOMARIN PHARMACEUTICAL IN	EQUITY	09061G101	579	100,000	SH	DEFINED	2		100,000	
BIOMARIN PHARMACEUTICAL INC.	EQUITY	09061G101	71	12,297	SH	DEFINED	1		12,297	
BIOMET INC COM	EQUITY	090613100	7315	274700	SH	Sole	3	237900		36800
BIOMET, INC.	EQUITY	090613100	3384	127,092	SH	DEFINED	1		127,092	
BIOPURE CORP.	EQUITY	09065H105	22	6,297	SH	DEFINED	1		6,297	
BIO-RAD LABORATORIES, INC., CLASS A	EQUITY	090572207	216	5,730	SH	DEFINED	1		5,730	
BIO-REFERENCE LABS INC	EQUITY	09057G602	16	2,490	SH	DEFINED	1		2,490	
BIORELIANCE CORP	EQUITY	090951104	24	1,164	SH	DEFINED	1		1,164	
BIOSITE INC.	EQUITY	090945106	113	3,895	SH	DEFINED	1		3,895	
BIO-TECHNOLOGY GENERAL CORP.	EQUITY	090578105	59	19,837	SH	DEFINED	1		19,837	
BISYS GROUP, INC.	EQUITY	055472104	2654	158,812	SH	DEFINED	1		158,812	
BJ SERVICES CO.	EQUITY	055482103	1803	69,342	SH	DEFINED	1		69,342	
BJ'S WHOLESALE CLUB INC.	EQUITY	05548J106	2351	123,692	SH	DEFINED	1		123,692	
BKF CAPITAL GROUP INC	EQUITY	05548G102	42	1,977	SH	DEFINED	1		1,977	
BLACK & DECKER CORP.	EQUITY	091797100	1491	35,562	SH	DEFINED	1		35,562	
BLACK BOX CORP.	EQUITY	091826107	228	6,873	SH	DEFINED	1		6,873	
BLACK HILLS CORP.	EQUITY	092113109	2166	82,701	SH	DEFINED	1		82,701	
BLACKROCK INC	EQUITY	09247X101	9	227	SH	DEFINED	1		227	
BLAIR CORP	EQUITY	092828102	55	2,711	SH	DEFINED	1		2,711	
BLOCK FINANCIAL CORP	EQUITY	093671105	3372	80,276	SH	DEFINED	1		80,276	
BLOCKBUSTER INC -CLA	EQUITY	093679108	11	424	SH	DEFINED	1		424	
BLYTH INC.	EQUITY	09643P108	2011	72,076	SH	DEFINED	1		72,076	
BMC SOFTWARE, INC.	EQUITY	055921100	1393	106,561	SH	DEFINED	1		106,561	
BOB EVANS FARMS, INC.	EQUITY	096761101	1395	58,877	SH	DEFINED	1		58,877	
BOCA RESORTS INC -CL A	EQUITY	09688T106	99	9,684	SH	DEFINED	1		9,684	
BOEING CO.	EQUITY	097023105	12273	359,600	SH	DEFINED	1		359,600	
BOISE CASCADE CORP.	EQUITY	097383103	585	25,642	SH	DEFINED	1		25,642	
BOK FINANCIAL CORP.	EQUITY	05561Q201	7	205	SH	DEFINED	1		205	
BOMBAY CO INC	EQUITY	097924104	30	11,234	SH	DEFINED	1		11,234	
BONE CARE INTERNATIONAL, INC.	EQUITY	098072101	19	3,251	SH	DEFINED	1		3,251	
BORDERS GROUP, INC.	EQUITY	099709107	1723	109,066	SH	DEFINED	1		109,066	
BORG WARNER INC	EQUITY	099724106	2483	50,024	SH	DEFINED	1		50,024	
BORLAND SOFTWARE CORP.	EQUITY	099849101	160	20,584	SH	DEFINED	1		20,584	
BOSTON BEER, INC. CLASS A	EQUITY	100557107	44	3,141	SH	DEFINED	1		3,141	
BOSTON COMMUNICATIONS GROUP	EQUITY	100582105	45	4,359	SH	DEFINED	1		4,359	
BOSTON EDISON	EQUITY	67019E107	3938	86,457	SH	DEFINED	1		70,683	
BOSTON PRIVATE FINANCIAL HOLDI	EQUITY	101119105	139	6,520	SH	DEFINED	1		6,520	
BOSTON PROPERTIES INC	EQUITY	101121101	6054	162,752	SH	DEFINED	1		162,752	
BOSTON PROPERTIES INC COM	EQUITY	101121101	22417	602600	SH	Sole	3	487311		115289
BOSTON SCIENTIFIC CORP.	EQUITY	101137107	5490	173,970	SH	DEFINED	1		173,970	
BOSTONFED BANCORP INC	EQUITY	101178101	40	1,335	SH	DEFINED	1		1,335	
BOWATER, INC.	EQUITY	102183100	2600	73,656	SH	DEFINED	1		73,656	
BOWNE & CO., INC.	EQUITY	103043105	114	11,377	SH	DEFINED	1		11,377	
BOYD GAMING CORP COM	EQUITY	103304101	12964	694400	SH	Sole	3	683200		11200
BOYD GAMING CORP.	EQUITY	103304101	197	10,544	SH	DEFINED	1		10,544	
BOYDS COLLECTION, LTD.	EQUITY	103354106	39	6,021	SH	DEFINED	1		6,021	
BOYKIN LODGING CO.	EQUITY	103430104	56	5,845	SH	DEFINED	1		5,845	
BP P.L.C.	EQUITY	055622104	798	20,000	SH	DEFINED	4		20,000	
BP PLC	EQUITY	055622104	294	1,278	SH	DEFINED	2		1,278	
BRADLEY PHARMACEUTICAL	EQUITY	104576103	25	2,802	SH	DEFINED	1		2,802	
BRADY CORP.	EQUITY	104674106	201	6,242	SH	DEFINED	1		6,242	
BRANDYWINE REALTY TRUST	EQUITY	105368203	204	9,046	SH	DEFINED	1		9,046	
BRASIL DISTR PAO ACU-SP ADR	EQUITY	20440T201	492	41,580	SH	DEFINED	1		41,580	
BRE PROPERTIES, INC., CLASS A	EQUITY	05564E106	1865	60,664	SH	DEFINED	1		60,664	
BRIDGFORD FOODS CORP	EQUITY	108763103	10	983	SH	DEFINED	1		983	
BRIGGS & STRATTON CORP.	EQUITY	109043109	276	7,346	SH	DEFINED	1		7,346	

BRIGHT HORIZON FAMILY COM	EQUITY	109195107	32675	1169889	SH	Sole	3	1156389	13500
BRIGHT HORIZONS FAM. SOLUTIONS	EQUITY	109195107	96	3,433	SH	DEFINED	1		3,433
BRINKER INTERNATIONAL, INC.	EQUITY	109641100	3382	130,570	SH	DEFINED	1		130,570
BRINKER INTL INC	EQUITY	109641100	20208	780226	SH	Sole	3	668300	111926
BRISTOL MYERS SCRIBB COMPANY	EQUITY	110122108	2899	121,798	SH	DEFINED	2		500
BRISTOL MYERS SCRIBB CO.	EQUITY	110122108	29595	1,243,500	SH	DEFINED	1		1,243,500
BRITESMILE, INC.	EQUITY	110415106	3	4,094	SH	DEFINED	1		4,094
BROADCOM CORP.	EQUITY	111320107	1357	127,033	SH	DEFINED	1		127,033
BROADWING INC.	EQUITY	111620100	700	353,709	SH	DEFINED	1		353,709
BROCADE COMMUNICATION	EQUITY	111621108	2611	346,810	SH	DEFINED	1		346,810
BROOKLINE BANCORP INC	EQUITY	11373M107	234	19,910	SH	DEFINED	1		19,910
BROOKS-PRI AUTOMATION INC	EQUITY	11442E102	131	11,478	SH	DEFINED	1		11,478
BROOKSTONE INC	EQUITY	114537103	35	2,876	SH	DEFINED	1		2,876
BROWN & BROWN INC	EQUITY	115236101	19	623	SH	DEFINED	1		623
BROWN FORMAN CORP	EQUITY	115637209	6725	100,447	SH	DEFINED	2		100,447
BROWN SHOE COMANY, INC.	EQUITY	115736100	107	5,955	SH	DEFINED	1		5,955
BROWN, TOM INC.	EQUITY	115660201	260	11,348	SH	DEFINED	1		11,348
BROWN-FORMAN CORP CLASS B	EQUITY	115637209	1999	29,852	SH	DEFINED	1		29,852
BRUCKER DALTRONICS INC	EQUITY	116795105	19	3,799	SH	DEFINED	1		3,799
BRUKER AXS INC	EQUITY	11679P101	6	3,070	SH	DEFINED	1		3,070
Brunswick Corp	EQUITY	117043109	421	20,000	SH	DEFINED	4		20,000
BRUNSWICK CORP.	EQUITY	117043109	843	40,043	SH	DEFINED	1		40,043
BRUSH ENGINEERED MATERIALS	EQUITY	117421107	44	5,640	SH	DEFINED	1		5,640
BRYN MAWR BK CORP	EQUITY	117665109	50	1,268	SH	DEFINED	1		1,268
BSB BANCORP, INC.	EQUITY	055652101	997	50,068	SH	DEFINED	1		50,068
BUCA, INC.	EQUITY	117769109	41	5,156	SH	DEFINED	1		5,156
BUCKEYE TECHNOLOGIES INC	EQUITY	118255108	60	8,191	SH	DEFINED	1		8,191
BUCKLE, INC.	EQUITY	118440106	48	2,383	SH	DEFINED	1		2,383
BUILDING MATERIAL HOLDING CORP	EQUITY	120113105	48	4,144	SH	DEFINED	1		4,144
BURLINGTON COAT FACTORY WHSE	EQUITY	121579106	109	6,060	SH	DEFINED	1		6,060
BURLINGTON NORTHERN SANTA FE	EQUITY	12189T104	5222	218,300	SH	DEFINED	1		218,300
BURLINGTON NORTHN SANTA FE	EQUITY	12189T104	7343	307,000	SH	DEFINED	2		307,000
BURLINGTON RESOURCES, INC.	EQUITY	122014103	3486	90,868	SH	DEFINED	1		90,868
BUSH INDUSTRIES, INC.	EQUITY	123164105	23	2,871	SH	DEFINED	1		2,871
BUSINESS OBJECTS	EQUITY	12328X107	1005	94,600	SH	DEFINED	2		94,600
BUTLER MANUFACTURING CO.	EQUITY	123655102	41	1,887	SH	DEFINED	1		1,887
BWAY CORP	EQUITY	056039100	20	1,422	SH	DEFINED	1		1,422
C & D TECHNOLOGIES, INC.	EQUITY	124661109	129	8,809	SH	DEFINED	1		8,809
C H ROBINSON WORLDWIDE INC	EQUITY	12541W100	12161	450060	SH	Sole	3	372600	77460
C. H. ROBINSON WORLDWIDE, INC.	EQUITY	12541W100	3039	112,464	SH	DEFINED	1		112,464
C. R. BARD, INC.	EQUITY	067383109	1365	24,991	SH	DEFINED	1		24,991
CABLE & WIRELESS PLC ADR	EQUITY	126830207	4	720	SH	DEFINED	2		720
CABLE DESIGN TECHNOLOGIES CORP	EQUITY	126924109	92	15,058	SH	DEFINED	1		15,058
CABLEVISION SYSTEMS-NY GRP-A	EQUITY	12686C109	6171	681,127	SH	DEFINED	1		681,127
CABOT CORP.	EQUITY	127055101	1720	81,886	SH	DEFINED	1		81,886
CABOT MICROELECTRONICS CORP	EQUITY	12709P103	1478	39,695	SH	DEFINED	1		39,695
CABOT OIL & GAS CORP., CLASS A	EQUITY	12709T103	202	9,408	SH	DEFINED	1		9,408
CACHE INC	EQUITY	127150308	12	887	SH	DEFINED	1		887
CACI INTERNATIONAL	EQUITY	127190304	342	9,644	SH	DEFINED	1		9,644
CACI INTL INC	EQUITY	127190304	4343	122,500	SH	DEFINED	2		122,500
CADENCE DESIGN SYSTEMS, INC.	EQUITY	127387108	3989	392,261	SH	DEFINED	1		392,261
CADIZ INC.	EQUITY	127537108	37	12,300	SH	DEFINED	1		12,300
CAKTRONICS INC	EQUITY	234264109	46	4,759	SH	DEFINED	1		4,759
CAL DIVE INTERNATIONAL, INC.	EQUITY	127914109	251	12,465	SH	DEFINED	1		12,465
CALGON CARBON CORP.	EQUITY	129603106	66	11,370	SH	DEFINED	1		11,370
CALIFORNIA FIRST NTNL	EQUITY	130222102	16	1,178	SH	DEFINED	1		1,178
CALIFORNIA PIZZA KITCHEN INC	EQUITY	13054D109	111	4,817	SH	DEFINED	1		4,817
CALIFORNIA PIZZA KTCHN COM	EQUITY	13054D109	3916	170200	SH	Sole	3	170200	
CALIFORNIA WATER SERVICE GROUP	EQUITY	130788102	122	4,785	SH	DEFINED	1		4,785
CALIPER TECHNOLOGIES CORP	EQUITY	130876105	35	8,251	SH	DEFINED	1		8,251
CALLAWAY GOLF CO.	EQUITY	131193104	1052	101,163	SH	DEFINED	1		101,163
CALPINE CORP.	EQUITY	131347106	465	188,060	SH	DEFINED	1		188,060
CAMBREX CORP.	EQUITY	132011107	281	7,630	SH	DEFINED	1		7,630
CAMDEN NATL CORP	EQUITY	133034108	71	2,738	SH	DEFINED	1		2,738

CAMDEN POPERTY TRUST	EQUITY	133131102	2406	72,591	SH	DEFINED	1		72,591	
CAMDEN PPTY TR SH BEN INT	EQUITY	133131102	14768	445500	SH	Sole	3	360352		85148
CAMINUS CORP.	EQUITY	133766105	6	3,383	SH	DEFINED	1		3,383	
CAMPBELL SOUP CO.	EQUITY	134429109	3868	175,160	SH	DEFINED	1		175,160	
CANTEL MEDICAL CORP	EQUITY	138098108	23	2,257	SH	DEFINED	1		2,257	
CAPITAL AUTOMOTIVE REIT	EQUITY	139733109	181	7,260	SH	DEFINED	1		7,260	
CAPITAL CITY BANK GROUP, INC.	EQUITY	139674105	79	2,375	SH	DEFINED	1		2,375	
CAPITAL ONE FINANCIAL CORP.	EQUITY	14040H105	40251	1,152,675	SH	DEFINED	1		1,152,675	
CAPITOL BANCORP LTD	EQUITY	14056D105	45	2,609	SH	DEFINED	1		2,609	
CAPITOL FEDERAL FINANCIAL	EQUITY	14057C106	7	324	SH	DEFINED	1		324	
CAPSTEAD MORTGAGE CORP.	EQUITY	14067E506	1207	58,385	SH	DEFINED	1		58,385	
CAPSTONE TURBINE COR	EQUITY	14067D102	16	26,285	SH	DEFINED	1		26,285	
CARAUSTAR INDUSTRIES, INC.	EQUITY	140909102	84	8,940	SH	DEFINED	1		8,940	
CARBO CERAMICS INC	EQUITY	140781105	112	3,126	SH	DEFINED	1		3,126	
CARDIAC SCIENCE INC.	EQUITY	141410209	37	18,617	SH	DEFINED	1		18,617	
CARDINAL HEALTH INC	EQUITY	14149Y108	16442	175,940	SH	DEFINED	1		175,940	
CARDIODYNAMICS INTERNATIONAL	EQUITY	141597104	31	10,848	SH	DEFINED	1		10,848	
CAREER ED CORP	EQUITY	141665109	6913	144,000	SH	DEFINED	2		144,000	
CAREER EDUCATION CORP	EQUITY	141665109	28	576	SH	DEFINED	1		576	
CAREER EDUCATION CORP COM	EQUITY	141665109	53503	1114456	SH	Sole	3	1053924		60532
CAREMARK RX INC	EQUITY	141705103	88	5,201	SH	DEFINED	1		5,201	
CARLISLE COS INC.	EQUITY	142339100	1849	50,411	SH	DEFINED	1		50,411	
CARMAX INC	EQUITY	143130102	2225	137,361	SH	DEFINED	1		137,361	
CARMIKE CINEMAS INC	EQUITY	143436400	14	750	SH	DEFINED	1		750	
CARNIVAL CORP	EQUITY	143658102	4177	166,400	SH	DEFINED	2		166,400	
CARNIVAL CORP. CLASS A	EQUITY	143658102	7760	309,150	SH	DEFINED	1		309,150	
CARPENTER TECHNOLOGY CORP.	EQUITY	144285103	2145	165,010	SH	DEFINED	1		165,010	
CARRAMERICA REALTY C	EQUITY	144418100	19	767	SH	DEFINED	1		767	
CARRAMERICA REALTY CORPORATION	EQUITY	144418100	25359	1007500	SH	Sole	3	829484		178016
CARREKER CORP	EQUITY	144433109	40	6,554	SH	DEFINED	1		6,554	
CASCADE BANCORP	EQUITY	147154108	58	4,230	SH	DEFINED	1		4,230	
CASCADE CORP	EQUITY	147195101	45	3,176	SH	DEFINED	1		3,176	
CASCADE NAT GAS CORP COM	EQUITY	147339105	74	3,753	SH	DEFINED	1		3,753	
CASELLA WASTE SYSTEMS, INC.	EQUITY	147448104	36	5,626	SH	DEFINED	1		5,626	
CASEYS GENERAL STORES, INC.	EQUITY	147528103	153	13,210	SH	DEFINED	1		13,210	
CASH AMERICA INTERNATIONAL	EQUITY	14754D100	61	7,451	SH	DEFINED	1		7,451	
CASTLE A. M. & CO.	EQUITY	148411101	16	2,363	SH	DEFINED	1		2,363	
CATALINA MARKETING CORP.	EQUITY	148867104	2038	72,575	SH	DEFINED	1		72,575	
CATAPULT COMM CORP	EQUITY	149016107	18	1,805	SH	DEFINED	1		1,805	
CATELLUS DEVELOPMENT	EQUITY	149111106	20	1,080	SH	DEFINED	1		1,080	
CATELLUS DEVELOPMENT CORP	EQUITY	149111106	11598	628600	SH	Sole	3	499385		129215
Caterpillar	EQUITY	149123101	1117	30,000	SH	DEFINED	4		30,000	
CATERPILLAR INC	EQUITY	149123101	4397	118,130	SH	DEFINED	2		118,130	
CATERPILLAR, INC.	EQUITY	149123101	5487	147,420	SH	DEFINED	1		147,420	
CATHAY BANCORP INC.	EQUITY	149150104	204	5,226	SH	DEFINED	1		5,226	
CATO CORP. CLASS A	EQUITY	149205106	94	4,963	SH	DEFINED	1		4,963	
CB BANCSHARES INC HAWA	EQUITY	124785106	40	1,129	SH	DEFINED	1		1,129	
CBL & ASSOC PPTYS INC COM	EQUITY	124830100	21712	560300	SH	Sole	3	453151		107149
CBL & ASSOCIATES PROPERTIES	EQUITY	124830100	266	6,875	SH	DEFINED	1		6,875	
CBRL GROUP, INC.	EQUITY	12489V106	1597	69,991	SH	DEFINED	1		69,991	
CCBT FINANCIAL COMPANIES INC	EQUITY	12500Q102	77	2,928	SH	DEFINED	1		2,928	
CCC INFORMATION SERVICES	EQUITY	12487Q109	54	4,163	SH	DEFINED	1		4,163	
C-COR ELECTRONICS, INC.	EQUITY	125010108	40	10,684	SH	DEFINED	1		10,684	
CDI CORP.	EQUITY	125071100	105	4,014	SH	DEFINED	1		4,014	
CDW COMPUTER CENTERS, INC.	EQUITY	125129106	4855	114,620	SH	DEFINED	1		114,620	
CEC ENTERTAINMENT, INC.	EQUITY	125137109	12	341	SH	DEFINED	1		341	
CELERA GENOMICS GROU	EQUITY	038020202	185	23,309	SH	DEFINED	1		23,309	
CELGENE CORP	EQUITY	151020104	16	974	SH	DEFINED	1		974	
CELGENE CORP	EQUITY	151020104	842	50,000	SH	DEFINED	2		50,000	
CELL GENESYS, INC.	EQUITY	150921104	135	11,164	SH	DEFINED	1		11,164	
CELL THERAPEUTICS INC	EQUITY	150934107	682	155,000	SH	DEFINED	2		155,000	
CELL THERAPEUTICS, INC.	EQUITY	150934107	52	11,914	SH	DEFINED	1		11,914	
CEMEX SA -SPONS ADR PART CER	EQUITY	151290889	167	8,000	SH	DEFINED	1		8,000	
CENDANT CORP	EQUITY	151313103	4587	426,300	SH	DEFINED	2		426,300	

CENDANT CORP.	EQUITY	151313103	5772	536,440	SH	DEFINED	1		536,440	
CENTENE CORP DEL	EQUITY	15135B101	45	1,695	SH	DEFINED	1		1,695	
CENTENE CORP DEL	EQUITY	15135B101	801	30,000	SH	DEFINED	2		30,000	
CENTENNIAL BANCORP	EQUITY	15133T104	63	7,245	SH	DEFINED	1		7,245	
CENTENNIAL CELLULAR CORP.	EQUITY	15133V208	10	3,395	SH	DEFINED	1		3,395	
CENTER TR INC	EQUITY	151845104	21	3,580	SH	DEFINED	1		3,580	
CENTERPOINT PPTYS TRUST	EQUITY	151895109	12876	232000	SH	Sole	3	188238		43762
CENTERPOINT PROPERTIES CORP.	EQUITY	151895109	18	333	SH	DEFINED	1		333	
CENTEX CONSTRUCTION PRODUCTION	EQUITY	15231R109	77	2,169	SH	DEFINED	1		2,169	
CENTEX CORP COM	EQUITY	152312104	13957	314700	SH	Sole	3	285300		29400
CENTEX CORP.	EQUITY	152312104	1288	29,036	SH	DEFINED	1		29,036	
CENTILLIUM COMMUNICATIONS	EQUITY	152319109	11	9,417	SH	DEFINED	1		9,417	
CENTRAL COAST BANCORP	EQUITY	153145107	47	2,523	SH	DEFINED	1		2,523	
CENTRAL GARDEN & PET C	EQUITY	153527106	83	4,857	SH	DEFINED	1		4,857	
CENTRAL PARKING CORP.	EQUITY	154785109	119	5,912	SH	DEFINED	1		5,912	
CENTRAL VT PUB SVC CORP COM	EQUITY	155771108	70	3,958	SH	DEFINED	1		3,958	
CENTURY ALUMINUM CO.	EQUITY	156431108	28	4,006	SH	DEFINED	1		4,006	
CENTURY BANCORP INC	EQUITY	156432106	29	1,088	SH	DEFINED	1		1,088	
CENTURY BUSINESS SERVICES	EQUITY	156490104	71	26,729	SH	DEFINED	1		26,729	
CENTURYTEL, INC.	EQUITY	156700106	1409	62,835	SH	DEFINED	1		62,835	
CEPHALON INC	EQUITY	156708109	89	2,183	SH	DEFINED	1		2,183	
CEPHEID	EQUITY	15670R107	30	7,748	SH	DEFINED	1		7,748	
CERES GROUP INC	EQUITY	156772105	12	6,444	SH	DEFINED	1		6,444	
CERIDIAN CORP	EQUITY	156779100	2921	204,993	SH	DEFINED	1		204,993	
CERNER CORP	EQUITY	156782104	13	371	SH	DEFINED	1		371	
CERTEGY INC	EQUITY	156880106	1851	92,101	SH	DEFINED	1		92,101	
CERTEGY INC COM	EQUITY	156880106	10001	497580	SH	Sole	3	467576		30004
CERUS CORP.	EQUITY	157085101	76	4,583	SH	DEFINED	1		4,583	
CFS BANCORP, INC.	EQUITY	12525D102	57	4,077	SH	DEFINED	1		4,077	
CH ENERGY GROUP INC.	EQUITY	12541M102	261	5,552	SH	DEFINED	1		5,552	
CHAMPION ENTERPRISES, INC.	EQUITY	158496109	49	16,538	SH	DEFINED	1		16,538	
CHAMPIONSHIP AUTO RACING TEAMS	EQUITY	158711101	14	3,660	SH	DEFINED	1		3,660	
CHAMPS ENTMT INC DEL	EQUITY	158787101	22	2,809	SH	DEFINED	1		2,809	
CHARLES RIV LABORATORIES I	EQUITY	159864107	6951	177,100	SH	DEFINED	2		177,100	
CHARLES RIV LABS INTL COM	EQUITY	159864107	90228	2298790	SH	Sole	3	2191224		107566
CHARLES RIVER ASSOCIAT	EQUITY	159852102	41	2,497	SH	DEFINED	1		2,497	
CHARLES RIVER LABORATORIES	EQUITY	159864107	2338	59,569	SH	DEFINED	1		59,569	
CHARLES SCHWAB CORP.	EQUITY	808513105	5583	641,680	SH	DEFINED	1		641,680	
CHARLOTTE RUSSE HOLDING INC	EQUITY	161048103	24	2,545	SH	DEFINED	1		2,545	
CHARMING SHOPPES, INC.	EQUITY	161133103	248	36,678	SH	DEFINED	1		36,678	
CHARTER COMMUNICATIONS INC CLASS A	EQUITY	16117M107	21	11,454	SH	DEFINED	1		11,454	
CHARTER FINL CORP WEST	EQUITY	16122M100	38	1,345	SH	DEFINED	1		1,345	
CHARTER MUNICIPAL MORTGAGE ACC	EQUITY	160908109	2646	150,174	SH	DEFINED	1		150,174	
CHARTER ONE FINANCIAL INC.	EQUITY	160903100	3032	102,008	SH	DEFINED	1		102,008	
CHATEAU COMMUNITIES, INC.	EQUITY	161726104	7255	274,697	SH	DEFINED	1		274,697	
CHATTEM INC	EQUITY	162456107	71	1,749	SH	DEFINED	1		1,749	
CHECK POINT SOFTWARE TECH	EQUITY	M22465104	274	19,950	SH	DEFINED	1		19,950	
CHECKERS DRIVE-IN REST	EQUITY	162809305	20	2,530	SH	DEFINED	1		2,530	
CHECKFREE HOLDINGS CORP.	EQUITY	162813109	1182	103,864	SH	DEFINED	1		103,864	
CHECKPOINT SYSTEMS, INC.	EQUITY	162825103	135	10,919	SH	DEFINED	1		10,919	
CHEESECAKE FACTORY	EQUITY	163072101	2012	67,452	SH	DEFINED	1		67,452	
CHEESECAKE FACTORY INC COM	EQUITY	163072101	16149	541356	SH	Sole	3	532407		8949
CHELSEA PPTY GROUP INC COM	EQUITY	163421100	14064	416700	SH	Sole	3	337130		79570
CHELSEA PROPERTY GROUP INC.	EQUITY	163421100	318	9,420	SH	DEFINED	1		9,420	
CHEMED CORP.	EQUITY	163596109	102	3,326	SH	DEFINED	1		3,326	
CHEMFIRST, INC.	EQUITY	16361A106	1358	47,213	SH	DEFINED	1		47,213	
CHEMICAL FINANCIAL CORP.	EQUITY	163731102	221	7,657	SH	DEFINED	1		7,657	
CHEROKEE INC DEL NEW	EQUITY	16444H102	26	1,609	SH	DEFINED	1		1,609	
CHESAPEAKE CORP.	EQUITY	165159104	71	4,757	SH	DEFINED	1		4,757	
CHESAPEAKE ENERGY CORP.	EQUITY	165167107	318	48,129	SH	DEFINED	1		48,129	
CHEVRONTEXACO CORP	EQUITY	166764100	40801	589,178	SH	DEFINED	1		589,178	
ChevronTexaco Corp	EQUITY	166764100	1039	15,000	SH	DEFINED	4		15,000	
CHEVRONTEXACO CORPORATION	EQUITY	166764100	107	1,547	SH	DEFINED	2		1,547	
CHICAGO PIZZA & BREWER	EQUITY	167889104	25	3,583	SH	DEFINED	1		3,583	

CHICOS'S FAS INC.	EQUITY	168615102	15	930	SH	DEFINED	1		930
CHILDREN'S PLACE, INC.	EQUITY	168905107	39	3,883	SH	DEFINED	1		3,883
CHINA MOBILE HK LTD - SPON ADR	EQUITY	16941M109	1432	126,760	SH	DEFINED	1		126,760
CHIPPAC INC	EQUITY	169657103	31	14,317	SH	DEFINED	1		14,317
CHIQUITA BRANDS INTL	EQUITY	170032809	188	12,190	SH	DEFINED	1		12,190
CHIRON CORP.	EQUITY	170040109	3160	90,427	SH	DEFINED	1		90,427
CHITTENDEN CORP.	EQUITY	170228100	298	10,080	SH	DEFINED	1		10,080
CHOICE HOTELS INTL INC.	EQUITY	169905106	175	7,586	SH	DEFINED	1		7,586
CHOICEPOINT INC	EQUITY	170388102	2709	75,999	SH	DEFINED	2		75,999
CHOICEPOINT INC COM	EQUITY	170388102	69720	1956234	SH	Sole	3	1839377	116857
CHOICEPOINT INC.	EQUITY	170388102	4063	113,994	SH	DEFINED	1		113,994
CHOLESTECH CORP	EQUITY	170393102	41	3,989	SH	DEFINED	1		3,989
CHOLESTECH CORP COM	EQUITY	170393102	3741	360800	SH	Sole	3	360800	
CHORDIANT SOFTWARE INC	EQUITY	170404107	11	12,121	SH	DEFINED	1		12,121
CHRISTOPHER & BANKS CORPORATIO	EQUITY	171046105	200	7,968	SH	DEFINED	1		7,968
CHUBB CORP.	EQUITY	171232101	5101	93,030	SH	DEFINED	1		93,030
CHURCH & DWIGHT CO., INC.	EQUITY	171340102	1757	53,000	SH	DEFINED	1		53,000
CHURCHILL DOWNS, INC.	EQUITY	171484108	74	2,038	SH	DEFINED	1		2,038
CIA ANONIMA TELEF DE VEN-ADR (CANTV)	EQUITY	204421101	58	5,500	SH	DEFINED	1		5,500
CIA VALE DO RIO DOCE-ADR	EQUITY	204412209	340	14,960	SH	DEFINED	1		14,960
CIBER, INC.	EQUITY	171638102	103	17,771	SH	DEFINED	1		17,771
CIENA CORP.	EQUITY	171779101	614	206,642	SH	DEFINED	1		206,642
CIGNA CORP.	EQUITY	125509109	6141	86,800	SH	DEFINED	1		86,800
CIMA LABS	EQUITY	171796105	121	4,814	SH	DEFINED	1		4,814
CINCINNATI FINANCIAL CORP.	EQUITY	172062101	2540	71,383	SH	DEFINED	1		71,383
CINERGY CORP.	EQUITY	172474108	2334	74,257	SH	DEFINED	1		74,257
CINTAS CORP	EQUITY	172908105	9732	232148	SH	Sole	3	192600	39548
CINTAS CORP.	EQUITY	172908105	3379	80,601	SH	DEFINED	1		80,601
CIPHERGEN BIOSYSTEMS INC	EQUITY	17252Y104	21	6,950	SH	DEFINED	1		6,950
CIRCOR INTERNATIONAL, INC.	EQUITY	17273K109	45	3,376	SH	DEFINED	1		3,376
CIRCUIT CITY STORES, INC.	EQUITY	172737108	1408	92,942	SH	DEFINED	1		92,942
CIRRUS LOGIC, INC.	EQUITY	172755100	346	135,699	SH	DEFINED	1		135,699
CISCO SYS INC	EQUITY	17275R102	6269	598,195	SH	DEFINED	2		598,195
CISCO SYSTEMS, INC.	EQUITY	17275R102	53715	5,125,450	SH	DEFINED	1		5,125,450
CIT GROUP INC	EQUITY	125581108	26189	1,456,590	SH	DEFINED	1		1,456,590
CITIGROUP INC	EQUITY	172967101	98587	3,213,009	SH	DEFINED	1		3,213,009
CITIGROUP INC	EQUITY	172967101	21738	733,173	SH	DEFINED	2		706,996
CITIZENS BANKING CORP.	EQUITY	174420109	16	650	SH	DEFINED	1		650
CITIZENS COMMUNICATIONS INC	EQUITY	17453B101	846	124,786	SH	DEFINED	1		124,786
CITIZENS FIRST BANCORP	EQUITY	17461R106	55	3,071	SH	DEFINED	1		3,071
CITIZENS INC	EQUITY	174740100	69	7,687	SH	DEFINED	1		7,687
CITRIX SYSTEMS, INC.	EQUITY	177376100	544	90,267	SH	DEFINED	1		90,267
CITY HOLDING CO.	EQUITY	177835105	148	5,732	SH	DEFINED	1		5,732
CITY NATIONAL CORP.	EQUITY	178566105	3114	66,579	SH	DEFINED	1		66,579
CITYBANK	EQUITY	17770A109	74	2,564	SH	DEFINED	1		2,564
CK WITCO CORP	EQUITY	227116100	1894	188,441	SH	DEFINED	1		188,441
CKE RESTAURANTS INC	EQUITY	12561E105	69	17,256	SH	DEFINED	1		17,256
CLAIRE'S STORES, INC.	EQUITY	179584107	1715	78,661	SH	DEFINED	1		78,661
CLARCOR, INC.	EQUITY	179895107	259	8,432	SH	DEFINED	1		8,432
CLARK/BARDES INC	EQUITY	180668105	86	4,817	SH	DEFINED	1		4,817
CLAYTON HOMES, INC.	EQUITY	184190106	2010	183,025	SH	DEFINED	1		183,025
CLEAR CHANNEL COMMUNICATIO	EQUITY	184502102	3468	99,810	SH	DEFINED	2		99,810
CLEAR CHANNEL COMMUNICATIONS	EQUITY	184502102	49442	1,422,782	SH	DEFINED	1		1,422,782
CLEARONE COMMUNICATION	EQUITY	185060100	9	2,493	SH	DEFINED	1		2,493
CLECO CORP	EQUITY	12561W105	1021	75,777	SH	DEFINED	1		75,777
CLEVELAND-CLIFFS, INC.	EQUITY	185896107	72	3,010	SH	DEFINED	1		3,010
CLOROX CO	EQUITY	189054109	13247	329,693	SH	DEFINED	2		215
CLOROX CO.	EQUITY	189054109	4052	100,849	SH	DEFINED	1		100,849
CLOSURE MEDICAL CORP.	EQUITY	189093107	20	1,784	SH	DEFINED	1		1,784
CMS ENERGY CORP.	EQUITY	125896100	531	65,865	SH	DEFINED	1		65,865
CNA FINANCIAL CORP	EQUITY	126117100	9	362	SH	DEFINED	1		362
CNA SURETY CORP.	EQUITY	12612L108	69	5,232	SH	DEFINED	1		5,232
CNET NETWORKS INC.	EQUITY	12613R104	46	42,128	SH	DEFINED	1		42,128
CNF INC.	EQUITY	12612W104	2061	65,648	SH	DEFINED	1		65,648

COACH INC	EQUITY	189754104	22409	875,336	SH	DEFINED	1		875,336	
COACH INC	EQUITY	189754104	17477	682,700	SH	DEFINED	2		682,700	
COACH INC COM	EQUITY	189754104	35155	1373236	SH	So1e	3	1283600		89636
COACHMEN INDUSTRIES, INC.	EQUITY	189873102	73	4,885	SH	DEFINED	1		4,885	
COASTAL BANCORP INC	EQUITY	19041P105	40	1,439	SH	DEFINED	1		1,439	
COASTAL FINL CORP DEL	EQUITY	19046E105	38	2,819	SH	DEFINED	1		2,819	
COBALT CORP	EQUITY	19074W100	53	3,186	SH	DEFINED	1		3,186	
COBIZ INC	EQUITY	190897108	40	2,514	SH	DEFINED	1		2,514	
COCA COLA CO	EQUITY	191216100	19697	410,700	SH	DEFINED	2		410,700	
COCA COLA ENTERPRISES, INC.	EQUITY	191219104	4177	196,656	SH	DEFINED	1		196,656	
COCA-COLA BOTTLING CO.	EQUITY	191098102	14	296	SH	DEFINED	1		296	
COCA-COLA CO.	EQUITY	191216100	87625	1,827,045	SH	DEFINED	1		1,827,045	
COCA-COLA FEMSA S.A. -SP ADR	EQUITY	191241108	420	22,100	SH	DEFINED	1		22,100	
COGNEX CORP.	EQUITY	192422103	159	11,400	SH	DEFINED	1		11,400	
COGNIZANT TECH SOLUTION	EQUITY	192446102	159	2,761	SH	DEFINED	1		2,761	
COGNIZANT TECH SOLUTNS CL A	EQUITY	192446102	20762	361260	SH	So1e	3	354760		6500
COHERENT, INC.	EQUITY	192479103	179	9,801	SH	DEFINED	1		9,801	
COHU, INC.	EQUITY	192576106	79	7,024	SH	DEFINED	1		7,024	
COINSTAR INC COM	EQUITY	19259P300	4511	175000	SH	So1e	3	175000		
COINSTAR, INC	EQUITY	19259P300	190	7,389	SH	DEFINED	1		7,389	
COLDWATER CREEK, INC.	EQUITY	193008103	21	1,607	SH	DEFINED	1		1,607	
COLE NATIONAL CORP. CLASS A	EQUITY	193290103	42	3,311	SH	DEFINED	1		3,311	
COLE, K. PRODUCTIONS, INC. CLASS A	EQUITY	193294105	49	2,409	SH	DEFINED	1		2,409	
Colgate	EQUITY	194162103	3102	57,500	SH	DEFINED	4		57,500	
COLGATE-PALMOLIVE CO.	EQUITY	194162103	54254	1,005,630	SH	DEFINED	1		1,005,630	
COLLINS & AIKMAN CORP	EQUITY	194830204	30	8,247	SH	DEFINED	1		8,247	
COLONIAL BANGROUP, INC.	EQUITY	195493309	1944	156,739	SH	DEFINED	1		156,739	
COLONIAL PROPERTIES TRUST	EQUITY	195872106	174	4,816	SH	DEFINED	1		4,816	
COLUMBIA BANCORP	EQUITY	197227101	37	1,956	SH	DEFINED	1		1,956	
COLUMBIA BANKING SYSTEM, INC	EQUITY	197236102	50	4,502	SH	DEFINED	1		4,502	
COLUMBIA LABORATORIES, INC.	EQUITY	197779101	40	8,878	SH	DEFINED	1		8,878	
COLUMBIA SPORTSWEAR	EQUITY	198516106	6	171	SH	DEFINED	1		171	
COLUMBUS MCKINNON CORP	EQUITY	199333105	22	4,162	SH	DEFINED	1		4,162	
COMCAST CORP	EQUITY	200300200	3792	181,800	SH	DEFINED	2		181,800	
COMCAST CORP. CLASS A SPECIAL	EQUITY	200300200	9956	477,260	SH	DEFINED	1		477,260	
COMERICA, INC.	EQUITY	200340107	3701	76,760	SH	DEFINED	1		76,760	
COMFORT SYS USA INC	EQUITY	199908104	39	12,844	SH	DEFINED	1		12,844	
COMMERCE BANCORP INC	EQUITY	200519106	3713	89,446	SH	DEFINED	1		89,446	
COMMERCE BANCORP INC N J	EQUITY	200519106	2283	55,000	SH	DEFINED	2		55,000	
COMMERCE BANCSHARES	EQUITY	200525103	33	848	SH	DEFINED	1		848	
COMMERCE BANCSHARES INC	EQUITY	200525103	5741	146,950	SH	DEFINED	2		146,950	
COMMERCE GROUP, INC.	EQUITY	200641108	269	8,324	SH	DEFINED	1		8,324	
COMMERCIAL FEDERAL CORP.	EQUITY	201647104	335	15,378	SH	DEFINED	1		15,378	
COMMERCIAL METALS CO.	EQUITY	201723103	147	8,188	SH	DEFINED	1		8,188	
COMMERCIAL NET LEASE REALTY	EQUITY	202218103	200	12,418	SH	DEFINED	1		12,418	
COMMONWEALTH BANCORP, INC.	EQUITY	20268X102	118	2,566	SH	DEFINED	1		2,566	
COMMONWEALTH EDISON	EQUITY	30161N101	6779	142,710	SH	DEFINED	1		142,710	
COMMONWEALTH TELEPHONE ENT.	EQUITY	203349105	128	3,688	SH	DEFINED	1		3,688	
COMMSCOPE INC.	EQUITY	203372107	671	99,014	SH	DEFINED	1		99,014	
COMMUNITY BANK SYSTEM, INC.	EQUITY	203607106	114	3,858	SH	DEFINED	1		3,858	
COMMUNITY BANKS INC	EQUITY	203628102	71	2,628	SH	DEFINED	1		2,628	
COMMUNITY FIRST BANKSHARES	EQUITY	203902101	377	13,536	SH	DEFINED	1		13,536	
COMMUNITY HEALTH SYS	EQUITY	203668108	18	669	SH	DEFINED	1		669	
COMMUNITY TRUST BANCORP	EQUITY	204149108	104	3,884	SH	DEFINED	1		3,884	
COMPANHIA DE BEBIDAS-PR ADR	EQUITY	20441W203	834	77,800	SH	DEFINED	1		77,800	
Compania Telecomunicaciones Chile ADR	EQUITY	204449300	255	13,500	SH	DEFINED	1		13,500	
COMPASS BANCSHARES, INC.	EQUITY	20449H109	5062	171,646	SH	DEFINED	1		171,646	
COMPUCOM SYS INC	EQUITY	204780100	45	7,740	SH	DEFINED	1		7,740	
COMPUCREDIT CORPORATION	EQUITY	20478N100	31	5,818	SH	DEFINED	1		5,818	
COMPUTER ASSOCIATES INT'L.	EQUITY	204912109	2444	254,588	SH	DEFINED	1		254,588	
COMPUTER HORIZONS CORP	EQUITY	205908106	40	10,654	SH	DEFINED	1		10,654	
COMPUTER NETWORK TECHNOLOGY	EQUITY	204925101	46	9,234	SH	DEFINED	1		9,234	
COMPUTER PROGRAMS & SY	EQUITY	205306103	22	1,021	SH	DEFINED	1		1,021	
Computer Sciences	EQUITY	205363104	556	20,000	SH	DEFINED	4		20,000	

COMPUTER SCIENCES CORP.	EQUITY	205363104	2501	90,008	SH	DEFINED	1	90,008	
COMPUWARE CORP.	EQUITY	205638109	530	173,639	SH	DEFINED	1	173,639	
COMPX INTERNATIONAL INC.	EQUITY	20563P101	12	1,259	SH	DEFINED	1	1,259	
COMSTOCK RESOURCES, INC.	EQUITY	205768203	53	7,690	SH	DEFINED	1	7,690	
COMVERSE TECHNOLOGY, INC.	EQUITY	205862402	620	88,723	SH	DEFINED	1	88,723	
CONAGRA INC	EQUITY	205887102	9814	394,930	SH	DEFINED	2	394,930	
CONAGRA, INC.	EQUITY	205887102	5721	230,220	SH	DEFINED	1	230,220	
CONCEPTUS INC	EQUITY	206016107	88	5,720	SH	DEFINED	1	5,720	
CONCEPTUS INC	EQUITY	206016107	4284	280,000	SH	DEFINED	2	280,000	
CONCORD CAMERA CORP.	EQUITY	206156101	38	8,186	SH	DEFINED	1	8,186	
CONCORD COMMUNICATIONS	EQUITY	206186108	27	5,400	SH	DEFINED	1	5,400	
CONCORD EFS INC	EQUITY	206197105	3847	242,260	SH	DEFINED	1	242,260	
CONCORD EFS INC	EQUITY	206197105	2338	147,200	SH	DEFINED	2	147,200	
CONCURRENT COMPUTER	EQUITY	206710204	48	21,007	SH	DEFINED	1	21,007	
CONEXANT SYSTEMS INC.	EQUITY	207142100	14	12,720	SH	DEFINED	1	12,720	
CONMED CORP.	EQUITY	207410101	184	9,143	SH	DEFINED	1	9,143	
CONNECTICUT BANCSHARES INC	EQUITY	207540105	141	3,817	SH	DEFINED	1	3,817	
CONNECTICUT WATER SVC INC	EQUITY	207797101	67	2,596	SH	DEFINED	1	2,596	
CONNETICS CORP	EQUITY	208192104	96	10,393	SH	DEFINED	1	10,393	
CONOCOPHILLIPS PETROLEUM CO	EQUITY	20825C104	44865	970,274	SH	DEFINED	1	970,274	
CONSECO, INC.	EQUITY	208464107	8	104,980	SH	DEFINED	1	104,980	
CONSOL ENERGY INC	EQUITY	20854P109	4	278	SH	DEFINED	1	278	
Consolidated Edison	EQUITY	209115104	2011	50,000	SH	DEFINED	4	50,000	
CONSOLIDATED EDISON, INC.	EQUITY	209115104	3832	95,286	SH	DEFINED	1	95,286	
CONSOLIDATED GRAPHICS, INC.	EQUITY	209341106	66	3,772	SH	DEFINED	1	3,772	
CONSTELLATION BRANDS	EQUITY	21036P108	2745	118,825	SH	DEFINED	1	118,825	
CONSTELLATION BRANDS INC	EQUITY	21036P108	1123	83,500	SH	DEFINED	2	83,500	
CONSTELLATION ENERGY GRUOP INC	EQUITY	210371100	1798	72,533	SH	DEFINED	1	72,533	
CONTINENTAL AIRLS INC COM CL B	EQUITY	210795308	8	1,487	SH	DEFINED	1	1,487	
CONVERGYS CORP	EQUITY	212485106	1666	110,818	SH	DEFINED	1	110,818	
COOPER CAMERON CORP.	EQUITY	216640102	3556	85,164	SH	DEFINED	1	85,164	
COOPER COMPANIES, INC.	EQUITY	216648402	272	5,176	SH	DEFINED	1	5,176	
COOPER INDUSTRIES INC CL A	EQUITY	G24182100	1260	41,520	SH	DEFINED	1	41,520	
COOPER TIRE & RUBBER CO	EQUITY	216831107	524	32,439	SH	DEFINED	1	32,439	
COORS ADOLPH CLASS B	EQUITY	217016104	1069	18,991	SH	DEFINED	1	18,991	
COORSTEK INC	EQUITY	217020106	40	2,687	SH	DEFINED	1	2,687	
COPART, INC.	EQUITY	217204106	1311	120,863	SH	DEFINED	1	120,863	
CORINTHIAN COLLEGES COM	EQUITY	218868107	69289	1835966	SH	Sole	3		58410
CORINTHIAN COLLEGES INC	EQUITY	218868107	485	12,839	SH	DEFINED	1	12,839	
CORIXA CORP.	EQUITY	21887F100	84	13,274	SH	DEFINED	1	13,274	
CORN PRODUCTS INTERNATIONAL	EQUITY	219023108	329	11,449	SH	DEFINED	1	11,449	
CORNELL COMPANIES INC	EQUITY	219141108	35	4,445	SH	DEFINED	1	4,445	
CORNERSTONE REALITY INCOME	EQUITY	21922V102	2025	227,482	SH	DEFINED	1	227,482	
CORNING, INC.	EQUITY	219350105	673	420,794	SH	DEFINED	1	420,794	
CORP EXEC BOARD CO.	EQUITY	21988R102	358	12,551	SH	DEFINED	1	12,551	
CORPORATE EXEC BRD CO COM	EQUITY	21988R102	40564	1420797	SH	Sole	3		55630
CORPORATE OFFICE PROPERTIES TR	EQUITY	22002T108	78	5,746	SH	DEFINED	1	5,746	
CORRECTIONAL PROPERTIES TRUST	EQUITY	22025E104	56	2,431	SH	DEFINED	1	2,431	
CORRECTIONS CORP. OF AMERICA	EQUITY	22025Y407	134	9,513	SH	DEFINED	1	9,513	
CORUS BANKSHARES, INC.	EQUITY	220873103	133	3,045	SH	DEFINED	1	3,045	
CORVEL CORP.	EQUITY	221006109	67	2,236	SH	DEFINED	1	2,236	
COST PLUS, INC.	EQUITY	221485105	176	6,549	SH	DEFINED	1	6,549	
COSTAR GROUP, INC.	EQUITY	22160N109	80	4,420	SH	DEFINED	1	4,420	
COSTCO WHOLESALE CORPORATION	EQUITY	22160K105	12118	374,365	SH	DEFINED	1	374,365	
COUNTRYWIDE CREDIT IND INC	EQUITY	222372104	2606	55,269	SH	DEFINED	1	55,269	
COURIER CORP	EQUITY	222660102	48	1,253	SH	DEFINED	1	1,253	
COURTYARD BY MARRIOTT II	EQUITY	44107P104	931	100,271	SH	DEFINED	1	100,271	
COUSINS PROPERTIES, INC.	EQUITY	222795106	12	522	SH	DEFINED	1	522	
COVANCE INC.	EQUITY	222816100	1973	100,829	SH	DEFINED	1	100,829	
COVANSYS CORP.	EQUITY	22281W103	11	6,520	SH	DEFINED	1	6,520	
COVENANT TRANSPORT INC CLASS A	EQUITY	22284P105	35	1,996	SH	DEFINED	1	1,996	
COVENTRY HEALTH CARE, INC.	EQUITY	222862104	17	528	SH	DEFINED	1	528	
COX COMMUNICATIONS, INC. CLASS A	EQUITY	224044107	23608	960,070	SH	DEFINED	1	960,070	
COX RADIO INC-CL A	EQUITY	224051102	12	468	SH	DEFINED	1	468	



CPB, INC.	EQUITY	125903104	110	2,385	SH	DEFINED	1		2,385	
CPI CORP.	EQUITY	125902106	33	2,395	SH	DEFINED	1		2,395	
CRANE CO.	EQUITY	224399105	523	26,485	SH	DEFINED	1		26,485	
CRAWFORD & CO. CLASS B	EQUITY	224633107	57	9,012	SH	DEFINED	1		9,012	
CRAY INC	EQUITY	225223106	55	13,899	SH	DEFINED	1		13,899	
CREDENCE SYSTEMS CORP.	EQUITY	225302108	871	100,541	SH	DEFINED	1		100,541	
Credicorp Limited Com Stk USD 5	EQUITY	62519Y1084	301	42,621	SH	DEFINED	1		42,621	
CREDIT ACCEPTANCE CORP.	EQUITY	225310101	37	4,537	SH	DEFINED	1		4,537	
CREE INC	EQUITY	225447101	1508	120,623	SH	DEFINED	1		120,623	
CRESCENT REAL ESTATE COM	EQUITY	225756105	1942	123700	SH	Sole	3	110000		13700
CRESCENT REAL ESTATE EQUITIES, INC.	EQUITY	225756105	18	1,177	SH	DEFINED	1		1,177	
CROSS CTRY INC	EQUITY	22748P105	155	10,954	SH	DEFINED	1		10,954	
CROSS MEDIA MARKETING	EQUITY	22754R201	2	2,835	SH	DEFINED	1		2,835	
CROWN AMERICAN REALTY TRUST	EQUITY	228186102	1195	130,004	SH	DEFINED	1		130,004	
CROWN CASTLE INTERNATIONAL	EQUITY	228227104	151	69,448	SH	DEFINED	1		69,448	
CROWN CORK & SEAL CO., INC.	EQUITY	228255105	224	42,732	SH	DEFINED	1		42,732	
CROWN MEDIA HOLDINGS-CLASS A	EQUITY	228411104	30	8,501	SH	DEFINED	1		8,501	
CRYOLIFE INC.	EQUITY	228903100	14	5,533	SH	DEFINED	1		5,533	
CSG SYSTEMS INTERNATIONAL, INC	EQUITY	126349109	747	68,574	SH	DEFINED	1		68,574	
CSK AUTO CORP	EQUITY	125965103	91	7,307	SH	DEFINED	1		7,307	
CSS INDUSTRIES, INC.	EQUITY	125906107	47	1,299	SH	DEFINED	1		1,299	
CSX CORP.	EQUITY	126408103	19293	731,353	SH	DEFINED	1		731,353	
CT COMMUNICATION	EQUITY	126426402	83	5,700	SH	DEFINED	1		5,700	
CTB INTL CORP	EQUITY	125960104	15	1,194	SH	DEFINED	1		1,194	
CTI MOLECULAR IMAGING INC	EQUITY	22943D105	1771	70,000	SH	DEFINED	2		70,000	
CTS CORP.	EQUITY	126501105	47	10,123	SH	DEFINED	1		10,123	
CUBIC CORP.	EQUITY	229669106	89	5,234	SH	DEFINED	1		5,234	
CUBIST PHARMA INC	EQUITY	229678107	47	9,172	SH	DEFINED	1		9,172	
CULLEN/FROST BANKERS	EQUITY	229899109	25	741	SH	DEFINED	1		741	
CULP INC	EQUITY	230215105	17	2,046	SH	DEFINED	1		2,046	
CUMMINS INC.	EQUITY	231021106	1112	47,060	SH	DEFINED	1		47,060	
CUMULUS MEDIA, INC.	EQUITY	231082108	7	410	SH	DEFINED	1		410	
CUNO, INC.	EQUITY	126583103	163	5,284	SH	DEFINED	1		5,284	
CURAGEN CORP	EQUITY	23126R101	61	14,538	SH	DEFINED	1		14,538	
CURATIVE HEALTH SVCS I	EQUITY	231264102	38	3,491	SH	DEFINED	1		3,491	
CURTISS-WRIGHT CORP.	EQUITY	231561101	211	3,528	SH	DEFINED	1		3,528	
CV THERAPEUTICS INC	EQUITY	126667104	1882	90,000	SH	DEFINED	2		90,000	
CV THERAPEUTICS, INC.	EQUITY	126667104	183	8,741	SH	DEFINED	1		8,741	
CVB FINANCIAL CORP	EQUITY	126600105	196	8,938	SH	DEFINED	1		8,938	
CVS Corp	EQUITY	126650100	380	15,000	SH	DEFINED	4		15,000	
CVS CORP.	EQUITY	126650100	4941	194,900	SH	DEFINED	1		194,900	
CYBERONICS	EQUITY	23251P102	127	7,376	SH	DEFINED	1		7,376	
CYMER, INC.	EQUITY	232572107	8	433	SH	DEFINED	1		433	
CYPRESS SEMICONDUCTOR CORP	EQUITY	232806109	1870	285,000	SH	DEFINED	2		285,000	
CYPRESS SEMICONDUCTOR CORP.	EQUITY	232806109	1076	164,025	SH	DEFINED	1		164,025	
CYTEC INDUSTRIES, INC.	EQUITY	232820100	1437	65,453	SH	DEFINED	1		65,453	
CYTYC CORPORATION	EQUITY	232946103	1797	167,656	SH	DEFINED	1		167,656	
D & K HEALTHCARE RES I	EQUITY	232861104	39	4,363	SH	DEFINED	1		4,363	
D R HORTON INC COM	EQUITY	23331A109	20302	1090333	SH	Sole	3	935894		154439
D.R. HORTON INC	EQUITY	23331A109	3628	194,850	SH	DEFINED	1		194,850	
DAISYTEK INTERNATIONAL CORP.	EQUITY	234053106	78	6,008	SH	DEFINED	1		6,008	
DANA CORP	EQUITY	235811106	884	67,550	SH	DEFINED	1		67,550	
DANAHER CORP DEL COM	EQUITY	235851102	22785	400800	SH	Sole	3	354700		46100
DANAHER CORP.	EQUITY	235851102	3753	66,016	SH	DEFINED	1		66,016	
DARDEN RESTAURANTS, INC.	EQUITY	237194105	1828	75,423	SH	DEFINED	1		75,423	
DATASCOPE CORP.	EQUITY	238113104	109	4,043	SH	DEFINED	1		4,043	
DATASTREAM SYSTEMS	EQUITY	238124101	26	5,290	SH	DEFINED	1		5,290	
DAVE & BUSTERS INC	EQUITY	23833N104	42	3,732	SH	DEFINED	1		3,732	
DAVITA INC	EQUITY	23918K108	24	999	SH	DEFINED	1		999	
DDI CORP	EQUITY	233162106	3	16,300	SH	DEFINED	1		16,300	
DEAN FOODS CO	EQUITY	242370104	5946	149,483	SH	DEFINED	1		149,483	
DEB SHOPS, INC	EQUITY	242728103	36	1,429	SH	DEFINED	1		1,429	
DECODE GENETICS, INC	EQUITY	243586104	27	12,297	SH	DEFINED	1		12,297	
DEERE & CO	EQUITY	244199105	7314	160,925	SH	DEFINED	2		2,925	

DEERE & CO.	EQUITY	244199105	4640	102,100	SH	DEFINED	1		102,100	
DEL LABS INC	EQUITY	245091103	24	1,344	SH	DEFINED	1		1,344	
DEL MONTE	EQUITY	24522P103	76	9,287	SH	DEFINED	1		9,287	
DELIA'S CORP	EQUITY	24688Q101	12	10,989	SH	DEFINED	1		10,989	
DELL COMPUTER CORP	EQUITY	247025109	10991	467,400	SH	DEFINED	2		467,400	
DELL COMPUTER CORP.	EQUITY	247025109	46182	1,964,350	SH	DEFINED	1		1,964,350	
DELPHI CORP	EQUITY	247126105	2229	260,760	SH	DEFINED	1		260,760	
DELPHI FINANCIAL GROUP, INC., CLASS A	EQUITY	247131105	162	4,458	SH	DEFINED	1		4,458	
DELTA & PINE LAND CO.	EQUITY	247357106	233	12,459	SH	DEFINED	1		12,459	
DELTA AIR LINES, INC.	EQUITY	247361108	618	66,563	SH	DEFINED	1		66,563	
DELTAGEN INC	EQUITY	24783R103	3	2,312	SH	DEFINED	1		2,312	
DELTAIC TIMBER CORP.	EQUITY	247850100	74	3,365	SH	DEFINED	1		3,365	
DELUXE CORP.	EQUITY	248019101	1238	27,485	SH	DEFINED	1		27,485	
DENBURY RESOURCES INC	EQUITY	247916208	82	8,029	SH	DEFINED	1		8,029	
DENDRITE INTERNATIONAL, INC.	EQUITY	248239105	66	10,510	SH	DEFINED	1		10,510	
DENTSPLY INTERNATIONAL INC.	EQUITY	249030107	4181	104,092	SH	DEFINED	1		104,092	
DENTSPLY INTL INC NEW	EQUITY	249030107	3433	85,450	SH	DEFINED	2		85,450	
DENTSPLY INTL INC NEW COM	EQUITY	249030107	25228	628038	SH	Sole	3	567200		60838
DEPARTMENT 56 INC	EQUITY	249509100	39	3,750	SH	DEFINED	1		3,750	
DEVELOPERS DIVERS RLTY COM	EQUITY	251591103	25650	1165400	SH	Sole	3	959034		206366
DEVELOPERS DIVERSIFIED REALTY	EQUITY	251591103	4958	225,281	SH	DEFINED	1		225,281	
DEVON ENERGY CORP.	EQUITY	25179M103	3333	69,068	SH	DEFINED	1		69,068	
DEVRY, INC.	EQUITY	251893103	1730	92,935	SH	DEFINED	1		92,935	
DEWOLFE COS INC	EQUITY	252115100	5	250	SH	DEFINED	1		250	
DHB INDS INC	EQUITY	23321E103	10	4,609	SH	DEFINED	1		4,609	
DIAGEO PLC	EQUITY	25243Q205	9578	191,900	SH	DEFINED	2		191,900	
DIAGNOSTIC PRODS CORP COM	EQUITY	252450101	3390	73700	SH	Sole	3	72500		1200
DIAGNOSTIC PRODUCTS CORP.	EQUITY	252450101	14	294	SH	DEFINED	1		294	
DIAL CORP.	EQUITY	25247D101	2712	126,396	SH	DEFINED	1		126,396	
DIAMOND OFFSHORE DRILLING	EQUITY	25271C102	15	728	SH	DEFINED	1		728	
DIAMONDCLUSTER INT'L INC CL A	EQUITY	25278P106	22	6,897	SH	DEFINED	1		6,897	
DIANON SYSTEMS INC	EQUITY	252826102	136	2,881	SH	DEFINED	1		2,881	
DIEBOLD, INC.	EQUITY	253651103	3162	96,041	SH	DEFINED	1		96,041	
DIGENE CORP	EQUITY	253752109	32	3,993	SH	DEFINED	1		3,993	
DIGIMARC CORP	EQUITY	253807101	35	3,017	SH	DEFINED	1		3,017	
DIGITAL INSIGHT	EQUITY	25385P106	151	9,579	SH	DEFINED	1		9,579	
DIGITAL RIV INC	EQUITY	25388B104	70	9,093	SH	DEFINED	1		9,093	
DIGITAL RIV INC COM	EQUITY	25388B104	3142	409700	SH	Sole	3	409700		
DIGITAS INC	EQUITY	25388K104	7	3,167	SH	DEFINED	1		3,167	
DILLARDS, INC. CLASS A	EQUITY	254067101	749	37,099	SH	DEFINED	1		37,099	
DIME COMMUNITY BANCSHARES	EQUITY	253922108	162	7,574	SH	DEFINED	1		7,574	
DIMON, INC.	EQUITY	254394109	87	13,992	SH	DEFINED	1		13,992	
DIONEX CORP.	EQUITY	254546104	152	5,929	SH	DEFINED	1		5,929	
DISCOVERY PARTNERS INT	EQUITY	254675101	18	5,741	SH	DEFINED	1		5,741	
DISTRIBUCION Y SERVICIO ADR	EQUITY	254753106	161	18,500	SH	DEFINED	1		18,500	
DIVERSA CORP	EQUITY	255064107	70	8,173	SH	DEFINED	1		8,173	
DJ ORTHOPEDICS INC	EQUITY	233256104	9	2,484	SH	DEFINED	1		2,484	
DOBSON COMMUNICATIONS	EQUITY	256069105	2	7,191	SH	DEFINED	1		7,191	
DOCUCORP INTL INC	EQUITY	255911109	29	2,676	SH	DEFINED	1		2,676	
DOCUMENTUM, INC.	EQUITY	256159104	155	13,429	SH	DEFINED	1		13,429	
DOLE FOOD CO., INC.	EQUITY	256605106	2163	74,507	SH	DEFINED	1		74,507	
DOLLAR GENERAL CORP.	EQUITY	256669102	1984	147,840	SH	DEFINED	1		147,840	
DOLLAR THRIFTY AUTOMOTIVE	EQUITY	256743105	133	8,295	SH	DEFINED	1		8,295	
DOLLAR TREE STORES INC.	EQUITY	256747106	3448	156,422	SH	DEFINED	1		156,422	
DOMINION HOMES INC	EQUITY	257386102	13	853	SH	DEFINED	1		853	
Dominion Resources	EQUITY	25746U109	6595	130,000	SH	DEFINED	4		130,000	
DOMINION RESOURCES, INC.	EQUITY	25746U109	6198	122,170	SH	DEFINED	1		122,170	
DONALDSON CO INC	EQUITY	257651109	2321	67,600	SH	DEFINED	2		67,600	
DONALDSON CO., INC.	EQUITY	257651109	2016	58,722	SH	DEFINED	1		58,722	
DONNELLY CORP	EQUITY	257870105	26	1,005	SH	DEFINED	1		1,005	
DORAL FINANCIAL CORP.	EQUITY	25811P100	19	779	SH	DEFINED	1		779	
DORCHESTER HUGOTON	EQUITY	258205202	53	4,200	SH	DEFINED	1		4,200	
DOUBLECLICK INC	EQUITY	258609304	207	40,256	SH	DEFINED	1		40,256	
DOVER CORP.	EQUITY	260003108	3761	148,174	SH	DEFINED	1		148,174	

DOVER DOWNS GAMING & ENTERTA	EQUITY	260095104	28	3,388	SH	DEFINED	1		3,388	
DOVER MOTORSPORTS INC	EQUITY	260174107	21	5,291	SH	DEFINED	1		5,291	
DOW CHEM CO	EQUITY	260543103	819	30,000	SH	DEFINED	2		30,000	
Dow Chemical	EQUITY	260543103	1092	40,000	SH	DEFINED	4		40,000	
DOW CHEMICAL CO.	EQUITY	260543103	20755	759,960	SH	DEFINED	1		759,960	
DOW JONES & CO., INC.	EQUITY	260561105	2376	61,863	SH	DEFINED	1		61,863	
DOWNNEY FINANCIAL CORP.	EQUITY	261018105	11	309	SH	DEFINED	1		309	
DPL, INC.	EQUITY	233293109	2891	175,730	SH	DEFINED	1		175,730	
DQE INC	EQUITY	23329J104	9458	630,563	SH	DEFINED	1		630,563	
DRESS BARN, INC.	EQUITY	261570105	66	4,255	SH	DEFINED	1		4,255	
DREW INDUSTRIES INC	EQUITY	26168L205	27	1,765	SH	DEFINED	1		1,765	
DREXLER TECHNOLOGY COR	EQUITY	261876106	42	2,862	SH	DEFINED	1		2,862	
DREYER'S GRAND ICE CREAM, INC.	EQUITY	261878102	3224	46,149	SH	DEFINED	1		46,149	
DRILL QUIP	EQUITY	262037104	36	2,152	SH	DEFINED	1		2,152	
DRS TECHNOLOGIES INC	EQUITY	23330X100	209	5,608	SH	DEFINED	1		5,608	
DRUGSTORE.COM	EQUITY	262241102	15	8,830	SH	DEFINED	1		8,830	
DSP GROUP, INC. COM	EQUITY	23332B106	147	9,170	SH	DEFINED	1		9,170	
DST SYSTEMS INC	EQUITY	233326107	4705	159,637	SH	DEFINED	1		159,637	
DTE ENERGY CO.	EQUITY	233331107	17307	425,242	SH	DEFINED	1		425,242	
DTE Energy Company	EQUITY	233331107	8189	201,200	SH	DEFINED	4		201,200	
DU PONT E I DE NEMOURS & CO PFD \$4.50	CorpBon	263534307	2058	24,800	PRN	DEFINED	1		25	
DU PONT E I DE NEMOURS + C	EQUITY	263534109	11101	307,761	SH	DEFINED	2		307,761	
DUANE READE, INC.	EQUITY	263578106	198	12,358	SH	DEFINED	1		12,358	
DUCOMMUN INC DEL	EQUITY	264147109	41	2,342	SH	DEFINED	1		2,342	
DUKE ENERGY CORP.	EQUITY	264399106	7436	380,350	SH	DEFINED	1		380,350	
DUKE REALTY	EQUITY	264411505	48	1,943	SH	DEFINED	1		1,943	
DUKE REALTY CORP COM NEW	EQUITY	264411505	18017	731794	SH	Sole	3	607324		124470
DUN & BRADSTREET CORP NEW WI	EQUITY	26483E100	3323	98,877	SH	DEFINED	1		98,877	
DUPONT PHOTOMASKS	EQUITY	26613X101	92	4,051	SH	DEFINED	1		4,051	
DURA AUTOMOTIVE SYSTEM	EQUITY	265903104	61	5,016	SH	DEFINED	1		5,016	
DURECT CORPORATION	EQUITY	266605104	26	8,378	SH	DEFINED	1		8,378	
DVI, INC.	EQUITY	233343102	20	4,230	SH	DEFINED	1		4,230	
DYCOM INDUSTRIES, INC.	EQUITY	267475101	727	79,327	SH	DEFINED	1		79,327	
DYNAQ INTERNATIONAL INC	EQUITY	267919306	21	1,818	SH	DEFINED	1		1,818	
DYNAMICS RESH CORP	EQUITY	268057106	33	2,273	SH	DEFINED	1		2,273	
DYNEGY INC.	EQUITY	26816Q101	188	162,015	SH	DEFINED	1		162,015	
E*TRADE GROUP, INC.	EQUITY	269246104	2162	485,870	SH	DEFINED	1		485,870	
E.I. DU PONT DE NEMOURS AND CO	EQUITY	263534109	32908	912,350	SH	DEFINED	1		912,350	
E.PIHPANY, INC.	EQUITY	26881V100	77	21,270	SH	DEFINED	1		21,270	
EARTHLINK INC	EQUITY	270321102	466	87,257	SH	DEFINED	1		87,257	
EARTHSHELL CORP.	EQUITY	27032B100	16	22,421	SH	DEFINED	1		22,421	
EAST WEST BANCORP	EQUITY	27579R104	271	8,017	SH	DEFINED	1		8,017	
EASTGROUP PROPERTIES, INC.	EQUITY	277276101	1550	62,622	SH	DEFINED	1		62,622	
EASTMAN CHEMICAL CO.	EQUITY	277432100	1736	45,468	SH	DEFINED	1		45,468	
EASTMAN KODAK CO	EQUITY	277461109	5616	206,163	SH	DEFINED	2		206,163	
EASTMAN KODAK CO.	EQUITY	277461109	3530	129,591	SH	DEFINED	1		129,591	
EATON CORP	EQUITY	278058102	3104	48,700	SH	DEFINED	2		48,700	
EATON CORP.	EQUITY	278058102	1992	31,256	SH	DEFINED	1		31,256	
EATON VANCE CORP.	EQUITY	278265103	2952	106,796	SH	DEFINED	1		106,796	
EBAY, INC.	EQUITY	278642103	9958	65,773	SH	DEFINED	1		65,773	
ECHELON	EQUITY	27874N105	74	8,495	SH	DEFINED	1		8,495	
ECHOSTAR COMMUNICATIONS CO	EQUITY	278762109	8047	465,150	SH	DEFINED	2		465,150	
ECHOSTAR COMMUNICATIONS CORP. CLASS A	EQUITY	278762109	136	7,880	SH	DEFINED	1		7,880	
ECLIPSYS CORP.	EQUITY	278856109	60	11,736	SH	DEFINED	1		11,736	
ECOLAB, INC.	EQUITY	278865100	2410	57,746	SH	DEFINED	1		57,746	
EDISON INTERNATIONAL INC	EQUITY	281020107	1442	144,164	SH	DEFINED	1		144,164	
EDO CORP	EQUITY	281347104	116	5,191	SH	DEFINED	1		5,191	
EDUCATION MANAGEMENT CORP.	EQUITY	28139T101	2059	46,512	SH	DEFINED	1		46,512	
EDUCATION MGMT CORP COM	EQUITY	28139T101	36930	834201	SH	Sole	3	821101		13100
EDWARDS J D + CO	EQUITY	281667105	1944	210,200	SH	DEFINED	2		210,200	
EDWARDS LIFESCIENCES CP	EQUITY	28176E108	2039	79,689	SH	DEFINED	1		79,689	
EFUNDS CORP	EQUITY	28224R101	148	15,811	SH	DEFINED	1		15,811	
EGL INC.	EQUITY	268484102	840	76,313	SH	DEFINED	1		76,313	
EL PASO CORP	EQUITY	28336L109	4831	584,180	SH	DEFINED	1		584,180	

EL PASO ELECTRIC CO.	EQUITY	283677854	189	15,891	SH	DEFINED	1		15,891	
El Paso Energy Partners	EQUITY	283688102	1331	45,000	SH	DEFINED	4		45,000	
ELECTRO RENT CORP.	EQUITY	285218103	46	4,758	SH	DEFINED	1		4,758	
ELECTRO SCIENTIFIC INDUSTRIES,	EQUITY	285229100	138	9,336	SH	DEFINED	1		9,336	
ELECTROGLAS, INC.	EQUITY	285324109	14	7,180	SH	DEFINED	1		7,180	
ELECTRONIC ARTS	EQUITY	285512109	4317	65,449	SH	DEFINED	1		65,449	
ELECTRONIC ARTS	EQUITY	285512109	14330	217,250	SH	DEFINED	2		650	
ELECTRONIC ARTS INC COM	EQUITY	285512109	1979	30000	SH	Sole	3	30000		
ELECTRONIC DATA SYSTEMS CORP.	EQUITY	285661104	3063	219,120	SH	DEFINED	1		219,120	
ELECTRONICS BOUTIQUE HLDGS. CO	EQUITY	286045109	94	3,423	SH	DEFINED	1		3,423	
ELECTRONICS FOR IMAGING, INC.	EQUITY	286082102	275	18,406	SH	DEFINED	1		18,406	
ELI LILLY & COMPANY	EQUITY	532457108	70	1,250	SH	DEFINED	2		1,250	
ELI LILLY AND CO.	EQUITY	532457108	26682	482,140	SH	DEFINED	1		482,140	
ELIZABETH ARDEN INC	EQUITY	286606106	53	4,415	SH	DEFINED	1		4,415	
ELKCORP	EQUITY	287456107	112	6,582	SH	DEFINED	1		6,582	
EMBARCADERO TECHNOLOGIES INC	EQUITY	290787100	11	2,728	SH	DEFINED	1		2,728	
EMBRAER AIRCRAFT CORP ADR	EQUITY	29081M102	1184	89,000	SH	DEFINED	1		89,000	
EMBREX INC	EQUITY	290817105	27	2,442	SH	DEFINED	1		2,442	
EMC CORP	EQUITY	268648102	32	6,900	SH	DEFINED	2		6,900	
EMC CORP.	EQUITY	268648102	4874	1,066,580	SH	DEFINED	1		1,066,580	
EMC INS GROUP INC	EQUITY	268664109	11	796	SH	DEFINED	1		796	
EMCOR GROUP INC	EQUITY	29084Q100	19893	400264	SH	Sole	3	393764		6500
EMCOR GROUP, INC.	EQUITY	29084Q100	250	5,037	SH	DEFINED	1		5,037	
EMCORE CORPORATION	EQUITY	290846104	12	8,183	SH	DEFINED	1		8,183	
Emerson Elec Co	EQUITY	291011104	2197	50,000	SH	DEFINED	4		50,000	
EMERSON ELEC CO	EQUITY	291011104	4801	109,269	SH	DEFINED	2		109,269	
EMERSON ELECTRIC CO.	EQUITY	291011104	9648	219,570	SH	DEFINED	1		219,570	
EMMIS COMMUNICATIONS CORP. CLASS A	EQUITY	291525103	1338	70,434	SH	DEFINED	1		70,434	
EMPIRE DISTRICT ELECTRIC CO.	EQUITY	291641108	2713	160,529	SH	DEFINED	1		160,529	
EMS TECHNOLOGIES INC	EQUITY	26873N108	37	3,570	SH	DEFINED	1		3,570	
EMULEX CORP	EQUITY	292475209	12	1,076	SH	DEFINED	1		1,076	
ENCORE ACQUISITION CO	EQUITY	29255W100	49	2,982	SH	DEFINED	1		2,982	
ENCORE ACQUISITION CO	EQUITY	29255W100	9788	595000	SH	Sole	3	595000		
ENCORE WIRE CORP	EQUITY	292562105	40	4,514	SH	DEFINED	1		4,514	
ENDO PHARMACEUTICALS	EQUITY	29264F205	61	7,138	SH	DEFINED	1		7,138	
ENDOCARDIAL SOLUTIONS	EQUITY	292962107	15	4,677	SH	DEFINED	1		4,677	
ENDOCARE INC	EQUITY	29264P104	88	6,137	SH	DEFINED	1		6,137	
ENDOCARE INC COM	EQUITY	29264P104	15828	1106069	SH	Sole	3	1093469		12600
ENERGEN CORP.	EQUITY	29265N108	296	11,678	SH	DEFINED	1		11,678	
ENERGIZER HOLDINGS INC	EQUITY	29266R108	3569	117,406	SH	DEFINED	1		117,406	
ENERGY CONVERSION DEVICES, INC	EQUITY	292659109	55	5,071	SH	DEFINED	1		5,071	
ENERGY EAST CORP	EQUITY	29266M109	3809	192,290	SH	DEFINED	1		192,290	
ENERGY PARTNERS LTD	EQUITY	29270U105	53	6,503	SH	DEFINED	1		6,503	
ENERGYSOUTH INC	EQUITY	292970100	36	1,430	SH	DEFINED	1		1,430	
Enersis S.A.-ADR	EQUITY	29274F104	332	13,500	SH	DEFINED	1		13,500	
ENGELHARD CORP	EQUITY	292845104	3014	126,500	SH	DEFINED	2		126,500	
ENGELHARD CORP COM	EQUITY	292845104	20295	851668	SH	Sole	3	732800		118868
ENGELHARD CORP.	EQUITY	292845104	1455	61,075	SH	DEFINED	1		61,075	
ENGINEERED SUPPORT SYS COM	EQUITY	292866100	18977	332700	SH	Sole	3	332700		
ENGINEERED SUPPORT SYSTEMS	EQUITY	292866100	164	2,882	SH	DEFINED	1		2,882	
ENNIS BUSINESS FORMS I	EQUITY	293389102	72	5,521	SH	DEFINED	1		5,521	
ENSCO INTERNATIONAL, INC.	EQUITY	26874Q100	5032	200,947	SH	DEFINED	1		200,947	
ENSCO INTL INC	EQUITY	26874Q100	20240	808,325	SH	DEFINED	2		808,325	
ENSCO INTL INC COM	EQUITY	26874Q100	24076	961494	SH	Sole	3	816300		145194
ENTEGRIS INC	EQUITY	29362U104	121	15,567	SH	DEFINED	1		15,567	
ENTERASYS NETWORKS INC	EQUITY	293637104	71	54,830	SH	DEFINED	1		54,830	
ENTERCOM COMM CORP CL A	EQUITY	293639100	42972	907164	SH	Sole	3	882232		24932
ENTERCOM COMMUNICATIONS CORP.	EQUITY	293639100	3134	66,169	SH	DEFINED	1		66,169	
ENTERGY ARKANSAS INC	EQUITY	29364G103	4128	99,235	SH	DEFINED	1		99,235	
ENTERTAINMENT PROPERTIES TRUST	EQUITY	29380T105	128	5,809	SH	DEFINED	1		5,809	
ENTRAVISION COMMUNIC	EQUITY	29382R107	8	629	SH	DEFINED	1		629	
ENTRUST TECHNOLOGIES INC.	EQUITY	293848107	51	16,263	SH	DEFINED	1		16,263	
ENZO BIOCHEM, INC.	EQUITY	294100102	112	7,834	SH	DEFINED	1		7,834	
ENZON INC	EQUITY	293904108	281	14,592	SH	DEFINED	1		14,592	

EOG RESOURCES INC	EQUITY	26875P101	1859	51,709	SH	DEFINED	1		51,709	
EOG RESOURCES INC	EQUITY	26875P101	539	15,000	SH	DEFINED	2		15,000	
EON LABS INC	EQUITY	29412E100	72	3,340	SH	DEFINED	1		3,340	
EON LABS INC	EQUITY	29412E100	2374	110,000	SH	DEFINED	2		110,000	
EPIQ SYSTEMS INC	EQUITY	26882D109	59	3,358	SH	DEFINED	1		3,358	
EPIX MEDICAL INC	EQUITY	26881Q101	19	4,242	SH	DEFINED	1		4,242	
EQUIFAX, INC.	EQUITY	294429105	1461	67,222	SH	DEFINED	1		67,222	
EQUITABLE RESOURCES, INC.	EQUITY	294549100	2858	82,717	SH	DEFINED	1		82,717	
EQUITY INNS, INC.	EQUITY	294703103	85	13,740	SH	DEFINED	1		13,740	
EQUITY OFFICE PPTYS TR COM	EQUITY	294741103	37501	1452419	SH	Sole	3	1173758		278661
EQUITY OFFICE PROPERTIES TRUST	EQUITY	294741103	4627	179,190	SH	DEFINED	1		179,190	
EQUITY ONE INC	EQUITY	294752100	28	2,092	SH	DEFINED	1		2,092	
EQUITY RESIDENT PPTYS SH BEN I	EQUITY	29476L107	24886	1039500	SH	Sole	3	840607		198893
EQUITY RESIDENTIAL	EQUITY	29476L107	5150	215,113	SH	DEFINED	1		215,113	
ERESEARCHTECHNOLOGY IN	EQUITY	29481V108	52	2,795	SH	DEFINED	1		2,795	
ERICSSON LMTL CO.-ADR SERIES B	EQUITY	294821400	10	28,300	SH	DEFINED	1		28,300	
ERIE INDEMNITY COMPA	EQUITY	29530P102	14	332	SH	DEFINED	1		332	
ESCALADE INC	EQUITY	296056104	24	1,223	SH	DEFINED	1		1,223	
ESCO ELECTRONICS CORP	EQUITY	296315104	131	4,053	SH	DEFINED	1		4,053	
ESPEED INC	EQUITY	296643109	78	7,639	SH	DEFINED	1		7,639	
ESPERION THERAPEUTICS INC (USD)	EQUITY	29664R106	57	9,930	SH	DEFINED	1		9,930	
ESS TECHNOLOGY, INC.	EQUITY	269151106	67	10,857	SH	DEFINED	1		10,857	
ESSEX PROPERTY TRUST, INC.	EQUITY	297178105	242	4,892	SH	DEFINED	1		4,892	
ESTEE LAUDER COMPANIES-CL A	EQUITY	518439104	40	1,398	SH	DEFINED	1		1,398	
ESTERLINE TECHNOLOGIES CORP.	EQUITY	297425100	117	7,044	SH	DEFINED	1		7,044	
ETHAN ALLEN INTERIOR	EQUITY	297602104	14	438	SH	DEFINED	1		438	
EUNIVERSE INC	EQUITY	298412107	12	4,058	SH	DEFINED	1		4,058	
EURONET WORLDWIDE INC	EQUITY	298736109	24	4,839	SH	DEFINED	1		4,839	
EVEREST RE GROUP, LTD	EQUITY	G3223R108	3709	67,600	SH	DEFINED	1		67,600	
EVERGREEN RES INC COM NO PAR	EQUITY	299900308	34863	850730	SH	Sole	3	825724		25006
EVERGREEN RESOURCES, INC.	EQUITY	299900308	264	6,437	SH	DEFINED	1		6,437	
EVOLVE SOFTWARE INC.	EQUITY	30049P104	149	1,239,564	SH	DEFINED	1		1,239,564	
EXACT SCIENCES CORP (USD)	EQUITY	30063P105	52	3,873	SH	DEFINED	1		3,873	
EXAR CORP.	EQUITY	300645108	153	13,251	SH	DEFINED	1		13,251	
EXCEL TECHNOLOGY	EQUITY	30067T103	56	2,971	SH	DEFINED	1		2,971	
EXELIXIS, INC.	EQUITY	30161Q104	76	15,310	SH	DEFINED	1		15,310	
EXPEDIA INC -CL A	EQUITY	302125109	6	126	SH	DEFINED	1		126	
EXPEDITORS INTERNATIONAL OF WA	EQUITY	302130109	3864	138,310	SH	DEFINED	1		138,310	
EXPLORATION CO	EQUITY	302133202	27	5,275	SH	DEFINED	1		5,275	
EXPRESS SCRIPTS, INC.	EQUITY	302182100	6879	126,180	SH	DEFINED	1		126,180	
EXPRESSJET HOLDINGS IN	EQUITY	30218U108	94	10,188	SH	DEFINED	1		10,188	
EXTENDED STAY AMERICA INC	EQUITY	30224P101	1584	124,725	SH	DEFINED	1		124,725	
EXTREME NETWORK INC	EQUITY	30226D106	147	34,959	SH	DEFINED	1		34,959	
EXULT INC	EQUITY	302284104	47	16,049	SH	DEFINED	1		16,049	
EXXON MOBIL CORP	EQUITY	30231G102	19379	607,382	SH	DEFINED	2		607,382	
EXXON MOBIL CORP.	EQUITY	30231G102	113322	3,552,428	SH	DEFINED	1		3,552,428	
F A O INC	EQUITY	30240S105	16	5,645	SH	DEFINED	1		5,645	
F N B CORP VA	EQUITY	302930102	61	1,971	SH	DEFINED	1		1,971	
F&M BANCORP/FREDERICK	EQUITY	302367107	116	3,678	SH	DEFINED	1		3,678	
F5 NETWORKS INC	EQUITY	315616102	57	7,519	SH	DEFINED	1		7,519	
FACTORY 2-U STORES, INC.	EQUITY	303072102	9	4,401	SH	DEFINED	1		4,401	
FACTSET RESEARCH SYSTEMS, INC.	EQUITY	303075105	188	7,071	SH	DEFINED	1		7,071	
FAIR ISSAC & CO., INC.	EQUITY	303250104	7200	644	SH	DEFINED	1		644	
FAIRCHILD SEMICONDUCTOR CORP.	EQUITY	303726103	1680	177,407	SH	DEFINED	1		177,407	
FALCONSTOR SOFTWARE INC	EQUITY	306137100	56	11,558	SH	DEFINED	1		11,558	
FAMILY DOLLAR STORES, INC.	EQUITY	30700Q109	2053	76,395	SH	DEFINED	1		76,395	
FARMER BROS. CO.	EQUITY	307675108	97	298	SH	DEFINED	1		298	
FARMERS CAPITAL BANK CORP	EQUITY	309562106	70	2,086	SH	DEFINED	1		2,086	
FASTENAL CO COM	EQUITY	311900104	11821	374318	SH	Sole	3	318500		55818
FASTENAL CO.	EQUITY	311900104	3185	100,857	SH	DEFINED	1		100,857	
FBL FINANCIAL GROUP, INC., CLASS A	EQUITY	30239F106	72	3,876	SH	DEFINED	1		3,876	
FBR ASSET INVESTMENT CORP	EQUITY	30241E303	18564	593,861	SH	DEFINED	1		593,861	
FEDERAL AGRIC MTG CORP	EQUITY	313148306	80	2,696	SH	DEFINED	1		2,696	
FEDERAL NATIONAL MORTGAGE ASSO	EQUITY	313586109	41274	693,218	SH	DEFINED	1		693,218	

FEDERAL REALTY INVESTMENT TR.	EQUITY	313747206	2393	88,630	SH	DEFINED	1		88,630	
FEDERAL SIGNAL CORP.	EQUITY	313855108	1384	75,161	SH	DEFINED	1		75,161	
FEDERATED DEPT STORES INC	EQUITY	31410H101	3857	131,000	SH	DEFINED	2		131,000	
FEDERATED DEPT STORES, INC.	EQUITY	31410H101	2633	89,440	SH	DEFINED	1		89,440	
FEDERATED INVESTORS	EQUITY	314211103	29	1,057	SH	DEFINED	1		1,057	
FEDEX CORPORATION	EQUITY	31428X106	6385	127,520	SH	DEFINED	1		127,520	
FEI COMPANY	EQUITY	30241L109	737	50,984	SH	DEFINED	1		50,984	
FELCOR LODGING TRUST, INC.	EQUITY	31430F101	194	15,092	SH	DEFINED	1		15,092	
FERRO CORP.	EQUITY	315405100	1483	64,199	SH	DEFINED	1		64,199	
FIDELITY BANKSHARES INC	EQUITY	31604Q107	96	5,358	SH	DEFINED	1		5,358	
FIDELITY NATIONAL FINANCIAL	EQUITY	316326107	3661	127,383	SH	DEFINED	1		127,383	
FIDELITY NATL INFO SOLUTIONS	EQUITY	31620P109	68	4,460	SH	DEFINED	1		4,460	
FIFTH THIRD BANCORP	EQUITY	316773100	15254	249,120	SH	DEFINED	1		249,120	
FILENET CORP.	EQUITY	316869106	117	11,307	SH	DEFINED	1		11,307	
FINANCIAL FED CORP COM	EQUITY	317492106	12192	382800	SH	Sole	3	382800		
FINANCIAL FEDERAL CORP.	EQUITY	317492106	123	3,865	SH	DEFINED	1		3,865	
FINANCIAL INDS CORP	EQUITY	317574101	41	2,655	SH	DEFINED	1		2,655	
FINCANCIAL INSTITUTIONS INC	EQUITY	317585404	71	2,632	SH	DEFINED	1		2,632	
FINISAR CORPORATION	EQUITY	31787A101	31	45,161	SH	DEFINED	1		45,161	
FINISH LINE, INC.	EQUITY	317923100	58	6,378	SH	DEFINED	1		6,378	
FINLAY ENTERPRISES INC.	EQUITY	317884203	27	1,800	SH	DEFINED	1		1,800	
FIRST AMERICAN CAP TRUST CLASS A	EQUITY	318522307	21	1,034	SH	DEFINED	1		1,034	
FIRST BANCORP NORTH CAROLINA	EQUITY	318910106	61	2,456	SH	DEFINED	1		2,456	
FIRST BANCORP/PUERTO RICO	EQUITY	318672102	287	7,533	SH	DEFINED	1		7,533	
FIRST BANKS AMERICA INC	EQUITY	31928N103	10	259	SH	DEFINED	1		259	
FIRST BUSEY CORP	EQUITY	319383105	70	3,067	SH	DEFINED	1		3,067	
FIRST CHARTER CORP.	EQUITY	319439105	173	10,460	SH	DEFINED	1		10,460	
FIRST CITIZENS BANCSHARES, INC CLASS	EQUITY	31946M103	212	2,057	SH	DEFINED	1		2,057	
FIRST CMNTY BANCORP CA	EQUITY	31983B101	49	1,702	SH	DEFINED	1		1,702	
FIRST COMMONWEALTH FINANCIAL	EQUITY	319829107	247	19,932	SH	DEFINED	1		19,932	
FIRST COMMUNITY BANCSHARES INC	EQUITY	31983A103	88	2,996	SH	DEFINED	1		2,996	
FIRST CONSULTING GROUP, INC.	EQUITY	31986R103	33	6,158	SH	DEFINED	1		6,158	
FIRST DATA CORP	EQUITY	319963104	3075	110,000	SH	DEFINED	2		110,000	
FIRST DATA CORP.	EQUITY	319963104	12197	436,380	SH	DEFINED	1		436,380	
FIRST DEFIANCE FINL CO	EQUITY	32006W106	31	1,798	SH	DEFINED	1		1,798	
FIRST ESSEX BANCORP INC	EQUITY	320103104	75	2,261	SH	DEFINED	1		2,261	
FIRST FEDERAL CAPITAL CORP.	EQUITY	319960100	113	5,838	SH	DEFINED	1		5,838	
FIRST FINANCIAL BANCORP	EQUITY	320209109	218	12,223	SH	DEFINED	1		12,223	
FIRST FINANCIAL BANKSHARES	EQUITY	32020R109	153	4,189	SH	DEFINED	1		4,189	
FIRST FINANCIAL CORP.	EQUITY	320218100	112	2,320	SH	DEFINED	1		2,320	
FIRST FINANCIAL HOLDINGS, INC.	EQUITY	320239106	124	4,569	SH	DEFINED	1		4,569	
FIRST HEALTH GROUP CORP	EQUITY	320960107	6216	229,200	SH	DEFINED	2		229,200	
FIRST HEALTH GROUP CORP.	EQUITY	320960107	3658	134,900	SH	DEFINED	1		134,900	
FIRST HORIZON PHARMACEUTICAL	EQUITY	32051K106	41	7,564	SH	DEFINED	1		7,564	
FIRST INDIANA CORP.	EQUITY	32054R108	72	3,945	SH	DEFINED	1		3,945	
FIRST INDUSTRIAL REALITY TRUST	EQUITY	32054K103	18	570	SH	DEFINED	1		570	
FIRST INDUSTRIAL RLTY COM	EQUITY	32054K103	16053	518000	SH	Sole	3	430257		87743
FIRST MERCHANTS CORP.	EQUITY	320817109	122	4,926	SH	DEFINED	1		4,926	
FIRST MIDWEST BANCORP, INC.	EQUITY	320867104	19	701	SH	DEFINED	1		701	
FIRST NATL CORP ORANGE	EQUITY	320942105	65	2,352	SH	DEFINED	1		2,352	
FIRST NIAGARA FINANCIAL GRP	EQUITY	33582U100	100	3,168	SH	DEFINED	1		3,168	
FIRST OAK BROOK BANCSH	EQUITY	335847208	43	1,458	SH	DEFINED	1		1,458	
FIRST OF LONG ISLAND CORP	EQUITY	320734106	39	1,180	SH	DEFINED	1		1,180	
FIRST PLACE FINANCIAL CORP	EQUITY	33610T109	61	4,341	SH	DEFINED	1		4,341	
FIRST REPUBLIC BANK	EQUITY	336158100	76	3,495	SH	DEFINED	1		3,495	
FIRST SENTINEL BANCORP INC	EQUITY	33640T103	114	8,413	SH	DEFINED	1		8,413	
FIRST SOUTH BANCORP IN	EQUITY	33646W100	34	957	SH	DEFINED	1		957	
FIRST ST BANCORPORATIO	EQUITY	336453105	35	1,405	SH	DEFINED	1		1,405	
FIRST TENNESSEE NATIONAL CORP.	EQUITY	337162101	1956	56,404	SH	DEFINED	1		56,404	
FIRST VIRGINIA BANKS, INC.	EQUITY	337477103	3571	95,738	SH	DEFINED	1		95,738	
FIRSTENERGY CORP.	EQUITY	337932107	3946	132,029	SH	DEFINED	1		132,029	
FIRSTFED AMER BANCORP	EQUITY	337929103	60	2,470	SH	DEFINED	1		2,470	
FIRSTFED FINANCIAL CORP.	EQUITY	337907109	151	5,853	SH	DEFINED	1		5,853	
FIRSTMERIT CORP.	EQUITY	337915102	2417	112,830	SH	DEFINED	1		112,830	

FIRSTSERVICE CORP SUB VTG SH	EQUITY	33761N109	5882	300100	SH	Sole	3	300100	
FISERV, INC.	EQUITY	337738108	2587	92,143	SH	DEFINED	1		92,143
FISHER COMMUNICATIONS INC	EQUITY	337756209	79	1,674	SH	DEFINED	1		1,674
FISHER SCIENTIFIC INT'L., INC.	EQUITY	338032204	21	700	SH	DEFINED	1		700
FLAGSTAR BANCORP, INC.	EQUITY	337930101	95	4,579	SH	DEFINED	1		4,579
Fleet Boston Financial Corp	EQUITY	339030108	1118	55,000	SH	DEFINED	4		55,000
FLEETBOSTON FINANCIAL CORP.	EQUITY	339030108	11005	541,340	SH	DEFINED	1		541,340
FLEETBOSTON FINL CORP	EQUITY	339030108	3954	194,500	SH	DEFINED	2		194,500
FLEETWOOD ENTERPRISES, INC.	EQUITY	339099103	80	11,876	SH	DEFINED	1		11,876
FLEMING COMPANIES, INC	EQUITY	339130106	79	15,707	SH	DEFINED	1		15,707
FLEXTRONICS INTERNATIONAL LTD	EQUITY	Y2573F102	123	17,660	SH	DEFINED	1		17,660
FLEXTRONICS INTL LTD	EQUITY	Y2573F102	7	1,000	SH	DEFINED	2		1,000
FLIR SYSTEMS INC (USD)	EQUITY	302445101	177	5,068	SH	DEFINED	1		5,068
FLORIDA EAST COAST INDUSTRIES	EQUITY	340632108	182	7,726	SH	DEFINED	1		7,726
FLORIDA ROCK INDUSTRIES, INC.	EQUITY	341140101	204	6,687	SH	DEFINED	1		6,687
FLOW INTERNATIONAL CORP	EQUITY	343468104	14	4,468	SH	DEFINED	1		4,468
FLOWERS FOODS INC	EQUITY	343498101	170	7,494	SH	DEFINED	1		7,494
FLOWERVE CORP.	EQUITY	34354P105	735	73,522	SH	DEFINED	1		73,522
FLUOR CORP	EQUITY	343412102	915	37,448	SH	DEFINED	1		37,448
FLUSHING FINANCIAL CORP	EQUITY	343873105	56	3,380	SH	DEFINED	1		3,380
FMC CORP.	EQUITY	302491303	1458	56,455	SH	DEFINED	1		56,455
FMC TECHNOLOGIES INC	EQUITY	30249U101	1460	87,136	SH	DEFINED	1		87,136
FMC TECHNOLOGIES INC COM	EQUITY	30249U101	26607	1587534	SH	Sole	3	1542164	45370
FNB CORP.	EQUITY	302520101	18	633	SH	DEFINED	1		633
FOAMEX INTERNATIONAL, INC.	EQUITY	344123104	40	7,314	SH	DEFINED	1		7,314
FOOT LOCKER INC	EQUITY	344849104	19	1,942	SH	DEFINED	1		1,942
FOOTSTAR, INC.	EQUITY	344912100	53	6,831	SH	DEFINED	1		6,831
FORD MOTOR CO.	EQUITY	345370860	7787	794,640	SH	DEFINED	1		794,640
FORD MTR CO	EQUITY	345370860	51	5,251	SH	DEFINED	2		5,251
FOREST CITY ENTERPRISES, INC. CLASS A	EQUITY	345550107	10	320	SH	DEFINED	1		320
FOREST LABORATORIES, INC.	EQUITY	345838106	9800	119,500	SH	DEFINED	1		119,500
FOREST LABS INC	EQUITY	345838106	10514	128,200	SH	DEFINED	2		128,200
FOREST OIL CORP	EQUITY	346091705	1592	62,424	SH	DEFINED	1		62,424
FORRESTER RESEARCH, INC.	EQUITY	346563109	72	4,824	SH	DEFINED	1		4,824
FORTUNE BRANDS, INC.	EQUITY	349631101	3200	67,663	SH	DEFINED	1		67,663
FORWARD AIR CORP	EQUITY	349853101	70	3,893	SH	DEFINED	1		3,893
FOSSIL, INC.	EQUITY	349882100	137	6,815	SH	DEFINED	1		6,815
FOUNDRY NETWORKS INC	EQUITY	35063R100	160	29,212	SH	DEFINED	1		29,212
FOX ENTMT GROUP INC	EQUITY	35138T107	5287	240,000	SH	DEFINED	2		240,000
FPIC INS GROUP INC	EQUITY	302563101	26	2,978	SH	DEFINED	1		2,978
FPL Group	EQUITY	302571104	3497	65,000	SH	DEFINED	4		65,000
FPL GROUP, INC.	EQUITY	302571104	4199	78,040	SH	DEFINED	1		78,040
FRANKLIN ELECTRIC CO., INC.	EQUITY	353514102	93	2,168	SH	DEFINED	1		2,168
FRANKLIN FINL CORP TEN	EQUITY	353523202	23	921	SH	DEFINED	1		921
FRANKLIN RESOURCES, INC.	EQUITY	354613101	3472	111,650	SH	DEFINED	1		111,650
FREDDIE MAC	EQUITY	313400301	19140	342,400	SH	DEFINED	1		342,400
FRED'S INC.	EQUITY	356108100	219	7,344	SH	DEFINED	1		7,344
FREEMARKETS INC	EQUITY	356602102	66	13,316	SH	DEFINED	1		13,316
FREEPORT-MCMORAN COPPER & GOLD CLASS	EQUITY	35671D857	948	70,409	SH	DEFINED	1		70,409
FREMONT GENERAL CORP.	EQUITY	357288109	97	19,812	SH	DEFINED	1		19,812
FRIEDMAN BILLINGS RAMSEY-A	EQUITY	358433100	51	5,054	SH	DEFINED	1		5,054
FRIEDMAN'S, INC., CLASS A	EQUITY	358438109	44	5,628	SH	DEFINED	1		5,628
FRONTIER AIRLINES, INC.	EQUITY	359065109	49	10,018	SH	DEFINED	1		10,018
FRONTIER FINANCIAL CORP.	EQUITY	35907K105	139	5,468	SH	DEFINED	1		5,468
FRONTIER OIL CORP.	EQUITY	35914P105	110	8,855	SH	DEFINED	1		8,855
FSI INTERNATIONAL, INC.	EQUITY	302633102	27	8,957	SH	DEFINED	1		8,957
FTI CONSULTING INC	EQUITY	302941109	249	6,257	SH	DEFINED	1		6,257
FUELCELL ENERGY INC	EQUITY	35952H106	73	11,602	SH	DEFINED	1		11,602
FULTON FIN CORP	EQUITY	360271100	28	1,493	SH	DEFINED	1		1,493
FURNITURE BRANDS INTERNATIONAL	EQUITY	360921100	1718	74,867	SH	DEFINED	1		74,867
FURNITURE BRANDS INTL COM	EQUITY	360921100	23851	1039250	SH	Sole	3	1022450	16800
FURNITURE BRANDS INTL INC	EQUITY	360921100	3397	148,000	SH	DEFINED	2		148,000
G & K SERVICES, INC. CLASS A	EQUITY	361268105	224	6,626	SH	DEFINED	1		6,626
G A P INC	EQUITY	364760108	1343	123,800	SH	DEFINED	2		3,800

GABELLI ASSET MANAGEMENT, INC.	EQUITY	36239Y102	63	2,113	SH	DEFINED	1		2,113	
GABLES RESIDENTIAL TR SH BEN I	EQUITY	362418105	4485	167900	SH	Sole	3	149355		18545
GABLES RESIDENTIAL TRUST	EQUITY	362418105	2744	102,724	SH	DEFINED	1		102,724	
GAIAM INC	EQUITY	36268Q103	21	1,857	SH	DEFINED	1		1,857	
GALEN HOLDINGS - ADR	EQUITY	363240102	151	6,590	SH	DEFINED	1		6,590	
GALLAGHER, ARTHUR J & CO	EQUITY	363576109	5334	216,402	SH	DEFINED	1		216,402	
GALYANS TRADING INC	EQUITY	36458R101	35	3,524	SH	DEFINED	1		3,524	
GAMESTOP CORP	EQUITY	36466R101	5	245	SH	DEFINED	1		245	
GANNETT CO., INC.	EQUITY	364730101	11710	162,230	SH	DEFINED	1		162,230	
GAP, INC.	EQUITY	364760108	4035	371,860	SH	DEFINED	1		371,860	
GARDNER DENVER, INC.	EQUITY	365558105	85	5,381	SH	DEFINED	1		5,381	
GART SPORTS CO	EQUITY	366630101	40	2,134	SH	DEFINED	1		2,134	
GARTNER INC.	EQUITY	366651206	874	109,200	SH	DEFINED	1		109,200	
GARTNER INC. CLASS A	EQUITY	366651107	227	28,071	SH	DEFINED	1		28,071	
GATEWAY, INC.	EQUITY	367626108	497	167,190	SH	DEFINED	1		167,190	
GATX CORP.	EQUITY	361448103	4863	245,630	SH	DEFINED	1		245,630	
GAYLORD ENTERTAINMENT CO.	EQUITY	367905106	142	7,479	SH	DEFINED	1		7,479	
GBC BANCORP	EQUITY	361475106	51	2,621	SH	DEFINED	1		2,621	
GCI, INC.	EQUITY	369385109	53	14,040	SH	DEFINED	1		14,040	
GEMSTAR-TV GUIDE INTERNATIONAL	EQUITY	36866W106	42	16,763	SH	DEFINED	1		16,763	
GENCORP, INC.	EQUITY	368682100	106	10,559	SH	DEFINED	1		10,559	
GENE LOGIC, INC.	EQUITY	368689105	71	9,129	SH	DEFINED	1		9,129	
GENENCOR INTERNATIONAL INC	EQUITY	368709101	31	3,281	SH	DEFINED	1		3,281	
GENENTECH INC	EQUITY	368710406	1987	60,905	SH	DEFINED	2		60,900	
GENENTECH, INC.	EQUITY	368710406	831	25,460	SH	DEFINED	1		25,460	
GENERAL BINDING CORP	EQUITY	369154109	32	2,017	SH	DEFINED	1		2,017	
GENERAL CABLE CORP.	EQUITY	369300108	43	11,238	SH	DEFINED	1		11,238	
General Dynamics	EQUITY	369550108	2033	25,000	SH	DEFINED	4		25,000	
GENERAL DYNAMICS CORP COM	EQUITY	369550108	3904	48000	SH	Sole	3	48000		
GENERAL DYNAMICS CORP.	EQUITY	369550108	27300	335,670	SH	DEFINED	1		335,670	
General Elec Co	EQUITY	369604103	2095	85,000	SH	DEFINED	4		85,000	
GENERAL ELEC CO	EQUITY	369604103	28912	1,172,900	SH	DEFINED	2		6,100	
GENERAL ELECTRIC CO.	EQUITY	369604103	198519	8,053,500	SH	DEFINED	1		8,053,500	
GENERAL GROWTH PPTYS COM	EQUITY	370021107	31080	603500	SH	Sole	3	494527		108973
GENERAL GROWTH PROPE	EQUITY	370021107	46	899	SH	DEFINED	1		899	
GENERAL MILLS, INC.	EQUITY	370334104	9836	221,440	SH	DEFINED	1		221,440	
GENERAL MOTORS CORP.	EQUITY	370442105	26939	692,530	SH	DEFINED	1		692,530	
GENERAL MTRS CORP	EQUITY	370442105	9178	235,940	SH	DEFINED	2		700	
GENESCO, INC.	EQUITY	371532102	94	6,826	SH	DEFINED	1		6,826	
GENESEE & WYO INC	EQUITY	371559105	88	3,944	SH	DEFINED	1		3,944	
GENESIS HEALTH VENTURES INC	EQUITY	37183F107	1091	66,361	SH	DEFINED	1		66,361	
GENESIS MICROCHIP INC	EQUITY	37184C103	79	10,364	SH	DEFINED	1		10,364	
GEN-PROBE INC	EQUITY	36866T103		278	SH	DEFINED	1		278	
GENTA INC	EQUITY	37245M207	84	13,136	SH	DEFINED	1		13,136	
GENTA INC	EQUITY	37245M207	1294	200,000	SH	DEFINED	2		200,000	
GENTEX CORP.	EQUITY	371901109	2745	100,972	SH	DEFINED	1		100,972	
GENTIVA HEALTH SERVICES	EQUITY	37247A102	64	7,707	SH	DEFINED	1		7,707	
GENUINE PARTS CO	EQUITY	372460105	8203	267,709	SH	DEFINED	2		267,709	
GENUINE PARTS CO.	EQUITY	372460105	2373	77,451	SH	DEFINED	1		77,451	
GENZYME-MOLECULAR ONCOLOGY-	EQUITY	372917104	5461	264,980	SH	DEFINED	1		264,980	
GENZYME-MOLECULAR ONCOLOGY- BIOSURGER	EQUITY	372917708	24	12,735	SH	DEFINED	1		12,735	
GEORGIA GULF CORP	EQUITY	373200203	5384	235,400	SH	DEFINED	2		235,400	
GEORGIA GULF CORP.	EQUITY	373200203	213	9,331	SH	DEFINED	1		9,331	
GEORGIA-PACIFIC CORP.	EQUITY	373298108	1399	106,851	SH	DEFINED	1		106,851	
GERMAN AMERICAN BANCORP	EQUITY	373865104	54	3,170	SH	DEFINED	1		3,170	
GERON CORP	EQUITY	374163103	33	8,391	SH	DEFINED	1		8,391	
GETTY IMAGES, INC.	EQUITY	374276103	8	396	SH	DEFINED	1		396	
GETTY REALTY CORP.	EQUITY	374297109	168	8,830	SH	DEFINED	1		8,830	
GIBRALTAR STEEL CORP.	EQUITY	37476F103	64	2,866	SH	DEFINED	1		2,866	
GILEAD SCIENCES, INC.	EQUITY	375558103	8938	266,579	SH	DEFINED	1		266,579	
GILLETTE CO	EQUITY	375766102	7054	238,300	SH	DEFINED	2		238,300	
GILLETTE CO.	EQUITY	375766102	13622	460,210	SH	DEFINED	1		460,210	
GLACIER BANCORP, INC.	EQUITY	37637Q105	123	5,380	SH	DEFINED	1		5,380	
GLADSTONE CAPITAL CORP	EQUITY	376535100	51	3,005	SH	DEFINED	1		3,005	



GLATFELTER, P.H. CO.	EQUITY	377316104	703	60,840	SH	DEFINED	1		60,840	
GLAXO PLC	EQUITY	37733W105	120	3,075	SH	DEFINED	2		3,075	
GLENBOROUGH REALITY TRUST, INC	EQUITY	37803P105	108	5,322	SH	DEFINED	1		5,322	
GLIMCHER REALITY TRUST	EQUITY	379302102	6783	361,967	SH	DEFINED	1		361,967	
Glimcher Realty Trust	EQUITY	379302102	843	45,000	SH	DEFINED	4		45,000	
GLIMCHER RLTY TR SH BEN INT	EQUITY	379302102	4134	220600	SH	Sole	3	196200		24400
GLOBAL IMAGING SYSTEMS, INC.	EQUITY	37934A100	51	2,722	SH	DEFINED	1		2,722	
GLOBAL INDUSTRIES LT	EQUITY	379336100	93	22,604	SH	DEFINED	1		22,604	
GLOBAL PAYMENTS INC.	EQUITY	37940X102	12	472	SH	DEFINED	1		472	
GLOBAL POWER EQUIPME	EQUITY	37941P108	36	7,567	SH	DEFINED	1		7,567	
GLOBALSANTAFE CORPORATION	EQUITY	G3930E101	11536	516,160	SH	DEFINED	2		516,160	
GLOBESPAN VIRATA INC	EQUITY	37957V106	96	40,540	SH	DEFINED	1		40,540	
GOLD BANK CORP., INC.	EQUITY	379907108	97	10,044	SH	DEFINED	1		10,044	
GOLDEN STAE BANCORP, INC.	EQUITY	381197102	9622	297,715	SH	DEFINED	1		297,715	
GOLDEN TELECOM INC	EQUITY	38122G107	79	6,522	SH	DEFINED	1		6,522	
GOLDEN WEST FINANCIAL CORP.	EQUITY	381317106	4124	66,320	SH	DEFINED	1		66,320	
GOLDMAN SACHS GROUP INC	EQUITY	38141G104	62452	945,805	SH	DEFINED	1		945,805	
GOODRICH CORP.	EQUITY	382388106	851	45,023	SH	DEFINED	1		45,023	
GOODYEAR TIRE & RUBBER CO.	EQUITY	382550101	639	71,890	SH	DEFINED	1		71,890	
GOODYS FAMILY CLOTHING	EQUITY	382588101	25	5,368	SH	DEFINED	1		5,368	
GORMAN RUPP CO COM	EQUITY	383082104	58	2,495	SH	DEFINED	1		2,495	
GRACE, W.R. & CO.	EQUITY	38388F108	113	70,471	SH	DEFINED	1		70,471	
GRACO INC COM	EQUITY	384109104	22272	898058	SH	Sole	3	884858		13200
GRACO, INC.	EQUITY	384109104	15	611	SH	DEFINED	1		611	
GRAFTECH INTERNATIONAL LTD	EQUITY	384313102	673	92,879	SH	DEFINED	1		92,879	
GRANITE CONSTRUCTION, INC.	EQUITY	387328107	1083	65,694	SH	DEFINED	1		65,694	
GRANITE ST BANKSHARES	EQUITY	387472103	59	1,748	SH	DEFINED	1		1,748	
GRANT PRIDECO INC	EQUITY	38821G101	1263	147,836	SH	DEFINED	1		147,836	
GRANT PRIDECO INC	EQUITY	38821G101	113	13,275	SH	DEFINED	2		13,275	
GRANT PRIDECO INC COM	EQUITY	38821G101	17547	2054628	SH	Sole	3	2022228		32400
GRAPHIC PACKAGING INTL	EQUITY	388690109	61	7,691	SH	DEFINED	1		7,691	
GRAY TELEVISION INC	EQUITY	389375205	41	3,016	SH	DEFINED	1		3,016	
GREAT AMERICAN FINANCIAL RES	EQUITY	389915109	39	2,478	SH	DEFINED	1		2,478	
GREAT ATLANTIC & PACIFIC TEA	EQUITY	390064103	47	5,666	SH	DEFINED	1		5,666	
GREAT LAKES CHEM CORP.	EQUITY	390568103	819	34,090	SH	DEFINED	1		34,090	
GREAT LAKES REIT, INC.	EQUITY	390752103	78	4,458	SH	DEFINED	1		4,458	
GREAT PLAINS ENERGY INC	EQUITY	391164100	5658	255,848	SH	DEFINED	1		238,004	
GREAT SOUTHERN BANCORP, INC.	EQUITY	390905107	72	1,925	SH	DEFINED	1		1,925	
GREATER BAY BANCORP	EQUITY	391648102	1243	68,353	SH	DEFINED	1		68,353	
GREEN MOUNTAIN COFFEE INC	EQUITY	393122106	14	1,069	SH	DEFINED	1		1,069	
GREENPOINT FINANCIAL CORP.	EQUITY	395384100	6522	156,252	SH	DEFINED	1		156,252	
GREIF BROTHERS CORP., CLASS A	EQUITY	397624107	108	4,389	SH	DEFINED	1		4,389	
GREY GLOBAL GROUP INC	EQUITY	39787M108	150	255	SH	DEFINED	1		255	
GREY WOLF, INC.	EQUITY	397888108	204	56,780	SH	DEFINED	1		56,780	
GRIFFON CORP.	EQUITY	398433102	96	8,975	SH	DEFINED	1		8,975	
GROUP 1 AUTOMOTIVE, INC.	EQUITY	398905109	142	6,359	SH	DEFINED	1		6,359	
GRUPO TELEVISIA SA - SPONS ADR	EQUITY	40049J206	813	31,900	SH	DEFINED	1		31,900	
GSI COMMERCE INC	EQUITY	36238G102	32	6,337	SH	DEFINED	1		6,337	
GT GROUP TELECOM INC CL B	EQUITY	362359408	2	35,000	SH	DEFINED	1		35,000	
GTECH HOLDINGS CORP.	EQUITY	400518106	1893	76,268	SH	DEFINED	1		76,268	
GUESS? INC	EQUITY	401617105	11	2,548	SH	DEFINED	1		2,548	
GUIDANT CORP.	EQUITY	401698105	11016	340,960	SH	DEFINED	1		340,960	
GUILFORD PHARMACEUTICALS INC	EQUITY	401829106	40	8,205	SH	DEFINED	1		8,205	
GUITAR CENTER, INC.	EQUITY	402040109	87	4,627	SH	DEFINED	1		4,627	
GULF ISLAND FABRICATION, INC.	EQUITY	402307102	28	2,371	SH	DEFINED	1		2,371	
GULFMARK OFFSHORE, INC.	EQUITY	402629109	79	4,562	SH	DEFINED	1		4,562	
GYMBOREE CORP	EQUITY	403777105	2629	161,200	SH	DEFINED	2		161,200	
GYMBOREE CORP.	EQUITY	403777105	132	8,115	SH	DEFINED	1		8,115	
H J HEINZ CO.	EQUITY	423074103	9589	287,360	SH	DEFINED	1		287,360	
H.B. FULLER CO.	EQUITY	359694106	1250	47,010	SH	DEFINED	1		47,010	
HAEMONETICS CORP.	EQUITY	405024100	145	6,099	SH	DEFINED	1		6,099	
HAIN CELESTIAL GROUP INC	EQUITY	405217100	117	7,975	SH	DEFINED	1		7,975	
HALL KINOIN & ASSOCIATES INC.	EQUITY	406069104	21	3,423	SH	DEFINED	1		3,423	
HALLIBURTON CO.	EQUITY	406216101	3591	278,146	SH	DEFINED	1		278,146	

Halliburton Company	EQUITY	406216101	1162	90,000	SH	DEFINED	4		90,000	
HALLIBURTON COMPANY	EQUITY	406216101	52	4,035	SH	DEFINED	2		4,035	
HANCOCK FABRICS INC COM	EQUITY	409900107	807	50000	SH	Sole	3	50000		
HANCOCK FABRICS, INC.	EQUITY	409900107	93	5,749	SH	DEFINED	1		5,749	
HANCOCK HOLDING CO.	EQUITY	410120109	212	4,515	SH	DEFINED	1		4,515	
HANDLEMAN CO.	EQUITY	410252100	77	8,427	SH	DEFINED	1		8,427	
HANDSPRING INC	EQUITY	410293104	14	14,592	SH	DEFINED	1		14,592	
HANGER ORTHOPEDIC GROUP	EQUITY	41043F208	104	6,554	SH	DEFINED	1		6,554	
HANMI FINL CORP	EQUITY	410495105	45	2,968	SH	DEFINED	1		2,968	
HANOVER COMPRESSOR COMPANY	EQUITY	410768105	855	102,982	SH	DEFINED	1		102,982	
HARBOR FLORIDA BANCSHARES	EQUITY	411901101	148	7,235	SH	DEFINED	1		7,235	
HARLAND, JOHN H. CO.	EQUITY	412693103	269	9,912	SH	DEFINED	1		9,912	
HARLEY DAVIDSON INC	EQUITY	412822108	836	18,000	SH	DEFINED	2		18,000	
HARLEY-DAVIDSON FUNDING	EQUITY	412822108	7499	161,450	SH	DEFINED	1		161,450	
HARLEYSVILLE GROUP, INC.	EQUITY	412824104	264	10,050	SH	DEFINED	1		10,050	
HARLEYSVILLE NATIONAL CORP.	EQUITY	412850109	157	6,501	SH	DEFINED	1		6,501	
HARMAN INT'L INDUSTRIES, INC.	EQUITY	413086109	18	341	SH	DEFINED	1		341	
HARMONIC INC.	EQUITY	413160102	35	20,222	SH	DEFINED	1		20,222	
HARRAH'S ENTERTAINMENT, INC.	EQUITY	413619107	2386	49,482	SH	DEFINED	1		49,482	
HARRAHS ENTMT INC COM	EQUITY	413619107	17307	359000	SH	Sole	3	316200		42800
HARRIS CORP.	EQUITY	413875105	2958	88,328	SH	DEFINED	1		88,328	
HARRIS INTERACTIVE INC	EQUITY	414549105	29	12,557	SH	DEFINED	1		12,557	
HARSCO CORP.	EQUITY	415864107	1468	53,980	SH	DEFINED	1		53,980	
HARTE-HANKS COMMUNICATIONS	EQUITY	416196103	2274	122,208	SH	DEFINED	1		122,208	
HARTFORD FINANCIAL SVCS GROUP	EQUITY	416515104	5297	129,200	SH	DEFINED	1		129,200	
HARVARD BIOSCIENCE INC	EQUITY	416906105	18	5,939	SH	DEFINED	1		5,939	
HARVEST NATURAL RESOUR	EQUITY	41754V103	64	11,780	SH	DEFINED	1		11,780	
HASBRO, INC.	EQUITY	418056107	852	76,514	SH	DEFINED	1		76,514	
HAVERTY FURNITURE COMPANIES	EQUITY	419596101	65	5,175	SH	DEFINED	1		5,175	
HAWAIIAN ELECTRIC INDUSTRIES,	EQUITY	419870100	4721	109,533	SH	DEFINED	1		109,533	
HAWTHORNE FINL CORP	EQUITY	420542102	53	2,007	SH	DEFINED	1		2,007	
HCA INC	EQUITY	404119109	11664	245,000	SH	DEFINED	2		245,000	
HCA INC.	EQUITY	404119109	12561	263,830	SH	DEFINED	1		263,830	
HCC INSURANCE HOLDINGS, INC.	EQUITY	404132102	1995	83,085	SH	DEFINED	1		83,085	
HEADWATERS INC	EQUITY	42210P102	116	8,407	SH	DEFINED	1		8,407	
HEALTH CARE PPTY INVS COM	EQUITY	421915109	15327	359800	SH	Sole	3	288568		71232
HEALTH CARE PPTYS INVEST INC	EQUITY	421915109	35	828	SH	DEFINED	1		828	
Health Care Prop Investors	EQUITY	421915109	1278	30,000	SH	DEFINED	4		30,000	
HEALTH CARE REIT INC COM	EQUITY	42217K106	17526	640800	SH	Sole	3	526300		114500
HEALTH CARE REIT, INC.	EQUITY	42217K106	1082	39,543	SH	DEFINED	1		39,543	
HEALTH MANAGEMENT ASSOC.	EQUITY	421933102	2122	104,960	SH	DEFINED	1		104,960	
HEALTH NET INC. CLASS A	EQUITY	422226108	3574	166,643	SH	DEFINED	1		166,643	
Healthcare Realty Trust	EQUITY	421946104	2022	65,000	SH	DEFINED	4		65,000	
HEALTHCARE REALTY TRUST, INC.	EQUITY	421946104	443	14,233	SH	DEFINED	1		14,233	
HEALTHCARE RLTY TR COM	EQUITY	421946104	3455	111100	SH	Sole	3	88901		22199
HEALTHCARE SVCS GRP IN	EQUITY	421906108	43	3,150	SH	DEFINED	1		3,150	
HEALTHEXTRAS INC	EQUITY	422211102	98	23,213	SH	DEFINED	1		23,213	
HEALTHSOUTH CORP	EQUITY	421924101	728	175,368	SH	DEFINED	1		175,368	
HEALTHTRONICS SURGICAL	EQUITY	42222L107	23	2,693	SH	DEFINED	1		2,693	
HEARST-ARGYLE TELEVI	EQUITY	422317107	6	244	SH	DEFINED	1		244	
HEARTLAND EXPRESS INC	EQUITY	422347104	1998	106,610	SH	DEFINED	2		106,610	
HEARTLAND EXPRESS, INC.	EQUITY	422347104	190	10,121	SH	DEFINED	1		10,121	
HECLA MNG CO	EQUITY	422704106	91	25,385	SH	DEFINED	1		25,385	
HEICO CORP.	EQUITY	422806109	54	4,799	SH	DEFINED	1		4,799	
HEIDRICK & STRUGGLES INT'L	EQUITY	422819102	93	6,140	SH	DEFINED	1		6,140	
HELIX TECHNOLOGY CORP.	EQUITY	423319102	85	8,857	SH	DEFINED	1		8,857	
HELMERICH & PAYNE, INC.	EQUITY	423452101	3931	114,852	SH	DEFINED	1		114,852	
HENRY JACK & ASSOCIATES	EQUITY	426281101	1494	120,177	SH	DEFINED	1		120,177	
HENRY SCHEIN INC	EQUITY	806407102	3078	58,344	SH	DEFINED	1		58,344	
HERCULES, INC.	EQUITY	427056106	473	51,404	SH	DEFINED	1		51,404	
HERITAGE PPTY INVNT TR COM	EQUITY	42725M107	16773	672000	SH	Sole	3	558900		113100
HERITAGE PROPERTY INVESTMENT	EQUITY	42725M107	152	6,105	SH	DEFINED	1		6,105	
HERLEY INDS INC DEL	EQUITY	427398102	75	4,054	SH	DEFINED	1		4,054	
HERLEY INDS INC DEL COM	EQUITY	427398102	10314	555400	SH	Sole	3	555400		

HERMAN MILLER, INC.	EQUITY	600544100	11262	634,129	SH	DEFINED	1		634,129	
HERSHEY FOODS CORP.	EQUITY	427866108	4006	64,566	SH	DEFINED	1		64,566	
HEWITT ASSOCS INC COM	EQUITY	42822Q100	37833	1280744	SH	Sole	3	1206900		73844
HEWLETT PACKARD CO	EQUITY	428236103	3474	297,711	SH	DEFINED	2		2,711	
HEWLETT PACKARD CO.	EQUITY	428236103	17705	1,517,153	SH	DEFINED	1		1,517,153	
HEXCEL CORP.	EQUITY	428291108	20	8,099	SH	DEFINED	1		8,099	
HIBBETT SPORTING GOODS, INC.	EQUITY	428565105	49	2,368	SH	DEFINED	1		2,368	
HIBERNIA CORP	EQUITY	428656102	10731	536,800	SH	DEFINED	2		536,800	
HIBERNIA CORP. CLASS A	EQUITY	428656102	4214	210,816	SH	DEFINED	1		210,816	
HICKORY TECH CORP	EQUITY	429060106	63	4,752	SH	DEFINED	1		4,752	
HIGHWOODS PPTYS INC COM	EQUITY	431284108	4444	189900	SH	Sole	3	168900		21000
HIGHWOODS PROPERTIES, INC.	EQUITY	431284108	18	765	SH	DEFINED	1		765	
HILB, ROGAL & HAMILTON CO.	EQUITY	431294107	400	9,695	SH	DEFINED	1		9,695	
HILFIGER TOMMY CORP ORD	EQUITY	G8915Z102	31048	3320646	SH	Sole	3	3150232		170414
HILLENBRAND INDUSTRIES, INC.	EQUITY	431573104	4461	82,147	SH	DEFINED	1		82,147	
HILTON HOTELS CORP	EQUITY	432848109	2079	182,712	SH	DEFINED	1		182,712	
HILTON HOTELS CORP COM	EQUITY	432848109	7330	644100	SH	Sole	3	511954		132146
HISPANIC BROADCASTING	EQUITY	43357B104	22842	1224796	SH	Sole	3	1158914		65882
HISPANIC BROADCASTING CORP. CLASS A	EQUITY	43357B104	5207	279,188	SH	DEFINED	1		279,188	
HOLLINGER INTERNATIONAL, INC.	EQUITY	435569108	160	17,593	SH	DEFINED	1		17,593	
HOLLY CORP.	EQUITY	435758305	57	3,341	SH	DEFINED	1		3,341	
HOLLYWOOD CASINO CORP	EQUITY	436132203	42	3,515	SH	DEFINED	1		3,515	
HOLLYWOOD ENTERTAINMENT CORP.	EQUITY	436141105	260	17,918	SH	DEFINED	1		17,918	
HOLLYWOOD PARK, INC.	EQUITY	723456109	60	8,164	SH	DEFINED	1		8,164	
HOLOGIC INC	EQUITY	436440101	64	6,540	SH	DEFINED	1		6,540	
HOME DEPOT INC	EQUITY	437076102	14590	559,152	SH	DEFINED	2		17,208	
HOME DEPOT, INC.	EQUITY	437076102	29163	1,117,370	SH	DEFINED	1		1,117,370	
HOME PPTYS N Y INC COM	EQUITY	437306103	16815	517400	SH	Sole	3	430020		87380
HOME PROPERTIES OF NY, INC.	EQUITY	437306103	286	8,810	SH	DEFINED	1		8,810	
HOMESTORE.COM	EQUITY	437852106	8	26,256	SH	DEFINED	1		26,256	
HON HAI PRECISION-GDR REG S	EQUITY	438090201	316	47,320	SH	DEFINED	1		47,320	
HON INDUSTRIES INC.	EQUITY	438092108	1999	78,549	SH	DEFINED	1		78,549	
HONEYWELL INTERNATIONAL INC.	EQUITY	438516106	7716	356,220	SH	DEFINED	1		356,220	
HOOPER HOLMES, INC.	EQUITY	439104100	113	18,176	SH	DEFINED	1		18,176	
HORACE MANN EDUCATORS CORP.	EQUITY	440327104	969	65,945	SH	DEFINED	1		65,945	
HORIZON OFFSHORE, INC.	EQUITY	440433105	25	5,993	SH	DEFINED	1		5,993	
HORIZON ORGANIC HOLDIN	EQUITY	44043T103	34	2,209	SH	DEFINED	1		2,209	
HORMEL FOODS CORP.	EQUITY	440452100	4030	184,180	SH	DEFINED	1		184,180	
HOSPITALITY PPTYS TR COM SH BE	EQUITY	44106M102	4544	137200	SH	Sole	3	122000		15200
HOSPITALITY PROPERTIES TRUST	EQUITY	44106M102	2762	83,405	SH	DEFINED	1		83,405	
HOST MARRIOTT CORP COM	EQUITY	44107P104	17363	1871000	SH	Sole	3	1521650		349350
HOT TOPIC INC	EQUITY	441339108	193	10,721	SH	DEFINED	1		10,721	
HOTELS.COM-CL A	EQUITY	44147T108	6	123	SH	DEFINED	1		123	
HOUSEHOLD FINANCE CORP.	EQUITY	441815107	6609	233,460	SH	DEFINED	1		233,460	
HOUSTON EXPLORATION COMPAN	EQUITY	442120101	107	3,436	SH	DEFINED	1		3,436	
HOVNIANIAN ENTER, INC. COM PAR \$0.01	EQUITY	442487203	172	5,083	SH	DEFINED	1		5,083	
HOVNIANIAN ENTERPRISES CL A	EQUITY	442487203	6452	190900	SH	Sole	3	190900		
HPL TECHNOLOGIES INC	EQUITY	40426C105		3,425	SH	DEFINED	1		3,425	
HRPT PROPERTIES TRUST	EQUITY	40426W101	1267	153,534	SH	DEFINED	1		153,534	
HS RESOURCES, INC.	EQUITY	492386107	2092	48,161	SH	DEFINED	1		48,161	
HSBC HOLDINGS PLC-SPONS ADR	EQUITY	404280406	239	4,650	SH	DEFINED	1		4,650	
HUBBELL INC. CLASS B	EQUITY	443510201	2285	78,607	SH	DEFINED	1		78,607	
HUDSON CITY BANCORP	EQUITY	443683107	17	1,077	SH	DEFINED	1		1,077	
HUDSON RIVER BANCORP.	EQUITY	444128102	125	5,176	SH	DEFINED	1		5,176	
HUGHES SUPPLY, INC.	EQUITY	444482103	236	8,106	SH	DEFINED	1		8,106	
HUMAN GENOME SCIENCES, INC.	EQUITY	444903108	68	5,670	SH	DEFINED	1		5,670	
Humana Inc.	EQUITY	444859102	992	80,000	SH	DEFINED	4		80,000	
HUMANA, INC.	EQUITY	444859102	929	74,948	SH	DEFINED	1		74,948	
HUMBOLDT BANCORP	EQUITY	445069107	44	3,645	SH	DEFINED	1		3,645	
HUNT J B TRANS SVCS INC	EQUITY	445658107	3175	134,000	SH	DEFINED	2		134,000	
HUNTINGTON BANCSHARES, INC.	EQUITY	446150104	1947	107,037	SH	DEFINED	1		107,037	
HUDSON UNITED BANCORP	EQUITY	444165104	17	637	SH	DEFINED	1		637	
HUTCHINSON TECHNOLOGY, INC.	EQUITY	448407106	139	8,594	SH	DEFINED	1		8,594	
HYDRIL COMPANY	EQUITY	448774109	98	3,939	SH	DEFINED	1		3,939	

HYPERCOM CORP	EQUITY	44913M105	33	11,471	SH	DEFINED	1	11,471
HYPERION SOLUTIONS CORP	EQUITY	44914M104	208	11,310	SH	DEFINED	1	11,310
I B M	EQUITY	459200101	13156	225,290	SH	DEFINED	2	225,290
I2 TECHNOLOGIES	EQUITY	465754109	10	18,563	SH	DEFINED	1	18,563
IBERIABANK CORP	EQUITY	450828108	77	2,034	SH	DEFINED	1	2,034
ICN PHARMACEUTICALS SUB NTS	CorpBon	448924AM2	153	2,360	PRN	DEFINED	1	2,360
ICN PHARMACEUTICALS, INC.	EQUITY	448924100	999	110,262	SH	DEFINED	1	110,262
Icon Plc - Sponsored ADR	EQUITY	45103T107	1637	76,500	SH	DEFINED	1	76,500
ICOS CORPORATION	EQUITY	449295104	55	2,640	SH	DEFINED	1	2,640
ICT GROUP INC	EQUITY	44929Y101	21	1,045	SH	DEFINED	1	1,045
ICTS INTERNATIONAL NV	EQUITY	N43837108	10	1,500	SH	DEFINED	1	1,500
ICU MEDICAL, INC.	EQUITY	44930G107	131	3,576	SH	DEFINED	1	3,576
IDACORP, INC.	EQUITY	451107106	1222	50,244	SH	DEFINED	1	50,244
IDEC PHARMACEUTICALS CORP	EQUITY	449370105	22568	543,550	SH	DEFINED	2	543,550
IDEC PHARMACEUTICALS CORP.	EQUITY	449370105	8681	209,077	SH	DEFINED	1	209,077
IDENTIX INC	EQUITY	451906101	169	28,480	SH	DEFINED	1	28,480
IDEX CORP.	EQUITY	45167R104	268	9,390	SH	DEFINED	1	9,390
IDEXX LABORATORIES, INC.	EQUITY	45168D104	334	10,807	SH	DEFINED	1	10,807
IDINE REWARDS NETWORK	EQUITY	45168A100	44	4,760	SH	DEFINED	1	4,760
IDT CORP.	EQUITY	448947101	12	719	SH	DEFINED	1	719
IDX SYSTEMS CORP.	EQUITY	449491109	71	5,739	SH	DEFINED	1	5,739
IGATE CORP	EQUITY	45169U105	19	6,837	SH	DEFINED	1	6,837
IGEN INTERNATIONAL, INC.	EQUITY	449536101	151	5,135	SH	DEFINED	1	5,135
IHOP CORP.	EQUITY	449623107	162	6,703	SH	DEFINED	1	6,703
II-VI INC	EQUITY	902104108	50	3,709	SH	DEFINED	1	3,709
IKON OFFICE SOLUTIONS INC.	EQUITY	4511713101	16	2,083	SH	DEFINED	1	2,083
ILEX ONCOLOGY INC	EQUITY	451923106	52	11,017	SH	DEFINED	1	11,017
ILLINOIS TOOL WKS INC COM	EQUITY	452308109	3791	65000	SH	Sole	3	65000
Illinois Tool Works Inc	EQUITY	452308109	2042	35,000	SH	DEFINED	4	35,000
ILLINOIS TOOL WORKS, INC.	EQUITY	452308109	7656	131,260	SH	DEFINED	1	131,260
ILLUMINA INC	EQUITY	452327109	28	8,062	SH	DEFINED	1	8,062
IMAGEX.COM INC	EQUITY	45244D102	174	791,394	SH	DEFINED	1	791,394
IMAGISTICS INTL INC	EQUITY	45247T104	105	6,080	SH	DEFINED	1	6,080
I-MANY INC	EQUITY	44973Q103	27	13,687	SH	DEFINED	1	13,687
IMATION CORP.	EQUITY	45245A107	1646	58,097	SH	DEFINED	1	58,097
IMC GLOBAL INC	EQUITY	449669100	3500	290,500	SH	DEFINED	2	1,500
IMC GLOBAL, INC.	EQUITY	449669100	12643	1,049,186	SH	DEFINED	1	1,049,186
IMCLONE SYSTEMS	EQUITY	45245W109	154	19,728	SH	DEFINED	1	19,728
IMCO RECYCLING INC	EQUITY	449681105	24	4,037	SH	DEFINED	1	4,037
IMMUCOR INC	EQUITY	452526106	52	3,186	SH	DEFINED	1	3,186
IMMUNOGEN INC	EQUITY	45253H101	44	13,637	SH	DEFINED	1	13,637
IMMUNOMEDICS, INC.	EQUITY	452907108	83	13,879	SH	DEFINED	1	13,879
IMPAC MORTGAGE HOLDINGS INC	EQUITY	45254P102	5654	507,047	SH	DEFINED	1	507,047
IMPATH INC.	EQUITY	45255G101	77	5,942	SH	DEFINED	1	5,942
IMPAX LABORATORIES INC	EQUITY	45256B101	43	8,847	SH	DEFINED	1	8,847
IMPCO TECHNOLOGIES INC	EQUITY	45255W106	12	3,302	SH	DEFINED	1	3,302
IMS HEALTH, INC.	EQUITY	449934108	1877	125,401	SH	DEFINED	1	125,401
INAMED CORP	EQUITY	453235103	93	4,046	SH	DEFINED	1	4,046
Incyte Genomics	EQUITY	45337C102	77	20,000	SH	DEFINED	4	20,000
INCYTE GENOMICS, INC.	EQUITY	45337C102	519	111,917	SH	DEFINED	1	111,917
INDEPENDENCE COMMUNITY BANK	EQUITY	453414104	1911	76,149	SH	DEFINED	1	76,149
INDEPENDENCE HLDG CO N	EQUITY	453440307	22	1,118	SH	DEFINED	1	1,118
INDEPENDENT BANK CORP.-MASSACHUSETTS	EQUITY	453836108	81	4,092	SH	DEFINED	1	4,092
INDEPENDENT BANK CORP.-MICHIGAN	EQUITY	453838104	132	3,988	SH	DEFINED	1	3,988
INDEVUS PHARMACEUTICALS INC	EQUITY	454072109	20	12,827	SH	DEFINED	1	12,827
INDEX I-SHARES RUSSELL 2000	EQUITY	464287655	436	6,100	SH	DEFINED	1	6,100
INDYMAC BANCORP, INC.	EQUITY	456607100	1472	76,377	SH	DEFINED	1	76,377
INET TECHNOLOGY	EQUITY	45662V105	20	3,985	SH	DEFINED	1	3,985
INFOCUS CORPORATION	EQUITY	45665B106	490	64,331	SH	DEFINED	1	64,331
INFOGRAMES INC.	EQUITY	45665T107	4	1,895	SH	DEFINED	1	1,895
INFONET SERVICES COR	EQUITY	45666T106	48	21,299	SH	DEFINED	1	21,299
INFORMATICA CORP	EQUITY	45666Q102	60	19,425	SH	DEFINED	1	19,425
INFORMATION HOLDINGS INC.	EQUITY	456727106	75	3,460	SH	DEFINED	1	3,460
INFORMATION RESOURCES, INC.	EQUITY	456905108	35	9,312	SH	DEFINED	1	9,312

INFORTE CORP	EQUITY	45677R107	11	2,168	SH	DEFINED	1		2,168	
INFOUSA INC. CLASS B	EQUITY	456818301	38	8,694	SH	DEFINED	1		8,694	
INGERSOLL RAND COMPANY LIM	EQUITY	G47766101	5786	168,000	SH	DEFINED	2		168,000	
INGERSOLL-RAND CO CL A	EQUITY	G47766101	2801	81,340	SH	DEFINED	1		81,340	
INGLES MARKETS, INC., CLASS A	EQUITY	457030104	36	3,381	SH	DEFINED	1		3,381	
INGRAM MICRO INC. CLASS A	EQUITY	457153104	15	1,160	SH	DEFINED	1		1,160	
INHALE THERAPEUTIC S	EQUITY	457191104	94	18,750	SH	DEFINED	1		18,750	
Inhale Therapeutic System	EQUITY	457191104	90	20,000	SH	DEFINED	4		20,000	
INKTOMI CORP.	EQUITY	457277101	12	49,344	SH	DEFINED	1		49,344	
INNKEEPERS USA TRUST	EQUITY	4576J0104	68	8,539	SH	DEFINED	1		8,539	
INPUT/OUTPUT, INC.	EQUITY	457652105	73	15,208	SH	DEFINED	1		15,208	
INRANGE TECHNOLOGIES CL B	EQUITY	45769V206	8	2,952	SH	DEFINED	1		2,952	
INSIGHT COMMUNICATIO	EQUITY	45768V108	129	14,023	SH	DEFINED	1		14,023	
INSIGHT ENTERPRISES, INC.	EQUITY	45765U103	141	13,913	SH	DEFINED	1		13,913	
INSIGNIA FINANCIAL GROUP INC.	EQUITY	45767A105	52	6,612	SH	DEFINED	1		6,612	
INSITUFORM TECHNOLOGIES, INC. CLASS A	EQUITY	457667103	110	7,689	SH	DEFINED	1		7,689	
INSTINET GROUP INCORPORATED	EQUITY	457750107	2	601	SH	DEFINED	1		601	
INSURANCE AUTO AUCTIONS INC COM	EQUITY	457875102	51	3,377	SH	DEFINED	1		3,377	
Insurance Services Office, Inc	EQUITY	45806@109	279	11,172	SH	DEFINED	4		11,172	
INSWEB CORP	EQUITY	45809K202	16	9,194	SH	DEFINED	1		9,194	
INTEGRA BANK CORP.	EQUITY	45814P105	94	5,231	SH	DEFINED	1		5,231	
INTEGRA LIFESCIENCES CORP	EQUITY	457985208	5465	343,900	SH	DEFINED	2		343,900	
INTEGRA LIFESCIENCES HOLDINGS	EQUITY	457985208	100	6,276	SH	DEFINED	1		6,276	
INTEGRAL SYS INC MD COM	EQUITY	45810H107	3788	198200	SH	Sole	3	198200		
INTEGRAL SYSTEMS INC/MD	EQUITY	45810H107	60	3,134	SH	DEFINED	1		3,134	
INTEGRATED CIRCUIT SYSTEMS	EQUITY	45811K208	86	5,473	SH	DEFINED	1		5,473	
INTEGRATED DEFENSE TEC	EQUITY	45819B101	47	2,374	SH	DEFINED	1		2,374	
INTEGRATED DEFENSE TEC COM	EQUITY	45819B101	8360	424372	SH	Sole	3	421272		3100
INTEGRATED DEVICE TECHNOLO	EQUITY	458118106	2297	220,000	SH	DEFINED	2		220,000	
INTEGRATED DEVICE TECHNOLOGY,	EQUITY	458118106	1470	140,811	SH	DEFINED	1		140,811	
INTEGRATED ELECTRICAL SERVICES	EQUITY	45811E103	39	10,329	SH	DEFINED	1		10,329	
INTEGRATED SILICON SOLUTION	EQUITY	45812P107	27	9,078	SH	DEFINED	1		9,078	
Intel	EQUITY	458140100	643	44,000	SH	DEFINED	4		44,000	
INTEL CORP	EQUITY	458140100	6651	478,884	SH	DEFINED	2		3,640	
INTEL CORP.	EQUITY	458140100	73142	5,265,810	SH	DEFINED	1		5,265,810	
INTER PARFUMS INC	EQUITY	458334109	7	1,115	SH	DEFINED	1		1,115	
INTERACTIVE DATA CORP	EQUITY	45840J107	6	499	SH	DEFINED	1		499	
INTERCEPT INC	EQUITY	45845L107	49	4,937	SH	DEFINED	1		4,937	
INTERCHANGE FINL SVCS	EQUITY	458447109	48	2,913	SH	DEFINED	1		2,913	
INTERDIGITAL COMMUNICATION	EQUITY	45866A105	161	18,463	SH	DEFINED	1		18,463	
INTERFACE, INC. CLASS A	EQUITY	458665106	59	14,813	SH	DEFINED	1		14,813	
INTERGRAPH CORP.	EQUITY	458683109	291	17,005	SH	DEFINED	1		17,005	
INTERLAND INC	EQUITY	458727104	85	41,564	SH	DEFINED	1		41,564	
INTERMAGNETICS GENERAL CORP.	EQUITY	458771102	86	5,011	SH	DEFINED	1		5,011	
INTERMET CORP	EQUITY	45881K104	35	7,301	SH	DEFINED	1		7,301	
INTERMUNE INC.	EQUITY	45884X103	278	8,464	SH	DEFINED	1		8,464	
INTERNATIONAL BANCSHARES CORP.	EQUITY	459044103	299	7,700	SH	DEFINED	1		7,700	
INTERNATIONAL GAME TECHNOL	EQUITY	459902102	4598	66,500	SH	DEFINED	2		66,500	
INTERNATIONAL GAME TECHNOLOGY	EQUITY	459902102	2655	38,395	SH	DEFINED	1		38,395	
INTERNATIONAL MULTIFOODS CORP.	EQUITY	460043102	105	5,357	SH	DEFINED	1		5,357	
INTERNATIONAL PAPER CO	EQUITY	460146103	8047	241,001	SH	DEFINED	2		241,001	
INTERNATIONAL PAPER CO.	EQUITY	460146103	6892	206,420	SH	DEFINED	1		206,420	
International Rectifier	EQUITY	460254105	625	40,000	SH	DEFINED	4		40,000	
INTERNATIONAL RECTIFIER CORP.	EQUITY	460254105	1322	84,629	SH	DEFINED	1		84,629	
INTERNATIONAL SPEEDWAY CORP.	EQUITY	460335201	2804	70,583	SH	DEFINED	1		70,583	
INTERNET SECURITY SY	EQUITY	46060X107	945	76,709	SH	DEFINED	1		76,709	
INTERPOOL, INC.	EQUITY	46062R108	23	1,903	SH	DEFINED	1		1,903	
INTERPORE INTERNATIONAL	EQUITY	46062W107	47	5,844	SH	DEFINED	1		5,844	
INTERPUBLIC GROUP CORP	EQUITY	460690100	3034	191,410	SH	DEFINED	1		191,410	
INTERSIL CORP	EQUITY	46069S109	1426	110,000	SH	DEFINED	2		110,000	
INTERSIL CORP -CL A	EQUITY	46069S109	2354	181,607	SH	DEFINED	1		181,607	
INTERSTATE BAKERIES CORP.	EQUITY	46072H108	1937	72,897	SH	DEFINED	1		72,897	
INTERTAN INC.	EQUITY	461120107	55	7,933	SH	DEFINED	1		7,933	
INTER-TEL, INC.	EQUITY	458372109	125	6,142	SH	DEFINED	1		6,142	

INTERTRUST TECHNOLOGIES CORP.	EQUITY	46113Q109	79	24,873	SH	DEFINED	1		24,873	
INTERWOVEN INC	EQUITY	46114T102	72	36,001	SH	DEFINED	1		36,001	
INTL BUSINESS MACHINES CORP	EQUITY	45920Q101	80995	1,389,040	SH	DEFINED	1		1,389,040	
INTL SPECIALTY PRODUCTS, INC.	EQUITY	460337108	35	3,582	SH	DEFINED	1		3,582	
INT'L. FLAVORS & FRAGRANCES,	EQUITY	45950G101	1320	41,459	SH	DEFINED	1		41,459	
INTRADO INC	EQUITY	46117A100	50	5,162	SH	DEFINED	1		5,162	
INTROGEN THERAPEUTICS INC	EQUITY	46119F107	124	75,000	SH	DEFINED	2		75,000	
Intuit	EQUITY	461202103	1464	32,000	SH	DEFINED	4		32,000	
INTUIT	EQUITY	461202103	7654	168,100	SH	DEFINED	2		168,100	
INTUIT, INC.	EQUITY	461202103	5385	118,271	SH	DEFINED	1		118,271	
INTUITIVE SURGICAL INC	EQUITY	46120E107	82	10,212	SH	DEFINED	1		10,212	
INVACARE CORP.	EQUITY	461203101	306	8,925	SH	DEFINED	1		8,925	
INVERNESS MEDICAL INNOVATION	EQUITY	46126P106	21	2,255	SH	DEFINED	1		2,255	
INVESTMENT TECHNOLOGY GROUP	EQUITY	46145F105	14111	482,255	SH	DEFINED	1		482,255	
INVESTORS FINANCIAL SERVICES	EQUITY	461915100	2326	85,925	SH	DEFINED	1		85,925	
INVESTORS REAL ESTATE TRUST	EQUITY	46173Q103	99	9,376	SH	DEFINED	1		9,376	
INVISION TECHNOLOGIES	EQUITY	461851107	126	3,929	SH	DEFINED	1		3,929	
INVITROGEN CORP	EQUITY	46185R100	78	2,296	SH	DEFINED	1		2,296	
INVITROGEN CORP	EQUITY	46185R100	681	20,000	SH	DEFINED	2		20,000	
IOMEGA CORP	EQUITY	46203Q305	186	17,371	SH	DEFINED	1		17,371	
IONICS, INC.	EQUITY	462218108	142	5,951	SH	DEFINED	1		5,951	
IPC Holdings LTD	EQUITY	G4933P101	344275	11,722,000	SH	DEFINED	1		11,722,000	
IRON MOUNTAIN INC.	EQUITY	462846106	21	831	SH	DEFINED	1		831	
IRON MTN INC DEL COM	EQUITY	462846106	75055	3003384	SH	SoIe	3	2826940		176444
IRT PROPERTY CO.	EQUITY	450058102	134	11,393	SH	DEFINED	1		11,393	
IRWIN FINANCIAL CORP.	EQUITY	464119106	89	5,216	SH	DEFINED	1		5,216	
IRWIN FINL CORP COM	EQUITY	464119106	9282	546000	SH	SoIe	3	546000		
ISHARES LEHMAN 7-10 YR TREASURY BOND	EQUITY	464287440	1664	19,000	SH	DEFINED	1		19,000	
ISHARES MSCI EAFE INDEX FUND	EQUITY	464287465	2028	21,300	SH	DEFINED	1		21,300	
ISHARES RUSSELL MIDCAP GRWTH	EQUITY	464287481	324	6,800	SH	DEFINED	1		6,800	
ISHARES RUSSELL MIDCAP VALUE	EQUITY	464287473	556	8,525	SH	DEFINED	1		8,525	
ISHARES S&P 500/BARRA GROWTH	EQUITY	464287309	583	13,900	SH	DEFINED	1		13,900	
ISHARES S&P 500/BARRA VALUE	EQUITY	464287408	205	5,200	SH	DEFINED	1		5,200	
ISIS PHARMACEUTICALS, INC.	EQUITY	46433Q109	156	15,833	SH	DEFINED	1		15,833	
ISLE OF CAPRI CASINOS	EQUITY	464592104	89	5,363	SH	DEFINED	1		5,363	
ISTAR FINANCIAL INC	EQUITY	45031U101	4890	175,157	SH	DEFINED	1		175,157	
ITLA CAP CORP	EQUITY	450565106	47	1,569	SH	DEFINED	1		1,569	
ITRON, INC.	EQUITY	465741106	131	7,107	SH	DEFINED	1		7,107	
ITT EDUCATIONAL SERVICES, INC.	EQUITY	45068B109	271	14,415	SH	DEFINED	1		14,415	
ITT INDUSTRIAL INC	EQUITY	450911102	2536	40,689	SH	DEFINED	1		40,689	
ITXC CORP	EQUITY	45069F109	16	6,444	SH	DEFINED	1		6,444	
IVAX CORP.	EQUITY	465823102	3646	297,110	SH	DEFINED	1		297,110	
IXIA	EQUITY	45071R109	30	7,294	SH	DEFINED	1		7,294	
IXYS CORP.	EQUITY	46600W106	21	4,205	SH	DEFINED	1		4,205	
J & J SNACK FOODS CORP	EQUITY	466032109	76	2,059	SH	DEFINED	1		2,059	
J JILL GROUP INC	EQUITY	466189107	106	6,108	SH	DEFINED	1		6,108	
J P MORGAN CHASE + CO	EQUITY	46625H100	9826	517,421	SH	DEFINED	2		517,421	
J.B. HUNT TRANSPORT SERVICES	EQUITY	445658107	1395	59,251	SH	DEFINED	1		59,251	
J.C. PENNEY CO., INC.	EQUITY	70816Q106	9508	597,212	SH	DEFINED	1		597,212	
J.D. EDWARDS & CO.	EQUITY	281667105	12	1,289	SH	DEFINED	1		1,289	
J.P. MORGAN CHASE AND CO.	EQUITY	46625H100	29093	1,532,030	SH	DEFINED	1		1,532,030	
J2 GLOBAL COMMUNICATIO	EQUITY	46626E205	34	1,693	SH	DEFINED	1		1,693	
JABIL CIRCUIT, INC.	EQUITY	466313103	1285	86,950	SH	DEFINED	1		86,950	
JACK IN THE BOX INC.	EQUITY	466367109	285	12,520	SH	DEFINED	1		12,520	
JACOBS ENGINEERING GROUP, INC.	EQUITY	469814107	2233	72,325	SH	DEFINED	1		72,325	
JAKKS PACIFIC, INC.	EQUITY	47012E106	87	7,820	SH	DEFINED	1		7,820	
JARDEN CORP	EQUITY	471109108	106	3,909	SH	DEFINED	1		3,909	
JDA SOFTWARE GROUP, INC.	EQUITY	46612K108	66	9,499	SH	DEFINED	1		9,499	
JDN REALITY CORP.	EQUITY	465917102	1713	141,801	SH	DEFINED	1		141,801	
JDS UNIPHASE CORP	EQUITY	46612J101	1258	645,971	SH	DEFINED	1		645,971	
JEFFERIES GROUP, INC.	EQUITY	472319102	250	6,562	SH	DEFINED	1		6,562	
JEFFERSON-PILOT CORP.	EQUITY	475070108	2640	65,833	SH	DEFINED	1		65,833	
JETBLUE AIRWAYS CORP	EQUITY	477143101	3	84	SH	DEFINED	1		84	
JLG INDUSTRIES, INC.	EQUITY	466210101	115	14,307	SH	DEFINED	1		14,307	

JM SMUCKER CO/THE NEW COM WI	EQUITY	832696405	2954	80,498	SH	DEFINED	1		80,498	
JD-ANN STORES INC [A]	EQUITY	47758P109	136	4,862	SH	DEFINED	1		4,862	
JOHN HANCOCK FINANCIAL SERVICE	EQUITY	410145106	5929	213,270	SH	DEFINED	1		213,270	
JOHN NUVEEN CO-CL A	EQUITY	478035108	7	290	SH	DEFINED	1		290	
JOHN WILEY & SONS, INC. CLASS A	EQUITY	968223206	13	599	SH	DEFINED	1		599	
JOHNSON & JOHNSON	EQUITY	478160104	74602	1,379,470	SH	DEFINED	1		1,379,470	
JOHNSON & JOHNSON	EQUITY	478160104	20962	387,568	SH	DEFINED	2		3,095	
Johnson and Johnson	EQUITY	478160104	4056	75,000	SH	DEFINED	4		75,000	
JOHNSON CONTROLS, INC.	EQUITY	478366107	4723	61,482	SH	DEFINED	1		61,482	
JOHNSON CTLS INC	EQUITY	478366107	6238	81,200	SH	DEFINED	2		81,200	
JOHNSON OUTDOORS INC	EQUITY	479167108	13	1,250	SH	DEFINED	1		1,250	
JONES APPAREL GROUP COM	EQUITY	480074103	14584	475042	SH	Sole	3	398800		76242
JONES APPAREL GROUP, INC.	EQUITY	480074103	8568	279,085	SH	DEFINED	1		279,085	
JONES LANG LASALLE, INC.	EQUITY	48020Q107	211	10,277	SH	DEFINED	1		10,277	
JOURNAL REGISTER CO.	EQUITY	481138105	174	9,242	SH	DEFINED	1		9,242	
JOY GLOBAL INC.	EQUITY	481165108	122	14,655	SH	DEFINED	1		14,655	
JUNIPER NETWORKS, INC.	EQUITY	48203R104	88	18,334	SH	DEFINED	1		18,334	
K V PHARMACEUT [A]	EQUITY	482740206	133	7,020	SH	DEFINED	1		7,020	
K.FORCE INC.	EQUITY	493732101	20	6,580	SH	DEFINED	1		6,580	
K2, INC.	EQUITY	482732104	48	6,086	SH	DEFINED	1		6,086	
KADANT INC	EQUITY	48282T104	62	4,593	SH	DEFINED	1		4,593	
KAMAN CORP., CLASS A	EQUITY	483548103	93	7,608	SH	DEFINED	1		7,608	
KANSAS CITY LIFE INSURANCE CO.	EQUITY	484836101	47	1,242	SH	DEFINED	1		1,242	
KANSAS CITY SOUTHERN	EQUITY	485170302	253	20,403	SH	DEFINED	1		20,403	
KAYDON CORP.	EQUITY	486587108	992	49,522	SH	DEFINED	1		49,522	
KB HOME	EQUITY	48666K109	1071	21,928	SH	DEFINED	1		21,928	
KEANE, INC.	EQUITY	486665102	808	119,637	SH	DEFINED	1		119,637	
KEITHLEY INSTRUMENTS, INC.	EQUITY	487584104	24	2,011	SH	DEFINED	1		2,011	
KELLOGG CO.	EQUITY	487836108	5841	175,670	SH	DEFINED	1		175,670	
KELLWOOD CO.	EQUITY	488044108	196	8,595	SH	DEFINED	1		8,595	
KELLY SERVICES, INC., CLASS A	EQUITY	488152208	1138	52,538	SH	DEFINED	1		52,538	
KEMET CORP.	EQUITY	488360108	1312	153,402	SH	DEFINED	1		153,402	
KENDLE INTERNATIONAL, INC.	EQUITY	48880L107	24	3,589	SH	DEFINED	1		3,589	
KENNAMETAL INC COM	EQUITY	489170100	26365	820817	SH	Sole	3	807317		13500
KENNAMETAL, INC.	EQUITY	489170100	1834	57,100	SH	DEFINED	1		57,100	
KENSEY NASH CORP	EQUITY	490057106	37	2,453	SH	DEFINED	1		2,453	
KEY BANK NA	EQUITY	493267108	9627	385,560	SH	DEFINED	1		385,560	
KEY ENERGY SERVICES INC	EQUITY	492914106	259	32,832	SH	DEFINED	1		32,832	
KEY PRODUCTION COMPANY, INC.	EQUITY	493138101	78	4,787	SH	DEFINED	1		4,787	
KEYNOTE SYSTEMS INC	EQUITY	493308100	53	8,165	SH	DEFINED	1		8,165	
KEYSPAN CORPORATION	EQUITY	49337W100	2097	62,586	SH	DEFINED	1		62,586	
KEYSTONE AUTOMOTIVE IN	EQUITY	49338N109	58	3,488	SH	DEFINED	1		3,488	
KEYSTONE PROPERTY TRUST	EQUITY	493596100	81	4,857	SH	DEFINED	1		4,857	
KILROY REALTY CORP.	EQUITY	49427F108	4715	198,853	SH	DEFINED	1		198,853	
KIMBALL INTERNATIONAL, INC. CLASS B	EQUITY	494274103	159	11,494	SH	DEFINED	1		11,494	
KIMBERLY-CLARK CORP.	EQUITY	494368103	16316	288,070	SH	DEFINED	1		288,070	
KIMCO REALTY	EQUITY	49446R109	41	1,326	SH	DEFINED	1		1,326	
KIMCO REALTY CORP COM	EQUITY	49446R109	23131	743750	SH	Sole	3	601623		142127
Kinder Morgan Energy Partners	EQUITY	494550106	1916	60,000	SH	DEFINED	4		60,000	
KINDER MORGAN INC.	EQUITY	49455P101	1893	53,395	SH	DEFINED	1		53,395	
KINDRED HEALTHCARE INC	EQUITY	494580103	142	3,834	SH	DEFINED	1		3,834	
KING PHARMACEUTICALS, INC.	EQUITY	495582108	2167	119,245	SH	DEFINED	1		119,245	
KIRBY CORP.	EQUITY	497266106	143	6,322	SH	DEFINED	1		6,322	
KLA-TENCOR CORP.	EQUITY	482480100	11282	403,804	SH	DEFINED	1		403,804	
KMART CORP.	EQUITY	482584109	83	169,239	SH	DEFINED	1		169,239	
KNIGHT TRADING GROUP	EQUITY	499063105	104	27,637	SH	DEFINED	1		27,637	
KNIGHT TRANSPORTATION, INC.	EQUITY	499064103	126	8,121	SH	DEFINED	1		8,121	
KNIGHTBRIDGE TANKERS LTD	EQUITY	65299G106	16849	1,421,840	SH	DEFINED	1		1,421,840	
KNIGHT-RIDDER, INC.	EQUITY	499040103	2107	37,345	SH	DEFINED	1		37,345	
KOGER EQUITY, INC.	EQUITY	500228101	3317	196,402	SH	DEFINED	1		196,402	
KOHL'S CORP	EQUITY	500255104	13120	215,756	SH	DEFINED	2		215,756	
KOHL'S CORP.	EQUITY	500255104	29415	483,720	SH	DEFINED	1		483,720	
KOOKMIN BANK SPONS ADR	EQUITY	50049M109	1986	56,042	SH	DEFINED	1		56,042	
KOPIN CORP.	EQUITY	500600101	82	23,536	SH	DEFINED	1		23,536	

Korea Electric Power Corp. Kepco Sp A	EQUITY	500631106	974	59,500	SH	DEFINED	1		59,500	
KORN/FERRY INTERNATIONAL	EQUITY	500643200	492	62,725	SH	DEFINED	1		62,725	
KOS PHARMACEUTICALS, INC.	EQUITY	500648100	21	1,834	SH	DEFINED	1		1,834	
KOSAN BIOSCIENCES INC	EQUITY	50064W107	38	5,825	SH	DEFINED	1		5,825	
KPMG CONSULTING INC	EQUITY	48265R109	12	1,834	SH	DEFINED	1		1,834	
KRAFT FOODS INC	EQUITY	50075N104	8613	236,237	SH	DEFINED	1		236,237	
KRAMONT REALTY TRUST	EQUITY	50075Q107	468	31,645	SH	DEFINED	1		31,645	
KRISPY KREME DOUGHNU	EQUITY	501014104	2261	72,327	SH	DEFINED	1		72,327	
KROGER CO.	EQUITY	501044101	5316	376,990	SH	DEFINED	1		376,990	
KROLL INC.	EQUITY	501049100	145	7,311	SH	DEFINED	1		7,311	
KROLL INC.	EQUITY	501049100	28639	1,444,212	SH	DEFINED	1		1,444,212	
KRONOS, INC.	EQUITY	501052104	164	6,677	SH	DEFINED	1		6,677	
K-SWISS, INC.	EQUITY	482686102	85	3,990	SH	DEFINED	1		3,990	
KULICKE & SOFFA INDUSTRIES	EQUITY	501242101	50	16,732	SH	DEFINED	1		16,732	
KYPHON INC	EQUITY	501577100	27	2,041	SH	DEFINED	1		2,041	
KYPHON INC	EQUITY	501577100	99	7,500	SH	DEFINED	2		7,500	
L S B BANCSHARES N C	EQUITY	502158108	47	2,867	SH	DEFINED	1		2,867	
L-3 COMMUNICATIONS HOLDINGS,	EQUITY	502424104	6576	124,781	SH	DEFINED	1		124,781	
L-3 COMMUNICATNS HLDGS COM	EQUITY	502424104	16547	313990	SH	Sole	3	266900		47090
LA JOLLA PHARMACEUTICAL CO	EQUITY	503459109	61	14,376	SH	DEFINED	1		14,376	
LA QUINTA PROPERTIES-PAIRED	EQUITY	50419U202	224	46,683	SH	DEFINED	1		46,683	
Lab Corp of America Holdings	EQUITY	50540R409	811	23,996	SH	DEFINED	4		23,996	
LABONE INC NEW	EQUITY	50540L105	29	1,794	SH	DEFINED	1		1,794	
LABOR READY, INC.	EQUITY	50540I208	88	13,886	SH	DEFINED	1		13,886	
LABORATORY CRP OF AMER HLDGS	EQUITY	50540R409	1120	1,827	SH	DEFINED	1		1,827	
LABRANCHE & CO. INC.	EQUITY	505447102	1589	78,473	SH	DEFINED	1		78,473	
LACLEDE GAS CO.	EQUITY	505597104	2730	117,170	SH	DEFINED	1		117,170	
LADISH CO., INC.	EQUITY	505754200	19	3,097	SH	DEFINED	1		3,097	
LAFARGE NORTH AMERIC	EQUITY	505862102	432	14,897	SH	DEFINED	1		14,897	
LAKELAND BANCORP INC	EQUITY	511637100	64	3,778	SH	DEFINED	1		3,778	
LAKELAND FINL CORP	EQUITY	511656100	41	1,731	SH	DEFINED	1		1,731	
LAM RESEARCH CORP.	EQUITY	512807108	1510	169,634	SH	DEFINED	1		169,634	
LAM RESH CORP	EQUITY	512807108	1794	201,600	SH	DEFINED	2		201,600	
LAMAR ADVERTISING CO	EQUITY	512815101	30	982	SH	DEFINED	1		982	
LAMAR CORP CV	EQUITY	512815af8	13136	13549000	PRN	Sole	3	11354000		2195000
LANCASTER COLONY CORP.	EQUITY	513847103	2052	48,708	SH	DEFINED	1		48,708	
LANCE, INC.	EQUITY	514606102	105	8,238	SH	DEFINED	1		8,238	
LANDAMERICA FINANCIAL GROUP	EQUITY	514936103	207	6,299	SH	DEFINED	1		6,299	
LANDAUER, INC.	EQUITY	51476K103	91	2,758	SH	DEFINED	1		2,758	
LANDRY'S RESTAURANTS INC.	EQUITY	51508L103	168	7,443	SH	DEFINED	1		7,443	
LANDSTAR SYSTEM, INC.	EQUITY	515098101	253	5,170	SH	DEFINED	1		5,170	
LANNETT CO INC	EQUITY	516012101	13	1,266	SH	DEFINED	1		1,266	
LASALLE HOTEL PPTYS COM SH BEN	EQUITY	517942108	5989	479100	SH	Sole	3	390837		88263
LASALLE HOTEL PROPERTIES	EQUITY	517942108	71	5,710	SH	DEFINED	1		5,710	
LATTICE SEMICONDUCTOR CORP.	EQUITY	518415104	1080	173,667	SH	DEFINED	1		173,667	
LAWSON PRODUCTS, INC.	EQUITY	520776105	48	1,658	SH	DEFINED	1		1,658	
LAWSON SOFTWARE	EQUITY	520780107	17	4,774	SH	DEFINED	1		4,774	
LA-Z-BOY CHAIR CO.	EQUITY	505336107	17	736	SH	DEFINED	1		736	
LEAPFROG ENTERPRISES INC	EQUITY	52186N106	378	20,000	SH	DEFINED	2		20,000	
LEAR CORP	EQUITY	521865105	3650	87,644	SH	DEFINED	1		87,644	
LEARNING TREE INTERNATIONAL	EQUITY	522015106	52	3,550	SH	DEFINED	1		3,550	
LECROY CORP	EQUITY	52324W109	25	2,799	SH	DEFINED	1		2,799	
LEE ENTERPRISES, INC.	EQUITY	523768109	1940	59,040	SH	DEFINED	1		59,040	
LEEDS FED BANKSHARES I	EQUITY	524226107	13	422	SH	DEFINED	1		422	
LEGATO SYSTEMS, INC.	EQUITY	524651106	499	181,054	SH	DEFINED	1		181,054	
LEGG MASON, INC.	EQUITY	524901105	3680	86,470	SH	DEFINED	1		86,470	
LEGGETT & PLATT, INC.	EQUITY	524660107	1724	87,123	SH	DEFINED	1		87,123	
LEHMAN BROTHERS HLDGS INC	EQUITY	524908100	10379	211,600	SH	DEFINED	2		211,600	
LEHMAN BROTHERS HOLDINGS, INC.	EQUITY	524908100	5753	117,290	SH	DEFINED	1		117,290	
LENDING TREE INC	EQUITY	52602Q105	33	2,227	SH	DEFINED	1		2,227	
LENNAR CORP COM	EQUITY	526057104	50842	911474	SH	Sole	3	850817		60657
LENNAR CORP.	EQUITY	526057104	5875	105,326	SH	DEFINED	1		105,326	
LENNOX INTERNATIONAL INC	EQUITY	526107107	192	14,491	SH	DEFINED	1		14,491	
LEUCADIA NATIONAL CORP.	EQUITY	527288104	2500	73,521	SH	DEFINED	1		73,521	



LEVEL 3 COMMUNICATIONS, INC.	EQUITY	52729N100	16	4,129	SH	DEFINED	1		4,129	
LEXAR MEDIA INC	EQUITY	52886P104	343	129,541	SH	DEFINED	1		129,541	
LEXICON GENETICS INC.	EQUITY	528872104	46	11,368	SH	DEFINED	1		11,368	
LEXINGTON CORP. PROPERTIES	EQUITY	529043101	128	7,930	SH	DEFINED	1		7,930	
LEXMARK INTERNATIONAL GROUP	EQUITY	529771107	3157	67,167	SH	DEFINED	1		67,167	
LIBBEY, INC.	EQUITY	529898108	166	5,215	SH	DEFINED	1		5,215	
LIBERATE TECHNOLOGIES, INC.	EQUITY	530129105	57	36,266	SH	DEFINED	1		36,266	
LIBERTY CORP.	EQUITY	530370105	205	5,715	SH	DEFINED	1		5,715	
LIBERTY LIVEWIRE CORP	EQUITY	530709104	3	1,635	SH	DEFINED	1		1,635	
LIBERTY MEDIA CORP A	EQUITY	530718105	105	14,760	SH	DEFINED	2		14,760	
LIBERTY PROPERTY TRUST	EQUITY	531172104	5949	191,902	SH	DEFINED	1		191,902	
LIFECORE BIOMEDICAL IN	EQUITY	532187101	21	3,383	SH	DEFINED	1		3,383	
LIFELINE SYS INC	EQUITY	532192101	30	1,358	SH	DEFINED	1		1,358	
LIFEPOINT HOSPITALS HLDG	EQUITY	53219L109	1641	52,609	SH	DEFINED	1		52,609	
LIFEPOINT HOSPS INC	EQUITY	53219L109	2339	75,000	SH	DEFINED	2		75,000	
LIGAND PHARMACEUTICALS, INC., CLASS B	EQUITY	53220K207	119	17,529	SH	DEFINED	1		17,529	
LIGHTBRIDGE INC	EQUITY	532226107	65	9,589	SH	DEFINED	1		9,589	
LIMITED BRANDS INC	EQUITY	532716107	5340	372,400	SH	DEFINED	2		372,400	
LIMITED BRANDS, INC.	EQUITY	532716107	3203	223,340	SH	DEFINED	1		223,340	
LIN TV CORP	EQUITY	532774106	6	231	SH	DEFINED	1		231	
LIN TV CORP	EQUITY	532774106	4992	201,700	SH	DEFINED	2		201,700	
LIN TV CORP CL A	EQUITY	532774106	23894	965414	SH	Sole	3	930824		34590
LINCARE HOLDINGS, INC.	EQUITY	532791100	4495	144,808	SH	DEFINED	1		144,808	
LINCOLN ELECTRIC HOLDINGS, INC	EQUITY	533900106	239	10,781	SH	DEFINED	1		10,781	
LINCOLN NATIONAL CORP.	EQUITY	534187109	3481	113,956	SH	DEFINED	1		113,956	
LINCOLN NATL CORP IND	EQUITY	534187109	25	830	SH	DEFINED	2		830	
LINDSAY MANUFACTURING CO.	EQUITY	535555106	82	3,387	SH	DEFINED	1		3,387	
LINEAR TECHNOLOGY CORP.	EQUITY	535678106	3092	149,210	SH	DEFINED	1		149,210	
LINENS N THINGS INC	EQUITY	535679104	3116	169,600	SH	DEFINED	2		169,600	
LINENS 'N THINGS, INC.	EQUITY	535679104	226	12,289	SH	DEFINED	1		12,289	
LIQUIDMETAL TECHNOLOGIES	EQUITY	53634X100	14	1,700	SH	DEFINED	1		1,700	
LITHIA MOTORS, INC.	EQUITY	536797103	63	3,689	SH	DEFINED	1		3,689	
LITTELFUSE, INC.	EQUITY	537008104	112	6,648	SH	DEFINED	1		6,648	
LIZ CLAIBORNE, INC.	EQUITY	539320101	1183	47,423	SH	DEFINED	1		47,423	
LNR PROPERTY CORP.	EQUITY	501940100	254	7,616	SH	DEFINED	1		7,616	
LOCAL FINANCIAL CORP.	EQUITY	539553107	90	6,500	SH	DEFINED	1		6,500	
LOCKHEED MARTIN CORP	EQUITY	539830109	22337	345,400	SH	DEFINED	2		345,400	
LOCKHEED MARTIN CORP.	EQUITY	539830109	12605	194,910	SH	DEFINED	1		194,910	
LODGENET ENTERTAINMENT CORP.	EQUITY	540211109	29	3,743	SH	DEFINED	1		3,743	
LOEWS CORP - CAROLINA GROUP	EQUITY	540424207	4113	218,677	SH	DEFINED	1		218,677	
LOEWS CORP.	EQUITY	540424108	3715	86,609	SH	DEFINED	1		86,609	
LO-JACK CORPORATION	EQUITY	539451104	516	121,300	SH	DEFINED	1		121,300	
LONE STAR STEAKHOUSE & SALOON	EQUITY	542307103	136	6,475	SH	DEFINED	1		6,475	
LONE STAR TECHNOLOGIES, INC.	EQUITY	542312103	115	9,686	SH	DEFINED	1		9,686	
LONGS DRUG STORES CORP.	EQUITY	543162101	1408	60,963	SH	DEFINED	1		60,963	
LONGVIEW FIBRE CO.	EQUITY	543213102	588	84,748	SH	DEFINED	1		84,748	
LOOKSMART LTD	EQUITY	543442107	23	23,208	SH	DEFINED	1		23,208	
LOUISIANA PACIFIC CORP.	EQUITY	546347105	561	86,718	SH	DEFINED	1		86,718	
LOWE'S COMPANIES, INC.	EQUITY	548661107	35094	847,680	SH	DEFINED	1		847,680	
LOWES COS INC COM	EQUITY	548661107	3829	92500	SH	Sole	3	92500		
LSI INDUSTRIES, INC.	EQUITY	50216C108	49	4,855	SH	DEFINED	1		4,855	
LSI LOGIC CORP	EQUITY	502161102	1429	225,000	SH	DEFINED	2		225,000	
LSI LOGIC CORP.	EQUITY	502161102	1045	164,622	SH	DEFINED	1		164,622	
LTC PROP INC	EQUITY	502175102	39	4,791	SH	DEFINED	1		4,791	
LTX CORP.	EQUITY	502392103	366	80,262	SH	DEFINED	1		80,262	
LUBRIZOL CORP COM	EQUITY	549271104	46315	1638314	SH	Sole	3	1609914		28400
LUBRIZOL CORP.	EQUITY	549271104	1938	68,543	SH	DEFINED	1		68,543	
LUBY'S, INC.	EQUITY	549282101	37	7,620	SH	DEFINED	1		7,620	
LUCENT TECHNOLOGIES INC	EQUITY	549463107	1135	1,492,930	SH	DEFINED	1		1,492,930	
LUFKIN INDS INC COM	EQUITY	549764108	47	1,909	SH	DEFINED	1		1,909	
LUMINEX CORP	EQUITY	55027E102	46	6,531	SH	DEFINED	1		6,531	
LYDALL, INC.	EQUITY	550819106	59	4,997	SH	DEFINED	1		4,997	
LYON WILLIAM HOMES	EQUITY	552074106	38	1,679	SH	DEFINED	1		1,679	
LYONDELL CHEMICAL CO	EQUITY	552078107	1875	157,000	SH	DEFINED	2		157,000	

LYONDELL CHEMICAL CO.	EQUITY	552078107	2537	212,501	SH	DEFINED	1		212,501	
M&T BANK CORP.	EQUITY	55261F104	9634	122,243	SH	DEFINED	1		122,243	
M.D.C. HOLDINGS, INC.	EQUITY	552676108	232	6,571	SH	DEFINED	1		6,571	
M/I SCHOTTENSTEIN HOMES INC	EQUITY	55305B101	129	4,098	SH	DEFINED	1		4,098	
MACATAWA BK CORP	EQUITY	554225102	42	2,265	SH	DEFINED	1		2,265	
MACDERMID, INC.	EQUITY	554273102	175	8,787	SH	DEFINED	1		8,787	
MACERICH CO.	EQUITY	554382101	343	11,072	SH	DEFINED	1		11,072	
MACK-CALI REALTY CORP	EQUITY	554489104	4460	138,800	SH	DEFINED	1		138,800	
MACROMEDIA, INC.	EQUITY	556100105	615	79,500	SH	DEFINED	1		79,500	
MACROVISION CORP	EQUITY	555904101	1001	81,813	SH	DEFINED	1		81,813	
MADDEN STEVEN LTD COM	EQUITY	556269108	5710	396500	SH	Sole	3	396500		
MAF BANCORP, INC.	EQUITY	55261R108	199	6,450	SH	DEFINED	1		6,450	
MAGELLAN HEALTH SERVICES, INC.	EQUITY	559079108	2	8,250	SH	DEFINED	1		8,250	
MAGMA DESIGN AUTOMATIO	EQUITY	559181102	56	6,278	SH	DEFINED	1		6,278	
MAGNA ENTERTAINMENT CL A	EQUITY	559211107	82	15,024	SH	DEFINED	1		15,024	
MAGNATEK, INC.	EQUITY	559424106	21	6,664	SH	DEFINED	1		6,664	
MAGNUM HUNTER RES INC COM PAR	EQUITY	55972F203	3801	724000	SH	Sole	3	724000		
MAGNUM HUNTER RESOURCES INC	EQUITY	55972F203	86	16,425	SH	DEFINED	1		16,425	
MAIL-WELL, INC.	EQUITY	560321200	10	9,648	SH	DEFINED	1		9,648	
MAIN STREET BANKS INC	EQUITY	56034R102	66	3,538	SH	DEFINED	1		3,538	
MAINSOURCE FINANCIAL G	EQUITY	56062Y102	45	1,895	SH	DEFINED	1		1,895	
MANDALAY RESORT GROUP	EQUITY	562567107	3046	90,784	SH	DEFINED	1		90,784	
MANDALAY RESORT GROUP	EQUITY	562567107	2969	88,500	SH	DEFINED	2		88,500	
MANHATTAN ASSOCIATES, INC.	EQUITY	562750109	89	6,582	SH	DEFINED	1		6,582	
MANITOWOC CO., INC.	EQUITY	563571108	1274	46,578	SH	DEFINED	1		46,578	
MANOR CARE, INC.	EQUITY	564055101	1005	44,689	SH	DEFINED	1		44,689	
MANPOWER, INC.	EQUITY	56418H100	2993	102,006	SH	DEFINED	1		102,006	
MANTECH INTL CORP	EQUITY	564563104	57	2,446	SH	DEFINED	1		2,446	
MANUFACTURED HOME CMNT COM	EQUITY	564682102	6950	218000	SH	Sole	3	177027		40973
MANUFACTURED HOME COMMUNITIES	EQUITY	564682102	2618	82,106	SH	DEFINED	1		82,106	
MANUFACTURERS SERVICES LTD	EQUITY	565005105	13	4,873	SH	DEFINED	1		4,873	
MANUGISTICS GROUP IN	EQUITY	565011103	56	20,153	SH	DEFINED	1		20,153	
MAPICS INC	EQUITY	564910107	27	4,874	SH	DEFINED	1		4,874	
MAPINFO CORP COM	EQUITY	565105103	20	5,128	SH	DEFINED	1		5,128	
MARATHON OIL CORP	EQUITY	565849106	3317	146,261	SH	DEFINED	1		146,261	
MARCUS CORP	EQUITY	566330106	88	6,683	SH	DEFINED	1		6,683	
MARINEMAX INC	EQUITY	567908108	22	2,478	SH	DEFINED	1		2,478	
MARKEL CORP	EQUITY	570535104	24	122	SH	DEFINED	1		122	
MARRIOTT INTERNATIONAL, INC.	EQUITY	571903202	3076	106,110	SH	DEFINED	1		106,110	
MARSH & MCLENNAN COMPANIES INC	EQUITY	571748102	40268	967,060	SH	DEFINED	1		967,060	
MARSHALL & ILSLEY CORP.	EQUITY	571834100	2547	91,325	SH	DEFINED	1		91,325	
MARTEK BIOSCIENCES CORP.	EQUITY	572901106	111	6,767	SH	DEFINED	1		6,767	
MARTHA STEWART LIVING INC	EQUITY	573083102	1082	154,600	SH	DEFINED	2		154,600	
MARTHA STEWART LIVING-CL A	EQUITY	573083102	24	3,383	SH	DEFINED	1		3,383	
MARTIN MARIETTA MATERIALS	EQUITY	573284106	2120	65,103	SH	DEFINED	1		65,103	
MARVEL ENTERPRISES INC	EQUITY	57383M108	40	5,775	SH	DEFINED	1		5,775	
MARVELL TECHNOLOGY GROUP L	EQUITY	56876H105	5712	360,400	SH	DEFINED	2		360,400	
MASCO CORP	EQUITY	574599106	11947	611,100	SH	DEFINED	2		611,100	
MASCO CORP.	EQUITY	574599106	4352	222,610	SH	DEFINED	1		222,610	
MASSBANK CORP READ MAS	EQUITY	576152102	39	1,299	SH	DEFINED	1		1,299	
MASSEY ENERGY COMPANY	EQUITY	576206106	137	21,299	SH	DEFINED	1		21,299	
MASTEC, INC.	EQUITY	576323109	22	6,820	SH	DEFINED	1		6,820	
MATERIAL SCIENCES CORP	EQUITY	576674105	42	3,465	SH	DEFINED	1		3,465	
MATRIA HEALTHCARE INC	EQUITY	576817209	18	2,097	SH	DEFINED	1		2,097	
MATRIXONE INC	EQUITY	57685P304	77	17,685	SH	DEFINED	1		17,685	
MATTEL INC	EQUITY	577081102	4133	229,500	SH	DEFINED	2		229,500	
MATTEL, INC.	EQUITY	577081102	5335	296,197	SH	DEFINED	1		296,197	
MATTHEWS INTERNATIONAL CORP. CLASS A	EQUITY	577128101	217	9,297	SH	DEFINED	1		9,297	
MATTSON TECHNOLOGY, INC.	EQUITY	577223100	12	7,106	SH	DEFINED	1		7,106	
MAUI LAND & PINEAPPLE CO	EQUITY	577345101	18	1,001	SH	DEFINED	1		1,001	
MAVERICK TUBE CORP.	EQUITY	577914104	113	12,769	SH	DEFINED	1		12,769	
MAXIM INTEGRATED PRODUCTS INC.	EQUITY	57772K101	3772	152,330	SH	DEFINED	1		152,330	
MAXIMUS, INC.	EQUITY	577933104	131	5,827	SH	DEFINED	1		5,827	
MAXTOR CORP	EQUITY	577729205	177	67,630	SH	DEFINED	1		67,630	

MAXWELL SHOE INC	EQUITY	577766108	53	4,652	SH	DEFINED	1		4,652	
MAXYGEN	EQUITY	577776107	60	9,711	SH	DEFINED	1		9,711	
MAY DEPARTMENT STORES CO.	EQUITY	577778103	5029	220,844	SH	DEFINED	1		220,844	
MAY DEPT STORES CO	EQUITY	577778103	3831	168,232	SH	DEFINED	2		168,232	
MAYTAG CORP.	EQUITY	578592107	794	34,250	SH	DEFINED	1		34,250	
MB FINANCIAL INC	EQUITY	55264U108	128	3,832	SH	DEFINED	1		3,832	
MBIA, INC	EQUITY	55262C100	2599	65,057	SH	DEFINED	1		65,057	
MBNA	EQUITY	55262L100	368	20,000	SH	DEFINED	4		20,000	
MBNA CORP.	EQUITY	55262L100	12307	669,585	SH	DEFINED	1		669,585	
MCCLATCHY COMPANY-CL	EQUITY	579489105	16	266	SH	DEFINED	1		266	
MCCORMICK & CO., INC.	EQUITY	579780206	4250	186,395	SH	DEFINED	1		186,395	
MCDATA CORP CL A	EQUITY	580031201	1	170	SH	DEFINED	2		170	
MCDATA CORP-CL A	EQUITY	580031201	929	171,072	SH	DEFINED	1		171,072	
MCDERMOTT INTERNATIONAL, INC.	EQUITY	580037109	187	30,450	SH	DEFINED	1		30,450	
MCDONALDS CORP	EQUITY	580135101	3982	225,500	SH	DEFINED	2		225,500	
MCDONALD'S CORP.	EQUITY	580135101	9738	551,410	SH	DEFINED	1		551,410	
MCG CAPITAL CORP	EQUITY	58047P107	29232	2,217,935	SH	DEFINED	1		2,217,935	
MCGRATH RENTCORP	EQUITY	580589109	63	3,107	SH	DEFINED	1		3,107	
MCGRAW-HILL, INC.	EQUITY	580645109	5109	83,450	SH	DEFINED	1		83,450	
MCKESSON CORP.	EQUITY	58155Q103	4860	171,534	SH	DEFINED	1		171,534	
MCSI INC	EQUITY	55270M108	37	7,470	SH	DEFINED	1		7,470	
MDU RESOURCES GROUP, INC.	EQUITY	552690109	2174	95,225	SH	DEFINED	1		95,225	
MEADWESTVACO CORP	EQUITY	583334107	1707	88,881	SH	DEFINED	1		88,881	
MEDAREX INC	EQUITY	583916101	79	23,638	SH	DEFINED	1		23,638	
MEDAREX INC	EQUITY	583916101	335	100,000	SH	DEFINED	2		100,000	
MEDCATH CORP	EQUITY	58404W109	24	2,150	SH	DEFINED	1		2,150	
MED-DESIGN CORP	EQUITY	583926100	10	2,888	SH	DEFINED	1		2,888	
MEDFORD BANCORP INC	EQUITY	584131106	79	2,268	SH	DEFINED	1		2,268	
MEDIA GENERAL, INC. CLASS A	EQUITY	58440A107	1565	30,783	SH	DEFINED	1		30,783	
MEDIACOM COMMUNICATI	EQUITY	58446K105	98	18,203	SH	DEFINED	1		18,203	
MEDICAL STAFFING NETWORK HOLDINGS	EQUITY	58463F104	40	2,647	SH	DEFINED	1		2,647	
MEDICINES CO	EQUITY	584688105	2360	215,000	SH	DEFINED	2		215,000	
MEDICINES COMPANY	EQUITY	584688105	88	8,059	SH	DEFINED	1		8,059	
MEDICIS PHARMACEUTIC	EQUITY	584690309	17	413	SH	DEFINED	1		413	
MEDICIS PHARMACEUTICAL CL A NE	EQUITY	584690309	35763	875050	SH	Sole	3	827392		47658
MEDIMMUNE, INC.	EQUITY	584699102	3350	160,134	SH	DEFINED	1		160,134	
MEDIS TECHNOLOGIES LTD	EQUITY	58500P107	16	3,667	SH	DEFINED	1		3,667	
MEDQUIST, INC.	EQUITY	584949101	80	3,424	SH	DEFINED	1		3,424	
MEDSOURCE TECHNOLOGIES	EQUITY	58505Y103	21	2,824	SH	DEFINED	1		2,824	
Medtronic	EQUITY	585055106	1339	31,800	SH	DEFINED	4		31,800	
MEDTRONIC, INC.	EQUITY	585055106	21942	520,950	SH	DEFINED	1		520,950	
MEEMIC HOLDINGS INC	EQUITY	585135106	10	351	SH	DEFINED	1		351	
MELLON FINANCIAL CORPORATION	EQUITY	58551A108	6763	260,800	SH	DEFINED	1		260,800	
MELLON FINL CORP	EQUITY	58551A108	3843	148,200	SH	DEFINED	2		148,200	
MEMBERWORKS INCORPORATED	EQUITY	586002107	55	3,146	SH	DEFINED	1		3,146	
MEMC ELECTRONIC MATERIALS, INC	EQUITY	552715104	23	6,888	SH	DEFINED	1		6,888	
MENS WEARHOUSE, INC.	EQUITY	587118100	153	10,441	SH	DEFINED	1		10,441	
MENTOR CORP.	EQUITY	587188103	213	6,685	SH	DEFINED	1		6,685	
MENTOR GRAPHICS CORP.	EQUITY	587200106	533	109,303	SH	DEFINED	1		109,303	
MERCANTILE BANKSHARES CORP.	EQUITY	587405101	3562	93,331	SH	DEFINED	1		93,331	
MERCHANTS BANCSHARES	EQUITY	588448100	33	1,354	SH	DEFINED	1		1,354	
MERCK & CO INC.	EQUITY	589331107	12416	271,619	SH	DEFINED	2		8,160	
MERCK & CO., INC.	EQUITY	589331107	48864	1,068,990	SH	DEFINED	1		1,068,990	
Merck and Co Inc	EQUITY	589331107	2144	46,900	SH	DEFINED	4		46,900	
MERCURY COMPUTER SYSTEMS INC	EQUITY	589378108	173	7,345	SH	DEFINED	1		7,345	
MERCURY GENERAL CORP	EQUITY	589400100	16	374	SH	DEFINED	1		374	
MERCURY INTERACTIVE CORP.	EQUITY	589405109	682	39,722	SH	DEFINED	1		39,722	
MERCURY INTERACTIVE CP COM	EQUITY	589405109	30122	1755376	SH	Sole	3	1640783		114593
MEREDITH CORP	EQUITY	589433101	940	21,840	SH	DEFINED	1		21,840	
MERIDIAN MED TECH INC COM	EQUITY	589658103	2678	74500	SH	Sole	3	74500		
MERIDIAN MED TECHNOLOG	EQUITY	589658103	41	1,145	SH	DEFINED	1		1,145	
MERIDIAN RESOURCE CORP	EQUITY	58977Q109	23	10,726	SH	DEFINED	1		10,726	
MERISTAR HOSPITALITY CORP.	EQUITY	58984Y103	119	13,851	SH	DEFINED	1		13,851	
MERIT MED SYS INC	EQUITY	589889104	75	3,902	SH	DEFINED	1		3,902	

MERITAGE CORPORATION	EQUITY	59001A102	106	2,996	SH	DEFINED	1		2,996	
MERIX CORPORATION	EQUITY	590049102	38	4,614	SH	DEFINED	1		4,614	
MERRILL LYNCH & CO., INC.	EQUITY	590188108	13530	410,620	SH	DEFINED	1		410,620	
MERRILL LYNCH + CO INC	EQUITY	590188108	7564	229,550	SH	DEFINED	2		229,550	
MESA AIR GROUP INC	EQUITY	590479101	986	270,000	SH	DEFINED	2		270,000	
MESA AIRLINES, INC.	EQUITY	590479101	38	10,467	SH	DEFINED	1		10,467	
MESABA HOLDINGS, INC.	EQUITY	590668102	18	3,250	SH	DEFINED	1		3,250	
MESTEK, INC.	EQUITY	590829107	19	1,034	SH	DEFINED	1		1,034	
METASOLV INC.	EQUITY	59139P104	15	9,828	SH	DEFINED	1		9,828	
METHODE ELECTRONICS, INC., CLASS A	EQUITY	591520200	106	11,591	SH	DEFINED	1		11,591	
METLIFE INC	EQUITY	59156R108	4437	195,000	SH	DEFINED	2		195,000	
METLIFE, INC.	EQUITY	59156R108	6842	300,630	SH	DEFINED	1		300,630	
METRIS COMPANIES INC	EQUITY	591598107	202	87,456	SH	DEFINED	1		87,456	
METRO ONE TELECOMMUNICATIONS	EQUITY	59163F105	53	6,281	SH	DEFINED	1		6,281	
METRO-GOLDWYN-MAYER	EQUITY	591610100	281	23,476	SH	DEFINED	1		23,476	
METTLER-TOLEDO INTERNATIONAL	EQUITY	592688105	12	455	SH	DEFINED	1		455	
MGE ENERGY INC	EQUITY	55277P104	1872	72,940	SH	DEFINED	1		72,940	
MGI PHARMA INC	EQUITY	552880106	60	8,517	SH	DEFINED	1		8,517	
MGIC INVESTMENT CORP.	EQUITY	552848103	2295	56,208	SH	DEFINED	1		56,208	
MGM GRAND INC	EQUITY	552953101	37	980	SH	DEFINED	1		980	
MICHAEL BAKER CORP.	EQUITY	057149106	18	1,730	SH	DEFINED	1		1,730	
MICHAELS STORES INC COM	EQUITY	594087108	48029	1050958	SH	Sole	3	957600		93358
MICHAELS STORES, INC.	EQUITY	594087108	4038	88,353	SH	DEFINED	1		88,353	
MICREL, INC.	EQUITY	594793101	758	123,101	SH	DEFINED	1		123,101	
MICROCHIP TECHNOLOGY COM	EQUITY	595017104	14559	711948	SH	Sole	3	585800		126148
MICROCHIP TECHNOLOGY, INC.	EQUITY	595017104	5606	274,148	SH	DEFINED	1		274,148	
MICROMUSE INC	EQUITY	595094103	64	25,373	SH	DEFINED	1		25,373	
MICRON TECHNOLOGY, INC.	EQUITY	595112103	4306	348,120	SH	DEFINED	1		348,120	
MICROS SYSTEMS, INC.	EQUITY	594901100	131	5,630	SH	DEFINED	1		5,630	
MICROSEMI CORP.	EQUITY	595137100	55	9,800	SH	DEFINED	1		9,800	
Microsoft Corp	EQUITY	594918104	1358	30,000	SH	DEFINED	4		30,000	
MICROSOFT CORP	EQUITY	594918104	31393	717,708	SH	DEFINED	2		3,308	
MICROSOFT CORP.	EQUITY	594918104	162327	3,711,190	SH	DEFINED	1		3,711,190	
MICROSTRATEGY INC	EQUITY	594972408	1	75	SH	DEFINED	1		75	
MICROTUNE INC	EQUITY	59514P109	36	14,801	SH	DEFINED	1		14,801	
MID ATLANTIC MED SERVICES, INC	EQUITY	59523C107	22	607	SH	DEFINED	1		607	
MID ATLANTIC REALTY TRUST	EQUITY	595232109	95	5,912	SH	DEFINED	1		5,912	
MID STATE BANCSHARES	EQUITY	595440108	134	8,178	SH	DEFINED	1		8,178	
MID-AMERICA APT. COMMUNITIES	EQUITY	59522J103	119	4,786	SH	DEFINED	1		4,786	
MIDAS, INC.	EQUITY	595626102	9	1,878	SH	DEFINED	1		1,878	
MIDDLESEX WATER CO	EQUITY	596680108	58	2,595	SH	DEFINED	1		2,595	
MIDLAND CO COM	EQUITY	597486109	46	2,718	SH	DEFINED	1		2,718	
MIDWAY GAMES INC.	EQUITY	598148104	51	9,336	SH	DEFINED	1		9,336	
MIDWEST BANC HOLDINGS INC.	EQUITY	598251106	60	3,143	SH	DEFINED	1		3,143	
MIDWEST EXPRESS HOLDINGS, INC.	EQUITY	597911106	18	4,450	SH	DEFINED	1		4,450	
MILACRON, INC.	EQUITY	598709103	26	5,803	SH	DEFINED	1		5,803	
MILLENNIUM CHEMICALS INC.	EQUITY	599903101	211	21,365	SH	DEFINED	1		21,365	
MILLENNIUM PHARMACEUTICALS, IN	EQUITY	599902103	3624	388,842	SH	DEFINED	1		388,842	
MILLIPORE CORP.	EQUITY	601073109	710	22,323	SH	DEFINED	1		22,323	
MILLS CORP COM	EQUITY	601148109	6851	231000	SH	Sole	3	187200		43800
MILLS CORP.	EQUITY	601148109	2439	82,223	SH	DEFINED	1		82,223	
MIM CORP	EQUITY	553044108	74	7,783	SH	DEFINED	1		7,783	
MINAS BUENAVENTURA-SPON ADR	EQUITY	204448104	1277	59,680	SH	DEFINED	1		59,680	
MINE SAFETY APPLIANCES CO.	EQUITY	602720104	104	2,663	SH	DEFINED	1		2,663	
MINERALS TECHNOLOGIES, INC.	EQUITY	603158106	1243	33,535	SH	DEFINED	1		33,535	
MIPS TECHNOLOGIES INC	EQUITY	604567107	16	12,083	SH	DEFINED	1		12,083	
MIRANT CORP.	EQUITY	604675108	609	275,486	SH	DEFINED	1		275,486	
MISSION WEST PROPERTIES	EQUITY	605203108	54	4,905	SH	DEFINED	1		4,905	
MISSISSIPPI VALLEY BANCSHARES,	EQUITY	605720101	99	1,983	SH	DEFINED	1		1,983	
MKS INSTRUMENTS, INC.	EQUITY	55306N104	3	311	SH	DEFINED	1		311	
MOBILE MINI INC.	EQUITY	60740F105	54	4,201	SH	DEFINED	1		4,201	
MOBILE TELESYSTEMS-SP ADR	EQUITY	607409109	1378	45,615	SH	DEFINED	1		45,615	
MODINE MANUFACTURING CO.	EQUITY	607828100	1027	54,012	SH	DEFINED	1		54,012	
MODTECH HLDGS INC	EQUITY	60783C100	30	3,014	SH	DEFINED	1		3,014	

MOHAWK INDS INC COM	EQUITY	608190104	38721	779889	SH	Sole	3	736895		42994
MOHAWK INDUSTRIES, INC.	EQUITY	608190104	4407	88,756	SH	DEFINED	1		88,756	
MOLECULAR DEVICES CORP.	EQUITY	60851C107	65	5,188	SH	DEFINED	1		5,188	
MOLEX, INC.	EQUITY	608554101	2059	87,543	SH	DEFINED	1		87,543	
MONACO COACH CORP	EQUITY	60886R103	162	8,107	SH	DEFINED	1		8,107	
MONARCH CASINO & RESOR	EQUITY	609027107	15	1,096	SH	DEFINED	1		1,096	
MONDAVI, ROBERT CORP. CLASS A	EQUITY	609200100	96	3,156	SH	DEFINED	1		3,156	
MONOLITHIC SYS TECHNOL	EQUITY	609842109	61	6,075	SH	DEFINED	1		6,075	
MONRO MUFFLER BRAKE IN	EQUITY	610236101	33	1,828	SH	DEFINED	1		1,828	
MONSANTO CO	EQUITY	61166W101	1877	112,569	SH	DEFINED	1		112,569	
MONSANTO CO NEW	EQUITY	61166W101	5	340	SH	DEFINED	2		340	
MONTEREY PASTA CO	EQUITY	612570101	22	4,775	SH	DEFINED	1		4,775	
MONY GROUP, INC.	EQUITY	615337102	1568	63,551	SH	DEFINED	1		63,551	
MOODYS CORP COM	EQUITY	615369105	20488	422430	SH	Sole	3	359600		62830
MOODY'S CORP.	EQUITY	615369105	3301	68,066	SH	DEFINED	1		68,066	
MOOG INC.	EQUITY	615394202	145	5,125	SH	DEFINED	1		5,125	
MORGAN STANLEY	EQUITY	617446448	16137	476,310	SH	DEFINED	1		476,310	
MORGAN STANLEY	EQUITY	617446448	6785	200,290	SH	DEFINED	2		184,200	
MORGAN STANLEY DEAN WITTER & C REPO	EQUITY	568427108	24	2,233	SH	DEFINED	1		2,233	
MOSSIMO INC	EQUITY	619696107	10	1,656	SH	DEFINED	1		1,656	
MOTHERS WK INC	EQUITY	619903107	26	689	SH	DEFINED	1		689	
MOTOROLA, INC.	EQUITY	620076109	11529	1,132,490	SH	DEFINED	1		1,132,490	
MOVADO GROUP, INC.	EQUITY	624580106	51	3,148	SH	DEFINED	1		3,148	
MOVIE GALLERY, INC.	EQUITY	624581104	88	5,861	SH	DEFINED	1		5,861	
MPS GROUP INC	EQUITY	553409103	970	167,163	SH	DEFINED	1		167,163	
MRO SOFTWARE	EQUITY	55347W105	52	5,970	SH	DEFINED	1		5,970	
MRV COMMUNICATIONS, INC.	EQUITY	553477100	26	30,757	SH	DEFINED	1		30,757	
MSC INDUSTRIAL DIRECT CO.	EQUITY	553530106	3	250	SH	DEFINED	1		250	
MSC SOFTWARE CORPORATION	EQUITY	553531104	74	8,637	SH	DEFINED	1		8,637	
MTR GAMING GROUP INC	EQUITY	553769100	66	7,130	SH	DEFINED	1		7,130	
MTS SYSTEMS CORP.	EQUITY	553777103	68	7,147	SH	DEFINED	1		7,147	
MUELLER INDUSTRIES, INC.	EQUITY	624756102	247	9,537	SH	DEFINED	1		9,537	
MULTIMEDIA GAMES INC	EQUITY	625453105	68	3,474	SH	DEFINED	1		3,474	
MURPHY OIL CORP.	EQUITY	626717102	4998	60,895	SH	DEFINED	1		60,895	
MYERS INDUSTRIES, INC.	EQUITY	628464109	79	6,275	SH	DEFINED	1		6,275	
MYKROLIS CORP	EQUITY	62852P103	83	13,459	SH	DEFINED	1		13,459	
MYLAN LABORATORIES INC.	EQUITY	628530107	5465	166,927	SH	DEFINED	1		166,927	
MYRIAD GENETICS INC	EQUITY	62855J104	128	8,083	SH	DEFINED	1		8,083	
MYRIAD GENETICS INC	EQUITY	62855J104	634	40,000	SH	DEFINED	2		40,000	
NABI BIOPHARMACEUTICALS	EQUITY	629519109	71	13,110	SH	DEFINED	1		13,110	
NABORS INDUSTRIES LTD	EQUITY	66359F103	2032	62,040	SH	DEFINED	1		62,040	
NABORS INDUSTRIES LTD	EQUITY	66359F103	26633	813,215	SH	DEFINED	2		813,215	
NACCO INDUSTRIES, INC. CLASS A	EQUITY	629579103	72	1,817	SH	DEFINED	1		1,817	
NANOMETRICS INC.	EQUITY	630077105	6	2,442	SH	DEFINED	1		2,442	
NAPRO BIOTHERAPEUTICS INC	EQUITY	630795102	10	8,658	SH	DEFINED	1		8,658	
NARA BANCORP INC	EQUITY	63080P105	23	1,353	SH	DEFINED	1		1,353	
NASB FINL INC	EQUITY	628968109	22	1,038	SH	DEFINED	1		1,038	
NASHFINCH CO.	EQUITY	631158102	51	3,732	SH	DEFINED	1		3,732	
NASSDA CORP	EQUITY	63172M101	9	1,696	SH	DEFINED	1		1,696	
NASTECH PHARMACEUTICAL	EQUITY	631728409	22	2,680	SH	DEFINED	1		2,680	
NATCO GROUP INC	EQUITY	63227W203	23	3,113	SH	DEFINED	1		3,113	
NATIONAL BEVERAGE CORP.	EQUITY	635017106	17	1,225	SH	DEFINED	1		1,225	
NATIONAL CITY CORP	EQUITY	635405103	5153	180,600	SH	DEFINED	2		180,600	
NATIONAL CITY CORP.	EQUITY	635405103	7607	266,630	SH	DEFINED	1		266,630	
NATIONAL COMMERCE BANCORP.	EQUITY	63545P104	6888	274,985	SH	DEFINED	1		274,985	
NATIONAL DATA CORP.	EQUITY	639480102	170	10,937	SH	DEFINED	1		10,937	
NATIONAL EQUIPMENT SERVICES	EQUITY	635847106	45	75,000	SH	DEFINED	1		75,000	
NATIONAL FUEL GAS CO.	EQUITY	636180101	4251	213,946	SH	DEFINED	1		213,946	
NATIONAL HEALTH INVESTORS, INC	EQUITY	63633D104	1103	72,343	SH	DEFINED	1		72,343	
NATIONAL HEALTH REALTY	EQUITY	635905102	32	2,006	SH	DEFINED	1		2,006	
NATIONAL HEALTHCARE CORP	EQUITY	635906100	51	2,849	SH	DEFINED	1		2,849	
NATIONAL INSTRUMENTS CORP.	EQUITY	636518102	1497	68,386	SH	DEFINED	1		68,386	
NATIONAL PENN BANCSHARES, INC.	EQUITY	637138108	169	6,041	SH	DEFINED	1		6,041	
NATIONAL PRESTO INDUSTRIES	EQUITY	637215104	46	1,603	SH	DEFINED	1		1,603	

NATIONAL PROCESSING INC	EQUITY	637229105	2	104	SH	DEFINED	1		104
NATIONAL SEMICONDUCTOR CORP.	EQUITY	637640103	952	79,752	SH	DEFINED	1		79,752
NATIONAL WESTERN LIFE INS. CO. CLASS	EQUITY	638522102	74	730	SH	DEFINED	1		730
NATIONAL-OILWELL INC COM	EQUITY	637071101	40120	2070176	SH	Sole	3	2037576	32600
NATIONAL-OILWELL, INC.	EQUITY	637071101	16413	846,921	SH	DEFINED	1		846,921
NATIONWIDE FINANCIAL	EQUITY	638612101	8	299	SH	DEFINED	1		299
NATIONWIDE HEALTH PROPERTIES	EQUITY	638620104	370	21,679	SH	DEFINED	1		21,679
NATURES SUNSHINE PRODUCTS, INC	EQUITY	639027101	42	3,905	SH	DEFINED	1		3,905
NAUTICA ENTERPRISES, INC.	EQUITY	639089101	89	8,517	SH	DEFINED	1		8,517
NAUTILUS GROUP INC	EQUITY	63910B102	198	10,157	SH	DEFINED	1		10,157
NAVIGANT CONSULTING CO.	EQUITY	63935N107	73	13,236	SH	DEFINED	1		13,236
NAVIGANT INTERNATIONAL, INC.	EQUITY	63935R108	43	4,111	SH	DEFINED	1		4,111
NAVIGATORS GROUP INC	EQUITY	638904102	28	1,372	SH	DEFINED	1		1,372
NAVISTAR INTERNATIONAL CORP.	EQUITY	63934E108	578	26,657	SH	DEFINED	1		26,657
NBC CAPITAL CORP	EQUITY	628729105	59	2,361	SH	DEFINED	1		2,361
NBT BANCORP, INC.	EQUITY	628778102	175	10,154	SH	DEFINED	1		10,154
NBTY, INC.	EQUITY	628782104	180	13,887	SH	DEFINED	1		13,887
NCI BUILDING SYSTEMS, INC.	EQUITY	628852105	117	6,233	SH	DEFINED	1		6,233
NCO GROUP, INC.	EQUITY	628858102	72	6,341	SH	DEFINED	1		6,341
NCR CORP.	EQUITY	62886E108	854	43,137	SH	DEFINED	1		43,137
NEIMAN MARCUS GROUP INC CL A	EQUITY	640204202	1675	63,823	SH	DEFINED	1		63,823
NEOFORMA INC	EQUITY	640475505	24	2,539	SH	DEFINED	1		2,539
NEOPHARM INC	EQUITY	640919106	54	3,831	SH	DEFINED	1		3,831
NEOSE TECHNOLOGIES, INC.	EQUITY	640522108	29	3,714	SH	DEFINED	1		3,714
NET2PHONE, INC.	EQUITY	64108N106	14	6,018	SH	DEFINED	1		6,018
NETBANK INC	EQUITY	640933107	173	16,595	SH	DEFINED	1		16,595
NETEGRITY, INC.	EQUITY	64110P107	19	9,110	SH	DEFINED	1		9,110
NETFLIX.COM INC	EQUITY	64110L106	18	1,872	SH	DEFINED	1		1,872
NETIQ CORP.	EQUITY	64115F102	195	13,418	SH	DEFINED	1		13,418
NETRATINGS INC	EQUITY	64116M108	15	2,588	SH	DEFINED	1		2,588
NETRO CORP	EQUITY	64114R109	7	3,372	SH	DEFINED	1		3,372
NETSCOUT SYSTEMS INC	EQUITY	64115T104	22	6,110	SH	DEFINED	1		6,110
NETSCREEN TECHNOLOGIES INC	EQUITY	64117V107	37	3,402	SH	DEFINED	1		3,402
NETWORK APPLIANCE, INC.	EQUITY	64120L104	1163	158,709	SH	DEFINED	1		158,709
Network Associates	EQUITY	640938106	425	40,000	SH	DEFINED	4		40,000
NETWORKS ASSOCIATES, INC.	EQUITY	640938106	2234	210,190	SH	DEFINED	1		210,190
NEUBERGER BERMAN INC	EQUITY	641234109	2504	92,921	SH	DEFINED	1		92,921
NEUROCRINE BIOSCIENCES INC	EQUITY	64125C109	3280	80,000	SH	DEFINED	2		80,000
NEUROCRINE BIOSCIENCES, INC.	EQUITY	64125C109	391	9,547	SH	DEFINED	1		9,547
NEUROGEN CORP.	EQUITY	64124E106	35	4,399	SH	DEFINED	1		4,399
NEW CENTURY FINANCIAL CORP	EQUITY	64352D101	125	5,336	SH	DEFINED	1		5,336
NEW ENGLAND BUSINESS SERVICE	EQUITY	643872104	83	3,928	SH	DEFINED	1		3,928
NEW JERSEY RESOURCES CORP.	EQUITY	646025106	301	9,143	SH	DEFINED	1		9,143
NEW PLAN EXCEL REALTY TRUST	EQUITY	648053106	8203	444,872	SH	DEFINED	1		444,872
NEW PLAN EXCEL REALTY TRUST	EQUITY	648053106	21602	1171500	SH	Sole	3	967264	204236
NEW YORK COMMUNITY BANCORP INC	EQUITY	649445103	4037	143,293	SH	DEFINED	1		143,293
NEW YORK TIMES CO	EQUITY	650111107	8331	183,300	SH	DEFINED	2		183,300
NEW YORK TIMES CO. CLASS A	EQUITY	650111107	3040	66,876	SH	DEFINED	1		66,876
NEWELL RUBBERMAID INC	EQUITY	651229106	22719	735,955	SH	DEFINED	2		1,475
NEWELL RUBBERMAID, INC.	EQUITY	651229106	3643	118,025	SH	DEFINED	1		118,025
NEWFIELD EXPLORATION	EQUITY	651290108	20	608	SH	DEFINED	1		608
NEWFOCUS, INC.	EQUITY	644383101	61	22,594	SH	DEFINED	1		22,594
NEWMONT MINING CORP HLDG CO	EQUITY	651639106	4879	177,343	SH	DEFINED	1		177,343
NEWPARK RESOURCES, INC.	EQUITY	651718504	97	24,389	SH	DEFINED	1		24,389
NEWPORT CORP	EQUITY	651824104	714	63,262	SH	DEFINED	1		63,262
NEWTEK CAPITAL INC	EQUITY	652526104	3298	999,333	SH	DEFINED	1		999,333
NEXT LEVEL COMMUNICATION	EQUITY	65333U104	4	5,615	SH	DEFINED	1		5,615
NEXTEL COMMUNICATIONS, INC. CLASS A	EQUITY	65332V103	3273	433,573	SH	DEFINED	1		433,573
NEXTEL PARTNERS INC	EQUITY	65333F107	392	72,950	SH	DEFINED	1		72,950
NIC INC	EQUITY	62914B100	14	8,172	SH	DEFINED	1		8,172
NICOR, INC.	EQUITY	654086107	4746	168,300	SH	DEFINED	1		168,300
Nike Inc	EQUITY	654106103	1080	25,000	SH	DEFINED	4		25,000
NIKE INC	EQUITY	654106103	1726	39,975	SH	DEFINED	2		36,500
NIKE, INC. CLASS B	EQUITY	654106103	5989	138,710	SH	DEFINED	1		138,710

NISOURCE, INC.	EQUITY	65473P105	1702	98,783	SH	DEFINED	1		98,783	
NITCHES INC	EQUITY	65476M109	647	95,750	SH	DEFINED	1		95,750	
NL INDUSTRIES, INC.	EQUITY	629156407	1012	69,764	SH	DEFINED	1		69,764	
NN INC	EQUITY	629337106	36	3,858	SH	DEFINED	1		3,858	
NOBLE CORPORATION	EQUITY	G65422100	1776	57,290	SH	DEFINED	1		57,290	
NOBLE ENERGY INC	EQUITY	655044105	2594	76,367	SH	DEFINED	1		76,367	
NOBLE ENRGY INC COM	EQUITY	655044105	50001	1471918	SH	Sole	3	1447218		24700
NOKIA CORP A ADR	EQUITY	654902204	25	1,890	SH	DEFINED	2		1,890	
NOKIA CORP SPON-ADR	EQUITY	654902204	3940	297,350	SH	DEFINED	1		297,350	
NORDSON CORP.	EQUITY	655663102	1229	51,758	SH	DEFINED	1		51,758	
NORDSTROM, INC.	EQUITY	655664100	1061	59,169	SH	DEFINED	1		59,169	
NORFOLK SOUTHERN CORP.	EQUITY	655844108	3470	171,885	SH	DEFINED	1		171,885	
NORTEK, INC.	EQUITY	656559101	125	2,883	SH	DEFINED	1		2,883	
NORTEL NETWORKS CORP	EQUITY	656568102	2	3,475	SH	DEFINED	2		3,475	
NORTEL NETWORKS CORP.	EQUITY	656568102	608	1,126,840	SH	DEFINED	1		1,126,840	
NORTH FORK BANCORPORATION	EQUITY	659424105	2081	55,000	SH	DEFINED	2		55,000	
NORTH FORK BANCORPORATION INC.	EQUITY	659424105	2724	71,978	SH	DEFINED	1		71,978	
NORTH PITTSBURGH SYSTEMS	EQUITY	661562108	68	5,088	SH	DEFINED	1		5,088	
NORTHEAST UTILITIES	EQUITY	664397106	3077	182,075	SH	DEFINED	1		182,075	
NORTHERN TRUST CORP.	EQUITY	665859104	3696	97,980	SH	DEFINED	1		97,980	
NORTHROP GRUMMAN CORP	EQUITY	666807102	18941	152,700	SH	DEFINED	2		152,700	
NORTHROP GRUMMAN CORP.	EQUITY	666807102	22612	182,300	SH	DEFINED	1		182,300	
NORTHWEST AIRLINES CORP CL-A	EQUITY	667280101	5	778	SH	DEFINED	1		778	
NORTHWEST BANCORP INC.	EQUITY	667328108	47	3,679	SH	DEFINED	1		3,679	
NORTHWEST NATURAL GAS CO.	EQUITY	667655104	272	9,277	SH	DEFINED	1		9,277	
NORTHWEST PIPE COMPANY	EQUITY	667746101	35	1,945	SH	DEFINED	1		1,945	
NORTHWESTERN CORP.	EQUITY	668074107	1649	168,973	SH	DEFINED	1		168,973	
NOVADIGM INC	EQUITY	669937104	9	4,599	SH	DEFINED	1		4,599	
NOVASTAR FINL INC	EQUITY	669947400	77	3,538	SH	DEFINED	1		3,538	
NOVELL, INC .	EQUITY	670006105	609	290,041	SH	DEFINED	1		290,041	
NOVELLUS SYS INC	EQUITY	670008101	4023	193,300	SH	DEFINED	2		193,300	
NOVELLUS SYSTEMS, INC.	EQUITY	670008101	1792	86,117	SH	DEFINED	1		86,117	
NOVEN PHARMACEUTICALS, INC.	EQUITY	670009109	86	7,052	SH	DEFINED	1		7,052	
NPS PHARMACEUTICALS INC.	EQUITY	62936P103	180	8,752	SH	DEFINED	1		8,752	
NPS PHARMACEUTICALS INC	EQUITY	62936P103	1028	50,000	SH	DEFINED	2		50,000	
NS GROUP, INC.	EQUITY	628916108	34	5,805	SH	DEFINED	1		5,805	
NU HORIZONS ELEC CORP	EQUITY	669908105	29	4,869	SH	DEFINED	1		4,869	
NU SKIN ENTERPRISES, INC. CLASS A	EQUITY	67018T105	183	15,014	SH	DEFINED	1		15,014	
NUANCE COMMUNICATIONS, INC.	EQUITY	669967101	17	9,806	SH	DEFINED	1		9,806	
NUCOR CORP.	EQUITY	670346105	1313	34,649	SH	DEFINED	1		34,649	
NUEVO ENERGY CO.	EQUITY	670509108	58	5,332	SH	DEFINED	1		5,332	
NUI CORPORATION	EQUITY	629431107	1934	89,546	SH	DEFINED	1		89,546	
NUMERICAL TECHNOLOGIES, INC.	EQUITY	67053T101	24	8,253	SH	DEFINED	1		8,253	
NVIDIA CORP	EQUITY	670666104	847	98,993	SH	DEFINED	1		98,993	
NVR, INC.	EQUITY	62944T105	22	75	SH	DEFINED	1		75	
NYFIX INC	EQUITY	670712108	33	8,482	SH	DEFINED	1		8,482	
NYMAGIC, INC.	EQUITY	629484106	7	493	SH	DEFINED	1		493	
OAK TECHNOLOGY, INC.	EQUITY	671802106	60	18,966	SH	DEFINED	1		18,966	
OAKLEY INC.	EQUITY	673662102	87	8,704	SH	DEFINED	1		8,704	
OCCIDENTAL PETROLEUM CORP.	EQUITY	674599105	4583	161,470	SH	DEFINED	1		161,470	
OCEAN ENERGY INC NEW	EQUITY	67481E106	5061	253,700	SH	DEFINED	2		253,700	
OCEAN ENERGY INC TEX COM	EQUITY	67481E106	26811	1343914	SH	Sole	3	1171400		172514
OCEAN ENERGY, INC.	EQUITY	67481E106	4675	234,327	SH	DEFINED	1		234,327	
OCEANEERING INTERNATIONAL, INC	EQUITY	675232102	199	7,820	SH	DEFINED	1		7,820	
OCEANFIRST FINANCIAL CORP	EQUITY	675234108	73	3,549	SH	DEFINED	1		3,549	
O'CHARLEY'S INC.	EQUITY	670823103	101	5,370	SH	DEFINED	1		5,370	
OCTEL CORP.	EQUITY	675727101	63	3,346	SH	DEFINED	1		3,346	
OCULAR SCIENCES, INC.	EQUITY	675744106	134	5,754	SH	DEFINED	1		5,754	
OCWEN FINANCIAL CORP.	EQUITY	675746101	37	12,657	SH	DEFINED	1		12,657	
ODYSSEY HEALTHCARE INC	EQUITY	67611V101	121	4,027	SH	DEFINED	1		4,027	
ODYSSEY HEALTHCARE INC	EQUITY	67611V101	3151	105200	SH	Sole	3	105200		
ODYSSEY HEALTHCARE INC	EQUITY	67611V101	1572	52,500	SH	DEFINED	2		52,500	
ODYSSEY RE HLDGS CORP	EQUITY	67612W108	94	5,678	SH	DEFINED	1		5,678	
OFFICE DEPOT INC	EQUITY	676220106	7810	632,900	SH	DEFINED	2		632,900	

OFFICE DEPOT, INC.	EQUITY	676220106	1693	137,191	SH	DEFINED	1		137,191
OFFICEMAX, INC.	EQUITY	67622M108	160	39,100	SH	DEFINED	1		39,100
OFFSHORE LOGISTICS, INC.	EQUITY	676255102	120	6,667	SH	DEFINED	1		6,667
OGE ENERGY CORP.	EQUITY	670837103	2457	145,669	SH	DEFINED	1		145,669
OHIO CASUALTY CORP.	EQUITY	677240103	1583	97,261	SH	DEFINED	1		97,261
OIL STATES INTERNATIONAL INC	EQUITY	678026105	58	5,777	SH	DEFINED	1		5,777
OLD NATL BANCORP	EQUITY	680033107	22	885	SH	DEFINED	1		885
OLD REPUBLIC INTL CORP.	EQUITY	680223104	4559	160,627	SH	DEFINED	1		160,627
OLD SECOND BANCORP INC	EQUITY	680277100	90	2,360	SH	DEFINED	1		2,360
OLIN CORP.	EQUITY	680665205	1507	92,033	SH	DEFINED	1		92,033
OM GROUP INC	EQUITY	670872100	17	406	SH	DEFINED	1		406
OMEGA FINANCIAL CORP.	EQUITY	682092101	94	2,791	SH	DEFINED	1		2,791
OMEGA HEALTHCARE INVESTORS	EQUITY	681936100	31	5,450	SH	DEFINED	1		5,450
OMNICARE, INC.	EQUITY	681904108	2649	125,416	SH	DEFINED	1		125,416
OMNICELL INC	EQUITY	68213N109	29	4,924	SH	DEFINED	1		4,924
OMNICOM GROUP, INC.	EQUITY	681919106	5369	96,430	SH	DEFINED	1		96,430
OMNIVISION TECHNOLOGIE	EQUITY	682128103	44	6,727	SH	DEFINED	1		6,727
OMNOVA SOLUTIONS	EQUITY	682129101	62	13,448	SH	DEFINED	1		13,448
ON ASSIGNMENT, INC.	EQUITY	682159108	59	7,168	SH	DEFINED	1		7,168
ON SEMICONDUCTOR CORPORATION	EQUITY	682189105	12	9,465	SH	DEFINED	1		9,465
ONEIDA LTD.	EQUITY	682505102	68	4,902	SH	DEFINED	1		4,902
ONEOK, INC.	EQUITY	682680103	2123	112,334	SH	DEFINED	1		112,334
ONYX PHARMACEUTICALS INC	EQUITY	683399109	20	4,676	SH	DEFINED	1		4,676
ONYX SOFTWARE CORP.	EQUITY	683402101	28	14,901	SH	DEFINED	1		14,901
OPENWAVE SYSTEMS INC.	EQUITY	683718100	54	87,464	SH	DEFINED	1		87,464
OPLINK COMMUNICATIONS INC	EQUITY	683750106	20	34,861	SH	DEFINED	1		34,861
OPNET TECHNOLOGIES	EQUITY	683757108	22	3,427	SH	DEFINED	1		3,427
OPTICAL COMMUNICATION PROD	EQUITY	68382T101	4	5,071	SH	DEFINED	1		5,071
OPTION CARE INC	EQUITY	683948103	38	4,324	SH	DEFINED	1		4,324
OPTION CARE INC COM	EQUITY	683948103	3891	439700	SH	Sole	3	439700	
ORACLE CORP.	EQUITY	68389X105	38319	4,875,250	SH	DEFINED	1		4,875,250
ORASURE TECHNOLOGIES INC	EQUITY	68554V108	39	8,893	SH	DEFINED	1		8,893
ORBITAL SCIENCES CORP.	EQUITY	685564106	142	41,734	SH	DEFINED	1		41,734
OREGON STEEL MILLS, INC.	EQUITY	686079104	54	8,749	SH	DEFINED	1		8,749
O'REILLY AUTOMOTIVE, INC.	EQUITY	686091109	15	518	SH	DEFINED	1		518
ORIENTAL FINANCIAL GROUP	EQUITY	68618W100	91	4,134	SH	DEFINED	1		4,134
ORTHODONTIC CENTERS OF AMERICA	EQUITY	68750P103	172	16,038	SH	DEFINED	1		16,038
ORTHOLOGIC CORP	EQUITY	68750J107	42	10,837	SH	DEFINED	1		10,837
OSHKOSH B'GOSH, INC. CLASS A	EQUITY	688222207	120	3,482	SH	DEFINED	1		3,482
OSHKOSH TRUCK CORP CL B	EQUITY	688239201	288	5,098	SH	DEFINED	1		5,098
OSI PHARMACEUTICALS	EQUITY	671040103	209	12,315	SH	DEFINED	1		12,315
OSI PHARMACEUTICALS INC	EQUITY	671040103	4412	260,000	SH	DEFINED	2		260,000
OSI SYSTEMS INC	EQUITY	671044105	39	2,272	SH	DEFINED	1		2,272
OSMONICS INC	EQUITY	688350107	43	3,598	SH	DEFINED	1		3,598
OTTER TAIL POWER CO.	EQUITY	689648103	222	8,425	SH	DEFINED	1		8,425
OUTBACK STEAKHOUSE INC.	EQUITY	689899102	2804	102,030	SH	DEFINED	1		102,030
OVERLAND STORAGE INC	EQUITY	690310107	56	5,135	SH	DEFINED	1		5,135
OVERSEAS SHIPHOLDING GROUP	EQUITY	690368105	835	54,636	SH	DEFINED	1		54,636
OVERSTOCK.COM	EQUITY	690370101	6	1,020	SH	DEFINED	1		1,020
OVERTURE SERVICES INC	EQUITY	69039R100	408	17,323	SH	DEFINED	1		17,323
OWENS & MINOR, INC.	EQUITY	690732102	165	11,574	SH	DEFINED	1		11,574
OWENS-ILLINOIS, INC.	EQUITY	690768403	18	1,608	SH	DEFINED	1		1,608
OXFORD HEALTH PLANS, INC.	EQUITY	691471106	5881	151,025	SH	DEFINED	1		151,025
OXFORD INDS INC.	EQUITY	691497309	45	2,058	SH	DEFINED	1		2,058
P A M TRANSN SVCS INC	EQUITY	693149106	20	1,050	SH	DEFINED	1		1,050
P G & E CORP.	EQUITY	69331C108	1961	174,144	SH	DEFINED	1		174,144
P. F. CHANGS CHINA BISTRO INC.	EQUITY	69333Y108	159	5,471	SH	DEFINED	1		5,471
PACCAR, INC	EQUITY	693718108	1868	55,285	SH	DEFINED	1		55,285
PACER INTL INC TN	EQUITY	69373H106	3980	350,700	SH	DEFINED	2		350,700
PACIFIC CAPITAL BANCORP	EQUITY	69404P101	323	11,877	SH	DEFINED	1		11,877
PACIFIC NORTHWEST BANCORP	EQUITY	69466M103	142	5,230	SH	DEFINED	1		5,230
PACIFIC SUNWEAR CA INC COM	EQUITY	694873100	25884	1271300	SH	Sole	3	1252600	18700
PACIFIC SUNWEAR OF CALIFORNIA	EQUITY	694873100	208	10,226	SH	DEFINED	1		10,226
PACIFIC UN BK CALIF	EQUITY	695025106	40	3,595	SH	DEFINED	1		3,595



PACIFICARE HEALTH SYSTEMS INC CLASS A	EQUITY	695112102	1356	58,730	SH	DEFINED	1		58,730
PACKAGING CORP OF AMERICA	EQUITY	695156109	2426	138,555	SH	DEFINED	1		138,555
PACKETEER, INC	EQUITY	695210104	23	7,640	SH	DEFINED	1		7,640
PACTIV CORP	EQUITY	695257105	2319	141,000	SH	DEFINED	2		141,000
PACTIV CORPORATION	EQUITY	695257105	1158	70,388	SH	DEFINED	1		70,388
PAIN THERAPEUTICS INC	EQUITY	69562K100	22	5,416	SH	DEFINED	1		5,416
PALL CORP	EQUITY	696429307	859	54,418	SH	DEFINED	1		54,418
PALM HARBOR HOMES, INC	EQUITY	696639103	68	5,844	SH	DEFINED	1		5,844
PALM, INC	EQUITY	696642107	217	293,410	SH	DEFINED	1		293,410
PAN PACIFIC RETAIL COM	EQUITY	69806L104	7948	230500	SH	Sole	3	186585	43915
PAN PACIFIC RETAIL PROPERTIES	EQUITY	69806L104	390	11,311	SH	DEFINED	1		11,311
PANAMSAT CORP	EQUITY	697933109	117	6,763	SH	DEFINED	1		6,763
PANERA BREAD COMPANY CL A	EQUITY	69840W108	210	7,790	SH	DEFINED	1		7,790
PAPA JOHNS INTERNATIONAL, INC	EQUITY	698813102	883	30,302	SH	DEFINED	1		30,302
PARADYNE NETWORKS INC	EQUITY	69911G107	12	9,315	SH	DEFINED	1		9,315
PARAMETRIC TECHNOLOGY CORP.	EQUITY	699173100	367	204,114	SH	DEFINED	1		204,114
PAREXEL INTERNATIONAL CORP.	EQUITY	699462107	68	8,034	SH	DEFINED	1		8,034
PARK ELECTROCHEMICAL CORP.	EQUITY	700416209	97	5,793	SH	DEFINED	1		5,793
PARK NATIONAL CORP.	EQUITY	700658107	16	175	SH	DEFINED	1		175
PARK PLACE ENTERTAINMENT	EQUITY	700690100	3194	401,730	SH	DEFINED	1		401,730
PARKER DRILLING CO.	EQUITY	701081101	58	26,360	SH	DEFINED	1		26,360
PARKER HANNIFIN CORP.	EQUITY	701094104	2443	63,933	SH	DEFINED	1		63,933
PARKERVISION, INC	EQUITY	701354102	33	2,889	SH	DEFINED	1		2,889
PARKVALE FINL CORP	EQUITY	701492100	38	1,620	SH	DEFINED	1		1,620
PARKWAY PROPERTIES, INC.	EQUITY	70159Q104	1747	51,615	SH	DEFINED	1		51,615
PARTNERRE LTD	EQUITY	G6852T105	8550	177,460	SH	DEFINED	1		177,460
PARTNERS TRUST FINCL G	EQUITY	70213A103	31	2,236	SH	DEFINED	1		2,236
PARTY CITY CORP	EQUITY	702145103	27	1,999	SH	DEFINED	1		1,999
PATHMARK STORES INC	EQUITY	70322A101	93	10,206	SH	DEFINED	1		10,206
PATINA OIL & GAS CORP	EQUITY	703224105	232	8,127	SH	DEFINED	1		8,127
PATTERSON DENTAL CO.	EQUITY	703412106	4634	90,541	SH	DEFINED	1		90,541
PATTERSON UTI ENERGY INC	EQUITY	703481101	8862	347,400	SH	DEFINED	2		347,400
PATTERSON-UTI ENERGY INC	EQUITY	703481101	2679	105,012	SH	DEFINED	1		105,012
PAXAR CORP.	EQUITY	704227107	717	49,346	SH	DEFINED	1		49,346
PAXSON COMMUNICATIONS CORP.	EQUITY	704231109	23	10,440	SH	DEFINED	1		10,440
PAYCHEX INC	EQUITY	704326107	3440	141,750	SH	DEFINED	2		141,750
PAYCHEX, INC.	EQUITY	704326107	5252	216,390	SH	DEFINED	1		216,390
PAYLESS SHOESOURCE, INC.	EQUITY	704379106	2022	37,439	SH	DEFINED	1		37,439
PAYPAL INC	EQUITY	704508100	3291	157,376	SH	DEFINED	1		157,376
PC CONNECTION INC	EQUITY	693183100	9	2,231	SH	DEFINED	1		2,231
PC-TEL INC.	EQUITY	69325Q105	35	6,802	SH	DEFINED	1		6,802
PDF SOLUTIONS INC	EQUITY	693282105	21	4,059	SH	DEFINED	1		4,059
PEABODY ENERGY CORP	EQUITY	704549104	1763	69,128	SH	DEFINED	1		69,128
PEAPACK-GLADSTONE FINL	EQUITY	704699107	66	1,021	SH	DEFINED	1		1,021
PEC SOLUTIONS INC	EQUITY	705107100	63	2,841	SH	DEFINED	1		2,841
PEDIATRIX MEDICAL GROUP	EQUITY	705324101	249	8,048	SH	DEFINED	1		8,048
PEETS COFFEE & TEA INC	EQUITY	705560100	38	2,948	SH	DEFINED	1		2,948
PEGASUS SOLUTIONS INC.	EQUITY	705906105	89	8,424	SH	DEFINED	1		8,424
PEGASYSTEMS INC	EQUITY	705573103	11	2,065	SH	DEFINED	1		2,065
PENFORD CORP	EQUITY	707051108	35	2,583	SH	DEFINED	1		2,583
PENN ENGINEERING & MFG CORP	EQUITY	707389300	44	3,966	SH	DEFINED	1		3,966
PENN NATIONAL GAMING, INC.	EQUITY	707569109	195	10,306	SH	DEFINED	1		10,306
PENN TRAFFIC CO NEW	EQUITY	707832200	24	3,621	SH	DEFINED	1		3,621
PENN VIRGINIA CORPORATION	EQUITY	707882106	88	2,710	SH	DEFINED	1		2,710
PENNFED FINANCIAL SVCS INC	EQUITY	708167101	46	1,690	SH	DEFINED	1		1,690
PENNRock FINL SVCS COR	EQUITY	708352109	68	2,351	SH	DEFINED	1		2,351
PENNSYLVANIA REAL ESTATE INV.	EQUITY	709102107	1124	43,619	SH	DEFINED	1		43,619
PENNZOIL-QUAKER STATE CO.	EQUITY	709323109	6671	303,663	SH	DEFINED	1		303,663
PENTAIR INC COM	EQUITY	709631105	46337	1246624	SH	Sole	3	1205696	40928
PENTAIR INC.	EQUITY	709631105	2439	65,612	SH	DEFINED	1		65,612
PENTON MEDIA INC	EQUITY	709668107	1	5,054	SH	DEFINED	1		5,054
PENWEST PHARMACEUTICALS CO	EQUITY	709754105	39	4,702	SH	DEFINED	1		4,702
PEOPLES BANCORP INC	EQUITY	709789101	69	2,672	SH	DEFINED	1		2,672
PEOPLES BANK	EQUITY	710198102	8	358	SH	DEFINED	1		358

PEOPLES ENERGY CORP.	EQUITY	711030106	902	26,773	SH	DEFINED	1	26,773
PEOPLES HOLDING COMPANY	EQUITY	711148106	78	1,907	SH	DEFINED	1	1,907
PEOPLESOF, INC.	EQUITY	712713106	3743	302,572	SH	DEFINED	1	302,572
PEP BOYS-MANNY, MOE & JACK	EQUITY	713278109	200	16,304	SH	DEFINED	1	16,304
PEPCO HOLDINGS INC	EQUITY	713291102	4325	216,803	SH	DEFINED	1	216,803
PEPSI BOTTLING	EQUITY	713409100	2964	126,664	SH	DEFINED	1	126,664
PEPSIAMERICAS INC	EQUITY	71343P200	2899	204,126	SH	DEFINED	1	204,126
Pepsico	EQUITY	713448108	1478	40,000	SH	DEFINED	4	40,000
PEPSICO INC	EQUITY	713448108	10689	289,275	SH	DEFINED	2	287,675
PEPSICO, INC.	EQUITY	713448108	33403	904,010	SH	DEFINED	1	904,010
PEREGRINE PHARMACEUTICALS INC	EQUITY	713661106	14	32,414	SH	DEFINED	1	32,414
PEREZ COMPANC SA- SPON ADR	EQUITY	71367B103	60	44,400	SH	DEFINED	1	44,400
PERFORMANCE FOOD GROUP CO.	EQUITY	713755106	20	580	SH	DEFINED	1	580
PERICOM SEMICONDUCTOR CORP	EQUITY	713831105	58	6,675	SH	DEFINED	1	6,675
PERINI CORP	EQUITY	713839108	19765	4,705,882	SH	DEFINED	1	4,705,882
PERKINELMER INC.	EQUITY	714046109	300	54,995	SH	DEFINED	1	54,995
PEROT SYSTEM CORP.	EQUITY	714265105	8	895	SH	DEFINED	1	895
PERRIGO CO.	EQUITY	714290103	1237	116,396	SH	DEFINED	1	116,396
PER-SE TECHNOLOGIES	EQUITY	713569309	104	10,574	SH	DEFINED	1	10,574
PETCO ANIMAL SUPPLIES	EQUITY	716016209	4	192	SH	DEFINED	1	192
PETROLEO BRASILEIRO S.A. ADR	EQUITY	71654V408	336	31,320	SH	DEFINED	1	31,320
PETROLEUM HELICOPTERS -VTG	EQUITY	716604103	23	859	SH	DEFINED	1	859
PETROQUEST ENERGY INC	EQUITY	716748108	41	9,176	SH	DEFINED	1	9,176
PETSMART, INC	EQUITY	716768106	3203	179,817	SH	DEFINED	1	179,817
PF CHANGS CHINA BISTRO COM	EQUITY	69333Y108	9705	334300	SH	Sole	3	334300
PFF BANCORP, INC.	EQUITY	69331W104	106	3,841	SH	DEFINED	1	3,841
PFIZER INC	EQUITY	717081103	24927	858,813	SH	DEFINED	2	38,648
PFIZER, INC.	EQUITY	717081103	134645	4,396,958	SH	DEFINED	1	4,396,958
PHARMACEUTICAL PRODUCT DEVELOPMENT	EQUITY	717124101	12	604	SH	DEFINED	1	604
PHARMACEUTICAL RES INC COM	EQUITY	717125108	171	6,116	SH	DEFINED	1	6,116
PHARMACIA CORP	EQUITY	71713U102	8856	227,750	SH	DEFINED	2	227,750
PHARMACIA CORPORATION	EQUITY	71713U102	78627	2,022,290	SH	DEFINED	1	2,022,290
PHARMACOPEIA INC	EQUITY	71713B104	70	7,954	SH	DEFINED	1	7,954
PHELPS DODGE CORP.	EQUITY	717265102	1068	41,679	SH	DEFINED	1	41,679
PHILADELPHIA CONS. HLDG. CO.	EQUITY	717528103	169	5,712	SH	DEFINED	1	5,712
PHILADELPHIA SUBURBAN CORP.	EQUITY	718009608	17	826	SH	DEFINED	1	826
PHILIP MORRIS COMPANIES,INC.	EQUITY	718154107	72354	1,864,790	SH	DEFINED	1	1,864,790
PHILIP MORRIS COS INC	EQUITY	718154107	22993	592,615	SH	DEFINED	2	592,615
PHILLIPS-VAN HEUSEN CORP.	EQUITY	718592108	99	7,823	SH	DEFINED	1	7,823
PHOENIX COMPANIES INC	EQUITY	71902E109	20	1,450	SH	DEFINED	1	1,450
PHOENIX TECHNOLOGIES, LTD.	EQUITY	719153108	64	8,789	SH	DEFINED	1	8,789
PHOTON DYNAMICS	EQUITY	719364101	107	5,769	SH	DEFINED	1	5,769
PHOTRONICS INC.	EQUITY	719405102	90	8,950	SH	DEFINED	1	8,950
PICO HOLDINGS INC	EQUITY	693366205	24	2,211	SH	DEFINED	1	2,211
PIEDMONT NATURAL GAS CO., INC.	EQUITY	720186105	371	10,448	SH	DEFINED	1	10,448
PIER 1 IMPORTS, INC.	EQUITY	720279108	2377	124,627	SH	DEFINED	1	124,627
PILGRIMS PRIDE CORP.	EQUITY	721467108	48	5,176	SH	DEFINED	1	5,176
PINNACLE PARTNER	EQUITY	873168108	4974	119,240	SH	DEFINED	1	119,240
PINNACLE SYSTEMS, INC.	EQUITY	723481107	215	19,936	SH	DEFINED	1	19,936
PINNACLE WEST CAPITAL CORP.	EQUITY	723484101	1033	37,214	SH	DEFINED	1	37,214
PIONEER NATURAL RESOURCES CORP	EQUITY	723787107	3753	154,744	SH	DEFINED	1	154,744
PIONEER-STANDARD ELECTRONICS	EQUITY	723877106	74	10,185	SH	DEFINED	1	10,185
PITNEY BOWES INC	EQUITY	724479100	5082	166,676	SH	DEFINED	2	166,676
PITNEY BOWES, INC.	EQUITY	724479100	3363	110,312	SH	DEFINED	1	110,312
PITTSSTON BRINK'S GROUP	EQUITY	725701106	1621	72,385	SH	DEFINED	1	72,385
PIXAR INC	EQUITY	725811103	11	236	SH	DEFINED	1	236
PIXELWORKS INC	EQUITY	72581M107	58	11,244	SH	DEFINED	1	11,244
PLAINS RESOURCES, INC.	EQUITY	726540503	209	8,106	SH	DEFINED	1	8,106
PLANAR SYSTEMS, INC.	EQUITY	726900103	70	4,375	SH	DEFINED	1	4,375
PLANTRONICS, INC.	EQUITY	727493108	1197	73,419	SH	DEFINED	1	73,419
PLATO LEARNING INC	EQUITY	72764Y100	37	5,601	SH	DEFINED	1	5,601
PLAYBOY ENTERPRISES, INC.	EQUITY	728117300	45	4,733	SH	DEFINED	1	4,733
PLAYTEX PRODUCTS, INC.	EQUITY	72813P100	81	9,460	SH	DEFINED	1	9,460
PLEXUS CORP.	EQUITY	729132100	644	69,633	SH	DEFINED	1	69,633

PLUG POWER INC	EQUITY	72919P103	27	5,637	SH	DEFINED	1		5,637	
PLUM CREEK TIMBER CO COM	EQUITY	729251108	4870	215,400	SH	Sole	3	174600		40800
PLUM CREEK TIMBER CO INC	EQUITY	729251108	2461	108,862	SH	DEFINED	1		108,862	
Plum Creek Timber Co.	EQUITY	729251108	1244	55,000	SH	DEFINED	4		55,000	
PLX TECHNOLOGY, INC.	EQUITY	693417107	6	5,760	SH	DEFINED	1		5,760	
PMA CAPITAL CORP.	EQUITY	693419202	134	8,950	SH	DEFINED	1		8,950	
PMC-SIERRA, INC.	EQUITY	69344F106	308	79,426	SH	DEFINED	1		79,426	
PMI GROUP INC COM	EQUITY	69344M101	34933	1283836	SH	Sole	3	1207202		76634
PMI GROUP, INC.	EQUITY	69344M101	3996	146,852	SH	DEFINED	1		146,852	
PNC FINANCIAL SERVICES	EQUITY	693475105	5735	136,000	SH	DEFINED	1		136,000	
PNM RESOURCES INC	EQUITY	69349H107	1266	63,916	SH	DEFINED	1		63,916	
POGO PRODUCING CO	EQUITY	730448107	25	741	SH	DEFINED	1		741	
POGO PRODUCING CO COM	EQUITY	730448107	82769	2430081	SH	Sole	3	2356605		73476
POLARIS INDUSTRIES, INC.	EQUITY	731068102	18	294	SH	DEFINED	1		294	
POLO RALPH LAUREN CO	EQUITY	731572103	9	444	SH	DEFINED	1		444	
POLYCOM, INC.	EQUITY	73172K104	903	132,927	SH	DEFINED	1		132,927	
POLYMEDICA CORP	EQUITY	731738100	83	3,156	SH	DEFINED	1		3,156	
POLYONE CORPORATION	EQUITY	73179P106	229	26,716	SH	DEFINED	1		26,716	
POMEROY COMPUTER RESOURCES	EQUITY	731822102	33	3,369	SH	DEFINED	1		3,369	
POPE & TALBOT, INC.	EQUITY	732827100	68	5,298	SH	DEFINED	1		5,298	
POPULAR INC	EQUITY	733174106	62	1,976	SH	DEFINED	1		1,976	
PORT FINANCIAL CORPORATION	EQUITY	734119100	67	1,672	SH	DEFINED	1		1,672	
PORTAL SOFTWARE	EQUITY	736126103	10	40,522	SH	DEFINED	1		40,522	
POSSIS MEDICAL INC	EQUITY	737407106	59	5,811	SH	DEFINED	1		5,811	
POST PROPERTIES, INC.	EQUITY	737464107	10113	389,259	SH	DEFINED	1		389,259	
POTLATCH CORP.	EQUITY	737628107	1352	47,132	SH	DEFINED	1		47,132	
POWELL INDUSTRIES INC	EQUITY	739128106	42	2,220	SH	DEFINED	1		2,220	
POWER INTEGRATIONS, INC.	EQUITY	739276103	104	8,540	SH	DEFINED	1		8,540	
POWER-ONE , INC.	EQUITY	739308104	157	52,570	SH	DEFINED	1		52,570	
POWERWAVE TECHNOLOGIES INC	EQUITY	739363109	368	108,516	SH	DEFINED	1		108,516	
POZEN INC.	EQUITY	73941U102	39	7,661	SH	DEFINED	1		7,661	
PPG INDS INC	EQUITY	693506107	5493	122,889	SH	DEFINED	2		122,889	
PPG INDUSTRIES, INC.	EQUITY	693506107	4473	100,072	SH	DEFINED	1		100,072	
PPL CORPORATION	EQUITY	69351T106	2461	75,629	SH	DEFINED	1		75,629	
PRACTICEWORKS INC	EQUITY	739419109	92	5,301	SH	DEFINED	1		5,301	
PRACTICEWORKS INC COM	EQUITY	739419109	6596	381300	SH	Sole	3	381300		
PRAECIS PHARMACEUTICALS INC	EQUITY	739421105	52	17,558	SH	DEFINED	1		17,558	
PRAXAIR, INC.	EQUITY	74005P104	5530	108,204	SH	DEFINED	1		108,204	
PRECISION CASTPARTS CORP.	EQUITY	740189105	1512	69,751	SH	DEFINED	1		69,751	
PREMCO INC	EQUITY	74045Q104	4	260	SH	DEFINED	1		260	
PRENTISS PROPERTIES TRUST	EQUITY	740706106	2102	72,619	SH	DEFINED	1		72,619	
PREPAID LEGAL SERVICES, INC.	EQUITY	740065107	94	4,709	SH	DEFINED	1		4,709	
PRESIDENTIAL LIFE CORP.	EQUITY	740884101	101	7,004	SH	DEFINED	1		7,004	
PRESSTEK INC	EQUITY	741113104	26	10,389	SH	DEFINED	1		10,389	
PRG-SCHULTZ INTERNATIONAL	EQUITY	69357C107	150	12,094	SH	DEFINED	1		12,094	
PRG-SCHULTZ INTL INC COM	EQUITY	69357C107	18408	1486900	SH	Sole	3	1465100		21800
PRICE COMMUNICATIONS CO.	EQUITY	741437305	997	88,252	SH	DEFINED	1		88,252	
PRICE ENTERP INC	EQUITY	74144P106	18	6,257	SH	DEFINED	1		6,257	
PRICELINE.COM INC.	EQUITY	741503106	63	42,963	SH	DEFINED	1		42,963	
PRICESMART, INC.	EQUITY	741511109	26	1,292	SH	DEFINED	1		1,292	
PRIDE INTERNATIONAL	EQUITY	74153Q102	2304	177,212	SH	DEFINED	1		177,212	
PRIDE INTERNATIONAL INC	EQUITY	74153Q102	4290	330,000	SH	DEFINED	2		330,000	
PRIMA ENERGY CORP	EQUITY	741901201	72	3,417	SH	DEFINED	1		3,417	
PRIME HOSPITALITY CORP.	EQUITY	741917108	126	15,306	SH	DEFINED	1		15,306	
PRIME MED SVCS INC NEW	EQUITY	74156D108	39	4,272	SH	DEFINED	1		4,272	
PRIMEDIA INC	EQUITY	74157K101	66	44,480	SH	DEFINED	1		44,480	
PRINCETON REVIEW INC	EQUITY	742352107	33	5,452	SH	DEFINED	1		5,452	
PRINCIPAL FINANCIAL GROUP	EQUITY	74251V102	13311	508,445	SH	DEFINED	1		508,445	
PRIORITY HEALTHCARE	EQUITY	74264T102	206	8,167	SH	DEFINED	1		8,167	
PRIVATE MEDIA GROUP INC	EQUITY	74266R104	12	4,888	SH	DEFINED	1		4,888	
PRIVATEBANCORP INC	EQUITY	742962103	38	1,245	SH	DEFINED	1		1,245	
PROASSURANCE CORPORATION	EQUITY	74267C106	123	7,272	SH	DEFINED	1		7,272	
PROBUSINESS SERVICES INC.	EQUITY	742674104	45	7,132	SH	DEFINED	1		7,132	
PROCTER & GAMBLE CO.	EQUITY	742718109	105988	1,185,818	SH	DEFINED	1		1,185,818	

PROCTER + GAMBLE CO	EQUITY	742718109	13855	155,012	SH	DEFINED	2		155,012	
PROFESSIONAL DETAILING, INC.	EQUITY	69329V100	11	2,772	SH	DEFINED	1		2,772	
PROGENICS PHARMACEUTICALS	EQUITY	743187106	13	2,677	SH	DEFINED	1		2,677	
Progress Energy	EQUITY	743263105	7561	185,000	SH	DEFINED	4		185,000	
PROGRESS ENERGY INC.	EQUITY	743263105	3881	94,950	SH	DEFINED	1		94,950	
PROGRESS SOFTWARE CORP.	EQUITY	743312100	129	10,643	SH	DEFINED	1		10,643	
PROGRESSIVE CORP.	EQUITY	743315103	4722	93,260	SH	DEFINED	1		93,260	
PROLOGIS	EQUITY	743410102	114	4,579	SH	DEFINED	1		4,579	
PROLOGIS TR SH BEN INT	EQUITY	743410102	20005	803090	SH	Sole	3	650374		152716
PROQUEST CO.	EQUITY	74346P102	160	5,268	SH	DEFINED	1		5,268	
PROSPERITY BANCSHARES INC	EQUITY	743606105	63	3,728	SH	DEFINED	1		3,728	
PROTECTION ONE INC	EQUITY	743663304	11	4,021	SH	DEFINED	1		4,021	
PROTECTIVE LIFE CORP COM	EQUITY	743674103	2818	91,593	SH	DEFINED	1		91,593	
PROTEIN DESIGN LABS, INC.	EQUITY	74369L103	1247	150,223	SH	DEFINED	1		150,223	
PROTON ENERGY SYSTEMS	EQUITY	74371K101	17	8,215	SH	DEFINED	1		8,215	
PROVIDENT BANCORP INC	EQUITY	743835100	29	1,016	SH	DEFINED	1		1,016	
PROVIDENT BANKSHARES CORP.	EQUITY	743859100	175	8,102	SH	DEFINED	1		8,102	
PROVIDENT FINANCIAL GROUP	EQUITY	743866105	1626	64,788	SH	DEFINED	1		64,788	
PROVIDIAN FINANCIAL CORP.	EQUITY	74406A102	624	127,336	SH	DEFINED	1		127,336	
PROVINCE HEALTHCARE CO.	EQUITY	743977100	278	16,227	SH	DEFINED	1		16,227	
PROXIM CORP CL-A	EQUITY	744283102	71	40,454	SH	DEFINED	1		40,454	
PROXYMED PHARMACY INC	EQUITY	744290305	24	1,554	SH	DEFINED	1		1,554	
PRUDENTIAL FINANCIAL INC	EQUITY	744320102	81195	2,842,950	SH	DEFINED	1		2,842,950	
PS BUSINESS PARKS, INC.	EQUITY	69360J107	116	3,400	SH	DEFINED	1		3,400	
PS BUSINESS PKS INC CA COM	EQUITY	69360J107	14953	439800	SH	Sole	3	356820		82980
PSEG ENERGY HOLDINGS	EQUITY	744573106	18259	598,662	SH	DEFINED	1		598,662	
PSS WORLD MEDICAL, INC	EQUITY	69366A100	161	24,179	SH	DEFINED	1		24,179	
PTK HLDGS INC	EQUITY	69366M104	75	16,022	SH	DEFINED	1		16,022	
PUBLIC STORAGE INC	EQUITY	74460D109	46	1,436	SH	DEFINED	1		1,436	
PUBLIC STORAGE INC COM	EQUITY	74460D109	9318	292100	SH	Sole	3	237000		55100
Public Svc Enterprise Group	EQUITY	744573106	3965	130,000	SH	DEFINED	4		130,000	
PUGET ENEGY INC.	EQUITY	745310102	4772	233,803	SH	DEFINED	1		233,803	
PULITZER INC.	EQUITY	745769109	126	3,028	SH	DEFINED	1		3,028	
PULTE HOMES INC.	EQUITY	745867101	1802	42,281	SH	DEFINED	1		42,281	
PURE RESOURCES INC	EQUITY	74622E102	133	5,935	SH	DEFINED	1		5,935	
Q MED	EQUITY	747914109	18	2,605	SH	DEFINED	1		2,605	
QLOGIC CORP COM	EQUITY	747277101	11223	431000	SH	Sole	3	378200		52800
QLOGIC CORP.	EQUITY	747277101	1147	44,057	SH	DEFINED	1		44,057	
QRS CORP.	EQUITY	74726X105	31	4,624	SH	DEFINED	1		4,624	
QUADRAMED CORP	EQUITY	74730W101	17	9,210	SH	DEFINED	1		9,210	
QUAKER CHEM CORP COM	EQUITY	747316107	50	2,616	SH	DEFINED	1		2,616	
QUAKER CTRY BANCORP INC	EQUITY	74731K106	57	1,732	SH	DEFINED	1		1,732	
QUAKER FABRIC CORP.	EQUITY	747399103	25	3,975	SH	DEFINED	1		3,975	
QUALCOMM INC	EQUITY	747525103	3121	113,000	SH	DEFINED	2		113,000	
QUALCOMM, INC.	EQUITY	747525103	11318	409,790	SH	DEFINED	1		409,790	
QUANEX CORP.	EQUITY	747620102	167	4,813	SH	DEFINED	1		4,813	
QUANTA SERVICES, INC.	EQUITY	74762E102	243	116,778	SH	DEFINED	1		116,778	
QUANTUM CORP DLT & STORAGE	EQUITY	747906204	557	251,936	SH	DEFINED	1		251,936	
Quest Diagnostics	EQUITY	74834L100	1901	30,900	SH	DEFINED	4		30,900	
QUEST DIAGNOSTICS, INC.	EQUITY	74834L100	8019	130,332	SH	DEFINED	1		130,332	
QUEST SOFTWARE INC	EQUITY	74834T103	118	12,598	SH	DEFINED	1		12,598	
QUESTAR CORP.	EQUITY	748356102	3394	148,620	SH	DEFINED	1		148,620	
QUICKSILVER RESOURCES COM	EQUITY	74837R104	4793	266300	SH	Sole	3	266300		
QUICKSILVER RESOURCES INC	EQUITY	74837R104	58	3,249	SH	DEFINED	1		3,249	
QUICKSILVER, INC.	EQUITY	74838C106	149	6,604	SH	DEFINED	1		6,604	
QUIDEL CORPORATION	EQUITY	74838J101	39	8,710	SH	DEFINED	1		8,710	
QUINTILES TRANSNATIONAL CORP.	EQUITY	748767100	493	51,876	SH	DEFINED	1		51,876	
QUINTON CARDIOLOGY	EQUITY	748773108	1575	258200	SH	Sole	3	258200		
QUINTON CARDIOLOGY SYS INC	EQUITY	748773108	1098	180,000	SH	DEFINED	2		180,000	
QUIXOTE CORP	EQUITY	749056107	41	2,218	SH	DEFINED	1		2,218	
QUOVADX INC	EQUITY	74913K106	10	7,096	SH	DEFINED	1		7,096	
QWEST COMMUNICATIONS INTL.	EQUITY	749121109	1681	737,194	SH	DEFINED	1		737,194	
R&G FINANCIAL CO.	EQUITY	749136107	105	4,800	SH	DEFINED	1		4,800	
R. R. DONNELLEY AND SONS CO.	EQUITY	257867101	1245	52,977	SH	DEFINED	1		52,977	

R. H. DONNELLEY CORP.	EQUITY	74955W307	242	9,294	SH	DEFINED	1		9,294	
R.O.C. TAIWAN FUND	EQUITY	749651105	1123	320,800	SH	DEFINED	1		320,800	
RACING CHAMPIONS ERTL	EQUITY	750069106	47	2,880	SH	DEFINED	1		2,880	
RADIAN GROUP INC COM	EQUITY	750236101	36639	1121837	SH	Sole	3	1056772		65065
RADIAN GROUP, INC.	EQUITY	750236101	4128	126,400	SH	DEFINED	1		126,400	
RADIANT SYSTEMS, INC.	EQUITY	75025N102	47	5,834	SH	DEFINED	1		5,834	
RADIO ONE INC	EQUITY	75040P405	7759	470,500	SH	DEFINED	2		470,500	
RADIO ONE INC -CL D	EQUITY	75040P405	17	1,001	SH	DEFINED	1		1,001	
RADIO ONE INC CL D NON VTG	EQUITY	75040P405	51741	3137709	SH	Sole	3	3051301		86408
RADIOLOGIX INC	EQUITY	75040K109	41	6,473	SH	DEFINED	1		6,473	
RADIOSHACK CORP.	EQUITY	750438103	1515	75,531	SH	DEFINED	1		75,531	
RADISYS CORP.	EQUITY	750459109	22	5,551	SH	DEFINED	1		5,551	
RAILAMERICA INC	EQUITY	750753105	70	9,684	SH	DEFINED	1		9,684	
RAINBOW TECHNOLOGIES INC	EQUITY	750862104	23	8,039	SH	DEFINED	1		8,039	
RAINANCE COMM	EQUITY	75086X106	45	14,683	SH	DEFINED	1		14,683	
RAINANCE COMMUNICATIONS I	EQUITY	75086X106	448	145,000	SH	DEFINED	2		145,000	
RAIT INVESTMENT TRUST	EQUITY	749227104	870	42,209	SH	DEFINED	1		42,209	
RALCORP HOLDINGS, INC.	EQUITY	751028101	216	10,165	SH	DEFINED	1		10,165	
RAMBUS INC.	EQUITY	750917106	123	28,342	SH	DEFINED	1		28,342	
RAMCO-GERSHENSON PROPERTIES	EQUITY	751452202	54	2,762	SH	DEFINED	1		2,762	
RANGE RESOURCES CORP	EQUITY	75281A109	81	17,392	SH	DEFINED	1		17,392	
RARE HOSPITALITY INTERNATIONAL	EQUITY	753820109	157	6,692	SH	DEFINED	1		6,692	
RATIONALE SOFTWARE CORP	EQUITY	75409P202	395	91,364	SH	DEFINED	1		91,364	
RAYMOND JAMES FINANCIAL, INC.	EQUITY	754730109	15	563	SH	DEFINED	1		563	
RAYONIER, INC.	EQUITY	754907103	2761	65,881	SH	DEFINED	1		65,881	
RAYOVAC CORP.	EQUITY	755081106	133	10,877	SH	DEFINED	1		10,877	
RAYTECH CORP DEL	EQUITY	755103108	86	14,110	SH	DEFINED	1		14,110	
RAYTHEON CO	EQUITY	755111507	3695	126,100	SH	DEFINED	2		126,100	
RAYTHEON CO COM NEW	EQUITY	755111507	3223	110000	SH	Sole	3	110000		
RAYTHEON CO.	EQUITY	755111507	6474	220,960	SH	DEFINED	1		220,960	
RCN CORP.	EQUITY	749361101	10	20,051	SH	DEFINED	1		20,051	
READER'S DIGEST ASSOC., INC. CLASS A	EQUITY	755267101	2078	132,807	SH	DEFINED	1		132,807	
READ-RITE CORP.	EQUITY	755246105	21	41,095	SH	DEFINED	1		41,095	
REALNETWORKS, INC.	EQUITY	75605L104	4	1,166	SH	DEFINED	1		1,166	
REALTY INCOME CORP COM	EQUITY	756109104	4610	135000	SH	Sole	3	120000		15000
REALTY INCOME CORP.	EQUITY	756109104	386	11,316	SH	DEFINED	1		11,316	
RECKSON ASSOC REALTY CORP.	EQUITY	75621K106	18	773	SH	DEFINED	1		773	
RECKSON ASSOCS RLTY CL B	EQUITY	75621K304	4439	186900	SH	Sole	3	166200		20700
RECKSON ASSOCS RLTY COM	EQUITY	75621K106	14384	631700	SH	Sole	3	519911		111789
RED HAT, INC.	EQUITY	756577102	183	38,431	SH	DEFINED	1		38,431	
REDBACK NETWORKS INC	EQUITY	757209101	14	45,677	SH	DEFINED	1		45,677	
REDWOOD TRUST, INC.	EQUITY	758075402	2478	90,665	SH	DEFINED	1		90,665	
REEBOK INTERNATIONAL, LTD.	EQUITY	758110100	658	26,265	SH	DEFINED	1		26,265	
REGAL ENTMT GROUP	EQUITY	758766109	4	246	SH	DEFINED	1		246	
REGAL-BELOIT CORP.	EQUITY	758750103	134	7,848	SH	DEFINED	1		7,848	
REGENCY CENTERS CORPORATION	EQUITY	758849103	11	345	SH	DEFINED	1		345	
REGENERON PHARMACEUTICALS INC.	EQUITY	75886F107	153	11,347	SH	DEFINED	1		11,347	
REGENT COMMUNICATIONS, INC	EQUITY	758865109	46	9,049	SH	DEFINED	1		9,049	
REGIONS FINANCIAL CORP.	EQUITY	758940100	3193	97,748	SH	DEFINED	1		97,748	
REGIS CORP.	EQUITY	758932107	416	14,692	SH	DEFINED	1		14,692	
REGISTER.COM	EQUITY	759146101	30	10,020	SH	DEFINED	1		10,020	
REHAB CARE GROUP	EQUITY	759148109	136	5,894	SH	DEFINED	1		5,894	
REINSURANCE GROUP OF	EQUITY	759351109	6	248	SH	DEFINED	1		248	
RELIANCE STEEL & ALUMINIUM CO.	EQUITY	759509102	176	8,052	SH	DEFINED	1		8,052	
RELIANT ENERGY, INC.	EQUITY	75952J108	1377	137,547	SH	DEFINED	1		137,547	
RELIANT RESOURCES INC	EQUITY	75952B105	112	63,916	SH	DEFINED	1		63,916	
REMEC, INC.	EQUITY	759543101	52	15,286	SH	DEFINED	1		15,286	
REMEDYTEMP INC	EQUITY	759549108	23	1,858	SH	DEFINED	1		1,858	
REMINGTON OIL & GAS CORP	EQUITY	759594302	97	6,889	SH	DEFINED	1		6,889	
RENAISSANCE LEARNING, INC.	EQUITY	75968L105	52	3,685	SH	DEFINED	1		3,685	
RENAL CARE GROUP, INC.	EQUITY	759930100	22	662	SH	DEFINED	1		662	
RENT-A-CENTER INC	EQUITY	76009N100	19	366	SH	DEFINED	1		366	
RENT-WAY, INC.	EQUITY	76009U104	26	8,670	SH	DEFINED	1		8,670	
REPUBLIC BANCORP, INC.	EQUITY	760281204	237	18,528	SH	DEFINED	1		18,528	

REPUBLIC BANCSHARES, INC.	EQUITY	759929102	33	1,701	SH	DEFINED	1		1,701
REPUBLIC SERVICES IN	EQUITY	760759100	4099	218,029	SH	DEFINED	1		218,029
REPUBLIC SVCS INC	EQUITY	760759100	5072	269,800	SH	DEFINED	2		269,800
RES-CARE INC	EQUITY	760943100	26	5,230	SH	DEFINED	1		5,230
RESEARCH FRONTIERS	EQUITY	760911107	29	3,258	SH	DEFINED	1		3,258
RESMED INC	EQUITY	761152107	295	10,326	SH	DEFINED	1		10,326
RESOURCE AMERICA, INC.	EQUITY	761195205	41	5,091	SH	DEFINED	1		5,091
RESOURCES CONNECTION INC	EQUITY	76122Q105	93	6,467	SH	DEFINED	1		6,467
RESPIRONICS INC.	EQUITY	761230101	333	10,396	SH	DEFINED	1		10,396
RESTORATION HARDWARE I	EQUITY	760981100	27	6,056	SH	DEFINED	1		6,056
RETEK INC.	EQUITY	76128Q109	315	87,585	SH	DEFINED	1		87,585
REVLON, INC.-CL A	EQUITY	761525500	9	2,900	SH	DEFINED	1		2,900
REX STORES CORP	EQUITY	761624105	29	2,853	SH	DEFINED	1		2,853
REYNOLDS AND REYNOLDS CO., CLASS A	EQUITY	761695105	2075	92,480	SH	DEFINED	1		92,480
RF MICRO DEVICES INC	EQUITY	749941100	1382	230,280	SH	DEFINED	1		230,280
RF MONOLITHICS INC COM(OXFORD PTNRS L	EQUITY	74955F106	18	4,973	SH	DEFINED	1		4,973
RFS HOTEL INVESTORS, INC.	EQUITY	74955J108	935	85,049	SH	DEFINED	1		85,049
RIBAPHARM INC	EQUITY	762537108	2	354	SH	DEFINED	1		354
RICHARDSON ELEC LTD	EQUITY	763165107	14	2,169	SH	DEFINED	1		2,169
RIGEL PHARMACEUTICALS INC	EQUITY	766559108	14	8,907	SH	DEFINED	1		8,907
RIGGS NATIONAL CORP.	EQUITY	766570105	68	4,737	SH	DEFINED	1		4,737
RIGHT MANAGEMENT CONSULTANTS	EQUITY	766573109	92	3,723	SH	DEFINED	1		3,723
RITA MED SYS INC DEL	EQUITY	76774E103	15	3,386	SH	DEFINED	1		3,386
RITE AID CORP	EQUITY	767754104	12	5,579	SH	DEFINED	1		5,579
Riverdeep Group PLC USD0.01 Spons ADR	EQUITY	76870Q109	457	72,500	SH	DEFINED	1		72,500
RIVERSTONE NETWORKS INC	EQUITY	769320102	21	41,160	SH	DEFINED	1		41,160
RIVIANA FOODS	EQUITY	769536103	46	2,023	SH	DEFINED	1		2,023
RIVIERA HOLDINGS CORP	EQUITY	769627100	2041	345,900	SH	DEFINED	1		345,900
RJ Reynolds	EQUITY	76182K105	4072	101,000	SH	DEFINED	4		101,000
RJ REYNOLDS TOBACCO HOLDINGS	EQUITY	76182K105	1595	39,559	SH	DEFINED	1		39,559
RLI CORP.	EQUITY	749607107	114	2,130	SH	DEFINED	1		2,130
RMH TELESERVICES INC	EQUITY	749938106	32	3,968	SH	DEFINED	1		3,968
ROADWAY CORP.	EQUITY	769742107	147	4,005	SH	DEFINED	1		4,005
ROANOKE ELECTRIC STEEL CORP	EQUITY	769841107	36	3,328	SH	DEFINED	1		3,328
ROBBINS & MYERS, INC.	EQUITY	770196103	62	3,329	SH	DEFINED	1		3,329
ROBERT HALF INTERNATIONAL INC.	EQUITY	770323103	1218	76,769	SH	DEFINED	1		76,769
ROCK-TENN CO., CLASS A	EQUITY	772739207	59	3,817	SH	DEFINED	1		3,817
ROCKWELL AUTOMATION INC	EQUITY	773903109	2363	145,263	SH	DEFINED	1		145,263
ROCKWELL COLLINS INC	EQUITY	774341101	1779	81,106	SH	DEFINED	1		81,106
ROGERS CORP.	EQUITY	775133101	125	5,365	SH	DEFINED	1		5,365
ROHM + HAAS CO	EQUITY	775371107	8289	267,384	SH	DEFINED	2		267,384
ROHM AND HAAS CO.	EQUITY	775371107	3004	96,896	SH	DEFINED	1		96,896
ROLLINS, INC.	EQUITY	775711104	867	44,700	SH	DEFINED	1		44,700
ROPER INDUSTRIES, INC.	EQUITY	776696106	341	9,884	SH	DEFINED	1		9,884
ROSLYN BANCORP, INC.	EQUITY	778162107	1939	111,364	SH	DEFINED	1		111,364
ROSS STORES, INC.	EQUITY	778296103	3732	104,712	SH	DEFINED	1		104,712
Rosteocom ADR	EQUITY	778529107	565	97,000	SH	DEFINED	1		97,000
ROUSE CO	EQUITY	779273101	34	1,068	SH	DEFINED	1		1,068
ROUSE CO COM	EQUITY	779273101	24506	767000	SH	Sole	3	620479	146521
ROWAN COMPANIES, INC.	EQUITY	7793082100	768	41,209	SH	DEFINED	1		41,209
ROXIO INC	EQUITY	780008108	20	6,510	SH	DEFINED	1		6,510
ROYAL BANCSHARES OF PENN-A	EQUITY	780081105	32	1,723	SH	DEFINED	1		1,723
ROYAL CARRIBEAN CRUISES LTD.	EQUITY	V7780T103	11	685	SH	DEFINED	2		685
ROYAL GOLD INC	EQUITY	780287108	81	4,244	SH	DEFINED	1		4,244
RPC	EQUITY	749660106	37	3,767	SH	DEFINED	1		3,767
RPM INTERNATIONAL INC.	EQUITY	749685103	2153	153,157	SH	DEFINED	1		153,157
RSA SECURITY INC.	EQUITY	749719100	302	90,012	SH	DEFINED	1		90,012
RTI INTERNATIONAL METALS, INC.	EQUITY	74973W107	74	7,063	SH	DEFINED	1		7,063
RUBY TUESDAY, INC.	EQUITY	781182100	16	837	SH	DEFINED	1		837
RUDDICK CORP.	EQUITY	781258108	1093	71,939	SH	DEFINED	1		71,939
RUDOLPH TECHNOLOGIES INC.	EQUITY	781270103	32	3,122	SH	DEFINED	1		3,122
RUSS BERRIE AND CO., INC.	EQUITY	782233100	100	3,348	SH	DEFINED	1		3,348
RUSSELL CORP.	EQUITY	782352108	123	8,220	SH	DEFINED	1		8,220
RYANAIR HOLDINGS PLC-SP ADR	EQUITY	783513104	39	1,150	SH	DEFINED	1		1,150

RYAN'S FAMILY STEAK HOUSES	EQUITY	783519101	183	15,047	SH	DEFINED	1		15,047
RYDER SYSTEM, INC.	EQUITY	783549108	684	27,435	SH	DEFINED	1		27,435
RYERSON TULL, INC.	EQUITY	78375P107	49	7,573	SH	DEFINED	1		7,573
RYLAND GROUP	EQUITY	783764103	15	394	SH	DEFINED	1		394
RYLAND GROUP INC COM	EQUITY	783764103	3379	90900	SH	So1e	3	90900	
S J W CORP COM	EQUITY	784305104	54	694	SH	DEFINED	1		694
S&T BANCORP, INC.	EQUITY	783859101	227	9,011	SH	DEFINED	1		9,011
S.Y. BANCORP INC	EQUITY	785060104	67	1,930	SH	DEFINED	1		1,930
S1 CORPORATION	EQUITY	78463B101	129	24,049	SH	DEFINED	1		24,049
SABRE HOLDINGS CORP.	EQUITY	785905100	1236	63,882	SH	DEFINED	1		63,882
SAFECO CORP.	EQUITY	786429100	1795	56,479	SH	DEFINED	1		56,479
SAFEGUARD SCIENTIFICS, INC.	EQUITY	786449108	45	40,552	SH	DEFINED	1		40,552
SAFEWAY INC	EQUITY	786514208	5759	258,240	SH	DEFINED	1		258,240
SAGA COMMUNICATIONS, INC. CLASS A	EQUITY	786598102	93	5,052	SH	DEFINED	1		5,052
SAKS INC.	EQUITY	79377W108	1999	189,847	SH	DEFINED	1		189,847
SALEM COMMUNICATION- CLASS A	EQUITY	794093104	66	2,966	SH	DEFINED	1		2,966
SALIX PHARMACEUTICALS	EQUITY	795435106	51	6,040	SH	DEFINED	1		6,040
SALTON, INC.	EQUITY	795757103	19	2,191	SH	DEFINED	1		2,191
SANCHEZ COMPUTER ASSOCIATES	EQUITY	799702105	11	4,627	SH	DEFINED	1		4,627
SANDERSON FARMS, INC.	EQUITY	800013104	27	1,701	SH	DEFINED	1		1,701
SANDISK CORP.	EQUITY	80004C101	1458	111,244	SH	DEFINED	1		111,244
SANDY SPRING BANCORP, INC.	EQUITY	800363103	152	4,927	SH	DEFINED	1		4,927
SANGAMO BIOSCIENCES INC	EQUITY	800677106	11	5,785	SH	DEFINED	1		5,785
SANGSTAT MEDICAL CORP.	EQUITY	801003104	187	8,945	SH	DEFINED	1		8,945
SANMINA - SCI CORP	EQUITY	800907107	738	266,501	SH	DEFINED	1		266,501
SANTANDER BANCORP	EQUITY	802809103	40	2,878	SH	DEFINED	1		2,878
SAPIENT CORP.	EQUITY	803062108	28	27,594	SH	DEFINED	1		27,594
SARA LEE CORP.	EQUITY	803111103	8370	457,610	SH	DEFINED	1		457,610
SAUER-DANFOSS INC.	EQUITY	804137107	30	3,301	SH	DEFINED	1		3,301
SAUL CENTERS, INC.	EQUITY	804395101	185	7,985	SH	DEFINED	1		7,985
SAXON CAPITAL INC	EQUITY	80556P302	106	9,539	SH	DEFINED	1		9,539
SBC COMMUNICATIONS INC	EQUITY	783876103	5872	292,119	SH	DEFINED	2		292,119
SBC COMMUNICATIONS, INC.	EQUITY	78387G103	38328	1,906,889	SH	DEFINED	1		1,906,889
SBS TECHNOLOGIES INC	EQUITY	78387P103	35	4,957	SH	DEFINED	1		4,957
SCANA CORP	EQUITY	80589M102	3633	139,615	SH	DEFINED	1		139,615
SCANSOFT INC	EQUITY	80603P107	58	17,671	SH	DEFINED	1		17,671
SCANSOURCE INC	EQUITY	806037107	95	1,637	SH	DEFINED	1		1,637
SCHAWK, INC.	EQUITY	806373106	26	2,613	SH	DEFINED	1		2,613
SCHIEIN HENRY INC COM	EQUITY	806407102	57882	1097292	SH	So1e	3	1046900	50392
SCHERING PLOUGH CORP	EQUITY	806605101	15	690	SH	DEFINED	2		690
SCHERING-PLOUGH CORP.	EQUITY	806605101	25262	1,184,920	SH	DEFINED	1		1,184,920
SCHLUMBERGER LTD	EQUITY	806857108	122	3,150	SH	DEFINED	2		3,150
SCHLUMBERGER, LTD.	EQUITY	806857108	12540	326,050	SH	DEFINED	1		326,050
SCHNITZER STL INDS	EQUITY	806882106	25	1,386	SH	DEFINED	1		1,386
SCHOLASTIC CORP.	EQUITY	807066105	2320	51,919	SH	DEFINED	1		51,919
SCHOOL SPECIALTY, INC.	EQUITY	807863105	125	5,015	SH	DEFINED	1		5,015
SCHULMAN, A. INC.	EQUITY	808194104	895	51,669	SH	DEFINED	1		51,669
SCHWAB CHARLES CORP	EQUITY	808513105	1254	144,135	SH	DEFINED	2		4,935
SCHWEITZER-MAUDUIT INC.	EQUITY	808541106	108	5,054	SH	DEFINED	1		5,054
SCIENTIFIC GAMES CORP A	EQUITY	80874P109	78	11,638	SH	DEFINED	1		11,638
SCIENTIFIC-ATLANTA, INC.	EQUITY	808655104	1110	88,706	SH	DEFINED	1		88,706
SCIOS NOVA INC.	EQUITY	808905103	400	15,708	SH	DEFINED	1		15,708
SCM MICROSYSTEMS, INC.	EQUITY	784018103	21	5,291	SH	DEFINED	1		5,291
SCOTTS CO.	EQUITY	810186106	12	279	SH	DEFINED	1		279
SCP POOL CORPORATION	EQUITY	784028102	189	6,886	SH	DEFINED	1		6,886
SCRIPPS CO	EQUITY	811054204	27	387	SH	DEFINED	1		387
SEABOARD CORP.	EQUITY	811543107	27	124	SH	DEFINED	1		124
SEACHANGE INTERNATIONAL, INC.	EQUITY	811699107	52	7,526	SH	DEFINED	1		7,526
SEACOAST BANKING CORP FL	EQUITY	811707306	68	3,533	SH	DEFINED	1		3,533
SEACOAST FINANCIAL SERVICES CO	EQUITY	81170Q106	165	8,233	SH	DEFINED	1		8,233
SEACOR SMIT, INC.	EQUITY	811904101	241	5,886	SH	DEFINED	1		5,886
SEALED AIR CORP	EQUITY	81211K100	627	37,093	SH	DEFINED	1		37,093
SEARS ROEBUCK & CO	EQUITY	812387108	6790	174,098	SH	DEFINED	1		174,098

SEARS ROEBUCK & CO COM	EQUITY	812387108	3120	80000	SH	Sole	3	80000		
SEARS ROEBUCK + CO	EQUITY	812387108	3647	93,500	SH	DEFINED	2		93,500	
SEATTLE GENETICS INC WA	EQUITY	812578102	20	6,099	SH	DEFINED	1		6,099	
SECOND BANCORP, INC.	EQUITY	813114105	77	2,872	SH	DEFINED	1		2,872	
SECURE COMPUTING CORP	EQUITY	813705100	32	9,947	SH	DEFINED	1		9,947	
SEEBEYOND TECHNOLOGY CORP.	EQUITY	815704101	25	17,728	SH	DEFINED	1		17,728	
SEI INVESTMENTS CO.	EQUITY	784117103	3429	143,573	SH	DEFINED	1		143,573	
SELECT COMFORT CORP	EQUITY	81616X103	156	25,290	SH	DEFINED	1		25,290	
SELECT MEDICAL CORP	EQUITY	816196109	85	5,954	SH	DEFINED	1		5,954	
SELECT MEDICAL CORP COM	EQUITY	816196109	8488	593600	SH	Sole	3	593600		
SELECTIVE INSURANCE GROUP, INC	EQUITY	816300107	191	8,767	SH	DEFINED	1		8,767	
SEMCO ENERGY, INC.	EQUITY	78412D109	49	6,252	SH	DEFINED	1		6,252	
SEMINIS INC	EQUITY	816658108	14	4,689	SH	DEFINED	1		4,689	
SEMITOOL, INC.	EQUITY	816909105	28	5,444	SH	DEFINED	1		5,444	
SEMPRA ENERGY	EQUITY	816851109	3028	110,480	SH	DEFINED	1		90,270	
SEMTECH CORP.	EQUITY	816850101	942	97,082	SH	DEFINED	1		97,082	
SENIOR HOUSING PROP TRUST	EQUITY	81721M109	173	15,430	SH	DEFINED	1		15,430	
SENIOR HOUSING PROP TRUST	EQUITY	81721M109	12048	1073800	SH	Sole	3	885404		188396
SENSIENT TECHNOLOGIES CORP.	EQUITY	81725T100	1631	77,183	SH	DEFINED	1		77,183	
SEPRACOR, INC.	EQUITY	817315104	718	137,054	SH	DEFINED	1		137,054	
SEQUA CORP CLASS A	EQUITY	817320104	825	15,839	SH	DEFINED	1		15,839	
SEQUENOM, INC.	EQUITY	817337108	20	12,731	SH	DEFINED	1		12,731	
SERENA SOFTWARE, INC.	EQUITY	817492101	71	5,899	SH	DEFINED	1		5,899	
SEROLOGICALS CORP.	EQUITY	817523103	98	7,329	SH	DEFINED	1		7,329	
SERVICE CORP INTERNATIONAL	EQUITY	817565104	349	99,755	SH	DEFINED	1		99,755	
SERVICEMASTER COMPAN	EQUITY	81760N109	47	4,367	SH	DEFINED	1		4,367	
SHARPER IMAGE CORP	EQUITY	820013100	46	2,394	SH	DEFINED	1		2,394	
SHAW GROUP INC	EQUITY	820280105	8	558	SH	DEFINED	1		558	
SHENANDOAH TELECOMMUNI	EQUITY	82312B106	56	1,111	SH	DEFINED	1		1,111	
SHERWIN WILLIAMS CO	EQUITY	824348106	8085	341,447	SH	DEFINED	2		341,447	
SHERWIN-WILLIAMS CO.	EQUITY	824348106	1601	67,597	SH	DEFINED	1		67,597	
SHOE CARNIVAL INC	EQUITY	824889109	35	2,436	SH	DEFINED	1		2,436	
SHOP AT HOME INC	EQUITY	825066301	28	11,960	SH	DEFINED	1		11,960	
SHOPKO STORES, INC.	EQUITY	824911101	127	9,753	SH	DEFINED	1		9,753	
SHUFFLE MASTER, INC.	EQUITY	825549108	112	6,039	SH	DEFINED	1		6,039	
SHURGARD STORAGE CENTERS, INC. CLASS	EQUITY	82567D104	362	11,448	SH	DEFINED	1		11,448	
SICOR INC	EQUITY	825846108	2345	154,189	SH	DEFINED	1		154,189	
SIEBEL SYS INC	EQUITY	826170102	1329	231,200	SH	DEFINED	2		231,200	
SIEBEL SYSTEMS, INC.	EQUITY	826170102	1305	226,978	SH	DEFINED	1		226,978	
SIERRA HEALTH SERVICES, INC.	EQUITY	826322109	148	8,250	SH	DEFINED	1		8,250	
SIERRA PACIFIC RESOURCES	EQUITY	826428104	1033	169,370	SH	DEFINED	1		169,370	
SIGMA ALDRICH CORP.	EQUITY	826552101	1710	34,706	SH	DEFINED	1		34,706	
SILGAN HOLDINGS, INC.	EQUITY	827048109	99	3,479	SH	DEFINED	1		3,479	
SILICON GRAPHICS, INC.	EQUITY	827056102	53	64,332	SH	DEFINED	1		64,332	
SILICON IMAGE INC	EQUITY	82705T102	81	19,683	SH	DEFINED	1		19,683	
SILICON LABORATORIES COM	EQUITY	826919102	11402	622048	SH	Sole	3	609248		12800
SILICON LABORATORIES INC	EQUITY	826919102	164	8,922	SH	DEFINED	1		8,922	
SILICON STORAGE TECHNOLOGY	EQUITY	827057100	103	26,263	SH	DEFINED	1		26,263	
SILICON VALLEY BANCSHARES	EQUITY	827064106	1003	59,258	SH	DEFINED	1		59,258	
SILICONIX, INC.	EQUITY	827079203	35	1,981	SH	DEFINED	1		1,981	
SIMMONS FIRST NATIONAL CORP.	EQUITY	828730200	89	2,402	SH	DEFINED	1		2,402	
SIMON PPTY GROUP	EQUITY	828806109	47842	1339000	SH	Sole	3	1093019		245981
SIMON PROPERTY GROUP INC	EQUITY	828806109	2911	81,486	SH	DEFINED	1		81,486	
SIMPLETECH INC	EQUITY	828823104	5	2,434	SH	DEFINED	1		2,434	
SIMPSON MANUFACTURING CO.	EQUITY	829073105	156	4,958	SH	DEFINED	1		4,958	
SINCLAIR BROADCAST GROUP, INC.	EQUITY	829226109	143	10,441	SH	DEFINED	1		10,441	
SIPEX CORP.	EQUITY	829909100	15	8,630	SH	DEFINED	1		8,630	
SIRIUS SATELLITE RADIO INC.	EQUITY	82966U103	23	23,417	SH	DEFINED	1		23,417	
SITEL CORP.	EQUITY	82980K107	34	19,205	SH	DEFINED	1		19,205	
SIX FLAGS, INC	EQUITY	83001P109	434	123,248	SH	DEFINED	1		123,248	
SIZELER PPTY INVS INC	EQUITY	830137105	39	3,913	SH	DEFINED	1		3,913	
SKECHERS USA INC. CL-A	EQUITY	830566105	50	5,241	SH	DEFINED	1		5,241	
SKY FINANCIAL GROUP	EQUITY	83080P103	20	1,008	SH	DEFINED	1		1,008	
SKYLINE CORP.	EQUITY	830830105	57	2,086	SH	DEFINED	1		2,086	
SKYWEST INC	EQUITY	830879102	9	715	SH	DEFINED	1		715	



SKYWEST INC	EQUITY	830879102	1258	96,000	SH	DEFINED	2		96,000	
SKYWORKS SOLUTIONS INC	EQUITY	83088M102	208	45,846	SH	DEFINED	1		45,846	
SL GREEN REALTY CORP.	EQUITY	78440X101	275	8,939	SH	DEFINED	1		8,939	
SL GREEN RLTY CORP COM	EQUITY	78440X101	15530	505200	SH	Sole	3	409641		95559
SLM CORP	EQUITY	78442P106	6154	66,070	SH	DEFINED	1		66,070	
SLM CORP	EQUITY	78442P106	21301	228,700	SH	DEFINED	2		228,700	
SMART & FINAL, INC.,	EQUITY	831683107	17	4,010	SH	DEFINED	1		4,010	
SMARTFORCE PLC-SPONSORED ADR	EQUITY	83170A206	26	7,800	SH	DEFINED	1		7,800	
SMITH A O CORP	EQUITY	831865209	9396	322,600	SH	DEFINED	2		322,600	
SMITH INTERNATIONAL, INC.	EQUITY	832110100	3957	135,002	SH	DEFINED	1		135,002	
SMITH INTL INC	EQUITY	832110100	11859	404,600	SH	DEFINED	2		404,600	
SMITH, A.O. CORP.	EQUITY	831865209	160	5,641	SH	DEFINED	1		5,641	
SMITHFIELD FOODS INC	EQUITY	832248108	2291	145,902	SH	DEFINED	1		145,902	
SMURFIT-STONE CONTAINER CORP.	EQUITY	832727101	20939	1,665,761	SH	DEFINED	1		1,665,761	
SNAP-ON, INC.	EQUITY	833034101	594	25,852	SH	DEFINED	1		25,852	
Sociedad Química y Minera Chile - ADR	EQUITY	833635105	523	27,400	SH	DEFINED	1		27,400	
SOLA INTERNATIONAL, INC.	EQUITY	834092108	74	7,387	SH	DEFINED	1		7,387	
SOLETRON CORP.	EQUITY	834182107	848	402,073	SH	DEFINED	1		402,073	
SOLUTIA, INC.	EQUITY	834376105	907	173,783	SH	DEFINED	1		173,783	
SOMERA COMMUNICATIONS INC	EQUITY	834458101	22	10,653	SH	DEFINED	1		10,653	
SONG NETWORKS HLDG ADR	EQUITY	83544Q101	5	140,901	SH	DEFINED	1		140,901	
SONIC AUTOMOTIVE INC	EQUITY	835456102	6	360	SH	DEFINED	1		360	
SONIC CORP.	EQUITY	835451105	285	12,338	SH	DEFINED	1		12,338	
SONIC INNOVATIONS INC	EQUITY	83545M109	19	3,685	SH	DEFINED	1		3,685	
SONICBLUE INC	EQUITY	83546Q109	7	29,108	SH	DEFINED	1		29,108	
SONICWALL INC	EQUITY	835470105	48	17,339	SH	DEFINED	1		17,339	
SONOCO PRODUCTS CO.	EQUITY	835495102	2742	128,695	SH	DEFINED	1		128,695	
SONOSIGHT, INC.	EQUITY	835686104	55	4,785	SH	DEFINED	1		4,785	
SONUS NETWORKS INC	EQUITY	835916107	13	61,385	SH	DEFINED	1		61,385	
SOTHEYB'S HOLDINGS, INC. CLASS A	EQUITY	835898107	674	96,334	SH	DEFINED	1		96,334	
SOUNDVIEW TECHNOLOGY GROUP	EQUITY	83611Q109	33	25,187	SH	DEFINED	1		25,187	
SOURCECORP	EQUITY	836167106	105	5,168	SH	DEFINED	1		5,168	
SOUTH FINANCIAL GROUP INC.	EQUITY	837841105	288	13,671	SH	DEFINED	1		13,671	
SOUTH JERSEY INDUSTRIES, INC.	EQUITY	838518108	133	4,069	SH	DEFINED	1		4,069	
SOUTHERN CO	EQUITY	842587107	30097	1,045,750	SH	DEFINED	1		1,045,750	
SOUTHERN CO	EQUITY	842587107	2633	91,500	SH	DEFINED	2		91,500	
SOUTHERN PERU COPPER CORP.	EQUITY	843611104	66	4,788	SH	DEFINED	1		4,788	
SOUTHERN UNION CO.	EQUITY	844030106	156	13,762	SH	DEFINED	1		13,762	
SOUTHTRUST CORP.	EQUITY	844730101	3742	154,296	SH	DEFINED	1		154,296	
SOUTHWEST AIRLINES CO.	EQUITY	844741108	4481	343,110	SH	DEFINED	1		343,110	
SOUTHWEST BANCORP INC	EQUITY	844767103	44	1,737	SH	DEFINED	1		1,737	
SOUTHWEST BANCORPORATION OF TX	EQUITY	84476R109	349	9,590	SH	DEFINED	1		9,590	
SOUTHWEST GAS CORP	EQUITY	844895102	248	11,164	SH	DEFINED	1		11,164	
SOUTHWEST WTR CO	EQUITY	845331107	45	3,145	SH	DEFINED	1		3,145	
SOUTHWESTERN ENERGY CO.	EQUITY	845467109	104	8,691	SH	DEFINED	1		8,691	
SOVEREIGN BANCORP, INC.	EQUITY	845905108	4489	347,968	SH	DEFINED	1		347,968	
SOVRAN SELF STORAGE, INC.	EQUITY	84610H108	129	4,249	SH	DEFINED	1		4,249	
SPANISH BROADCASTING SYS, INC. CLASS	EQUITY	846425882	80	12,246	SH	DEFINED	1		12,246	
SPARTAN MTRS INC	EQUITY	846819100	35	3,060	SH	DEFINED	1		3,060	
SPARTECH CORP.	EQUITY	847220209	106	4,996	SH	DEFINED	1		4,996	
SPECTRALINK CORP	EQUITY	847580107	32	5,692	SH	DEFINED	1		5,692	
SPECTRIAN CORP.	EQUITY	847608106	11	3,895	SH	DEFINED	1		3,895	
SPEECHWORKS INTERNATIONAL	EQUITY	84764M101	20	8,756	SH	DEFINED	1		8,756	
SPEEDFAM-IPEC INC	EQUITY	847705100	34	9,125	SH	DEFINED	1		9,125	
SPEEDWAY MOTORSPORTS	EQUITY	847788106	109	4,627	SH	DEFINED	1		4,627	
SPHERION CORPORATION	EQUITY	848420105	141	19,976	SH	DEFINED	1		19,976	
SPINNAKER EXPLORATION CO	EQUITY	84855W109	227	7,913	SH	DEFINED	1		7,913	
SPORTS AUTH INC	EQUITY	849176102	66	11,113	SH	DEFINED	1		11,113	
SPORTS RESORTS INTL INC	EQUITY	84918U108	35	8,284	SH	DEFINED	1		8,284	
SPRINT CORP. FON GROUP	EQUITY	852061100	3488	382,490	SH	DEFINED	1		382,490	
SPRINT CORP. PCS GROUP	EQUITY	852061506	912	465,244	SH	DEFINED	1		465,244	
SPS TECHNOLOGIES, INC.	EQUITY	784626103	104	4,178	SH	DEFINED	1		4,178	
SPSS, INC.	EQUITY	78462K102	47	4,038	SH	DEFINED	1		4,038	
SPX CORP	EQUITY	784635104	3784	37,500	SH	DEFINED	2		37,500	

SPX CORP.	EQUITY	784635104	33101	328,060	SH	DEFINED	1		328,060	
SRA INTERNATIONAL CL A	EQUITY	78464R105	49	1,708	SH	DEFINED	1		1,708	
SS&C TECHNOLOGIES INC	EQUITY	85227Q100	21	2,668	SH	DEFINED	1		2,668	
ST FRANCIS CAPITAL CORP.	EQUITY	789374105	56	2,452	SH	DEFINED	1		2,452	
St Jude Medical	EQUITY	790849103	357	10,000	SH	DEFINED	4		10,000	
ST JUDE MEDICAL, INC.	EQUITY	790849103	4027	112,814	SH	DEFINED	1		112,814	
ST. MARY LAND & EXPLORATION	EQUITY	792228108	226	9,444	SH	DEFINED	1		9,444	
ST. PAUL COMPANIES, INC.	EQUITY	792860108	3422	119,164	SH	DEFINED	1		119,164	
STAGE STORES INC	EQUITY	85254C305	147	6,777	SH	DEFINED	1		6,777	
STAMPS.COM INC	EQUITY	852857101	50	11,893	SH	DEFINED	1		11,893	
STANCorp FINANCIAL GROUP, INC.	EQUITY	852891100	2086	39,429	SH	DEFINED	1		39,429	
STANDARD & POOR'S DEPOSITARY SPDR	EQUITY	78462F103	4167	50,950	SH	DEFINED	1		50,950	
STANDARD COML CORP. COM	EQUITY	853258101	64	3,809	SH	DEFINED	1		3,809	
STANDARD MICROSYSTEMS CORP.	EQUITY	853626109	75	4,908	SH	DEFINED	1		4,908	
STANDARD MOTOR PRODUCTS, INC.	EQUITY	853666105	25	2,346	SH	DEFINED	1		2,346	
STANDARD PACIFIC CORP.	EQUITY	85375C101	255	10,912	SH	DEFINED	1		10,912	
STANDARD REGISTER CO.	EQUITY	853887107	141	5,887	SH	DEFINED	1		5,887	
STANDEX INTERNATIONAL CORP.	EQUITY	854231107	75	3,677	SH	DEFINED	1		3,677	
STANLEY FURNITURE CO INC	EQUITY	854305208	37	1,738	SH	DEFINED	1		1,738	
STANLEY WORKS	EQUITY	854616109	1227	37,565	SH	DEFINED	1		37,565	
STAPLES, INC.	EQUITY	855030102	3067	239,834	SH	DEFINED	1		239,834	
STARBUCKS CORP.	EQUITY	855244109	5092	246,697	SH	DEFINED	1		246,697	
STARRETT L S CO	EQUITY	855668109	34	2,207	SH	DEFINED	1		2,207	
STARTEK INC	EQUITY	85569C107	78	3,522	SH	DEFINED	1		3,522	
STARWOOD HOTELS & RESORTS WW	EQUITY	85590A203	2081	93,338	SH	DEFINED	1		93,338	
STATE AUTO FINANCIAL CORP.	EQUITY	855707105	65	4,305	SH	DEFINED	1		4,305	
STATE BANCORP INC	EQUITY	855716106	44	2,488	SH	DEFINED	1		2,488	
STATE STREET CORP.	EQUITY	857477103	5523	142,930	SH	DEFINED	1		142,930	
STATEN ISLAND BANCORP, INC.	EQUITY	857550107	326	18,725	SH	DEFINED	1		18,725	
STATION CASINOS, INC.	EQUITY	857689103	199	11,702	SH	DEFINED	1		11,702	
STEEL DYNAMICS, INC.	EQUITY	858119100	142	10,826	SH	DEFINED	1		10,826	
STEELCASE INC-CL A	EQUITY	858155203	5	435	SH	DEFINED	1		435	
STEIN MART, INC.	EQUITY	858375108	43	7,419	SH	DEFINED	1		7,419	
STEINWAY MUSICAL INSTRUMENTS	EQUITY	858495104	27213	1,772,840	SH	DEFINED	1		1,772,840	
STEPAN CO.	EQUITY	858586100	57	2,138	SH	DEFINED	1		2,138	
STERICYCLE INC	EQUITY	858912108	4572	134,800	SH	DEFINED	2		134,800	
STERICYCLE INC COM	EQUITY	858912108	45350	1336972	SH	Sole	3	1298804		38168
STERICYCLE, INC.	EQUITY	858912108	387	11,400	SH	DEFINED	1		11,400	
STERIS CORP COM	EQUITY	859152100	2284	91,699	SH	DEFINED	1		91,699	
STERLING BANCORP	EQUITY	859158107	78	2,958	SH	DEFINED	1		2,958	
STERLING BANCSHARES, INC.	EQUITY	858907108	169	12,936	SH	DEFINED	1		12,936	
STERLING FINANCIAL CORP	EQUITY	859317109	134	5,726	SH	DEFINED	1		5,726	
STERLING FINL CORP WAS	EQUITY	859319105	72	3,953	SH	DEFINED	1		3,953	
STEVEN MADDEN, LTD.	EQUITY	556269108	45	3,132	SH	DEFINED	1		3,132	
STEWART & STEVENSON SERVICES	EQUITY	860342104	95	9,664	SH	DEFINED	1		9,664	
STEWART ENTERPRISES, INC.	EQUITY	860370105	167	32,730	SH	DEFINED	1		32,730	
STEWART INFORMATION SERVICES COM	EQUITY	860372101	123	5,744	SH	DEFINED	1		5,744	
STILLWATER MINING CO.	EQUITY	86074Q102	88	14,642	SH	DEFINED	1		14,642	
STILLWELL FINANCIAL INC	EQUITY	860831106	1259	104,303	SH	DEFINED	1		104,303	
STONE ENERGY CORP.	EQUITY	861642106	235	7,244	SH	DEFINED	1		7,244	
STONERIDGE, INC.	EQUITY	86183P102	74	4,363	SH	DEFINED	1		4,363	
STORAGE TECHNOLOGY CORP.	EQUITY	862111200	1484	141,212	SH	DEFINED	1		141,212	
STORAGENETWORKS INC	EQUITY	86211E103	28	22,420	SH	DEFINED	1		22,420	
STRATEX NETWORKS INC	EQUITY	86279T109	33	27,988	SH	DEFINED	1		27,988	
STRATOS LIGHTWAVE INC.	EQUITY	863100103	9	24,718	SH	DEFINED	1		24,718	
STRATTEC SEC CORP	EQUITY	863111100	62	1,207	SH	DEFINED	1		1,207	
STRAYER ED INC COM	EQUITY	863236105	4480	75300	SH	Sole	3	75300		
STRAYER EDUCATION, INC	EQUITY	863236105	148	2,495	SH	DEFINED	1		2,495	
STRIDE RITE CORP.	EQUITY	863314100	107	13,485	SH	DEFINED	1		13,485	
STRYKER CORP.	EQUITY	863667101	5035	87,414	SH	DEFINED	1		87,414	
STUDENT LOAN CORP.	EQUITY	863902102	5	58	SH	DEFINED	1		58	
STURM, RUGER & CO., INC.	EQUITY	864159108	3436	281,648	SH	DEFINED	1		281,648	
SUFFOLK BANCORP	EQUITY	864739107	128	3,987	SH	DEFINED	1		3,987	
SUMMIT BANCSHARES INC	EQUITY	866011109	37	1,779	SH	DEFINED	1		1,779	

SUMMIT PROPERTIES, INC.	EQUITY	866239106	1906	98,231	SH	DEFINED	1	98,231	
SUN BANCORP INC	EQUITY	86663B102	66	3,835	SH	DEFINED	1	3,835	
SUN COMMUNITIES, INC.	EQUITY	866674104	185	5,032	SH	DEFINED	1	5,032	
SUN MICROSYSTEMS, INC.	EQUITY	866810104	4279	1,652,202	SH	DEFINED	1	1,652,202	
SUNCOR ENERGY INC COM	EQUITY	867229106	30608	1805808	SH	Sole	3	1543500	262308
SUNGARD DATA SYS INC	EQUITY	867363103	24632	1266430	SH	Sole	3	1187336	79094
SUNGARD DATA SYSTEMS, INC.	EQUITY	867363103	2419	124,388	SH	DEFINED	1		124,388
SUNOCO, INC.	EQUITY	86764P109	1012	33,560	SH	DEFINED	1		33,560
SUNRISE ASSISTED LIVING, INC.	EQUITY	86768K106	130	6,050	SH	DEFINED	1		6,050
SUNTRON CORP	EQUITY	86789P100	3	850	SH	DEFINED	1		850
SUNTRUST BANKS, INC.	EQUITY	867914103	10087	164,071	SH	DEFINED	1		164,071
SUPERGEN, INC.	EQUITY	868059106	17	9,960	SH	DEFINED	1		9,960
SUPERIOR ENERGY SERVICES, INC.	EQUITY	868157108	107	16,502	SH	DEFINED	1		16,502
SUPERIOR FINANCIAL CORP	EQUITY	868161100	44	2,361	SH	DEFINED	1		2,361
SUPERIOR INDS INTL INC COM	EQUITY	868168105	48747	1035414	SH	Sole	3	1003996	31418
SUPERIOR INDUSTRIES INTL, INC.	EQUITY	868168105	1988	42,228	SH	DEFINED	1		42,228
SUPERTEX INC	EQUITY	868532102	37	3,519	SH	DEFINED	1		3,519
SUPERVALU, INC.	EQUITY	868536103	955	59,103	SH	DEFINED	1		59,103
SUREBEAM CORP CL A	EQUITY	86866R102	10	5,295	SH	DEFINED	1		5,295
SUREWEST COMMUNICATION	EQUITY	868733106	132	4,511	SH	DEFINED	1		4,511
SURMODICS INC	EQUITY	868873100	144	4,530	SH	DEFINED	1		4,530
SUSQUEHANNA BANCSHARES, INC.	EQUITY	869099101	289	13,368	SH	DEFINED	1		13,368
SWIFT ENERGY CO.	EQUITY	870738101	81	7,824	SH	DEFINED	1		7,824
SWIFT TRANSN CO COM	EQUITY	870756103	21478	1376768	SH	Sole	3	1354768	22000
SWIFT TRANSPORTATION CO., INC.	EQUITY	870756103	1776	113,834	SH	DEFINED	1		113,834
SWS GROUP INC	EQUITY	78503N107	56	4,592	SH	DEFINED	1		4,592
SYBASE, INC.	EQUITY	871130100	1896	163,158	SH	DEFINED	1		163,158
SYBRON DENTAL SPECIALTIES INC.	EQUITY	871142105	180	12,878	SH	DEFINED	1		12,878
SYCAMORE NETWORKS, INC	EQUITY	871206108	127	53,987	SH	DEFINED	1		53,987
SYKES ENTERPRISES, INC.	EQUITY	871237103	259	61,528	SH	DEFINED	1		61,528
SYLVAN LEARNING SYSTEMS, INC.	EQUITY	871399101	875	63,951	SH	DEFINED	1		63,951
SYMANTEC CORP	EQUITY	871503108	4036	120,000	SH	DEFINED	2		120,000
SYMANTEC CORP.	EQUITY	871503108	18531	551,011	SH	DEFINED	1		551,011
SYMBOL TECHNOLOGIES, INC.	EQUITY	871508107	796	103,836	SH	DEFINED	1		103,836
SYMX TECHNOLOGIES INC.	EQUITY	87155S108	81	7,779	SH	DEFINED	1		7,779
SYNAPTICS INC	EQUITY	87157D109	8	1,697	SH	DEFINED	1		1,697
SYNCOR INTERNATIONAL	EQUITY	87157J106	2916	90,822	SH	DEFINED	1		90,822
SYNOPSIS INC.	EQUITY	871607107	3960	103,790	SH	DEFINED	1		103,790
SYNOVUS FINANCIAL CORP.	EQUITY	87161C105	2693	130,603	SH	DEFINED	1		130,603
SYNPLICITY INC	EQUITY	87160Y108	14	3,244	SH	DEFINED	1		3,244
SYNTEL, INC.	EQUITY	87162H103	22	1,896	SH	DEFINED	1		1,896
SYNTROLEUM CORPORATION	EQUITY	871630109	11	6,660	SH	DEFINED	1		6,660
SYPRIS SOLUTIONS INC	EQUITY	871655106	18	1,687	SH	DEFINED	1		1,687
SYSCO CORP.	EQUITY	871829107	10282	362,155	SH	DEFINED	1		362,155
SYSTEMS & COMPUTER TECHNOLOGY	EQUITY	871873105	74	10,519	SH	DEFINED	1		10,519
T HQ INC	EQUITY	872443403	4160	200,000	SH	DEFINED	2		200,000
T ROWE PRICE GROUP INC.	EQUITY	74144T108	1686	67,564	SH	DEFINED	1		67,564
TAIWAN FUND	EQUITY	874036106	556	69,750	SH	DEFINED	1		69,750
TAIWAN SEMICONDUCTOR-SP ADR	EQUITY	874039100	196	30,800	SH	DEFINED	1		30,800
TAKE-TWO INTERACTIVE SOFTWARE	EQUITY	874054109	372	12,819	SH	DEFINED	1		12,819
TALBOTS INC	EQUITY	874161102	9	319	SH	DEFINED	1		319
TALBOTS INC	EQUITY	874161102	1540	55,000	SH	DEFINED	2		55,000
TALK AMERICA HLDGS INC	EQUITY	87426R103	54	23,373	SH	DEFINED	1		23,373
TALX CORP	EQUITY	874918105	55	4,181	SH	DEFINED	1		4,181
TANGER FACTORY OUTLET CTRS	EQUITY	875465106	49	1,757	SH	DEFINED	1		1,757
TANOX INC	EQUITY	87588Q109	86	8,146	SH	DEFINED	1		8,146
TANOX INC	EQUITY	87588Q109	525	50,000	SH	DEFINED	2		50,000
TARGET CORP	EQUITY	87612E106	8172	274,600	SH	DEFINED	2		274,600
TARGET CORPORATION	EQUITY	87612E106	13162	445,870	SH	DEFINED	1		445,870
TASTY BAKING CO	EQUITY	876553306	35	2,740	SH	DEFINED	1		2,740
TAUBMAN CENTERS, INC.	EQUITY	876664103	139	9,739	SH	DEFINED	1		9,739
TBC CORP.	EQUITY	872180104	60	5,744	SH	DEFINED	1		5,744
TCF FINANCIAL CORP.	EQUITY	872275102	4222	99,732	SH	DEFINED	1		99,732
TECH DATA CORP.	EQUITY	878237106	1983	75,115	SH	DEFINED	1		75,115

TECHE CORP.	EQUITY	878377100	463	14,114	SH	DEFINED	1		14,114	
TECHNE CORP COM	EQUITY	878377100	12296	375000	SH	Sole	3	368800		6200
TECHNICAL OLYMPIC USA INC	EQUITY	878483106	5	317	SH	DEFINED	1		317	
TECHNITROL, INC.	EQUITY	878555101	203	13,604	SH	DEFINED	1		13,604	
Technology Select Sector (SPDR)	EQUITY	81369Y803	473	40,000	SH	DEFINED	4		40,000	
TECO ENERGY, INC.	EQUITY	872375100	5000	314,872	SH	DEFINED	1		314,872	
TECUMSEH PRODUCTS CO. CLASS A	EQUITY	878895200	1239	29,528	SH	DEFINED	1		29,528	
TEJON RANCH CO.	EQUITY	879080109	58	2,368	SH	DEFINED	1		2,368	
TEKELEC	EQUITY	879101103	136	15,750	SH	DEFINED	1		15,750	
TEKTRONIX, INC.	EQUITY	879131100	647	39,409	SH	DEFINED	1		39,409	
Telebras - Spons ADR Pfd Block	EQUITY	879287308	349	5,500	SH	DEFINED	1		5,500	
TELEDYNE TECHNOLOGIES INC	EQUITY	879360105	187	10,293	SH	DEFINED	1		10,293	
TELEFLEX INC.	EQUITY	879369106	2383	52,286	SH	DEFINED	1		52,286	
TELEFONICA S.A. SPON ADR	EQUITY	879382208	2	102	SH	DEFINED	1		102	
TELEFONOS DE MEXICO CL L-TELMEX	EQUITY	879403780	5905	175,200	SH	DEFINED	1		175,200	
TELEKOMUNIKASI INDONESIA - SP ADR	EQUITY	715684106	3198	430,430	SH	DEFINED	1		430,430	
TELEPHONE AND DATA SYSTEMS	EQUITY	879433100	3943	78,155	SH	DEFINED	1		78,155	
TELETECH HOLDINGS	EQUITY	879939106	83	13,226	SH	DEFINED	1		13,226	
TELIK INC	EQUITY	87959M109	108	8,745	SH	DEFINED	1		8,745	
TELIK INC	EQUITY	87959M109	619	50,000	SH	DEFINED	2		50,000	
TELLABS, INC.	EQUITY	879664100	839	206,025	SH	DEFINED	1		206,025	
TELLIUM INC	EQUITY	87967E107	10	26,477	SH	DEFINED	1		26,477	
TEMPLE-INLAND INC.	EQUITY	879868107	905	23,419	SH	DEFINED	1		23,419	
Tenet Healthcare Corp	EQUITY	88033G100	2228	45,000	SH	DEFINED	4		45,000	
TENET HEALTHCARE CORP	EQUITY	88033G100	5940	120,000	SH	DEFINED	2		120,000	
TENET HEALTHCARE CORP.	EQUITY	88033G100	12753	257,640	SH	DEFINED	1		257,640	
TENNANT CO.	EQUITY	880345103	99	3,050	SH	DEFINED	1		3,050	
TENNECO AUTOMOTIVE INC	EQUITY	880349105	54	12,824	SH	DEFINED	1		12,824	
TERADYNE, INC.	EQUITY	880770102	802	83,569	SH	DEFINED	1		83,569	
TERAYON COMMUNICATION	EQUITY	880775101	51	22,078	SH	DEFINED	1		22,078	
TEREX CORP.	EQUITY	880779103	228	13,487	SH	DEFINED	1		13,487	
TERRA INDUSTRIES, INC.	EQUITY	880915103	24	13,219	SH	DEFINED	1		13,219	
TESORO PETROLEUM CORP.	EQUITY	881609101	61	21,935	SH	DEFINED	1		21,935	
TETRA TECH, INC.	EQUITY	88162G103	136	16,988	SH	DEFINED	1		16,988	
TETRA TECHNOLOGIES, INC.	EQUITY	88162F105	90	4,468	SH	DEFINED	1		4,468	
TEVA PHARMACEUTICAL ADR	EQUITY	881624209	1637	24,440	SH	DEFINED	1		24,440	
TEVA PHARMACEUTICAL INDS ADR	EQUITY	881624209	2372	35,500	SH	DEFINED	2		35,500	
TEXAS BIOTECH CORP	EQUITY	88221T104	45	14,861	SH	DEFINED	1		14,861	
TEXAS INDUSTRIES, INC.	EQUITY	882491103	173	7,122	SH	DEFINED	1		7,122	
TEXAS INSTRS INC	EQUITY	882508104	9903	670,450	SH	DEFINED	2		668,100	
TEXAS INSTRUMENTS, INC.	EQUITY	882508104	12473	844,450	SH	DEFINED	1		844,450	
TEXAS REGIONAL BANCSHARES, INC CLASS	EQUITY	882673106	251	7,508	SH	DEFINED	1		7,508	
TEXTRON FINANACIAL CORP	EQUITY	883203101	2201	64,550	SH	DEFINED	1		64,550	
TEXTRON INC	EQUITY	883203101	10177	298,449	SH	DEFINED	2		255	
THE ADVISORY BOARD COMPANY	EQUITY	00762W107	4668	157600	SH	Sole	3	157600		
THE GENLYTE GROUP, INC.	EQUITY	372302109	145	4,104	SH	DEFINED	1		4,104	
THE ST JOE COMPANY	EQUITY	790148100	11	397	SH	DEFINED	1		397	
THE STEAK N SHAKE COMPANY	EQUITY	857873103	85	7,695	SH	DEFINED	1		7,695	
THE TITAN CORPORATION	EQUITY	888266103	996	103,753	SH	DEFINED	1		103,753	
THE YANKEE CANDLE CO.	EQUITY	984757104	158	9,184	SH	DEFINED	1		9,184	
THERAGENICS CORP.	EQUITY	883375107	44	10,104	SH	DEFINED	1		10,104	
THERASENSE INC	EQUITY	883381105	105	7,523	SH	DEFINED	1		7,523	
THERMA-WAVE INC.	EQUITY	88343A108	7	8,375	SH	DEFINED	1		8,375	
THERMO ELECTRON CORP.	EQUITY	883556102	1344	83,327	SH	DEFINED	1		83,327	
THOMAS & BETTS CORP.	EQUITY	884315102	557	39,516	SH	DEFINED	1		39,516	
THOMAS INDUSTRIES, INC.	EQUITY	884425109	122	4,907	SH	DEFINED	1		4,907	
THOMAS NELSON	EQUITY	640376109	24	2,717	SH	DEFINED	1		2,717	
THOR INDUSTRIES, INC.	EQUITY	885160101	181	5,194	SH	DEFINED	1		5,194	
THORATEC LABORATORIES CORP.	EQUITY	885175307	131	16,682	SH	DEFINED	1		16,682	
THORNBURG MORTGAGE INC.	EQUITY	885218107	2145	114,148	SH	DEFINED	1		114,148	
THQ INC	EQUITY	872443403	278	13,363	SH	DEFINED	1		13,363	
THREE RIVS BANCORP INC	EQUITY	88562Q107	46	2,900	SH	DEFINED	1		2,900	
THREE-FIVE SYS INC COM	EQUITY	88554L108	34	7,302	SH	DEFINED	1		7,302	
TIBCO SOFTWARE INC	EQUITY	88632Q103	102	27,219	SH	DEFINED	1		27,219	

TICKETMASTER ONLINE-CITY B	EQUITY	88633P203	7	429	SH	DEFINED	1		429	
TIDEWATER INC	EQUITY	886423102	3560	131,900	SH	DEFINED	2		131,900	
TIDEWATER, INC.	EQUITY	886423102	4777	176,982	SH	DEFINED	1		176,982	
TIER TECHNOLOGIES INC	EQUITY	88650Q100	93	4,904	SH	DEFINED	1		4,904	
TIFFANY & CO.	EQUITY	886547108	1365	63,680	SH	DEFINED	1		63,680	
TIMBERLAND COMPANY	EQUITY	887100105	1576	49,750	SH	DEFINED	1		49,750	
TIME WARNER TELECOM	EQUITY	887319101	12	14,462	SH	DEFINED	1		14,462	
TIMKEN CO.	EQUITY	887389104	12	711	SH	DEFINED	1		711	
TIVO INC	EQUITY	888706108	23	6,258	SH	DEFINED	1		6,258	
TJX COMPANIES, INC.	EQUITY	872540109	3922	230,700	SH	DEFINED	1		230,700	
TMP WORLDWIDE INC.	EQUITY	872941109	478	53,070	SH	DEFINED	1		53,070	
TOLL BROTHERS INC COM	EQUITY	889478103	35066	1612952	SH	Sole	3	1584852		28100
TOLL BROTHERS, INC.	EQUITY	889478103	14	652	SH	DEFINED	1		652	
TOLLGRADE COMMUNICATIONS INC	EQUITY	889542106	34	4,317	SH	DEFINED	1		4,317	
TOMPKINS TRUSTCO INC	EQUITY	890110109	108	2,519	SH	DEFINED	1		2,519	
TOO INC	EQUITY	890333107	268	11,507	SH	DEFINED	1		11,507	
TOO INC	EQUITY	890333107	3627	155,800	SH	DEFINED	2		155,800	
TOOTSIE ROLL INDUSTRIES, INC.	EQUITY	890516107	2034	68,433	SH	DEFINED	1		68,433	
TOPPS CO. INC.	EQUITY	890786106	109	12,595	SH	DEFINED	1		12,595	
TORCHMARK CORP.	EQUITY	891027104	2807	81,937	SH	DEFINED	1		81,937	
TORO CO.	EQUITY	891092108	236	4,188	SH	DEFINED	1		4,188	
TOTAL SYSTEM SERVICE	EQUITY	891906109	96	7,269	SH	DEFINED	1		7,269	
TOUCH AMERICA HOLDINGS INC	EQUITY	891539108	22	35,221	SH	DEFINED	1		35,221	
TOWER AUTOMOTIVE, INC.	EQUITY	891707101	140	20,892	SH	DEFINED	1		20,892	
TOWN & COUNTRY TRUST	EQUITY	892081100	102	4,858	SH	DEFINED	1		4,858	
TOYS R US INC.	EQUITY	892335100	988	97,026	SH	DEFINED	1		97,026	
TRACTOR SUPPLY CO	EQUITY	892356106	147	4,640	SH	DEFINED	1		4,640	
TRAMMELL CROW CO.	EQUITY	89288R106	98	9,988	SH	DEFINED	1		9,988	
TRANS WORLD ENTERTAINMENT CORP	EQUITY	89336Q100	18	5,637	SH	DEFINED	1		5,637	
TRANSACTION SYSTEMS ARCHITECTS CLASS	EQUITY	893416107	356	57,478	SH	DEFINED	1		57,478	
TRANSATLANTIC HOLDINGS INC	EQUITY	893521104	2078166	31,274,130	SH	DEFINED	1		31,274,130	
TRANSATLANTIC HOLDINGS INC	EQUITY	893521104	20	304	SH	DEFINED	1		304	
TRANSCONTINENTAL RLTY	EQUITY	893617209	16	969	SH	DEFINED	1		969	
TRANSKARYOTIC THERAPIES IN	EQUITY	893735100	3879	119,700	SH	DEFINED	2		119,700	
TRANSKARYOTIC THERAPIES INC	EQUITY	893735100	28771	887706	SH	Sole	3	860456		27250
TRANSKARYOTIC THERAPIES, INC.	EQUITY	893735100	307	9,479	SH	DEFINED	1		9,479	
TRANSMETA CORP	EQUITY	89376R109	78	80,247	SH	DEFINED	1		80,247	
TRANSMONTAIGNE, INC.	EQUITY	893934109	24	4,839	SH	DEFINED	1		4,839	
TRANSOCEAN INC	EQUITY	690078109	2839	136,490	SH	DEFINED	1		136,490	
TRANSOCEAN SEDCO FOREX INC.	EQUITY	690078109	9	410	SH	DEFINED	2		410	
TRAVELERS PPTY CAS CORP NE	EQUITY	89420G406	31	2,266	SH	DEFINED	2		2,266	
TRAVELERS PPTY CAS CORP NEW	EQUITY	89420G109	14	1,095	SH	DEFINED	2		1,095	
TRAVELERS PROPERTY CASUALTY	EQUITY	89420G109	5808	429,262	SH	DEFINED	1		429,262	
TRC COS INC	EQUITY	872625108	51	2,957	SH	DEFINED	1		2,957	
TREDEGAR CORP.	EQUITY	894650100	147	8,788	SH	DEFINED	1		8,788	
TREMONT CORP.	EQUITY	894745207	14	437	SH	DEFINED	1		437	
TREX COMPANY, INC.	EQUITY	89531P105	60	2,181	SH	DEFINED	1		2,181	
TRIAD GTY INC COM	EQUITY	895925105	10011	287500	SH	Sole	3	287500		
TRIAD GUARANTY, INC.	EQUITY	895925105	93	2,673	SH	DEFINED	1		2,673	
TRIAD HOSPITALS INC COM	EQUITY	89579K109	68461	1803986	SH	Sole	3	1700542		103444
TRIAD HOSPITALS, INC.	EQUITY	89579K109	3753	98,893	SH	DEFINED	1		98,893	
TRIANGLE PHARMACEUTICALS, INC.	EQUITY	89589H104	29	10,646	SH	DEFINED	1		10,646	
TRIARC COMPANIES INC. CLASS A	EQUITY	895927101	102	4,509	SH	DEFINED	1		4,509	
Tribune Co	EQUITY	896047107	627	15,000	SH	DEFINED	4		15,000	
TRIBUNE CO NEW	EQUITY	896047107	3186	76,200	SH	DEFINED	2		76,200	
TRIBUNE CO.	EQUITY	896047107	5477	131,000	SH	DEFINED	1		131,000	
TRICO BANCSHARES	EQUITY	896095106	43	1,712	SH	DEFINED	1		1,712	
TRICO MARINE SERVICES, INC.	EQUITY	896106101	19	7,467	SH	DEFINED	1		7,467	
TRIKON TECHNOLOGIES INC	EQUITY	896187408	20	3,496	SH	DEFINED	1		3,496	
TRIMBLE NAVIGATION LTD.	EQUITY	896239100	85	8,542	SH	DEFINED	1		8,542	
TRIMERIS INC	EQUITY	896263100	201	4,494	SH	DEFINED	1		4,494	
TRINITY INDUSTRIES, INC.	EQUITY	896522109	1196	72,637	SH	DEFINED	1		72,637	
TRIPATH IMAGIN INC	EQUITY	896942109	17	7,471	SH	DEFINED	1		7,471	
TRIPOS INC	EQUITY	896928108	19	2,481	SH	DEFINED	1		2,481	

TRIQUINT SEMICONDUCTOR INC	EQUITY	89674K103	1587	449,700	SH	DEFINED	2		449,700
TRIQUINT SEMICONDUCTOR, INC.	EQUITY	89674K103	772	218,819	SH	DEFINED	1		218,819
TRITON PCS HOLDINGS	EQUITY	89677M106	14	6,602	SH	DEFINED	1		6,602
TRIUMPH GROUP, INC.	EQUITY	896818101	133	4,752	SH	DEFINED	1		4,752
TRIZEC PROPERTIES INC	EQUITY	89687P107	15	1,301	SH	DEFINED	1		1,301
TRIZETTO GROUP INC	EQUITY	896882107	51	10,258	SH	DEFINED	1		10,258
TROPICAL SPORTSWEAR INT'L	EQUITY	89708P102	23	1,774	SH	DEFINED	1		1,774
TROY FINANCIAL CORP	EQUITY	897329108	74	2,849	SH	DEFINED	1		2,849
TRUST CO. OF NEW JERSEY	EQUITY	898304100	161	6,308	SH	DEFINED	1		6,308
TRUSTCO BANK CORP. NY	EQUITY	898349105	259	24,531	SH	DEFINED	1		24,531
TRUSTMARK CORP.	EQUITY	898402102	453	19,890	SH	DEFINED	1		19,890
TRW INC.	EQUITY	872649108	3312	56,568	SH	DEFINED	1		56,568
TTM TECHONOLOGIES	EQUITY	87305R109	8	5,220	SH	DEFINED	1		5,220
TUBOS DE ACERO DE MEX-SP ADR	EQUITY	898592506	766	88,980	SH	DEFINED	1		88,980
TUESDAY MORNING CORPORATION	EQUITY	899035505	51	2,807	SH	DEFINED	1		2,807
TULARIK INC	EQUITY	899165104	89	12,985	SH	DEFINED	1		12,985
TUPPERWARE CORP.	EQUITY	899896104	1359	81,783	SH	DEFINED	1		81,783
TURNSTONE SYSTEMS INC	EQUITY	900423104	26	11,931	SH	DEFINED	1		11,931
TV AZTECA S.A.-SPONS ADR	EQUITY	901145102	29	6,000	SH	DEFINED	1		6,000
TWEETER HOME ENTERTAINMENT	EQUITY	901167106	45	6,550	SH	DEFINED	1		6,550
TXU Corporation	EQUITY	873168108	5839	140,000	SH	DEFINED	4		140,000
TYCO INTERNATIONAL, LTD.	EQUITY	902124106	12110	858,838	SH	DEFINED	1		858,838
TYLER TECHNOLOGIES INC	EQUITY	902252105	48	10,935	SH	DEFINED	1		10,935
TYSON FOODS, INC. CLASS A	EQUITY	902494103	5455	469,053	SH	DEFINED	1		469,053
U S XPRESS ENTERPRISES	EQUITY	90338N103	18	1,888	SH	DEFINED	1		1,888
U.S. BANCORP, INC.	EQUITY	902973304	40569	2,183,491	SH	DEFINED	1		2,183,491
U.S. RESTAURANT PROPERTIES INC	EQUITY	902971100	95	6,642	SH	DEFINED	1		6,642
U.S.B. HOLDING CO., INC.	EQUITY	902910108	75	4,068	SH	DEFINED	1		4,068
UAL CORP	EQUITY	902549500	69	32,223	SH	DEFINED	1		32,223
UBIQUITEL INC	EQUITY	903474302	5	19,911	SH	DEFINED	1		19,911
UCBH HOLDINGS INC	EQUITY	902627308	242	6,153	SH	DEFINED	1		6,153
UGI CORP.	EQUITY	902681105	339	9,338	SH	DEFINED	1		9,338
UICI	EQUITY	902737105	213	13,094	SH	DEFINED	1		13,094
UIL HOLDINGS CORP.	EQUITY	902748102	3818	107,688	SH	DEFINED	1		107,688
ULTICOM INC	EQUITY	903844108	20	3,597	SH	DEFINED	1		3,597
ULTIMATE ELECTRONIS, INC.	EQUITY	903849107	48	3,733	SH	DEFINED	1		3,733
ULTRATECH STEPPER, INC.	EQUITY	904034105	62	7,670	SH	DEFINED	1		7,670
UMB FINANCIAL CORP.	EQUITY	902788108	218	5,587	SH	DEFINED	1		5,587
UMPQUA HOLDINGS CORP	EQUITY	904214103	111	6,782	SH	DEFINED	1		6,782
UNIFI, INC.	EQUITY	904677101	552	87,995	SH	DEFINED	1		87,995
UNIFIRST CORP.	EQUITY	904708104	63	2,646	SH	DEFINED	1		2,646
UNILAB CORP	EQUITY	904763208	133	6,323	SH	DEFINED	1		6,323
UNION ACCEP CORP	EQUITY	904832102	13	3,342	SH	DEFINED	1		3,342
UNION BANKSHARES CORP	EQUITY	905399101	64	2,554	SH	DEFINED	1		2,554
UNION PACIFIC CORP.	EQUITY	907818108	6266	108,270	SH	DEFINED	1		108,270
UNION PLANTERS CORP	EQUITY	908068109	2397	87,275	SH	DEFINED	1		87,275
UNIONBANCAL CORP	EQUITY	908906100	31	735	SH	DEFINED	1		735
UNISOURCE ENERGY CORP.	EQUITY	909205106	148	9,679	SH	DEFINED	1		9,679
UNISYS CORP.	EQUITY	909214108	1194	170,617	SH	DEFINED	1		170,617
UNIT CORP.	EQUITY	909218109	234	12,240	SH	DEFINED	1		12,240
UNITED AUTO GROUP INC	EQUITY	909440109	2539	200,500	SH	DEFINED	2		200,500
UNITED AUTO GROUP, INC.	EQUITY	909440109	80	5,723	SH	DEFINED	1		5,723
UNITED BANKSHARES INC. WV	EQUITY	909907107	360	12,422	SH	DEFINED	1		12,422
UNITED CMNTY BKS BLAIR	EQUITY	90984P105	137	5,632	SH	DEFINED	1		5,632
UNITED COMMUNITY FINANCIAL CO	EQUITY	909839102	94	10,613	SH	DEFINED	1		10,613
UNITED DEFENSE INDS IN	EQUITY	91018B104	169	7,162	SH	DEFINED	1		7,162
UNITED DOMINION REALTY TRUST	EQUITY	910197102	1558	97,953	SH	DEFINED	1		97,953
UNITED DOMINION RLTYR COM	EQUITY	910197102	19151	1203700	SH	Sole	3	997368	206332
UNITED FIRE & CASUALTY CO.	EQUITY	910331107	83	2,444	SH	DEFINED	1		2,444
UNITED HEALTHCARE CORP	EQUITY	91324P102	11312	129,690	SH	DEFINED	1		129,690
UNITED INDUSTRIAL CORP	EQUITY	910671106	65	3,237	SH	DEFINED	1		3,237
UNITED MICROELECTRONICS-ADR	EQUITY	910873207	168	47,495	SH	DEFINED	1		47,495
UNITED NATIONAL BANCORP	EQUITY	910909100	96	4,664	SH	DEFINED	1		4,664
UNITED NATURAL FOODS, INC.	EQUITY	911163103	149	6,465	SH	DEFINED	1		6,465

UNITED ONLINE INC	EQUITY	911268100	68	7,060	SH	DEFINED	1		7,060	
UNITED PARCEL SERVICE CLASS -B	EQUITY	911312106	30725	491,360	SH	DEFINED	1		491,360	
UNITED PARCEL SVC INC	EQUITY	911312106	13754	219,960	SH	DEFINED	2		217,600	
UNITED RENTALS, INC.	EQUITY	911363109	859	101,745	SH	DEFINED	1		101,745	
UNITED STATES STEEL CORP	EQUITY	912909108	523	45,084	SH	DEFINED	1		45,084	
UNITED STATIONERS, INC.	EQUITY	913004107	268	10,185	SH	DEFINED	1		10,185	
UNITED SURGICAL PARTNE	EQUITY	913016309	114	5,141	SH	DEFINED	1		5,141	
UNITED SURGICAL PARTNERS	EQUITY	913016309	2431	110,000	SH	DEFINED	2		110,000	
UNITED SURGICAL PRTRNS COM	EQUITY	913016309	32777	1483100	SH	Sole	3	1465400		17700
UNITED TECHNOLOGIES CORP	EQUITY	913017109	8914	157,800	SH	DEFINED	2		157,800	
UNITED TECHNOLOGIES CORP.	EQUITY	913017109	11419	202,150	SH	DEFINED	1		202,150	
UNITED THERAPEUTICS CORP.	EQUITY	91307C102	87	5,296	SH	DEFINED	1		5,296	
UNITEDGLOBALCOM INC. CLASS A	EQUITY	913247508	2	1,060	SH	DEFINED	1		1,060	
UNITEDHEALTH GROUP INC	EQUITY	91324P102	298	3,420	SH	DEFINED	2		3,420	
UNITIL CORP	EQUITY	913259107	44	1,604	SH	DEFINED	1		1,604	
UNITRIN, INC.	EQUITY	913275103	2768	90,170	SH	DEFINED	1		90,170	
UNIVERSAL AMER FINANCIAL CORP	EQUITY	913377107	39	7,915	SH	DEFINED	1		7,915	
UNIVERSAL COMPRESSION HLDGS	EQUITY	913431102	91	5,597	SH	DEFINED	1		5,597	
UNIVERSAL CORP.	EQUITY	913456109	1522	43,395	SH	DEFINED	1		43,395	
UNIVERSAL DISPLAY CORP.	EQUITY	91347P105	33	5,408	SH	DEFINED	1		5,408	
UNIVERSAL ELECTRONICS INC.	EQUITY	913483103	42	4,693	SH	DEFINED	1		4,693	
UNIVERSAL FOREST PRODUCTS, INC	EQUITY	913543104	87	4,619	SH	DEFINED	1		4,619	
UNIVERSAL HEALTH REALTY INCOME	EQUITY	91359E105	96	3,706	SH	DEFINED	1		3,706	
UNIVERSAL HEALTH SERVICES - B	EQUITY	913903100	4073	79,636	SH	DEFINED	1		79,636	
UNIVERSITY OF PHOENI	EQUITY	037604204	6	198	SH	DEFINED	1		198	
UNIVISION COMMUNICATIONS, INC.	EQUITY	914906102	4999	-10,327	SH	DEFINED	1		-10,327	
UNIZAN FINANCIAL CORP	EQUITY	91528W101	144	7,491	SH	DEFINED	1		7,491	
UNOCAL CORP.	EQUITY	915289102	3396	108,199	SH	DEFINED	1		108,199	
UNOVA, INC.	EQUITY	91529B106	69	14,032	SH	DEFINED	1		14,032	
UNUMPROVIDENT CORP.	EQUITY	91529Y106	2761	135,665	SH	DEFINED	1		135,665	
URBAN OUTFITTERS, INC.	EQUITY	917047102	61	2,517	SH	DEFINED	1		2,517	
UROLOGIX INC	EQUITY	917273104	22	4,715	SH	DEFINED	1		4,715	
URS CORP.	EQUITY	903236107	80	4,838	SH	DEFINED	1		4,838	
URSTADT BIDDLE [A]	EQUITY	917286205	51	4,301	SH	DEFINED	1		4,301	
US AIRWAYS GROUP, INC.	EQUITY	911905107	13	23,171	SH	DEFINED	1		23,171	
US CELLULAR	EQUITY	911684108	7	244	SH	DEFINED	1		244	
US CONCRETE INC	EQUITY	90333L102	36	6,857	SH	DEFINED	1		6,857	
US ONCOLOGY, INC.	EQUITY	90338W103	202	24,869	SH	DEFINED	1		24,869	
US PHYSICAL THERAPY INC	EQUITY	90337L108	34	3,179	SH	DEFINED	1		3,179	
US UNSIRED INC	EQUITY	90338R104	21	30,212	SH	DEFINED	1		30,212	
USA INTERACTIVE	EQUITY	902984103	267	13,790	SH	DEFINED	1		13,790	
USEC, INC	EQUITY	90333E108	173	27,579	SH	DEFINED	1		27,579	
USFREIGHTWAYS CORP.	EQUITY	916906100	261	9,117	SH	DEFINED	1		9,117	
USG CORP.	EQUITY	903293405	50	12,477	SH	DEFINED	1		12,477	
USINOR SA	EQUITY	912080108	53	22,465	SH	DEFINED	1		22,465	
UST INC	EQUITY	902911106	4641	164,500	SH	DEFINED	2		164,500	
UST INC.	EQUITY	902911106	2111	74,848	SH	DEFINED	1		74,848	
UTI WORLDWIDE INC ORD	EQUITY	687210103	5027	273500	SH	Sole	3	273500		
UTSTARCOM INC	EQUITY	918076100	12	802	SH	DEFINED	1		802	
V. F. CORP.	EQUITY	918204108	1726	47,977	SH	DEFINED	1		47,977	
VAIL RESORTS, INC.	EQUITY	91879Q109	40	2,850	SH	DEFINED	1		2,850	
VALASSIS COMMUNICATIONS, INC.	EQUITY	918866104	2491	71,032	SH	DEFINED	1		71,032	
VALERO ENERGY CORP.	EQUITY	91913Y100	4116	155,502	SH	DEFINED	1		155,502	
VALHI INC	EQUITY	918905100	70	7,130	SH	DEFINED	1		7,130	
VALLEY NATIONAL BANC	EQUITY	919794107	37	1,373	SH	DEFINED	1		1,373	
VALMONT INDUSTRIES, INC.	EQUITY	920253101	107	4,585	SH	DEFINED	1		4,585	
VALSPAR CORP.	EQUITY	920355104	2488	66,704	SH	DEFINED	1		66,704	
VALUE LINE, INC.	EQUITY	920437100	18	460	SH	DEFINED	1		460	
VALUECLICK INC.	EQUITY	92046N102	51	23,320	SH	DEFINED	1		23,320	
VALUEVISION MEDIA INC	EQUITY	92047K107	80	6,844	SH	DEFINED	1		6,844	
VANS, INC.	EQUITY	921930103	36	6,248	SH	DEFINED	1		6,248	
VARCO INTERNATIONAL	EQUITY	922122106	2177	128,655	SH	DEFINED	1		128,655	
VARIAN MEDICAL SYSTEMS INC	EQUITY	92220P105	3898	90,677	SH	DEFINED	1		90,677	
VARIAN SEMICONDUCTOR EQUIPMENT	EQUITY	922207105	171	10,403	SH	DEFINED	1		10,403	

VARIAN, INC.	EQUITY	922206107	1513	54,801	SH	DEFINED	1	54,801	
VASTERA INC	EQUITY	92239N109	23	10,867	SH	DEFINED	1	10,867	
VCA ANTECH INC	EQUITY	918194101	75	6,055	SH	DEFINED	1	6,055	
VECTOR GROUP LTD.	EQUITY	92240M108	3891	309,085	SH	DEFINED	1	309,085	
VECTREN CORP	EQUITY	92240G101	1988	90,380	SH	DEFINED	1	90,380	
VEECO INSTRUMENTS, INC.	EQUITY	922417100	93	8,573	SH	DEFINED	1	8,573	
VENTANA MEDICAL SYSTEMS, INC.	EQUITY	92276H106	80	4,297	SH	DEFINED	1	4,297	
VENTAS, INC.	EQUITY	92276F100	276	20,617	SH	DEFINED	1	20,617	
VERDIAN CORP	EQUITY	92342R203	2970	118,900	SH	DEFINED	2	118,900	
VERIDIAN CORP DEL COM	EQUITY	92342R203	6994	280000	SH	Sole	3	280000	
VERINT SYSTEMS	EQUITY	92343X100	65	7,542	SH	DEFINED	1	7,542	
VERISIGN, INC.	EQUITY	92343E102	148	29,314	SH	DEFINED	1	29,314	
VERITAS DGC, INC.	EQUITY	92343P107	114	10,542	SH	DEFINED	1	10,542	
VERITAS SOFTWARE CORP	EQUITY	923436109	3264	222,500	SH	DEFINED	2	222,500	
VERITAS SOFTWARE CORP.	EQUITY	923436109	2852	194,431	SH	DEFINED	1	194,431	
VERITY INC COM	EQUITY	92343C106	75	7,494	SH	DEFINED	1	7,494	
VERIZON COMMUNICATIONS	EQUITY	92343V104	65881	2,400,913	SH	DEFINED	1	2,400,913	
VERIZON COMMUNICATIONS	EQUITY	92343V104	2138	77,918	SH	DEFINED	2	77,918	
VERICOR INC	EQUITY	925314106	62	7,249	SH	DEFINED	1	7,249	
VERTEX PHARMACEUTICALS, INC.	EQUITY	92532F100	1874	101,341	SH	DEFINED	1	101,341	
VESTA INSURANCE GROUP, INC.	EQUITY	92539I104	29	11,629	SH	DEFINED	1	11,629	
VIACOM INC	EQUITY	925524100	40	975	SH	DEFINED	2	975	
VIACOM INC	EQUITY	925524308	10388	256,213	SH	DEFINED	2	4,113	
VIACOM, INC. CLASS B	EQUITY	925524308	32918	811,795	SH	DEFINED	1	811,795	
VIAD CORP.	EQUITY	92552R109	2426	118,766	SH	DEFINED	1	118,766	
VIASAT, INC.	EQUITY	92552V100	39	6,256	SH	DEFINED	1	6,256	
VIASYS HEALTHCARE INC	EQUITY	92553Q209	136	8,843	SH	DEFINED	1	8,843	
VIB CORP	EQUITY	91823H106	59	3,917	SH	DEFINED	1	3,917	
VICAL INC.	EQUITY	925602104	15	6,452	SH	DEFINED	1	6,452	
VICOR CORP.	EQUITY	925815102	48	6,737	SH	DEFINED	1	6,737	
VIEWPOINT CORP.	EQUITY	92672P108	27	12,582	SH	DEFINED	1	12,582	
VIGNETTE CORPORATION	EQUITY	926734104	64	79,781	SH	DEFINED	1	79,781	
Vimpel-Communications-SP ADR	EQUITY	68370R109	110	4,640	SH	DEFINED	1	4,640	
VINTAGE PETROLEUM, INC.	EQUITY	927460105	178	16,486	SH	DEFINED	1	16,486	
VIRAGE LOGIC CORPORATION	EQUITY	92763R104	34	3,650	SH	DEFINED	1	3,650	
VIRBAC CORP	EQUITY	927649103	15	2,948	SH	DEFINED	1	2,948	
VIRCO MFG CO	EQUITY	927651109	17	1,804	SH	DEFINED	1	1,804	
VIRGINIA FINL CORP	EQUITY	927810101	74	2,471	SH	DEFINED	1	2,471	
VISHAY INTERTECHNOLOGY, INC.	EQUITY	928298108	2059	233,978	SH	DEFINED	1	233,978	
VISTEON CORP	EQUITY	92839U107	2	192	SH	DEFINED	2	192	
VISTEON CORP.	EQUITY	92839U107	636	67,142	SH	DEFINED	1	67,142	
VISX, INC.	EQUITY	928445105	800	86,711	SH	DEFINED	1	86,711	
VITAL SIGNS, INC.	EQUITY	928469105	59	2,000	SH	DEFINED	1	2,000	
VITALWORKS INC	EQUITY	928483106	88	12,113	SH	DEFINED	1	12,113	
VITESSE SEMICONDUCTOR CORP.	EQUITY	928497106	51	75,046	SH	DEFINED	1	75,046	
VITRIA TECHNOLOGY, INC.	EQUITY	92849Q104	20	25,184	SH	DEFINED	1	25,184	
VIVUS	EQUITY	928551100		92	SH	DEFINED	2	92	
VIVUS INC.	EQUITY	928551100	48	11,164	SH	DEFINED	1	11,164	
VODAFONE GROUP PLC -SP ADR	EQUITY	92857W100	15009	1,169,850	SH	DEFINED	1	1,169,850	
VOLT INFORMATION SCIENCES INC.	EQUITY	928703107	41	2,702	SH	DEFINED	1	2,702	
VORNADO	EQUITY	929042109	41	1,040	SH	DEFINED	1	1,040	
VORNADO RLTY TR SH BEN INT	EQUITY	929042109	32815	831800	SH	Sole	3	672952	158848
VOTORANTIM CELULOSE - SPON ADR	EQUITY	92906P106	610	43,700	SH	DEFINED	1	43,700	
VULCAN MATERIALS CO.	EQUITY	929160109	3057	84,551	SH	DEFINED	1	84,551	
VULCAN MATLS CO	EQUITY	929160109	2350	65,000	SH	DEFINED	2	65,000	
W HOLDING COMPANY INC.	EQUITY	929251106	221	13,570	SH	DEFINED	1	13,570	
W. R. BERKLEY CORP.	EQUITY	084423102	19	546	SH	DEFINED	1	546	
W. W. GRAINGER, INC.	EQUITY	384802104	1742	40,947	SH	DEFINED	1	40,947	
WABASH NATIONAL CORP.	EQUITY	929566107	42	7,846	SH	DEFINED	1	7,846	
WABTEC	EQUITY	929740108	164	11,633	SH	DEFINED	1	11,633	
WACHOVIA CORP	EQUITY	929903102	19452	595,050	SH	DEFINED	1	595,050	
WACHOVIA CORP 2ND NEW	EQUITY	929903102	8254	252,500	SH	DEFINED	2	252,500	
WACKENHUT CORRECTIONS CORP.	EQUITY	929798106	34	2,956	SH	DEFINED	1	2,956	
WADDELL & REED FINANCIAL, INC.	EQUITY	930059100	1883	106,635	SH	DEFINED	1	106,635	



WAL MART STORES INC	EQUITY	931142103	30220	613,740	SH	DEFINED	2		2,240	
Walgreen Co	EQUITY	931422109	2461	80,000	SH	DEFINED	4		80,000	
WALGREEN CO.	EQUITY	931422109	14893	484,170	SH	DEFINED	1		484,170	
WALLACE COMPUTER SERVICES INC.	EQUITY	932270101	1192	67,537	SH	DEFINED	1		67,537	
WAL-MART STORES, INC.	EQUITY	931142103	168053	3,412,945	SH	DEFINED	1		3,412,945	
WALT DISNEY	EQUITY	254687106	15080	996,050	SH	DEFINED	1		996,050	
WALTER INDUSTRIES, INC.	EQUITY	933170105	122	9,920	SH	DEFINED	1		9,920	
WARREN BANCORP INC	EQUITY	934710104	1501	96,098	SH	DEFINED	1		96,098	
WARWICK CMNTY BANCORP	EQUITY	936559103	34	1,248	SH	DEFINED	1		1,248	
WASHINGTON FEDERAL I	EQUITY	938824109	21	919	SH	DEFINED	1		919	
WASHINGTON MUTUAL INC	EQUITY	939322103	18733	595,276	SH	DEFINED	1		595,276	
WASHINGTON MUTUAL INC	EQUITY	939322103	167	5,250	SH	DEFINED	2		5,250	
Washington Mutual Savings	EQUITY	939322103	1309	41,600	SH	DEFINED	4		41,600	
WASHINGTON POST CO. CLASS B	EQUITY	939640108	8148	12,555	SH	DEFINED	1		12,555	
WASHINGTON REAL ESTATE INV.	EQUITY	939653101	317	12,492	SH	DEFINED	1		12,492	
WASHINGTON TRUST BANCORP, INC.	EQUITY	940610108	87	4,423	SH	DEFINED	1		4,423	
WASTE CONNECTIONS	EQUITY	941053100	21120	607,075	SH	DEFINED	2		1,575	
WASTE CONNECTIONS, INC.	EQUITY	941053100	327	9,389	SH	DEFINED	1		9,389	
WASTE MANAGEMENT, INC.	EQUITY	94106L109	6109	261,980	SH	DEFINED	1		261,980	
WASTE MGMT INC DEL	EQUITY	94106L109	4031	172,860	SH	DEFINED	2		172,860	
WATCHGUARD TECH. INC.	EQUITY	941105108	39	8,915	SH	DEFINED	1		8,915	
WATER PIK TECHNOLOGIES INC	EQUITY	94113U100	37	3,607	SH	DEFINED	1		3,607	
WATERS CORP.	EQUITY	941848103	1404	57,890	SH	DEFINED	1		57,890	
WATSCO, INC.	EQUITY	942622200	83	5,795	SH	DEFINED	1		5,795	
WATSON PHARMACEUTICALS, INC	EQUITY	942683103	1156	47,181	SH	DEFINED	1		47,181	
WATSON WYATT & CO HOLDINGS	EQUITY	942712100	136	6,816	SH	DEFINED	1		6,816	
WATTS INDUSTRIES, INC., CLASS A	EQUITY	942749102	87	5,304	SH	DEFINED	1		5,304	
WAUSAU-MOSINEE PAPER CORP.	EQUITY	943315101	740	80,297	SH	DEFINED	1		80,297	
WAYPOINT FINANCIAL CORP.	EQUITY	946756103	217	12,866	SH	DEFINED	1		12,866	
WCI COMMUNITIES INC	EQUITY	92923C104	30	2,349	SH	DEFINED	1		2,349	
WD-40 CO.	EQUITY	929236107	157	5,418	SH	DEFINED	1		5,418	
WEATHERFORD INTL LTD	EQUITY	G95089101	1751	47,140	SH	DEFINED	2		47,140	
WEATHERFORD INTL LTD COM	EQUITY	G95089101	16735	450600	SH	Sole	3	390500		60100
WEATHERFORDINTL LTD	EQUITY	G95089101	12311	331,480	SH	DEFINED	1		331,480	
WEBEX COMMUNICATIONS INC (USD)	EQUITY	94767L109	88	7,863	SH	DEFINED	1		7,863	
WEBMD CORPORATION	EQUITY	94769M105	21	4,120	SH	DEFINED	1		4,120	
WEBMETHODS INC	EQUITY	94768C108	74	15,308	SH	DEFINED	1		15,308	
WEBSense INC	EQUITY	947684106	83	7,151	SH	DEFINED	1		7,151	
WEBSense INC	EQUITY	947684106	11931	1027675	SH	Sole	3	1016475		11200
WEBSTER FINANCIAL CORP.	EQUITY	947890109	2149	64,007	SH	DEFINED	1		64,007	
WEIGHT WATCHERS INTL COM	EQUITY	948626106	17670	407520	SH	Sole	3	348000		59520
WEIGHT WATCHERS INTL INC	EQUITY	948626106	14	319	SH	DEFINED	1		319	
WEIGHT WATCHERS INTL INC N	EQUITY	948626106	5420	125,000	SH	DEFINED	2		125,000	
WEINGARTEN REALTY INVESTORS	EQUITY	948741103	24	660	SH	DEFINED	1		660	
WEIS MARKETS INC	EQUITY	948849104	125	3,744	SH	DEFINED	1		3,744	
WELLMAN, INC.	EQUITY	949702104	148	10,816	SH	DEFINED	1		10,816	
WELLPOINT HEALTH NETWORKS INC.	EQUITY	94973H108	5515	75,245	SH	DEFINED	1		75,245	
WELLS FARGO + CO NEW	EQUITY	949746101	21157	439,300	SH	DEFINED	2		439,300	
WELLS FARGO CO.	EQUITY	949746101	37713	783,070	SH	DEFINED	1		783,070	
WELLSFORD REAL PROPERTIES	EQUITY	950240200	31	1,802	SH	DEFINED	1		1,802	
WENDY'S INTERNATIONAL, INC.	EQUITY	950590109	1680	50,744	SH	DEFINED	1		50,744	
WENDYS INTL INC	EQUITY	950590109	5447	164,500	SH	DEFINED	2		164,500	
WERNER ENTERPRISES, INC.	EQUITY	950755108	240	13,054	SH	DEFINED	1		13,054	
WESBANCO, INC.	EQUITY	950810101	172	7,235	SH	DEFINED	1		7,235	
WESCO FINANCIAL CORP	EQUITY	950817106	5	16	SH	DEFINED	1		16	
WESCO INTERNATIONAL, INC.	EQUITY	95082P105	21	4,804	SH	DEFINED	1		4,804	
WEST COAST BANCORP	EQUITY	952145100	81	5,337	SH	DEFINED	1		5,337	
WEST CORPORATION	EQUITY	952355105	4	253	SH	DEFINED	1		253	
WEST MARINE INC	EQUITY	954235107	45	3,514	SH	DEFINED	1		3,514	
WEST PHARMACEUTICAL SERVICES	EQUITY	955306105	95	4,447	SH	DEFINED	1		4,447	
WESTAMERICA BANCORPORATION	EQUITY	957090103	604	15,000	SH	DEFINED	2		15,000	
WESTAMERICA BANCORPORATION	EQUITY	957090103	2446	60,730	SH	DEFINED	1		60,730	
WESTAR ENERGY	EQUITY	95709T100	7588	754,232	SH	DEFINED	1		754,232	
WESTCORP	EQUITY	957907108	80	3,992	SH	DEFINED	1		3,992	

WESTERN DIGITAL CORP.	EQUITY	958102105	307	65,219	SH	DEFINED	1		65,219	
WESTERN GAS RESOURCES, INC.	EQUITY	958259103	1559	49,898	SH	DEFINED	1		49,898	
WESTERN WIRELESS CORP. CLASS A	EQUITY	95988E204	49	18,103	SH	DEFINED	1		18,103	
WESTFIELD FINANCIAL IN	EQUITY	96008D101	25	1,686	SH	DEFINED	1		1,686	
WESTPOINT STEVENS INC. CLASS A	EQUITY	961238102	12	11,826	SH	DEFINED	1		11,826	
WESTPORT RESOURCES	EQUITY	961418100	99	5,434	SH	DEFINED	1		5,434	
WESTWOOD ONE INC	EQUITY	961815107	4344	121,500	SH	DEFINED	2		121,500	
WESTWOOD ONE INC COM	EQUITY	961815107	16725	467842	SH	Sole	3	400000		67842
WESTWOOD ONE, INC.	EQUITY	961815107	5072	141,884	SH	DEFINED	1		141,884	
WET SEAL, INC.	EQUITY	961840105	87	8,663	SH	DEFINED	1		8,663	
WEYERHAEUSER CO.	EQUITY	962166104	4100	93,680	SH	DEFINED	1		93,680	
WFS FINANCIAL, INC.	EQUITY	92923B106	49	2,340	SH	DEFINED	1		2,340	
WGL HOLDINGS INC.	EQUITY	92924F106	1927	80,591	SH	DEFINED	1		80,591	
W-H ENERGY SERVICES INC	EQUITY	92925E108	136	7,864	SH	DEFINED	1		7,864	
WHIRLPOOL CORP.	EQUITY	963320106	1381	30,109	SH	DEFINED	1		30,109	
WHITE ELECTR DESIGNS C	EQUITY	963801105	44	5,940	SH	DEFINED	1		5,940	
WHITEHALL JEWELLERS IN	EQUITY	965063100	40	3,803	SH	DEFINED	1		3,803	
WHITNEY HOLDING CORP.	EQUITY	966612103	18	576	SH	DEFINED	1		576	
WHOLE FOODS MARKET I	EQUITY	966837106	3276	76,471	SH	DEFINED	1		76,471	
WILD OATS MARKETS INC COM	EQUITY	96808B107	1752	193000	SH	Sole	3	193000		
WILD OATS MARKETS, INC.	EQUITY	96808B107	59	6,532	SH	DEFINED	1		6,532	
WILLIAMS COMPANIES, INC.	EQUITY	969457100	515	227,677	SH	DEFINED	1		227,677	
WILLIAMS SONOMA INC	EQUITY	969904101	3041	128,700	SH	DEFINED	2		1,900	
WILLIAMS SONOMA INC COM	EQUITY	969904101	90681	3837557	SH	Sole	3	3621741		215816
WILLIAMS-SONOMA, INC.	EQUITY	969904101	3614	152,944	SH	DEFINED	1		152,944	
WILLOW GROVE BANCORP I	EQUITY	97111W101	19	1,642	SH	DEFINED	1		1,642	
WILMINGTON TRUST CORP	EQUITY	971807102	2518	87,075	SH	DEFINED	1		87,075	
Wilson Greatbatch Tech	EQUITY	972232102	678	24,400	SH	DEFINED	4		24,400	
WILSON GREATBATCH TECH INC	EQUITY	972232102	2674	96200	SH	Sole	3	96200		
WILSON GREATBATCH TECHNOLOGIES	EQUITY	972232102	198	7,105	SH	DEFINED	1		7,105	
WILSONS THE LEATHER EXPERTS	EQUITY	972463103	32	4,539	SH	DEFINED	1		4,539	
WIMM-BILL-DANN FOODS ADR	EQUITY	97263M109	1698	99,300	SH	DEFINED	1		99,300	
WIND RIVER SYSTEMS INC.	EQUITY	973149107	410	127,351	SH	DEFINED	1		127,351	
WINN-DIXIE STORES, INC.	EQUITY	974280109	801	61,086	SH	DEFINED	1		61,086	
WINNEBAGO INDUSTRIES, INC.	EQUITY	974637100	161	4,085	SH	DEFINED	1		4,085	
WINSTON HOTELS INC	EQUITY	97563A102	41	5,727	SH	DEFINED	1		5,727	
WINTRUST FINANCIAL CORP	EQUITY	97650W108	143	4,981	SH	DEFINED	1		4,981	
WIRELESS FACILITIES INC.	EQUITY	97653A103	35	7,861	SH	DEFINED	1		7,861	
WISCONSIN ENERGY CORP.	EQUITY	976657106	3729	153,468	SH	DEFINED	1		153,468	
WITNESS SYS INC COM	EQUITY	977424100	3713	638000	SH	Sole	3	638000		
WITNESS SYSTEMS INC	EQUITY	977424100	27	4,648	SH	DEFINED	1		4,648	
WM. WRIGLEY JR. CO.	EQUITY	982526105	4763	96,250	SH	DEFINED	1		96,250	
WMS INDUSTRIES INC.	EQUITY	929297109	105	7,435	SH	DEFINED	1		7,435	
WOLVERINE WORLD WIDE, INC.	EQUITY	978097103	212	14,110	SH	DEFINED	1		14,110	
WOMEN FIRST HEALTHCARE	EQUITY	978150100	25	5,266	SH	DEFINED	1		5,266	
WOODHEAD INDS INC COM	EQUITY	979438108	39	3,552	SH	DEFINED	1		3,552	
WOODWARD GOVERNOR CO.	EQUITY	980745103	142	3,002	SH	DEFINED	1		3,002	
WORDLCOM INC-WORLDCOM GROUP	EQUITY	98157D304	7	38,375	SH	DEFINED	1		38,375	
WORLD ACCEPTANCE CORP.	EQUITY	981419104	31	3,910	SH	DEFINED	1		3,910	
WORLD FUEL SVCS CORP	EQUITY	981475106	58	3,000	SH	DEFINED	1		3,000	
WORLD WRESTLING ENTMTNT	EQUITY	98156Q108	28	3,378	SH	DEFINED	1		3,378	
WORTHINGTON INDS IN	EQUITY	981811102	2057	110,000	SH	DEFINED	2		110,000	
WORTHINGTON INDUSTRIES, INC.	EQUITY	981811102	1114	59,549	SH	DEFINED	1		59,549	
WPS RESOURCES CORP.	EQUITY	92931B106	4697	132,522	SH	DEFINED	1		132,522	
WRIGHT MED GROUP INC	EQUITY	98235T107	101	5,301	SH	DEFINED	1		5,301	
WSFS FINANCIAL CORP	EQUITY	929328102	75	2,665	SH	DEFINED	1		2,665	
WYETH	EQUITY	983024100	35866	1,127,860	SH	DEFINED	1		1,127,860	
WYETH	EQUITY	983024100	2579	81,100	SH	DEFINED	2		81,100	
WYNDHAM INTERNATIONAL, INC.	EQUITY	983101106	85	250,842	SH	DEFINED	1		250,842	
XCEL STATES POWER-MINES	EQUITY	98389B100	1657	177,986	SH	DEFINED	1		177,986	
XEROX CORP.	EQUITY	984121103	1600	323,177	SH	DEFINED	1		323,177	
XICOR INC	EQUITY	984903104	26	7,086	SH	DEFINED	1		7,086	
XILINX INC	EQUITY	983919101	3476	219,450	SH	DEFINED	2		219,450	
XILINX, INC.	EQUITY	983919101	2509	158,440	SH	DEFINED	1		158,440	

XL CAPITAL LTD	EQUITY	G98255105	4273	58,140	SH	DEFINED	1		58,140
XM SATELLITE RADIO HOLDINGS	EQUITY	983759101	72	18,403	SH	DEFINED	1		18,403
X-RITE, INC.	EQUITY	983857103	47	6,092	SH	DEFINED	1		6,092
XTO ENERGY INC	EQUITY	98385X106	3412	165,560	SH	DEFINED	1		165,560
YAHOO INC	EQUITY	984332106	1721	179,865	SH	DEFINED	2		2,065
YAHOO!, INC.	EQUITY	984332106	2593	270,927	SH	DEFINED	1		270,927
YANKEE CANDLE INC	EQUITY	984757104	1528	8,900	SH	DEFINED	2		8,900
YARDVILLE NATL BANCORP	EQUITY	985021104	34	1,998	SH	DEFINED	1		1,998
YELLOW CORP.	EQUITY	985509108	290	9,843	SH	DEFINED	1		9,843
YORK INTERNATIONAL CORP.	EQUITY	986670107	1482	52,570	SH	DEFINED	1		52,570
YOUNG BROADCASTING, INC. CLASS A	EQUITY	987434107	41	4,713	SH	DEFINED	1		4,713
YOUNG INNOVATIONS INC	EQUITY	987520103	40	1,477	SH	DEFINED	1		1,477
YPF S.A. -Sponsored ADR	EQUITY	984245100	265	9,000	SH	DEFINED	1		9,000
Yum Brands Inc	EQUITY	988498101	1940	70,000	SH	DEFINED	4		70,000
YUM BRANDS INC	EQUITY	988498101	5736	207,000	SH	DEFINED	2		207,000
YUM! BRANDS INC	EQUITY	988498101	4282	154,520	SH	DEFINED	1		154,520
ZALE CORP.	EQUITY	988858106	14	466	SH	DEFINED	1		466
ZEBRA TECHNOLOGIES CORP. CLASS A	EQUITY	989207105	17	321	SH	DEFINED	1		321
ZENITH NATIONAL INSURANCE CORP	EQUITY	989390109	74	2,792	SH	DEFINED	1		2,792
ZIMMER HLDGS INC COM	EQUITY	98956P102	7564	197300	SH	Sole	3	170900	26400
ZIMMER HOLDINGS INC	EQUITY	98956P102	3302	86,112	SH	DEFINED	1		86,112
ZIONS BANCORPORATION	EQUITY	989701107	1759	40,418	SH	DEFINED	1		40,418
ZOLL MEDICAL CORP.	EQUITY	989922109	86	2,830	SH	DEFINED	1		2,830
ZOMAX INCORPORATED	EQUITY	989929104	39	9,971	SH	DEFINED	1		9,971
ZORAN CORP.	EQUITY	98975F101	101	9,156	SH	DEFINED	1		9,156
ZYGO CORP.	EQUITY	989855101	22	5,277	SH	DEFINED	1		5,277
ZYMOGENETICS INC	EQUITY	98985T109	27	3,383	SH	DEFINED	1		3,383