

FORM 13F SUMMARY PAGE

REPORT SUMMARY:

Number of Other Included Managers: 4

Form 13F Information Table Entry Total: 3,698

Form 13F Information Table Value Total: \$19,424,695 (thousands)

List of Other Included Managers:

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

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

NAME OF ISSUER	TITLE OF CLASS	CUSIP NUMBER	VALUE (X1000)	SHARES/ PRINCIPAL	SH/ PN	PUT/ CALL	INVESTMENT DISCRETION	OTHER MGRS
1-800 CONTACTS INC	COM	681977104	52	2,496	SH		SOLE	1
1-800-FLOWERS.COM INC	COM	68243Q106	97	8,813	SH		SOLE	1
1ST SOURCE CORP.	COM	336901103	128	5,942	SH		SOLE	1
21ST CENTURY INSURANCE COMPANY	COM	90130N103	149	10,824	SH		SOLE	1
21ST CENTURY INSURANCE COMPANY	COM	90130N103	734877	53,445,620	SH		SOLE	1
3COM CORP.	COM	885535104	4381	536,289	SH		SOLE	1
3M	COM	88579Y101	2,806	33,000	SH		DEFINED	4
3M CO	COM	88579Y101	117907	1,386,650	SH		SOLE	1
3M CO	COM	88579Y101	18022	211,950	SH		DEFINED	2
4KIDS ENTERTAINMENT INC	COM	350865101	148	5,689	SH		SOLE	1
7-ELEVEN INC.	COM	817826209	184	11,463	SH		SOLE	1
99 CENTS ONLY STORES	COM	65440K106	2810	103,178	SH		SOLE	1
99 CENTS ONLY STORES	COM	65440K106	2040	74,900	SH		DEFINED	2
A C MOORE ARTS & CRAFT	COM	00086T103	114	5,909	SH		SOLE	1
A.G. EDWARDS, INC.	COM	281760108	4100	113,157	SH		SOLE	1
A.S.V. INC	COM	001963107	115	3,100	SH		SOLE	1
AAIPHARMA INC	COM	00252W104	164	6,543	SH		SOLE	1
AAON INC	COM	000360206	83	4,267	SH		SOLE	1
AAR CORP.	COM	000361105	226	15,110	SH		SOLE	1
AARON RENTS INC COM	COM	002535201	12466	619250	SH		SOLE	3
AARON RENTS, INC.	COM	002535201	228	11,304	SH		SOLE	1
ABBAY NATIONAL PLC	CVT	002920809	15597	574,900	SH		SOLE	1
Abbey National PLC 7.375%	COM	002920809	2,855	105,000	SH		DEFINED	4
ABBOTT LABORATORIES	COM	002824100	35881	769,985	SH		SOLE	1
ABBOTT LABS	COM	002824100	18053	387,409	SH		DEFINED	2
Abbott Labs	COM	002824100	1,165	25,000	SH		DEFINED	4
ABC BANCORP	COM	000400101	74	4,579	SH		SOLE	1
ABERCROMBIE AND FITCH CO.	COM	002896207	3441	139,248	SH		SOLE	1
ABGENIX, INC.	COM	00339B107	512	41,469	SH		SOLE	1
ABITIBI-PRICE INC.	COM	003924107	2495	311,000	SH		OTHER	1
ABLE LABORATORIES INC	COM	00371N407	133	7,353	SH		SOLE	1
ABLE LABORATORIES INC COM NEW	COM	00371N407	10148	561600	SH		SOLE	3
ABM INDUSTRIES, INC.	COM	000957100	310	17,812	SH		SOLE	1
ACADIA REALTY TRUST	COM	004239109	91	7,294	SH		SOLE	1
ACCENTURE LTD-CL A	COM	G1150G111	1628	61,865	SH		SOLE	1
ACCREDITED HOME LENDERS	COM	00437P107	139	4,531	SH		SOLE	1
ACCREDO HEALTH INC.	COM	00437V104	709	22,416	SH		SOLE	1
ACE LTD	COM	G0070K103	5168	124,770	SH		SOLE	1
ACETO CORP	COM	004446100	103	4,022	SH		SOLE	1
ACLARA BIOSCIENCES INC.	COM	00461P106	42	11,382	SH		SOLE	1
ACME COMMUNICATION INC	COM	004631107	34	3,909	SH		SOLE	1
ACTEL CORP COM	COM	004934105	29518	1224830	SH		SOLE	3
ACTEL CORP.	COM	004934105	251	10,416	SH		SOLE	1
ACTION PERFORMANCE CO., INC.	COM	004933107	141	7,213	SH		SOLE	1
ACTIVCARD CORP	COM	00506J107	137	17,329	SH		SOLE	1
ACTIVISION INC NEW	COM	004930202	2366	130,000	SH		DEFINED	2
ACTIVISION, INC.	COM	004930202	3045	167,233	SH		SOLE	1
ACTUANT CORP	COM	00508X203	362	9,993	SH		SOLE	1
ACTUANT CORP CL A NEW	COM	00508X203	11160	308300	SH		SOLE	3
ACUITY BRANDS INC	COM	00508Y102	505	19,584	SH		SOLE	1
ACXIOM CORP.	COM	005125109	2269	121,816	SH		SOLE	1

NAME OF ISSUER	(A) SOLE	(B) SHARED	(C) NONE
1-800 CONTACTS INC	2,496		
1-800-FLOWERS.COM INC	8,813		
1ST SOURCE CORP.	5,942		
21ST CENTURY INSURANCE COMPANY	10,824		
21ST CENTURY INSURANCE COMPANY	53,445,620		
3COM CORP.	536,289		
3M	33,000		
3M CO	1,386,650		
3M CO		211,950	
4KIDS ENTERTAINMENT INC	5,689		
7-ELEVEN INC.	11,463		
99 CENTS ONLY STORES	103,178		
99 CENTS ONLY STORES		74,900	
A C MOORE ARTS & CRAFT	5,909		
A.G. EDWARDS, INC.	113,157		
A.S.V. INC	3,100		
AAIPHARMA INC	6,543		
AAON INC	4,267		
AAR CORP.	15,110		
AARON RENTS INC COM	610250		9000

AARON RENTS, INC.	11,304	
ABBAY NATIONAL PLC	575	
Abbey National PLC 7.375%	105,000	
ABBOTT LABORATORIES	769,985	
ABBOTT LABS		387,409
Abbott Labs	25,000	
ABC BANCORP	4,579	
ABERCROMBIE AND FITCH CO.	139,248	
ABGENIX, INC.	41,469	
ABITIBI-PRICE INC.	0	311,000
ABLE LABORATORIES INC	7,353	
ABLE LABORATORIES INC COM NEW	554400	7200
ABM INDUSTRIES, INC.	17,812	
ACADIA REALTY TRUST	7,294	
ACCENTURE LTD-CL A	61,865	
ACCREDITED HOME LENDERS	4,531	
ACCREDO HEALTH INC.	22,416	
ACE LTD	124,770	
ACETO CORP	4,022	
ACLARA BIOSCIENCES INC.	11,382	
ACME COMMUNICATION INC	3,909	
ACTEL CORP COM	1177800	47030
ACTEL CORP.	10,416	
ACTION PERFORMANCE CO., INC.	7,213	
ACTIVCARD CORP	17,329	
ACTIVISION INC NEW		130,000
ACTIVISION, INC.	167,233	
ACTUANT CORP	9,993	
ACTUANT CORP CL A NEW	303100	5200
ACUITY BRANDS INC	19,584	
ACXIOM CORP.	121,816	

ADAPTEC, INC.	COM	00651F108	447	50,612	SH	SOLE	1
ADC TELECOMMUNICATIONS, INC	COM	000886101	1081	364,031	SH	SOLE	1
ADMINISTAFF, INC.	COM	007094105	160	9,202	SH	SOLE	1
ADOBE SYS INC	COM	00724F101	1572	40,000	SH	DEFINED	2
ADOBE SYSTEMS INC.	COM	00724F101	5046	129,132	SH	SOLE	1
ADOLOR CORPORATION	COM	00724X102	356	17,814	SH	SOLE	1
ADTRAN INC COM	COM	00738A106	8170	263540	SH	Sole	3
ADTRAN, INC.	COM	00738A106	3520	113,192	SH	SOLE	1
ADVANCE AUTO PARTS	COM	00751Y106	40	488	SH	SOLE	1
Advance Auto Parts	COM	00751Y106	1,221	15,000	SH	DEFINED	4
ADVANCED DIGITAL INFO CORP.	COM	007525108	410	29,250	SH	SOLE	1
ADVANCED ENERGY INDUSTRIES	COM	007973100	205	7,867	SH	SOLE	1
ADVANCED FIBRE COMMNCT COM	COM	00754A105	8491	421380	SH	Sole	3
ADVANCED FIBRE COMMUNICATIONS	COM	00754A105	2519	124,992	SH	SOLE	1
ADVANCED MARKETING SERV. INC.	COM	00753T105	78	6,858	SH	SOLE	1
ADVANCED MEDICAL OPTICS	COM	00763M108	270	13,744	SH	SOLE	1
ADVANCED MICRO DEVICES, INC.	COM	007903107	2341	157,126	SH	SOLE	1
ADVANCED NEUROMOD SYS COM	COM	00757t101	7651	166400	SH	Sole	3
ADVANCEPCS	COM	00790K109	17906	339,190	SH	SOLE	1
ADVANCES NEUROMODULATIONS SYS	COM	00757T101	394	8,574	SH	SOLE	1
ADVANTA CORP [B]	COM	007942204	123	9,693	SH	SOLE	1
ADVENT SOFTWARE, INC.	COM	007974108	1076	61,706	SH	SOLE	1
ADVISORY BRD CO	COM	00762W107	159	4,557	SH	SOLE	1
ADVO, INC.	COM	007585102	448	14,106	SH	SOLE	1
AEROFLEX, INC	COM	007768104	318	27,129	SH	SOLE	1
AEROPOSTALE INC	COM	007865108	260	9,498	SH	SOLE	1
AES DRAX ENERGY LTD	COM	00130H105	2622	277,704	SH	SOLE	1
AETHER SYSTEMS INC.	COM	00808V105	81	17,075	SH	SOLE	1
AETNA INC	COM	00817Y108	16327	241,600	SH	DEFINED	2
AETNA INC-NEW	COM	00817Y108	37209	550,595	SH	SOLE	1
AFFILIATED COMPUTER CL A	COM	008190100	3829	70300	SH	Sole	3
AFFILIATED COMPUTER SERVICES CLASS A	COM	008190100	10281	188,784	SH	SOLE	1
AFFILIATED MANAGERS GROUP	COM	008252108	689	9,905	SH	SOLE	1
AFFYMETRIX INC	COM	00826T108	29	1,185	SH	SOLE	1
AFLAC, INC.	COM	001055102	42516	1,175,120	SH	SOLE	1
AFTERMARKET TECHNOLOGY	COM	008318107	90	6,590	SH	SOLE	1
AGCO CORP.	COM	001084102	2185	108,466	SH	SOLE	1
AGERE SYS INC CL A	COM	00845V100	5102	1672800	SH	Sole	3
AGERE SYSTEMS INC-CL B W/I	COM	00845V209	96	33,031	SH	SOLE	1
AGILE SOFTWARE CORP.	COM	00846X105	201	20,288	SH	SOLE	1
AGILENT TECHNOLOGIES INC.	COM	00846U101	7139	244,163	SH	SOLE	1
AGILYSYS INC	COM	00847J105	147	13,146	SH	SOLE	1
AGL RESOURCES, INC.	COM	001204106	3535	121,467	SH	SOLE	1
AGRIUM INC	COM	008916108	2804	169,400	SH	OTHER	1
AIR PRODUCTS AND CHEMICALS INC	COM	009158106	5206	98,550	SH	SOLE	1
AIRGAS, INC.	COM	009363102	2278	106,052	SH	SOLE	1
AIRTRAN HOLDINGS, INC.	COM	00949P108	426	35,830	SH	SOLE	1
AK STEEL CORP.	COM	001547108	232	45,460	SH	SOLE	1
AKAMAI TECHNOLOGIES INC.	COM	00971T101	521	48,463	SH	SOLE	1
AKSYS LTD	COM	010196103	123	13,978	SH	SOLE	1
ALABAMA NATIONAL BANCORP	COM	010317105	240	4,563	SH	SOLE	1
ALAMO GROUP INC	COM	011311107	39	2,531	SH	SOLE	1
ALARIS MEDICAL SYSTEMS INC	COM	011637105	126	8,309	SH	SOLE	1

ADAPTEC, INC.	50,612	
ADC TELECOMMUNICATIONS, INC	364,031	
ADMINISTAFF, INC.	9,202	
ADOBE SYS INC		40,000
ADOBE SYSTEMS INC.	129,132	
ADOLOR CORPORATION	17,814	
ADTRAN INC COM	241600	21940
ADTRAN, INC.	113,192	
ADVANCE AUTO PARTS	488	
Advance Auto Parts	15,000	
ADVANCED DIGITAL INFO CORP.	29,250	
ADVANCED ENERGY INDUSTRIES	7,867	
ADVANCED FIBRE COMMNCT COM	387400	33980
ADVANCED FIBRE COMMUNICATIONS	124,992	
ADVANCED MARKETING SERV. INC.	6,858	
ADVANCED MEDICAL OPTICS	13,744	
ADVANCED MICRO DEVICES, INC.	157,126	
ADVANCED NEUROMOD SYS COM	166400	
ADVANCEPCS	339,190	
ADVANCES NEUROMODULATIONS SYS	8,574	
ADVANTA CORP [B]	9,693	
ADVENT SOFTWARE, INC.	61,706	
ADVISORY BRD CO	4,557	
ADVO, INC.	14,106	

AEROFLEX, INC	27,129	
AEROPOSTALE INC	9,498	
AES DRAX ENERGY LTD	277,704	
AETHER SYSTEMS INC.	17,075	
AETNA INC		241,600
AETNA INC-NEW	550,595	
AFFILIATED COMPUTER CL A	67100	3200
AFFILIATED COMPUTER SERVICES CLASS A	188,784	
AFFILIATED MANAGERS GROUP	9,905	
AFFYMETRIX INC	1,185	
AFLAC, INC.	1,175,120	
AFTERMARKET TECHNOLOGY	6,590	
AGCO CORP.	108,466	
AGERE SYS INC CL A	1604700	68100
AGERE SYSTEMS INC-CL B W/I	33,031	
AGILE SOFTWARE CORP.	20,288	
AGILENT TECHNOLOGIES INC.	244,163	
AGILYSYS INC	13,146	
AGL RESOURCES, INC.	121,467	
AGRIUM INC	0	169,400
AIR PRODUCTS AND CHEMICALS INC	98,550	
AIRGAS, INC.	106,052	
AIRTRAN HOLDINGS, INC.	35,830	
AK STEEL CORP.	45,460	
AKAMAI TECHNOLOGIES INC.	48,463	
AKSYS LTD	13,978	
ALABAMA NATIONAL BANCORP	4,563	
ALAMO GROUP INC	2,531	
ALARIS MEDICAL SYSTEMS INC	8,309	

ALASKA AIR GROUP, INC.	COM	011659109	1341	49,137	SH	SOLE	1
ALBANY INTERNATIONAL CORP. CLASS A	COM	012348108	425	12,543	SH	SOLE	1
ALBANY MOLECULAR	COM	012423109	188	12,500	SH	SOLE	1
ALBEMARLE CORP.	COM	012653101	2202	73,464	SH	SOLE	1
ALBERTO-CULVER CO. CLASS B	COM	013068101	1657	26,267	SH	SOLE	1
ALBERTSONS INC	COM	013104104	9294	410,323	SH	DEFINED	2
ALBERTSON'S, INC.	COM	013104104	3731	164,741	SH	SOLE	1
ALCAN INC	COM	013716105	1026	21,900	SH	OTHER	1
ALCOA INC	COM	013817101	12931	340,300	SH	DEFINED	2
ALCOA, INC.	COM	013817101	15799	415,760	SH	SOLE	1
ALDERWOODS GROUP INC	COM	014383103	164	17,405	SH	SOLE	1
ALEXANDER & BALDWIN, INC.	COM	014482103	2664	78,923	SH	SOLE	1
ALEXANDER'S, INC.	COM	014752109	116	929	SH	SOLE	1
ALEXANDRIA REAL ESTATE EQUITIE	COM	015271109	516	8,918	SH	SOLE	1
ALEXION PHARMACEUTICLAS, INC.	COM	015351109	157	9,202	SH	SOLE	1
ALFA CORP.	COM	015385107	204	15,848	SH	SOLE	1
ALICO INC	COM	016230104	57	1,641	SH	SOLE	1
ALIGN TECHNOLOGY INC	COM	016255101	342	20,739	SH	SOLE	1
ALKERMES INC	COM	01642T108	410	30,366	SH	SOLE	1
ALKERMES INC	COM	01642T108	1013	75,000	SH	DEFINED	2
ALLEGHANY CORP	COM	017175100	12	56	SH	SOLE	1
ALLEGHENY ENERGY, INC.	COM	017361106	1464	114,716	SH	SOLE	1
ALLEGHENY TECHNOLOGIES, INC.	COM	01741R102	1090	82,415	SH	SOLE	1
ALLEGIANT BANCORP INC	COM	017476102	169	6,024	SH	SOLE	1
ALLERGAN, INC.	COM	018490102	26404	343,755	SH	SOLE	1
ALLETE INC.	COM	018522102	3827	125,052	SH	SOLE	1
ALLIANCE DATA SYSTEMS	COM	018581108	8	305	SH	SOLE	1
ALLIANCE GAMING CORP	COM	01859P609	573	23,265	SH	SOLE	1
ALLIANCE GAMING CORP COM NEW	COM	01859P609	30713	1245944	SH	Sole	3
ALLIANCE IMAGING INC	COM	018606202	21	5,561	SH	SOLE	1
ALLIANCE SEMICONDUCTOR CORP.	COM	01877H100	73	10,212	SH	SOLE	1
ALLIANT ENERGY CORP.	COM	018802108	3967	159,322	SH	SOLE	1
ALLIANT TECHSYSTEMS INC	COM	018804104	43	740	SH	SOLE	1
ALLIED CAPITAL CORP	COM	01903Q108	58	2,079	SH	SOLE	1
ALLIED WASTE INDUSTRIES, INC.	COM	019589308	1986	143,077	SH	SOLE	1
ALLMERICA FINANCIAL CORP	COM	019754100	3088	100,354	SH	SOLE	1
ALLOS THERAPEUTICS INC	COM	019777101	30	8,294	SH	SOLE	1
ALLOY ONLINE, INC	COM	019855105	84	16,036	SH	SOLE	1
ALLSCRIPTS HEALTHCARE SOLUTION	COM	01988P108	60	11,328	SH	SOLE	1
ALLSTATE CORP	COM	020002101	9275	215,600	SH	DEFINED	2
ALLSTATE CORP.	COM	020002101	17931	416,813	SH	SOLE	1
ALLSTREAM INC-CL A VOTING SH	COM	02004C105	13	253	SH	SOLE	1
ALLSTREAM INC-CL B LTD VOTIN	COM	02004C204	13	225	SH	SOLE	1
ALLTEL CORP.	COM	020039103	6401	137,420	SH	SOLE	1
ALPHARMA INC. CLASS A	COM	020813101	368	18,287	SH	SOLE	1
ALTEON INC	COM	02144G107	28	17,793	SH	SOLE	1
ALTERA CORP.	COM	021441100	4765	210,356	SH	SOLE	1
ALTIRIS INC	COM	02148M100	165	4,515	SH	SOLE	1
ALTRIA GROUP INC	COM	02209S103	81841	1,503,870	SH	SOLE	1
ALTRIA GROUP INC	COM	02209S103	21310	391,586	SH	DEFINED	2
ALVARION LTD SHS (F)	COM	M0861T100	2580	223400	SH	Sole	3
AMAZON COM INC	COM	023135106	9796	186,100	SH	DEFINED	2
AMAZON.COM, INC.	COM	023135106	1024	19,460	SH	SOLE	1

ALASKA AIR GROUP, INC.	49,137	
ALBANY INTERNATIONAL CORP. CLASS A	12,543	
ALBANY MOLECULAR	12,500	
ALBEMARLE CORP.	73,464	
ALBERTO-CULVER CO. CLASS B	26,267	
ALBERTSONS INC	410,323	
ALBERTSON'S, INC.	164,741	
ALCAN INC	0	21,900
ALCOA INC		340,300
ALCOA, INC.	415,760	
ALDERWOODS GROUP INC	17,405	
ALEXANDER & BALDWIN, INC.	78,923	
ALEXANDER'S, INC.	929	
ALEXANDRIA REAL ESTATE EQUITIE	8,918	
ALEXION PHARMACEUTICLAS, INC.	9,202	
ALFA CORP.	15,848	
ALICO INC	1,641	
ALIGN TECHNOLOGY INC	20,739	
ALKERMES INC	30,366	
ALKERMES INC		75,000
ALLEGHANY CORP	56	
ALLEGHENY ENERGY, INC.	114,716	
ALLEGHENY TECHNOLOGIES, INC.	82,415	
ALLEGIANT BANCORP INC	6,024	

ALLERGAN, INC.	343,755	
ALLETE INC.	125,052	
ALLIANCE DATA SYSTEMS	305	
ALLIANCE GAMING CORP	23,265	
ALLIANCE GAMING CORP COM NEW	1203200	42744
ALLIANCE IMAGING INC	5,561	
ALLIANCE SEMICONDUCTOR CORP.	10,212	
ALLIANT ENERGY CORP.	159,322	
ALLIANT TECHSYSTEMS INC	740	
ALLIED CAPITAL CORP	2,079	
ALLIED WASTE INDUSTRIES, INC.	143,077	
ALLMERICA FINANCIAL CORP	100,354	
ALLOS THERAPEUTICS INC	8,294	
ALLOY ONLINE, INC	16,036	
ALLSCRIPTS HEALTHCARE SOLUTION	11,328	
ALLSTATE CORP		215,600
ALLSTATE CORP.	416,813	
ALLSTREAM INC-CL A VOTING SH	253	
ALLSTREAM INC-CL B LTD VOTIN	225	
ALLTEL CORP.	137,420	
ALPHARMA INC. CLASS A	18,287	
ALTEON INC	17,793	
ALTERA CORP.	210,356	
ALTIRIS INC	4,515	
ALTRIA GROUP INC	1,503,870	
ALTRIA GROUP INC		391,586
ALVARION LTD SHS (F)	223400	
AMAZON COM INC		186,100
AMAZON.COM, INC.	19,460	

AMB PPTY CORP	COM	00163T109	1355	41200	SH	Sole	3
AMB PROPERTY CORP	COM	00163T109	3866	117,581	SH	SOLE	1
AMBAC FINANCIAL GROUP INC.	COM	023139108	3315	47,773	SH	SOLE	1
AMBASSADORS GROUP INC	COM	023177108	57	2,433	SH	SOLE	1
AMBASSADORS INTERNATIONAL	COM	023178106	35	2,805	SH	SOLE	1
AMC ENTERTAINMENT, INC.	COM	001669100	224	14,740	SH	SOLE	1
AMCOL INTERNATIONAL CORP.	COM	02341W103	182	8,966	SH	SOLE	1
AMCORE FINANCIAL, INC.	COM	023912108	316	11,660	SH	SOLE	1
AMDOCS LIMITED	COM	G02602103	399	17,760	SH	SOLE	1
AMERADA HESS CORP	COM	023551104	2193	41,241	SH	SOLE	1
Ameren	COM	023608102	4,048	88,000	SH	DEFINED	4
AMEREN CORP.	COM	023608102	5663	123,117	SH	SOLE	1
AMERICA MOVIL (ADR)	COM	02364W105	12885	471300	SH	Sole	3
AMERICA MOVIL SA ADR EACH R	COM	02364W105	6684	251,470	SH	SOLE	1
AMERICAN AXLE & MFG HOLDINGS	COM	024061103	20	505	SH	SOLE	1
AMERICAN CAP. STRATEGIES, INC.	COM	024937104	3361	113,051	SH	SOLE	1
AMERICAN EAGLE OUTFITTERS	COM	02553E106	2064	125,875	SH	SOLE	1
AMERICAN ELECTRIC POWER, INC.	COM	025537101	5462	179,020	SH	SOLE	1
AMERICAN EXPRESS CO	COM	025816109	22167	459,600	SH	DEFINED	2
AMERICAN EXPRESS CO.	COM	025816109	53707	1,113,555	SH	SOLE	1
AMERICAN FINANCIAL GROUP, INC.	COM	025932104	2761	104,338	SH	SOLE	1
AMERICAN FINANCIAL REALTY TR	COM	02607P305	2556	149,900	SH	SOLE	1
AMERICAN FIRST MORTGAGE INVES	COM	55272X102	5426	556,488	SH	SOLE	1
AMERICAN GREETINGS CORP. CLASS A	COM	026375105	1275	58,308	SH	SOLE	1
AMERICAN HEALTHWAYS INC	COM	02649V104	296	12,396	SH	SOLE	1
AMERICAN HOME MORTGAGE INVESTMENT COR	COM	02660R107	2750	122,188	SH	SOLE	1
AMERICAN INTL GROUP INC	COM	026874107	2005	30,250	SH	DEFINED	2
AMERICAN INTL GRP INC COM	COM	026874107	156817	2,365,971	SH	SOLE	1
AMERICAN ITALIAN PASTA CO. CLASS A	COM	027070101	293	6,997	SH	SOLE	1
AMERICAN LAND LEASE INC	COM	027118108	48	2,404	SH	SOLE	1
AMERICAN MANAGEMENT SYSTEMS	COM	027352103	301	19,984	SH	SOLE	1
AMERICAN MED SEC GROUP	COM	02744P101	120	5,368	SH	SOLE	1
AMERICAN MEDICAL SYSTEMS HOLDI	COM	02744M108	543	24,871	SH	SOLE	1
AMERICAN MORTGAGE ACCEPTANCE	COM	027568104	62	3,784	SH	SOLE	1
AMERICAN NATIONAL IN	COM	028591105	13	159	SH	SOLE	1
AMERICAN NATL BANKSHAR	COM	027745108	56	2,136	SH	SOLE	1
AMERICAN PHARMACEUTICA	COM	02886P109	12	369	SH	SOLE	1
AMERICAN PHYSICIANS CAPITAL IN	COM	028884104	75	4,086	SH	SOLE	1
AMERICAN POWER CONVERSION	COM	029066107	4001	163,317	SH	SOLE	1
AMERICAN PWR CONVERSION CO	COM	029066107	836	34,200	SH	DEFINED	2
AMERICAN REALTY INVESTORS IN	COM	029174109	9	997	SH	SOLE	1
AMERICAN SAFETY INS ORD	COM	G02995101	2895	220800	SH	Sole	3
AMERICAN STANDARD COMPANIES	COM	029712106	3297	32,745	SH	SOLE	1
AMERICAN STATES WATER CO.	COM	029899101	178	7,130	SH	SOLE	1
AMERICAN TOWER	COM	029912201	12541	1159100	SH	Sole	3
AMERICAN TOWER CORP	COM	029912201	40	3,681	SH	SOLE	1
AMERICAN WEST HOLDINGS CORP. CLASS B	COM	023657208	173	13,968	SH	SOLE	1
AMERICAN WOODMARK CORP.	COM	030506109	141	2,569	SH	SOLE	1
AMERICANWEST BANCORPORATION	COM	03058P109	101	4,425	SH	SOLE	1
AMERICA'S CAR-MART INC	COM	03062T105	54	2,022	SH	SOLE	1
AMERICREDIT CORP.	COM	03060R101	3586	225,097	SH	SOLE	1
AMERIGROUP CORP	COM	03073T102	482	11,291	SH	SOLE	1
AMERIGROUP CORP COM	COM	03073T102	9788	229500	SH	Sole	3

AMB PPTY CORP	41200	
AMB PROPERTY CORP	117,581	
AMBAC FINANCIAL GROUP INC.	47,773	
AMBASSADORS GROUP INC	2,433	
AMBASSADORS INTERNATIONAL	2,805	
AMC ENTERTAINMENT, INC.	14,740	
AMCOL INTERNATIONAL CORP.	8,966	
AMCORE FINANCIAL, INC.	11,660	
AMDOCS LIMITED	17,760	
AMERADA HESS CORP	41,241	
Ameren	88,000	
AMEREN CORP.	123,117	
AMERICA MOVIL (ADR)	451500	19800
AMERICA MOVIL SA ADR EACH R	251,470	
AMERICAN AXLE & MFG HOLDINGS	505	
AMERICAN CAP. STRATEGIES, INC.	113,051	
AMERICAN EAGLE OUTFITTERS	125,875	
AMERICAN ELECTRIC POWER, INC.	179,020	
AMERICAN EXPRESS CO	459,600	
AMERICAN EXPRESS CO.	1,113,555	
AMERICAN FINANCIAL GROUP, INC.	104,338	
AMERICAN FINANCIAL REALTY TR	149,900	
AMERICAN FIRST MORTGAGE INVES	556,488	
AMERICAN GREETINGSCORP. CLASS A	58,308	

AMERICAN HEALTHWAYS INC	12,396	
AMERICAN HOME MORTGAGE INVESTMENT COR	122,188	
AMERICAN INTL GROUP INC		30,250
AMERICAN INTL GRP INC COM	2,365,971	
AMERICAN ITALIAN PASTA CO. CLASS A	6,997	
AMERICAN LAND LEASE INC	2,404	
AMERICAN MANAGEMENT SYSTEMS	19,984	
AMERICAN MED SEC GROUP	5,368	
AMERICAN MEDICAL SYSTEMS HOLDI	24,871	
AMERICAN MORTGAGE ACCEPTANCE	3,784	
AMERICAN NATIONAL IN	159	
AMERICAN NATL BANKSHAR	2,136	
AMERICAN PHARMACEUTICA	369	
AMERICAN PHYSICIANS CAPITAL IN	4,086	
AMERICAN POWER CONVERSION	163,317	
AMERICAN PWR CONVERSION CO		34,200
AMERICAN REALTY INVESTORS IN	997	
AMERICAN SAFETY INS ORD	220800	
AMERICAN STANDARD COMPANIES	32,745	
AMERICAN STATES WATER CO.	7,130	
AMERICAN TOWER	1129000	30100
AMERICAN TOWER CORP	3,681	
AMERICAN WEST HOLDINGS CORP. CLASS B	13,968	
AMERICAN WOODMARK CORP.	2,569	
AMERICANWEST BANCORPORATION	4,425	
AMERICA'S CAR-MART INC	2,022	
AMERICREDIT CORP.	225,097	
AMERIGROUP CORP	11,291	
AMERIGROUP CORP COM	225200	4300

AMERISOURCEBERGEN CO	COM	03073E105	21888	389,808	SH	SOLE	1
AMERISTAR CASINOS	COM	03070Q101	123	5,024	SH	SOLE	1
AMERITRADE HOLDING CORP - CL A	COM	03074K100	66	4,658	SH	SOLE	1
AMERON, INC.	COM	030710107	108	3,122	SH	SOLE	1
AMERUS GROUP CO.	COM	03072M108	2595	74,212	SH	SOLE	1
AMETEK INC NEW	COM	031100100	1983	41,100	SH	DEFINED	2
AMETEK, INC.	COM	031100100	2318	48,023	SH	SOLE	1
AMGEN INC	COM	031162100	20610	333,490	SH	DEFINED	2
AMGEN, INC.	COM	031162100	70459	1,140,296	SH	SOLE	1
AMIS HLDGS INC	COM	031538101	183	10,000	SH	DEFINED	2
AMKOR TECHNOLOGY INC COM	COM	031652100	8242	452600	SH	Sole	3
AMKOR TECHNOLOGY, INC	COM	031652100	33	1,845	SH	SOLE	1
AMLI RESIDENTIAL PROPERTIES	COM	001735109	214	7,973	SH	SOLE	1
AMN HEALTHCARE SERVICE	COM	001744101	107	6,229	SH	SOLE	1
AMPCO-PITTSBURGH CORP	COM	032037103	33	2,379	SH	SOLE	1
AMPHENOL CORP. CLASS A	COM	032095101	214	3,340	SH	SOLE	1
AMR CORP.	COM	001765106	1105	85,356	SH	SOLE	1
Amsouth Bancorp	COM	032165102	1,715	70,000	SH	DEFINED	4
AMSOUTH BANCORPORATION	COM	032165102	3874	158,119	SH	SOLE	1
AMSURG CORP CL A	COM	03232P405	317	8,341	SH	SOLE	1
AMYLIN PHARMACEUTICALS, INC.	COM	032346108	42	1,870	SH	SOLE	1
ANADARKO PETROLEUM CORP.	COM	032511107	16236	318,287	SH	SOLE	1
ANALOG DEVICES INC	COM	032654105	3319	72,700	SH	DEFINED	2
ANALOG DEVICES, INC.	COM	032654105	20382	446,485	SH	SOLE	1
ANALOGIC CORP.	COM	032657207	152	3,699	SH	SOLE	1
ANAREN INC	COM	032744104	147	10,434	SH	SOLE	1
ANAREN INC COM	COM	032744104	2226	157676	SH	Sole	3
ANCHOR BANCORP WISCONSIN, INC.	COM	032839102	230	9,219	SH	SOLE	1
ANDREW CORP.	COM	034425108	17309	1,493,422	SH	SOLE	1
ANDRX GROUP	COM	034553107	33	1,374	SH	SOLE	1
ANGELICA CORP	COM	034663104	91	4,130	SH	SOLE	1
ANGIOTECH PHARMACEUTLS COM	COM	034918102	4264	92704	SH	Sole	3
ANHEUSER-BUSCH COMPANIES, INC.	COM	035229103	90099	1,710,300	SH	SOLE	1
ANIXTER INTERNATIONALL, INC.	COM	035290105	381	14,703	SH	SOLE	1
ANN TAYLOR STORES CORP.	COM	036115103	816	20,928	SH	SOLE	1
ANNALY MTG MGMT INC	COM	035710409	4036	219,341	SH	SOLE	1
ANN TAYLOR STORES CORP COM	COM	036115103	25170	645380	SH	Sole	3
ANSOFT CORP	COM	036384105	39	3,045	SH	SOLE	1
ANSYS INC	COM	03662Q105	276	6,950	SH	SOLE	1
ANTEON INTERNATIONAL CORP	COM	03674E108	315	8,738	SH	SOLE	1
ANTEON INTL CORP COM	COM	03674E108	22167	614900	SH	Sole	3
ANTHEM INC	COM	03674B104	8843	63,910	SH	SOLE	1
ANTHEM INC	COM	03674B104	18810	250,800	SH	DEFINED	2
ANTHRACITE CAPITAL INC.	COM	037023108	4049	365,728	SH	SOLE	1
ANTIGENICS INC.	COM	037032109	105	9,240	SH	SOLE	1
ANWORTH MORTGAGE ASSET	COM	037347101	7189	516,115	SH	SOLE	1
AO TATNEFT SPON ADR	COM	03737P306	294	12,900	SH	SOLE	1
AON CORP.	COM	037389103	3357	140,240	SH	SOLE	1
APAC TELESERVICES, INC.	COM	00185E106	37	14,082	SH	SOLE	1
APACHE CORP	COM	037411105	16948	208,981	SH	DEFINED	2
APACHE CORP.	COM	037411105	5701	70,290	SH	SOLE	1
APARTMENT INVT & MGMT CL A	COM	03748R101	1266	36700	SH	Sole	3
APARTMENT INVT & MGMT CO - A	COM	03748R101	1467	42,522	SH	SOLE	1

AMERISOURCEBERGEN CO	389,808	
AMERISTAR CASINOS	5,024	
AMERITRADE HOLDING CORP - CL A	4,658	
AMERON, INC.	3,122	
AMERUS GROUP CO.	74,212	
AMETEK INC NEW		41,100
AMETEK, INC.	48,023	
AMGEN INC		333,490
AMGEN, INC.	1,140,296	
AMIS HLDGS INC		10,000
AMKOR TECHNOLOGY INC COM	434100	18500
AMKOR TECHNOLOGY, INC	1,845	
AMLI RESIDENTIAL PROPERTIES	7,973	
AMN HEALTHCARE SERVICE	6,229	
AMPCO-PITTSBURGH CORP	2,379	
AMPHENOL CORP. CLASS A	3,340	
AMR CORP.	85,356	
Amsouth Bancorp	70,000	
AMSOUTH BANCORPORATION	158,119	
AMSURG CORP CL A	8,341	
AMYLIN PHARMACEUTICALS, INC.	1,870	
ANADARKO PETROLEUM CORP.	318,287	
ANALOG DEVICES INC		72,700
ANALOG DEVICES, INC.	446,485	

ANALOGIC CORP.	3,699	
ANAREN INC	10,434	
ANAREN INC COM	143200	14476
ANCHOR BANCORP WISCONSIN, INC.	9,219	
ANDREW CORP.	1,493,422	
ANDRX GROUP	1,374	
ANGELICA CORP	4,130	
ANGIOTECH PHARMACEUTLS COM	85300	7404
ANHEUSER-BUSCH COMPANIES, INC.	1,710,300	
ANIXTER INTERNATIONALL, INC.	14,703	
ANN TAYLOR STORES CORP.	20,928	
ANNALY MTG MGMT INC	219,341	
ANNTAYLOR STORES CORP COM	625900	19480
ANSOFT CORP	3,045	
ANSYS INC	6,950	
ANTEON INTERNATIONAL CORP	8,738	
ANTEON INTL CORP COM	603400	11500
ANTHEM INC	63,910	
ANTHEM INC		250,800
ANTHRACITE CAPITAL INC.	365,728	
ANTIGENICS INC.	9,240	
ANWORTH MORTGAGE ASSET	516,115	
AO TATNEFT SPON ADR	12,900	
AON CORP.	140,240	
APAC TELESERVICES, INC.	14,082	
APACHE CORP		208,981
APACHE CORP.	70,290	
APARTMENT INVT & MGMT CL A	36700	
APARTMENT INVT & MGMT CO - A	42,522	

APHTON CORP.	COM	03759P101	70	11,720	SH	SOLE	1
APOGEE ENTERPRISES, INC.	COM	037598109	119	10,463	SH	SOLE	1
APOGENT TECHNOLOGIES	COM	03760A101	3000	130,187	SH	SOLE	1
APOLLO GROUP INC	COM	037604105	6752	99,300	SH	DEFINED	2
APOLLO GROUP INC CL A	COM	037604105	7358	108200	SH	Sole	3
APOLLO GROUP, INC. CLASS A	COM	037604105	7850	115,770	SH	SOLE	1
APPLE COMPUTER, INC.	COM	037833100	4336	202,903	SH	SOLE	1
APPLEBEES INTERNATIONAL, INC.	COM	037899101	3120	79,318	SH	SOLE	1
APPLEBEES INTL INC	COM	037899101	28082	715,100	SH	DEFINED	2
APPLEBEES INTL INC COM	COM	037899101	10022	255200	SH	Sole	3
APPLERA CORP APPLIED BIOSYSTEM	COM	038020103	2235	107,899	SH	SOLE	1
APPLICA INC.	COM	03815A106	68	8,977	SH	SOLE	1
APPLIED FILMS CORP	COM	038197109	230	6,977	SH	SOLE	1
APPLIED FILMS CORP COM	COM	038197109	3705	112200	SH	Sole	3
APPLIED INDUSTRIAL TECH., INC.	COM	03820C105	190	7,981	SH	SOLE	1
APPLIED MATERIALS INC	COM	038222105	24738	1,101,900	SH	DEFINED	2
APPLIED MATERIALS, INC.	COM	038222105	32365	1,442,305	SH	SOLE	1
APPLIED MATLS INC	COM	038222105	593	26400	SH	Sole	3
APPLIED MICRO CIRCUITS CORP.	COM	03822W109	843	141,239	SH	SOLE	1
APPLIED MOLECULAR EVOLUTION	COM	03823E108	20	1,100	SH	SOLE	1
APPLIED SIGNAL TECHNOLOGY	COM	038237103	95	4,110	SH	SOLE	1
APRIA HEALTHCARE GROUP, INC.	COM	037933108	2096	73,609	SH	SOLE	1
APTARGROUP, INC.	COM	038336103	21	539	SH	SOLE	1
AQUANTIVE INC	COM	03839G105	191	18,664	SH	SOLE	1
AQUILA INC	COM	03840P102	1235	364,449	SH	SOLE	1
ARAIID PHARAMACEUTICLAS, INC.	COM	04033A100	143	19,129	SH	SOLE	1
ARAMARK CORP	COM	038521100	39	1,421	SH	SOLE	1
ARBITRON, INC.	COM	03875Q108	583	13,967	SH	SOLE	1
ARCH CHEMICALS, INC.	COM	03937R102	240	9,370	SH	SOLE	1
ARCH COAL INC COM	COM	039380100	22815	731960	SH	Sole	3
ARCH COAL, INC.	COM	039380100	3008	96,513	SH	SOLE	1
ARCHER DANIELS MIDLAND CO.	COM	039483102	4397	288,885	SH	SOLE	1
ARCHSTONE COMMUNITIES TRUST	COM	039583109	84	3,014	SH	SOLE	1
ARCHSTONE SMITH TR COM	COM	039583109	3854	137743	SH	Sole	3
ARCTIC CAT, INC.	COM	039670104	170	6,961	SH	SOLE	1
ARDEN GROUP INC	COM	039762109	51	652	SH	SOLE	1
ARDEN REALTY INC.	COM	039793104	4050	133,491	SH	SOLE	1
ARDEN RLTY GROUP INC COM	COM	039793104	1056	34800	SH	Sole	3
ARENA PHARMACEUTICALS INC	COM	040047102	48	7,817	SH	SOLE	1
ARGONAUT GROUP, INC.	COM	040157109	186	11,984	SH	SOLE	1
ARGOSY GAMING CO.	COM	040228108	278	10,691	SH	SOLE	1
ARIBA, INC.	COM	04033V104	381	126,840	SH	SOLE	1
ARKANSAS BEST CORP.	COM	040790107	321	10,188	SH	SOLE	1
ARMOR HOLDINGS, INC.	COM	042260109	251	9,556	SH	SOLE	1
ARRIS GROUP INC	COM	04269Q100	181	24,938	SH	SOLE	1
ARRIS GROUP INC COM	COM	04269Q100	8022	1108060	SH	Sole	3
ARROW ELECTRONICS INC	COM	042735100	3358	145,123	SH	SOLE	1
ARROW FINANCIAL CORP	COM	042744102	111	4,011	SH	SOLE	1
ARROW INTERNATIONAL, INC.	COM	042764100	271	10,832	SH	SOLE	1
ARTESYN TECHNOLOGIES, INC.	COM	043127109	126	14,820	SH	SOLE	1
ARTHROCARE CORP.	COM	043136100	207	8,429	SH	SOLE	1
ARTISAN COMPONENTS INC.	COM	042923102	168	8,208	SH	SOLE	1
ARVINMERITOR, INC	COM	043353101	2374	98,408	SH	SOLE	1

APHTON CORP.	11,720		
APOGEE ENTERPRISES, INC.	10,463		
APOGENT TECHNOLOGIES	130,187		
APOLLO GROUP INC		99,300	
APOLLO GROUP INC CL A	103750		4450
APOLLO GROUP, INC. CLASS A	115,770		
APPLE COMPUTER, INC.	202,903		
APPLEBEES INTERNATIONAL, INC.	79,318		
APPLEBEES INTL INC		715,100	
APPLEBEES INTL INC COM	250400		4800
APPLERA CORP APPLIED BIOSYSTEM	107,899		
APPLICA INC.	8,977		
APPLIED FILMS CORP	6,977		
APPLIED FILMS CORP COM	112200		
APPLIED INDUSTRIAL TECH., INC.	7,981		
APPLIED MATERIALS INC		1,101,900	
APPLIED MATERIALS, INC.	1,442,305		
APPLIED MATLS INC	26400		
APPLIED MICRO CIRCUITS CORP.	141,239		
APPLIED MOLECULAR EVOLUTION	1,100		
APPLIED SIGNAL TECHNOLOGY	4,110		
APRIA HEALTHCARE GROUP, INC.	73,609		
APTARGROUP, INC.	539		
AQUANTIVE INC	18,664		

AQUILA INC	364,449	
ARAIID PHARAMACEUTICLAS, INC.	19,129	
ARAMARK CORP	1,421	
ARBITRON, INC.	13,967	
ARCH CHEMICALS, INC.	9,370	
ARCH COAL INC COM	703200	28760
ARCH COAL, INC.	96,513	
ARCHER DANIELS MIDLAND CO.	288,885	
ARCHSTONE COMMUNITIES TRUST	3,014	
ARCHSTONE SMITH TR COM	137743	
ARCTIC CAT, INC.	6,961	
ARDEN GROUP INC	652	
ARDEN REALTY INC.	133,491	
ARDEN RLTY GROUP INC COM	34800	
ARENA PHARMACEUTICALS INC	7,817	
ARGONAUT GROUP, INC.	11,984	
ARGOSY GAMING CO.	10,691	
ARIBA, INC.	126,840	
ARKANSAS BEST CORP.	10,188	
ARMOR HOLDINGS, INC.	9,556	
ARRIS GROUP INC	24,938	
ARRIS GROUP INC COM	1069800	38260
ARROW ELECTRONICS INC	145,123	
ARROW FINANCIAL CORP	4,011	
ARROW INTERNATIONAL, INC.	10,832	
ARTESYN TECHNOLOGIES, INC.	14,820	
ARTHROCARE CORP.	8,429	
ARTISAN COMPONENTS INC.	8,208	
ARVINMERITOR, INC	98,408	

ASBURY AUTOMOTIVE GROUP	COM	043436104	102	5,687	SH	SOLE	1
ASCENTIAL SOFTWARE CORP	COM	04362P207	2898	111,716	SH	SOLE	1
ASE TEST LTD ORD (F)	COM	Y02516105	18430	1231100	SH	SOLE	3
ASHLAND OIL, INC.	COM	044204105	5413	122,858	SH	SOLE	1
ASIAINFO HOLDINGS INC.	COM	04518A104	93	13,952	SH	SOLE	1
ASK JEEVES INC	COM	045174109	315	17,397	SH	SOLE	1
ASML HLDG (ADR)	COM	N07059111	11286	562900	SH	SOLE	3
ASML HOLDING N V	COM	N07059111	1303	65,000	SH	DEFINED	2
ASPECT COMMUNICATIONS INC.	COM	04523Q102	227	14,405	SH	SOLE	1
ASPECT MED SYS INC COM	COM	045235108	1824	159900	SH	SOLE	3
ASPECT MEDICAL SYSTEMS, INC.	COM	045235108	50	4,349	SH	SOLE	1
ASPEN TECHNOLOGY, INC.	COM	045327103	169	16,493	SH	SOLE	1
ASSOCIATED BANC-CORP.	COM	045487105	4514	105,457	SH	SOLE	1
ASSOCIATED ESTATES REALTY	COM	045604105	56	7,682	SH	SOLE	1
ASTEC INDS INC COM	COM	046224101	86	6,963	SH	SOLE	1
ASTORIA FINANCIAL CORP.	COM	046265104	4248	114,201	SH	SOLE	1
ASYST TECHNOLOGIES INC	COM	04648X107	1128	65,000	SH	DEFINED	2
ASYST TECHNOLOGIES, INC.	COM	04648X107	374	21,693	SH	SOLE	1
ASYST TECHNOLOGY CP COM	COM	04648X107	31772	1831248	SH	SOLE	3
AT & T CORP	COM	001957505	49852	2,455,780	SH	SOLE	1
AT RD INC	COM	04648K105	178	13,396	SH	SOLE	1
AT&T WIRELESS	COM	00209A106	6	720	SH	DEFINED	2
AT&T WIRELESS (USD)	COM	00209A106	10893	1,363,370	SH	SOLE	1
AT+T CORP	COM	001957505	7162	352,829	SH	DEFINED	2
ATARI INC	COM	04651M105	16	3,703	SH	SOLE	1
ATHEROGENICS INC	COM	047439104	257	17,267	SH	SOLE	1
ATLANTIC COAST AIRLINES HLDG.	COM	048396105	192	19,507	SH	SOLE	1
ATMEL CORP.	COM	049513104	4075	677,965	SH	SOLE	1
ATMI INC	COM	00207R101	282	12,200	SH	DEFINED	2
ATMI, INC.	COM	00207R101	292	12,573	SH	SOLE	1
ATMOS ENERGY CORP.	COM	049560105	569	23,418	SH	SOLE	1
ATRIX LABS INC	COM	04962L101	237	9,860	SH	SOLE	1
ATWOOD OCEANICS, INC.	COM	050095108	118	3,710	SH	SOLE	1
AUDIOVOX COPR.	COM	050757103	100	7,806	SH	SOLE	1
AUGUST TECHNOLOGY CORP COM	COM	05106U105	2172	117100	SH	SOLE	3
AUTOBYTEL.COM INC	COM	05275N106	141	15,530	SH	SOLE	1
AUTODESK, INC.	COM	052769106	1234	50,210	SH	SOLE	1
AUTOLIV, INC.	COM	052800109	66	1,760	SH	SOLE	1
AUTOMATIC DATA PROCESSING INC.	COM	053015103	10328	260,750	SH	SOLE	1
AUTONATION INC	COM	05329W102	2245	122,193	SH	SOLE	1
AUTOZONE, INC.	COM	053332102	3380	39,672	SH	SOLE	1
AVALONBAY COMM	COM	053484101	2825	59100	SH	SOLE	3
AVALONBAY COMMUNITIE	COM	053484101	5742	120,123	SH	SOLE	1
AVANEX CORP	COM	05348W109	135	27,104	SH	SOLE	1
AVANT IMMUNOTHERAPEUTICS INC	COM	053491106	83	30,361	SH	SOLE	1
AVATAR HOLDINGS, INC.	COM	053494100	90	2,440	SH	SOLE	1
AVAYA	COM	053499109	5	398	SH	DEFINED	2
AVAYA INC.	COM	053499109	2421	187,131	SH	SOLE	1
AVERY DENNISON CORP	COM	053611109	8485	151,463	SH	DEFINED	2
AVERY DENNISON CORP.	COM	053611109	2804	50,052	SH	SOLE	1
AVI BIOPHARMA INC	COM	002346104	40	9,716	SH	SOLE	1
AVIALL, INC.	COM	05366B102	229	14,748	SH	SOLE	1
AVID TECHNOLOGY, INC.	COM	05367P100	674	14,051	SH	SOLE	1

ASBURY AUTOMOTIVE GROUP	5,687	
ASCENTIAL SOFTWARE CORP	111,716	
ASE TEST LTD ORD (F)	1208200	22900
ASHLAND OIL, INC.	122,858	
ASIAINFO HOLDINGS INC.	13,952	
ASK JEEVES INC	17,397	
ASML HLDG (ADR)	537900	25000
ASML HOLDING N V		65,000
ASPECT COMMUNICATIONS INC.	14,405	
ASPECT MED SYS INC COM	159900	
ASPECT MEDICAL SYSTEMS, INC.	4,349	
ASPEN TECHNOLOGY, INC.	16,493	
ASSOCIATED BANC-CORP.	105,457	
ASSOCIATED ESTATES REALTY	7,682	
ASTEC INDS INC COM	6,963	
ASTORIA FINANCIAL CORP.	114,201	
ASYST TECHNOLOGIES INC		65,000
ASYST TECHNOLOGIES, INC.	21,693	
ASYST TECHNOLOGY CP COM	1775000	56248
AT & T CORP	2,455,780	
AT RD INC	13,396	
AT&T WIRELESS		720
AT&T WIRELESS (USD)	1,363,370	
AT+T CORP		352,829

ATARI INC	3,703	
ATHEROGENICS INC	17,267	
ATLANTIC COAST AIRLINES HLDG.	19,507	
ATMEL CORP.	677,965	
ATMI INC		12,200
ATMI, INC.	12,573	
ATMOS ENERGY CORP.	23,418	
ATRIX LABS INC	9,860	
ATWOOD OCEANICS, INC.	3,710	
AUDIOVOX COPR.	7,806	
AUGUST TECHNOLOGY CORP COM	117,100	
AUTOBYTEL.COM INC	15,530	
AUTODESK, INC.	50,210	
AUTOLIV, INC.	1,760	
AUTOMATIC DATA PROCESSING INC.	260,750	
AUTONATION INC	122,193	
AUTOZONE, INC.	39,672	
AVALONBAY COMM	59,100	
AVALONBAY COMMUNITIE	120,123	
AVANEX CORP	27,104	
AVANT IMMUNOTHERAPEUTICS INC	30,361	
AVATAR HOLDINGS, INC.	2,440	
AVAYA		398
AVAYA INC.	187,131	
AVERY DENNISON CORP		151,463
AVERY DENNISON CORP.	50,052	
AVI BIOPHARMA INC	9,716	
AVIALL, INC.	14,748	
AVID TECHNOLOGY, INC.	14,051	

AVISTA CORP	COM	05379B107	413	22,769	SH	SOLE	1
AVNET, INC.	COM	053807103	3735	172,422	SH	SOLE	1
AVOCENT CORP COM	COM	053893103	19814	542540	SH	SOLE	3
AVOCENT CORPORATION	COM	053893103	2462	67,416	SH	SOLE	1
AVON PRODS INC	COM	054303102	15401	228,200	SH	DEFINED	2
AVON PRODUCTS, INC.	COM	054303102	7327	108,560	SH	SOLE	1
AVX CORP	COM	002444107	39	2,361	SH	SOLE	1
AXCELIS TECHNOLOGIES I COM	COM	054540109	11664	1141300	SH	SOLE	3
AXCELIS TECHNOLOGIES INC	COM	054540109	477	46,429	SH	SOLE	1
AZTAR CORP.	COM	054802103	298	13,234	SH	SOLE	1
BAKER HUGHES, INC.	COM	057224107	4791	148,960	SH	SOLE	1
BALDOR ELECTRIC CO.	COM	057741100	314	13,732	SH	SOLE	1
BALDWIN & LYONS, INC., CLASS B	COM	057755209	100	3,552	SH	SOLE	1
BALL CORP.	COM	058498106	1522	25,554	SH	SOLE	1
BALLY TOTAL FITNESS HLDG COR COM	COM	05873K108	103	14,733	SH	SOLE	1
BANCFIRST CORP.	COM	05945F103	97	1,688	SH	SOLE	1
BANCORPSOUTH, INC.	COM	059692103	32	1,341	SH	SOLE	1
BANCTRUST FINANCIAL GROUP IN	COM	05978R107	50	3,142	SH	SOLE	1
BANDAG, INC.	COM	059815100	1350	32,758	SH	SOLE	1
BANK AMER CORP	COM	060505104	20825	258,925	SH	DEFINED	2
Bank America Corp	COM	060505104	2,011	25,000	SH	DEFINED	4
BANK ATLANTIC BANCORP CLASS A	COM	065908501	377	19,867	SH	SOLE	1
BANK MUTUAL CORP	COM	063750103	200	17,579	SH	SOLE	1
BANK OF AMERICA CORP	COM	060505104	58239	627,700	SH	SOLE	1
BANK OF GRANITE CORP.	COM	062401104	137	6,311	SH	SOLE	1
BANK OF HAWAII CORP	COM	062540109	3399	80,556	SH	SOLE	1
BANK OF MONTREAL	COM	063671101	7170	173,200	SH	OTHER	1
BANK OF NEW YORK CO., INC.	COM	064057102	11101	335,180	SH	SOLE	1
BANK OF NOVA SCOTIA	COM	064149107	6033	118,500	SH	OTHER	1
BANK OF THE OZARKS INC	COM	063904106	103	4,550	SH	SOLE	1
BANK UNITED CORP-CPR WI	COM	065416117	61	506,802	SH	SOLE	1
BANKNORTH GROUP INC.	COM	06646R107	9096	185,404	SH	SOLE	1
BANKONE CORP.	COM	06423A103	22883	501,940	SH	SOLE	1
BANKRATE INC	COM	06646V108	35	2,803	SH	SOLE	1
BANKUNITED FINANCIAL CORP CLASS A	COM	06652B103	348	13,481	SH	SOLE	1
BANNER CORPORATION	COM	06652V109	120	4,777	SH	SOLE	1
BANTA CORP.	COM	066821109	1922	47,447	SH	SOLE	1
BARNES & NOBLE, INC.	COM	067774109	3137	95,502	SH	SOLE	1
BARNES GROUP, INC.	COM	067806109	186	5,754	SH	SOLE	1
BARR LABS INC COM	COM	068306109	19616	254915	SH	SOLE	3
BARR PHARMACEUTICALS INC	COM	068306109	7420	96,430	SH	SOLE	1
BARRA, INC.	COM	068313105	248	6,981	SH	SOLE	1
BARRICK GOLD CORPORATION	COM	067901108	4162	183,500	SH	OTHER	1
BASSETT FURNITURE INDUSTRIES	COM	070203104	78	4,720	SH	SOLE	1
BAUSCH & LOMB, INC.	COM	071707103	1230	23,693	SH	SOLE	1
BAXTER INTERNATIONAL, INC.	COM	071813109	8053	263,870	SH	SOLE	1
BAY VIEW CAPITAL CORP.	COM	07262L101	64	29,865	SH	SOLE	1
BBT CORP.	COM	054937107	9156	236,950	SH	SOLE	1
BBVA BANCO FRANCES SA - ADR	COM	07329M100	263	29,100	SH	SOLE	1
BCE INC COM	COM	05534B109	4788	214,105	SH	OTHER	1
BEA SYS INC	COM	073325102	15957	1,297,300	SH	DEFINED	2
BEA SYSTEMS, INC.	COM	073325102	428	34,768	SH	SOLE	1
BEAR STEARNS COS	COM	073902108	3533	44,192	SH	SOLE	1

AVISTA CORP	22,769	
AVNET, INC.	172,422	
AVOCENT CORP COM	521400	21140
AVOCENT CORPORATION	67,416	
AVON PRODS INC		228,200
AVON PRODUCTS, INC.	108,560	
AVX CORP	2,361	
AXCELIS TECHNOLOGIES I COM	1122300	19000
AXCELIS TECHNOLOGIES INC	46,429	
AZTAR CORP.	13,234	
BAKER HUGHES, INC.	148,960	
BALDOR ELECTRIC CO.	13,732	
BALDWIN & LYONS, INC., CLASS B	3,552	
BALL CORP.	25,554	
BALLY TOTAL FITNESS HLDG COR COM	14,733	
BANCFIRST CORP.	1,688	
BANCORPSOUTH, INC.	1,341	
BANCTRUST FINANCIAL GROUP IN	3,142	
BANDAG, INC.	32,758	
BANK AMER CORP		258,925
Bank America Corp	25,000	
BANK ATLANTIC BANCORP CLASS A	19,867	
BANK MUTUAL CORP	17,579	
BANK OF AMERICA CORP	592,735	

BANK OF GRANITE CORP.	6,311	
BANK OF HAWAII CORP	80,556	
BANK OF MONTREAL	0	173,200
BANK OF NEW YORK CO., INC.	335,180	
BANK OF NOVA SCOTIA	0	118,500
BANK OF THE OZARKS INC	4,550	
BANK UNITED CORP-CPR WI	506,802	
BANKNORTH GROUP INC.	185,404	
BANKONE CORP.	501,940	
BANKRATE INC	2,803	
BANKUNITED FINANCIAL CORP CLASS A	13,481	
BANNER CORPORATION	4,777	
BANTA CORP.	47,447	
BARNES & NOBLE, INC.	95,502	
BARNES GROUP, INC.	5,754	
BARR LABS INC COM	239600	15315
BARR PHARMACEUTICALS INC	96,430	
BARRA, INC.	6,981	
BARRICK GOLD CORPORATION	0	183,500
BASSETT FURNITURE INDUSTRIES	4,720	
BAUSCH & LOMB, INC.	23,693	
BAXTER INTERNATIONAL, INC.	263,870	
BAY VIEW CAPITAL CORP.	29,865	
BBT CORP.	236,950	
BBVA BANCO FRANCES SA - ADR	29,100	
BCE INC COM	0	214,105
BEA SYS INC		1,297,300
BEA SYSTEMS, INC.	34,768	
BEAR STEARNS COS	44,192	

BEARINGPOINT INC	COM	074002106	26	2,597	SH	SOLE	1
BEASLEY BROADCAST GROUP, INC.	COM	074014101	34	2,067	SH	SOLE	1
BEAZER HOMES USA, INC.	COM	07556Q105	602	6,165	SH	SOLE	1
BEBE STORES, INC.	COM	075571109	57	2,203	SH	SOLE	1
BECKMAN COULTER, INC.	COM	075811109	4515	88,829	SH	SOLE	1
BECTON, DICKINSON AND CO.	COM	075887109	7253	176,300	SH	SOLE	1
BED BATH & BEYOND INC COM	COM	075896100	4773	110100	SH	Sole	3
BED BATH & BEYOND, INC.	COM	075896100	8872	204,660	SH	SOLE	1
BED BATH + BEYOND INC	COM	075896100	8258	190,500	SH	DEFINED	2
BEDFORD PRPTY INVESTORS, INC.	COM	076446301	1308	45,678	SH	SOLE	1
BEI TECHNOLOGIES INC	COM	05538P104	103	5,152	SH	SOLE	1
BEL FUSE INC. CLASS B	COM	077347300	152	4,672	SH	SOLE	1
BELDEN, INC.	COM	077459105	225	10,655	SH	SOLE	1
BELL MICROPRODUCTS INC COM	COM	078137106	2970	327800	SH	Sole	3
Bellsouth Corp	COM	079860102	1,132	40,000	SH	DEFINED	4
BELLSOUTH CORP.	COM	079860102	24742	874,280	SH	SOLE	1
BELO CORP.	COM	080555105	4656	164,276	SH	SOLE	1
BEMIS CO., INC.	COM	081437105	1196	23,913	SH	SOLE	1
BEMIS INC	COM	081437105	9278	185,563	SH	DEFINED	2
BENCHMARK ELECTRONICS, INC.	COM	08160H101	606	17,415	SH	SOLE	1
BENCHMARK ELECTRS INC COM	COM	08160H101	46770	1343589	SH	Sole	3
BENTLEY PHARMACEUTICAL	COM	082657107	87	6,555	SH	SOLE	1
BERKSHIRE HATHAWAY INC DEL	COM	084610207	31055	11,032	SH	DEFINED	2
BERKSHIRE HILLS BANCOR	COM	084680107	94	2,598	SH	SOLE	1
BERRY PETROLEUM CO. CLASS A	COM	085789105	150	7,423	SH	SOLE	1
BEST BUY CO., INC.	COM	086516101	8026	153,638	SH	SOLE	1
BEST BUY INC COM	COM	086516101	1332	25500	SH	Sole	3
BEVERLY ENTERPRISE INC COM NEW	COM	087851309	31903	3714000	SH	Sole	3
BEVERLY ENTERPRISES, INC.	COM	087851309	370	43,122	SH	SOLE	1
BHA GROUP HOLDINGS INC	COM	055446108	46	1,833	SH	SOLE	1
BHP Billiton Ltd-Spon ADR 100		088606108	166	9,110	SH	SOLE	1
BIG 5 SPORTING GOODS CORP	COM	08915P101	125	5,988	SH	SOLE	1
BIG LOTS INC.	COM	089302103	750	52,814	SH	SOLE	1
BIOGEN IDEC INC	COM	09062X103	6457	175,943	SH	SOLE	1
BIOLASE TECHNOLOGY INC	COM	090911108	147	8,840	SH	SOLE	1
BIOMARIN PHARMACEUTICAL IN	COM	09061G101	777	100,000	SH	DEFINED	2
BIOMARIN PHARMACEUTICAL INC.	COM	09061G101	231	29,745	SH	SOLE	1
BIOMET, INC.	COM	090613100	5104	140,929	SH	SOLE	1
BIOPURE CORP.	COM	09065H105	38	15,630	SH	SOLE	1
BIO-RAD LABORATORIES, INC., CLASS A	COM	090572207	20	347	SH	SOLE	1
BIORELIANCE CORP	COM	090951104	114	2,376	SH	SOLE	1
BIOSITE INC.	COM	090945106	142	4,896	SH	SOLE	1
BISYS GROUP, INC.	COM	055472104	2533	170,244	SH	SOLE	1
BJ SERVICES CO.	COM	055482103	2574	71,688	SH	SOLE	1
BJ SVCS CO	COM	055482103	2775	77,300	SH	DEFINED	2
BJ'S WHOLESALE CLUB INC.	COM	05548J106	3025	131,731	SH	SOLE	1
Black & Decker Corp	COM	091797100	986	20,000	SH	DEFINED	4
BLACK & DECKER CORP.	COM	091797100	3928	79,644	SH	SOLE	1
BLACK BOX CORP.	COM	091826107	349	7,579	SH	SOLE	1
BLACK HILLS CORP.	COM	092113109	1821	61,037	SH	SOLE	1
BLACKROCK INC	COM	09247X101	20	376	SH	SOLE	1
BLAIR CORP	COM	092828102	76	3,104	SH	SOLE	1
BLOCK FINANCIAL CORP	COM	093671105	4472	80,770	SH	SOLE	1

BEARINGPOINT INC	2,597	
BEASLEY BROADCAST GROUP, INC.	2,067	
BEAZER HOMES USA, INC.	6,165	
BEBE STORES, INC.	2,203	
BECKMAN COULTER, INC.	88,829	
BECTON, DICKINSON AND CO.	176,300	
BED BATH & BEYOND INC COM	104900	5200
BED BATH & BEYOND, INC.	204,660	
BED BATH + BEYOND INC		190,500
BEDFORD PRPTY INVESTORS, INC.	45,678	
BEI TECHNOLOGIES INC	5,152	
BEL FUSE INC. CLASS B	4,672	
BELDEN, INC.	10,655	
BELL MICROPRODUCTS INC COM	327800	
Bellsouth Corp	40,000	
BELLSOUTH CORP.	874,280	
BELO CORP.	164,276	
BEMIS CO., INC.	23,913	
BEMIS INC		185,563
BENCHMARK ELECTRONICS, INC.	17,415	
BENCHMARK ELECTRS INC COM	1302750	40839
BENTLEY PHARMACEUTICAL	6,555	
BERKSHIRE HATHAWAY INC DEL		11,032
BERKSHIRE HILLS BANCOR	2,598	

BERRY PETROLEUM CO. CLASS A	7,423	
BEST BUY CO., INC.	153,638	
BEST BUY INC COM	25500	
BEVERLY ENTERPRISE INC COM NEW	3586200	27800
BEVERLY ENTERPRISES, INC.	43,122	
BHA GROUP HOLDINGS INC	1,833	
BHP Billiton Ltd-Spon ADR 100	9,110	
BIG 5 SPORTING GOODS CORP	5,988	
BIG LOTS INC.	52,814	
BIOGEN IDEC INC	175,943	
BIOLASE TECHNOLOGY INC	8,840	
BIOMARIN PHARMACEUTICAL IN		100,000
BIOMARIN PHARMACEUTICAL INC.	29,745	
BIOMET, INC.	140,929	
BIOPURE CORP.	15,630	
BIO-RAD LABORATORIES, INC., CLASS A	347	
BIORELIANCE CORP	2,376	
BIOSITE INC.	4,896	
BISYS GROUP, INC.	170,244	
BJ SERVICES CO.	71,688	
BJ SVCS CO		77,300
BJ'S WHOLESALE CLUB INC.	131,731	
Black & Decker Corp	20,000	
BLACK & DECKER CORP.	79,644	
BLACK BOX CORP.	7,579	
BLACK HILLS CORP.	61,037	
BLACKROCK INC	376	
BLAIR CORP	3,104	
BLOCK FINANCIAL CORP	80,770	

BLOCKBUSTER INC -CLA	COM	093679108	11	607	SH	SOLE	1
BLOUNT INTERNATIONAL INC	COM	095180105	15	1,926	SH	SOLE	1
Blue Rhino Corp	COM	095811105	71	5,144	SH	SOLE	1
BLYTH INC.	COM	09643P108	2105	65,318	SH	SOLE	1
BMC SOFTWARE, INC.	COM	055921100	1914	102,639	SH	SOLE	1
BOB EVANS FARMS, INC.	COM	096761101	2150	66,246	SH	SOLE	1
BOCA RESORTS INC -CL A	COM	09688T106	175	11,685	SH	SOLE	1
BOEING CO	COM	097023105	8679	205,950	SH	DEFINED	2
Boeing Co	COM	097023105	2,107	50,000	SH	DEFINED	4
BOEING CO.	COM	097023105	15386	365,120	SH	SOLE	1
BOISE CASCADE CORP.	COM	097383103	1563	47,571	SH	SOLE	1
BOK FINANCIAL CORP.	COM	05561Q201	10	262	SH	SOLE	1
BOMBAY	COM	097924104	1211	148800	SH	SOLE	3
BOMBAY CO INC	COM	097924104	128	15,780	SH	SOLE	1
BONE CARE INTERNATIONAL, INC.	COM	098072101	56	4,396	SH	SOLE	1
BORDERS GROUP, INC.	COM	099709107	2443	111,440	SH	SOLE	1
BORG WARNER INC	COM	099724106	3964	46,598	SH	SOLE	1
BORLAND SOFTWARE CORP.	COM	099849101	323	33,205	SH	SOLE	1
BOSTON BEER, INC. CLASS A	COM	100557107	59	3,240	SH	SOLE	1
BOSTON COMMUNICATIONS GROUP	COM	100582105	70	7,500	SH	SOLE	1
BOSTON PRIVATE FINANCIAL HOLDI	COM	101119105	234	9,418	SH	SOLE	1
BOSTON PROPERTIES INC	COM	101121101	56	1,158	SH	SOLE	1
BOSTON PROPERTIES INC COM	COM	101121101	2366	49100	SH	SOLE	3
BOSTON SCIENTIFIC CORP	COM	101137107	12502	340,100	SH	DEFINED	2
BOSTON SCIENTIFIC CORP.	COM	101137107	14578	396,570	SH	SOLE	1
BOWATER, INC.	COM	102183100	3685	79,574	SH	SOLE	1
BOWNE & CO., INC.	COM	103043105	214	15,776	SH	SOLE	1
BOYD GAMING CORP.	COM	103304101	1723	106,725	SH	SOLE	1
BOYDS COLLECTION, LTD.	COM	103354106	38	8,877	SH	SOLE	1
BOYKIN LODGING CO.	COM	103430104	74	8,136	SH	SOLE	1
BRADLEY PHARMACEUTICAL	COM	104576103	97	3,809	SH	SOLE	1
BRADLEY PHARMACEUTICAL COM	COM	104576103	2835	111500	SH	SOLE	3
BRADY CORP.	COM	104674106	342	8,394	SH	SOLE	1
BRANDYWINE REALTY TRUST	COM	105368203	350	13,065	SH	SOLE	1
BRANDYWINE RLTY TR SH BEN INT	COM	105368203	260	9700	SH	SOLE	3
BRASIL DISTR PAO ACU-SP ADR	COM	20440T201	272	10,800	SH	SOLE	1
BRE PROPERTIES INC CL A	COM	05564E106	885	26500	SH	SOLE	3
BRE PROPERTIES, INC., CLASS A	COM	05564E106	29	864	SH	SOLE	1
BRIGGS & STRATTON CORP.	COM	109043109	684	10,148	SH	SOLE	1
BRIGHAM EXPLORATION COM	COM	109178103	4381	545700	SH	SOLE	3
BRIGHT HORIZON FAMILY COM	COM	109195107	23240	553343	SH	SOLE	3
BRIGHT HORIZONS FAM. SOLUTIONS	COM	109195107	236	5,619	SH	SOLE	1
BRINKER INTERNATIONAL, INC.	COM	109641100	4621	139,357	SH	SOLE	1
BRINK'S CO/THE	COM	109696104	2321	102,674	SH	SOLE	1
BRISTOL MYERS SQUIBB CO	COM	110122108	31940	1,116,781	SH	DEFINED	2
BRISTOL MYERS SQUIBB CO.	COM	110122108	40562	1,418,265	SH	SOLE	1
BROADCOM CORP.	COM	111320107	5136	150,961	SH	SOLE	1
BROADVISION INC	COM	111412607	51	12,039	SH	SOLE	1
BROCADE COMMUNICATION	COM	111621108	27	4,723	SH	SOLE	1
BROOKFIELD HOMES CORP	COM	112723101	190	7,379	SH	SOLE	1
BROOKFIELD PROPERTIES COR	COM	112900105	900	31,200	SH	OTHER	1
BROOKLINE BANCORP INC	COM	11373M107	415	27,034	SH	SOLE	1
BROOKS AUTOMATION INC	COM	114340102	413	17,416	SH	SOLE	1

BLOCKBUSTER INC -CLA	607
BLOUNT INTERNATIONAL INC	1,926
Blue Rhino Corp	5,144
BLYTH INC.	65,318
BMC SOFTWARE, INC.	102,639
BOB EVANS FARMS, INC.	66,246
BOCA RESORTS INC -CL A	11,685
BOEING CO	205,950
Boeing Co	50,000
BOEING CO.	365,120
BOISE CASCADE CORP.	47,571
BOK FINANCIAL CORP.	262
BOMBAY	148800
BOMBAY CO INC	15,780
BONE CARE INTERNATIONAL, INC.	4,396
BORDERS GROUP, INC.	111,440
BORG WARNER INC	46,598
BORLAND SOFTWARE CORP.	33,205
BOSTON BEER, INC. CLASS A	3,240
BOSTON COMMUNICATIONS GROUP	7,500
BOSTON PRIVATE FINANCIAL HOLDI	9,418
BOSTON PROPERTIES INC	1,158
BOSTON PROPERTIES INC COM	49100
BOSTON SCIENTIFIC CORP	340,100

BOSTON SCIENTIFIC CORP.	396,570	
BOWATER, INC.	79,574	
BOWNE & CO., INC.	15,776	
BOYD GAMING CORP.	106,725	
BOYDS COLLECTION, LTD.	8,877	
BOYKIN LODGING CO.	8,136	
BRADLEY PHARMACEUTICAL	3,809	
BRADLEY PHARMACEUTICAL COM	111500	
BRADY CORP.	8,394	
BRANDYWINE REALTY TRUST	13,065	
BRANDYWINE RLTY TR SH BEN INT	9700	
BRASIL DISTR PAO ACU-SP ADR	10,800	
BRE PROPERTIES INC CL A	26500	
BRE PROPERTIES, INC., CLASS A	864	
BRIGGS & STRATTON CORP.	10,148	
BRIGHAM EXPLORATION COM	545700	
BRIGHT HORIZON FAMILY COM	545443	7900
BRIGHT HORIZONS FAM. SOLUTIONS	5,619	
BRINKER INTERNATIONAL, INC.	139,357	
BRINK'S CO/THE	102,674	
BRISTOL MYERS SQUIBB CO		1,116,781
BRISTOL MYERS SQUIBB CO.	1,418,265	
BROADCOM CORP.	150,961	
BROADVISION INC	12,039	
BROCADE COMMUNICATION	4,723	
BROOKFIELD HOMES CORP	7,379	
BROOKFIELD PROPERTIES COR	0	31,200
BROOKLINE BANCORP INC	27,034	
BROOKS AUTOMATION INC	17,416	

BROOKS AUTOMATION INC COM	COM	114340102	40413	1672022	SH	Sole	3
BROOKSTONE INC	COM	114537103	120	5,644	SH	SOLE	1
BROWN & BROWN INC	COM	115236101	3212	98,502	SH	SOLE	1
BROWN FORMAN CORP	COM	115637209	13125	140,449	SH	DEFINED	2
BROWN SHOE COMANY, INC.	COM	115736100	316	8,336	SH	SOLE	1
BROWN TOM INC COM NEW	COM	115660201	9385	291000	SH	Sole	3
BROWN, TOM INC.	COM	115660201	555	17,214	SH	SOLE	1
BROWN-FORMAN CORP CLASS B	COM	115637209	2517	26,939	SH	SOLE	1
BRT REALTY TRUST	COM	055645303	47	1,634	SH	SOLE	1
BRUNSWICK CORP.	COM	117043109	1312	41,217	SH	SOLE	1
BRUSH ENGINEERED MATERIALS	COM	117421107	96	6,264	SH	SOLE	1
BRYN MAWR BK CORP	COM	117665109	80	3,310	SH	SOLE	1
BSB BANCORP, INC.	COM	055652101	152	3,852	SH	SOLE	1
BUCKEYE TECHNOLOGIES INC	COM	118255108	126	12,527	SH	SOLE	1
BUCKLE, INC.	COM	118440106	78	3,518	SH	SOLE	1
BUFFALO WILD WINGS INC	COM	119848109	1298	50,000	SH	DEFINED	2
BUILDING MATERIAL HOLDING CORP	COM	120113105	89	5,751	SH	SOLE	1
BURLINGTON COAT FACTORY WHSE	COM	121579106	181	8,569	SH	SOLE	1
BURLINGTON NORTHERN SANTA FE	COM	12189T104	5208	160,980	SH	SOLE	1
BURLINGTON RES INC	COM	122014103	19754	356,700	SH	DEFINED	2
BURLINGTON RESOURCES, INC.	COM	122014103	4769	86,120	SH	SOLE	1
BUSINESS OBJECTS (ADR)	COM	12328X107	5661	163274	SH	Sole	3
BUSINESS OBJECTS S A	COM	12328X107	5551	160,100	SH	DEFINED	2
C & D TECHNOLOGIES, INC.	COM	124661109	184	9,584	SH	SOLE	1
C & F FINANCIAL CORP	COM	12466Q104	62	1,572	SH	SOLE	1
C D W CORP COM	COM	12512N105	21614	374200	SH	Sole	3
C H ROBINSON WORLDWIDE	COM	12541W100	1558	41,100	SH	DEFINED	2
C. H. ROBINSON WORLDWIDE, INC.	COM	12541W100	4834	127,515	SH	SOLE	1
C. R. BARD, INC.	COM	067383109	1913	23,544	SH	SOLE	1
CABLE DESIGN TECHNOLOGIES CORP	COM	126924109	167	18,578	SH	SOLE	1
CABLEVISION SYSTEMS-NY GRP-A	COM	12686C109	38	1,614	SH	SOLE	1
CABOT CORP.	COM	127055101	2830	88,876	SH	SOLE	1
CABOT MICROELECTRONICS COM	COM	12709P103	17842	364116	SH	Sole	3
CABOT MICROELECTRONICS CORP	COM	12709P103	2146	43,789	SH	SOLE	1
CABOT OIL & GAS CORP., CLASS A	COM	127097103	345	11,767	SH	SOLE	1
CACI INTERNATIONAL	COM	127190304	658	13,533	SH	SOLE	1
CACI INTL INC	COM	127190304	6107	125,600	SH	DEFINED	2
CACI INTL INC CL A	COM	127190304	25202	518356	SH	Sole	3
CADENCE DESIGN SYSTEMS, INC.	COM	127387108	6807	378,580	SH	SOLE	1
CAL DIVE INTERNATIONAL, INC.	COM	127914109	400	16,565	SH	SOLE	1
CALGON CARBON CORP.	COM	129603106	99	15,993	SH	SOLE	1
CALIFORNIA PIZZA KITCHEN INC	COM	13054D109	157	7,787	SH	SOLE	1
CALIFORNIA WATER SERVICE GROUP	COM	130788102	202	7,368	SH	SOLE	1
CALLAWAY GOLF CO.	COM	131193104	2333	138,429	SH	SOLE	1
CALPINE CORP.	COM	131347106	892	185,382	SH	SOLE	1
CAMBREX CORP.	COM	132011107	229	9,062	SH	SOLE	1
CAMCO FINANCIAL CORP	COM	132618109	61	3,532	SH	SOLE	1
CAMDEN NATL CORP	COM	133034108	114	3,758	SH	SOLE	1
CAMDEN POPERTY TRUST	COM	133131102	27	599	SH	SOLE	1
CAMDEN PTY TR SH BEN INT	COM	133131102	266	6000	SH	Sole	3
CAMPBELL SOUP CO	COM	134429109	1833	68,400	SH	DEFINED	2
CAMPBELL SOUP CO.	COM	134429109	4758	177,550	SH	SOLE	1
CANADIAN IMPERIAL BANK OF COMMERCE	COM	136069101	2144	43,300	SH	OTHER	1

BROOKS AUTOMATION INC COM	1612700	59322
BROOKSTONE INC	5,644	
BROWN & BROWN INC	98,502	
BROWN FORMAN CORP		140,449
BROWN SHOE COMANY, INC.	8,336	
BROWN TOM INC COM NEW	285500	5500
BROWN, TOM INC.	17,214	
BROWN-FORMAN CORP CLASS B	26,939	
BRT REALTY TRUST	1,634	
BRUNSWICK CORP.	41,217	
BRUSH ENGINEERED MATERIALS	6,264	
BRYN MAWR BK CORP	3,310	
BSB BANCORP, INC.	3,852	
BUCKEYE TECHNOLOGIES INC	12,527	
BUCKLE, INC.	3,518	
BUFFALO WILD WINGS INC		50,000
BUILDING MATERIAL HOLDING CORP	5,751	
BURLINGTON COAT FACTORY WHSE	8,569	
BURLINGTON NORTHERN SANTA FE	160,980	
BURLINGTON RES INC		356,700
BURLINGTON RESOURCES, INC.	86,120	
BUSINESS OBJECTS (ADR)	144800	18474
BUSINESS OBJECTS S A		160,100
C & D TECHNOLOGIES, INC.	9,584	

C & F FINANCIAL CORP	1,572		
C D W CORP COM	358700		15500
C H ROBINSON WORLDWIDE		41,100	
C. H. ROBINSON WORLDWIDE, INC.	127,515		
C. R. BARD, INC.	23,544		
CABLE DESIGN TECHNOLOGIES CORP	18,578		
CABLEVISION SYSTEMS-NY GRP-A	1,614		
CABOT CORP.	88,876		
CABOT MICROELECTRONICS COM	349300		14816
CABOT MICROELECTRONICS CORP	43,789		
CABOT OIL & GAS CORP., CLASS A	11,767		
CACI INTERNATIONAL	13,533		
CACI INTL INC		125,600	
CACI INTL INC CL A	500800		17556
CADENCE DESIGN SYSTEMS, INC.	378,580		
CAL DIVE INTERNATIONAL, INC.	16,565		
CALGON CARBON CORP.	15,993		
CALIFORNIA PIZZA KITCHEN INC	7,787		
CALIFORNIA WATER SERVICE GROUP	7,368		
CALLAWAY GOLF CO.	138,429		
CALPINE CORP.	185,382		
CAMBREX CORP.	9,062		
CAMCO FINANCIAL CORP	3,532		
CAMDEN NATL CORP	3,758		
CAMDEN POPERTY TRUST	599		
CAMDEN PPTY TR SH BEN INT	6000		
CAMPBELL SOUP CO		68,400	
CAMPBELL SOUP CO.	177,550		
CANADIAN IMPERIAL BANK OF COMMERCE	0	43,300	

CANADIAN NATURAL RESORUCES	COM	136385101	3374	66,700	SH	OTHER	1
CANDELA CORP	COM	136907102	66	3,616	SH	SOLE	1
CANTEL MEDICAL CORP	COM	138098108	51	3,179	SH	SOLE	1
CAPITAL AUTOMOTIVE REIT	COM	139733109	370	11,575	SH	SOLE	1
CAPITAL CITY BANK GROUP, INC.	COM	139674105	190	4,121	SH	SOLE	1
CAPITAL CORP OF THE WEST	COM	140065103	92	2,321	SH	SOLE	1
CAPITAL ONE FINANCIAL CORP.	COM	14040H105	9251	150,940	SH	SOLE	1
CAPITAL ONE FINL CORP	COM	14040H105	29015	473,400	SH	DEFINED	2
CAPITAL SOURCE INC.	COM	14055X102	5632	259800	SH	Sole	3
CAPITOL BANCORP LTD	COM	14056D105	129	4,542	SH	SOLE	1
CAPITOL FEDERAL FINANCIAL	COM	14057C106	12	332	SH	SOLE	1
CAPSTEAD MORTGAGE CORP.	COM	14067E506	78	4,655	SH	SOLE	1
CARAUSTAR INDUSTRIES, INC.	COM	140909102	170	12,298	SH	SOLE	1
CARBO CERAMICS INC	COM	140781105	247	4,820	SH	SOLE	1
CARDIAC SCIENCE INC.	COM	141410209	96	24,145	SH	SOLE	1
CARDINAL HEALTH INC	COM	14149Y108	13832	226,160	SH	SOLE	1
Cardinal Health Inc	COM	14149Y108	1,223	20,000	SH	DEFINED	4
CARDIODYNAMICS INTERNATIONAL	COM	141597104	93	15,583	SH	SOLE	1
CAREER EDUCATION CORP	COM	141665109	6105	151,679	SH	SOLE	1
CAREMARK RX INC	COM	141705103	2525	99,700	SH	DEFINED	2
CAREMARK RX INC COM	COM	141705103	3782	149300	SH	Sole	3
CARLISLE COS INC.	COM	142339100	2704	44,427	SH	SOLE	1
CARMAX INC	COM	143130102	4620	149,381	SH	SOLE	1
CARMIKE CINEMAS INC	COM	143436400	22	632	SH	SOLE	1
CARNIVAL CORP	COM	143658300	10842	272,900	SH	SOLE	1
CARNIVAL CORP	COM	143658300	18776	472,600	SH	DEFINED	2
CARPENTER TECHNOLOGY CORP.	COM	144285103	1217	41,166	SH	SOLE	1
CARRAMERICA REALTY C	COM	144418100	27	909	SH	SOLE	1
CARRAMERICA REALTY CORPORATION	COM	144418100	2435	81762	SH	Sole	3
CASCADE BANCORP	COM	147154108	116	6,034	SH	SOLE	1
CASCADE CORP	COM	147195101	107	4,808	SH	SOLE	1
CASCADE NAT GAS CORP COM	COM	147339105	113	5,355	SH	SOLE	1
CASELLA WASTE SYSTEMS, INC.	COM	147448104	81	5,953	SH	SOLE	1
CASEYS GENERAL STORES, INC.	COM	147528103	367	20,782	SH	SOLE	1
CASH AMERICA INTERNATIONAL	COM	14754D100	281	13,267	SH	SOLE	1
CASUAL MALE RETAIL GROUP INC	COM	148711104	98	14,174	SH	SOLE	1
CATALINA MARKETING CORP.	COM	148867104	1896	94,028	SH	SOLE	1
CATAPULT COMM CORP	COM	149016107	38	2,627	SH	SOLE	1
CATELLUS DEVELOPMENT	COM	149113102	273	11,330	SH	SOLE	1
CATERPILLAR INC	COM	149123101	11141	134,200	SH	DEFINED	2
CATERPILLAR INC DEL COM	COM	149123101	423	5100	SH	Sole	3
CATERPILLAR, INC.	COM	149123101	12486	150,400	SH	SOLE	1
CATHAY GENERAL BANCORP INC.	COM	149150104	522	9,313	SH	SOLE	1
CATO CORP. CLASS A	COM	149205106	161	7,830	SH	SOLE	1
CAVALRY BANCORP INC	COM	149547101	42	2,403	SH	SOLE	1
CB BANCSHARES INC HAWA	COM	124785106	127	2,023	SH	SOLE	1
CBL & ASSOC PPTYS INC COM	COM	124830100	898	15900	SH	Sole	3
CBL & ASSOCIATES PROPERTIES	COM	124830100	19	332	SH	SOLE	1
CBRL GROUP, INC.	COM	12489V106	2729	71,289	SH	SOLE	1
CCBT FINANCIAL COMPANIES INC	COM	12500Q102	1658	47,440	SH	SOLE	1
CCC INFORMATION SERVICES	COM	12487Q109	98	5,809	SH	SOLE	1
C-COR ELECTRONICS, INC.	COM	125010108	165	14,796	SH	SOLE	1
CDI CORP.	COM	125071100	187	5,720	SH	SOLE	1

CANADIAN NATURAL RESORUCES	0	66,700	
CANDELA CORP	3,616		
CANTEL MEDICAL CORP	3,179		
CAPITAL AUTOMOTIVE REIT	11,575		
CAPITAL CITY BANK GROUP, INC.	4,121		
CAPITAL CORP OF THE WEST	2,321		
CAPITAL ONE FINANCIAL CORP.	150,940		
CAPITAL ONE FINL CORP		473,400	
CAPITAL SOURCE INC.	248900		10900
CAPITOL BANCORP LTD	4,542		
CAPITOL FEDERAL FINANCIAL	332		
CAPSTEAD MORTGAGE CORP.	4,655		
CARAUSTAR INDUSTRIES, INC.	12,298		
CARBO CERAMICS INC	4,820		
CARDIAC SCIENCE INC.	24,145		
CARDINAL HEALTH INC	226,160		
Cardinal Health Inc	20,000		
CARDIODYNAMICS INTERNATIONAL	15,583		
CAREER EDUCATION CORP	151,679		
CAREMARK RX INC		99,700	
CAREMARK RX INC COM	142300		7000
CARLISLE COS INC.	44,427		
CARMAX INC	149,381		
CARMIKE CINEMAS INC	632		

CARNIVAL CORP	272,900	
CARNIVAL CORP		472,600
CARPENTER TECHNOLOGY CORP.	41,166	
CARRAMERICA REALTY C	909	
CARRAMERICA REALTY CORPORATION	81,762	
CASCADE BANCORP	6,034	
CASCADE CORP	4,808	
CASCADE NAT GAS CORP COM	5,355	
CASELLA WASTE SYSTEMS, INC.	5,953	
CASEYS GENERAL STORES, INC.	20,782	
CASH AMERICA INTERNATIONAL	13,267	
CASUAL MALE RETAIL GROUP INC	14,174	
CATALINA MARKETING CORP.	94,028	
CATAPULT COMM CORP	2,627	
CATELLUS DEVELOPMENT	11,330	
CATERPILLAR INC		134,200
CATERPILLAR INC DEL COM	5100	
CATERPILLAR, INC.	150,400	
CATHAY GENERAL BANCORP INC.	9,313	
CATO CORP. CLASS A	7,830	
CAVALRY BANCORP INC	2,403	
CB BANCSHARES INC HAWA	2,023	
CBL & ASSOC PPTYS INC COM	15,900	
CBL & ASSOCIATES PROPERTIES	332	
CBRL GROUP, INC.	71,289	
CCBT FINANCIAL COMPANIES INC	47,440	
CCC INFORMATION SERVICES	5,809	
C-COR ELECTRONICS, INC.	14,796	
CDI CORP.	5,720	

CDW CORP	COM	12512N105	7268	125,823	SH	SOLE	1
CEC ENTERTAINMENT, INC.	COM	125137109	523	11,029	SH	SOLE	1
CELERA GENOMICS GROU	COM	038020202	473	33,987	SH	SOLE	1
CELGENE CORP	COM	151020104	73	1,628	SH	SOLE	1
CELGENE CORP	COM	151020104	2251	50,000	SH	DEFINED	2
CELL GENESYS, INC.	COM	150921104	209	16,320	SH	SOLE	1
CELL THERAPEUTICS, INC.	COM	150934107	127	14,632	SH	SOLE	1
CELLSTAR CORP COM NEW	COM	150925204	2949	233500	SH	SOLE	3
CEMEX SA -SPONS ADR PART CER	COM	151290889	769	29,335	SH	SOLE	1
CEMIG CIA ENER MG SPON ADR	COM	204409601	1056	57,955	SH	SOLE	1
CENDANT CORP.	COM	151313103	9780	439,140	SH	SOLE	1
CENTENE CORP DEL	COM	15135B101	232	8,291	SH	SOLE	1
CENTENE CORP DEL	COM	15135B101	5734	204,700	SH	DEFINED	2
CENTENE CORP.	COM	15135B101	9277	331200	SH	SOLE	3
CENTENNIAL CELLULAR CORP.	COM	15133V208	28	5,415	SH	SOLE	1
CENTER BANCORP INC	COM	151408101	69	3,529	SH	SOLE	1
CENTER FINANCIAL CORP	COM	15146E102	59	2,167	SH	SOLE	1
CENTERPOINT ENERGY INC	COM	15189T107	1486	153,395	SH	SOLE	1
CENTERPOINT PROPERTIES CORP.	COM	151895109	30	401	SH	SOLE	1
CENTEX CONSTRUCTION PRODUCTION	COM	15231R109	2071	34,362	SH	SOLE	1
CENTEX CORP.	COM	152312104	3035	28,196	SH	SOLE	1
CENTILLIUM COMMUNICATIONS	COM	152319109	82	14,650	SH	SOLE	1
CENTRAL COAST BANCORP	COM	153145107	69	3,830	SH	SOLE	1
CENTRAL EURO DISTRIBUTION CP	COM	153435102	103	3,263	SH	SOLE	1
CENTRAL GARDEN & PET C	COM	153527106	208	7,411	SH	SOLE	1
CENTRAL PACIFIC FINANCIAL CO	COM	154760102	202	6,734	SH	SOLE	1
CENTRAL PARKING CORP.	COM	154785109	127	8,487	SH	SOLE	1
CENTRAL VT PUB SVC CORP COM	COM	155771108	133	5,668	SH	SOLE	1
CENTURY ALUMINUM CO.	COM	156431108	110	5,784	SH	SOLE	1
CENTURY BANCORP INC	COM	156432106	53	1,507	SH	SOLE	1
CENTURY BUSINESS SERVICES	COM	156490104	153	34,182	SH	SOLE	1
CENTURYTEL, INC.	COM	156700106	4800	147,164	SH	SOLE	1
CEPHALON INC	COM	156708109	230	4,748	SH	SOLE	1
CEPHALON INC	COM	156708109	7257	149,900	SH	DEFINED	2
CEPHEID	COM	15670R107	138	14,407	SH	SOLE	1
CERADYNE INC	COM	156710105	132	3,888	SH	SOLE	1
CERIDIAN CORP	COM	156779100	4650	222,064	SH	SOLE	1
CERNER CORP	COM	156782104	505	13,344	SH	SOLE	1
CERTEGY INC	COM	156880106	3057	93,192	SH	SOLE	1
CERUS CORP.	COM	157085101	31	6,837	SH	SOLE	1
CEVA INC	COM	157210105	74	7,126	SH	SOLE	1
CFS BANCORP, INC.	COM	12525D102	67	4,510	SH	SOLE	1
CH ENERGY GROUP INC.	COM	12541M102	316	6,747	SH	SOLE	1
CHAMPION ENTERPRISES, INC.	COM	158496109	172	24,564	SH	SOLE	1
CHARLES RIVER ASSOCIAT	COM	159852102	118	3,676	SH	SOLE	1
CHARLES RIVER LABORATORIES	COM	159864107	2266	66,013	SH	SOLE	1
CHARLES SCHWAB CORP.	COM	808513105	7135	602,590	SH	SOLE	1
CHARLOTTE RUSSE HOLDING INC	COM	161048103	73	5,321	SH	SOLE	1
CHARMING SHOPPES, INC.	COM	161133103	262	47,821	SH	SOLE	1
CHARTER COMMUNICATIONS INC CLASS A	COM	16117M107	492	122,300	SH	SOLE	1
CHARTER FINL CORP WEST	COM	16122M100	71	1,860	SH	SOLE	1
CHARTER MUNICIPAL MORTGAGE ACC	COM	160908109	411	19,468	SH	SOLE	1
CHARTER ONE FINANCIAL INC.	COM	160903100	3466	100,322	SH	SOLE	1

CDW CORP	125,823		
CEC ENTERTAINMENT, INC.	11,029		
CELERA GENOMICS GROU	33,987		
CELGENE CORP	1,628		
CELGENE CORP		50,000	
CELL GENESYS, INC.	16,320		
CELL THERAPEUTICS, INC.	14,632		
CELLSTAR CORP COM NEW	233500		
CEMEX SA -SPONS ADR PART CER	29,335		
CEMIG CIA ENER MG SPON ADR	57,955		
CENDANT CORP.	439,140		
CENTENE CORP DEL	8,291		
CENTENE CORP DEL		204,700	
CENTENE CORP.	324100		7100
CENTENNIAL CELLULAR CORP.	5,415		
CENTER BANCORP INC	3,529		
CENTER FINANCIAL CORP	2,167		
CENTERPOINT ENERGY INC	153,395		
CENTERPOINT PROPERTIES CORP.	401		
CENTEX CONSTRUCTION PRODUCTION	34,362		
CENTEX CORP.	28,196		
CENTILLIUM COMMUNICATIONS	14,650		
CENTRAL COAST BANCORP	3,830		
CENTRAL EURO DISTRIBUTION CP	3,263		

CENTRAL GARDEN & PET C	7,411	
CENTRAL PACIFIC FINANCIAL CO	6,734	
CENTRAL PARKING CORP.	8,487	
CENTRAL VT PUB SVC CORP COM	5,668	
CENTURY ALUMINUM CO.	5,784	
CENTURY BANCORP INC	1,507	
CENTURY BUSINESS SERVICES	34,182	
CENTURYTEL, INC.	147,164	
CEPHALON INC	4,748	
CEPHALON INC		149,900
CEPHEID	14,407	
CERADYNE INC	3,888	
CERIDIAN CORP	222,064	
CERNER CORP	13,344	
CERTEGY INC	93,192	
CERUS CORP.	6,837	
CEVA INC	7,126	
CFS BANCORP, INC.	4,510	
CH ENERGY GROUP INC.	6,747	
CHAMPION ENTERPRISES, INC.	24,564	
CHARLES RIVER ASSOCIAT	3,676	
CHARLES RIVER LABORATORIES	66,013	
CHARLES SCHWAB CORP.	602,590	
CHARLOTTE RUSSE HOLDING INC	5,321	
CHARMING SHOPPES, INC.	47,821	
CHARTER COMMUNICATIONS INC CLASS A	122,300	
CHARTER FINL CORP WEST	1,860	
CHARTER MUNICIPAL MORTGAGE ACC	19,468	
CHARTER ONE FINANCIAL INC.	100,322	

CHATTEM INC	COM	162456107	119	6,645	SH	SOLE	1
CHECK POINT SOFTWARE TECH	COM	M22465104	299	17,760	SH	SOLE	1
CHECKFREE HOLDINGS CORP.	COM	162813109	3162	114,358	SH	SOLE	1
CHECKPOINT SYSTEMS, INC.	COM	162825103	306	16,189	SH	SOLE	1
CHEESECAKE FACTORY	COM	163072101	3274	74,339	SH	SOLE	1
CHELSEA PPTY GROUP INC COM	COM	163421100	893	16300	SH	SoLe	3
CHELSEA PROPERTY GROUP INC.	COM	163421100	34	614	SH	SOLE	1
CHEMICAL FINANCIAL CORP.	COM	163731102	405	11,116	SH	SOLE	1
CHEROKEE INC DEL NEW	COM	16444H102	66	2,894	SH	SOLE	1
CHESAPEAKE CORP.	COM	165159104	178	6,710	SH	SOLE	1
CHESAPEAKE ENERGY CORP.	COM	165167107	49	3,607	SH	SOLE	1
CHESAPEAKE UTILITIES CORP	COM	165303108	68	2,617	SH	SOLE	1
CHEVRONTEXACO CORP	COM	166764100	40688	470,980	SH	SOLE	1
CHICAGO MERCANTILE EXCHANGE	COM	167760107	7	96	SH	SOLE	1
CHICAGO PIZZA & BREWER	COM	167889104	75	5,052	SH	SOLE	1
CHICOS FAS INC	COM	168615102	4523	122,400	SH	DEFINED	2
CHICOS'S FAS INC.	COM	168615102	4638	125,528	SH	SOLE	1
CHILDREN'S PLACE, INC.	COM	168905107	157	5,880	SH	SOLE	1
CHINA MOBILE HK LTD - SPON ADR	COM	16941M109	1699	109,410	SH	SOLE	1
CHINA PETROLEUM & CHEM-ADR	COM	16941R108	1922	43,270	SH	SOLE	1
CHINA UNICOM LTD (ADR)	COM	16945R104	7382	790400	SH	SoLe	3
CHIPPAC INC	COM	169657103	552	72,674	SH	SOLE	1
CHIQUITA BRANDS INTL	COM	170032809	366	16,260	SH	SOLE	1
CHIRON CORP	COM	170040109	16356	287,000	SH	DEFINED	2
CHIRON CORP COM	COM	170040109	7791	136700	SH	SoLe	3
CHIRON CORP.	COM	170040109	5888	103,343	SH	SOLE	1
CHITTENDEN CORP.	COM	170228100	529	15,713	SH	SOLE	1
CHOICE HOTELS INTL INC.	COM	169905106	324	9,205	SH	SOLE	1
CHOICEPOINT INC.	COM	170388102	4794	125,861	SH	SOLE	1
CHOLESTECH CORP	COM	170393102	49	6,387	SH	SOLE	1
CHRISTOPHER & BANKS CORPORATIO	COM	171046105	325	16,640	SH	SOLE	1
CHRONIMED INC	COM	171164106	50	5,870	SH	SOLE	1
CHUBB CORP.	COM	171232101	7104	104,320	SH	SOLE	1
CHURCH & DWIGHT CO., INC.	COM	171340102	2308	58,275	SH	SOLE	1
CHURCHILL DOWNS, INC.	COM	171484108	102	2,801	SH	SOLE	1
CIA ANONIMA TELEF DE VEN-ADR (CANTV)	COM	204421101	975	63,900	SH	SOLE	1
CIBER, INC.	COM	17163B102	205	23,717	SH	SOLE	1
CIENA CORP.	COM	171779101	1405	214,165	SH	SOLE	1
CIGNA CORP.	COM	125509109	3751	65,231	SH	SOLE	1
CIMA LABS	COM	171796105	219	6,718	SH	SOLE	1
CIMAREX ENERGY CO	COM	171798101	523	19,612	SH	SOLE	1
CINCINNATI BELL INC	COM	171871106	4163	824,335	SH	SOLE	1
CINCINNATI FINANCIAL CORP.	COM	172062101	2999	71,837	SH	SOLE	1
Cinergy	COM	172474108		30,000	SH	DEFINED	4
CINERGY CORP.	COM	172474108	23516	605,932	SH	SOLE	1
CINTAS CORP.	COM	172908105	4571	91,229	SH	SOLE	1
CIPHERGEN BIOSYSTEMS INC	COM	17252Y104	121	10,607	SH	SOLE	1
CIRCOR INTERNATIONAL, INC.	COM	17273K109	140	5,789	SH	SOLE	1
CIRCUIT CITY STORES INC	COM	172737108	1214	119,800	SH	DEFINED	2
CIRCUIT CITY STORES, INC.	COM	172737108	952	94,009	SH	SOLE	1
CIRRUS LOGIC, INC.	COM	172755100	252	32,832	SH	SOLE	1
CISCO SYS INC	COM	17275R102	39668	1,633,105	SH	DEFINED	2
CISCO SYS INC COM	COM	17275R102	1467	60400	SH	SoLe	3

CHATTEM INC	6,645	
CHECK POINT SOFTWARE TECH	17,760	
CHECKFREE HOLDINGS CORP.	114,358	
CHECKPOINT SYSTEMS, INC.	16,189	
CHEESECAKE FACTORY	74,339	
CHELSEA PPTY GROUP INC COM	16300	
CHELSEA PROPERTY GROUP INC.	614	
CHEMICAL FINANCIAL CORP.	11,116	
CHEROKEE INC DEL NEW	2,894	
CHESAPEAKE CORP.	6,710	
CHESAPEAKE ENERGY CORP.	3,607	
CHESAPEAKE UTILITIES CORP	2,617	
CHEVRONTEXACO CORP	470,980	
CHICAGO MERCANTILE EXCHANGE	96	
CHICAGO PIZZA & BREWER	5,052	
CHICOS FAS INC		122,400
CHICOS'S FAS INC.	125,528	
CHILDREN'S PLACE, INC.	5,880	
CHINA MOBILE HK LTD - SPON ADR	109,410	
CHINA PETROLEUM & CHEM-ADR	43,270	
CHINA UNICOM LTD (ADR)	757700	32700
CHIPPAC INC	72,674	
CHIQUITA BRANDS INTL	16,260	
CHIRON CORP		287,000

CHIRON CORP COM	130700	6000
CHIRON CORP.	103,343	
CHITTENDEN CORP.	15,713	
CHOICE HOTELS INTL INC.	9,205	
CHOICEPOINT INC.	125,861	
CHOLESTECH CORP	6,387	
CHRISTOPHER & BANKS CORPORATIO	16,640	
CHRONIMED INC	5,870	
CHUBB CORP.	104,320	
CHURCH & DWIGHT CO., INC.	58,275	
CHURCHILL DOWNS, INC.	2,801	
CIA ANONIMA TELEF DE VEN-ADR (CANTV)	63,900	
CIBER, INC.	23,717	
CIENA CORP.	214,165	
CIGNA CORP.	65,231	
CIMA LABS	6,718	
CIMAREX ENERGY CO	19,612	
CINCINNATI BELL INC	824,335	
CINCINNATI FINANCIAL CORP.	71,837	
Cinergy	30,000	
CINERGY CORP.	605,932	
CINTAS CORP.	91,229	
CIPHERGEN BIOSYSTEMS INC	10,607	
CIRCOR INTERNATIONAL, INC.	5,789	
CIRCUIT CITY STORES INC		119,800
CIRCUIT CITY STORES, INC.	94,009	
CIRRUS LOGIC, INC.	32,832	
CISCO SYS INC		1,633,105
CISCO SYS INC COM	60400	

CISCO SYSTEMS, INC.	COM	17275R102	135018	5,572,345	SH	SOLE	1
CIT GROUP INC	COM	125581108	24237	674,184	SH	SOLE	1
CIT GROUP INC NEW	COM	125581108	10871	302,400	SH	DEFINED	2
CITIGROUP INC	COM	172967101	251689	5,185,181	SH	SOLE	1
CITIGROUP INC	COM	172967101	43501	896,186	SH	DEFINED	2
CITIZENS BANKING CORP.	COM	174420109	664	20,303	SH	SOLE	1
CITIZENS COMMUNICATIONS INC	COM	17453B101	1590	128,054	SH	SOLE	1
CITIZENS FIRST BANCORP	COM	17461R106	94	4,129	SH	SOLE	1
CITIZENS INC	COM	174740100	127	13,423	SH	SOLE	1
CITIZENS SOUTH BANKING CORP	COM	176682102	58	4,186	SH	SOLE	1
CITRIX SYS INC	COM	177376100	3387	159,700	SH	DEFINED	2
CITRIX SYSTEMS, INC.	COM	177376100	1872	88,472	SH	SOLE	1
CITY HOLDING CO.	COM	177835105	273	7,800	SH	SOLE	1
CITY NATIONAL CORP.	COM	178566105	4366	70,290	SH	SOLE	1
CITYBANK	COM	17770A109	126	3,846	SH	SOLE	1
CK WITCO CORP	COM	227116100	1522	212,259	SH	SOLE	1
CKE RESTAURANTS INC	COM	12561E105	141	22,076	SH	SOLE	1
CLAIRE'S STORES, INC.	COM	179584107	2649	140,588	SH	SOLE	1
CLARCOR INC COM	COM	179895107	983	22300	SH	Sole	3
CLARCOR, INC.	COM	179895107	516	11,696	SH	SOLE	1
CLARK INC	COM	181457102	141	7,324	SH	SOLE	1
CLAYTON WILLIAMS ENERGY, INC.	COM	969490101	47	1,614	SH	SOLE	1
CLEAN HARBORS INC	COM	184496107	32	3,647	SH	SOLE	1
CLEAR CHANNEL COMMUNICATIONS	COM	184502102	48110	1,027,342	SH	SOLE	1
CLECO CORP	COM	12561W105	375	20,883	SH	SOLE	1
CLEVELAND CLIFFS INC	COM	185896107	5090	99,900	SH	DEFINED	2
CLEVELAND-CLIFFS, INC.	COM	185896107	217	4,267	SH	SOLE	1
CLOROX CO	COM	189054109	10860	223,648	SH	DEFINED	2
CLOROX CO.	COM	189054109	4615	95,046	SH	SOLE	1
CLOSURE MED CORP COM	COM	189093107	2792	82300	SH	Sole	3
CLOSURE MEDICAL CORP.	COM	189093107	107	3,137	SH	SOLE	1
CMGI INC.	COM	125750109	308	173,190	SH	SOLE	1
CMS ENERGY CORP.	COM	125896100	1201	141,020	SH	SOLE	1
CNA FINANCIAL CORP	COM	126117100	9	353	SH	SOLE	1
CNA SURETY CORP.	COM	12612L108	69	7,277	SH	SOLE	1
CNB FINANCIAL CORP/PA	COM	126128107	72	1,711	SH	SOLE	1
CNET NETWORKS INC.	COM	12613R104	323	47,405	SH	SOLE	1
CNF INC.	COM	12612W104	2426	71,560	SH	SOLE	1
COACH INC	COM	189754104	20008	530,014	SH	SOLE	1
COACH INC	COM	189754104	23794	630,300	SH	DEFINED	2
COACH INC COM	COM	189754104	10830	286900	SH	Sole	3
COACHMEN INDUSTRIES, INC.	COM	189873102	118	6,514	SH	SOLE	1
COASTAL BANCORP INC	COM	19041P105	78	1,907	SH	SOLE	1
COASTAL FINL CORP DEL	COM	19046E105	88	5,008	SH	SOLE	1
COBIZ INC	COM	190897108	71	3,868	SH	SOLE	1
COCA COLA CO	COM	191216100	32845	647,200	SH	DEFINED	2
COCA COLA ENTERPRISES, INC.	COM	191219104	5107	233,516	SH	SOLE	1
COCA-COLA BOTTLING CO.	COM	191098102	90	1,694	SH	SOLE	1
COCA-COLA CO.	COM	191216100	96178	1,895,140	SH	SOLE	1
COEUR D'ALENE MINES CORP	COM	192108108	559	96,796	SH	SOLE	1
COGNEX CORP.	COM	192422103	452	15,995	SH	SOLE	1
COGNIZANT TECH SOLUTION	COM	192446102	57	1,240	SH	SOLE	1
COGNOS INC	COM	19244C109	7413	242,100	SH	DEFINED	2

CISCO SYSTEMS, INC.	5,572,345		
CIT GROUP INC	674,184		
CIT GROUP INC NEW		302,400	
CITIGROUP INC	5,185,181		
CITIGROUP INC		896,186	
CITIZENS BANKING CORP.	20,303		
CITIZENS COMMUNICATIONS INC	128,054		
CITIZENS FIRST BANCORP	4,129		
CITIZENS INC	13,423		
CITIZENS SOUTH BANKING CORP	4,186		
CITRIX SYS INC		159,700	
CITRIX SYSTEMS, INC.	88,472		
CITY HOLDING CO.	7,800		
CITY NATIONAL CORP.	70,290		
CITYBANK	3,846		
CK WITCO CORP	212,259		
CKE RESTAURANTS INC	22,076		
CLAIRE'S STORES, INC.	140,588		
CLARCOR INC COM	22300		
CLARCOR, INC.	11,696		
CLARK INC	7,324		
CLAYTON WILLIAMS ENERGY, INC.	1,614		
CLEAN HARBORS INC	3,647		
CLEAR CHANNEL COMMUNICATIONS	1,027,342		

CLECO CORP	20,883		
CLEVELAND CLIFFS INC		99,900	
CLEVELAND-CLIFFS, INC.	4,267		
CLOROX CO		223,648	
CLOROX CO.	95,046		
CLOSURE MED CORP COM	82300		
CLOSURE MEDICAL CORP.	3,137		
CMGI INC.	173,190		
CMS ENERGY CORP.	141,020		
CNA FINANCIAL CORP	353		
CNA SURETY CORP.	7,277		
CNB FINANCIAL CORP/PA	1,711		
CNET NETWORKS INC.	47,405		
CNF INC.	71,560		
COACH INC	530,014		
COACH INC		630,300	
COACH INC COM	274700		12200
COACHMEN INDUSTRIES, INC.	6,514		
COASTAL BANCORP INC	1,907		
COASTAL FINL CORP DEL	5,008		
COBIZ INC	3,868		
COCA COLA CO		647,200	
COCA COLA ENTERPRISES, INC.	233,516		
COCA-COLA BOTTLING CO.	1,694		
COCA-COLA CO.	1,895,140		
COEUR D'ALENE MINES CORP	96,796		
COGNEX CORP.	15,995		
COGNIZANT TECH SOLUTION	1,240		
COGNOS INC		242,100	

COHERENT, INC.	COM	192479103	330	13,869	SH	SOLE	1
COHU, INC.	COM	192576106	189	9,830	SH	SOLE	1
COINSTAR, INC	COM	19259P300	184	10,177	SH	SOLE	1
COLDWATER CREEK, INC.	COM	193068103	61	5,532	SH	SOLE	1
COLE NATIONAL CORP. CLASS A	COM	193290103	112	5,615	SH	SOLE	1
COLE, K. PRODUCTIONS, INC. CLASS A	COM	193294105	78	2,654	SH	SOLE	1
Colgate	COM	194162103	2,002	40,000	SH	DEFINED	4
COLGATE-PALMOLIVE CO.	COM	194162103	13548	270,690	SH	SOLE	1
COLLAGENEX	COM	19419B100	49	4,364	SH	SOLE	1
COLLINS & AIKMAN CORP	COM	194830204	64	14,716	SH	SOLE	1
COLONIAL BANCGROUP, INC.	COM	195493309	3101	179,025	SH	SOLE	1
COLONIAL PROPERTIES TRUST	COM	195872106	325	8,207	SH	SOLE	1
COLUMBIA BANCORP	COM	197227101	85	2,658	SH	SOLE	1
COLUMBIA BANCORP/OR	COM	197231103	61	3,542	SH	SOLE	1
COLUMBIA BANKING SYSTEM, INC	COM	197236102	138	6,393	SH	SOLE	1
COLUMBIA LABORATORIES, INC.	COM	197779101	97	15,435	SH	SOLE	1
COLUMBIA SPORTSWEAR	COM	198516106	15	275	SH	SOLE	1
COMCAST CORP NEW	COM	20030N200	1658	53,000	SH	DEFINED	2
COMCAST CORP NEW CL A	COM	20030N101	34	1,037	SH	DEFINED	2
COMCAST CORP-CL A	COM	20030N101	38657	1,178,930	SH	SOLE	1
COMERICA, INC.	COM	200340107	6606	117,832	SH	SOLE	1
COMMERCE BANCORP INC	COM	200519106	5741	108,984	SH	SOLE	1
COMMERCE BANCSHARES	COM	200525103	51	1,035	SH	SOLE	1
COMMERCE GROUP, INC.	COM	200641108	429	10,861	SH	SOLE	1
COMMERCIAL BANKSHARES INC/FL	COM	201607108	53	1,587	SH	SOLE	1
COMMERCIAL CAPITAL BANCORP	COM	20162L105	75	3,516	SH	SOLE	1
COMMERCIAL FEDERAL CORP.	COM	201647104	554	20,755	SH	SOLE	1
COMMERCIAL METALS CO.	COM	201723103	361	11,870	SH	SOLE	1
COMMERCIAL NET LEASE REALTY	COM	202218103	345	19,364	SH	SOLE	1
COMMONWEALTH EDISON	COM	30161N101	9876	148,830	SH	SOLE	1
COMMONWEALTH TELEPHONE ENT.	COM	203349105	389	10,310	SH	SOLE	1
COMMSCOPE INC.	COM	203372107	1773	108,564	SH	SOLE	1
COMMUNITY BANK OF NORTH VIRG	COM	203566104	36	1,930	SH	SOLE	1
COMMUNITY BANK SYSTEM, INC.	COM	203607106	262	5,340	SH	SOLE	1
COMMUNITY BANKS INC	COM	203628102	152	3,875	SH	SOLE	1
COMMUNITY FIRST BANKSHARES	COM	203902101	494	17,085	SH	SOLE	1
COMMUNITY HEALTH SYS	COM	203668108	3745	140,896	SH	SOLE	1
COMMUNITY HLTH SYS NEW COM	COM	203668108	9070	341220	SH	Sole	3
COMMUNITY TRUST BANCORP	COM	204149108	207	6,856	SH	SOLE	1
COMPANHIA DE BEBIDAS-PR ADR	COM	20441W203	2779	108,930	SH	SOLE	1
COMPASS BANCSHARES, INC.	COM	20449H109	6894	175,193	SH	SOLE	1
COMPUCOM SYS INC	COM	204780100	58	11,149	SH	SOLE	1
COMPUCREDIT CORPORATION	COM	20478N100	133	6,251	SH	SOLE	1
COMPUTER ASSOCIATES INT'L.	COM	204912109	6859	250,870	SH	SOLE	1
COMPUTER HORIZONS CORP	COM	205908106	56	14,221	SH	SOLE	1
COMPUTER NETWORK TECHNOLOGY	COM	204925101	121	12,664	SH	SOLE	1
COMPUTER PROGRAMS & SY	COM	205306103	59	2,913	SH	SOLE	1
COMPUTER SCIENCES CORP.	COM	205363104	4342	98,162	SH	SOLE	1
COMPUWARE CORP.	COM	205638109	1150	190,329	SH	SOLE	1
COMSTOCK RESOURCES, INC.	COM	205768203	271	14,062	SH	SOLE	1
COMTECH TELECOMMUNICATIONS	COM	205826209	188	6,546	SH	SOLE	1
COMVERSE TECHNOLOGY, INC.	COM	205862402	1776	100,945	SH	SOLE	1
CONAGRA INC	COM	205887102	9645	365,466	SH	DEFINED	2

COHERENT, INC.	13,869
COHU, INC.	9,830
COINSTAR, INC	10,177
COLDWATER CREEK, INC.	5,532
COLE NATIONAL CORP. CLASS A	5,615
COLE, K. PRODUCTIONS, INC. CLASS A	2,654
Colgate	40,000
COLGATE-PALMOLIVE CO.	270,690
COLLAGENEX	4,364
COLLINS & AIKMAN CORP	14,716
COLONIAL BANCGROUP, INC.	179,025
COLONIAL PROPERTIES TRUST	8,207
COLUMBIA BANCORP	2,658
COLUMBIA BANCORP/OR	3,542
COLUMBIA BANKING SYSTEM, INC	6,393
COLUMBIA LABORATORIES, INC.	15,435
COLUMBIA SPORTSWEAR	275
COMCAST CORP NEW	53,000
COMCAST CORP NEW CL A	1,037
COMCAST CORP-CL A	1,178,930
COMERICA, INC.	117,832
COMMERCE BANCORP INC	108,984
COMMERCE BANCSHARES	1,035
COMMERCE GROUP, INC.	10,861

COMMERCIAL BANKSHARES INC/FL	1,587	
COMMERCIAL CAPITAL BANCORP	3,516	
COMMERCIAL FEDERAL CORP.	20,755	
COMMERCIAL METALS CO.	11,870	
COMMERCIAL NET LEASE REALTY	19,364	
COMMONWEALTH EDISON	148,830	
COMMONWEALTH TELEPHONE ENT.	10,310	
COMMSCOPE INC.	108,564	
COMMUNITY BANK OF NORTH VIRG	1,930	
COMMUNITY BANK SYSTEM, INC.	5,340	
COMMUNITY BANKS INC	3,875	
COMMUNITY FIRST BANKSHARES	17,085	
COMMUNITY HEALTH SYS	140,896	
COMMUNITY HLTH SYS NEW COM	311,100	30120
COMMUNITY TRUST BANCORP	6,856	
COMPANHIA DE BEBIDAS-PR ADR	108,930	
COMPASS BANCSHARES, INC.	175,193	
COMPUCOM SYS INC	11,149	
COMPUCREDIT CORPORATION	6,251	
COMPUTER ASSOCIATES INT'L.	250,870	
COMPUTER HORIZONS CORP	14,221	
COMPUTER NETWORK TECHNOLOGY	12,664	
COMPUTER PROGRAMS & SY	2,913	
COMPUTER SCIENCES CORP.	98,162	
COMPUWARE CORP.	190,329	
COMSTOCK RESOURCES, INC.	14,062	
COMTECH TELECOMMUNICATIONS	6,546	
COMVERSE TECHNOLOGY, INC.	100,945	
CONAGRA INC		365,466

CONAGRA, INC.	COM	205887102	6141	232,720	SH	SOLE	1
CONCEPTUS INC	COM	206016107	86	8,122	SH	SOLE	1
CONCORD CAMERA CORP.	COM	206156101	114	12,346	SH	SOLE	1
CONCORD COMMUNICATIONS	COM	206186108	151	7,647	SH	SOLE	1
CONCORD COMMUNICATIONS COM	COM	206186108	6065	303700	SH	SOLE	3
CONCORD EFS INC	COM	206197105	8940	602,426	SH	SOLE	1
CONCUR TECHNOLOGIES INC	COM	206708109	104	10,749	SH	SOLE	1
CONCURRENT COMPUTER	COM	206710204	127	29,133	SH	SOLE	1
CONMED CORP.	COM	207410101	326	13,694	SH	SOLE	1
CONNECTICUT BANCSHARES INC	COM	207540105	4098	79,508	SH	SOLE	1
CONNECTICUT WATER SVC INC	COM	207797101	103	3,729	SH	SOLE	1
CONNETICS CORP	COM	208192104	238	13,116	SH	SOLE	1
ConocoPhillips	COM	20825C104	1,639	25,000	SH	DEFINED	4
CONOCOPHILLIPS PETROLEUM CO	COM	20825C104	53926	822,416	SH	SOLE	1
CONS TOMOKA LAND CO-FLORIDA	COM	210226106	86	2,635	SH	SOLE	1
CONSOL ENERGY INC	COM	20854P109	12	476	SH	SOLE	1
CONSOL ENERGY INC COM	COM	20854P109	17713	683900	SH	SOLE	3
CONSOLIDATED EDISON, INC.	COM	209115104	19850	461,510	SH	SOLE	1
CONSOLIDATED GRAPHICS, INC.	COM	209341106	167	5,298	SH	SOLE	1
CONSTELLATION BRANDS	COM	21036P108	4972	150,978	SH	SOLE	1
CONSTELLATION ENERGY GRUOP INC	COM	210371100	2948	75,291	SH	SOLE	1
CONTINENTAL AIRLS INC COM CL B	COM	210795308	514	31,579	SH	SOLE	1
CONVERA CORP.	COM	211919105	21	6,059	SH	SOLE	1
CONVERGYS CORP	COM	212485106	1130	64,691	SH	SOLE	1
COOPER CAMERON CORP.	COM	216640102	4234	90,857	SH	SOLE	1
COOPER COMPANIES, INC.	COM	216648402	686	14,561	SH	SOLE	1
COOPER COS INC COM NEW	COM	216648402	22349	474200	SH	SOLE	3
COOPER INDUSTRIES INC CL A	COM	G24182100	2347	40,520	SH	SOLE	1
COOPER INDUSTRIES LTD	COM	G24182100	8064	139,200	SH	DEFINED	2
COOPER TIRE & RUBBER CO	COM	216831107	1344	62,853	SH	SOLE	1
COORS ADOLPH CLASS B	COM	217016104	914	16,292	SH	SOLE	1
COPART, INC.	COM	217204106	2630	158,448	SH	SOLE	1
CORINTHIAN COLLEGES COM	COM	218868107	17664	317918	SH	SOLE	3
CORINTHIAN COLLEGES INC	COM	218868107	3546	63,883	SH	SOLE	1
CORIXA CORP.	COM	21887F100	128	21,217	SH	SOLE	1
CORN PRODUCTS INTERNATIONAL	COM	219023108	582	16,897	SH	SOLE	1
CORNELL COMPANIES INC	COM	219141108	79	5,781	SH	SOLE	1
CORNERSTONE REALITY INCOME	COM	21922V102	1442	164,641	SH	SOLE	1
CORNING INC	COM	219350105	1356	130,000	SH	DEFINED	2
CORNING, INC.	COM	219350105	6267	600,845	SH	SOLE	1
CORP EXEC BOARD CO.	COM	21988R102	36	761	SH	SOLE	1
CORPORATE EXEC BRD CO COM	COM	21988R102	28965	620630	SH	SOLE	3
CORPORATE OFFICE PROPERTIES TR	COM	22002T108	289	13,758	SH	SOLE	1
CORRECTIONAL PROPERTIES TRUST	COM	22025E104	142	4,939	SH	SOLE	1
CORRECTIONS CORP AMER NEW	COM	22025Y407	1	28	SH	DEFINED	2
CORRECTIONS CORP. OF AMERICA	COM	22025Y407	476	16,520	SH	SOLE	1
CORUS BANKSHARES, INC.	COM	220873103	225	7,254	SH	SOLE	1
CORVEL CORP.	COM	221006109	115	3,046	SH	SOLE	1
CORVIS CORP	COM	221009103	283	166,663	SH	SOLE	1
COST PLUS, INC.	COM	221485105	414	10,099	SH	SOLE	1
COSTAR GROUP INC COM	COM	22160N109	2605	62500	SH	SOLE	3
COSTAR GROUP, INC.	COM	22160N109	291	6,986	SH	SOLE	1
COSTCO WHOLESALE CORPORATION	COM	22160K105	8027	215,890	SH	SOLE	1

CONAGRA, INC.	232,720
CONCEPTUS INC	8,122
CONCORD CAMERA CORP.	12,346
CONCORD COMMUNICATIONS	7,647
CONCORD COMMUNICATIONS COM	303700
CONCORD EFS INC	602,426
CONCUR TECHNOLOGIES INC	10,749
CONCURRENT COMPUTER	29,133
CONMED CORP.	13,694
CONNECTICUT BANCSHARES INC	79,508
CONNECTICUT WATER SVC INC	3,729
CONNETICS CORP	13,116
ConocoPhillips	25,000
CONOCOPHILLIPS PETROLEUM CO	822,416
CONS TOMOKA LAND CO-FLORIDA	2,635
CONSOL ENERGY INC	476
CONSOL ENERGY INC COM	670900
CONSOLIDATED EDISON, INC.	461,510
CONSOLIDATED GRAPHICS, INC.	5,298
CONSTELLATION BRANDS	150,978
CONSTELLATION ENERGY GRUOP INC	75,291
CONTINENTAL AIRLS INC COM CL B	31,579
CONVERA CORP.	6,059
CONVERGYS CORP	64,691

13000

COOPER CAMERON CORP.	90,857	
COOPER COMPANIES, INC.	14,561	
COOPER COS INC COM NEW	465400	8800
COOPER INDUSTRIES INC CL A	40,520	
COOPER INDUSTRIES LTD		139,200
COOPER TIRE & RUBBER CO	62,853	
COORS ADOLPH CLASS B	16,292	
COPART, INC.	158,448	
CORINTHIAN COLLEGES COM	304600	13318
CORINTHIAN COLLEGES INC	63,883	
CORIXA CORP.	21,217	
CORN PRODUCTS INTERNATIONAL	16,897	
CORNELL COMPANIES INC	5,781	
CORNERSTONE REALITY INCOME	164,641	
CORNING INC		130,000
CORNING, INC.	600,845	
CORP EXEC BOARD CO.	761	
CORPORATE EXEC BRD CO COM	599200	21430
CORPORATE OFFICE PROPERTIES TR	13,758	
CORRECTIONAL PROPERTIES TRUST	4,939	
CORRECTIONS CORP AMER NEW		28
CORRECTIONS CORP. OF AMERICA	16,520	
CORUS BANKSHARES, INC.	7,254	
CORVEL CORP.	3,046	
CORVIS CORP	166,663	
COST PLUS, INC.	10,099	
COSTAR GROUP INC COM	62500	
COSTAR GROUP, INC.	6,986	
COSTCO WHOLESALE CORPORATION	215,890	

COTT CORPORATION	COM	22163N106	1280	45,500	SH	OTHER	1
COUNTRYWIDE FINANCIAL	COM	222372104	6297	83,022	SH	SOLE	1
COURIER CORP	COM	222660102	104	2,714	SH	SOLE	1
COURTYARD BY MARRIOTT II	COM	44107P104	57	4,631	SH	SOLE	1
COUSINS PPTYS INC COM	COM	222795106	682	22300	SH	SOLE	3
COUSINS PROPERTIES, INC.	COM	222795106	18	596	SH	SOLE	1
COVANCE INC	COM	222816100	1541	57,500	SH	DEFINED	2
COVANCE INC COM	COM	222816100	9635	359520	SH	SOLE	3
COVANCE INC.	COM	222816100	3137	117,035	SH	SOLE	1
COVANSYS CORP COM	COM	22281W103	2428	220700	SH	SOLE	3
COVENANT TRANSPORT INC CLASS A	COM	22284P105	65	3,433	SH	SOLE	1
COVENTRY HEALTH CARE COM	COM	222862104	18981	294332	SH	SOLE	3
COVENTRY HEALTH CARE, INC.	COM	222862104	8019	124,351	SH	SOLE	1
COX COMMUNICATIONS, INC. CLASS A	COM	224044107	15987	464,050	SH	SOLE	1
COX RADIO INC-CL A	COM	224051102	16	622	SH	SOLE	1
CPI CORP.	COM	125902106	77	3,801	SH	SOLE	1
CRANE CO.	COM	224399105	3781	123,002	SH	SOLE	1
CRAWFORD & CO. CLASS B	COM	224633107	36	5,042	SH	SOLE	1
CRAY INC	COM	225223106	326	32,787	SH	SOLE	1
CRAY INC	COM	225223106	695	70,000	SH	DEFINED	2
CREDENCE SYSTEMS CORP.	COM	225302108	1579	120,010	SH	SOLE	1
CREDIT ACCEPTANCE CORP.	COM	225310101	93	6,060	SH	SOLE	1
CREE INC	COM	225447101	1892	106,977	SH	SOLE	1
CRESCENT REAL ESTATE EQUITIES, INC.	COM	225756105	24	1,402	SH	SOLE	1
CRIIMI MAE INC	COM	226603504	61	5,801	SH	SOLE	1
CROSS COUNTRY HEALTHCARE INC	COM	227483104	135	9,042	SH	SOLE	1
CROSS TIMBERS RLTY TR	COM	22757R109	13	442	SH	DEFINED	2
CROWN CASTLE INTERNATIONAL	COM	228227104	16	1,495	SH	SOLE	1
CROWN HOLDINGS INC	COM	228368106	704	77,659	SH	SOLE	1
CROWN MEDIA HOLDINGS-CLASS A	COM	228411104	49	5,883	SH	SOLE	1
CRYOLIFE INC.	COM	228903100	44	7,658	SH	SOLE	1
CSG SYSTEMS INTERNATIONAL, INC	COM	126349109	1238	99,151	SH	SOLE	1
CSK AUTO CORP	COM	125965103	293	15,594	SH	SOLE	1
CSS INDUSTRIES, INC.	COM	125906107	67	2,176	SH	SOLE	1
CSX CORP.	COM	126408103	5008	139,337	SH	SOLE	1
CT COMMUNICATION	COM	126426402	111	8,239	SH	SOLE	1
CTI MOLECULAR IMAGING COM	COM	22943D105	1691	99994	SH	SOLE	3
CTI MOLECULAR IMAGING INC	COM	22943D105	192	11,347	SH	SOLE	1
CTS CORP.	COM	126501105	187	16,251	SH	SOLE	1
CUBIC CORP.	COM	229669106	167	7,260	SH	SOLE	1
CUBIST PHARMA INC	COM	229678107	225	18,453	SH	SOLE	1
CUBIST PHARMACEUTICALS COM	COM	229678107	7673	631000	SH	SOLE	3
CUBIST PHARMACEUTICALS INC	COM	229678107	4065	334,300	SH	DEFINED	2
CULLEN/FROST BANKERS	COM	229899109	3030	74,678	SH	SOLE	1
CUMMINS INC	COM	231021106	4767	97,400	SH	DEFINED	2
CUMMINS INC.	COM	231021106	930	19,013	SH	SOLE	1
CUMULUS MEDIA INC CL A	COM	231082108	40590	1845014	SH	SOLE	3
CUMULUS MEDIA, INC.	COM	231082108	444	20,196	SH	SOLE	1
CUNO, INC.	COM	126583103	313	6,947	SH	SOLE	1
CURAGEN CORP	COM	23126R101	147	20,101	SH	SOLE	1
CURATIVE HEALTH SVCS I	COM	23126W100	69	4,981	SH	SOLE	1
CURTISS-WRIGHT CORP.	COM	231561101	349	7,748	SH	SOLE	1
CV THERAPEUTICS, INC.	COM	126667104	195	13,270	SH	SOLE	1

COTT CORPORATION	0	45,500	
COUNTRYWIDE FINANCIAL	83,022		
COURIER CORP	2,714		
COURTYARD BY MARRIOTT II	4,631		
COUSINS PPTYS INC COM	22300		
COUSINS PROPERTIES, INC.	596		
COVANCE INC		57,500	
COVANCE INC COM	330600	28920	
COVANCE INC.	117,035		
COVANSYS CORP COM	220700		
COVENANT TRANSPORT INC CLASS A	3,433		
COVENTRY HEALTH CARE COM	270300	24032	
COVENTRY HEALTH CARE, INC.	124,351		
COX COMMUNICATIONS, INC. CLASS A	464,050		
COX RADIO INC-CL A	622		
CPI CORP.	3,801		
CRANE CO.	123,002		
CRAWFORD & CO. CLASS B	5,042		
CRAY INC	32,787		
CRAY INC		70,000	
CREDENCE SYSTEMS CORP.	120,010		
CREDIT ACCEPTANCE CORP.	6,060		
CREE INC	106,977		
CRESCENT REAL ESTATE EQUITIES, INC.	1,402		

CRIIMI MAE INC	5,801	
CROSS COUNTRY HEALTHCARE INC	9,042	
CROSS TIMBERS RLTY TR		442
CROWN CASTLE INTERNATIONAL	1,495	
CROWN HOLDINGS INC	77,659	
CROWN MEDIA HOLDINGS-CLASS A	5,883	
CRYOLIFE INC.	7,658	
CSG SYSTEMS INTERNATIONAL, INC	99,151	
CSK AUTO CORP	15,594	
CSS INDUSTRIES, INC.	2,176	
CSX CORP.	139,337	
CT COMMUNICATION	8,239	
CTI MOLECULAR IMAGING COM	96100	3894
CTI MOLECULAR IMAGING INC	11,347	
CTS CORP.	16,251	
CUBIC CORP.	7,260	
CUBIST PHARMA INC	18,453	
CUBIST PHARMACEUTICALS COM	621800	9200
CUBIST PHARMACEUTICALS INC		334,300
CULLEN/FROST BANKERS	74,678	
CUMMINS INC		97,400
CUMMINS INC.	19,013	
CUMULUS MEDIA INC CL A	1781897	63117
CUMULUS MEDIA, INC.	20,196	
CUNO, INC.	6,947	
CURAGEN CORP	20,101	
CURATIVE HEALTH SVCS I	4,981	
CURTISS-WRIGHT CORP.	7,748	
CV THERAPEUTICS, INC.	13,270	

CVB FINANCIAL CORP	COM	126600105	328	17,014	SH	SOLE	1
CVS CORP	COM	126650100	722	20,000	SH	DEFINED	2
CVS CORP.	COM	126650100	6340	175,530	SH	SOLE	1
CYBERGUARD CORP	COM	231910100	44	5,045	SH	SOLE	1
CYBERONICS	COM	23251P102	302	9,422	SH	SOLE	1
CYMER INC	COM	232572107	1898	41,100	SH	DEFINED	2
CYMER INC COM	COM	232572107	6104	132142	SH	Sole	3
CYMER, INC.	COM	232572107	748	16,201	SH	SOLE	1
CYPRESS SEMICONDUCTOR COM	COM	232806109	8401	393300	SH	Sole	3
CYPRESS SEMICONDUCTOR CORP.	COM	232806109	3697	173,068	SH	SOLE	1
CYTEC INDUSTRIES, INC.	COM	232820100	2157	56,179	SH	SOLE	1
CYTYC CORP	COM	232946103	3400	247,100	SH	DEFINED	2
CYTYC CORPORATION	COM	232946103	2888	208,706	SH	SOLE	1
D & E COMMUNICATIONSINC	COM	232860106	88	6,036	SH	SOLE	1
D & K HEALTHCARE RES I	COM	232861104	80	5,900	SH	SOLE	1
D.R. HORTON INC	COM	23331A109	9752	225,427	SH	SOLE	1
DADE BEHRING HOLDINGS INC	COM	23342J206	674	18,871	SH	SOLE	1
DAKTRONICS INC	COM	234264109	170	6,755	SH	SOLE	1
DANA CORP	COM	235811106	2442	133,084	SH	SOLE	1
DANAHER CORP.	COM	235851102	85368	930,440	SH	SOLE	1
DARDEN RESTAURANTS, INC.	COM	237194105	1572	74,725	SH	SOLE	1
DARLING INTERNATIONAL INC	COM	237266101	72	26,218	SH	SOLE	1
DATASCOPE CORP.	COM	238113104	177	4,927	SH	SOLE	1
DATASTREAM SYSTEMS	COM	238124101	64	8,109	SH	SOLE	1
DAVE & BUSTERS INC	COM	23833N104	66	5,198	SH	SOLE	1
DAVITA INC	COM	23918K108	47	1,203	SH	SOLE	1
DEAN FOODS CO	COM	242370104	7375	224,372	SH	SOLE	1
DEB SHOPS, INC	COM	242728103	44	2,035	SH	SOLE	1
DECODE GENETICS, INC	COM	243586104	175	21,392	SH	SOLE	1
DEERE & CO COM	COM	244199105	416	6400	SH	Sole	3
DEERE & CO.	COM	244199105	6761	103,940	SH	SOLE	1
DEERE + CO	COM	244199105	14797	227,475	SH	DEFINED	2
DEL LABS INC	COM	245091103	58	2,337	SH	SOLE	1
DEL MONTE	COM	24522P103	34	3,279	SH	SOLE	1
DELL INC	COM	24702R101	80404	2,366,220	SH	SOLE	1
DELL INC	COM	24702R101	27281	803,325	SH	DEFINED	2
DELPHI CORP	COM	247126105	2557	250,451	SH	SOLE	1
DELPHI FINANCIAL GROUP, INC., CLASS A	COM	247131105	414	11,511	SH	SOLE	1
DELTA & PINE LAND CO.	COM	247357106	449	17,681	SH	SOLE	1
DELTA AIR LINES, INC.	COM	247361108	1821	154,188	SH	SOLE	1
DELTIC TIMBER CORP.	COM	247850100	137	4,517	SH	SOLE	1
DELUXE CORP.	COM	248019101	1192	28,845	SH	SOLE	1
DENBURY RESOURCES INC	COM	247916208	224	16,068	SH	SOLE	1
DENDREON CORP	COM	24823Q107	1172	145,468	SH	SOLE	1
DENDRITE INTERNATIONAL, INC.	COM	248239105	221	14,102	SH	SOLE	1
DENTSPLY INTERNATIONAL INC.	COM	249030107	5404	119,645	SH	SOLE	1
DEPARTMENT 56 INC	COM	249509100	76	5,800	SH	SOLE	1
DEVELOPERS DIVERSIFIED REALTY	COM	251591103	43	1,281	SH	SOLE	1
DEVON ENERGY CORP.	COM	25179M103	5770	100,770	SH	SOLE	1
DEVRY, INC.	COM	251893103	2530	100,659	SH	SOLE	1
DHB INDS INC	COM	23321E103	66	9,482	SH	SOLE	1
DIAGNOSTIC PRODUCTS CORP.	COM	252450101	442	9,617	SH	SOLE	1
DIAL CORP.	COM	25247D101	7959	279,570	SH	SOLE	1

CVB FINANCIAL CORP	17,014	
CVS CORP		20,000
CVS CORP.	175,530	
CYBERGUARD CORP	5,045	
CYBERONICS	9,422	
CYMER INC		41,100
CYMER INC COM	120200	11942
CYMER, INC.	16,201	
CYPRESS SEMICONDUCTOR COM	375200	18100
CYPRESS SEMICONDUCTOR CORP.	173,068	
CYTEC INDUSTRIES, INC.	56,179	
CYTYC CORP		247,100
CYTYC CORPORATION	208,706	
D & E COMMUNICATIONSINC	6,036	
D & K HEALTHCARE RES I	5,900	
D.R. HORTON INC	225,427	
DADE BEHRING HOLDINGS INC	18,871	
DAKTRONICS INC	6,755	
DANA CORP	133,084	
DANAHER CORP.	930,440	
DARDEN RESTAURANTS, INC.	74,725	
DARLING INTERNATIONAL INC	26,218	
DATASCOPE CORP.	4,927	
DATASTREAM SYSTEMS	8,109	

DAVE & BUSTERS INC	5,198	
DAVITA INC	1,203	
DEAN FOODS CO	224,372	
DEB SHOPS, INC	2,035	
DECODE GENETICS, INC	21,392	
DEERE & CO COM	6400	
DEERE & CO.	103,940	
DEERE + CO		227,475
DEL LABS INC	2,337	
DEL MONTE	3,279	
DELL INC	2,366,220	
DELL INC		803,325
DELPHI CORP	250,451	
DELPHI FINANCIAL GROUP, INC., CLASS A	11,511	
DELTA & PINE LAND CO.	17,681	
DELTA AIR LINES, INC.	154,188	
DELTIC TIMBER CORP.	4,517	
DELUXE CORP.	28,845	
DENBURY RESOURCES INC	16,068	
DENDREON CORP	145,468	
DENDRITE INTERNATIONAL, INC.	14,102	
DENTSPLY INTERNATIONAL INC.	119,645	
DEPARTMENT 56 INC	5,800	
DEVELOPERS DIVERSIFIED REALTY	1,281	
DEVON ENERGY CORP.	100,770	
DEVRY, INC.	100,659	
DHB INDS INC	9,482	
DIAGNOSTIC PRODUCTS CORP.	9,617	
DIAL CORP.	279,570	

DIAMOND OFFSHORE DRILLING	COM	25271C102	439	21,395	SH	SOLE	1
DICK'S SPORTING GOODS INC	COM	253393102	291	5,976	SH	SOLE	1
DIEBOLD, INC.	COM	253651103	5624	104,396	SH	SOLE	1
DIGENE CORP	COM	253752109	236	5,894	SH	SOLE	1
DIGENE CORP	COM	253752109	401	10,000	SH	DEFINED	2
DIGIMARC CORP	COM	253807101	66	4,941	SH	SOLE	1
DIGITAL GENERATION SYSTEMS	COM	253921100	30	13,410	SH	SOLE	1
DIGITAL INSIGHT	COM	25385P106	339	13,639	SH	SOLE	1
DIGITAL RIV INC	COM	25388B104	285	12,879	SH	SOLE	1
DIGITAL RIV INC COM	COM	25388B104	4637	209800	SH	SoLe	3
DIGITAL THEATER SYS INC	COM	25389G102	862	34,900	SH	DEFINED	2
DIGITAL THINK INC	COM	25388M100	53	18,779	SH	SOLE	1
DIGITALNET HLDGS INC COM	COM	25389B103	3510	180000	SH	SoLe	3
DIGITAS INC	COM	25388K104	72	7,753	SH	SOLE	1
DIGITAS INC COM	COM	25388K104	29234	3136656	SH	SoLe	3
DILLARDS, INC. CLASS A	COM	254067101	1105	67,140	SH	SOLE	1
DIME COMMUNITY BANCSHARES	COM	253922108	293	9,539	SH	SOLE	1
DIMON, INC.	COM	254394109	131	19,458	SH	SOLE	1
DIODES INC	COM	254543101	55	2,914	SH	SOLE	1
DIONEX CORP.	COM	254546104	362	7,874	SH	SOLE	1
DISCOVERY LABORATORIES INC	COM	254668106	175	16,643	SH	SOLE	1
DISNEY WALT CO	COM	254687106	15379	659,200	SH	DEFINED	2
DISTRIB Y SERVICIO ADR EACH	COM	254753106	62	3,000	SH	SOLE	1
DITECH COMMUNICATIONS CORP	COM	25500M103	232	12,149	SH	SOLE	1
DIVERSA CORP	COM	255064107	84	9,109	SH	SOLE	1
DJ ORTHOPEDICS INC	COM	23325G104	82	3,058	SH	SOLE	1
DOBSON COMMUNICATIONS	COM	256069105	10429	1,587,291	SH	SOLE	1
DOBSON COMMUNICATIONS CORP	COM	256069105	190	28,964	SH	DEFINED	2
DOLLAR GENERAL CORP.	COM	256669102	4749	226,274	SH	SOLE	1
DOLLAR THRIFTY AUTOMOTIVE	COM	256743105	282	10,853	SH	SOLE	1
DOLLAR TREE STORES INC.	COM	256747106	5232	174,004	SH	SOLE	1
DOMINION HOMES INC	COM	257386102	53	1,748	SH	SOLE	1
Dominion Resources	COM	25746U109	1,596	25,000	SH	DEFINED	4
DOMINION RESOURCES, INC.	COM	25746U109	22257	348,690	SH	SOLE	1
DONALDSON CO., INC.	COM	257651109	3689	62,348	SH	SOLE	1
DONEGAL GROUP INC CL A	COM	257701201	2752	125000	SH	SoLe	3
DONEGAL GROUP INC-CL A	COM	257701201	36	1,636	SH	SOLE	1
DORAL FINANCIAL CORP.	COM	25811P100	56	1,742	SH	SOLE	1
DORCHESTER MINERALS LP	COM	25820R105	82	4,200	SH	SOLE	1
DOT HILL SYS CORP COM	COM	25848T109	9199	607200	SH	SoLe	3
DOT HILL SYSTEMS CORP	COM	25848T109	253	16,667	SH	SOLE	1
DOUBLECLICK INC	COM	258609304	21	2,025	SH	SOLE	1
DOV PHARMACEUTICAL INC	COM	259858108	73	5,492	SH	SOLE	1
DOVER CORP.	COM	260003108	5255	132,213	SH	SOLE	1
DOVER DOWNS GAMING & ENTERTA	COM	260095104	37	3,934	SH	SOLE	1
DOVER MOTORSPORTS INC	COM	260174107	24	6,765	SH	SOLE	1
DOW CHEM CO COM	COM	260543103	915	22000	SH	SoLe	3
Dow Chemical	COM	260543103	624	15,000	SH	DEFINED	4
DOW CHEMICAL CO.	COM	260543103	16548	398,080	SH	SOLE	1
DOW JONES & CO., INC.	COM	260561105	2853	57,225	SH	SOLE	1
DOWNEY FINANCIAL CORP.	COM	261018105	17	339	SH	SOLE	1
DPL, INC.	COM	233293109	3799	181,939	SH	SOLE	1
DRESS BARN, INC.	COM	261570105	134	8,914	SH	SOLE	1

DIAMOND OFFSHORE DRILLING	21,395	
DICK'S SPORTING GOODS INC	5,976	
DIEBOLD, INC.	104,396	
DIGENE CORP	5,894	
DIGENE CORP	10,000	
DIGIMARC CORP	4,941	
DIGITAL GENERATION SYSTEMS	13,410	
DIGITAL INSIGHT	13,639	
DIGITAL RIV INC	12,879	
DIGITAL RIV INC COM	205700	4100
DIGITAL THEATER SYS INC	34,900	
DIGITAL THINK INC	18,779	
DIGITALNET HLDGS INC COM	180000	
DIGITAS INC	7,753	
DIGITAS INC COM	3029300	107356
DILLARDS, INC. CLASS A	67,140	
DIME COMMUNITY BANCSHARES	9,539	
DIMON, INC.	19,458	
DIODES INC	2,914	
DIONEX CORP.	7,874	
DISCOVERY LABORATORIES INC	16,643	
DISNEY WALT CO	659,200	
DISTRIB Y SERVICIO ADR EACH	3,000	
DITECH COMMUNICATIONS CORP	12,149	

DIVERSA CORP	9,109	
DJ ORTHOPEDICS INC	3,058	
DOBSON COMMUNICATIONS	1,587,291	
DOBSON COMMUNICATIONS CORP		28,964
DOLLAR GENERAL CORP.	226,274	
DOLLAR THRIFTY AUTOMOTIVE	10,853	
DOLLAR TREE STORES INC.	174,004	
DOMINION HOMES INC	1,748	
Dominion Resources	25,000	
DOMINION RESOURCES, INC.	348,690	
DONALDSON CO., INC.	62,348	
DONEGAL GROUP INC CL A	125000	
DONEGAL GROUP INC-CL A	1,636	
DORAL FINANCIAL CORP.	1,742	
DORCHESTER MINERALS LP	4,200	
DOT HILL SYS CORP COM	595700	11500
DOT HILL SYSTEMS CORP	16,667	
DOUBLECLICK INC	2,025	
DOV PHARMACEUTICAL INC	5,492	
DOVER CORP.	132,213	
DOVER DOWNS GAMING & ENTERTA	3,934	
DOVER MOTORSPORTS INC	6,765	
DOW CHEM CO COM	22000	
Dow Chemical	15,000	
DOW CHEMICAL CO.	398,080	
DOW JONES & CO., INC.	57,225	
DOWNEY FINANCIAL CORP.	339	
DPL, INC.	181,939	
DRESS BARN, INC.	8,914	

DREW INDUSTRIES INC	COM	26168L205	81	2,904	SH	SOLE	1
DREXLER TECHNOLOGY COR	COM	261876106	56	4,180	SH	SOLE	1
DREYERS GRAND ICE CREAM	COM	261877104	1006	12,940	SH	SOLE	1
DRILL QUIP	COM	262037104	47	2,913	SH	SOLE	1
DRS TECHNOLOGIES INC	COM	23330X100	318	11,432	SH	SOLE	1
DRUGSTORE.COM	COM	262241102	82	14,857	SH	SOLE	1
DSP GROUP, INC. COM	COM	23332B106	823	32,975	SH	SOLE	1
DST SYS INC DEL	COM	233326107	3449	82,600	SH	DEFINED	2
DST SYSTEMS INC	COM	233326107	5018	120,167	SH	SOLE	1
DTE ENERGY CO.	COM	233331107	16381	415,749	SH	SOLE	1
DTE Energy Company	COM	233331107	5,319	135,000	SH	DEFINED	4
DU PONT E I DE NEMOURS + C	COM	263534109	10027	218,496	SH	DEFINED	2
DUANE READE, INC.	COM	263578106	256	15,140	SH	SOLE	1
DUCOMMUN INC DEL	COM	264147109	70	3,127	SH	SOLE	1
DUKE ENERGY CORP.	COM	264399106	8126	397,370	SH	SOLE	1
DUKE REALTY	COM	264411505	69	2,231	SH	SOLE	1
DUKE REALTY CORP COM NEW	COM	264411505	2266	73081	SH	SOLE	3
DUN & BRADSTREET CORP NEW WI	COM	26483E100	5314	104,800	SH	SOLE	1
DUPONT PHOTOMASKS	COM	26613X101	135	5,594	SH	SOLE	1
DUQUESNE LIGHT HOLDINGS INC	COM	266233105	2701	147,270	SH	SOLE	1
DURA AUTOMOTIVE SYSTEM	COM	265903104	93	7,152	SH	SOLE	1
DURATEK INC	COM	26658Q102	47	3,579	SH	SOLE	1
DURECT CORPORATION	COM	266605104	34	13,676	SH	SOLE	1
DYCOM INDUSTRIES, INC.	COM	267475101	2445	91,166	SH	SOLE	1
DYNACQ INTERNATIONAL INC	COM	26779V105	20	2,662	SH	SOLE	1
DYNEGY INC.	COM	26816Q101	718	167,744	SH	SOLE	1
E TRADE FINL CORP	COM	269246104	1503	118,800	SH	DEFINED	2
E TRADE GROUP INC COM	COM	269246104	11118	878878	SH	SOLE	3
E*TRADE FINANCIAL CORP	COM	269246104	6662	526,666	SH	SOLE	1
E.I. DU PONT DE NEMOURS AND CO	COM	263534109	21093	459,650	SH	SOLE	1
E.PIHPANY, INC.	COM	26881V100	191	26,462	SH	SOLE	1
EARTHLINK INC	COM	270321102	556	55,559	SH	SOLE	1
EAST WEST BANCORP	COM	27579R104	570	10,616	SH	SOLE	1
EASTERN VIRGINIA BANKSHARES	COM	277196101	66	2,276	SH	SOLE	1
EASTGROUP PROPERTIES, INC.	COM	277276101	274	8,455	SH	SOLE	1
EASTMAN CHEMICAL CO.	COM	277432100	1621	40,998	SH	SOLE	1
EASTMAN KODAK CO.	COM	277461109	3310	128,951	SH	SOLE	1
EATON CORP.	COM	278058102	3693	34,203	SH	SOLE	1
EATON VANCE CORP.	COM	278265103	3645	99,493	SH	SOLE	1
EBAY INC	COM	278642103	8855	137,100	SH	DEFINED	2
EBAY, INC.	COM	278642103	33429	517,390	SH	SOLE	1
ECHELON	COM	27874N105	148	13,263	SH	SOLE	1
EHOSTAR COMMUNICATIONS CO	COM	278762109	11178	328,775	SH	DEFINED	2
EHOSTAR COMMUNICATIONS CORP. CLASS A	COM	278762109	631	18,560	SH	SOLE	1
ECLIPSYS CORP.	COM	278856109	190	16,308	SH	SOLE	1
ECOLAB, INC.	COM	278865100	3157	115,353	SH	SOLE	1
ECOLLEGE COM COM	COM	27887E100	3662	198400	SH	SOLE	3
ECOLLEGE.COM INC	COM	27887E100	123	6,646	SH	SOLE	1
EDISON INTERNATIONAL INC	COM	281020107	3203	146,056	SH	SOLE	1
EDO CORP	COM	281347104	179	7,261	SH	SOLE	1
EDUCATION MANAGEMENT CORP.	COM	28139T101	3230	104,070	SH	SOLE	1
EDUCATION MGMT CORP COM	COM	28139T101	24346	784336	SH	SOLE	3
EDWARDS LIFESCIENCES CP	COM	28176E108	2570	85,428	SH	SOLE	1

DREW INDUSTRIES INC	2,904	
DREXLER TECHNOLOGY COR	4,180	
DREYERS GRAND ICE CREAM	12,940	
DRILL QUIP	2,913	
DRS TECHNOLOGIES INC	11,432	
DRUGSTORE.COM	14,857	
DSP GROUP, INC. COM	32,975	
DST SYS INC DEL		82,600
DST SYSTEMS INC	120,167	
DTE ENERGY CO.	415,749	
DTE Energy Company	135,000	
DU PONT E I DE NEMOURS + C		218,496
DUANE READE, INC.	15,140	
DUCOMMUN INC DEL	3,127	
DUKE ENERGY CORP.	397,370	
DUKE REALTY	2,231	
DUKE REALTY CORP COM NEW	73081	
DUN & BRADSTREET CORP NEW WI	104,800	
DUPONT PHOTOMASKS	5,594	
DUQUESNE LIGHT HOLDINGS INC	147,270	
DURA AUTOMOTIVE SYSTEM	7,152	
DURATEK INC	3,579	
DURECT CORPORATION	13,676	
DYCOM INDUSTRIES, INC.	91,166	

DYNACQ INTERNATIONAL INC	2,662		
DYNEGY INC.	167,744		
E TRADE FINL CORP		118,800	
E TRADE GROUP INC COM	808000		70878
E*TRADE FINANCIAL CORP	526,666		
E.I. DU PONT DE NEMOURS AND CO	459,650		
E.PIHPANY, INC.	26,462		
EARTHLINK INC	55,559		
EAST WEST BANCORP	10,616		
EASTERN VIRGINIA BANKSHARES	2,276		
EASTGROUP PROPERTIES, INC.	8,455		
EASTMAN CHEMICAL CO.	40,998		
EASTMAN KODAK CO.	128,951		
EATON CORP.	34,203		
EATON VANCE CORP.	99,493		
EBAY INC		137,100	
EBAY, INC.	517,390		
ECHELON	13,263		
ECHOSTAR COMMUNICATIONS CO		328,775	
ECHOSTAR COMMUNICATIONS CORP. CLASS A	18,560		
ECLIPSYS CORP.	16,308		
ECOLAB, INC.	115,353		
ECOLLEGE COM COM	198400		
ECOLLEGE.COM INC	6,646		
EDISON INTERNATIONAL INC	146,056		
EDO CORP	7,261		
EDUCATION MANAGEMENT CORP.	104,070		
EDUCATION MGMT CORP COM	750400		33936
EDWARDS LIFESCIENCES CP	85,428		

EFUNDS CORP	COM	28224R101	383	22,090	SH	SOLE	1
EGL INC.	COM	268484102	1447	82,329	SH	SOLE	1
EL PASO CORP	COM	28336L109	2240	273,539	SH	SOLE	1
EL PASO ELECTRIC CO.	COM	283677854	308	23,040	SH	SOLE	1
ELECTRO RENT CORP.	COM	285218103	545	40,843	SH	SOLE	1
ELECTRO SCIENTIFIC INDUSTRIES,	COM	285229100	313	13,172	SH	SOLE	1
ELECTRONIC ARTS	COM	285512109	7659	160,638	SH	SOLE	1
ELECTRONIC DATA SYSTEMS CORP.	COM	285661104	5293	215,706	SH	SOLE	1
ELECTRONICS BOUTIQUE HLDGS. CO	COM	286045109	143	6,245	SH	SOLE	1
ELECTRONICS FOR IMAGING, INC.	COM	286082102	541	20,783	SH	SOLE	1
ELI LILLY AND CO.	COM	532457108	34970	497,230	SH	SOLE	1
ELIZABETH ARDEN INC	COM	28660G106	140	7,042	SH	SOLE	1
ELKCORP	COM	287456107	245	9,164	SH	SOLE	1
E-LOAN INC	COM	26861P107	63	20,981	SH	SOLE	1
EMBARCADERO TECHNOLOGIES INC	COM	290787100	103	6,488	SH	SOLE	1
EMC CORP	COM	268648102	22774	1,762,710	SH	DEFINED	2
EMC CORP.	COM	268648102	14098	1,091,210	SH	SOLE	1
EMC INS GROUP INC	COM	268664109	23	1,084	SH	SOLE	1
EMCOR GROUP, INC.	COM	29084Q100	270	6,139	SH	SOLE	1
EMERSON ELEC CO	COM	291011104	11859	183,156	SH	DEFINED	2
Emerson Electric	COM	291011104	1,295	20,000	SH	DEFINED	4
EMERSON ELECTRIC CO.	COM	291011104	11783	181,980	SH	SOLE	1
EMERSON RADIO CORP	COM	291087203	29	7,696	SH	SOLE	1
EMMIS COMMUNICATIONS CORP. CLASS A	COM	291525103	2665	98,516	SH	SOLE	1
EMMIS COMMUNICTNS CORP CL A	COM	291525103	9194	339900	SH	SoLe	3
EMPIRE DISTRICT ELECTRIC CO.	COM	291641108	234	10,655	SH	SOLE	1
EMPRESA NACIONAL DE ELEC ADR	COM	29244T101	57	6,251	SH	SOLE	1
EMS TECHNOLOGIES INC	COM	26873N108	103	5,001	SH	SOLE	1
EMULEX CORP	COM	292475209	17987	674168	SH	SoLe	3
EMULEX CORP	COM	292475209	42	1,556	SH	SOLE	1
ENBRIDGE INC	COM	29250N105	1197	28,800	SH	OTHER	1
ENCANA CORP	COM	292505104	3950	100,100	SH	OTHER	1
ENCORE ACQUISITION CO	COM	29255W100	101	4,110	SH	SOLE	1
ENCORE ACQUISITION CO	COM	29255W100	9149	371160	SH	SoLe	3
ENCORE MED CORP	COM	29256E109	1019	125,000	SH	DEFINED	2
ENCORE WIRE CORP	COM	292562105	87	4,867	SH	SOLE	1
ENCYSIVE PHARMACEUTICALS INC	COM	29256X107	186	20,779	SH	SOLE	1
ENDO PHARMACEUTICALS	COM	29264F205	13	660	SH	SOLE	1
ENERGEN CORP.	COM	29265N108	673	16,394	SH	SOLE	1
ENERGIZER HOLDINGS INC	COM	29266R108	4564	121,501	SH	SOLE	1
ENERGY CONVERSION DEVICES, INC	COM	292659109	71	7,914	SH	SOLE	1
ENERGY EAST CORP	COM	29266M109	4707	210,130	SH	SOLE	1
ENERGY PARTNERS LTD	COM	29270U105	137	9,877	SH	SOLE	1
ENERGYSOUTH INC	COM	292970100	72	2,060	SH	SOLE	1
ENERSIS SA ADR	COM	29274F104	2144	259,590	SH	SOLE	1
ENGELHARD CORP.	COM	292845104	1689	56,385	SH	SOLE	1
ENGINEERED SUPPORT SYSTEMS	COM	292866100	449	8,163	SH	SOLE	1
ENNIS BUSINESS FORMS I	COM	293389102	120	7,840	SH	SOLE	1
ENPRO INDUSTRIES INC	COM	29355X107	134	9,586	SH	SOLE	1
ENSCO INTERNATIONAL, INC.	COM	26874Q100	5861	215,707	SH	SOLE	1
ENSCO INTL INC	COM	26874Q100	2156	79,350	SH	DEFINED	2
ENSTAR GROUP INC	COM	29358R107	67	1,421	SH	SOLE	1
ENTEGRIS INC	COM	29362U104	321	24,973	SH	SOLE	1

EFUNDS CORP	22,090	
EGL INC.	82,329	
EL PASO CORP	273,539	
EL PASO ELECTRIC CO.	23,040	
ELECTRO RENT CORP.	40,843	
ELECTRO SCIENTIFIC INDUSTRIES,	13,172	
ELECTRONIC ARTS	160,638	
ELECTRONIC DATA SYSTEMS CORP.	215,706	
ELECTRONICS BOUTIQUE HLDGS. CO	6,245	
ELECTRONICS FOR IMAGING, INC.	20,783	
ELI LILLY AND CO.	497,230	
ELIZABETH ARDEN INC	7,042	
ELKCORP	9,164	
E-LOAN INC	20,981	
EMBARCADERO TECHNOLOGIES INC	6,488	
EMC CORP		1,762,710
EMC CORP.	1,091,210	
EMC INS GROUP INC	1,084	
EMCOR GROUP, INC.	6,139	
EMERSON ELEC CO		183,156
Emerson Electric	20,000	
EMERSON ELECTRIC CO.	181,980	
EMERSON RADIO CORP	7,696	
EMMIS COMMUNICATIONS CORP. CLASS A	98,516	

EMMIS COMMUNICTNS CORP CL A	333700		6200
EMPIRE DISTRICT ELECTRIC CO.	10,655		
EMPRESA NACIONAL DE ELEC ADR	6,251		
EMS TECHNOLOGIES INC	5,001		
EMULEX CORP	646600		27568
EMULEX CORP	1,556		
ENBRIDGE INC	0	28,800	
ENCANA CORP	0	100,100	
ENCORE ACQUISITION CO	4,110		
ENCORE ACQUISITION CO	371160		
ENCORE MED CORP		125,000	
ENCORE WIRE CORP	4,867		
ENCYSIVE PHARMACEUTICALS INC	20,779		
ENDO PHARMACEUTICALS	660		
ENERGEN CORP.	16,394		
ENERGIZER HOLDINGS INC	121,501		
ENERGY CONVERSION DEVICES, INC	7,914		
ENERGY EAST CORP	210,130		
ENERGY PARTNERS LTD	9,877		
ENERGYSOUTH INC	2,060		
ENERSIS SA ADR	259,590		
ENGELHARD CORP.	56,385		
ENGINEERED SUPPORT SYSTEMS	8,163		
ENNIS BUSINESS FORMS I	7,840		
ENPRO INDUSTRIES INC	9,586		
ENSCO INTERNATIONAL, INC.	215,707		
ENSCO INTL INC		79,350	
ENSTAR GROUP INC	1,421		
ENTEGRIS INC	24,973		

ENTEGRIS INC COM	COM	29362U104	15983	1243832	SH	Sole	3
ENTERASYS NETWORKS INC	COM	293637104	357	95,317	SH	SOLE	1
ENTERCOM COMM CORP CL A	COM	293639100	8696	164196	SH	Sole	3
ENTERCOM COMMUNICATIONS CORP.	COM	293639100	3906	73,749	SH	SOLE	1
ENERGY ARKANSAS INC	COM	29364G103	5667	99,200	SH	SOLE	1
ENTERTAINMENT PROPERTIES TRUST	COM	29380T105	330	9,520	SH	SOLE	1
ENTRAVISION COMMUNIC	COM	29382R107	9	809	SH	SOLE	1
ENTRUST TECHNOLOGIES INC.	COM	293848107	93	22,732	SH	SOLE	1
ENZO BIOCHEM, INC.	COM	294100102	189	10,548	SH	SOLE	1
ENZON PHARMACEUTICALS INC	COM	293904108	247	20,614	SH	SOLE	1
EOG RESOURCES INC	COM	26875P101	2415	52,309	SH	SOLE	1
EOG RESOURCES INC	COM	26875P101	13472	291,800	SH	DEFINED	2
EON LABS INC	COM	29412E100	12	232	SH	SOLE	1
EON LABS INC	COM	29412E100	3057	60,000	SH	DEFINED	2
EON LABS INC COM	COM	29412E100	16075	315500	SH	Sole	3
EPICOR SOFTWARE CORPORATION	COM	29426L108	226	17,748	SH	SOLE	1
EPIQ SYSTEMS INC	COM	26882D109	102	5,974	SH	SOLE	1
EPIX MEDICAL INC	COM	26881Q101	126	7,713	SH	SOLE	1
EQUIFAX, INC.	COM	294429105	1542	62,937	SH	SOLE	1
EQUITABLE RESOURCES, INC.	COM	294549100	3848	89,654	SH	SOLE	1
EQUITY INNS, INC.	COM	294703103	175	19,320	SH	SOLE	1
EQUITY OFFICE PPTYS TR COM	COM	294741103	5726	199863	SH	Sole	3
EQUITY OFFICE PROPERTIES TRUST	COM	294741103	4965	173,310	SH	SOLE	1
EQUITY ONE COM	COM	294752100	2473	146500	SH	Sole	3
EQUITY ONE INC	COM	294752100	232	13,726	SH	SOLE	1
EQUITY RESIDENT PPTYS SH BEN I	COM	29476L107	5455	184859	SH	Sole	3
EQUITY RESIDENTIAL	COM	29476L107	3658	123,970	SH	SOLE	1
ERESEARCHTECHNOLOGY IN	COM	29481V108	323	12,694	SH	SOLE	1
ERIE INDEMNITY COMPA	COM	29530P102	18	428	SH	SOLE	1
ESB FINANCIAL CORP	COM	26884F102	54	3,355	SH	SOLE	1
ESCO ELECTRONICS CORP	COM	296315104	245	5,624	SH	SOLE	1
ESCO TECHNOLOGIES INC COM	COM	296315104	960	22000	SH	Sole	3
ESPEED INC	COM	296643109	259	11,041	SH	SOLE	1
ESPEED INC	COM	296643109	3394	145,000	SH	DEFINED	2
ESPEED INC CL A	COM	296643109	11944	510200	SH	Sole	3
ESPERION THERAPEUTICS INC (USD)	COM	29664R106	2752	79,534	SH	SOLE	1
ESS TECHNOLOGY, INC.	COM	269151106	244	14,324	SH	SOLE	1
ESSEX PROPERTY TRUST, INC.	COM	297178105	542	8,447	SH	SOLE	1
ESTEE LAUDER COMPANIES-CL A	COM	518439104	80	2,033	SH	SOLE	1
ESTERLINE TECHNOLOGIES CORP.	COM	297425100	261	9,773	SH	SOLE	1
ETHAN ALLEN INTERIOR	COM	297602104	25	587	SH	SOLE	1
ETHYL CORP	COM	297659609	150	6,851	SH	SOLE	1
EURONET WORLDWIDE INC	COM	298736109	135	7,479	SH	SOLE	1
EVEREST RE GROUP LTD COM	COM	G3223R108	7166	84700	SH	Sole	3
EVEREST RE GROUP, LTD	COM	G3223R108	6692	79,100	SH	SOLE	1
EVERGREEN RES INC COM NO PAR	COM	299900308	22717	698756	SH	Sole	3
EVERGREEN RESOURCES, INC.	COM	299900308	590	18,150	SH	SOLE	1
EVERTRUST FINANCIAL GROUP IN	COM	300412103	62	1,974	SH	SOLE	1
EXACT SCIENCES CORP (USD)	COM	30063P105	69	6,860	SH	SOLE	1
EXACTECH INC	COM	30064E109	41	2,782	SH	SOLE	1
EXAR CORP.	COM	300645108	325	18,923	SH	SOLE	1
EXCEL TECHNOLOGY	COM	30067T103	141	4,288	SH	SOLE	1
EXCHANGE NATL BANCSHARES INC	COM	301309100	71	1,957	SH	SOLE	1

ENTEGRIS INC COM	1195800	48032	
ENTERASYS NETWORKS INC	95,317		
ENTERCOM COMM CORP CL A	153500	10696	
ENTERCOM COMMUNICATIONS CORP.	73,749		
ENERGY ARKANSAS INC	99,200		
ENTERTAINMENT PROPERTIES TRUST	9,520		
ENTRAVISION COMMUNIC	809		
ENTRUST TECHNOLOGIES INC.	22,732		
ENZO BIOCHEM, INC.	10,548		
ENZON PHARMACEUTICALS INC	20,614		
EOG RESOURCES INC	52,309		
EOG RESOURCES INC		291,800	
EON LABS INC	232		
EON LABS INC		60,000	
EON LABS INC COM	309600	5900	
EPICOR SOFTWARE CORPORATION	17,748		
EPIQ SYSTEMS INC	5,974		
EPIX MEDICAL INC	7,713		
EQUIFAX, INC.	62,937		
EQUITABLE RESOURCES, INC.	89,654		
EQUITY INNS, INC.	19,320		
EQUITY OFFICE PPTYS TR COM	199863		
EQUITY OFFICE PROPERTIES TRUST	173,310		
EQUITY ONE COM	146500		

EQUITY ONE INC	13,726		
EQUITY RESIDENT PPTYS SH BEN I	184859		
EQUITY RESIDENTIAL	123,970		
ERESEARCHTECHNOLOGY IN	12,694		
ERIE INDEMNITY COMPA	428		
ESB FINANCIAL CORP	3,355		
ESCO ELECTRONICS CORP	5,624		
ESCO TECHNOLOGIES INC COM	22000		
ESPEED INC	11,041		
ESPEED INC		145,000	
ESPEED INC CL A	501000		9200
ESPERION THERAPEUTICS INC (USD)	79,534		
ESS TECHNOLOGY, INC.	14,324		
ESSEX PROPERTY TRUST, INC.	8,447		
ESTEE LAUDER COMPANIES-CL A	2,033		
ESTERLINE TECHNOLOGIES CORP.	9,773		
ETHAN ALLEN INTERIOR	587		
ETHYL CORP	6,851		
EURONET WORLDWIDE INC	7,479		
EVEREST RE GROUP LTD COM	81100		3600
EVEREST RE GROUP, LTD	79,100		
EVERGREEN RES INC COM NO PAR	673800		24956
EVERGREEN RESOURCES, INC.	18,150		
EVERTRUST FINANCIAL GROUP IN	1,974		
EXACT SCIENCES CORP (USD)	6,860		
EXACTECH INC	2,782		
EXAR CORP.	18,923		
EXCEL TECHNOLOGY	4,288		
EXCHANGE NATL BANCSHARES INC	1,957		

EXELIXIS, INC.	COM	30161Q104	163	23,050	SH	SOLE	1
EXPEDITORS INTERNATIONAL OF WA	COM	302130109	5981	158,804	SH	SOLE	1
EXPRESS SCRIPTS INC	COM	302182100	3720	56000	SH	SOLE	3
EXPRESS SCRIPTS INC	COM	302182100	1329	20,000	SH	DEFINED	2
EXPRESS SCRIPTS, INC.	COM	302182100	2693	40,546	SH	SOLE	1
EXPRESSJET HOLDINGS IN	COM	30218U108	212	14,115	SH	SOLE	1
EXTENDED STAY AMERICA INC	COM	30224P101	2487	171,728	SH	SOLE	1
EXTREME NETWORK INC	COM	30226D106	326	45,275	SH	SOLE	1
EXULT INC	COM	302284104	112	15,651	SH	SOLE	1
EXXON MOBIL CORP	COM	30231G102	24513	597,876	SH	DEFINED	2
Exxon Mobil Corp Stk NPV	COM	30231G102	1803	43,980	SH	SOLE	1
EXXON MOBIL CORP.	COM	30231G102	191325	4,666,466	SH	SOLE	1
F N B CORP VA	COM	302930102	101	3,391	SH	SOLE	1
F5 NETWORKS INC	COM	315616102	320	12,749	SH	SOLE	1
FACTSET RESEARCH SYSTEMS, INC.	COM	303075105	15	390	SH	SOLE	1
FAIR ISSAC CORP	COM	303250104	3411	69,381	SH	SOLE	1
FAIRCHILD CORP. CLASS A	COM	303698104	26	5,230	SH	SOLE	1
FAIRCHILD SEMICND INTL COM	COM	303726103	12965	519218	SH	SOLE	3
FAIRCHILD SEMICONDUCTOR CORP.	COM	303726103	4219	168,945	SH	SOLE	1
FALCONSTOR SOFTWARE INC	COM	306137100	139	15,946	SH	SOLE	1
FAMILY DOLLAR STORES, INC.	COM	307000109	2786	77,636	SH	SOLE	1
FARGO ELECTRONICS	COM	30744P102	68	5,395	SH	SOLE	1
FARMER BROS. CO.	COM	307675108	109	347	SH	SOLE	1
FARMERS CAPITAL BANK CORP	COM	309562106	96	2,814	SH	SOLE	1
FASTENAL CO	COM	311900104	4000	80,100	SH	DEFINED	2
FASTENAL CO.	COM	311900104	5687	114,315	SH	SOLE	1
FBL FINANCIAL GROUP, INC., CLASS A	COM	30239F106	141	5,481	SH	SOLE	1
FEDERAL AGRIC MTG CORP	COM	313148306	117	3,665	SH	SOLE	1
FEDERAL NATIONAL MORTGAGE ASSO	COM	313586109	40688	542,067	SH	SOLE	1
FEDERAL REALTY INVESTMENT TR.	COM	313747206	29	760	SH	SOLE	1
FEDERAL REALTY INVT TR SH BEN	COM	313747206	1013	26400	SH	SOLE	3
FEDERAL SIGNAL CORP.	COM	313855108	1594	90,966	SH	SOLE	1
FEDERATED DEPT STORES, INC.	COM	31410H101	3840	81,478	SH	SOLE	1
FEDERATED INVESTORS	COM	314211103	1426	48,559	SH	SOLE	1
FEDEX CORP	COM	31428X106	8346	123,650	SH	DEFINED	2
FEDEX CORPORATION	COM	31428X106	8718	129,160	SH	SOLE	1
FEI COMPANY	COM	30241L109	261	11,584	SH	SOLE	1
FELCOR LODGING TRUST	COM	31430F101	815	73600	SH	SOLE	3
FELCOR LODGING TRUST, INC.	COM	31430F101	257	23,173	SH	SOLE	1
FERRO CORP.	COM	315405100	2050	75,357	SH	SOLE	1
FFLC BANCORP INC	COM	30242W104	55	1,920	SH	SOLE	1
FIDELITY BANKSHARES INC	COM	31604Q107	198	6,295	SH	SOLE	1
FIDELITY NATIONAL FINANCIAL	COM	316326107	8260	212,999	SH	SOLE	1
FIFTH THIRD BANCORP	COM	316773100	14543	246,070	SH	SOLE	1
FILENET CORP.	COM	316869106	435	16,051	SH	SOLE	1
FINANCIAL FEDERAL CORP.	COM	317492106	208	6,822	SH	SOLE	1
FINANCIAL INDS CORP	COM	317574101	51	3,718	SH	SOLE	1
FINANCIAL INSTITUTIONS INC	COM	317585404	111	3,915	SH	SOLE	1
FINDWHAT.COM	COM	317794105	105	5,616	SH	SOLE	1
FINISAR CORPORATION	COM	31787A101	202	64,663	SH	SOLE	1
FINISH LINE, INC.	COM	317923100	247	8,248	SH	SOLE	1
FINLAY ENTERPRISES INC.	COM	317884203	41	2,913	SH	SOLE	1
FIRST ALBANY COMPANIES INC	COM	318465101	46	3,281	SH	SOLE	1

EXELIXIS, INC.	23,050		
EXPEDITORS INTERNATIONAL OF WA	158,804		
EXPRESS SCRIPTS INC	53300	2700	
EXPRESS SCRIPTS INC		20,000	
EXPRESS SCRIPTS, INC.	40,546		
EXPRESSJET HOLDINGS IN	14,115		
EXTENDED STAY AMERICA INC	171,728		
EXTREME NETWORK INC	45,275		
EXULT INC	15,651		
EXXON MOBIL CORP		597,876	
Exxon Mobil Corp Stk NPV	43,980		
EXXON MOBIL CORP.	4,666,466		
F N B CORP VA	3,391		
F5 NETWORKS INC	12,749		
FACTSET RESEARCH SYSTEMS, INC.	390		
FAIR ISSAC CORP	69,381		
FAIRCHILD CORP. CLASS A	5,230		
FAIRCHILD SEMICND INTL COM	473400	45818	
FAIRCHILD SEMICONDUCTOR CORP.	168,945		
FALCONSTOR SOFTWARE INC	15,946		
FAMILY DOLLAR STORES, INC.	77,636		
FARGO ELECTRONICS	5,395		
FARMER BROS. CO.	347		
FARMERS CAPITAL BANK CORP	2,814		

FASTENAL CO		80,100
FASTENAL CO.	114,315	
FBL FINANCIAL GROUP, INC., CLASS A	5,481	
FEDERAL AGRIC MTG CORP	3,665	
FEDERAL NATIONAL MORTGAGE ASSO	542,067	
FEDERAL REALTY INVESTMENT TR.	760	
FEDERAL REALTY INVT TR SH BEN	26400	
FEDERAL SIGNAL CORP.	90,966	
FEDERATED DEPT STORES, INC.	81,478	
FEDERATED INVESTORS	48,559	
FEDEX CORP		123,650
FEDEX CORPORATION	129,160	
FEI COMPANY	11,584	
FELCOR LODGING TRUST	73600	
FELCOR LODGING TRUST, INC.	23,173	
FERRO CORP.	75,357	
FFLC BANCORP INC	1,920	
FIDELITY BANKSHARES INC	6,295	
FIDELITY NATIONAL FINANCIAL	212,999	
FIFTH THIRD BANCORP	246,070	
FILENET CORP.	16,051	
FINANCIAL FEDERAL CORP.	6,822	
FINANCIAL INDS CORP	3,718	
FINANCIAL INSTITUTIONS INC	3,915	
FINDWHAT.COM	5,616	
FINISAR CORPORATION	64,663	
FINISH LINE, INC.	8,248	
FINLAY ENTERPRISES INC.	2,913	
FIRST ALBANY COMPANIES INC	3,281	

FIRST ALBANY COS INC COM	COM	318465101	2751	195968	SH	Sole	3
FIRST AMERICAN CAP TRUST CLASS A	COM	318522307	3348	112,459	SH	SOLE	1
FIRST BANCORP NORTH CAROLINA	COM	318910106	109	3,490	SH	SOLE	1
FIRST BANCORP/PUERTO RICO	COM	318672102	25	630	SH	SOLE	1
FIRST BUSEY CORP	COM	319383105	112	4,139	SH	SOLE	1
FIRST CHARTER CORP.	COM	319439105	273	13,963	SH	SOLE	1
FIRST CITIZENS BANC CORP	COM	319459202	55	1,960	SH	SOLE	1
FIRST CITIZENS BANCSHARES, INC CLASS	COM	31946M103	345	2,864	SH	SOLE	1
FIRST CMNTY BANCORP CA	COM	31983B101	210	5,798	SH	SOLE	1
FIRST COMMONWEALTH FINANCIAL	COM	319829107	395	27,688	SH	SOLE	1
FIRST COMMUNITY BANCSHARES INC	COM	31983A103	149	4,501	SH	SOLE	1
FIRST CONSULTING GROUP, INC.	COM	31986R103	50	8,939	SH	SOLE	1
FIRST DATA CORP.	COM	319963104	17949	231,430	SH	SOLE	1
FIRST DEFIANCE FINL CO	COM	32006W106	60	2,311	SH	SOLE	1
FIRST ESSEX BANCORP INC	COM	320103104	183	3,143	SH	SOLE	1
FIRST FED FINL OF KENTUCKY	COM	319961108	37	1,485	SH	SOLE	1
FIRST FEDERAL CAPITAL CORP.	COM	319960100	204	9,056	SH	SOLE	1
FIRST FINANCIAL BANCORP	COM	320209109	242	15,198	SH	SOLE	1
FIRST FINANCIAL BANKSHARES	COM	32020R109	262	6,383	SH	SOLE	1
FIRST FINANCIAL CORP.	COM	320218100	191	6,376	SH	SOLE	1
FIRST FINANCIAL HOLDINGS, INC.	COM	320239106	186	5,940	SH	SOLE	1
FIRST HEALTH GROUP CORP.	COM	320960107	2793	143,076	SH	SOLE	1
FIRST HORIZON PHARMACEUTICAL	COM	32051K106	107	9,506	SH	SOLE	1
FIRST INDIANA CORP.	COM	32054R108	102	5,443	SH	SOLE	1
FIRST INDUSTRIAL REALITY TRUST	COM	32054K103	4030	119,416	SH	SOLE	1
FIRST INDUSTRIAL RLTY COM	COM	32054K103	1205	35700	SH	Sole	3
FIRST M & F CORP	COM	320744105	61	1,604	SH	SOLE	1
FIRST MERCHANTS CORP.	COM	320817109	220	8,630	SH	SOLE	1
FIRST MIDWEST BANCORP, INC.	COM	320867104	27	827	SH	SOLE	1
FIRST NATL CORP ORANGE	COM	320942105	111	3,690	SH	SOLE	1
FIRST NIAGARA FINANCIAL GRP	COM	33582V108	500	33,375	SH	SOLE	1
FIRST OAK BROOK BANCSH	COM	335847208	90	3,014	SH	SOLE	1
FIRST OF LONG ISLAND CORP	COM	320734106	68	1,588	SH	SOLE	1
FIRST PLACE FINANCIAL CORP	COM	33610T109	111	5,701	SH	SOLE	1
FIRST REPUBLIC BANK	COM	336158100	175	4,890	SH	SOLE	1
FIRST SENTINEL BANCORP INC	COM	33640T103	220	10,381	SH	SOLE	1
FIRST SOUTH BANCORP IN	COM	33646W100	53	1,448	SH	SOLE	1
FIRST ST BANCORPORATIO	COM	336453105	121	3,480	SH	SOLE	1
FIRST TENNESSEE NATIONAL CORP.	COM	337162101	2496	56,608	SH	SOLE	1
FIRST UNITED CORP	COM	33741H107	70	2,857	SH	SOLE	1
FIRSTBANK CORP/ALMA MICH	COM	33761G104	86	2,745	SH	SOLE	1
FIRSTENERGY CORP.	COM	337932107	5032	142,960	SH	SOLE	1
FIRSTFED AMER BANCORP	COM	337929103	194	7,444	SH	SOLE	1
FIRSTFED FINANCIAL CORP.	COM	337907109	346	7,965	SH	SOLE	1
FIRSTMERIT CORP.	COM	337915102	3297	121,626	SH	SOLE	1
FISERV INC	COM	337738108	1624	41,100	SH	DEFINED	2
FISERV, INC.	COM	337738108	8004	202,416	SH	SOLE	1
FISHER COMMUNICATIONS INC	COM	337756209	117	2,310	SH	SOLE	1
FISHER SCIENTIFIC INT'L., INC.	COM	338032204	39	940	SH	SOLE	1
FLAG FINANCIAL CORP	COM	33832H107	40	3,082	SH	SOLE	1
FLAGSTAR BANCORP, INC.	COM	337930101	294	13,714	SH	SOLE	1
FLEETBOSTON FINANCIAL CORP.	COM	339030108	52746	1,208,389	SH	SOLE	1
FLEETWOOD ENTERPRISES, INC.	COM	339099103	186	18,117	SH	SOLE	1

FIRST ALBANY COS INC COM	181100	14868
FIRST AMERICAN CAP TRUST CLASS A	112,459	
FIRST BANCORP NORTH CAROLINA	3,490	
FIRST BANCORP/PUERTO RICO	630	
FIRST BUSEY CORP	4,139	
FIRST CHARTER CORP.	13,963	
FIRST CITIZENS BANC CORP	1,960	
FIRST CITIZENS BANCSHARES, INC CLASS	2,864	
FIRST CMNTY BANCORP CA	5,798	
FIRST COMMONWEALTH FINANCIAL	27,688	
FIRST COMMUNITY BANCSHARES INC	4,501	
FIRST CONSULTING GROUP, INC.	8,939	
FIRST DATA CORP.	231,430	
FIRST DEFIANCE FINL CO	2,311	
FIRST ESSEX BANCORP INC	3,143	
FIRST FED FINL OF KENTUCKY	1,485	
FIRST FEDERAL CAPITAL CORP.	9,056	
FIRST FINANCIAL BANCORP	15,198	
FIRST FINANCIAL BANKSHARES	6,383	
FIRST FINANCIAL CORP.	6,376	
FIRST FINANCIAL HOLDINGS, INC.	5,940	
FIRST HEALTH GROUP CORP.	143,076	
FIRST HORIZON PHARMACEUTICAL	9,506	
FIRST INDIANA CORP.	5,443	

FIRST INDUSTRIAL REALITY TRUST	119,416	
FIRST INDUSTRIAL RLTY COM	35,700	
FIRST M & F CORP	1,604	
FIRST MERCHANTS CORP.	8,630	
FIRST MIDWEST BANCORP, INC.	827	
FIRST NATL CORP ORANGE	3,690	
FIRST NIAGARA FINANCIAL GRP	33,375	
FIRST OAK BROOK BANCSH	3,014	
FIRST OF LONG ISLAND CORP	1,588	
FIRST PLACE FINANCIAL CORP	5,701	
FIRST REPUBLIC BANK	4,890	
FIRST SENTINEL BANCORP INC	10,381	
FIRST SOUTH BANCORP IN	1,448	
FIRST ST BANCORPORATIO	3,480	
FIRST TENNESSEE NATIONAL CORP.	56,608	
FIRST UNITED CORP	2,857	
FIRSTBANK CORP/ALMA MICH	2,745	
FIRSTENERGY CORP.	142,960	
FIRSTFED AMER BANCORP	7,444	
FIRSTFED FINANCIAL CORP.	7,965	
FIRSTMERIT CORP.	121,626	
FISERV INC		41,100
FISERV, INC.	202,416	
FISHER COMMUNICATIONS INC	2,310	
FISHER SCIENTIFIC INT'L., INC.	940	
FLAG FINANCIAL CORP	3,082	
FLAGSTAR BANCORP, INC.	13,714	
FLEETBOSTON FINANCIAL CORP.	1,208,389	
FLEETWOOD ENTERPRISES, INC.	18,117	

FLEXTRONICS INTERNATIONAL	COM	Y2573F102	2078	140,000	SH	DEFINED	2
FLIR SYS INC	COM	302445101	25398	695828	SH	Sole	3
FLIR SYSTEMS INC (USD)	COM	302445101	567	15,545	SH	SOLE	1
FLORIDA EAST COAST INDUSTRIES	COM	340632108	227	6,861	SH	SOLE	1
FLORIDA ROCK INDUSTRIES, INC.	COM	341140101	18	337	SH	SOLE	1
FLORIDAFIRST BANCORP INC	COM	343258109	86	2,605	SH	SOLE	1
FLOWERS FOODS INC	COM	343498101	383	14,854	SH	SOLE	1
FLOWERVE CORP.	COM	34354P105	2102	100,683	SH	SOLE	1
FLUOR CORP	COM	343412102	1508	38,046	SH	SOLE	1
FLUSHING FINANCIAL CORP	COM	343873105	122	6,671	SH	SOLE	1
FMC CORP.	COM	302491303	2277	66,716	SH	SOLE	1
FMC TECHNOLOGIES INC	COM	30249U101	2222	95,379	SH	SOLE	1
FMS FINANCIAL CORP	COM	302509104	32	1,762	SH	SOLE	1
FNB CORP.	COM	302520101	26	736	SH	SOLE	1
FNB CORP/NORTH CAROLINA	COM	302519103	49	2,319	SH	SOLE	1
FOOT LOCKER INC	COM	344849104	56	2,368	SH	SOLE	1
FOOT LOCKER INC	COM	344849104	1684	71,800	SH	DEFINED	2
FOOTHILL INDEPENDENT BANCORP	COM	344905104	51	2,153	SH	SOLE	1
FORD MOTOR CO.	COM	345370860	12924	807,740	SH	SOLE	1
FOREST CITY ENTERPRISES, INC. CLASS A	COM	345550107	25	517	SH	SOLE	1
FOREST LABORATORIES, INC.	COM	345838106	9834	159,120	SH	SOLE	1
FOREST OIL CORP	COM	346091705	2766	96,817	SH	SOLE	1
FOREST OIL CORP COM PAR \$0.01	COM	346091705	16620	581738	SH	Sole	3
FORRESTER RESEARCH, INC.	COM	346563109	115	6,501	SH	SOLE	1
FORTUNE BRANDS, INC.	COM	349631101	4696	65,693	SH	SOLE	1
FORWARD AIR CORP	COM	349853101	141	5,114	SH	SOLE	1
FOSSIL, INC.	COM	349882100	321	11,417	SH	SOLE	1
FOUNDRY NETWORKS INC	COM	35063R100	56	2,050	SH	SOLE	1
FOUNDRY NETWORKS INC	COM	35063R100	7417	271,100	SH	DEFINED	2
FOX ENTMT GROUP INC	COM	35138T107	2533	86,900	SH	DEFINED	2
FPL Group Inc	COM	302571104	654	10,000	SH	DEFINED	4
FPL GROUP, INC.	COM	302571104	5217	79,750	SH	SOLE	1
FRANKLIN BK CORP DEL COM	COM	352451108	494	26000	SH	Sole	3
FRANKLIN ELECTRIC CO., INC.	COM	353514102	189	3,124	SH	SOLE	1
FRANKLIN FINL CORP TEN	COM	353523202	47	1,544	SH	SOLE	1
FREDDIE MAC	COM	313400301	20015	343,190	SH	SOLE	1
FREDS INC CL A	COM	356108100	17289	558058	SH	Sole	3
FRED'S INC.	COM	356108100	564	18,208	SH	SOLE	1
FREEMARKETS INC	COM	356602102	116	17,377	SH	SOLE	1
FREEPOR MCMORAN COPPER +	COM	35671D857	9846	233,700	SH	DEFINED	2
FREEPOR MCMORAN COPPER & GOLD CLASS	COM	35671D857	3432	81,456	SH	SOLE	1
FREMONT GENERAL CORP.	COM	357288109	486	28,728	SH	SOLE	1
FRIEDMAN BILLINGS RAMSEY-A	COM	358434108	6347	274,989	SH	SOLE	1
FRIEDMAN'S, INC., CLASS A	COM	358438109	62	9,270	SH	SOLE	1
FRONTIER AIRLINES, INC.	COM	359065109	233	16,317	SH	SOLE	1
FRONTIER FINANCIAL CORP.	COM	35907K105	240	7,218	SH	SOLE	1
FRONTIER OIL CORP.	COM	35914P105	211	12,263	SH	SOLE	1
FSI INTL INC COM	COM	302633102	3874	524924	SH	Sole	3
FTD INC-CL A	COM	30265Q109	36	1,441	SH	SOLE	1
FTI CONSULTING INC	COM	302941109	454	19,440	SH	SOLE	1
FUELCELL ENERGY INC	COM	35952H106	208	15,945	SH	SOLE	1
FULTON FIN CORP	COM	360271100	39	1,798	SH	SOLE	1
FURNITURE BRANDS INTERNATIONAL	COM	360921100	2347	80,037	SH	SOLE	1

FLEXTRONICS INTERNATIONAL		140,000	
FLIR SYS INC	671700		24128
FLIR SYSTEMS INC (USD)	15,545		
FLORIDA EAST COAST INDUSTRIES	6,861		
FLORIDA ROCK INDUSTRIES, INC.	337		
FLORIDAFIRST BANCORP INC	2,605		
FLOWERS FOODS INC	14,854		
FLOWERVE CORP.	100,683		
FLUOR CORP	38,046		
FLUSHING FINANCIAL CORP	6,671		
FMC CORP.	66,716		
FMC TECHNOLOGIES INC	95,379		
FMS FINANCIAL CORP	1,762		
FNB CORP.	736		
FNB CORP/NORTH CAROLINA	2,319		
FOOT LOCKER INC	2,368		
FOOT LOCKER INC		71,800	
FOOTHILL INDEPENDENT BANCORP	2,153		
FORD MOTOR CO.	807,740		
FOREST CITY ENTERPRISES, INC. CLASS A	517		
FOREST LABORATORIES, INC.	159,120		
FOREST OIL CORP	96,817		
FOREST OIL CORP COM PAR \$0.01	562900	18838	
FORRESTER RESEARCH, INC.	6,501		

FORTUNE BRANDS, INC.	65,693	
FORWARD AIR CORP	5,114	
FOSSIL, INC.	11,417	
FOUNDRY NETWORKS INC	2,050	
FOUNDRY NETWORKS INC		271,100
FOX ENTMT GROUP INC		86,900
FPL Group Inc	10,000	
FPL GROUP, INC.	79,750	
FRANKLIN BK CORP DEL COM	26000	
FRANKLIN ELECTRIC CO., INC.	3,124	
FRANKLIN FINL CORP TEN	1,544	
FREDDIE MAC	343,190	
FREDS INC CL A	536300	21758
FRED'S INC.	18,208	
FREEMARKETS INC	17,377	
FREEPORT MCMORAN COPPER +		233,700
FREEPORT-MCMORAN COPPER & GOLD CLASS	81,456	
FREMONT GENERAL CORP.	28,728	
FRIEDMAN BILLINGS RAMSEY-A	274,989	
FRIEDMAN'S, INC., CLASS A	9,270	
FRONTIER AIRLINES, INC.	16,317	
FRONTIER FINANCIAL CORP.	7,218	
FRONTIER OIL CORP.	12,263	
FSI INTL INC COM	436300	88624
FTD INC-CL A	1,441	
FTI CONSULTING INC	19,440	
FUELCELL ENERGY INC	15,945	
FULTON FIN CORP	1,798	
FURNITURE BRANDS INTERNATIONAL	80,037	

G & K SERVICES, INC. CLASS A	COM	361268105	296	8,052	SH	SOLE	1
GA FINANCIAL INC	COM	361437106	2277	65,565	SH	SOLE	1
GABELLI ASSET MANAGEMENT, INC.	COM	36239Y102	122	3,057	SH	SOLE	1
GABLES RESIDENTIAL TRUST	COM	362418105	449	12,934	SH	SOLE	1
GALLAGHER, ARTHUR J & CO	COM	363576109	22331	687,316	SH	SOLE	1
GALYANS TRADING INC	COM	36458R101	38	3,127	SH	SOLE	1
GAMESTOP CORP	COM	36466R101	152	9,887	SH	SOLE	1
GANNETT CO., INC.	COM	364730101	10474	117,470	SH	SOLE	1
GAP INC	COM	364760108	13138	566,055	SH	DEFINED	2
GAP, INC.	COM	364760108	9905	426,740	SH	SOLE	1
GARDNER DENVER, INC.	COM	365558105	180	7,529	SH	SOLE	1
GARMIN LTD	COM	G37260109	399	7,330	SH	SOLE	1
GARTNER INC. CLASS A	COM	366651107	2495	220,577	SH	SOLE	1
GATEWAY, INC.	COM	367626108	1117	242,862	SH	SOLE	1
GATX CORP.	COM	361448103	2506	89,569	SH	SOLE	1
GAYLORD ENTERTAINMENT CO.	COM	367905106	173	5,788	SH	SOLE	1
GB&T BANCSHARES INC	COM	361462104	62	2,636	SH	SOLE	1
GCI, INC.	COM	369385109	180	20,701	SH	SOLE	1
GEMSTAR-TV GUIDE INTERNATIONAL	COM	36866W106	17	3,304	SH	SOLE	1
GEN PROBE INC NEW	COM	36866T103	4778	131,000	SH	DEFINED	2
GENCORP, INC.	COM	368682100	159	14,717	SH	SOLE	1
GENE LOGIC, INC.	COM	368689105	76	14,573	SH	SOLE	1
GENENCOR INTERNATIONAL INC	COM	368709101	63	4,013	SH	SOLE	1
GENENTECH INC	COM	368710406	16826	179,820	SH	DEFINED	2
GENENTECH, INC.	COM	368710406	366	3,910	SH	SOLE	1
GENERAL BINDING CORP	COM	369154109	51	2,853	SH	SOLE	1
GENERAL CABLE CORP.	COM	369300108	146	17,911	SH	SOLE	1
General Dynamics	COM	369550108	2,260	25,000	SH	DEFINED	4
GENERAL DYNAMICS CORP.	COM	369550108	7991	88,410	SH	SOLE	1
General Elec Co	COM	369604103	1,704	55,000	SH	DEFINED	4
GENERAL ELEC CO	COM	369604103	50612	1,633,707	SH	DEFINED	2
GENERAL ELECTRIC CO.	COM	369604103	226445	7,309,405	SH	SOLE	1
GENERAL GROWTH PPTYS COM	COM	370021107	1160	41800	SH	SOLE	3
GENERAL GROWTH PROPE	COM	370021107	99	3,554	SH	SOLE	1
GENERAL MILLS, INC.	COM	370334104	10048	221,820	SH	SOLE	1
GENERAL MOTORS CORP.	COM	370442105	12971	242,910	SH	SOLE	1
GENERAL MTRS CORP	COM	370442105	13363	250,239	SH	DEFINED	2
GENESCO, INC.	COM	371532102	154	10,203	SH	SOLE	1
GENESEE & WYO INC	COM	371559105	180	5,715	SH	SOLE	1
GENESIS HEALTHCARE CORP	COM	37184D101	117	5,149	SH	SOLE	1
GENESIS MICROCHIP INC	COM	37184C103	264	14,635	SH	SOLE	1
GENESIS MICROCHIP INC COM	COM	37184C103	3025	167672	SH	SOLE	3
GEN-PROBE INC	COM	36866T103	817	22,412	SH	SOLE	1
GEN-PROBE INC NEW COM	COM	36866T103	11561	317000	SH	SOLE	3
GENTA INC	COM	37245M207	230	22,030	SH	SOLE	1
GENTEX CORP	COM	371901109	7905	179,000	SH	DEFINED	2
GENTEX CORP.	COM	371901109	5139	116,372	SH	SOLE	1
GENTIVA HEALTH SERVICES	COM	37247A102	148	11,729	SH	SOLE	1
GENUINE PARTS CO	COM	372460105	9969	300,270	SH	DEFINED	2
GENUINE PARTS CO.	COM	372460105	2602	78,386	SH	SOLE	1
GENUS INC	COM	372461103	390	65,000	SH	DEFINED	2
GENUS INC COM	COM	372461103	2393	398900	SH	SOLE	3
GENZYME CORP	COM	372917104	18802	381,462	SH	SOLE	1

G & K SERVICES, INC. CLASS A	8,052	
GA FINANCIAL INC	65,565	
GABELLI ASSET MANAGEMENT, INC.	3,057	
GABLES RESIDENTIAL TRUST	12,934	
GALLAGHER, ARTHUR J & CO	687,316	
GALYANS TRADING INC	3,127	
GAMESTOP CORP	9,887	
GANNETT CO., INC.	117,470	
GAP INC		566,055
GAP, INC.	426,740	
GARDNER DENVER, INC.	7,529	
GARMIN LTD	7,330	
GARTNER INC. CLASS A	220,577	
GATEWAY, INC.	242,862	
GATX CORP.	89,569	
GAYLORD ENTERTAINMENT CO.	5,788	
GB&T BANCSHARES INC	2,636	
GCI, INC.	20,701	
GEMSTAR-TV GUIDE INTERNATIONAL	3,304	
GEN PROBE INC NEW		131,000
GENCORP, INC.	14,717	
GENE LOGIC, INC.	14,573	
GENENCOR INTERNATIONAL INC	4,013	
GENENTECH INC		179,820

GENENTECH, INC.	3,910		
GENERAL BINDING CORP	2,853		
GENERAL CABLE CORP.	17,911		
General Dynamics	25,000		
GENERAL DYNAMICS CORP.	88,410		
General Elec Co	55,000		
GENERAL ELEC CO		1,633,707	
GENERAL ELECTRIC CO.	7,309,405		
GENERAL GROWTH PPTYS COM	41800		
GENERAL GROWTH PROPE	3,554		
GENERAL MILLS, INC.	221,820		
GENERAL MOTORS CORP.	242,910		
GENERAL MTRS CORP		250,239	
GENESCO, INC.	10,203		
GENESEE & WYO INC	5,715		
GENESIS HEALTHCARE CORP	5,149		
GENESIS MICROCHIP INC	14,635		
GENESIS MICROCHIP INC COM	140900		26772
GEN-PROBE INC	22,412		
GEN-PROBE INC NEW COM	311000		6000
GENTA INC	22,030		
GENTEX CORP		179,000	
GENTEX CORP.	116,372		
GENTIVA HEALTH SERVICES	11,729		
GENUINE PARTS CO		300,270	
GENUINE PARTS CO.	78,386		
GENUS INC		65,000	
GENUS INC COM	398900		
GENZYME CORP	381,462		

GENZYME CORP	COM	372917104	2960	60,000	SH	DEFINED	2
GEORGIA GULF CORP.	COM	373200203	378	13,072	SH	SOLE	1
GEORGIA-PACIFIC CORP.	COM	373298108	3836	125,071	SH	SOLE	1
GERBER SCIENTIFIC, INC.	COM	373730100	78	9,793	SH	SOLE	1
GERMAN AMERICAN BANCORP	COM	373865104	79	4,507	SH	SOLE	1
GERON CORP	COM	374163103	183	18,351	SH	SOLE	1
GETTY IMAGES INC COM	COM	374276103	20983	418568	SH	SOLE	3
GETTY IMAGES, INC.	COM	374276103	32	646	SH	SOLE	1
GETTY REALTY CORP.	COM	374297109	220	8,410	SH	SOLE	1
GEVITY HR INC	COM	374393106	126	5,656	SH	SOLE	1
GIBRALTAR STEEL CORP.	COM	37476F103	112	4,438	SH	SOLE	1
GILEAD SCIENCES INC	COM	375558103	16273	279,900	SH	DEFINED	2
GILEAD SCIENCES, INC.	COM	375558103	17622	302,370	SH	SOLE	1
GILLETTE CO.	COM	375766102	21323	580,520	SH	SOLE	1
GLACIER BANCORP, INC.	COM	37637Q105	275	8,455	SH	SOLE	1
GLADSTONE CAPITAL CORP	COM	376535100	92	4,117	SH	SOLE	1
GLATFELTER, P.H. CO.	COM	377316104	942	75,653	SH	SOLE	1
GLAXO PLC	COM	37733W105	53	1,130	SH	DEFINED	2
GLENBOROUGH REALITY TRUST, INC	COM	37803P105	162	8,125	SH	SOLE	1
GLIMCHER REALITY TRUST	COM	379302102	2205	98,542	SH	SOLE	1
GLOBAL IMAGING SYSTEMS COM	COM	37934A100	24434	769584	SH	SOLE	3
GLOBAL IMAGING SYSTEMS, INC.	COM	37934A100	221	6,948	SH	SOLE	1
GLOBAL INDUSTRIES LT	COM	379336100	171	33,388	SH	SOLE	1
GLOBAL PAYMENTS INC.	COM	37940X102	25	540	SH	SOLE	1
GLOBAL POWER EQUIPME	COM	37941P108	77	11,517	SH	SOLE	1
GLOBESPAN VIRATA INC	COM	37957V106	1892	323,435	SH	SOLE	1
GOLD BANK CORP., INC.	COM	379907108	232	16,532	SH	SOLE	1
GOLDEN TELECOM INC	COM	38122G107	1989	71,428	SH	SOLE	1
GOLDEN WEST FINANCIAL CORP.	COM	381317106	6802	65,920	SH	SOLE	1
GOLDEN WEST FINL CORP DEL	COM	381317106	2941	28,500	SH	DEFINED	2
GOLDMAN SACHS GROUP INC	COM	38141G104	62223	630,230	SH	SOLE	1
GOLDMAN SACHS GROUP INC	COM	38141G104	25033	253,550	SH	DEFINED	2
GOODRICH CORP.	COM	382388106	1574	53,019	SH	SOLE	1
GOODYEAR TIRE & RUBBER CO.	COM	382550101	1156	147,129	SH	SOLE	1
GOODYS FAMILY CLOTHING	COM	382588101	81	8,632	SH	SOLE	1
GORMAN RUPP CO COM	COM	383082104	94	3,543	SH	SOLE	1
GPO TELEVISA SA ADR-REPR 20	COM	40049J206	2588	64,920	SH	SOLE	1
GRACE, W.R. & CO.	COM	38388F108	79	30,757	SH	SOLE	1
GRACO INC	COM	384109104	1648	41,100	SH	DEFINED	2
GRACO, INC.	COM	384109104	2659	66,320	SH	SOLE	1
GRAFTECH INTERNATIONAL LTD	COM	384313102	534	39,555	SH	SOLE	1
GRANITE CONSTRUCTION, INC.	COM	387328107	1749	74,460	SH	SOLE	1
GRANT PRIDECO INC	COM	38821G101	2273	174,562	SH	SOLE	1
GRANT PRIDECO INC	COM	38821G101	137	10,530	SH	DEFINED	2
GRAY TELEVISION INC	COM	389375106	283	18,718	SH	SOLE	1
GRAY TELEVISION INC COM	COM	389375106	3015	199400	SH	SOLE	3
GREAT AMERICAN FINANCIAL RES	COM	389915109	51	3,139	SH	SOLE	1
GREAT ATLANTIC & PACIFIC TEA	COM	390064103	58	6,940	SH	SOLE	1
GREAT LAKES CHEM CORP.	COM	390568103	1061	39,033	SH	SOLE	1
GREAT LAKES REIT, INC.	COM	390752103	107	6,831	SH	SOLE	1
GREAT PLAINS ENERGY INC	COM	391164100	3172	99,682	SH	SOLE	1
GREAT SOUTHERN BANCORP, INC.	COM	390905107	123	2,659	SH	SOLE	1
GREATER BAY BANCORP	COM	391648102	2815	98,857	SH	SOLE	1

GENZYME CORP		60,000	
GEORGIA GULF CORP.	13,072		
GEORGIA-PACIFIC CORP.	125,071		
GERBER SCIENTIFIC, INC.	9,793		
GERMAN AMERICAN BANCORP	4,507		
GERON CORP	18,351		
GETTY IMAGES INC COM	402500	16068	
GETTY IMAGES, INC.	646		
GETTY REALTY CORP.	8,410		
GEVITY HR INC	5,656		
GIBRALTAR STEEL CORP.	4,438		
GILEAD SCIENCES INC		279,900	
GILEAD SCIENCES, INC.	302,370		
GILLETTE CO.	580,520		
GLACIER BANCORP, INC.	8,455		
GLADSTONE CAPITAL CORP	4,117		
GLATFELTER, P.H. CO.	75,653		
GLAXO PLC		1,130	
GLENBOROUGH REALITY TRUST, INC	8,125		
GLIMCHER REALITY TRUST	98,542		
GLOBAL IMAGING SYSTEMS COM	740000	29584	
GLOBAL IMAGING SYSTEMS, INC.	6,948		
GLOBAL INDUSTRIES LT	33,388		
GLOBAL PAYMENTS INC.	540		

GLOBAL POWER EQUIPME	11,517	
GLOBESPAN VIRATA INC	323,435	
GOLD BANK CORP., INC.	16,532	
GOLDEN TELECOM INC	71,428	
GOLDEN WEST FINANCIAL CORP.	65,920	
GOLDEN WEST FINL CORP DEL		28,500
GOLDMAN SACHS GROUP INC	630,230	
GOLDMAN SACHS GROUP INC		253,550
GOODRICH CORP.	53,019	
GOODYEAR TIRE & RUBBER CO.	147,129	
GOODYS FAMILY CLOTHING	8,632	
GORMAN RUPP CO COM	3,543	
GPO TELEVISA SA ADR-REPR 20	64,920	
GRACE, W.R. & CO.	30,757	
GRACO INC		41,100
GRACO, INC.	66,320	
GRAFTECH INTERNATIONAL LTD	39,555	
GRANITE CONSTRUCTION, INC.	74,460	
GRANT PRIDECO INC	174,562	
GRANT PRIDECO INC		10,530
GRAY TELEVISION INC	18,718	
GRAY TELEVISION INC COM	199,400	
GREAT AMERICAN FINANCIAL RES	3,139	
GREAT ATLANTIC & PACIFIC TEA	6,940	
GREAT LAKES CHEM CORP.	39,033	
GREAT LAKES REIT, INC.	6,831	
GREAT PLAINS ENERGY INC	99,682	
GREAT SOUTHERN BANCORP, INC.	2,659	
GREATER BAY BANCORP	98,857	

GREATER COMMUNITY BANCORP	COM	39167M108	41	2,424	SH	SOLE	1
GREEN MOUNTAIN COFFEE ROASTE	COM	393122106	38	1,663	SH	SOLE	1
GREENBRIER COMPANIES INC	COM	393657101	42	2,518	SH	SOLE	1
GREENE COUNTY BANCSHARES INC	COM	394361208	64	2,747	SH	SOLE	1
GREENPOINT FINANCIAL CORP.	COM	395384100	6763	191,485	SH	SOLE	1
GREIF INC CL A	COM	397624107	218	6,126	SH	SOLE	1
GREY GLOBAL GROUP INC	COM	39787M108	285	417	SH	SOLE	1
GREY WOLF, INC.	COM	397888108	298	79,725	SH	SOLE	1
GRIFFON CORP.	COM	398433102	234	11,540	SH	SOLE	1
GROUP 1 AUTOMOTIVE, INC.	COM	398905109	280	7,745	SH	SOLE	1
GROUP 1 SOFTWARE INC	COM	39943Y103	74	4,223	SH	SOLE	1
GSI COMMERCE INC	COM	36238G102	71	7,238	SH	SOLE	1
GTC BIOTHERAPEUTICS INC	COM	36238T104	37	12,345	SH	SOLE	1
GTECH HLDGS CORP	COM	400518106	1975	39,900	SH	DEFINED	2
GTECH HOLDINGS CORP.	COM	400518106	4199	84,836	SH	SOLE	1
GUESS? INC	COM	401617105	43	3,543	SH	SOLE	1
GUIDANT CORP.	COM	401698105	13913	231,120	SH	SOLE	1
GUILFORD PHARMACEUTICALS INC	COM	401829106	72	10,629	SH	SOLE	1
GUITAR CENTER INC	COM	402040109	7661	235158	SH	SOLE	3
GUITAR CENTER, INC.	COM	402040109	207	6,330	SH	SOLE	1
GULF ISLAND FABRICATION, INC.	COM	402307102	56	3,300	SH	SOLE	1
GULFMARK OFFSHORE, INC.	COM	402629109	89	6,372	SH	SOLE	1
Gulfterra Energy Partners	COM	40274U108	1,487	35,000	SH	DEFINED	4
GUNDLE/SLT ENVIRONMENTAL INC	COM	402809107	52	2,527	SH	SOLE	1
GYMBOREE CORP	COM	403777105	2088	121,200	SH	DEFINED	2
GYMBOREE CORP.	COM	403777105	238	13,796	SH	SOLE	1
H J HEINZ CO.	COM	423074103	6591	180,928	SH	SOLE	1
H.B. FULLER CO.	COM	359694106	396	13,318	SH	SOLE	1
HAEMONETICS CORP.	COM	405024100	179	7,495	SH	SOLE	1
HAIN CELESTIAL GROUP INC	COM	405217100	245	10,563	SH	SOLE	1
HALLIBURTON CO.	COM	406216101	6873	264,360	SH	SOLE	1
HALLIBURTON COMPANY	COM	406216101	83	3,210	SH	DEFINED	2
HAMPSHIRE GROUP LTD	COM	408859106	25	806	SH	SOLE	1
HANCOCK FABRICS, INC.	COM	409900107	98	6,802	SH	SOLE	1
HANCOCK HOLDING CO.	COM	410120109	343	6,280	SH	SOLE	1
HANDLEMAN CO.	COM	410252100	230	11,188	SH	SOLE	1
HANGER ORTHOPEDIC GROUP	COM	41043F208	151	9,707	SH	SOLE	1
HANMI FINL CORP	COM	410495105	86	4,345	SH	SOLE	1
HANOVER COMPRESSOR COMPANY	COM	410768105	1437	128,919	SH	SOLE	1
HARBOR FLORIDA BANCSHARES	COM	411901101	292	9,831	SH	SOLE	1
HARLAND, JOHN H. CO.	COM	412693103	356	13,041	SH	SOLE	1
HARLEY-DAVIDSON FUNDING	COM	412822108	8018	168,691	SH	SOLE	1
HARLEYSVILLE GROUP, INC.	COM	412824104	284	14,279	SH	SOLE	1
HARLEYSVILLE NATIONAL CORP.	COM	412850109	338	11,243	SH	SOLE	1
HARMAN INTL INDS INC NEW	COM	413086109	2959	40,000	SH	DEFINED	2
HARMAN INT'L INDUSTRIES, INC.	COM	413086109	76	1,034	SH	SOLE	1
HARMONIC INC.	COM	413160102	238	32,767	SH	SOLE	1
HARRAH'S ENTERTAINMENT, INC.	COM	413619107	2492	50,071	SH	SOLE	1
HARRAHS ENTMT INC	COM	413619107	3882	78,000	SH	DEFINED	2
HARRIS CORP.	COM	413875105	3636	95,819	SH	SOLE	1
HARRIS INTERACTIVE INC	COM	414549105	165	19,926	SH	SOLE	1
HARRIS INTERACTIVE INC COM	COM	414549105	1272	153200	SH	SOLE	3
HARSCO CORP.	COM	415864107	2581	58,906	SH	SOLE	1

GREATER COMMUNITY BANCORP	2,424	
GREEN MOUNTAIN COFFEE ROASTE	1,663	
GREENBRIER COMPANIES INC	2,518	
GREENE COUNTY BANCSHARES INC	2,747	
GREENPOINT FINANCIAL CORP.	191,485	
GREIF INC CL A	6,126	
GREY GLOBAL GROUP INC	417	
GREY WOLF, INC.	79,725	
GRIFFON CORP.	11,540	
GROUP 1 AUTOMOTIVE, INC.	7,745	
GROUP 1 SOFTWARE INC	4,223	
GSI COMMERCE INC	7,238	
GTC BIOTHERAPEUTICS INC	12,345	
GTECH HLDGS CORP	39,900	
GTECH HOLDINGS CORP.	84,836	
GUESS? INC	3,543	
GUIDANT CORP.	231,120	
GUILFORD PHARMACEUTICALS INC	10,629	
GUITAR CENTER INC	223100	12058
GUITAR CENTER, INC.	6,330	
GULF ISLAND FABRICATION, INC.	3,300	
GULFMARK OFFSHORE, INC.	6,372	
Gulfterra Energy Partners	35,000	
GUNDLE/SLT ENVIRONMENTAL INC	2,527	

GYMBOREE CORP		121,200
GYMBOREE CORP.	13,796	
H J HEINZ CO.	180,928	
H.B. FULLER CO.	13,318	
HAEMONETICS CORP.	7,495	
HAIN CELESTIAL GROUP INC	10,563	
HALLIBURTON CO.	264,360	
HALLIBURTON COMPANY		3,210
HAMPSHIRE GROUP LTD	806	
HANCOCK FABRICS, INC.	6,802	
HANCOCK HOLDING CO.	6,280	
HANDLEMAN CO.	11,188	
HANGER ORTHOPEDIC GROUP	9,707	
HANMI FINL CORP	4,345	
HANOVER COMPRESSOR COMPANY	128,919	
HARBOR FLORIDA BANCSHARES	9,831	
HARLAND, JOHN H. CO.	13,041	
HARLEY-DAVIDSON FUNDING	168,691	
HARLEYSVILLE GROUP, INC.	14,279	
HARLEYSVILLE NATIONAL CORP.	11,243	
HARMAN INTL INDS INC NEW		40,000
HARMAN INT'L INDUSTRIES, INC.	1,034	
HARMONIC INC.	32,767	
HARRAH'S ENTERTAINMENT, INC.	50,071	
HARRAHS ENTMT INC		78,000
HARRIS CORP.	95,819	
HARRIS INTERACTIVE INC	19,926	
HARRIS INTERACTIVE INC COM	153200	
HARSCO CORP.	58,906	

HARTE-HANKS COMMUNICATIONS	COM	416196103	2728	125,427	SH	SOLE	1
HARTFORD FINANCIAL SVCS GROUP	COM	416515104	76968	1,303,883	SH	SOLE	1
HARVEST NATURAL RESOUR	COM	41754V103	164	16,525	SH	SOLE	1
HASBRO, INC.	COM	418056107	1661	78,051	SH	SOLE	1
HAVERTY FURNITURE COMPANIES	COM	419596101	147	7,419	SH	SOLE	1
HAWAIIAN ELECTRIC INDUSTRIES,	COM	419870100	3220	67,974	SH	SOLE	1
HAWTHORNE FINL CORP	COM	420542102	151	5,409	SH	SOLE	1
HCA INC.	COM	404119109	9231	214,870	SH	SOLE	1
HCC INSURANCE HOLDINGS, INC.	COM	404132102	2928	92,088	SH	SOLE	1
HEADWATERS INC	COM	42210P102	238	12,212	SH	SOLE	1
HEALTH CARE PPTY INVS COM	COM	421915109	2015	39666	SH	Sole	3
HEALTH CARE PPTYS INVEST INC	COM	421915109	53	1,053	SH	SOLE	1
Health Care Prop Investors	COM	421915109	2,286	45,000	SH	DEFINED	4
HEALTH CARE REIT INC COM	COM	42217K106	270	7500	SH	Sole	3
HEALTH CARE REIT, INC.	COM	42217K106	3269	90,805	SH	SOLE	1
HEALTH MANAGEMENT ASSOC.	COM	421933102	2611	108,790	SH	SOLE	1
HEALTH NET INC. CLASS A	COM	42222G108	5344	163,413	SH	SOLE	1
Healthcare Realty Trust	COM	421946104	2,324	65,000	SH	DEFINED	4
HEALTHCARE REALTY TRUST, INC.	COM	421946104	27	742	SH	SOLE	1
HEALTHCARE SVCS GRP IN	COM	421906108	87	4,535	SH	SOLE	1
HEALTHEXTRAS INC	COM	422211102	339	25,288	SH	SOLE	1
HEARST-ARGYLE TELEVI	COM	422317107	16	579	SH	SOLE	1
HEARTLAND EXPRESS INC	COM	422347104	4167	172,250	SH	DEFINED	2
HEARTLAND EXPRESS, INC.	COM	422347104	343	14,196	SH	SOLE	1
HEARTLAND FINANCIAL USA INC	COM	42234Q102	81	4,380	SH	SOLE	1
HECLA MNG CO	COM	422704106	428	51,644	SH	SOLE	1
HEICO CORP.	COM	422806109	112	6,154	SH	SOLE	1
HEIDRICK & STRUGGLES INT'L	COM	422819102	167	7,642	SH	SOLE	1
HELEN OF TROY CORP LTD COM	COM	G4388N106	41399	1788288	SH	Sole	3
HELIX TECHNOLOGY CORP.	COM	423319102	255	12,377	SH	SOLE	1
HELMERICH & PAYNE, INC.	COM	423452101	3408	122,002	SH	SOLE	1
HENRY JACK & ASSOCIATES	COM	426281101	2635	128,046	SH	SOLE	1
HENRY SCHEIN INC	COM	806407102	4442	65,724	SH	SOLE	1
HERCULES, INC.	COM	427056106	1215	99,581	SH	SOLE	1
HERITAGE COMMERCE CORP	COM	426927109	65	5,271	SH	SOLE	1
HERITAGE FINANCIAL CORP	COM	42722X106	54	2,530	SH	SOLE	1
HERITAGE PPTY INVT TR COM	COM	42725M107	1909	67100	SH	Sole	3
HERITAGE PROPERTY INVESTMENT	COM	42725M107	6879	241,805	SH	SOLE	1
HERLEY INDS INC DEL	COM	427398102	105	5,089	SH	SOLE	1
HERMAN MILLER, INC.	COM	600544100	9124	376,238	SH	SOLE	1
HERSHEY FOODS CORP.	COM	427866108	4468	58,035	SH	SOLE	1
HEWITT ASSOCIATES INC-CL A	COM	42822Q100	10	351	SH	SOLE	1
HEWLETT PACKARD CO	COM	428236103	16950	737,898	SH	DEFINED	2
HEWLETT PACKARD CO.	COM	428236103	49942	2,174,206	SH	SOLE	1
HEXCEL CORP.	COM	428291108	77	10,414	SH	SOLE	1
HIBBETT SPORTING GOODS, INC.	COM	428565105	153	5,125	SH	SOLE	1
HIBERNIA CORP	COM	428656102	6456	274,600	SH	DEFINED	2
HIBERNIA CORP. CLASS A	COM	428656102	5250	223,303	SH	SOLE	1
HICKORY TECH CORP	COM	429060106	70	6,063	SH	SOLE	1
HIGHWOODS PPTYS INC COM	COM	431284108	1006	39600	SH	Sole	3
HIGHWOODS PROPERTIES, INC.	COM	431284108	2558	100,697	SH	SOLE	1
HILB, ROGAL & HAMILTON CO.	COM	431294107	476	14,834	SH	SOLE	1
HILLENBRAND INDUSTRIES, INC.	COM	431573104	5506	88,723	SH	SOLE	1

HARTE-HANKS COMMUNICATIONS	125,427
HARTFORD FINANCIAL SVCS GROUP	1,303,883
HARVEST NATURAL RESOUR	16,525
HASBRO, INC.	78,051
HAVERTY FURNITURE COMPANIES	7,419
HAWAIIAN ELECTRIC INDUSTRIES,	67,974
HAWTHORNE FINL CORP	5,409
HCA INC.	214,870
HCC INSURANCE HOLDINGS, INC.	92,088
HEADWATERS INC	12,212
HEALTH CARE PPTY INVS COM	39666
HEALTH CARE PPTYS INVEST INC	1,053
Health Care Prop Investors	45,000
HEALTH CARE REIT INC COM	7500
HEALTH CARE REIT, INC.	90,805
HEALTH MANAGEMENT ASSOC.	108,790
HEALTH NET INC. CLASS A	163,413
Healthcare Realty Trust	65,000
HEALTHCARE REALTY TRUST, INC.	742
HEALTHCARE SVCS GRP IN	4,535
HEALTHEXTRAS INC	25,288
HEARST-ARGYLE TELEVI	579
HEARTLAND EXPRESS INC	172,250
HEARTLAND EXPRESS, INC.	14,196

HEARTLAND FINANCIAL USA INC	4,380	
HECLA MNG CO	51,644	
HEICO CORP.	6,154	
HEIDRICK & STRUGGLES INT'L	7,642	
HELEN OF TROY CORP LTD COM	1750800	37488
HELIX TECHNOLOGY CORP.	12,377	
HELMERICH & PAYNE, INC.	122,002	
HENRY JACK & ASSOCIATES	128,046	
HENRY SCHEIN INC	65,724	
HERCULES, INC.	99,581	
HERITAGE COMMERCE CORP	5,271	
HERITAGE FINANCIAL CORP	2,530	
HERITAGE PPTY INVT TR COM	67100	
HERITAGE PROPERTY INVESTMENT	241,805	
HERLEY INDS INC DEL	5,089	
HERMAN MILLER, INC.	376,238	
HERSHEY FOODS CORP.	58,035	
HEWITT ASSOCIATES INC-CL A	351	
HEWLETT PACKARD CO		737,898
HEWLETT PACKARD CO.	2,174,206	
HEXCEL CORP.	10,414	
HIBBETT SPORTING GOODS, INC.	5,125	
HIBERNIA CORP		274,600
HIBERNIA CORP. CLASS A	223,303	
HICKORY TECH CORP	6,063	
HIGHWOODS PPTYS INC COM	39600	
HIGHWOODS PROPERTIES, INC.	100,697	
HILB, ROGAL & HAMILTON CO.	14,834	
HILLENBRAND INDUSTRIES, INC.	88,723	

HILTON HOTELS CORP	COM	432848109	2924	170,694	SH	SOLE	1
HI-TECH PHARMACAL CO INC	COM	42840B101	54	2,313	SH	SOLE	1
HOLLINGER INTERNATIONAL, INC.	COM	435569108	310	19,859	SH	SOLE	1
HOLLIS-EDEN PHARMACEUTICALS	COM	435902101	51	4,596	SH	SOLE	1
HOLLY CORP.	COM	435758305	127	4,631	SH	SOLE	1
HOLLYWOOD ENTERTAINMENT CORP.	COM	436141105	346	25,130	SH	SOLE	1
HOLLYWOOD PARK, INC.	COM	723456109	94	10,088	SH	SOLE	1
HOLOGIC INC	COM	436440101	159	9,239	SH	SOLE	1
HOME DEPOT INC	COM	437076102	14317	403,420	SH	DEFINED	2
HOME DEPOT, INC.	COM	437076102	36915	1,040,140	SH	SOLE	1
HOME PPTYS N Y INC COM	COM	437306103	634	15700	SH	SOLE	3
HOME PROPERTIES INC.	COM	437306103	584	14,471	SH	SOLE	1
HOMESTORE.COM	COM	437852106	193	40,795	SH	SOLE	1
HON INDS INC	COM	438092108	1780	41,100	SH	DEFINED	2
HON INDUSTRIES INC.	COM	438092108	3634	83,893	SH	SOLE	1
HONEYWELL INTERNATIONAL INC.	COM	438516106	12536	375,000	SH	SOLE	1
HONEYWELL INTL INC	COM	438516106	16615	497,000	SH	DEFINED	2
HOOKE FURNITURE CORP	COM	439038100	58	1,426	SH	SOLE	1
HOOPER HOLMES, INC.	COM	439104100	165	26,625	SH	SOLE	1
HORACE MANN EDUCATORS CORP.	COM	440327104	1106	79,155	SH	SOLE	1
HORIZON FINANCIAL CORP	COM	44041F105	90	5,142	SH	SOLE	1
HORIZON OFFSHORE, INC.	COM	44043J105	55	12,396	SH	SOLE	1
HORIZON ORGANIC HOLDIN	COM	44043T103	1046	43,668	SH	SOLE	1
HORMEL FOODS CORP.	COM	440452100	5115	198,188	SH	SOLE	1
HOSPITALITY PPTYS TR COM SH BE	COM	44106M102	1358	32900	SH	SOLE	3
HOSPITALITY PROPERTIES TRUST	COM	44106M102	3715	89,991	SH	SOLE	1
HOST MARRIOTT CORP COM	COM	44107p104	1809	146800	SH	SOLE	3
HOT TOPIC INC	COM	441339108	654	22,210	SH	SOLE	1
HOUSTON EXPLORATION COMPAN	COM	442120101	234	6,394	SH	SOLE	1
HOVNANIAN ENTER, INC. COM PAR \$0.01	COM	442487203	3742	42,980	SH	SOLE	1
HRPT PROPERTIES TRUST	COM	40426W101	23	2,252	SH	SOLE	1
HS RESOURCES, INC.	COM	492386107	2297	49,414	SH	SOLE	1
HUBBELL INC. CLASS B	COM	443510201	3786	85,851	SH	SOLE	1
HUDSON CITY BANCORP	COM	443683107	49	1,289	SH	SOLE	1
HUDSON HIGHLAND GROUP INC	COM	443792106	82	3,476	SH	SOLE	1
HUDSON RIVER BANCORP.	COM	444128102	280	7,186	SH	SOLE	1
HUGHES SUPPLY, INC.	COM	444482103	548	11,048	SH	SOLE	1
HUMAN GENOME SCIENCES, INC.	COM	444903108	31	2,321	SH	SOLE	1
HUMANA, INC.	COM	444859102	1660	72,633	SH	SOLE	1
HUMBOLDT BANCORP	COM	445069107	104	5,954	SH	SOLE	1
HUNGARIAN TELEPHONE & CABLE	COM	445542103	15	1,565	SH	SOLE	1
HUNT J B TRANS SVCS INC	COM	445658107	3371	124,800	SH	DEFINED	2
HUNT JB TRANS SVC INC COM	COM	445658107	11522	426596	SH	SOLE	3
HUNTINGTON BANCSHARES, INC.	COM	446150104	2318	103,009	SH	SOLE	1
HUSDON UNITED BANCORP	COM	444165104	30	801	SH	SOLE	1
HUTCHINSON TECHNOLOGY, INC.	COM	448407106	333	10,813	SH	SOLE	1
HYDRIL	COM	448774109	155	6,470	SH	SOLE	1
HYPERCOM CORP	COM	44913M105	58	12,183	SH	SOLE	1
HYPERION SOLUTIONS CORP	COM	44914M104	573	19,005	SH	SOLE	1
IBERIABANK CORP	COM	450828108	186	3,145	SH	SOLE	1
IBT BANCORP INC/IRWIN PA	COM	44923F108	72	1,222	SH	SOLE	1
Icon Plc - Sponsored ADR		45103T107	3209	73,600	SH	SOLE	1
ICOS CORP COM	COM	449295104	9152	221700	SH	SOLE	3

HILTON HOTELS CORP	170,694	
HI-TECH PHARMACAL CO INC	2,313	
HOLLINGER INTERNATIONAL, INC.	19,859	
HOLLIS-EDEN PHARMACEUTICALS	4,596	
HOLLY CORP.	4,631	
HOLLYWOOD ENTERTAINMENT CORP.	25,130	
HOLLYWOOD PARK, INC.	10,088	
HOLOGIC INC	9,239	
HOME DEPOT INC		403,420
HOME DEPOT, INC.	1,040,140	
HOME PPTYS N Y INC COM	15700	
HOME PROPERTIES INC.	14,471	
HOMESTORE.COM	40,795	
HON INDS INC		41,100
HON INDUSTRIES INC.	83,893	
HONEYWELL INTERNATIONAL INC.	375,000	
HONEYWELL INTL INC		497,000
HOOKE FURNITURE CORP	1,426	
HOOPER HOLMES, INC.	26,625	
HORACE MANN EDUCATORS CORP.	79,155	
HORIZON FINANCIAL CORP	5,142	
HORIZON OFFSHORE, INC.	12,396	
HORIZON ORGANIC HOLDIN	43,668	
HORMEL FOODS CORP.	198,188	

HOSPITALITY PPTYS TR COM SH BE	32900		
HOSPITALITY PROPERTIES TRUST	89,991		
HOST MARRIOTT CORP COM	146800		
HOT TOPIC INC	22,210		
HOUSTON EXPLORATION COMPAN	6,394		
HOVNANIAN ENTER, INC. COM PAR \$0.01	42,980		
HRPT PROPERTIES TRUST	2,252		
HS RESOURCES, INC.	49,414		
HUBBELL INC. CLASS B	85,851		
HUDSON CITY BANCORP	1,289		
HUDSON HIGHLAND GROUP INC	3,476		
HUDSON RIVER BANCORP.	7,186		
HUGHES SUPPLY, INC.	11,048		
HUMAN GENOME SCIENCES, INC.	2,321		
HUMANA, INC.	72,633		
HUMBOLDT BANCORP	5,954		
HUNGARIAN TELEPHONE & CABLE	1,565		
HUNT J B TRANS SVCS INC		124,800	
HUNT JB TRANS SVC INC COM	394000		32596
HUNTINGTON BANCSHARES, INC.	103,009		
HUSDON UNITED BANCORP	801		
HUTCHINSON TECHNOLOGY, INC.	10,813		
HYDRIL	6,470		
HYPERCOM CORP	12,183		
HYPERION SOLUTIONS CORP	19,005		
IBERIABANK CORP	3,145		
IBT BANCORP INC/IRWIN PA	1,222		
Icon Plc - Sponsored ADR	73,600		
ICOS CORP COM	217300		4400

ICOS CORPORATION	COM	449295104	41	989	SH	SOLE	1
ICT GROUP INC	COM	44929Y101	30	2,577	SH	SOLE	1
ICU MEDICAL, INC.	COM	44930G107	170	4,950	SH	SOLE	1
IDACORP, INC.	COM	451107106	2164	72,323	SH	SOLE	1
IDENTIX INC	COM	451906101	179	40,114	SH	SOLE	1
IDEX CORP.	COM	45167R104	538	12,946	SH	SOLE	1
IDEXX LABORATORIES, INC.	COM	45168D104	29	633	SH	SOLE	1
IDINE REWARDS NETWORK	COM	761557107	121	11,341	SH	SOLE	1
IDT CORP.	COM	448947101	22	977	SH	SOLE	1
IDX SYSTEMS CORP.	COM	449491109	217	8,094	SH	SOLE	1
IGATE CORP	COM	45169U105	75	9,512	SH	SOLE	1
IGEN INTERNATIONAL, INC.	COM	449536101	499	8,470	SH	SOLE	1
IHOP CORP.	COM	449623107	357	9,286	SH	SOLE	1
IKON OFFICE SOLUTIONS INC.	COM	451713101	30	2,532	SH	SOLE	1
ILEX ONCOLOGY INC	COM	451923106	385	18,116	SH	SOLE	1
ILEX ONCOLOGY INC	COM	451923106	2125	100,000	SH	DEFINED	2
Illinois Tool Works	COM	452308109	1,678	20,000	SH	DEFINED	4
ILLINOIS TOOL WORKS, INC.	COM	452308109	13459	160,400	SH	SOLE	1
IMAGISTICS INTL INC	COM	45247T104	272	7,262	SH	SOLE	1
IMATION CORP.	COM	45245A107	1808	51,445	SH	SOLE	1
IMC GLOBAL, INC.	COM	449669100	2132	214,706	SH	SOLE	1
IMCLONE SYSTEMS	COM	45245W109	41	1,034	SH	SOLE	1
IMMUCOR INC	COM	452526106	183	8,980	SH	SOLE	1
IMMUNOGEN INC	COM	45253H101	96	19,043	SH	SOLE	1
IMMUNOMEDICS, INC.	COM	452907108	89	19,567	SH	SOLE	1
IMPAC MEDICAL SYSTEMS INC	COM	45255A104	74	2,889	SH	SOLE	1
IMPAC MORTGAGE HOLDINGS INC	COM	45254P102	456	25,057	SH	SOLE	1
IMPAX LABORATORIES INC	COM	45256B101	206	14,316	SH	SOLE	1
IMPCO TECHNOLOGIES INC COM	COM	45255W106	2186	250700	SH	SOLE	3
IMPERIAL SUGAR CO	COM	453096208	479	33,885	SH	SOLE	1
IMS HEALTH, INC.	COM	449934108	2699	108,568	SH	SOLE	1
INAMED CORP	COM	453235103	604	12,571	SH	SOLE	1
INCYTE CORP	COM	45337C102	233	34,026	SH	SOLE	1
INDEPENDENCE COMMUNITY BANK	COM	453414104	2815	78,247	SH	SOLE	1
INDEPENDENCE HLDG CO N	COM	453440307	37	1,530	SH	SOLE	1
INDEPENDENT BANK CORP.-MASSACHUSETTS	COM	453836108	156	5,522	SH	SOLE	1
INDEPENDENT BANK CORP.-MICHIGAN	COM	453838104	263	9,288	SH	SOLE	1
INDEVUS PHARMACEUTICALS INC	COM	454072109	104	17,614	SH	SOLE	1
INDYMAC BANCORP, INC.	COM	456607100	2383	79,987	SH	SOLE	1
INET TECHNOLOGY	COM	45662V105	73	6,102	SH	SOLE	1
INFINITY PROPERTY & CASUALTY	COM	45665Q103	192	5,805	SH	SOLE	1
INFOCUS CORPORATION	COM	45665B106	169	17,473	SH	SOLE	1
INFONET SERVICES COR	COM	45666T106	54	32,022	SH	SOLE	1
INFORMATICA CORP	COM	45666Q102	312	30,290	SH	SOLE	1
INFORMATION HOLDINGS INC.	COM	456727106	131	5,933	SH	SOLE	1
INFOSPACE INC.	COM	45678T201	277	12,010	SH	SOLE	1
INFOUSA INC. CLASS B	COM	456818301	103	13,865	SH	SOLE	1
INGERSOLL RAND COMPANY LIM	COM	G4776G101	6985	102,900	SH	DEFINED	2
INGERSOLL-RAND CO CL A	COM	G4776G101	5260	77,490	SH	SOLE	1
INGERSOLL-RAND COMPANY CL A	COM	G4776G101	6842	100800	SH	SOLE	3
INGLES MARKETS, INC., CLASS A	COM	457030104	41	4,007	SH	SOLE	1
INGRAM MICRO INC. CLASS A	COM	457153104	29	1,850	SH	SOLE	1
INNKEEPERS USA TRUST	COM	4576J0104	105	12,595	SH	SOLE	1

ICOS CORPORATION	989	
ICT GROUP INC	2,577	
ICU MEDICAL, INC.	4,950	
IDACORP, INC.	72,323	
IDENTIX INC	40,114	
IDEX CORP.	12,946	
IDEXX LABORATORIES, INC.	633	
IDINE REWARDS NETWORK	11,341	
IDT CORP.	977	
IDX SYSTEMS CORP.	8,094	
IGATE CORP	9,512	
IGEN INTERNATIONAL, INC.	8,470	
IHOP CORP.	9,286	
IKON OFFICE SOLUTIONS INC.	2,532	
ILEX ONCOLOGY INC	18,116	
ILEX ONCOLOGY INC		100,000
Illinois Tool Works	20,000	
ILLINOIS TOOL WORKS, INC.	160,400	
IMAGISTICS INTL INC	7,262	
IMATION CORP.	51,445	
IMC GLOBAL, INC.	214,706	
IMCLONE SYSTEMS	1,034	
IMMUCOR INC	8,980	
IMMUNOGEN INC	19,043	

IMMUNOMEDICS, INC.	19,567		
IMPAC MEDICAL SYSTEMS INC	2,889		
IMPAC MORTGAGE HOLDINGS INC	25,057		
IMPAX LABORATORIES INC	14,316		
IMPCO TECHNOLOGIES INC COM	250700		
IMPERIAL SUGAR CO	33,885		
IMS HEALTH, INC.	108,568		
INAMED CORP	12,571		
INCYTE CORP	34,026		
INDEPENDENCE COMMUNITY BANK	78,247		
INDEPENDENCE HLDG CO N	1,530		
INDEPENDENT BANK CORP.-MASSACHUSETTS	5,522		
INDEPENDENT BANK CORP.-MICHIGAN	9,288		
INDEVUS PHARMACEUTICALS INC	17,614		
INDYMAC BANCORP, INC.	79,987		
INET TECHNOLOGY	6,102		
INFINITY PROPERTY & CASUALTY	5,805		
INFOCUS CORPORATION	17,473		
INFONET SERVICES COR	32,022		
INFORMATICA CORP	30,290		
INFORMATION HOLDINGS INC.	5,933		
INFOSPACE INC.	12,010		
INFOUSA INC. CLASS B	13,865		
INGERSOLL RAND COMPANY LIM		102,900	
INGERSOLL-RAND CO CL A	77,490		
INGERSOLL-RAND COMPANY CL A	96100		4700
INGLES MARKETS, INC., CLASS A	4,007		
INGRAM MICRO INC. CLASS A	1,850		
INNKEEPERS USA TRUST	12,595		

INNOVEX INC/MN	COM	457647105	72	8,523	SH	SOLE	1
INPUT/OUTPUT, INC.	COM	457652105	93	20,730	SH	SOLE	1
INSIGHT COMMUNICATIO	COM	45768V108	216	20,843	SH	SOLE	1
INSIGHT ENTERPRISES COM	COM	45765U103	19335	1028448	SH	SOLE	3
INSIGHT ENTERPRISES, INC.	COM	45765U103	410	21,793	SH	SOLE	1
INSITUFORM TECHNOLOGIES, INC. CLASS A	COM	457667103	174	10,568	SH	SOLE	1
INSPIRE PHARMACEUTICALS INC	COM	457733103	186	13,154	SH	SOLE	1
INSTINET GROUP INCORPORATED	COM	457750107	10	1,966	SH	SOLE	1
INSURANCE AUTO AUCTIONS INC COM	COM	457875102	53	4,097	SH	SOLE	1
INSWEB CORP	COM	45809K202	42	9,194	SH	SOLE	1
INTEGRA BANK CORP.	COM	45814P105	161	7,300	SH	SOLE	1
INTEGRA LIFESCIENCES CORP	COM	457985208	5279	184,400	SH	DEFINED	2
INTEGRA LIFESCIENCES HOLDINGS	COM	457985208	239	8,353	SH	SOLE	1
INTEGRAL SYSTEMS INC/MD	COM	45810H107	97	4,559	SH	SOLE	1
INTEGRATED CIRCUIT SYSTEMS	COM	45811K208	3095	108,596	SH	SOLE	1
INTEGRATED DEVICE TECHNOLOGY,	COM	458118106	2590	150,821	SH	SOLE	1
INTEGRATED ELECTRICAL SERVICES	COM	45811E103	140	15,132	SH	SOLE	1
INTEGRATED SILICON SOLUTION	COM	45812P107	204	13,033	SH	SOLE	1
INTEL CORP	COM	458140100	38068	1,182,262	SH	DEFINED	2
INTEL CORP.	COM	458140100	156032	4,868,380	SH	SOLE	1
INTELIDATA TECHNOLOGIES CORP.	COM	45814T107	36	22,977	SH	SOLE	1
INTER PARFUMS INC	COM	458334109	36	1,597	SH	SOLE	1
INTER VOICE INC	COM	461142101	593	50000	SH	SOLE	3
INTERACTIVE DATA CORP	COM	45840J107	11	641	SH	SOLE	1
INTERACTIVECORP	COM	45840Q101	1832	53,982	SH	SOLE	1
INTERCEPT INC	COM	45845L107	95	8,396	SH	SOLE	1
INTERCHANGE FINL SVCS	COM	458447109	133	5,239	SH	SOLE	1
INTERDIGITAL COMMUNICATION	COM	45866A105	23	1,121	SH	SOLE	1
INTERFACE, INC. CLASS A	COM	458665106	113	20,416	SH	SOLE	1
INTERGRAPH CORP	COM	458683109	311	13,000	SH	DEFINED	2
INTERGRAPH CORP.	COM	458683109	520	21,741	SH	SOLE	1
INTERLAND INC	COM	458727203	42	6,362	SH	SOLE	1
INTERMAGNETICS GENERAL CORP.	COM	458771102	171	7,721	SH	SOLE	1
INTERMUNE INC.	COM	45884X103	275	11,856	SH	SOLE	1
INTERNATIONAL BANCSHARES CORP.	COM	459044103	20	416	SH	SOLE	1
INTERNATIONAL BUSINESS MAC	COM	459200101	23320	251,620	SH	DEFINED	2
INTERNATIONAL GAME TECHN	COM	459902102	7964	223076	SH	SOLE	3
INTERNATIONAL GAME TECHNOL	COM	459902102	2038	57,100	SH	DEFINED	2
INTERNATIONAL GAME TECHNOLOGY	COM	459902102	5590	156,575	SH	SOLE	1
INTERNATIONAL MULTIFOODS CORP.	COM	460043102	148	8,241	SH	SOLE	1
INTERNATIONAL PAPER CO.	COM	460146103	35960	834,150	SH	SOLE	1
International Rectifier	COM	460254105	1,976	40,000	SH	DEFINED	4
INTERNATIONAL RECTIFIER CORP.	COM	460254105	4581	92,711	SH	SOLE	1
INTERNATIONAL SPEEDWAY COR	COM	460335201	7489	167,700	SH	DEFINED	2
INTERNATIONAL SPEEDWAY CORP.	COM	460335201	3386	76,188	SH	SOLE	1
INTERNET SECURITY SY	COM	46060X107	1659	88,129	SH	SOLE	1
INTERPOOL, INC.	COM	46062R108	46	3,158	SH	SOLE	1
INTERPORE INTERNATIONAL	COM	46062W107	106	8,163	SH	SOLE	1
INTERPUBLIC GROUP CORP	COM	460690100	2906	186,308	SH	SOLE	1
INTERSIL CORP	COM	46069S109	6630	266,800	SH	DEFINED	2
INTERSIL CORP -CL A	COM	46069S109	5225	210,279	SH	SOLE	1
INTERSILL CORP	COM	46069S109	6254	251656	SH	SOLE	3
INTERSTATE BAKERIES CORP.	COM	46072H108	1206	84,725	SH	SOLE	1

INNOVEX INC/MN	8,523	
INPUT/OUTPUT, INC.	20,730	
INSIGHT COMMUNICATIO	20,843	
INSIGHT ENTERPRISES COM	983900	44548
INSIGHT ENTERPRISES, INC.	21,793	
INSITUFORM TECHNOLOGIES, INC. CLASS A	10,568	
INSPIRE PHARMACEUTICALS INC	13,154	
INSTINET GROUP INCORPORATED	1,966	
INSURANCE AUTO AUCTIONS INC COM	4,097	
INSWEB CORP	9,194	
INTEGRA BANK CORP.	7,300	
INTEGRA LIFESCIENCES CORP		184,400
INTEGRA LIFESCIENCES HOLDINGS	8,353	
INTEGRAL SYSTEMS INC/MD	4,559	
INTEGRATED CIRCUIT SYSTEMS	108,596	
INTEGRATED DEVICE TECHNOLOGY,	150,821	
INTEGRATED ELECTRICAL SERVICES	15,132	
INTEGRATED SILICON SOLUTION	13,033	
INTEL CORP		1,182,262
INTEL CORP.	4,868,380	
INTELIDATA TECHNOLOGIES CORP.	22,977	
INTER PARFUMS INC	1,597	
INTER VOICE INC	50000	
INTERACTIVE DATA CORP	641	

INTERACTIVECORP	53,982		
INTERCEPT INC	8,396		
INTERCHANGE FINL SVCS	5,239		
INTERDIGITAL COMMUNICATION	1,121		
INTERFACE, INC. CLASS A	20,416		
INTERGRAPH CORP		13,000	
INTERGRAPH CORP.	21,741		
INTERLAND INC	6,362		
INTERMAGNETICS GENERAL CORP.	7,721		
INTERMUNE INC.	11,856		
INTERNATIONAL BANCSHARES CORP.	416		
INTERNATIONAL BUSINESS MAC		251,620	
INTERNATIONAL GAME TECHN	205000		18076
INTERNATIONAL GAME TECHNOL		57,100	
INTERNATIONAL GAME TECHNOLOGY	156,575		
INTERNATIONAL MULTIFOODS CORP.	8,241		
INTERNATIONAL PAPER CO.	834,150		
International Rectifier	40,000		
INTERNATIONAL RECTIFIER CORP.	92,711		
INTERNATIONAL SPEEDWAY COR		167,700	
INTERNATIONAL SPEEDWAY CORP.	76,188		
INTERNET SECURITY SY	88,129		
INTERPOOL, INC.	3,158		
INTERPORE INTERNATIONAL	8,163		
INTERPUBLIC GROUP CORP	186,308		
INTERSIL CORP		266,800	
INTERSIL CORP -CL A	210,279		
INTERSILL CORP	231500		20156
INTERSTATE BAKERIES CORP.	84,725		

INTERTAN INC.	COM	461120107	98	9,640	SH	SOLE	1
INTER-TEL, INC.	COM	458372109	218	8,726	SH	SOLE	1
INTERVOICE-BRITE INC.	COM	461142101	190	16,007	SH	SOLE	1
INTERWOVEN INC	COM	46114T508	156	12,073	SH	SOLE	1
INTL BUSINESS MACHINES CORP	COM	459200101	126011	1,359,635	SH	SOLE	1
INT'L. FLAVORS & FRAGRANCES,	COM	459506101	4151	118,873	SH	SOLE	1
INTRADO INC	COM	46117A100	149	6,776	SH	SOLE	1
INTROGEN THERAPEUTICS INC	COM	46119F107	423	50,000	SH	DEFINED	2
Intuit	COM	461202103	1,057	20,000	SH	DEFINED	4
INTUIT, INC.	COM	461202103	5769	109,136	SH	SOLE	1
INTUITIVE SURGICAL INC	COM	46120E602	225	13,141	SH	SOLE	1
INVACARE CORP.	COM	461203101	497	12,310	SH	SOLE	1
INVERESK RESEARCH GROUP INC	COM	461238107	346	14,011	SH	SOLE	1
INVERESK RESH GROUP COM	COM	461238107	19151	774400	SH	SOLE	3
INVERNESS MEDICAL INNOVATION	COM	46126P106	126	5,774	SH	SOLE	1
INVESTMENT TECHNOLOGY GROUP	COM	46145F105	1433	88,717	SH	SOLE	1
INVESTORS FINANCIAL SERVICES	COM	461915100	3615	94,110	SH	SOLE	1
INVESTORS REAL ESTATE TRUST	COM	461730103	167	16,840	SH	SOLE	1
INVISION TECHNOLOGIES	COM	461851107	273	8,132	SH	SOLE	1
INVITROGEN CORP	COM	46185R100	307	4,393	SH	SOLE	1
INVITROGEN CORP	COM	46185R100	1400	20,000	SH	DEFINED	2
INVITROGEN CORP COM	COM	46185r100	8477	121094	SH	SOLE	3
IOMEGA CORP	COM	462030305	144	24,084	SH	SOLE	1
IONICS, INC.	COM	462218108	262	8,238	SH	SOLE	1
IPAYMENT INC	COM	46262E105	87	2,578	SH	SOLE	1
IPAYMENT INC COM	COM	46262E105	2040	60000	SH	SOLE	3
IPC HOLDINGS LTD	COM	G4933P101	455986	11,722,000	SH	SOLE	1
IRON MOUNTAIN INC.	COM	462846106	52	1,305	SH	SOLE	1
IRSA - SP GDR	COM	450047204	1310	131,038	SH	SOLE	1
IRWIN FINANCIAL CORP.	COM	464119106	230	7,312	SH	SOLE	1
ISHARES LEHMAN 7-10 YR TREASURY BOND	COM	464287440	610	7,200	SH	SOLE	1
ISHARES MSCI EAFE INDEX FUND	COM	464287465	2120	15,500	SH	SOLE	1
ISHARES MSCI JAPAN INDEX FD	COM	464286848	1614	168,430	SH	SOLE	1
ISHARES RUSSELL 2000	COM	464287655	2349	21,200	SH	SOLE	1
ISHARES RUSSELL MIDCAP GRWTH	COM	464287481	825	11,200	SH	SOLE	1
ISHARES RUSSELL MIDCAP VALUE	COM	464287473	709	7,600	SH	SOLE	1
ISHARES S&P 500/BARRA GROWTH	COM	464287309	1290	23,200	SH	SOLE	1
ISHARES S&P 500/BARRA VALUE	COM	464287408	1555	28,100	SH	SOLE	1
ISIS PHARMACEUTICALS, INC.	COM	464330109	135	20,843	SH	SOLE	1
ISLE OF CAPRI CASINOS	COM	464592104	152	7,073	SH	SOLE	1
ISTAR FINANCIAL INC	COM	45031U101	2141	55,042	SH	SOLE	1
I-STAT CORP.	COM	450312103	111	7,229	SH	SOLE	1
ITLA CAP CORP	COM	450565106	113	2,246	SH	SOLE	1
ITRON, INC.	COM	465741106	175	9,556	SH	SOLE	1
ITT EDUCATIONAL SERVICES, INC.	COM	45068B109	40	852	SH	SOLE	1
ITT EDUCATIONAL SVCS COM	COM	45068B109	24173	514650	SH	SOLE	3
ITT INDUSTRIAL INC	COM	450911102	3111	41,916	SH	SOLE	1
ITT Industries	COM	450911102	1,796	24,200	SH	DEFINED	4
IVANHOE MINES LTD	COM	46579N103	5519	692,500	SH	OTHER	1
IVAX CORP.	COM	465823102	6733	281,951	SH	SOLE	1
IXIA	COM	45071R109	126	10,777	SH	SOLE	1
IXYS CORP.	COM	46600W106	76	8,092	SH	SOLE	1
J & J SNACK FOODS CORP	COM	466032109	109	2,888	SH	SOLE	1

INTERTAN INC.	9,640	
INTER-TEL, INC.	8,726	
INTERVOICE-BRITE INC.	16,007	
INTERWOVEN INC	12,073	
INTL BUSINESS MACHINES CORP	1,359,635	
INT'L. FLAVORS & FRAGRANCES,	118,873	
INTRADO INC	6,776	
INTROGEN THERAPEUTICS INC	50,000	
Intuit	20,000	
INTUIT, INC.	109,136	
INTUITIVE SURGICAL INC	13,141	
INVACARE CORP.	12,310	
INVERESK RESEARCH GROUP INC	14,011	
INVERESK RESH GROUP COM	759800	14600
INVERNESS MEDICAL INNOVATION	5,774	
INVESTMENT TECHNOLOGY GROUP	88,717	
INVESTORS FINANCIAL SERVICES	94,110	
INVESTORS REAL ESTATE TRUST	16,840	
INVISION TECHNOLOGIES	8,132	
INVITROGEN CORP	4,393	
INVITROGEN CORP	20,000	
INVITROGEN CORP COM	110400	10694
IOMEGA CORP	24,084	
IONICS, INC.	8,238	

IPAYMENT INC	2,578	
IPAYMENT INC COM	60000	
IPC HOLDINGS LTD	11,722,000	
IRON MOUNTAIN INC.	1,305	
IRSA - SP GDR	131,038	
IRWIN FINANCIAL CORP.	7,312	
ISHARES LEHMAN 7-10 YR TREASURY BOND	7,200	
ISHARES MSCI EAFE INDEX FUND	15,500	
ISHARES MSCI JAPAN INDEX FD	168,430	
ISHARES RUSSELL 2000	21,200	
ISHARES RUSSELL MIDCAP GRWTH	11,200	
ISHARES RUSSELL MIDCAP VALUE	7,600	
ISHARES S&P 500/BARRA GROWTH	23,200	
ISHARES S&P 500/BARRA VALUE	28,100	
ISIS PHARMACEUTICALS, INC.	20,843	
ISLE OF CAPRI CASINOS	7,073	
ISTAR FINANCIAL INC	55,042	
I-STAT CORP.	7,229	
ITLA CAP CORP	2,246	
ITRON, INC.	9,556	
ITT EDUCATIONAL SERVICES, INC.	852	
ITT EDUCATIONAL SVCS COM	493900	20750
ITT INDUSTRIAL INC	41,916	
ITT Industries	24,200	
IVANHOE MINES LTD	0	692,500
IVAX CORP.	281,951	
IXIA	10,777	
IXYS CORP.	8,092	
J & J SNACK FOODS CORP	2,888	

J JILL GROUP INC	COM	466189107	103	8,065	SH	SOLE	1
J P MORGAN CHASE + CO	COM	46625H100	23912	651,023	SH	DEFINED	2
J.B. HUNT TRANSPORT SERVICES	COM	445658107	3097	114,664	SH	SOLE	1
J.C. PENNEY CO., INC.	COM	708160106	30171	1,148,072	SH	SOLE	1
J.P. MORGAN CHASE AND CO.	COM	46625H100	35987	979,780	SH	SOLE	1
J0-ANN STORES INC	COM	47758P307	157	7,682	SH	SOLE	1
J2 GLOBAL COMMUNICATIO	COM	46626E205	193	7,787	SH	SOLE	1
JABIL CIRCUIT INC COM	COM	466313103	5739	202800	SH	SOLE	3
JABIL CIRCUIT, INC.	COM	466313103	22518	795,685	SH	SOLE	1
JACK IN THE BOX INC.	COM	466367109	341	15,975	SH	SOLE	1
JACOBS ENGINEERING GROUP, INC.	COM	469814107	3829	79,751	SH	SOLE	1
JACUZZI BRANDS INC	COM	469865109	252	35,534	SH	SOLE	1
JAKKS PACIFIC, INC.	COM	47012E106	152	11,538	SH	SOLE	1
JANUS CAPITAL GROUP	COM	47102X105	1778	108,371	SH	SOLE	1
JARDEN CORP	COM	471109108	335	12,253	SH	SOLE	1
JDA SOFTWARE GROUP, INC.	COM	46612K108	221	13,375	SH	SOLE	1
JDS UNIPHASE CORP	COM	46612J101	2794	767,641	SH	SOLE	1
JEFFERIES GROUP, INC.	COM	472319102	25	767	SH	SOLE	1
JEFFERIES GRP INC NEW COM	COM	472319102	22859	692268	SH	SOLE	3
JEFFERSON-PILOT CORP.	COM	475070108	3219	63,561	SH	SOLE	1
JETBLUE AIRWAYS CORP	COM	477143101	3872	145,992	SH	SOLE	1
JETBLUE AWYS CORP	COM	477143101	8433	318,000	SH	DEFINED	2
JLG INDUSTRIES, INC.	COM	466210101	307	20,181	SH	SOLE	1
JM SMUCKER CO/THE NEW COM WI	COM	832696405	3263	72,049	SH	SOLE	1
JOHN B. SANFILIPPO & SON	COM	800422107	128	2,511	SH	SOLE	1
JOHN HANCOCK FINANCIAL SERVICE	COM	41014S106	11904	317,439	SH	SOLE	1
JOHN WILEY & SONS, INC. CLASS A	COM	968223206	25	968	SH	SOLE	1
JOHNSON & JOHNSON	COM	478160104	87868	1,700,895	SH	SOLE	1
JOHNSON + JOHNSON	COM	478160104	23774	460,210	SH	DEFINED	2
Johnson and Johnson	COM	478160104	3,100	60,000	SH	DEFINED	4
JOHNSON CONTROLS, INC.	COM	478366107	4728	40,718	SH	SOLE	1
JONES APPAREL GROUP, INC.	COM	480074103	46900	1,331,240	SH	SOLE	1
JONES LANG LASALLE, INC.	COM	48020Q107	304	14,683	SH	SOLE	1
JOS A BANK CLOTHIERS INC	COM	480838101	78	2,246	SH	SOLE	1
JOURNAL REGISTER CO.	COM	481138105	301	14,553	SH	SOLE	1
JOY GLOBAL INC COM	COM	481165108	17560	671500	SH	SOLE	3
JOY GLOBAL INC.	COM	481165108	587	22,458	SH	SOLE	1
JUNIPER NETWORKS INC	COM	48203R104	18495	990,100	SH	DEFINED	2
JUNIPER NETWORKS, INC.	COM	48203R104	475	25,423	SH	SOLE	1
K V PHARMACEUT [A]	COM	482740206	389	15,273	SH	SOLE	1
K V PHARMACEUTICAL (ADR)	COM	482740206	10496	411600	SH	SOLE	3
K2, INC.	COM	482732104	177	11,633	SH	SOLE	1
KADANT INC	COM	48282T104	121	5,577	SH	SOLE	1
KAMAN CORP., CLASS A	COM	483548103	131	10,263	SH	SOLE	1
KANA SOFTWARE INC.	COM	483600300	44	13,025	SH	SOLE	1
KANSAS CITY LIFE INSURANCE CO.	COM	484836101	79	1,708	SH	SOLE	1
KANSAS CITY SOUTHERN	COM	485170302	417	29,109	SH	SOLE	1
KAYDON CORP.	COM	486587108	313	12,119	SH	SOLE	1
KB HOME	COM	48666K109	1510	20,816	SH	SOLE	1
KCS ENERGY, INC.	COM	482434206	182	17,280	SH	SOLE	1
KEANE, INC.	COM	486665102	1690	115,412	SH	SOLE	1
KEITHLEY INSTRUMENTS, INC.	COM	487584104	105	5,725	SH	SOLE	1
KELLOGG CO.	COM	487836108	6724	176,570	SH	SOLE	1

J JILL GROUP INC	8,065	
J P MORGAN CHASE + CO	651,023	
J.B. HUNT TRANSPORT SERVICES	114,664	
J.C. PENNEY CO., INC.	1,148,072	
J.P. MORGAN CHASE AND CO.	979,780	
J0-ANN STORES INC	7,682	
J2 GLOBAL COMMUNICATIO	7,787	
JABIL CIRCUIT INC COM	194500	8300
JABIL CIRCUIT, INC.	795,685	
JACK IN THE BOX INC.	15,975	
JACOBS ENGINEERING GROUP, INC.	79,751	
JACUZZI BRANDS INC	35,534	
JAKKS PACIFIC, INC.	11,538	
JANUS CAPITAL GROUP	108,371	
JARDEN CORP	12,253	
JDA SOFTWARE GROUP, INC.	13,375	
JDS UNIPHASE CORP	767,641	
JEFFERIES GROUP, INC.	767	
JEFFERIES GRP INC NEW COM	669100	23168
JEFFERSON-PILOT CORP.	63,561	
JETBLUE AIRWAYS CORP	145,992	
JETBLUE AWYS CORP	318,000	
JLG INDUSTRIES, INC.	20,181	
JM SMUCKER CO/THE NEW COM WI	72,049	

JOHN B. SANFILIPPO & SON	2,511	
JOHN HANCOCK FINANCIAL SERVICE	317,439	
JOHN WILEY & SONS, INC. CLASS A	968	
JOHNSON & JOHNSON	1,700,895	
JOHNSON + JOHNSON		460,210
Johnson and Johnson	60,000	
JOHNSON CONTROLS, INC.	40,718	
JONES APPAREL GROUP, INC.	1,331,240	
JONES LANG LASALLE, INC.	14,683	
JOS A BANK CLOTHIERS INC	2,246	
JOURNAL REGISTER CO.	14,553	
JOY GLOBAL INC COM	658300	13200
JOY GLOBAL INC.	22,458	
JUNIPER NETWORKS INC		990,100
JUNIPER NETWORKS, INC.	25,423	
K V PHARMACEUT [A]	15,273	
K V PHARMACEUTICAL (ADR)	404900	6700
K2, INC.	11,633	
KADANT INC	5,577	
KAMAN CORP., CLASS A	10,263	
KANA SOFTWARE INC.	13,025	
KANSAS CITY LIFE INSURANCE CO.	1,708	
KANSAS CITY SOUTHERN	29,109	
KAYDON CORP.	12,119	
KB HOME	20,816	
KCS ENERGY, INC.	17,280	
KEANE, INC.	115,412	
KEITHLEY INSTRUMENTS, INC.	5,725	
KELLOGG CO.	176,570	

KELLWOOD CO.	COM	488044108	508	12,383	SH	SOLE	1
KELLY SERVICES, INC., CLASS A	COM	488152208	1634	57,247	SH	SOLE	1
KEMET CORP.	COM	488360108	2238	163,451	SH	SOLE	1
KENNAMETAL, INC.	COM	489170100	2662	66,977	SH	SOLE	1
KENSEY NASH CORP	COM	490057106	84	3,612	SH	SOLE	1
KEY BANK NA	COM	493267108	5328	181,730	SH	SOLE	1
KEY ENERGY SERVICES INC	COM	492914106	25	2,464	SH	SOLE	1
KEY ENERGY SVCS INC	COM	492914106	626	60,700	SH	DEFINED	2
Keycorp	COM	493267108	1,466	50,000	SH	DEFINED	4
KEYNOTE SYSTEMS INC	COM	493308100	88	7,392	SH	SOLE	1
KEYSPAN CORPORATION	COM	49337W100	15030	408,423	SH	SOLE	1
KEYSTONE AUTOMOTIVE IN	COM	49338N109	137	5,392	SH	SOLE	1
KEYSTONE PROPERTY TRUST	COM	493596100	1673	75,725	SH	SOLE	1
KFORCE INC COM	COM	493732101	4266	456792	SH	SOLE	3
KFX INC	COM	48245L107	99	13,077	SH	SOLE	1
KILROY REALTY CORP.	COM	49427F108	396	12,094	SH	SOLE	1
KIMBALL INTERNATIONAL, INC. CLASS B	COM	494274103	163	10,491	SH	SOLE	1
KIMBERLY-CLARK CORP.	COM	494368103	21159	358,075	SH	SOLE	1
KIMCO REALTY	COM	49446R109	71	1,594	SH	SOLE	1
KIMCO REALTY CORP COM	COM	49446R109	962	21500	SH	SOLE	3
Kinder Morgan Energy Partners	COM	494550106	2,710	55,000	SH	DEFINED	4
Kinder Morgan Inc	COM	49455P101	2,364	40,000	SH	DEFINED	4
KINDER MORGAN INC.	COM	49455P101	3270	55,337	SH	SOLE	1
KINDRED HEALTHCARE INC	COM	494580103	288	5,532	SH	SOLE	1
KING PHARMACEUTICALS, INC.	COM	495582108	1658	108,673	SH	SOLE	1
KINGSWAY FINANCIALS SERVICES	COM	496904103	1242	109,900	SH	OTHER	1
KINROSS GOLD	COM	496902206	2166	271,200	SH	OTHER	1
KIRBY CORP.	COM	497266106	302	8,650	SH	SOLE	1
KIRKLAND'S INC	COM	497498105	89	5,040	SH	SOLE	1
KLA TENCOR CORP	COM	482480100	8971	152,900	SH	DEFINED	2
KLAMATH FIRST BANCORP INC	COM	49842P103	78	2,969	SH	SOLE	1
KLA-TENCOR CORP COM	COM	482480100	5644	96200	SH	SOLE	3
KLA-TENCOR CORP.	COM	482480100	22835	390,080	SH	SOLE	1
KMART HOLDING CORP	COM	498780105	137	5,701	SH	SOLE	1
KNIGHT TRADING GROUP	COM	499063105	502	34,232	SH	SOLE	1
KNIGHT TRADING GROUP COM	COM	499063105	15293	1044600	SH	SOLE	3
KNIGHT TRADING GROUP INC	COM	499063105	2924	199,700	SH	DEFINED	2
KNIGHT TRANSPORTATION, INC.	COM	499064103	295	11,490	SH	SOLE	1
KNIGHTBRIDGE TANKERS LTD	COM	G5299G106	3756	300,000	SH	SOLE	1
KNIGHT-RIDDER, INC.	COM	499040103	2788	36,030	SH	SOLE	1
KOGER EQUITY, INC.	COM	500228101	1389	66,385	SH	SOLE	1
KOHL'S CORP.	COM	500255104	7297	162,380	SH	SOLE	1
KOMAG INC	COM	500453204	161	11,037	SH	SOLE	1
KOOKMIN BANK SPONS ADR	COM	50049M109	2355	62,246	SH	SOLE	1
KOPIN CORP.	COM	500600101	219	32,568	SH	SOLE	1
Korea Electric Power Corp. Kepeco Sp A		500631106	974	59,500	SH	SOLE	1
KORN/FERRY INTERNATIONAL	COM	500643200	915	68,579	SH	SOLE	1
KOS PHARMACEUTICALS, INC.	COM	500648100	274	6,366	SH	SOLE	1
KOSAN BIOSCIENCES INC	COM	50064W107	82	8,277	SH	SOLE	1
KRAFT FOODS INC	COM	50075N104	5013	155,600	SH	DEFINED	2
KRAMONT REALTY TRUST	COM	50075Q107	1257	69,449	SH	SOLE	1
KRISPY KREME DOUGHNU	COM	501014104	3177	86,815	SH	SOLE	1
KROGER CO.	COM	501044101	5976	322,850	SH	SOLE	1

KELLWOOD CO.	12,383	
KELLY SERVICES, INC., CLASS A	57,247	
KEMET CORP.	163,451	
KENNAMETAL, INC.	66,977	
KENSEY NASH CORP	3,612	
KEY BANK NA	181,730	
KEY ENERGY SERVICES INC	2,464	
KEY ENERGY SVCS INC		60,700
Keycorp	50,000	
KEYNOTE SYSTEMS INC	7,392	
KEYSPAN CORPORATION	408,423	
KEYSTONE AUTOMOTIVE IN	5,392	
KEYSTONE PROPERTY TRUST	75,725	
KFORCE INC COM	428900	27892
KFX INC	13,077	
KILROY REALTY CORP.	12,094	
KIMBALL INTERNATIONAL, INC. CLASS B	10,491	
KIMBERLY-CLARK CORP.	358,075	
KIMCO REALTY	1,594	
KIMCO REALTY CORP COM	21500	
Kinder Morgan Energy Partners	55,000	
Kinder Morgan Inc	40,000	
KINDER MORGAN INC.	55,337	
KINDRED HEALTHCARE INC	5,532	

KING PHARMACEUTICALS, INC.	108,673		
KINGSWAY FINANCIALS SERVICES	0	109,900	
KINROSS GOLD	0	271,200	
KIRBY CORP.	8,650		
KIRKLAND'S INC	5,040		
KLA TENCOR CORP		152,900	
KLAMATH FIRST BANCORP INC	2,969		
KLA-TENCOR CORP COM	92200		4000
KLA-TENCOR CORP.	390,080		
KMART HOLDING CORP	5,701		
KNIGHT TRADING GROUP	34,232		
KNIGHT TRADING GROUP COM	1026000		18600
KNIGHT TRADING GROUP INC		199,700	
KNIGHT TRANSPORTATION, INC.	11,490		
KNIGHTBRIDGE TANKERS LTD	300,000		
KNIGHT-RIDDER, INC.	36,030		
KOGER EQUITY, INC.	66,385		
KOHL'S CORP.	162,380		
KOMAG INC	11,037		
KOOKMIN BANK SPONS ADR	62,246		
KOPIN CORP.	32,568		
Korea Electric Power Corp. Kepeco Sp A	59,500		
KORN/FERRY INTERNATIONAL	68,579		
KOS PHARMACEUTICALS, INC.	6,366		
KOSAN BIOSCIENCES INC	8,277		
KRAFT FOODS INC		155,600	
KRAMONT REALTY TRUST	69,449		
KRISPY KREME DOUGHNU	86,815		
KROGER CO.	322,850		

KROLL INC.	COM	501049100	443	17,028	SH	SOLE	1
KROLL INC.	COM	501049100	37550	1,444,212	SH	SOLE	1
KRONOS WORLDWIDE INC	COM	50105F105	38	1,723	SH	SOLE	1
KRONOS, INC.	COM	501052104	552	13,937	SH	SOLE	1
K-SWISS, INC.	COM	482686102	275	11,420	SH	SOLE	1
KULICKE & SOFFA INDUSTRIES	COM	501242101	336	23,337	SH	SOLE	1
KVH INDUSTRIES INC	COM	482738101	126	4,556	SH	SOLE	1
KYPHON INC	COM	501577100	209	8,425	SH	SOLE	1
L N B BANCORP INC	COM	502100100	45	2,194	SH	SOLE	1
L S B BANCSHARES N C	COM	502158108	69	3,981	SH	SOLE	1
L-3 COMMUNICATIONS HOLDINGS,	COM	502424104	7134	138,893	SH	SOLE	1
LA JOLLA PHARMACEUTICAL CO	COM	503459109	102	23,842	SH	SOLE	1
LA QUINTA PROPERTIES-PAIRED	COM	50419U202	419	65,310	SH	SOLE	1
LABONE INC NEW	COM	50540L105	459	14,124	SH	SOLE	1
LABOR READY INC COM NEW	COM	505401208	22569	1722800	SH	SOLE	3
LABOR READY, INC.	COM	505401208	249	18,980	SH	SOLE	1
LABORATORY CRP OF AMER HLDGS	COM	50540R409	108	2,928	SH	SOLE	1
LABRANCHE & CO. INC.	COM	505447102	1002	85,871	SH	SOLE	1
LACLEDE GAS CO.	COM	505597104	1211	42,415	SH	SOLE	1
LAFARGE NORTH AMERIC	COM	505862102	140	3,453	SH	SOLE	1
LAKELAND BANCORP INC	COM	511637100	99	6,193	SH	SOLE	1
LAKELAND FINL CORP	COM	511656100	88	2,488	SH	SOLE	1
LAM RESEARCH CORP COM	COM	512807108	8585	265800	SH	SOLE	3
LAM RESEARCH CORP.	COM	512807108	6392	197,906	SH	SOLE	1
LAM RESH CORP	COM	512807108	3453	106,900	SH	DEFINED	2
LAMAR ADVERTISING CO	COM	512815101	279	7,489	SH	SOLE	1
LANCASTER COLONY CORP.	COM	513847103	2321	51,394	SH	SOLE	1
LANCE, INC.	COM	514606102	174	11,593	SH	SOLE	1
LANDAMERICA FINANCIAL GROUP	COM	514936103	455	8,699	SH	SOLE	1
LANDAUER, INC.	COM	51476K103	153	3,743	SH	SOLE	1
LANDEC CORP COM	COM	514766104	2313	350000	SH	SOLE	3
LANDRYS RESTAURANTS INC	COM	51508L103	1698	66,000	SH	DEFINED	2
LANDRY'S RESTAURANTS INC.	COM	51508L103	261	10,141	SH	SOLE	1
LANDSTAR SYSTEM, INC.	COM	515098101	495	13,002	SH	SOLE	1
LANNETT CO INC	COM	516012101	46	2,753	SH	SOLE	1
LASALLE HOTEL PPTYS COM SH BEN	COM	517942108	486	26200	SH	SOLE	3
LASALLE HOTEL PROPERTIES	COM	517942108	191	10,285	SH	SOLE	1
LASERSCOPE	COM	518081104	96	6,129	SH	SOLE	1
LATTICE SEMICONDUCTOR CORP.	COM	518415104	2015	208,124	SH	SOLE	1
LAUDER ESTEE COS INC	COM	518439104	13266	337,900	SH	DEFINED	2
LAWSON PRODUCTS, INC.	COM	520776105	75	2,267	SH	SOLE	1
LAWSON SOFTWARE	COM	520780107	165	19,869	SH	SOLE	1
LA-Z-BOY CHAIR CO.	COM	505336107	19	886	SH	SOLE	1
LCC INTERNATIONAL INC CL A	COM	501810105	1475	275000	SH	SOLE	3
LEAPFROG ENTERPRISES	COM	52186N106	10	369	SH	SOLE	1
LEAPFROG ENTERPRISES INC	COM	52186N106	4771	179,830	SH	DEFINED	2
LEAR CORP	COM	521865105	5964	97,239	SH	SOLE	1
LEARNING TREE INTERNATIONAL	COM	522015106	74	4,259	SH	SOLE	1
LEE ENTERPRISES, INC.	COM	523768109	2801	64,165	SH	SOLE	1
LEGG MASON, INC.	COM	524901105	7360	95,363	SH	SOLE	1
LEGGETT & PLATT, INC.	COM	524660107	1877	86,773	SH	SOLE	1
LEHMAN BROTHERS HLDGS INC	COM	524908100	6131	79,400	SH	DEFINED	2
LEHMAN BROTHERS HOLDINGS, INC.	COM	524908100	9260	119,920	SH	SOLE	1

KROLL INC.	17,028	
KROLL INC.	1,444,212	
KRONOS WORLDWIDE INC	1,723	
KRONOS, INC.	13,937	
K-SWISS, INC.	11,420	
KULICKE & SOFFA INDUSTRIES	23,337	
KVH INDUSTRIES INC	4,556	
KYPHON INC	8,425	
L N B BANCORP INC	2,194	
L S B BANCSHARES N C	3,981	
L-3 COMMUNICATIONS HOLDINGS,	138,893	
LA JOLLA PHARMACEUTICAL CO	23,842	
LA QUINTA PROPERTIES-PAIRED	65,310	
LABONE INC NEW	14,124	
LABOR READY INC COM NEW	1694300	28500
LABOR READY, INC.	18,980	
LABORATORY CRP OF AMER HLDGS	2,928	
LABRANCHE & CO. INC.	85,871	
LACLEDE GAS CO.	42,415	
LAFARGE NORTH AMERIC	3,453	
LAKELAND BANCORP INC	6,193	
LAKELAND FINL CORP	2,488	
LAM RESEARCH CORP COM	253500	12300
LAM RESEARCH CORP.	197,906	

LAM RESH CORP		106,900
LAMAR ADVERTISING CO	7,489	
LANCASTER COLONY CORP.	51,394	
LANCE, INC.	11,593	
LANDAMERICA FINANCIAL GROUP	8,699	
LANDAUER, INC.	3,743	
LANDEC CORP COM	350000	
LANDRYS RESTAURANTS INC		66,000
LANDRY'S RESTAURANTS INC.	10,141	
LANDSTAR SYSTEM, INC.	13,002	
LANNETT CO INC	2,753	
LASALLE HOTEL PPTYS COM SH BEN	26200	
LASALLE HOTEL PROPERTIES	10,285	
LASERSCOPE	6,129	
LATTICE SEMICONDUCTOR CORP.	208,124	
LAUDER ESTEE COS INC		337,900
LAWSON PRODUCTS, INC.	2,267	
LAWSON SOFTWARE	19,869	
LA-Z-BOY CHAIR CO.	886	
LCC INTERNATIONAL INC CL A	275000	
LEAPFROG ENTERPRISES	369	
LEAPFROG ENTERPRISES INC		179,830
LEAR CORP	97,239	
LEARNING TREE INTERNATIONAL	4,259	
LEE ENTERPRISES, INC.	64,165	
LEGG MASON, INC.	95,363	
LEGGETT & PLATT, INC.	86,773	
LEHMAN BROTHERS HLDGS INC		79,400
LEHMAN BROTHERS HOLDINGS, INC.	119,920	

LENNAR CORP. COM CLASS A	COM	526057104	10847	112,994	SH	SOLE	1
LENNOX INTERNATIONAL INC	COM	526107107	344	20,569	SH	SOLE	1
LEUCADIA NATIONAL CORP.	COM	527288104	4611	100,012	SH	SOLE	1
LEVEL 3 COMMUNICATIONS, INC.	COM	52729N100	329	57,673	SH	SOLE	1
LEXAR MEDIA INC	COM	52886P104	496	28,456	SH	SOLE	1
LEXICON GENETICS INC.	COM	528872104	103	17,549	SH	SOLE	1
LEXINGTON CORP. PROPERTRIES	COM	529043101	343	17,010	SH	SOLE	1
LEXMARK INTERNATIONAL GROUP	COM	529771107	7336	93,283	SH	SOLE	1
LIBBEY, INC.	COM	529898108	165	5,777	SH	SOLE	1
LIBERTY CORP.	COM	530370105	344	7,621	SH	SOLE	1
LIBERTY PPTY TR SH BEN INT	COM	531172104	3085	79300	SH	SOLE	3
LIBERTY PROPERTY TRUST	COM	531172104	18426	473,673	SH	SOLE	1
LIFELINE SYS INC	COM	532192101	85	4,448	SH	SOLE	1
LIFEPOINT HOSPITALS HLDG	COM	53219L109	2096	71,169	SH	SOLE	1
LIGAND PHARMACEUTICALS, INC., CLASS B	COM	53220K207	417	28,407	SH	SOLE	1
LIGHTBRIDGE INC	COM	532226107	116	12,733	SH	SOLE	1
LIMITED BRANDS, INC.	COM	532716107	4170	231,270	SH	SOLE	1
LIN TV CORP	COM	532774106	326	12,637	SH	SOLE	1
LIN TV CORP	COM	532774106	2771	107,350	SH	DEFINED	2
LIN TV CORP CL A	COM	532774106	15722	609144	SH	Sole	3
LINCARE HOLDINGS, INC.	COM	532791100	4470	148,603	SH	SOLE	1
LINCOLN ELECTRIC HOLDINGS, INC	COM	533900106	376	15,205	SH	SOLE	1
LINCOLN NATIONAL CORP.	COM	534187109	7179	177,819	SH	SOLE	1
LINDSAY MANUFACTURING CO.	COM	535555106	139	5,506	SH	SOLE	1
LINEAR TECHNOLOGY CORP	COM	535678106	12701	301900	SH	Sole	3
LINEAR TECHNOLOGY CORP.	COM	535678106	6966	165,580	SH	SOLE	1
LINENS 'N THINGS, INC.	COM	535679104	625	20,788	SH	SOLE	1
LIONBRIDGE TECHNOLOGIES INC	COM	536252109	142	14,747	SH	SOLE	1
LIQUIDMETAL TECHNOLOGIES INC	COM	53634X100	23	7,996	SH	SOLE	1
LITHIA MOTORS, INC.	COM	536797103	153	6,082	SH	SOLE	1
LITTELFUSE, INC.	COM	537008104	260	9,014	SH	SOLE	1
LIZ CLAIBORNE, INC.	COM	539320101	1742	49,121	SH	SOLE	1
LNR PROPERTY CORP.	COM	501940100	15	310	SH	SOLE	1
LOCAL FINANCIAL CORP.	COM	539553107	169	8,114	SH	SOLE	1
LOCKHEED MARTIN CORP.	COM	539830109	10669	200,160	SH	SOLE	1
LODGENET ENTERTAINMENT CORP.	COM	540211109	90	4,911	SH	SOLE	1
LOEWS CORP - CAROLINA GROUP	COM	540424207	15454	612,267	SH	SOLE	1
LOEWS CORP.	COM	540424108	4329	87,543	SH	SOLE	1
LO-JACK CORPORATION	COM	539451104	580	71,900	SH	SOLE	1
LONE STAR STEAKHOUSE & SALOON	COM	542307103	166	7,130	SH	SOLE	1
LONE STAR TECHNOLOGIES, INC.	COM	542312103	189	11,819	SH	SOLE	1
LONGS DRUG STORES CORP.	COM	543162101	1669	67,462	SH	SOLE	1
LONGVIEW FIBRE CO.	COM	543213102	1197	96,885	SH	SOLE	1
LOOKSMART LTD	COM	543442107	55	35,794	SH	SOLE	1
LOUISIANA PACIFIC CORP.	COM	546347105	2723	152,267	SH	SOLE	1
LOWE'S COMPANIES, INC.	COM	548661107	21628	390,465	SH	SOLE	1
LSI INDUSTRIES, INC.	COM	50216C108	113	8,377	SH	SOLE	1
LSI LOGIC CORP.	COM	502161102	1556	175,401	SH	SOLE	1
LTC PROP INC	COM	502175102	92	6,210	SH	SOLE	1
LTX CORP.	COM	502392103	1489	99,054	SH	SOLE	1
LUBRIZOL CORP.	COM	549271104	2413	74,200	SH	SOLE	1
LUCENT TECHNOLOGIES INC	COM	549463107	5348	1,882,990	SH	SOLE	1
LUFKIN INDS INC COM	COM	549764108	77	2,692	SH	SOLE	1

LENNAR CORP. COM CLASS A	112,994	
LENNOX INTERNATIONAL INC	20,569	
LEUCADIA NATIONAL CORP.	100,012	
LEVEL 3 COMMUNICATIONS, INC.	57,673	
LEXAR MEDIA INC	28,456	
LEXICON GENETICS INC.	17,549	
LEXINGTON CORP. PROPERTRIES	17,010	
LEXMARK INTERNATIONAL GROUP	93,283	
LIBBEY, INC.	5,777	
LIBERTY CORP.	7,621	
LIBERTY PPTY TR SH BEN INT	79300	
LIBERTY PROPERTY TRUST	473,673	
LIFELINE SYS INC	4,448	
LIFEPOINT HOSPITALS HLDG	71,169	
LIGAND PHARMACEUTICALS, INC., CLASS B	28,407	
LIGHTBRIDGE INC	12,733	
LIMITED BRANDS, INC.	231,270	
LIN TV CORP	12,637	
LIN TV CORP		107,350
LIN TV CORP CL A	580000	29144
LINCARE HOLDINGS, INC.	148,603	
LINCOLN ELECTRIC HOLDINGS, INC	15,205	
LINCOLN NATIONAL CORP.	177,819	
LINDSAY MANUFACTURING CO.	5,506	

LINEAR TECHNOLOGY CORP	290100	11800
LINEAR TECHNOLOGY CORP.	165,580	
LINENS 'N THINGS, INC.	20,788	
LIONBRIDGE TECHNOLOGIES INC	14,747	
LIQUIDMETAL TECHNOLOGIES INC	7,996	
LITHIA MOTORS, INC.	6,082	
LITTELFUSE, INC.	9,014	
LIZ CLAIBORNE, INC.	49,121	
LNR PROPERTY CORP.	310	
LOCAL FINANCIAL CORP.	8,114	
LOCKHEED MARTIN CORP.	200,160	
LODGENET ENTERTAINMENT CORP.	4,911	
LOEWS CORP - CAROLINA GROUP	612,267	
LOEWS CORP.	87,543	
LO-JACK CORPORATION	71,900	
LONE STAR STEAKHOUSE & SALOON	7,130	
LONE STAR TECHNOLOGIES, INC.	11,819	
LONGS DRUG STORES CORP.	67,462	
LONGVIEW FIBRE CO.	96,885	
LOOKSMART LTD	35,794	
LOUISIANA PACIFIC CORP.	152,267	
LOWE'S COMPANIES, INC.	390,465	
LSI INDUSTRIES, INC.	8,377	
LSI LOGIC CORP.	175,401	
LTC PROP INC	6,210	
LTX CORP.	99,054	
LUBRIZOL CORP.	74,200	
LUCENT TECHNOLOGIES INC	1,882,990	
LUFKIN INDS INC COM	2,692	

LUMINEX CORP	COM	55027E102	92	9,849	SH	SOLE	1
LYDALL, INC.	COM	550819106	70	6,866	SH	SOLE	1
LYON WILLIAM HOMES	COM	552074106	123	1,967	SH	SOLE	1
LYONDELL CHEMICAL CO.	COM	552078107	6061	357,586	SH	SOLE	1
M & F WORLDWIDE CORP	COM	552541104	64	4,779	SH	SOLE	1
M&T BANK CORP.	COM	55261F104	16770	170,600	SH	SOLE	1
M.D.C. HOLDINGS, INC.	COM	552676108	18	276	SH	SOLE	1
M/I HOMES INC	COM	55305B101	189	4,831	SH	SOLE	1
MACATAWA BK CORP	COM	554225102	114	4,021	SH	SOLE	1
MACDERMID, INC.	COM	554273102	410	11,985	SH	SOLE	1
MACERICH CO COM	COM	554382101	2461	55300	SH	Sole	3
MACERICH CO.	COM	554382101	41	920	SH	SOLE	1
MACK CALI REALTY CORP COM	COM	554489104	1311	31500	SH	Sole	3
MACK-CALI REALTY CORP	COM	554489104	3495	83,979	SH	SOLE	1
MACROMEDIA, INC.	COM	556100105	1600	90,153	SH	SOLE	1
MACROVISION CORP	COM	555904101	2007	88,847	SH	SOLE	1
MADDEN STEVEN LTD COM	COM	556269108	2519	123500	SH	Sole	3
MAF BANCORP, INC.	COM	55261R108	523	12,493	SH	SOLE	1
Magellan Midstream Partner	COM	559080106	2,000	40,000	SH	DEFINED	4
MAGMA DESIGN AUTOMATIO	COM	559181102	246	10,560	SH	SOLE	1
MAGNA ENTERTAINMENT CL A	COM	559211107	93	18,451	SH	SOLE	1
MAGNUM HUNTER RESOURCES INC	COM	55972F203	303	31,811	SH	SOLE	1
MAGUIRE PROPERTIES INC	COM	559775101	787	32,400	SH	SOLE	1
MAIL-WELL, INC.	COM	560321200	66	14,224	SH	SOLE	1
MAIN STREET BANKS INC	COM	56034R102	166	6,266	SH	SOLE	1
MAINSOURCE FINANCIAL G	COM	56062Y102	93	3,020	SH	SOLE	1
MAIR HOLDINGS INC	COM	560635104	32	4,462	SH	SOLE	1
MANDALAY RESORT GROUP	COM	562567107	3949	88,295	SH	SOLE	1
MANDALAY RESORT GROUP	COM	562567107	2554	57,100	SH	DEFINED	2
MANDALAY RESORT GROUP COM (G)	COM	562567107	20453	457360	SH	Sole	3
MANHATTAN ASSOCIATES, INC.	COM	562750109	283	10,227	SH	SOLE	1
MANHATTAN ASSOCS INC	COM	562750109	3919	141,800	SH	DEFINED	2
MANITOWOC CO., INC.	COM	563571108	390	12,508	SH	SOLE	1
MANOR CARE INC NEW	COM	564055101	1729	50,000	SH	DEFINED	2
MANOR CARE, INC.	COM	564055101	1404	40,599	SH	SOLE	1
MANPOWER, INC.	COM	56418H100	5285	112,262	SH	SOLE	1
MANTECH INTL CORP	COM	564563104	155	6,216	SH	SOLE	1
MANTECH INTL CORP CL A	COM	564563104	2236	89600	SH	Sole	3
MANUFACTURED HOME CMNT COM	COM	564682102	1017	27000	SH	Sole	3
MANUFACTURED HOME COMMUNITIES	COM	564682102	247	6,567	SH	SOLE	1
MANUFACTURERS SERVICES LTD	COM	565005105	46	7,612	SH	SOLE	1
MANUGISTICS GROUP IN	COM	565011103	178	28,454	SH	SOLE	1
MAPICS INC	COM	564910107	108	8,225	SH	SOLE	1
MARATHON OIL CORP	COM	565849106	4623	139,703	SH	SOLE	1
MARATHON OIL CORP	COM	565849106	9513	287,500	SH	DEFINED	2
MARCONI CORP PLC-SPONS ADR	COM	56630M101		3	SH	SOLE	1
MARCUS CORP	COM	566330106	148	9,028	SH	SOLE	1
MARINEMAX INC	COM	567908108	74	3,804	SH	SOLE	1
MARITRANS INC	COM	570363101	54	3,250	SH	SOLE	1
MARKEL CORP	COM	570535104	40	157	SH	SOLE	1
MARKETWATCH.COM INC	COM	570619106	24	2,786	SH	SOLE	1
MARRIOTT INTERNATIONAL, INC.	COM	571903202	4803	103,957	SH	SOLE	1
MARSH & MCLENNAN COMPANIES INC	COM	571748102	14328	299,190	SH	SOLE	1

LUMINEX CORP	9,849
LYDALL, INC.	6,866
LYON WILLIAM HOMES	1,967
LYONDELL CHEMICAL CO.	357,586
M & F WORLDWIDE CORP	4,779
M&T BANK CORP.	170,600
M.D.C. HOLDINGS, INC.	276
M/I HOMES INC	4,831
MACATAWA BK CORP	4,021
MACDERMID, INC.	11,985
MACERICH CO COM	55300
MACERICH CO.	920
MACK CALI REALTY CORP COM	31500
MACK-CALI REALTY CORP	83,979
MACROMEDIA, INC.	90,153
MACROVISION CORP	88,847
MADDEN STEVEN LTD COM	123500
MAF BANCORP, INC.	12,493
Magellan Midstream Partner	40,000
MAGMA DESIGN AUTOMATIO	10,560
MAGNA ENTERTAINMENT CL A	18,451
MAGNUM HUNTER RESOURCES INC	31,811
MAGUIRE PROPERTIES INC	32,400
MAIL-WELL, INC.	14,224

MAIN STREET BANKS INC	6,266		
MAINSOURCE FINANCIAL G	3,020		
MAIR HOLDINGS INC	4,462		
MANDALAY RESORT GROUP	88,295		
MANDALAY RESORT GROUP		57,100	
MANDALAY RESORT GROUP COM (G)	421200		36160
MANHATTAN ASSOCIATES, INC.	10,227		
MANHATTAN ASSOCS INC		141,800	
MANITOWOC CO., INC.	12,508		
MANOR CARE INC NEW		50,000	
MANOR CARE, INC.	40,599		
MANPOWER, INC.	112,262		
MANTECH INTL CORP	6,216		
MANTECH INTL CORP CL A	89600		
MANUFACTURED HOME CMNT COM	27000		
MANUFACTURED HOME COMMUNITIES	6,567		
MANUFACTURERS SERVICES LTD	7,612		
MANUGISTICS GROUP IN	28,454		
MAPICS INC	8,225		
MARATHON OIL CORP	139,703		
MARATHON OIL CORP		287,500	
MARCONI CORP PLC-SPONS ADR	3		
MARCUS CORP	9,028		
MARINEMAX INC	3,804		
MARITRANS INC	3,250		
MARKEL CORP	157		
MARKETWATCH.COM INC	2,786		
MARRIOTT INTERNATIONAL, INC.	103,957		
MARSH & MCLENNAN COMPANIES INC	299,190		

MARSHALL & ILSLEY CORP.	COM	571834100	3900	101,955	SH	SOLE	1
MARTEK BIOSCIENCES CORP.	COM	572901106	695	10,682	SH	SOLE	1
MARTEK BIOSCIENCES CP COM	COM	572901106	11526	177400	SH	SOLE	3
MARTHA STEWART LIVING-CL A	COM	573083102	56	5,686	SH	SOLE	1
MARTIN MARIETTA MATERIALS	COM	573284106	3308	70,435	SH	SOLE	1
MARVEL ENTERPRISES INC	COM	57383M108	17	598	SH	SOLE	1
MARVELL TECH GROUP LTD ORD	COM	G5876H105	5982	157700	SH	SOLE	3
MARVELL TECHNOLOGY GROUP L	COM	G5876H105	9137	240,900	SH	DEFINED	2
MARVELL TECHNOLOGY GROUP LTD	COM	G5876H105	335	8,840	SH	SOLE	1
MASCO CORP	COM	574599106	16646	607,300	SH	DEFINED	2
MASCO CORP.	COM	574599106	6632	241,970	SH	SOLE	1
MASISA SA ADR EACH REP 30 C	COM	574799102	58	6,000	SH	SOLE	1
MASSBANK CORP READ MAS	COM	576152102	75	1,751	SH	SOLE	1
MASSEY ENERGY COMPANY	COM	576206106	602	28,966	SH	SOLE	1
MASTEC, INC.	COM	576323109	137	9,242	SH	SOLE	1
MATERIAL SCIENCES CORP	COM	576674105	37	3,650	SH	SOLE	1
MATRIA HEALTHCARE INC	COM	576817209	92	4,352	SH	SOLE	1
MATRIX SERVICE CO	COM	576853105	136	7,491	SH	SOLE	1
MATRIXONE INC	COM	57685P304	135	21,918	SH	SOLE	1
Mattel Inc	COM	577081102	867	45,000	SH	DEFINED	4
MATTEL, INC.	COM	577081102	25611	1,329,073	SH	SOLE	1
MATTHEWS INTERNATIONAL CORP. CLASS A	COM	577128101	395	13,364	SH	SOLE	1
MATTSON TECHNOLOGY INC COM	COM	577223100	1041	85200	SH	SOLE	3
MATTSON TECHNOLOGY, INC.	COM	577223100	158	13,075	SH	SOLE	1
MAUI LAND & PINEAPPLE CO	COM	577345101	50	1,452	SH	SOLE	1
MAVERICK TUBE CORP.	COM	577914104	381	19,798	SH	SOLE	1
MAXIM INTEGRATED PRODS INC	COM	57772K101	3934	79,000	SH	DEFINED	2
MAXIM INTEGRATED PRODUCTS INC.	COM	57772K101	9358	188,740	SH	SOLE	1
MAXIMUS INC COM	COM	577933104	2614	66800	SH	SOLE	3
MAXIMUS, INC.	COM	577933104	283	7,230	SH	SOLE	1
MAXTOR CORP	COM	577729205	38	3,431	SH	SOLE	1
MAXWELL SHOE INC	COM	577766108	110	6,491	SH	SOLE	1
MAXYGEN	COM	577776107	113	10,641	SH	SOLE	1
MAY DEPARTMENT STORES CO.	COM	577778103	3778	129,953	SH	SOLE	1
MAYTAG CORP.	COM	578592107	993	35,669	SH	SOLE	1
MB FINANCIAL INC	COM	55264U108	294	8,085	SH	SOLE	1
MBIA, INC	COM	55262C100	3855	65,079	SH	SOLE	1
MBNA CORP.	COM	55262L100	17014	684,680	SH	SOLE	1
MBT FINANCIAL CORP	COM	578877102	57	3,478	SH	SOLE	1
MCCLATCHY COMPANY-CL	COM	579489105	20	285	SH	SOLE	1
MCCORMICK & CO., INC.	COM	579780206	1890	62,799	SH	SOLE	1
MCDATA CORP CL A	COM	580031201	1	126	SH	DEFINED	2
MCDATA CORP-CL A	COM	580031201	1583	166,074	SH	SOLE	1
MCDONALDS CORP	COM	580135101	7563	304,600	SH	DEFINED	2
MCDONALD'S CORP.	COM	580135101	53998	2,174,705	SH	SOLE	1
MCG CAPITAL CORP	COM	58047P107	22400	1,143,450	SH	SOLE	1
MCGRATH RENTCORP	COM	580589109	97	3,564	SH	SOLE	1
MCGRAW-HILL, INC.	COM	580645109	5796	82,900	SH	SOLE	1
MCKESSON CORP.	COM	58155Q103	6250	194,330	SH	SOLE	1
MCLEODUSA INC CL A	COM	582266706	42	28,634	SH	SOLE	1
MCMORAN EXPLORATION CO	COM	582411104	103	5,517	SH	SOLE	1
MDU RESOURCES GROUP, INC.	COM	552690109	3879	162,934	SH	SOLE	1
MEADWESTVACO CORP	COM	583334107	2687	90,327	SH	SOLE	1

MARSHALL & ILSLEY CORP.	101,955	
MARTEK BIOSCIENCES CORP.	10,682	
MARTEK BIOSCIENCES CP COM	173400	4000
MARTHA STEWART LIVING-CL A	5,686	
MARTIN MARIETTA MATERIALS	70,435	
MARVEL ENTERPRISES INC	598	
MARVELL TECH GROUP LTD ORD	150500	7200
MARVELL TECHNOLOGY GROUP L		240,900
MARVELL TECHNOLOGY GROUP LTD	8,840	
MASCO CORP		607,300
MASCO CORP.	241,970	
MASISA SA ADR EACH REP 30 C	6,000	
MASSBANK CORP READ MAS	1,751	
MASSEY ENERGY COMPANY	28,966	
MASTEC, INC.	9,242	
MATERIAL SCIENCES CORP	3,650	
MATRIA HEALTHCARE INC	4,352	
MATRIX SERVICE CO	7,491	
MATRIXONE INC	21,918	
Mattel Inc	45,000	
MATTEL, INC.	1,329,073	
MATTHEWS INTERNATIONAL CORP. CLASS A	13,364	
MATTSON TECHNOLOGY INC COM	85200	
MATTSON TECHNOLOGY, INC.	13,075	

MAUI LAND & PINEAPPLE CO	1,452	
MAVERICK TUBE CORP.	19,798	
MAXIM INTEGRATED PRODS INC		79,000
MAXIM INTEGRATED PRODUCTS INC.	188,740	
MAXIMUS INC COM	66800	
MAXIMUS, INC.	7,230	
MAXTOR CORP	3,431	
MAXWELL SHOE INC	6,491	
MAXYGEN	10,641	
MAY DEPARTMENT STORES CO.	129,953	
MAYTAG CORP.	35,669	
MB FINANCIAL INC	8,085	
MBIA, INC	65,079	
MBNA CORP.	684,680	
MBT FINANCIAL CORP	3,478	
MCCLATCHY COMPANY-CL	285	
MCCORMICK & CO., INC.	62,799	
MCDATA CORP CL A		126
MCDATA CORP-CL A	166,074	
MCDONALDS CORP		304,600
MCDONALD'S CORP.	2,107,045	
MCG CAPITAL CORP	1,143,450	
MCGRATH RENTCORP	3,564	
MCGRAW-HILL, INC.	82,900	
MCKESSON CORP.	194,330	
MCLEODUSA INC CL A	28,634	
MCMORAN EXPLORATION CO	5,517	
MDU RESOURCES GROUP, INC.	162,934	
MEADWESTVACO CORP	90,327	

MEADWESTVACO CORP	COM	583334107	9324	313,400	SH	DEFINED	2
MEDALLION FINANCIAL CORP.	COM	583928106	62	6,540	SH	SOLE	1
MEDAREX INC	COM	583916101	215	34,581	SH	SOLE	1
MEDCO HEALTH SOLUTIONS INC	COM	58405U102	4059	119,427	SH	SOLE	1
MEDCO HEALTH SOLUTIONS INC	COM	58405U102	100	2,946	SH	DEFINED	2
MEDIA GENERAL, INC. CLASS A	COM	584404107	2200	33,795	SH	SOLE	1
MEDIACOM COMMUNICATI	COM	58446K105	206	23,799	SH	SOLE	1
MEDICAL ACTION IND INC	COM	58449L100	68	3,639	SH	SOLE	1
MEDICAL STAFFING NETWORK HOLDINGS	COM	58463F104	56	5,129	SH	SOLE	1
MEDICINES CO	COM	584688105	3680	124,900	SH	DEFINED	2
MEDICINES COMPANY	COM	584688105	576	19,566	SH	SOLE	1
MEDICIS PHARMACEUTIC	COM	584690309	37	518	SH	SOLE	1
MEDICIS PHARMACEUTICAL CL A NE	COM	584690309	57137	801356	SH	SOLE	3
MEDIMMUNE INC	COM	584699102	2032	80,000	SH	DEFINED	2
MEDIMMUNE, INC.	COM	584699102	3340	131,590	SH	SOLE	1
MEDIS TECHNOLOGIES LTD	COM	58500P107	59	5,526	SH	SOLE	1
MEDQUIST, INC.	COM	584949101	77	4,793	SH	SOLE	1
MEDTRONIC, INC.	COM	585055106	25494	524,470	SH	SOLE	1
MELLON FINANCIAL CORPORATION	COM	58551A108	6730	209,580	SH	SOLE	1
MELLON FINL CORP	COM	58551A108	9835	306,300	SH	DEFINED	2
MEMBERWORKS INCORPORATED	COM	586002107	86	3,156	SH	SOLE	1
MEMC ELECTR MATLS INC	COM	552715104	2169	225,500	SH	DEFINED	2
MEMC ELECTRONIC MATERIALS, INC	COM	552715104	4	440	SH	SOLE	1
MENS WEARHOUSE, INC.	COM	587118100	410	16,397	SH	SOLE	1
MENTOR CORP.	COM	587188103	462	19,191	SH	SOLE	1
MENTOR GRAPHICS CORP.	COM	587200106	1871	128,713	SH	SOLE	1
MERCANTILE BANK CORP	COM	587376104	103	2,830	SH	SOLE	1
MERCANTILE BANKSHARES CORP.	COM	587405101	5221	114,549	SH	SOLE	1
MERCHANTS BANCSHARES	COM	588448100	57	1,883	SH	SOLE	1
MERCK & CO., INC.	COM	589331107	45316	980,870	SH	SOLE	1
MERCK + CO INC	COM	589331107	10035	217,200	SH	DEFINED	2
MERCURY COMPUTER SYSTEMS INC	COM	589378108	247	9,920	SH	SOLE	1
MERCURY GENERAL CORP	COM	589400100	19	415	SH	SOLE	1
MERCURY INTERACTIVE CORP.	COM	589405109	2306	47,409	SH	SOLE	1
MERCURY INTERACTIVE CP COM	COM	589405109	12239	251618	SH	SOLE	3
MEREDITH CORP	COM	589433101	1093	22,391	SH	SOLE	1
MERIDIAN BIOSCIENCE INC	COM	589584101	48	4,611	SH	SOLE	1
MERIDIAN RESOURCE CORP	COM	58977Q109	98	16,525	SH	SOLE	1
MERISTAR HOSPITALITY CORP.	COM	58984Y103	175	26,934	SH	SOLE	1
MERIT MED SYS INC	COM	589889104	233	10,460	SH	SOLE	1
MERIT MED SYS INC COM	COM	589889104	4568	205198	SH	SOLE	3
MERITAGE CORPORATION	COM	59001A102	282	4,247	SH	SOLE	1
MERRILL LYNCH & CO., INC.	COM	590188108	26186	446,480	SH	SOLE	1
MERRILL LYNCH + CO INC	COM	590188108	20466	348,950	SH	DEFINED	2
MESA AIRLINES, INC.	COM	590479101	155	12,368	SH	SOLE	1
MESA AIRLS INC	COM	590479101	9993	798200	SH	SOLE	3
MESTEK, INC.	COM	590829107	27	1,416	SH	SOLE	1
METAL MGMT INC COM NEW	COM	591097209	2788	75500	SH	SOLE	3
METALS USA INC	COM	591324207	256	25,375	SH	SOLE	1
METHANEX CORPORATION	COM	59151K108	2635	234,400	SH	OTHER	1
METHODE ELECTRONICS, INC.	COM	591520200	194	15,854	SH	SOLE	1
METLIFE, INC.	COM	59156R108	11298	335,550	SH	SOLE	1
METRIS COMPANIES INC	COM	591598107	59	13,307	SH	SOLE	1

MEADWESTVACO CORP		313,400	
MEDALLION FINANCIAL CORP.	6,540		
MEDAREX INC	34,581		
MEDCO HEALTH SOLUTIONS INC	119,427		
MEDCO HEALTH SOLUTIONS INC		2,946	
MEDIA GENERAL, INC. CLASS A	33,795		
MEDIACOM COMMUNICATI	23,799		
MEDICAL ACTION IND INC	3,639		
MEDICAL STAFFING NETWORK HOLDINGS	5,129		
MEDICINES CO		124,900	
MEDICINES COMPANY	19,566		
MEDICIS PHARMACEUTIC	518		
MEDICIS PHARMACEUTICAL CL A NE	768950	32406	
MEDIMMUNE INC		80,000	
MEDIMMUNE, INC.	131,590		
MEDIS TECHNOLOGIES LTD	5,526		
MEDQUIST, INC.	4,793		
MEDTRONIC, INC.	524,470		
MELLON FINANCIAL CORPORATION	209,580		
MELLON FINL CORP		306,300	
MEMBERWORKS INCORPORATED	3,156		
MEMC ELECTR MATLS INC		225,500	
MEMC ELECTRONIC MATERIALS, INC	440		
MENS WEARHOUSE, INC.	16,397		

MENTOR CORP.	19,191		
MENTOR GRAPHICS CORP.	128,713		
MERCANTILE BANK CORP	2,830		
MERCANTILE BANKSHARES CORP.	114,549		
MERCHANTS BANCSHARES	1,883		
MERCK & CO., INC.	980,870		
MERCK + CO INC		217,200	
MERCURY COMPUTER SYSTEMS INC	9,920		
MERCURY GENERAL CORP	415		
MERCURY INTERACTIVE CORP.	47,409		
MERCURY INTERACTIVE CP COM	229300		22318
MEREDITH CORP	22,391		
MERIDIAN BIOSCIENCE INC	4,611		
MERIDIAN RESOURCE CORP	16,525		
MERISTAR HOSPITALITY CORP.	26,934		
MERIT MED SYS INC	10,460		
MERIT MED SYS INC COM	205198		
MERITAGE CORPORATION	4,247		
MERRILL LYNCH & CO., INC.	446,480		
MERRILL LYNCH + CO INC		348,950	
MESA AIRLINES, INC.	12,368		
MESA AIRLS INC	789400		8800
MESTEK, INC.	1,416		
METAL MGMT INC COM NEW	75500		
METALS USA INC	25,375		
METHANEX CORPORATION	0	234,400	
METHODE ELECTRONICS, INC.	15,854		
METLIFE, INC.	335,550		
METRIS COMPANIES INC	13,307		

METRO ONE TELECOMMUNICATIONS	COM	59163F105	22	8,723	SH	SOLE	1
METRO-GOLDWYN-MAYER	COM	591610100	24	1,387	SH	SOLE	1
METROLOGIC INSTRUMENTS INC	COM	591676101	92	3,404	SH	SOLE	1
METTLER-TOLEDO INTERNATIONAL	COM	592688105	429	10,153	SH	SOLE	1
MFS Municipal Inc	COM	552738106	135	17,700	SH	DEFINED	4
MGE ENERGY INC	COM	55277P104	262	8,334	SH	SOLE	1
MGI PHARMA INC	COM	552880106	609	14,809	SH	SOLE	1
MGI PHARMA INC	COM	552880106	1235	30,000	SH	DEFINED	2
MGI PHARMA INC COM	COM	552880106	10061	244500	SH	Sole	3
MGIC INVESTMENT CORP.	COM	552848103	2587	45,430	SH	SOLE	1
MGM GRAND INC	COM	552953101	47	1,251	SH	SOLE	1
MICHAELS STORES, INC.	COM	594087108	4265	96,495	SH	SOLE	1
MICREL, INC.	COM	594793101	2450	157,447	SH	SOLE	1
MICRO THERAPEUTICS INC	COM	59500W100	15	4,649	SH	SOLE	1
MICROCHIP TECHNOLOGY COM	COM	595017104	6585	197400	SH	Sole	3
MICROCHIP TECHNOLOGY, INC.	COM	595017104	10398	311,610	SH	SOLE	1
MICROMUSE INC	COM	595094103	177	25,670	SH	SOLE	1
MICRON TECHNOLOGY, INC.	COM	595112103	3698	274,553	SH	SOLE	1
MICROS SYSTEMS, INC.	COM	594901100	335	7,722	SH	SOLE	1
MICROSEMI CORP COM	COM	595137100	36087	1468156	SH	Sole	3
MICROSEMI CORP.	COM	595137100	336	13,692	SH	SOLE	1
Microsoft Corp	COM	594918104	2,053	75,000	SH	DEFINED	4
MICROSOFT CORP	COM	594918104	47356	1,719,566	SH	DEFINED	2
MICROSOFT CORP.	COM	594918104	211441	7,725,300	SH	SOLE	1
MICROSTRATEGY INC	COM	594972408	263	5,007	SH	SOLE	1
MID ATLANTIC MED SERVICES, INC	COM	59523C107	3767	58,138	SH	SOLE	1
MID STATE BANCSHARES	COM	595440108	280	11,010	SH	SOLE	1
MID-AMERICA APT. COMMUNITIES	COM	59522J103	253	7,543	SH	SOLE	1
MIDAS, INC.	COM	595626102	94	6,577	SH	SOLE	1
MIDDLESEX WATER CO	COM	596680108	102	5,014	SH	SOLE	1
MIDLAND CO COM	COM	597486109	79	3,341	SH	SOLE	1
MIDWAY GAMES INC.	COM	598148104	47	12,168	SH	SOLE	1
MIDWEST BANC HOLDINGS INC.	COM	598251106	112	5,020	SH	SOLE	1
MILACRON, INC.	COM	598709103	66	15,873	SH	SOLE	1
MILLENNIUM CHEMICALS INC.	COM	599903101	11445	902,579	SH	SOLE	1
MILLENNIUM PHARMACEUTICALS	COM	599902103	4574	245,000	SH	DEFINED	2
MILLENNIUM PHARMACEUTICALS, IN	COM	599902103	9017	483,511	SH	SOLE	1
MILLER HERMAN INC	COM	600544100	997	41,100	SH	DEFINED	2
MILLIPORE CORP.	COM	601073109	950	22,068	SH	SOLE	1
MILLS CORP COM	COM	601148109	2143	48700	SH	Sole	3
MILLS CORP.	COM	601148109	28	628	SH	SOLE	1
MIM CORP	COM	553044108	73	10,412	SH	SOLE	1
MINAS BUENAVENTURA-SPON ADR	COM	204448104	1577	55,760	SH	SOLE	1
MINDSPEED TECHNOLOGIES INC	COM	602682106	290	42,279	SH	SOLE	1
MINE SAFETY APPLIANCES CO.	COM	602720104	235	2,961	SH	SOLE	1
MINERALS TECHNOLOGIES, INC.	COM	603158106	2201	37,153	SH	SOLE	1
MISSION WEST PROPERTIES	COM	605203108	95	7,332	SH	SOLE	1
MKS INSTRUMENTS, INC.	COM	55306N104	356	12,273	SH	SOLE	1
MOBILE MINI	COM	60740F105	3759	190600	SH	Sole	3
MOBILE MINI INC.	COM	60740F105	123	6,218	SH	SOLE	1
MOBILE TELESYSTEMS-SP ADR	COM	607409109	2736	33,045	SH	SOLE	1
MOBIUS MANAGEMENT SYSTEMS	COM	606925105	43	3,384	SH	SOLE	1
MODEM MEDIA POPPE TYSN CL A	COM	607533106	1797	220000	SH	Sole	3

METRO ONE TELECOMMUNICATIONS	8,723		
METRO-GOLDWYN-MAYER	1,387		
METROLOGIC INSTRUMENTS INC	3,404		
METTLER-TOLEDO INTERNATIONAL	10,153		
MFS Municipal Inc	17,700		
MGE ENERGY INC	8,334		
MGI PHARMA INC	14,809		
MGI PHARMA INC		30,000	
MGI PHARMA INC COM	239900	4600	
MGIC INVESTMENT CORP.	45,430		
MGM GRAND INC	1,251		
MICHAELS STORES, INC.	96,495		
MICREL, INC.	157,447		
MICRO THERAPEUTICS INC	4,649		
MICROCHIP TECHNOLOGY COM	188400	9000	
MICROCHIP TECHNOLOGY, INC.	311,610		
MICROMUSE INC	25,670		
MICRON TECHNOLOGY, INC.	274,553		
MICROS SYSTEMS, INC.	7,722		
MICROSEMI CORP COM	1434100	34056	
MICROSEMI CORP.	13,692		
Microsoft Corp	75,000		
MICROSOFT CORP		1,719,566	
MICROSOFT CORP.	7,725,300		

MICROSTRATEGY INC	5,007	
MID ATLANTIC MED SERVICES, INC	58,138	
MID STATE BANCSHARES	11,010	
MID-AMERICA APT. COMMUNITIES	7,543	
MIDAS, INC.	6,577	
MIDDLESEX WATER CO	5,014	
MIDLAND CO COM	3,341	
MIDWAY GAMES INC.	12,168	
MIDWEST BANC HOLDINGS INC.	5,020	
MILACRON, INC.	15,873	
MILLENNIUM CHEMICALS INC.	902,579	
MILLENNIUM PHARMACEUTICALS		245,000
MILLENNIUM PHARMACEUTICALS, IN	483,511	
MILLER HERMAN INC		41,100
MILLIPORE CORP.	22,068	
MILLS CORP COM	48700	
MILLS CORP.	628	
MIM CORP	10,412	
MINAS BUENAVENTURA-SPON ADR	55,760	
MINDSPEED TECHNOLOGIES INC	42,279	
MINE SAFETY APPLIANCES CO.	2,961	
MINERALS TECHNOLOGIES, INC.	37,153	
MISSION WEST PROPERTIES	7,332	
MKS INSTRUMENTS, INC.	12,273	
MOBILE MINI	190600	
MOBILE MINI INC.	6,218	
MOBILE TELESYSTEMS-SP ADR	33,045	
MOBIUS MANAGEMENT SYSTEMS	3,384	
MODEM MEDIA POPPE TYSN CL A	220000	

MODINE MANUFACTURING CO.	COM	607828100	1613	59,780	SH	SOLE	1
MODTECH HLDGS INC	COM	60783C100	31	3,640	SH	SOLE	1
MOHAWK INDUSTRIES, INC.	COM	608190104	6737	95,504	SH	SOLE	1
MOLECULAR DEVICES CORP.	COM	60851C107	123	6,453	SH	SOLE	1
MOLEX, INC.	COM	608554101	3277	93,934	SH	SOLE	1
MONACO COACH CORP	COM	60886R103	287	12,051	SH	SOLE	1
MONDAVI, ROBERT CORP. CLASS A	COM	609200100	171	4,410	SH	SOLE	1
MONOLITHIC SYS TECHNOL	COM	609842109	91	10,567	SH	SOLE	1
MONRO MUFFLER BRAKE IN	COM	610236101	88	4,432	SH	SOLE	1
MONSANTO CO	COM	61166W101	3393	117,908	SH	SOLE	1
MONSANTO CO NEW	COM	61166W101	9351	324,900	SH	DEFINED	2
MONSTER WORLDWIDE INC	COM	611742107	1113	50,694	SH	SOLE	1
MONSTER WORLDWIDE INC	COM	611742107	3696	168,300	SH	DEFINED	2
MONSTER WORLDWIDE INC COM	COM	611742107	5275	240200	SH	Sole	3
MONTPELIER RE HOLDINGS LTD	COM	G62185106	1424	38,800	SH	DEFINED	2
MONY GROUP, INC.	COM	615337102	2124	67,877	SH	SOLE	1
MOODY'S CORP.	COM	615369105	4053	66,937	SH	SOLE	1
MOOG INC.	COM	615394202	355	7,193	SH	SOLE	1
MORGAN STANLEY	COM	617446448	27437	474,110	SH	SOLE	1
MORGAN STANLEY	COM	617446448	31317	541,165	SH	DEFINED	2
MORGAN STANLEY DEAN WITTER & C REPO	COM	568427108	50	2,655	SH	SOLE	1
MOTHERS WK INC	COM	619903107	47	1,929	SH	SOLE	1
MOTOROLA INC	COM	620076109	17195	1,222,100	SH	DEFINED	2
MOTOROLA, INC.	COM	620076109	17973	1,283,790	SH	SOLE	1
MOVADO GROUP, INC.	COM	624580106	100	3,541	SH	SOLE	1
MOVIE GALLERY, INC.	COM	624581104	212	11,357	SH	SOLE	1
MPS GROUP INC	COM	553409103	1804	192,925	SH	SOLE	1
MPS GROUP INC COM	COM	553409103	29850	3192472	SH	Sole	3
MRO SOFTWARE	COM	55347W105	122	9,007	SH	SOLE	1
MRV COMMUNICATIONS, INC.	COM	553477100	184	48,954	SH	SOLE	1
MSC INDUSTRIAL DIRECT CO.	COM	553530106	11	418	SH	SOLE	1
MSC SOFTWARE CORPORATION	COM	553531104	106	11,245	SH	SOLE	1
M-SYSTEMS FLASH DISK PIONEER	COM	M7061C100	411	23,800	SH	SOLE	1
MTC TECHNOLOGIES INC	COM	55377A106	87	2,695	SH	SOLE	1
MTC TECHNOLOGIES INC COM	COM	55377A106	3203	99400	SH	Sole	3
MTR GAMING GROUP INC	COM	553769100	110	10,689	SH	SOLE	1
MTS SYSTEMS CORP.	COM	553777103	189	9,831	SH	SOLE	1
MUELLER INDUSTRIES, INC.	COM	624756102	555	16,154	SH	SOLE	1
MULTIMEDIA GAMES INC	COM	625453105	205	4,986	SH	SOLE	1
MULTIMEDIA GAMES INC COM	COM	625453105	3128	76100	SH	Sole	3
Municipal High Income Fund	COM	626214100	764	98,900	SH	DEFINED	4
MUNICIPAL MORTGAGE & EQUITY	COM	62624B101	1309	52,900	SH	SOLE	1
MURPHY OIL CORP.	COM	626717102	8606	131,776	SH	SOLE	1
MUTUALFIRST FINANCIAL INC	COM	62845B104	52	2,072	SH	SOLE	1
MYERS INDUSTRIES, INC.	COM	628464109	109	9,014	SH	SOLE	1
MYKROLIS CORP	COM	62852P103	244	15,200	SH	SOLE	1
MYLAN LABORATORIES INC.	COM	628530107	9791	387,627	SH	SOLE	1
MYLAN LABS INC	COM	628530107	2028	80,300	SH	DEFINED	2
MYLAN LABS INC COM	COM	628530107	11402	451400	SH	Sole	3
MYRIAD GENETICS INC	COM	62855J104	163	12,679	SH	SOLE	1
NABI BIOPHARMACEUTICALS	COM	629519109	268	21,120	SH	SOLE	1
NABORS INDUSTRIES LTD	COM	G6359F103	3046	73,390	SH	SOLE	1
NABORS INDUSTRIES LTD	COM	G6359F103	4140	99,765	SH	DEFINED	2

MODINE MANUFACTURING CO.	59,780		
MODTECH HLDGS INC	3,640		
MOHAWK INDUSTRIES, INC.	95,504		
MOLECULAR DEVICES CORP.	6,453		
MOLEX, INC.	93,934		
MONACO COACH CORP	12,051		
MONDAVI, ROBERT CORP. CLASS A	4,410		
MONOLITHIC SYS TECHNOL	10,567		
MONRO MUFFLER BRAKE IN	4,432		
MONSANTO CO	117,908		
MONSANTO CO NEW		324,900	
MONSTER WORLDWIDE INC	50,694		
MONSTER WORLDWIDE INC		168,300	
MONSTER WORLDWIDE INC COM	229600	10600	
MONTPELIER RE HOLDINGS LTD		38,800	
MONY GROUP, INC.	67,877		
MOODY'S CORP.	66,937		
MOOG INC.	7,193		
MORGAN STANLEY	474,110		
MORGAN STANLEY		541,165	
MORGAN STANLEY DEAN WITTER & C REPO	2,655		
MOTHERS WK INC	1,929		
MOTOROLA INC		1,222,100	
MOTOROLA, INC.	1,283,790		

MOVADO GROUP, INC.	3,541		
MOVIE GALLERY, INC.	11,357		
MPS GROUP INC	192,925		
MPS GROUP INC COM	3116100		76372
MRO SOFTWARE	9,007		
MRV COMMUNICATIONS, INC.	48,954		
MSC INDUSTRIAL DIRECT CO.	418		
MSC SOFTWARE CORPORATION	11,245		
M-SYSTEMS FLASH DISK PIONEER	23,800		
MTC TECHNOLOGIES INC	2,695		
MTC TECHNOLOGIES INC COM	99400		
MTR GAMING GROUP INC	10,689		
MTS SYSTEMS CORP.	9,831		
MUELLER INDUSTRIES, INC.	16,154		
MULTIMEDIA GAMES INC	4,986		
MULTIMEDIA GAMES INC COM	76100		
Municipal High Income Fund	98,900		
MUNICIPAL MORTGAGE & EQUITY	52,900		
MURPHY OIL CORP.	131,776		
MUTUALFIRST FINANCIAL INC	2,072		
MYERS INDUSTRIES, INC.	9,014		
MYKROLIS CORP	15,200		
MYLAN LABORATORIES INC.	387,627		
MYLAN LABS INC		80,300	
MYLAN LABS INC COM	432400		19000
MYRIAD GENETICS INC	12,679		
NABI BIOPHARMACEUTICALS	21,120		
NABORS INDUSTRIES LTD	73,390		
NABORS INDUSTRIES LTD		99,765	

NACCO INDUSTRIES, INC. CLASS A	COM	629579103	193	2,159	SH	SOLE	1
NAM TAI ELECTRS(F)	COM	629865205	20230	720450	SH	Sole	3
NANOMETRICS INC COM	COM	630077105	3086	209800	SH	Sole	3
NARA BANCORP INC	COM	63080P105	121	4,380	SH	SOLE	1
NASB FINL INC	COM	628968109	60	1,438	SH	SOLE	1
NASDAQ-100 SHARES	COM	631100104	9450	259,200	SH	SOLE	1
NASHFINCH CO.	COM	631158102	119	5,341	SH	SOLE	1
NASSDA CORP	COM	63172M101	46	6,346	SH	SOLE	1
NATIONAL BANKSHARES INC/VA	COM	634865109	84	1,703	SH	SOLE	1
NATIONAL BEVERAGE CORP.	COM	635017106	28	1,696	SH	SOLE	1
NATIONAL CITY CORP.	COM	635405103	10117	298,080	SH	SOLE	1
NATIONAL COMMERCE BANCORP.	COM	63545P104	8042	294,801	SH	SOLE	1
NATIONAL DATA CORP.	COM	639480102	422	16,453	SH	SOLE	1
NATIONAL FUEL GAS CO.	COM	636180101	5485	224,419	SH	SOLE	1
NATIONAL HEALTH INVESTORS, INC	COM	63633D104	262	10,514	SH	SOLE	1
NATIONAL HEALTH REALTY	COM	635905102	57	2,914	SH	SOLE	1
NATIONAL HEALTHCARE CORP	COM	635906100	61	3,059	SH	SOLE	1
NATIONAL INSTRS CORP COM	COM	636518102	28069	617302	SH	Sole	3
NATIONAL INSTRUMENTS CORP.	COM	636518102	3388	74,521	SH	SOLE	1
NATIONAL PENN BANCSHARES, INC.	COM	637138108	328	10,210	SH	SOLE	1
NATIONAL PRESTO INDUSTRIES	COM	637215104	80	2,204	SH	SOLE	1
NATIONAL PROCESSING INC	COM	637229105	85	3,627	SH	SOLE	1
NATIONAL SEMICONDUCTOR COM	COM	637640103	556	14100	SH	Sole	3
NATIONAL SEMICONDUCTOR CORP.	COM	637640103	4978	126,318	SH	SOLE	1
NATIONAL WESTERN LIFE INS. CO. CLASS	COM	638522102	157	1,012	SH	SOLE	1
NATIONAL-OILWELL, INC.	COM	637071101	4594	205,470	SH	SOLE	1
NATIONWIDE FINANCIAL	COM	638612101	32	974	SH	SOLE	1
NATIONWIDE HEALTH PPTY COM	COM	638620104	1912	97800	SH	Sole	3
NATIONWIDE HEALTH PROPERTIES	COM	638620104	539	27,591	SH	SOLE	1
NATURES SUNSHINE PRODUCTS, INC	COM	639027101	39	4,598	SH	SOLE	1
NAUTILUS GROUP INC	COM	63910B102	188	13,385	SH	SOLE	1
NAVIGANT CONSULTING CO.	COM	63935N107	396	20,976	SH	SOLE	1
NAVIGANT INTERNATIONAL, INC.	COM	63935R108	82	5,907	SH	SOLE	1
NAVIGATORS GROUP INC	COM	638904102	84	2,714	SH	SOLE	1
NAVIGATORS GROUP INC COM	COM	638904102	559	18100	SH	Sole	3
NAVISTAR INTERNATIONAL CORP.	COM	63934E108	1475	30,810	SH	SOLE	1
NBC CAPITAL CORP	COM	628729105	84	3,140	SH	SOLE	1
NBT BANCORP, INC.	COM	628778102	326	15,212	SH	SOLE	1
NBTY INC COM	COM	628782104	17924	667308	SH	Sole	3
NBTY, INC.	COM	628782104	652	24,267	SH	SOLE	1
NCI BUILDING SYSTEMS, INC.	COM	628852105	210	8,790	SH	SOLE	1
NCO GROUP, INC.	COM	628858102	194	8,522	SH	SOLE	1
NCR CORP.	COM	62886E108	1648	42,478	SH	SOLE	1
NECTAR THERAPEUTICS	COM	640268108	302	22,200	SH	SOLE	1
NEIGHBORCARE INC	COM	64015Y104	223	11,312	SH	SOLE	1
NEIMAN MARCUS GROUP INC CL A	COM	640204202	3763	70,116	SH	SOLE	1
NELNET INC	COM	64031N108	1277	57,000	SH	DEFINED	2
NEOPHARM INC	COM	640475505	39	3,665	SH	SOLE	1
NEOPHARM INC	COM	640919106	111	6,114	SH	SOLE	1
NEOSE TECHNOLOGIES, INC.	COM	640522108	70	7,568	SH	SOLE	1
NEOWARE SYSTEMS INC	COM	64065P102	101	7,341	SH	SOLE	1
NET2PHONE, INC.	COM	64108N106	97	14,297	SH	SOLE	1
NETBANK INC	COM	640933107	303	22,711	SH	SOLE	1

NACCO INDUSTRIES, INC. CLASS A	2,159	
NAM TAI ELECTRS(F)	693740	26710
NANOMETRICS INC COM	209800	
NARA BANCORP INC	4,380	
NASB FINL INC	1,438	
NASDAQ-100 SHARES	259,200	
NASHFINCH CO.	5,341	
NASSDA CORP	6,346	
NATIONAL BANKSHARES INC/VA	1,703	
NATIONAL BEVERAGE CORP.	1,696	
NATIONAL CITY CORP.	298,080	
NATIONAL COMMERCE BANCORP.	294,801	
NATIONAL DATA CORP.	16,453	
NATIONAL FUEL GAS CO.	224,419	
NATIONAL HEALTH INVESTORS, INC	10,514	
NATIONAL HEALTH REALTY	2,914	
NATIONAL HEALTHCARE CORP	3,059	
NATIONAL INSTRS CORP COM	591300	26002
NATIONAL INSTRUMENTS CORP.	74,521	
NATIONAL PENN BANCSHARES, INC.	10,210	
NATIONAL PRESTO INDUSTRIES	2,204	
NATIONAL PROCESSING INC	3,627	
NATIONAL SEMICONDUCTOR COM	14100	
NATIONAL SEMICONDUCTOR CORP.	126,318	

NATIONAL WESTERN LIFE INS. CO. CLASS	1,012	
NATIONAL-OILWELL, INC.	205,470	
NATIONWIDE FINANCIAL	974	
NATIONWIDE HEALTH PPTY COM	97800	
NATIONWIDE HEALTH PROPERTIES	27,591	
NATURES SUNSHINE PRODUCTS, INC	4,598	
NAUTILUS GROUP INC	13,385	
NAVIGANT CONSULTING CO.	20,976	
NAVIGANT INTERNATIONAL, INC.	5,907	
NAVIGATORS GROUP INC	2,714	
NAVIGATORS GROUP INC COM	18100	
NAVISTAR INTERNATIONAL CORP.	30,810	
NBC CAPITAL CORP	3,140	
NBT BANCORP, INC.	15,212	
NBTY INC COM	632400	34908
NBTY, INC.	24,267	
NCI BUILDING SYSTEMS, INC.	8,790	
NCO GROUP, INC.	8,522	
NCR CORP.	42,478	
NECTAR THERAPEUTICS	22,200	
NEIGHBORCARE INC	11,312	
NEIMAN MARCUS GROUP INC CL A	70,116	
NELNET INC		57,000
NEOFORMA INC	3,665	
NEOPHARM INC	6,114	
NEOSE TECHNOLOGIES, INC.	7,568	
NEOWARE SYSTEMS INC	7,341	
NET2PHONE, INC.	14,297	
NETBANK INC	22,711	

NETEGRITY, INC.	COM	64110P107	122	11,999	SH	SOLE	1
NETFLIX COM INC COM	COM	64110L106	21962	401574	SH	Sole	3
NETFLIX.COM INC	COM	64110L106	275	5,023	SH	SOLE	1
NETGEAR INC	COM	64111Q104	3026	189,225	SH	SOLE	1
NETIQ CORP.	COM	64115P102	332	25,049	SH	SOLE	1
NETRATINGS INC	COM	64116M108	54	4,732	SH	SOLE	1
NETSCOUT SYSTEMS INC	COM	64115T104	69	9,032	SH	SOLE	1
NETSCREEN TECHNOLOGIES COM	COM	64117V107	25202	1018274	SH	Sole	3
NETSCREEN TECHNOLOGIES INC	COM	64117V107	64	2,594	SH	SOLE	1
NETSCREEN TECHNOLOGIES INS	COM	64117V107	9952	402,100	SH	DEFINED	2
NETWORK APPLIANCE INC	COM	64120L104	1267	61,700	SH	DEFINED	2
NETWORK APPLIANCE, INC.	COM	64120L104	3737	182,806	SH	SOLE	1
Network Associates Inc	COM	640938106	752	50,000	SH	DEFINED	4
NETWORK EQUIPMENT TECH.	COM	641208103	117	10,621	SH	SOLE	1
NETWORKS ASSOCIATES, INC.	COM	640938106	3498	232,576	SH	SOLE	1
NEUROCRINE BIOSCIENCES INC	COM	64125C109	3392	62,200	SH	DEFINED	2
NEUROCRINE BIOSCIENCES, INC.	COM	64125C109	31	568	SH	SOLE	1
NEW CENTURY FINANCIAL CORP	COM	64352D101	529	13,345	SH	SOLE	1
NEW ENGLAND BUSINESS SERVICE	COM	643872104	140	4,740	SH	SOLE	1
NEW JERSEY RESOURCES CORP.	COM	646025106	490	12,729	SH	SOLE	1
NEW PLAN EXCEL REALTY TRUST	COM	648053106	7417	300,650	SH	SOLE	1
NEW YORK COMMUNITY BANCORP INC	COM	649445103	10549	277,232	SH	SOLE	1
NEW YORK TIMES CO. CLASS A	COM	650111107	3214	67,263	SH	SOLE	1
NEWCASTLE INVESTMENT CORP	COM	65105M108	349	12,868	SH	SOLE	1
NEWELL RUBBERMAID, INC.	COM	651229106	2828	124,200	SH	SOLE	1
NEWFIELD EXPLORATION	COM	651290108	36	802	SH	SOLE	1
NEWFOCUS, INC.	COM	644383101	132	26,362	SH	SOLE	1
NEWMONT MINING CORP HLDG CO	COM	651639106	9230	189,870	SH	SOLE	1
NEWPARK RESOURCES, INC.	COM	651718504	163	34,067	SH	SOLE	1
NEWPORT CORP	COM	651824104	1222	73,545	SH	SOLE	1
NEWS CORP LTD	COM	652487802	654	21,636	SH	DEFINED	2
NEWS CORP LTD ADR	COM	652487802		2	SH	SOLE	1
NEWS CORP., LTD. SPON-ADR	COM	652487703	10115	280,200	SH	SOLE	1
NEWTEK BUSINESS SERVICES INC	COM	652526104	7011	1,010,284	SH	SOLE	1
NEXEN	COM	65334H102	3413	94,000	SH	OTHER	1
NEXTEL COMMUNICATIONS CL A	COM	65332V103	2618	93300	SH	Sole	3
NEXTEL COMMUNICATIONS INC	COM	65332V103	34721	1,363,100	SH	DEFINED	2
NEXTEL COMMUNICATIONS, INC. CLASS A	COM	65332V103	51113	1,821,570	SH	SOLE	1
NEXTEL PARTNERS INC	COM	65333F107	693	51,559	SH	SOLE	1
NIC INC	COM	62914B100	111	13,827	SH	SOLE	1
NICOR, INC.	COM	654086107	8716	256,045	SH	SOLE	1
NII HOLDINGS INC-CL B	COM	62913F201	466	6,244	SH	SOLE	1
NIKE INC CLASS B	COM	654106103	161	2,350	SH	DEFINED	2
NIKE, INC. CLASS B	COM	654106103	7987	116,660	SH	SOLE	1
NISOURCE, INC.	COM	65473P105	3193	145,517	SH	SOLE	1
NITCHES INC	COM	65476M109	57	14,001	SH	SOLE	1
NL INDUSTRIES, INC.	COM	629156407	40	3,447	SH	SOLE	1
NN INC	COM	629337106	63	5,003	SH	SOLE	1
NOBLE CORPORATION	COM	665422100	2078	58,090	SH	SOLE	1
NOBLE ENERGYINC	COM	655044105	3629	81,670	SH	SOLE	1
NOKIA CORP	COM	654902204	5916	348,000	SH	DEFINED	2
NOKIA CORP (ADR)	COM	654902204	840	49400	SH	Sole	3
NOLAND CO	COM	655286102	13	305	SH	SOLE	1

NETEGRITY, INC.	11,999	
NETFLIX COM INC COM	386100	15474
NETFLIX.COM INC	5,023	
NETGEAR INC	189,225	
NETIQ CORP.	25,049	
NETRATINGS INC	4,732	
NETSCOUT SYSTEMS INC	9,032	
NETSCREEN TECHNOLOGIES COM	973100	45174
NETSCREEN TECHNOLOGIES INC	2,594	
NETSCREEN TECHNOLOGIES INS		402,100
NETWORK APPLIANCE INC		61,700
NETWORK APPLIANCE, INC.	182,806	
Network Associates Inc	50,000	
NETWORK EQUIPMENT TECH.	10,621	
NETWORKS ASSOCIATES, INC.	232,576	
NEUROCRINE BIOSCIENCES INC		62,200
NEUROCRINE BIOSCIENCES, INC.	568	
NEW CENTURY FINANCIAL CORP	13,345	
NEW ENGLAND BUSINESS SERVICE	4,740	
NEW JERSEY RESOURCES CORP.	12,729	
NEW PLAN EXCEL REALTY TRUST	300,650	
NEW YORK COMMUNITY BANCORP INC	277,232	
NEW YORK TIMES CO. CLASS A	67,263	
NEWCASTLE INVESTMENT CORP	12,868	

NEWELL RUBBERMAID, INC.	124,200	
NEWFIELD EXPLORATION	802	
NEWFOCUS, INC.	26,362	
NEWMONT MINING CORP HLDG CO	189,870	
NEWPARK RESOURCES, INC.	34,067	
NEWPORT CORP	73,545	
NEWS CORP LTD		21,636
NEWS CORP LTD ADR	2	
NEWS CORP., LTD. SPON-ADR	280,200	
NEWTEK BUSINESS SERVICES INC	1,010,284	
NEXEN	0	94,000
NEXTEL COMMUNICATIONS CL A	93300	
NEXTEL COMMUNICATIONS INC		1,363,100
NEXTEL COMMUNICATIONS, INC. CLASS A	1,821,570	
NEXTEL PARTNERS INC	51,559	
NIC INC	13,827	
NICOR, INC.	256,045	
NII HOLDINGS INC-CL B	6,244	
NIKE INC CLASS B		2,350
NIKE, INC. CLASS B	116,660	
NISOURCE, INC.	145,517	
NITCHES INC	14,001	
NL INDUSTRIES, INC.	3,447	
NN INC	5,003	
NOBLE CORPORATION	58,090	
NOBLE ENERGYINC	81,670	
NOKIA CORP		348,000
NOKIA CORP (ADR)	49400	
NOLAND CO	305	

NORDSON CORP.	COM	655663102	2086	60,284	SH	SOLE	1
NORDSTROM INC COM	COM	655664100	11878	346300	SH	Sole	3
NORDSTROM, INC.	COM	655664100	2100	61,227	SH	SOLE	1
NORFOLK SOUTHERN CORP.	COM	655844108	5168	218,506	SH	SOLE	1
NORTEL NETWORKS CORP	COM	656568102	11	2,680	SH	DEFINED	2
NORTH COAST ENERGY INC	COM	658649702	11	1,024	SH	SOLE	1
NORTH FORK BANCORPORATION INC.	COM	659424105	2772	68,487	SH	SOLE	1
NORTH PITTSBURGH SYSTEMS	COM	661562108	137	7,042	SH	SOLE	1
NORTHEAST UTILITIES	COM	664397106	3882	192,448	SH	SOLE	1
NORTHERN STATES FINL CORP	COM	665751103	39	1,361	SH	SOLE	1
NORTHERN TRUST CORP.	COM	665859104	4577	98,903	SH	SOLE	1
NORTHROP GRUMMAN CORP	COM	666807102	16003	167,400	SH	DEFINED	2
NORTHROP GRUMMAN CORP.	COM	666807102	8184	85,610	SH	SOLE	1
NORTHWEST AIRLINES CORP CL-A	COM	667280101	363	28,727	SH	SOLE	1
NORTHWEST BANCORP INC.	COM	667328108	110	5,168	SH	SOLE	1
NORTHWEST NATURAL GAS CO.	COM	667655104	370	12,042	SH	SOLE	1
NOVASTAR FINL INC	COM	669947400	4596	106,985	SH	SOLE	1
NOVELL, INC .	COM	670006105	1772	168,303	SH	SOLE	1
NOVELLUS SYS INC	COM	670008101	6560	156,000	SH	DEFINED	2
NOVELLUS SYS INC COM	COM	670008101	7556	179700	SH	Sole	3
NOVELLUS SYSTEMS, INC.	COM	670008101	3370	80,141	SH	SOLE	1
NOVEN PHARMACEUTICALS, INC.	COM	670009109	144	9,499	SH	SOLE	1
NOVOSTE CORPORATION	COM	67010C100	37	7,664	SH	SOLE	1
NPS PHARMACEUTICALS INC.	COM	62936P103	426	13,887	SH	SOLE	1
NS GROUP, INC.	COM	628916108	67	6,879	SH	SOLE	1
NSTAR	COM	67019E107	3701	76,301	SH	SOLE	1
NTL INC	COM	62940M104	393	5,632	SH	SOLE	1
NU SKIN ENTERPRISES, INC. CLASS A	COM	67018T105	223	13,030	SH	SOLE	1
NUANCE COMMUNICATIONS, INC.	COM	669967101	20	2,601	SH	SOLE	1
NUCOR CORP.	COM	670346105	1980	35,360	SH	SOLE	1
NUEVO ENERGY CO.	COM	670509108	199	8,228	SH	SOLE	1
NUI CORPORATION	COM	629431107	121	7,518	SH	SOLE	1
NUTRACEUTICAL INTL CP COM	COM	67060Y101	2233	202600	SH	Sole	3
NUVEEN INVESTMENTS INC	COM	67090F106	10	385	SH	SOLE	1
NUVELO INC	COM	67072M103	138	39,388	SH	SOLE	1
NUVELO INC	COM	67072M103	1995	575,000	SH	DEFINED	2
NVIDIA CORP	COM	67066G104	2021	87,130	SH	SOLE	1
NVR, INC.	COM	62944T105	52	111	SH	SOLE	1
NYFIX INC	COM	670712108	97	12,279	SH	SOLE	1
NYMAGIC, INC.	COM	629484106	28	1,010	SH	SOLE	1
O2MICRO INTL LTD ORD	COM	G6797E106	3584	160000	SH	Sole	3
OAK HILL FINANCIAL INC	COM	671337103	46	1,544	SH	SOLE	1
OAKLEY INC.	COM	673662102	161	11,627	SH	SOLE	1
OCCIDENTAL PETROLEUM CORP.	COM	674599105	7050	166,910	SH	SOLE	1
OCEANEERING INTERNATIONAL, INC	COM	675232102	296	10,554	SH	SOLE	1
OCEANFIRST FINANCIAL CORP	COM	675234108	80	2,944	SH	SOLE	1
O'CHARLEY'S INC.	COM	670823103	168	9,371	SH	SOLE	1
OCTEL CORP.	COM	675727101	92	4,690	SH	SOLE	1
OCULAR SCIENCES, INC.	COM	675744106	253	8,812	SH	SOLE	1
OCWEN FINANCIAL CORP.	COM	675746101	162	18,328	SH	SOLE	1
ODYSSEY HEALTHCARE INC	COM	67611V101	445	15,097	SH	SOLE	1
ODYSSEY HEALTHCARE INC	COM	67611V101	11419	390275	SH	Sole	3
ODYSSEY RE HLDGS CORP	COM	67612W108	4	199	SH	SOLE	1

NORDSON CORP.	60,284	
NORDSTROM INC COM	330000	16300
NORDSTROM, INC.	61,227	
NORFOLK SOUTHERN CORP.	218,506	
NORTEL NETWORKS CORP		2,680
NORTH COAST ENERGY INC	1,024	
NORTH FORK BANCORPORATION INC.	68,487	
NORTH PITTSBURGH SYSTEMS	7,042	
NORTHEAST UTILITIES	192,448	
NORTHERN STATES FINL CORP	1,361	
NORTHERN TRUST CORP.	98,903	
NORTHROP GRUMMAN CORP		167,400
NORTHROP GRUMMAN CORP.	85,610	
NORTHWEST AIRLINES CORP CL-A	28,727	
NORTHWEST BANCORP INC.	5,168	
NORTHWEST NATURAL GAS CO.	12,042	
NOVASTAR FINL INC	106,985	
NOVELL, INC .	168,303	
NOVELLUS SYS INC		156,000
NOVELLUS SYS INC COM	171300	8400
NOVELLUS SYSTEMS, INC.	80,141	
NOVEN PHARMACEUTICALS, INC.	9,499	
NOVOSTE CORPORATION	7,664	
NPS PHARMACEUTICALS INC.	13,887	

NS GROUP, INC.	6,879	
NSTAR	76,301	
NTL INC	5,632	
NU SKIN ENTERPRISES, INC. CLASS A	13,030	
NUANCE COMMUNICATIONS, INC.	2,601	
NUCOR CORP.	35,360	
NUEVO ENERGY CO.	8,228	
NUI CORPORATION	7,518	
NUTRACEUTICAL INTL CP COM	202600	
NUVEEN INVESTMENTS INC	385	
NUVELO INC	39,388	
NUVELO INC		575,000
NVIDIA CORP	87,130	
NVR, INC.	111	
NYFIX INC	12,279	
NYMAGIC, INC.	1,010	
O2MICRO INTL LTD ORD	160000	
OAK HILL FINANCIAL INC	1,544	
OAKLEY INC.	11,627	
OCCIDENTAL PETROLEUM CORP.	166,910	
OCEANEERING INTERNATIONAL, INC	10,554	
OCEANFIRST FINANCIAL CORP	2,944	
O'CHARLEY'S INC.	9,371	
OCTEL CORP.	4,690	
OCULAR SCIENCES, INC.	8,812	
OCWEN FINANCIAL CORP.	18,328	
ODYSSEY HEALTHCARE INC	15,097	
ODYSSEY HEALTHCARE INC	383075	7200
ODYSSEY RE HLDGS CORP	199	

OFFICE DEPOT, INC.	COM	676220106	2352	140,766	SH	SOLE	1
OFFSHORE LOGISTICS, INC.	COM	676255102	214	8,746	SH	SOLE	1
OGE ENERGY CORP.	COM	670837103	8585	354,906	SH	SOLE	1
OHIO CASUALTY CORP.	COM	677240103	1960	112,892	SH	SOLE	1
OIL STATES INTERNATIONAL INC	COM	678026105	166	11,898	SH	SOLE	1
OLD DOMINION FGHT LINE COM	COM	679580100	3376	99050	SH	SOLE	3
OLD DOMINION FREIGHT LINE	COM	679580100	178	5,230	SH	SOLE	1
OLD NATL BANCORP	COM	680033107	26	1,124	SH	SOLE	1
OLD POINT FINANCIAL CORP	COM	680194107	37	1,161	SH	SOLE	1
OLD REPUBLIC INTL CORP.	COM	680223104	9814	387,005	SH	SOLE	1
OLD SECOND BANCORP INC	COM	680277100	158	3,194	SH	SOLE	1
OLIN CORP.	COM	680665205	2179	108,635	SH	SOLE	1
OM GROUP INC	COM	670872100	348	13,306	SH	SOLE	1
OM GROUP INC COM	COM	670872100	9145	349196	SH	SOLE	3
OMEGA FINANCIAL CORP.	COM	682092101	145	3,809	SH	SOLE	1
OMEGA HEALTHCARE INVESTORS	COM	681936100	69	7,408	SH	SOLE	1
OMEGA PROTEIN CORP	COM	68210P107	22	2,819	SH	SOLE	1
OMNICARE INC COM	COM	681904108	12711	314700	SH	SOLE	3
OMNICARE, INC.	COM	681904108	5947	147,240	SH	SOLE	1
OMNICELL INC	COM	68213N109	110	6,788	SH	SOLE	1
OMNICOM GROUP, INC.	COM	681919106	7171	82,110	SH	SOLE	1
OMNIVISION TECHNOLOGIE	COM	682128103	613	11,101	SH	SOLE	1
OMNIVISION TECHNOLOGIE COM	COM	682128103	31890	577202	SH	SOLE	3
OMNOVA SOLUTIONS	COM	682129101	74	15,440	SH	SOLE	1
ON SEMICONDUCTOR CORP COM	COM	682189105	15059	2334732	SH	SOLE	3
ON SEMICONDUCTOR CORPORATION	COM	682189105	104	16,052	SH	SOLE	1
ONEIDA FINANCIAL CORP	COM	682478102	17	785	SH	SOLE	1
ONEIDA LTD.	COM	682505102	40	6,789	SH	SOLE	1
ONEOK, INC.	COM	682680103	3321	150,415	SH	SOLE	1
ONYX PHARMACEUTICALS INC	COM	683399109	388	13,760	SH	SOLE	1
OPEN TEXT	COM	683715106	10078	525694	SH	SOLE	3
OPENWAVE SYSTEMS INC.	COM	683718308	313	28,499	SH	SOLE	1
OPLINK COMMUNICATIONS INC	COM	68375Q106	114	47,735	SH	SOLE	1
OPNET TECHNOLOGIES	COM	683757108	84	5,130	SH	SOLE	1
OPNET TECHNOLOGIES INC COM	COM	683757108	1350	82000	SH	SOLE	3
OPSWARE INC	COM	68383A101	166	22,440	SH	SOLE	1
OPTICAL COMMUNICATION PROD	COM	68382T101	27	7,384	SH	SOLE	1
OPTION CARE INC	COM	683948103	64	5,999	SH	SOLE	1
ORACLE CORP.	COM	68389X105	75457	5,703,500	SH	SOLE	1
ORASURE TECHNOLOGIES INC	COM	68554V108	145	18,154	SH	SOLE	1
ORBITAL SCIENCES CORP.	COM	685564106	726	60,408	SH	SOLE	1
O'REILLY AUTOMOTIVE, INC.	COM	686091109	3004	77,894	SH	SOLE	1
ORIENTAL FINANCIAL GROUP	COM	68618W100	172	6,684	SH	SOLE	1
ORLEANS HOMEBUILDERS INC	COM	686588104	22	774	SH	SOLE	1
ORTHODONTIC CENTERS OF AMERICA	COM	68750P103	190	23,574	SH	SOLE	1
ORTHOLOGIC CORP	COM	68750J107	95	15,434	SH	SOLE	1
OSHKOSH B'GOSH, INC. CLASS A	COM	688222207	79	3,692	SH	SOLE	1
OSHKOSH TRUCK CORP CL B	COM	688239201	728	14,259	SH	SOLE	1
OSI PHARMACEUTICALS	COM	671040103	586	18,180	SH	SOLE	1
OSI SYSTEMS INC	COM	671044105	116	6,060	SH	SOLE	1
OSTEOTECH, INC.	COM	688582105	63	7,175	SH	SOLE	1
OTTER TAIL POWER CO.	COM	689648103	322	12,052	SH	SOLE	1
OUTBACK STEAKHOUSE INC.	COM	689899102	4757	107,594	SH	SOLE	1

OFFICE DEPOT, INC.	140,766	
OFFSHORE LOGISTICS, INC.	8,746	
OGE ENERGY CORP.	354,906	
OHIO CASUALTY CORP.	112,892	
OIL STATES INTERNATIONAL INC	11,898	
OLD DOMINION FGHT LINE COM	99050	
OLD DOMINION FREIGHT LINE	5,230	
OLD NATL BANCORP	1,124	
OLD POINT FINANCIAL CORP	1,161	
OLD REPUBLIC INTL CORP.	387,005	
OLD SECOND BANCORP INC	3,194	
OLIN CORP.	108,635	
OM GROUP INC	13,306	
OM GROUP INC COM	327300	21896
OMEGA FINANCIAL CORP.	3,809	
OMEGA HEALTHCARE INVESTORS	7,408	
OMEGA PROTEIN CORP	2,819	
OMNICARE INC COM	299700	15000
OMNICARE, INC.	147,240	
OMNICELL INC	6,788	
OMNICOM GROUP, INC.	82,110	
OMNIVISION TECHNOLOGIE	11,101	
OMNIVISION TECHNOLOGIE COM	556100	21102
OMNOVA SOLUTIONS	15,440	

ON SEMICONDUCTOR CORP COM	2235000	99732
ON SEMICONDUCTOR CORPORATION	16,052	
ONEIDA FINANCIAL CORP	785	
ONEIDA LTD.	6,789	
ONEOK, INC.	150,415	
ONYX PHARMACEUTICALS INC	13,760	
OPEN TEXT	505600	20094
OPENWAVE SYSTEMS INC.	28,499	
OPLINK COMMUNICATIONS INC	47,735	
OPNET TECHNOLOGIES	5,130	
OPNET TECHNOLOGIES INC COM	82000	
OPSWARE INC	22,440	
OPTICAL COMMUNICATION PROD	7,384	
OPTION CARE INC	5,999	
ORACLE CORP.	5,703,500	
ORASURE TECHNOLOGIES INC	18,154	
ORBITAL SCIENCES CORP.	60,408	
O'REILLY AUTOMOTIVE, INC.	77,894	
ORIENTAL FINANCIAL GROUP	6,684	
ORLEANS HOMEBUILDERS INC	774	
ORTHODONTIC CENTERS OF AMERICA	23,574	
ORTHOLOGIC CORP	15,434	
OSHKOSH B'GOSH, INC. CLASS A	3,692	
OSHKOSH TRUCK CORP CL B	14,259	
OSI PHARMACEUTICALS	18,180	
OSI SYSTEMS INC	6,060	
OSTEOTECH, INC.	7,175	
OTTER TAIL POWER CO.	12,052	
OUTBACK STEAKHOUSE INC.	107,594	

OVERLAND STORAGE INC	COM	690310107	83	4,410	SH	SOLE	1
OVERSEAS SHIPHOLDING GROUP	COM	690368105	1972	57,921	SH	SOLE	1
OVERSTOCK.COM	COM	690370101	82	4,141	SH	SOLE	1
OWENS & MINOR, INC.	COM	690732102	378	17,253	SH	SOLE	1
OWENS-ILLINOIS, INC.	COM	690768403	20	1,694	SH	SOLE	1
OXFORD HEALTH PLANS, INC.	COM	691471106	5080	116,779	SH	SOLE	1
OXFORD INDS INC.	COM	691497309	184	5,440	SH	SOLE	1
P A M TRANSN SVCS INC	COM	693149106	57	2,675	SH	SOLE	1
P G & E CORP.	COM	69331C108	5179	186,509	SH	SOLE	1
P. F. CHANGS CHINA BISTRO INC.	COM	69333Y108	604	11,866	SH	SOLE	1
PAB BANKSHARES INC	COM	69313P101	51	3,310	SH	SOLE	1
PACCAR, INC	COM	693718108	15686	184,279	SH	SOLE	1
PACER INTERNATIONAL INC	COM	69373H106	214	10,596	SH	SOLE	1
PACIFIC CAPITAL BANCORP	COM	69404P101	594	16,133	SH	SOLE	1
PACIFIC SUNWEAR OF CALIFORNIA	COM	694873100	702	33,290	SH	SOLE	1
PACIFIC UN BK CALIF	COM	695025106	48	1,875	SH	SOLE	1
PACIFICARE HEALTH SYSTEMS INC CLASS A	COM	695112102	4053	59,956	SH	SOLE	1
PACKAGING CORP OF AMERICA	COM	695156109	3297	150,821	SH	SOLE	1
PACKETEER INC COM	COM	695210104	9757	574600	SH	SOLE	3
PACKETEER, INC	COM	695210104	184	10,857	SH	SOLE	1
PACTIV CORPORATION	COM	695257105	1702	71,200	SH	SOLE	1
PAIN THERAPEUTICS INC	COM	69562K100	75	10,820	SH	SOLE	1
PALATIN TECHNOLOGIES INC	COM	696077304	52	20,961	SH	SOLE	1
PALL CORP	COM	696429307	1515	56,455	SH	SOLE	1
PALM HARBOR HOMES, INC	COM	696639103	141	8,067	SH	SOLE	1
PALMONE INC	COM	69713P107	204	17,342	SH	SOLE	1
PALMSOURCE INC	COM	697154102	101	4,626	SH	SOLE	1
PAN PACIFIC RETAIL COM	COM	69806L104	1825	38300	SH	SOLE	3
PAN PACIFIC RETAIL PROPERTIES	COM	69806L104	33	694	SH	SOLE	1
PANAMSAT CORP	COM	697933109	329	15,252	SH	SOLE	1
PANERA BREAD COMPANY CL A	COM	69840W108	518	13,117	SH	SOLE	1
PANTRY INC	COM	698657103	57	2,490	SH	SOLE	1
PAPA JOHNS INTERNATIONAL, INC	COM	698813102	176	5,283	SH	SOLE	1
PARAMETRIC TECHNOLOGY CORP.	COM	699173100	852	216,333	SH	SOLE	1
PAREXEL INTERNATIONAL CORP.	COM	699462107	198	12,188	SH	SOLE	1
PARK ELECTROCHEMICAL CORP.	COM	700416209	217	8,180	SH	SOLE	1
PARK NATIONAL CORP.	COM	700658107	20	177	SH	SOLE	1
PARK PLACE ENTERTAINMENT	COM	700690100	4717	435,569	SH	SOLE	1
PARKER DRILLING CO.	COM	701081101	106	41,717	SH	SOLE	1
PARKER HANNIFIN CORP	COM	701094104	2374	39,900	SH	DEFINED	2
PARKER HANNIFIN CORP.	COM	701094104	4126	69,345	SH	SOLE	1
PARKVALE FINL CORP	COM	701492100	53	1,963	SH	SOLE	1
PARKWAY PPTYS INC COM	COM	70159Q104	266	6400	SH	SOLE	3
PARKWAY PROPERTIES, INC.	COM	70159Q104	194	4,674	SH	SOLE	1
PARTNERS TRUST FINCL G	COM	70213A103	105	3,086	SH	SOLE	1
PARTY CITY CORP	COM	702145103	65	5,008	SH	SOLE	1
PATHMARK STORES INC	COM	70322A101	96	12,686	SH	SOLE	1
PATINA OIL & GAS CORP	COM	703224105	688	14,051	SH	SOLE	1
PATINA OIL & GAS CORP COM	COM	703224105	23576	481250	SH	SOLE	3
PATRIOT BANK CORP	COM	70335P103	92	3,222	SH	SOLE	1
PATTERSON DENTAL CO.	COM	703412106	6592	103,011	SH	SOLE	1
PATTERSON UTI ENERGY INC	COM	703481101	6354	193,000	SH	DEFINED	2
PATTERSON-UTI ENERGY INC	COM	703481101	4041	122,729	SH	SOLE	1

OVERLAND STORAGE INC	4,410
OVERSEAS SHIPHOLDING GROUP	57,921
OVERSTOCK.COM	4,141
OWENS & MINOR, INC.	17,253
OWENS-ILLINOIS, INC.	1,694
OXFORD HEALTH PLANS, INC.	116,779
OXFORD INDS INC.	5,440
P A M TRANSN SVCS INC	2,675
P G & E CORP.	186,509
P. F. CHANGS CHINA BISTRO INC.	11,866
PAB BANKSHARES INC	3,310
PACCAR, INC	184,279
PACER INTERNATIONAL INC	10,596
PACIFIC CAPITAL BANCORP	16,133
PACIFIC SUNWEAR OF CALIFORNIA	33,290
PACIFIC UN BK CALIF	1,875
PACIFICARE HEALTH SYSTEMS INC CLASS A	59,956
PACKAGING CORP OF AMERICA	150,821
PACKETEER INC COM	568300
PACKETEER, INC	10,857
PACTIV CORPORATION	71,200
PAIN THERAPEUTICS INC	10,820
PALATIN TECHNOLOGIES INC	20,961
PALL CORP	56,455

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PALM HARBOR HOMES, INC	8,067	
PALMONE INC	17,342	
PALMSOURCE INC	4,626	
PAN PACIFIC RETAIL COM	38300	
PAN PACIFIC RETAIL PROPERTIES	694	
PANAMSAT CORP	15,252	
PANERA BREAD COMPANY CL A	13,117	
PANTRY INC	2,490	
PAPA JOHNS INTERNATIONAL, INC	5,283	
PARAMETRIC TECHNOLOGY CORP.	216,333	
PAREXEL INTERNATIONAL CORP.	12,188	
PARK ELECTROCHEMICAL CORP.	8,180	
PARK NATIONAL CORP.	177	
PARK PLACE ENTERTAINMENT	435,569	
PARKER DRILLING CO.	41,717	
PARKER HANNIFIN CORP		39,900
PARKER HANNIFIN CORP.	69,345	
PARKVALE FINL CORP	1,963	
PARKWAY PPTYS INC COM	6400	
PARKWAY PROPERTIES, INC.	4,674	
PARTNERS TRUST FINCL G	3,086	
PARTY CITY CORP	5,008	
PATHMARK STORES INC	12,686	
PATINA OIL & GAS CORP	14,051	
PATINA OIL & GAS CORP COM	466400	14850
PATRIOT BANK CORP	3,222	
PATTERSON DENTAL CO.	103,011	
PATTERSON UTI ENERGY INC		193,000
PATTERSON-UTI ENERGY INC	122,729	

PAXAR CORP.	COM	704227107	175	13,052	SH	SOLE	1
PAXSON COMMUNICATIONS CORP.	COM	704231109	53	13,889	SH	SOLE	1
PAYCHEX INC	COM	704326107	6363	171,050	SH	DEFINED	2
PAYCHEX, INC.	COM	704326107	7035	189,100	SH	SOLE	1
PAYLESS SHOESOURCE, INC.	COM	704379106	1727	128,902	SH	SOLE	1
PC CONNECTION INC	COM	69318J100	26	3,118	SH	SOLE	1
PC-TEL INC.	COM	69325Q105	99	9,218	SH	SOLE	1
PDF SOLUTIONS INC	COM	693282105	101	6,773	SH	SOLE	1
PEABODY ENERGY CORP	COM	704549104	3243	77,756	SH	SOLE	1
PEABODY ENERGY CORP COM	COM	704549104	20464	490636	SH	SOLE	3
PEAPACK-GLADSTONE FINL	COM	704699107	100	3,236	SH	SOLE	1
PEC SOLUTIONS INC	COM	705107100	68	4,010	SH	SOLE	1
PEDIATRIX MEDICAL GROUP	COM	705324101	612	11,110	SH	SOLE	1
PEETS COFFEE & TEA INC	COM	705560100	86	4,939	SH	SOLE	1
PEGASUS COMMUNICATIONS CORP	COM	705904605	42	1,495	SH	SOLE	1
PEGASUS SOLUTIONS INC.	COM	705906105	122	11,632	SH	SOLE	1
PEGASYSTEMS INC	COM	705573103	39	4,517	SH	SOLE	1
PEMSTAR INC	COM	706552106	45	13,707	SH	SOLE	1
PENN ENGINEERING & MFG CORP	COM	707389300	91	4,802	SH	SOLE	1
PENN NATIONAL GAMING, INC.	COM	707569109	337	14,558	SH	SOLE	1
PENN VIRGINIA CORPORATION	COM	707882106	189	3,400	SH	SOLE	1
PENN-AMERICA GROUP INC	COM	707247102	57	4,321	SH	SOLE	1
PENNFED FINANCIAL SVCS INC	COM	708167101	59	1,764	SH	SOLE	1
PENNRock FINL SVCS COR	COM	708352109	114	3,656	SH	SOLE	1
PENNS WOODS BANCORP INC	COM	708430103	73	1,564	SH	SOLE	1
PENNSYLVANIA REAL ESTATE INV.	COM	709102107	493	13,585	SH	SOLE	1
PENTAIR INC.	COM	709631105	3248	71,063	SH	SOLE	1
PENWEST PHARMACEUTICALS CO	COM	709754105	131	7,570	SH	SOLE	1
PEOPLES BANCORP INC	COM	709789101	148	5,005	SH	SOLE	1
PEOPLES BANK	COM	710198102	13	406	SH	SOLE	1
PEOPLES ENERGY CORP.	COM	711030106	5244	124,745	SH	SOLE	1
PEOPLES HOLDING COMPANY	COM	711148106	128	3,876	SH	SOLE	1
PEOPLESOFT INC	COM	712713106	7173	314600	SH	SOLE	3
PEOPLESOFT, INC.	COM	712713106	4718	207,009	SH	SOLE	1
PEP BOYS-MANNY, MOE & JACK	COM	713278109	518	22,655	SH	SOLE	1
PEPCO HOLDINGS INC	COM	713291102	4815	246,424	SH	SOLE	1
PEPSI BOTTLING	COM	713409100	2924	120,917	SH	SOLE	1
PEPSIAMERICAS INC	COM	71343P200	3527	206,023	SH	SOLE	1
Pepsico	COM	713448108	1,399	30,000	SH	DEFINED	4
PEPSICO INC	COM	713448108	10093	216,505	SH	DEFINED	2
PEPSICO, INC.	COM	713448108	37002	793,700	SH	SOLE	1
PEREGRINE PHARMACEUTICALS INC	COM	713661106	123	55,780	SH	SOLE	1
PERFORMANCE FOOD GROUP CO.	COM	713755106	31	851	SH	SOLE	1
PERFORMANCE TECH INC COM	COM	71376K102	6648	466500	SH	SOLE	3
PERICOM SEMICONDUCTOR CORP	COM	713831105	106	9,784	SH	SOLE	1
PERINI CORP	COM	713839108	43129	4,713,571	SH	SOLE	1
PERKINELMER INC.	COM	714046109	1022	59,898	SH	SOLE	1
PEROT SYSTEM CORP.	COM	714265105	466	34,569	SH	SOLE	1
PERRIGO CO.	COM	714290103	2014	128,137	SH	SOLE	1
PERRY ELLIS INTERNATIONAL	COM	288853104	44	1,721	SH	SOLE	1
PER-SE TECHNOLOGIES	COM	713569309	198	12,968	SH	SOLE	1
PETCO ANIMAL SUPPLIES	COM	716016209	514	16,894	SH	SOLE	1
PETROCORP INC	COM	71645N101	34	2,518	SH	SOLE	1

PAXAR CORP.	13,052	
PAXSON COMMUNICATIONS CORP.	13,889	
PAYCHEX INC		171,050
PAYCHEX, INC.	189,100	
PAYLESS SHOESOURCE, INC.	128,902	
PC CONNECTION INC	3,118	
PC-TEL INC.	9,218	
PDF SOLUTIONS INC	6,773	
PEABODY ENERGY CORP	77,756	
PEABODY ENERGY CORP COM	454700	35936
PEAPACK-GLADSTONE FINL	3,236	
PEC SOLUTIONS INC	4,010	
PEDIATRIX MEDICAL GROUP	11,110	
PEETS COFFEE & TEA INC	4,939	
PEGASUS COMMUNICATIONS CORP	1,495	
PEGASUS SOLUTIONS INC.	11,632	
PEGASYSTEMS INC	4,517	
PEMSTAR INC	13,707	
PENN ENGINEERING & MFG CORP	4,802	
PENN NATIONAL GAMING, INC.	14,558	
PENN VIRGINIA CORPORATION	3,400	
PENN-AMERICA GROUP INC	4,321	
PENNFED FINANCIAL SVCS INC	1,764	
PENNRock FINL SVCS COR	3,656	

PENNS WOODS BANCORP INC	1,564	
PENNSYLVANIA REAL ESTATE INV.	13,585	
PENTAIR INC.	71,063	
PENWEST PHARMACEUTICALS CO	7,570	
PEOPLES BANCORP INC	5,005	
PEOPLES BANK	406	
PEOPLES ENERGY CORP.	124,745	
PEOPLES HOLDING COMPANY	3,876	
PEOPLESOFT INC	299700	14900
PEOPLESOFT, INC.	207,009	
PEP BOYS-MANNY, MOE & JACK	22,655	
PEPCO HOLDINGS INC	246,424	
PEPSI BOTTLING	120,917	
PEPSIAMERICAS INC	206,023	
Pepsico	30,000	
PEPSICO INC		216,505
PEPSICO, INC.	793,700	
PEREGRINE PHARMACEUTICALS INC	55,780	
PERFORMANCE FOOD GROUP CO.	851	
PERFORMANCE TECH INC COM	466500	
PERICOM SEMICONDUCTOR CORP	9,784	
PERINI CORP	4,713,571	
PERKINELMER INC.	59,898	
PEROT SYSTEM CORP.	34,569	
PERRIGO CO.	128,137	
PERRY ELLIS INTERNATIONAL	1,721	
PER-SE TECHNOLOGIES	12,968	
PETCO ANIMAL SUPPLIES	16,894	
PETROCORP INC	2,518	

PETROL BRASILEIROS SPONS AD	COM	71654V101	250	12,100	SH	SOLE	1
PETROLEO BRASILEIRO S.A. ADR	COM	71654V408	5344	184,290	SH	SOLE	1
PETROLEUM DEVELOPMENT CORP	COM	716578109	177	7,474	SH	SOLE	1
PETROLEUM HELICOPTERS -VTG	COM	716604103	42	1,711	SH	SOLE	1
PETSMART, INC	COM	716768106	5152	216,484	SH	SOLE	1
PFF BANCORP, INC.	COM	69331W104	214	5,892	SH	SOLE	1
PFIZER INC	COM	717081103	51746	1,464,648	SH	DEFINED	2
PFIZER, INC.	COM	717081103	232578	6,583,004	SH	SOLE	1
PHARMACEUTICAL PRODUCT DEVELOPMENT	COM	717124101	26	971	SH	SOLE	1
PHARMACEUTICAL RES COM	COM	717125108	34425	528400	SH	Sole	3
PHARMACEUTICAL RES INC	COM	717125108	2867	44,000	SH	DEFINED	2
PHARMACEUTICAL RES INC COM	COM	717125108	3190	48,971	SH	SOLE	1
PHARMACOPEIA INC	COM	71713B104	158	11,109	SH	SOLE	1
PHELPS DODGE CORP.	COM	717265102	3067	40,307	SH	SOLE	1
PHILADELPHIA CONS. HLDG. CO.	COM	717528103	357	7,306	SH	SOLE	1
PHILADELPHIA SUBURBAN CORP.	COM	718009608	2941	133,065	SH	SOLE	1
PHILLIPINES LONG DISTANCE TELE ADR	COM	718252604	394	22,600	SH	SOLE	1
PHILLIPS-VAN HEUSEN CORP.	COM	718592108	208	11,697	SH	SOLE	1
PHOENIX COMPANIES INC	COM	71902E109	534	44,387	SH	SOLE	1
PHOTON DYNAMICS	COM	719364101	304	7,562	SH	SOLE	1
PHOTRONICS INC.	COM	719405102	267	13,381	SH	SOLE	1
PICO HOLDINGS INC	COM	693366205	45	2,863	SH	SOLE	1
PIEDMONT NATURAL GAS CO., INC.	COM	720186105	22	501	SH	SOLE	1
PIER 1 IMPORTS, INC.	COM	720279108	2801	128,129	SH	SOLE	1
PILGRIMS PRIDE CORP.	COM	721467108	116	7,080	SH	SOLE	1
PINNACLE AIRL CORP COM	COM	723443107	20486	1474900	SH	Sole	3
PINNACLE SYSTEMS, INC.	COM	723481107	245	28,736	SH	SOLE	1
PINNACLE WEST CAPITAL CORP.	COM	723484101	1644	41,070	SH	SOLE	1
PIONEER NATURAL RESOURCES CORP	COM	723787107	5419	169,710	SH	SOLE	1
PITNEY BOWES, INC.	COM	724479100	4296	105,772	SH	SOLE	1
PIXAR INC	COM	725811103	313	4,522	SH	SOLE	1
PIXELWORKS INC	COM	72581M107	179	16,170	SH	SOLE	1
PLACER DOME INC	COM	725906101	4080	227,600	SH	OTHER	1
PLAINS EXPLORATION & PRODUCT	COM	726505100	280	18,199	SH	SOLE	1
PLAINS RESOURCES, INC.	COM	726540503	151	9,421	SH	SOLE	1
PLANAR SYSTEMS, INC.	COM	726900103	160	6,574	SH	SOLE	1
PLANTRONICS, INC.	COM	727493108	2677	81,997	SH	SOLE	1
PLATINUM UNDERWRITERS HOLD	COM	G7127P100	2085	69,500	SH	DEFINED	2
PLAYBOY ENTERPRISES, INC.	COM	728117300	110	6,823	SH	SOLE	1
PLAYTEX PRODUCTS, INC.	COM	72813P100	107	13,904	SH	SOLE	1
PLEXUS CORP.	COM	729132100	1360	79,207	SH	SOLE	1
PLUG POWER INC	COM	72919P103	96	13,199	SH	SOLE	1
PLUM CREEK TIMBER CO COM	COM	729251108	1373	45100	SH	Sole	3
PLUM CREEK TIMBER CO INC	COM	729251108	2509	82,399	SH	SOLE	1
PMA CAPITAL CORP.	COM	693419202	51	10,041	SH	SOLE	1
PMC-SIERRA INC COM	COM	69344F106	3849	191000	SH	Sole	3
PMC-SIERRA, INC.	COM	69344F106	1570	78,115	SH	SOLE	1
PMI GROUP, INC.	COM	69344M101	56707	1,523,159	SH	SOLE	1
PNC FINANCIAL SERVICES	COM	693475105	6582	120,260	SH	SOLE	1
PNM RESOURCES INC	COM	69349H107	2126	75,657	SH	SOLE	1
POGO PRODUCING CO	COM	730448107	4426	91,638	SH	SOLE	1
POLARIS INDUSTRIES, INC.	COM	731068102	39	439	SH	SOLE	1
POLO RALPH LAUREN CO	COM	731572103	19	673	SH	SOLE	1

PETROL BRASILEIROS SPONS AD	12,100	
PETROLEO BRASILEIRO S.A. ADR	184,290	
PETROLEUM DEVELOPMENT CORP	7,474	
PETROLEUM HELICOPTERS -VTG	1,711	
PETSMART, INC	216,484	
PFF BANCORP, INC.	5,892	
PFIZER INC		1,464,648
PFIZER, INC.	6,583,004	
PHARMACEUTICAL PRODUCT DEVELOPMENT	971	
PHARMACEUTICAL RES COM	518400	10000
PHARMACEUTICAL RES INC		44,000
PHARMACEUTICAL RES INC COM	48,971	
PHARMACOPEIA INC	11,109	
PHELPS DODGE CORP.	40,307	
PHILADELPHIA CONS. HLDG. CO.	7,306	
PHILADELPHIA SUBURBAN CORP.	133,065	
PHILLIPINES LONG DISTANCE TELE ADR	22,600	
PHILLIPS-VAN HEUSEN CORP.	11,697	
PHOENIX COMPANIES INC	44,387	
PHOTON DYNAMICS	7,562	
PHOTRONICS INC.	13,381	
PICO HOLDINGS INC	2,863	
PIEDMONT NATURAL GAS CO., INC.	501	
PIER 1 IMPORTS, INC.	128,129	

PILGRIMS PRIDE CORP.	7,080	
PINNACLE AIRL CORP COM	1450200	24700
PINNACLE SYSTEMS, INC.	28,736	
PINNACLE WEST CAPITAL CORP.	41,070	
PIONEER NATURAL RESOURCES CORP	169,710	
PITNEY BOWES, INC.	105,772	
PIXAR INC	4,522	
PIXELWORKS INC	16,170	
PLACER DOME INC	0	227,600
PLAINS EXPLORATION & PRODUCT	18,199	
PLAINS RESOURCES, INC.	9,421	
PLANAR SYSTEMS, INC.	6,574	
PLANTRONICS, INC.	81,997	
PLATINUM UNDERWRITERS HOLD		69,500
PLAYBOY ENTERPRISES, INC.	6,823	
PLAYTEX PRODUCTS, INC.	13,904	
PLEXUS CORP.	79,207	
PLUG POWER INC	13,199	
PLUM CREEK TIMBER CO COM	45100	
PLUM CREEK TIMBER CO INC	82,399	
PMA CAPITAL CORP.	10,041	
PMC-SIERRA INC COM	183200	7800
PMC-SIERRA, INC.	78,115	
PMI GROUP, INC.	1,523,159	
PNC FINANCIAL SERVICES	120,260	
PNM RESOURCES INC	75,657	
POGO PRODUCING CO	91,638	
POLARIS INDUSTRIES, INC.	439	
POLO RALPH LAUREN CO	673	

POLYCOM INC COM	COM	73172K104	19153	981212	SH	Sole	3
POLYCOM, INC.	COM	73172K104	2786	142,744	SH	SOLE	1
POLYMEDICA CORP	COM	731738100	223	8,465	SH	SOLE	1
POLYONE CORPORATION	COM	73179P106	278	43,457	SH	SOLE	1
POMEROY IT SOLUTIONS INC	COM	731822102	67	4,526	SH	SOLE	1
POPE & TALBOT, INC.	COM	732827100	129	7,339	SH	SOLE	1
POPULAR INC	COM	733174106	104	2,329	SH	SOLE	1
PORTAL SOFTWARE INC	COM	736126103	91	13,463	SH	SOLE	1
PORTFOLIO RECOVERY ASSOCIATE	COM	73640Q105	153	5,748	SH	SOLE	1
POSSIS MEDICAL INC	COM	737407106	145	7,330	SH	SOLE	1
POST PPTYS INC	COM	737464107	620	22200	SH	Sole	3
POST PROPERTIES, INC.	COM	737464107	414	14,811	SH	SOLE	1
POTLATCH CORP.	COM	737628107	1853	53,284	SH	SOLE	1
POWELL INDUSTRIES INC	COM	739128106	59	3,078	SH	SOLE	1
POWER INTEGRATIONS INC COM	COM	739276103	35402	1058032	SH	Sole	3
POWER INTEGRATIONS, INC.	COM	739276103	406	12,132	SH	SOLE	1
POWER-ONE , INC.	COM	739308104	717	66,166	SH	SOLE	1
POWERWAVE TECHNOLOGIES COM	COM	739363109	22106	2889732	SH	Sole	3
POWERWAVE TECHNOLOGIES INC	COM	739363109	934	120,655	SH	SOLE	1
POZEN INC	COM	73941U102	306	30,000	SH	DEFINED	2
POZEN INC.	COM	73941U102	108	10,601	SH	SOLE	1
PPG INDUSTRIES, INC.	COM	693506107	4899	76,519	SH	SOLE	1
PPL CORPORATION	COM	69351T106	3690	84,352	SH	SOLE	1
PRAECIS PHARMACEUTICALS INC	COM	739421105	135	21,040	SH	SOLE	1
PRAXAIR, INC.	COM	74005P104	5616	147,021	SH	SOLE	1
PRECISION CASTPARTS CORP.	COM	740189105	4044	89,065	SH	SOLE	1
PRECISION DRILLING CORP C	COM	74022D100	1326	30,200	SH	OTHER	1
PREMCO INC	COM	74045Q104	14	532	SH	SOLE	1
PRENTISS PPTYS TR SH BEN INT	COM	740706106	736	22300	SH	Sole	3
PRENTISS PROPERTIES TRUST	COM	740706106	513	15,538	SH	SOLE	1
PREPAID LEGAL SERVICES, INC.	COM	740065107	193	7,375	SH	SOLE	1
PRESIDENTIAL LIFE CORP.	COM	740884101	127	9,677	SH	SOLE	1
PRESSTEK INC	COM	741113104	103	14,328	SH	SOLE	1
PRG-SCHULTZ INTERNATIONAL	COM	69357C107	90	18,338	SH	SOLE	1
PRICE COMMUNICATIONS CO.	COM	741437305	1319	96,049	SH	SOLE	1
PRICE ENTERP INC	COM	74144P106	34	8,977	SH	SOLE	1
PRICELINE.COM INC	COM	741503403	164	9,187	SH	SOLE	1
PRIDE INTERNATIONAL	COM	74153Q102	3633	194,899	SH	SOLE	1
PRIDE INTERNATIONAL INC	COM	74153Q102	6462	346,700	SH	DEFINED	2
PRIMA ENERGY CORP	COM	741901201	147	4,180	SH	SOLE	1
PRIME HOSPITALITY CORP.	COM	741917108	179	17,555	SH	SOLE	1
PRIMEDIA INC	COM	74157K101	196	69,232	SH	SOLE	1
PRIMUS TELECOMMUNICATIONS GP	COM	741929103	234	23,046	SH	SOLE	1
PRINCETON REVIEW INC	COM	742352107	73	7,500	SH	SOLE	1
PRINCIPAL FINANCIAL GROUP	COM	74251V102	4631	140,030	SH	SOLE	1
PRIORITY HEALTHCARE	COM	74264T102	392	16,323	SH	SOLE	1
PRIVATEBANCORP INC	COM	742962103	144	3,178	SH	SOLE	1
PROASSURANCE CORPORATION	COM	74267C106	360	11,211	SH	SOLE	1
PROCTER & GAMBLE CO.	COM	742718109	100839	1,009,606	SH	SOLE	1
PROCTER + GAMBLE CO	COM	742718109	30064	301,000	SH	DEFINED	2
PROFESSIONAL DETAILING, INC.	COM	69329V100	87	3,246	SH	SOLE	1
PROGENICS PHARMACEUTICALS	COM	743187106	91	4,834	SH	SOLE	1
Progress Energy	COM	743263105	5,793	128,000	SH	DEFINED	4

POLYCOM INC COM	936200	45012
POLYCOM, INC.	142,744	
POLYMEDICA CORP	8,465	
POLYONE CORPORATION	43,457	
POMEROY IT SOLUTIONS INC	4,526	
POPE & TALBOT, INC.	7,339	
POPULAR INC	2,329	
PORTAL SOFTWARE INC	13,463	
PORTFOLIO RECOVERY ASSOCIATE	5,748	
POSSIS MEDICAL INC	7,330	
POST PPTYS INC	22200	
POST PROPERTIES, INC.	14,811	
POTLATCH CORP.	53,284	
POWELL INDUSTRIES INC	3,078	
POWER INTEGRATIONS INC COM	1027800	30232
POWER INTEGRATIONS, INC.	12,132	
POWER-ONE , INC.	66,166	
POWERWAVE TECHNOLOGIES COM	2790600	99132
POWERWAVE TECHNOLOGIES INC	120,655	
POZEN INC		30,000
POZEN INC.	10,601	
PPG INDUSTRIES, INC.	76,519	
PPL CORPORATION	84,352	
PRAECIS PHARMACEUTICALS INC	21,040	

PRAXAIR, INC.	147,021	
PRECISION CASTPARTS CORP.	89,065	
PRECISION DRILLING CORP C	0	30,200
PREMCO INC	532	
PRENTISS PPTYS TR SH BEN INT	22300	
PRENTISS PROPERTIES TRUST	15,538	
PREPAID LEGAL SERVICES, INC.	7,375	
PRESIDENTIAL LIFE CORP.	9,677	
PRESSTEK INC	14,328	
PRG-SCHULTZ INTERNATIONAL	18,338	
PRICE COMMUNICATIONS CO.	96,049	
PRICE ENTERP INC	8,977	
PRICELINE.COM INC	9,187	
PRIDE INTERNATIONAL	194,899	
PRIDE INTERNATIONAL INC		346,700
PRIMA ENERGY CORP	4,180	
PRIME HOSPITALITY CORP.	17,555	
PRIMEDIA INC	69,232	
PRIMUS TELECOMMUNICATIONS GP	23,046	
PRINCETON REVIEW INC	7,500	
PRINCIPAL FINANCIAL GROUP	140,030	
PRIORITY HEALTHCARE	16,323	
PRIVATEBANCORP INC	3,178	
PROASSURANCE CORPORATION	11,211	
PROCTER & GAMBLE CO.	1,009,606	
PROCTER + GAMBLE CO		301,000
PROFESSIONAL DETAILING, INC.	3,246	
PROGENICS PHARMACEUTICALS	4,834	
Progress Energy	128,000	

PROGRESS ENERGY INC.	COM	743263105	17969	397,010	SH	SOLE	1
PROGRESS SOFTWARE CORP.	COM	743312100	251	12,266	SH	SOLE	1
PROGRESSIVE CORP.	COM	743315103	7821	93,560	SH	SOLE	1
PROLOGIS	COM	743410102	2664	83,012	SH	SOLE	1
PROLOGIS TR SH BEN INT	COM	743410102	2994	93300	SH	Sole	3
PROQUEST CO.	COM	74346P102	331	11,243	SH	SOLE	1
PROSPERITY BANCSHARES INC	COM	743606105	147	6,501	SH	SOLE	1
PROTECTION ONE INC	COM	743663304	31	85,200	SH	SOLE	1
PROTECTIVE LIFE CORP COM	COM	743674103	3350	99,005	SH	SOLE	1
PROTEIN DESIGN LABS INC	COM	74369L103	1790	100,000	SH	DEFINED	2
PROTEIN DESIGN LABS, INC.	COM	74369L103	2416	134,977	SH	SOLE	1
PROVIDENT BANCORP INC	COM	743835100	79	1,675	SH	SOLE	1
PROVIDENT BANKSHARES CORP.	COM	743859100	319	10,776	SH	SOLE	1
PROVIDENT FINANCIAL GROUP	COM	743866105	2251	70,447	SH	SOLE	1
PROVIDENT FINANCIAL HLDGS	COM	743868101	59	1,622	SH	SOLE	1
PROVIDENT FINANCIAL SERVICES	COM	74386T105	420	22,235	SH	SOLE	1
PROVIDIAN FINANCIAL CORP.	COM	74406A102	1521	130,658	SH	SOLE	1
PROVIDIAN FINL CORP	COM	74406A102	4665	400,800	SH	DEFINED	2
PROVINCE HEALTHCARE CO COM	COM	743977100	11715	732200	SH	Sole	3
PROVINCE HEALTHCARE CO.	COM	743977100	347	21,686	SH	SOLE	1
PROXIM CORP CL-A	COM	744283102	95	57,053	SH	SOLE	1
PRUDENTIAL FINANCIAL INC	COM	744320102	9782	234,190	SH	SOLE	1
PS BUSINESS PARKS, INC.	COM	69360J107	249	6,038	SH	SOLE	1
PSEG ENERGY HOLDINGS	COM	744573106	8455	193,035	SH	SOLE	1
PSS WORLD MEDICAL, INC	COM	69366A100	387	32,070	SH	SOLE	1
PSYCHIATRIC SOLUTIONS COM	COM	74439H108	2090	100000	SH	Sole	3
PTEK HLDGS INC	COM	69366M104	176	20,022	SH	SOLE	1
Public Service	COM	744573106	2,628	60,000	SH	DEFINED	4
PUBLIC STORAGE INC	COM	74460D109	72	1,653	SH	SOLE	1
PUBLIC STORAGE INC COM	COM	74460D109	1957	45100	SH	Sole	3
PUGET ENEGY INC.	COM	745310102	13196	555,140	SH	SOLE	1
PULITZER INC.	COM	745769109	116	2,148	SH	SOLE	1
PULTE HOMES INC.	COM	745867101	2595	27,715	SH	SOLE	1
PUMA TECHNOLOGY INC	COM	745887109	73	18,359	SH	SOLE	1
QAD INC	COM	74727D108	59	4,799	SH	SOLE	1
QLOGIC CORP	COM	747277101	9789	189,700	SH	DEFINED	2
QLOGIC CORP COM	COM	747277101	15359	297656	SH	Sole	3
QLOGIC CORP.	COM	747277101	2654	51,461	SH	SOLE	1
QUAKER CHEM CORP COM	COM	747316107	114	3,696	SH	SOLE	1
QUAKER CIRY BANCORP INC	COM	74731K106	110	2,385	SH	SOLE	1
QUALCOMM, INC.	COM	747525103	22615	419,340	SH	SOLE	1
QUALITY DISTR INC FLA	COM	74756M102	49	2,500	SH	DEFINED	2
QUALITY SYSTEMS INC	COM	747582104	69	1,544	SH	SOLE	1
QUANEX CORP.	COM	747620102	351	7,615	SH	SOLE	1
QUANTA SERVICES, INC.	COM	74762E102	1463	200,392	SH	SOLE	1
QUANTUM CORP DLT & STORAGE	COM	747906204	999	320,140	SH	SOLE	1
QUEST DIAGNOSTICS, INC.	COM	74834L100	3631	49,667	SH	SOLE	1
QUEST SOFTWARE INC	COM	74834T103	264	18,614	SH	SOLE	1
QUESTAR CORP.	COM	748356102	4204	119,590	SH	SOLE	1
QUICKLOGIC CORP COM	COM	74837p108	5380	1082400	SH	Sole	3
QUICKSILVER RESOURCES COM	COM	74837R104	6651	205900	SH	Sole	3
QUICKSILVER RESOURCES INC	COM	74837R104	199	6,149	SH	SOLE	1
QUICKSILVER, INC.	COM	74838C106	454	25,613	SH	SOLE	1

PROGRESS ENERGY INC.	397,010	
PROGRESS SOFTWARE CORP.	12,266	
PROGRESSIVE CORP.	93,560	
PROLOGIS	83,012	
PROLOGIS TR SH BEN INT	93300	
PROQUEST CO.	11,243	
PROSPERITY BANCSHARES INC	6,501	
PROTECTION ONE INC	85,200	
PROTECTIVE LIFE CORP COM	99,005	
PROTEIN DESIGN LABS INC		100,000
PROTEIN DESIGN LABS, INC.	134,977	
PROVIDENT BANCORP INC	1,675	
PROVIDENT BANKSHARES CORP.	10,776	
PROVIDENT FINANCIAL GROUP	70,447	
PROVIDENT FINANCIAL HLDGS	1,622	
PROVIDENT FINANCIAL SERVICES	22,235	
PROVIDIAN FINANCIAL CORP.	130,658	
PROVIDIAN FINL CORP		400,800
PROVINCE HEALTHCARE CO COM	720600	11600
PROVINCE HEALTHCARE CO.	21,686	
PROXIM CORP CL-A	57,053	
PRUDENTIAL FINANCIAL INC	234,190	
PS BUSINESS PARKS, INC.	6,038	
PSEG ENERGY HOLDINGS	193,035	

PSS WORLD MEDICAL, INC	32,070		
PSYCHIATRIC SOLUTIONS COM	100000		
PTEK HLDGS INC	20,022		
Public Service	60,000		
PUBLIC STORAGE INC	1,653		
PUBLIC STORAGE INC COM	45100		
PUGET ENEGY INC.	555,140		
PULITZER INC.	2,148		
PULTE HOMES INC.	27,715		
PUMA TECHNOLOGY INC	18,359		
QAD INC	4,799		
QLOGIC CORP		189,700	
QLOGIC CORP COM	276100		21556
QLOGIC CORP.	51,461		
QUAKER CHEM CORP COM	3,696		
QUAKER CIRY BANCORP INC	2,385		
QUALCOMM, INC.	419,340		
QUALITY DISTR INC FLA		2,500	
QUALITY SYSTEMS INC	1,544		
QUANEX CORP.	7,615		
QUANTA SERVICES, INC.	200,392		
QUANTUM CORP DLT & STORAGE	320,140		
QUEST DIAGNOSTICS, INC.	49,667		
QUEST SOFTWARE INC	18,614		
QUESTAR CORP.	119,590		
QUICKLOGIC CORP COM	1082400		
QUICKSILVER RESOURCES COM	205900		
QUICKSILVER RESOURCES INC	6,149		
QUICKSILVER, INC.	25,613		

QUIDEL CORPORATION	COM	74838J101	137	12,726	SH	SOLE	1
QUIKSILVER INC COM	COM	74838C106	10810	609726	SH	Sole	3
QUIMICA Y MINERA ADR-EACH R	COM	833635105	225	7,000	SH	SOLE	1
QUIXOTE CORP	COM	749056107	78	3,193	SH	SOLE	1
QWEST COMMUNICATIONS INTL.	COM	749121109	3407	788,696	SH	SOLE	1
R&G FINANCIAL CO.	COM	749136107	342	8,594	SH	SOLE	1
R. R. DONNELLEY AND SONS CO.	COM	257867101	1547	51,302	SH	SOLE	1
R.H. DONNELLEY CORP.	COM	74955W307	371	9,300	SH	SOLE	1
R.O.C. TAIWAN FUND	COM	749651105	366	77,000	SH	SOLE	1
RADIAN GROUP, INC.	COM	750236101	6586	135,092	SH	SOLE	1
RADIANT SYSTEMS, INC.	COM	75025N102	66	7,912	SH	SOLE	1
RADIO ONE INC -CL D	COM	75040P405	27	1,413	SH	SOLE	1
RADIO ONE INC CL D NON VTG	COM	75040P405	20522	1063304	SH	Sole	3
RADIOSHACK CORP COM	COM	750438103	5446	177500	SH	Sole	3
RADIOSHACK CORP.	COM	750438103	3633	118,404	SH	SOLE	1
RADISYS CORP.	COM	750459109	140	8,321	SH	SOLE	1
RAILAMERICA INC	COM	750753105	164	13,877	SH	SOLE	1
RAINBOW TECHNOLOGIES INC	COM	750862104	126	11,162	SH	SOLE	1
RAIT INVESTMENT TRUST	COM	749227104	2007	78,403	SH	SOLE	1
RALCORP HOLDINGS, INC.	COM	751028101	428	13,642	SH	SOLE	1
RAMBUS INC.	COM	750917106	51	1,668	SH	SOLE	1
RAMCO-GERSHENSON PROPERTIES	COM	751452202	145	5,114	SH	SOLE	1
RANGE RESOURCES CORP	COM	75281A109	232	24,565	SH	SOLE	1
RARE HOSPITALITY INTERNATIONAL	COM	753820109	341	13,954	SH	SOLE	1
RAVEN INDUSTRIES INC	COM	754212108	91	3,095	SH	SOLE	1
RAYMOND JAMES FINANCIAL, INC.	COM	754730109	2635	69,898	SH	SOLE	1
RAYONIER, INC.	COM	754907103	3540	85,272	SH	SOLE	1
RAYOVAC CORP.	COM	755081106	322	15,359	SH	SOLE	1
RAYTECH CORP DEL	COM	755103108	11	3,330	SH	SOLE	1
RAYTHEON CO.	COM	755111507	7101	236,380	SH	SOLE	1
RC2 CORP	COM	749388104	131	6,283	SH	SOLE	1
RCN CORP.	COM	749361101	17	25,267	SH	SOLE	1
READER'S DIGEST ASSOC., INC.	COM	755267101	2080	141,852	SH	SOLE	1
READING INTERNATIONAL INC-A	COM	755408101	38	6,481	SH	SOLE	1
REALNETWORKS, INC.	COM	75605L104	9	1,590	SH	SOLE	1
REALTY INCOME CORP COM	COM	756109104	1052	26300	SH	Sole	3
REALTY INCOME CORP.	COM	756109104	26	662	SH	SOLE	1
RECKSON ASSOC REALTY CORP.	COM	75621K106	572	23,535	SH	SOLE	1
RECKSON ASSOCS RLTY COM	COM	75621K106	1131	46531	SH	Sole	3
RED HAT, INC.	COM	756577102	48	2,532	SH	SOLE	1
RED ROBIN GOURMET BURG COM	COM	75689M101	1674	55000	SH	Sole	3
RED ROBIN GOURMET BURGERS	COM	75689M101	132	4,335	SH	SOLE	1
REDBACK NETWORKS INC	COM	757209101	16	71,246	SH	SOLE	1
REDWOOD TRUST, INC.	COM	758075402	3954	77,756	SH	SOLE	1
REEBOK INTERNATIONAL, LTD.	COM	758110100	1080	27,463	SH	SOLE	1
REGAL ENTMT GROUP	COM	758766109	10	465	SH	SOLE	1
REGAL-BELOIT CORP.	COM	758750103	245	11,153	SH	SOLE	1
REGENCY CENTERS CORPORATION	COM	758849103	15	387	SH	SOLE	1
REGENCY CTRS CORP COM	COM	758849103	2313	58038	SH	Sole	3
REGENERATION TECHNOLOGIES	COM	75886N100	120	10,910	SH	SOLE	1
REGENERON PHARMACEUTICALS INC.	COM	75886F107	236	16,068	SH	SOLE	1
REGENT COMMUNICATIONS, INC	COM	758865109	104	16,362	SH	SOLE	1
REGIONS FINANCIAL CORP.	COM	758940100	3722	100,060	SH	SOLE	1

QUIDEL CORPORATION	12,726	
QUIKSILVER INC COM	586300	23426
QUIMICA Y MINERA ADR-EACH R	7,000	
QUIXOTE CORP	3,193	
QWEST COMMUNICATIONS INTL.	788,696	
R&G FINANCIAL CO.	8,594	
R. R. DONNELLEY AND SONS CO.	51,302	
R.H. DONNELLEY CORP.	9,300	
R.O.C. TAIWAN FUND	77,000	
RADIAN GROUP, INC.	135,092	
RADIANT SYSTEMS, INC.	7,912	
RADIO ONE INC -CL D	1,413	
RADIO ONE INC CL D NON VTG	1032500	30804
RADIOSHACK CORP COM	169300	8200
RADIOSHACK CORP.	118,404	
RADISYS CORP.	8,321	
RAILAMERICA INC	13,877	
RAINBOW TECHNOLOGIES INC	11,162	
RAIT INVESTMENT TRUST	78,403	
RALCORP HOLDINGS, INC.	13,642	
RAMBUS INC.	1,668	
RAMCO-GERSHENSON PROPERTIES	5,114	
RANGE RESOURCES CORP	24,565	
RARE HOSPITALITY INTERNATIONAL	13,954	

RAVEN INDUSTRIES INC	3,095
RAYMOND JAMES FINANCIAL, INC.	69,898
RAYONIER, INC.	85,272
RAYOVAC CORP.	15,359
RAYTECH CORP DEL	3,330
RAYTHEON CO.	236,380
RC2 CORP	6,283
RCN CORP.	25,267
READER'S DIGEST ASSOC., INC.	141,852
READING INTERNATIONAL INC-A	6,481
REALNETWORKS, INC.	1,590
REALTY INCOME CORP COM	26300
REALTY INCOME CORP.	662
RECKSON ASSOC REALTY CORP.	23,535
RECKSON ASSOCS RLTY COM	46531
RED HAT, INC.	2,532
RED ROBIN GOURMET BURG COM	55000
RED ROBIN GOURMET BURGERS	4,335
REDBACK NETWORKS INC	71,246
REDWOOD TRUST, INC.	77,756
REEBOK INTERNATIONAL, LTD.	27,463
REGAL ENTMT GROUP	465
REGAL-BELOIT CORP.	11,153
REGENCY CENTERS CORPORATION	387
REGENCY CTRS CORP COM	58038
REGENERATION TECHNOLOGIES	10,910
REGENERON PHARMACEUTICALS INC.	16,068
REGENT COMMUNICATIONS, INC	16,362
REGIONS FINANCIAL CORP.	100,060

REGIS CORP.	COM	758932107	31	788	SH	SOLE	1
REGISTER.COM	COM	759146101	78	15,334	SH	SOLE	1
REINSURANCE GROUP OF	COM	759351109	15	391	SH	SOLE	1
RELIANCE STEEL & ALUMINIUM CO.	COM	759509102	376	11,331	SH	SOLE	1
RELIANT RESOURCES INC	COM	75952B105	34	4,655	SH	SOLE	1
REMEC, INC.	COM	759543101	229	26,813	SH	SOLE	1
REMINGTON OIL & GAS CORP	COM	759594302	194	9,833	SH	SOLE	1
RENAISSANCE LEARNING, INC.	COM	75968L105	86	3,591	SH	SOLE	1
RENAL CARE GROUP, INC.	COM	759930100	37	888	SH	SOLE	1
RENT-A-CENTER INC	COM	76009N100	3491	116,370	SH	SOLE	1
RENT-WAY, INC.	COM	76009U104	81	9,908	SH	SOLE	1
REPLIGEN CORP	COM	759916109	61	14,011	SH	SOLE	1
REPUBLIC BANCORP, INC.	COM	760281204	424	29,901	SH	SOLE	1
REPUBLIC BANCSHARES, INC.	COM	759929102	127	4,037	SH	SOLE	1
REPUBLIC SERVICES IN	COM	760759100	5837	227,735	SH	SOLE	1
RESEARCH FRONTIERS	COM	760911107	43	4,677	SH	SOLE	1
RESMED INC	COM	761152107	28	670	SH	SOLE	1
RESOURCE AMERICA, INC.	COM	761195205	104	6,937	SH	SOLE	1
RESOURCE BANKSHARES CORP/VA	COM	76121R104	66	2,100	SH	SOLE	1
RESOURCES CONNECTION I COM	COM	76122Q105	1038	38000	SH	Sole	3
RESOURCES CONNECTION INC	COM	76122Q105	252	9,241	SH	SOLE	1
RESPIRONICS INC.	COM	761230101	31	680	SH	SOLE	1
RESTORATION HARDWARE I	COM	760981100	42	8,998	SH	SOLE	1
RETEK INC.	COM	76128Q109	957	103,145	SH	SOLE	1
RETRACTABLE TECHNOLOGIES INC	COM	76129W105	18	3,033	SH	SOLE	1
REVLON, INC.-CL A	COM	761525500	11	4,787	SH	SOLE	1
REX STORES CORP	COM	761624105	48	3,388	SH	SOLE	1
REYNOLDS AND REYNOLDS CO., CLASS A	COM	761695105	2807	96,636	SH	SOLE	1
RF MICRO DEVICES INC	COM	749941100	3463	344,251	SH	SOLE	1
RF MONOLITHICS INC COM(OXFORD PTNRS L	COM	74955F106	49	4,973	SH	SOLE	1
RICHARDSON ELEC LTD	COM	763165107	36	2,913	SH	SOLE	1
RIGGS NATIONAL CORP.	COM	766570105	121	7,338	SH	SOLE	1
RIGHT MANAGEMENT CONSULTANTS	COM	766573109	144	7,693	SH	SOLE	1
RITE AID CORP	COM	767754104	50	8,289	SH	SOLE	1
RIVIANA FOODS	COM	769536103	77	2,798	SH	SOLE	1
RIVIERA HOLDINGS CORP	COM	769627100	1871	345,900	SH	SOLE	1
RJ REYNOLDS TOBACCO HOLDINGS	COM	76182K105	2215	38,092	SH	SOLE	1
RLI CORP.	COM	749607107	318	8,498	SH	SOLE	1
ROBBINS & MYERS, INC.	COM	770196103	96	5,069	SH	SOLE	1
ROBERT HALF INTERNATIONAL INC.	COM	770323103	1798	77,019	SH	SOLE	1
ROBERT HALF INTL INC	COM	770323103	11359	486668	SH	Sole	3
ROCK-TENN CO., CLASS A	COM	772739207	198	11,465	SH	SOLE	1
ROCKWELL AUTOMATION COM	COM	773903109	11385	319800	SH	Sole	3
ROCKWELL AUTOMATION INC	COM	773903109	2974	83,545	SH	SOLE	1
ROCKWELL AUTOMATION INC	COM	773903109	8971	252,000	SH	DEFINED	2
ROCKWELL COLLINS INC	COM	774341101	2401	79,969	SH	SOLE	1
ROFIN-SINAR TECHNOLOGIES INC	COM	775043102	188	5,434	SH	SOLE	1
ROGERS COMMUNICATIONS INC B	COM	775109200	1671	101,200	SH	OTHER	1
ROGERS CORP.	COM	775133101	330	7,482	SH	SOLE	1
ROHM + HAAS CO	COM	775371107	12313	288,303	SH	DEFINED	2
ROHM AND HAAS CO.	COM	775371107	4235	99,168	SH	SOLE	1
ROLLINS, INC.	COM	775711104	1649	73,148	SH	SOLE	1
ROPER INDUSTRIES, INC.	COM	776696106	632	12,838	SH	SOLE	1

REGIS CORP.	788
REGISTER.COM	15,334
REINSURANCE GROUP OF	391
RELIANCE STEEL & ALUMINIUM CO.	11,331
RELIANT RESOURCES INC	4,655
REMEC, INC.	26,813
REMINGTON OIL & GAS CORP	9,833
RENAISSANCE LEARNING, INC.	3,591
RENAL CARE GROUP, INC.	888
RENT-A-CENTER INC	116,370
RENT-WAY, INC.	9,908
REPLIGEN CORP	14,011
REPUBLIC BANCORP, INC.	29,901
REPUBLIC BANCSHARES, INC.	4,037
REPUBLIC SERVICES IN	227,735
RESEARCH FRONTIERS	4,677
RESMED INC	670
RESOURCE AMERICA, INC.	6,937
RESOURCE BANKSHARES CORP/VA	2,100
RESOURCES CONNECTION I COM	37400
RESOURCES CONNECTION INC	9,241
RESPIRONICS INC.	680
RESTORATION HARDWARE I	8,998
RETEK INC.	103,145

RETRACTABLE TECHNOLOGIES INC	3,033	
REVLON, INC.-CL A	4,787	
REX STORES CORP	3,388	
REYNOLDS AND REYNOLDS CO., CLASS A	96,636	
RF MICRO DEVICES INC	344,251	
RF MONOLITHICS INC COM(OXFORD PTNRS L	4,973	
RICHARDSON ELEC LTD	2,913	
RIGGS NATIONAL CORP.	7,338	
RIGHT MANAGEMENT CONSULTANTS	7,693	
RITE AID CORP	8,289	
RIVIANA FOODS	2,798	
RIVIERA HOLDINGS CORP	345,900	
RJ REYNOLDS TOBACCO HOLDINGS	38,092	
RLI CORP.	8,498	
ROBBINS & MYERS, INC.	5,069	
ROBERT HALF INTERNATIONAL INC.	77,019	
ROBERT HALF INTL INC	447800	38868
ROCK-TENN CO., CLASS A	11,465	
ROCKWELL AUTOMATION COM	306300	13500
ROCKWELL AUTOMATION INC	83,545	
ROCKWELL AUTOMATION INC		252,000
ROCKWELL COLLINS INC	79,969	
ROFIN-SINAR TECHNOLOGIES INC	5,434	
ROGERS COMMUNICATIONS INC B	0	101,200
ROGERS CORP.	7,482	
ROHM + HAAS CO		288,303
ROHM AND HAAS CO.	99,168	
ROLLINS, INC.	73,148	
ROPER INDUSTRIES, INC.	12,838	

ROSS STORES, INC.	COM	778296103	6086	230,008	SH	SOLE	1
Rostelecom ADR	COM	778529107	1002	80,000	SH	SOLE	1
ROTO-ROOTER INC	COM	778787101	213	4,610	SH	SOLE	1
ROUSE CO	COM	779273101	60	1,284	SH	SOLE	1
ROUSE CO COM	COM	779273101	2298	48900	SH	Sole	3
ROWAN COMPANIES, INC.	COM	779382100	984	42,471	SH	SOLE	1
ROXIO INC	COM	780008108	62	12,873	SH	SOLE	1
ROYAL BANCSHARES OF PENN-A	COM	780081105	51	2,010	SH	SOLE	1
ROYAL BANK CDA COMMON	COM	780087102	10391	217,300	SH	OTHER	1
Royal Bk Scotland 8.5%	COM	780097804	564	20,000	SH	DEFINED	4
Royal Bk Scotland 8.8889%	COM	780097861	3,113	120,000	SH	DEFINED	4
Royal Bk Scotland 9.125%	COM	780097606	1,233	45,000	SH	DEFINED	4
ROYAL CARIBBEAN CRUISES LT	COM	V7780T103	1339	38,500	SH	DEFINED	2
ROYAL GOLD INC	COM	780287108	157	7,500	SH	SOLE	1
RPC	COM	749660106	50	4,528	SH	SOLE	1
RPM INTERNATIONAL INC.	COM	749685103	2741	166,499	SH	SOLE	1
RSA SECURITY INC.	COM	749719100	1537	107,864	SH	SOLE	1
RTI INTERNATIONAL METALS, INC.	COM	74973W107	153	9,057	SH	SOLE	1
RUBY TUESDAY INC	COM	781182100	4915	172,500	SH	DEFINED	2
RUBY TUESDAY, INC.	COM	781182100	2670	93,718	SH	SOLE	1
RUDDICK CORP.	COM	781258108	1452	81,117	SH	SOLE	1
RUDOLPH TECHNOLOGIES COM	COM	781270103	17190	700500	SH	Sole	3
RUDOLPH TECHNOLOGIES INC.	COM	781270103	134	5,477	SH	SOLE	1
RUSS BERRIE AND CO., INC.	COM	782233100	143	4,215	SH	SOLE	1
RUSSELL CORP.	COM	782352108	217	12,349	SH	SOLE	1
RYANAIR HOLDINGS PLC-SP ADR	COM	783513104	259	5,103	SH	SOLE	1
RYAN'S FAMILY STEAK HOUSES	COM	783519101	299	19,770	SH	SOLE	1
RYDER SYSTEM, INC.	COM	783549108	986	28,871	SH	SOLE	1
RYERSON TULL, INC.	COM	78375P107	117	10,176	SH	SOLE	1
RYLAND GROUP	COM	783764103	38	431	SH	SOLE	1
S & P 500 FUTURE	COM	84749R100	55	3,259	SH	SOLE	1
S J W CORP COM	COM	784305104	90	1,008	SH	SOLE	1
S&P 500 DEPOSITORY RECEIPT	COM	78462F103	32630	293,220	SH	SOLE	1
S&T BANCORP, INC.	COM	783859101	368	12,355	SH	SOLE	1
S.Y. BANCORP INC	COM	785060104	101	4,934	SH	SOLE	1
S1 CORPORATION	COM	78463B101	279	34,604	SH	SOLE	1
SABRE HOLDINGS CORP.	COM	785905100	1407	65,162	SH	SOLE	1
SAFECO CORP	COM	786429100	3286	84,400	SH	DEFINED	2
SAFECO CORP.	COM	786429100	2693	69,163	SH	SOLE	1
SAFEGUARD SCIENTIFICS, INC.	COM	786449108	226	55,987	SH	SOLE	1
SAFENET INC	COM	78645R107	154	5,005	SH	SOLE	1
SAFETY INSURANCE GROUP INC	COM	78648T100	76	4,447	SH	SOLE	1
SAFEWAY INC	COM	786514208	4359	198,963	SH	SOLE	1
SAFLINK CORP	COM	786578302	33	12,158	SH	SOLE	1
SAGA COMMUNICATIONS, INC. CLASS A	COM	786598102	118	6,366	SH	SOLE	1
SAKS INC.	COM	79377W108	2964	197,083	SH	SOLE	1
SALEM COMMUNICATION- CLASS A	COM	794093104	111	4,077	SH	SOLE	1
SALIX PHARMACEUTICALS	COM	795435106	190	8,368	SH	SOLE	1
SANCHEZ COMPUTER ASSOCIATES	COM	799702105	27	6,447	SH	SOLE	1
SANDERS MORRIS HARRIS GRP IN	COM	80000Q104	62	4,967	SH	SOLE	1
SANDERSON FARMS, INC.	COM	800013104	98	2,440	SH	SOLE	1
SANDISK CORP.	COM	80004C101	7308	119,407	SH	SOLE	1
SANDY SPRING BANCORP, INC.	COM	800363103	254	6,806	SH	SOLE	1

ROSS STORES, INC.	230,008	
Rostelecom ADR	80,000	
ROTO-ROOTER INC	4,610	
ROUSE CO	1,284	
ROUSE CO COM	48900	
ROWAN COMPANIES, INC.	42,471	
ROXIO INC	12,873	
ROYAL BANCSHARES OF PENN-A	2,010	
ROYAL BANK CDA COMMON	0	217,300
Royal Bk Scotland 8.5%	20,000	
Royal Bk Scotland 8.8889%	120,000	
Royal Bk Scotland 9.125%	45,000	
ROYAL CARIBBEAN CRUISES LT		38,500
ROYAL GOLD INC	7,500	
RPC	4,528	
RPM INTERNATIONAL INC.	166,499	
RSA SECURITY INC.	107,864	
RTI INTERNATIONAL METALS, INC.	9,057	
RUBY TUESDAY INC		172,500
RUBY TUESDAY, INC.	93,718	
RUDDICK CORP.	81,117	
RUDOLPH TECHNOLOGIES COM	688900	11600
RUDOLPH TECHNOLOGIES INC.	5,477	
RUSS BERRIE AND CO., INC.	4,215	

RUSSELL CORP.	12,349	
RYANAIR HOLDINGS PLC-SP ADR	5,103	
RYAN'S FAMILY STEAK HOUSES	19,770	
RYDER SYSTEM, INC.	28,871	
RYERSON TULL, INC.	10,176	
RYLAND GROUP	431	
S & P 500 FUTURE	3,259	
S J W CORP COM	1,008	
S&P 500 DEPOSITORY RECEIPT	293,220	
S&T BANCORP, INC.	12,355	
S.Y. BANCORP INC	4,934	
S1 CORPORATION	34,604	
SABRE HOLDINGS CORP.	65,162	
SAFECO CORP		84,400
SAFECO CORP.	69,163	
SAFEGUARD SCIENTIFICS, INC.	55,987	
SAFENET INC	5,005	
SAFETY INSURANCE GROUP INC	4,447	
SAFEWAY INC	198,963	
SAFLINK CORP	12,158	
SAGA COMMUNICATIONS, INC. CLASS A	6,366	
SAKS INC.	197,083	
SALEM COMMUNICATION- CLASS A	4,077	
SALIX PHARMACEUTICALS	8,368	
SANCHEZ COMPUTER ASSOCIATES	6,447	
SANDERS MORRIS HARRIS GRP IN	4,967	
SANDERSON FARMS, INC.	2,440	
SANDISK CORP.	119,407	
SANDY SPRING BANCORP, INC.	6,806	

SANMINA - SCI CORP	COM	800907107	3449	273,733	SH	SOLE	1
SANTANDER BANCORP	COM	802809103	55	2,268	SH	SOLE	1
SAPIENT CORP.	COM	803062108	205	36,283	SH	SOLE	1
SARA LEE CORP.	COM	803111103	7422	341,860	SH	SOLE	1
SAUER-DANFOSS INC.	COM	804137107	76	4,718	SH	SOLE	1
SAUL CENTERS, INC.	COM	804395101	150	5,225	SH	SOLE	1
SAVIENT PHARMACEUTICALS INC	COM	80517Q100	121	26,322	SH	SOLE	1
SAXON CAPITAL INC	COM	80556P302	266	12,709	SH	SOLE	1
SBA COMMUNICATIONS CORPORATION	COM	78388J106	81	21,469	SH	SOLE	1
SBC COMMUNICATIONS INC	COM	78387G103	8900	341,382	SH	DEFINED	2
SBC Communications Inc	COM	78387G103	1,564	60,000	SH	DEFINED	4
SBC COMMUNICATIONS, INC.	COM	78387G103	65832	2,525,215	SH	SOLE	1
SBS TECHNOLOGIES INC	COM	78387P103	101	6,852	SH	SOLE	1
SCANA CORP	COM	80589M102	5457	159,340	SH	SOLE	1
SCANSOFT INC	COM	80603P107	185	34,759	SH	SOLE	1
SCANSOURCE INC	COM	806037107	229	5,014	SH	SOLE	1
SCHAWK, INC.	COM	806373106	48	3,552	SH	SOLE	1
SCHERING PLOUGH CORP	COM	806605101	11	620	SH	DEFINED	2
SCHERING-PLOUGH CORP.	COM	806605101	15861	912,070	SH	SOLE	1
SCHLUMBERGER	COM	806857108	83	1,510	SH	DEFINED	2
SCHLUMBERGER, LTD.	COM	806857108	13853	253,160	SH	SOLE	1
SCHNITZER STL INDS	COM	806882106	256	4,230	SH	SOLE	1
SCHNITZER STL INDS CL A	COM	806882106	23059	381144	SH	SOLE	3
SCHOLASTIC CORP.	COM	807066105	1925	56,552	SH	SOLE	1
SCHOOL SPECIALTY, INC.	COM	807863105	260	7,646	SH	SOLE	1
SCHULMAN, A. INC.	COM	808194104	295	13,832	SH	SOLE	1
SCHWAB CHARLES CORP	COM	808513105	8290	700,150	SH	DEFINED	2
SCHWEITZER-MAUDUIT INC.	COM	808541106	207	6,939	SH	SOLE	1
SCICLONE PHARMACEUTICALS, INC.	COM	80862K104	141	20,768	SH	SOLE	1
SCIENTIFIC GAMES CORP A	COM	80874P109	395	23,281	SH	SOLE	1
SCIENTIFIC-ATLANTA INC COM	COM	808655104	3514	128700	SH	SOLE	3
SCIENTIFIC-ATLANTA, INC.	COM	808655104	1857	68,007	SH	SOLE	1
SCOTTISH RE GROUP LTD	COM	G7885T104	237	11,400	SH	DEFINED	2
SCOTTS CO.	COM	810186106	2737	46,260	SH	SOLE	1
SCP POOL CORPORATION	COM	784028102	461	14,108	SH	SOLE	1
SCRIPPS CO	COM	811054204	59	622	SH	SOLE	1
SCS TRANSPORTATION INC	COM	81111T102	117	6,653	SH	SOLE	1
Scudder Strategic Muni Inc	COM	811234103	261	20,000	SH	DEFINED	4
SEABOARD CORP.	COM	811543107	49	172	SH	SOLE	1
SEABULK INTERNATIONAL INC	COM	81169P101	45	5,481	SH	SOLE	1
SEACHANGE INTERNATIONAL, INC.	COM	811699107	172	11,139	SH	SOLE	1
SEACOAST BANKING CORP FL	COM	811707306	93	5,342	SH	SOLE	1
SEACOAST FINANCIAL SERVICES CO	COM	81170Q106	343	12,523	SH	SOLE	1
SEACOR SMIT, INC.	COM	811904101	336	7,999	SH	SOLE	1
SEALED AIR CORP	COM	81211K100	2086	38,521	SH	SOLE	1
SEARS ROEBUCK & CO	COM	812387108	5195	114,206	SH	SOLE	1
SEATTLE GENETICS INC WA	COM	812578102	85	9,898	SH	SOLE	1
SECOND BANCORP, INC.	COM	813114105	100	3,806	SH	SOLE	1
SECURE COMPUTING CORP	COM	813705100	289	16,130	SH	SOLE	1
SECURITY BANK CORP	COM	814047106	56	1,768	SH	SOLE	1
SEEBEYOND TECHNOLOGY CORP.	COM	815704101	97	22,511	SH	SOLE	1
SEI INVESTMENTS CO.	COM	784117103	4609	151,276	SH	SOLE	1
SELECT COMFORT CORP	COM	81616X103	240	9,678	SH	SOLE	1

SANMINA - SCI CORP	273,733	
SANTANDER BANCORP	2,268	
SAPIENT CORP.	36,283	
SARA LEE CORP.	341,860	
SAUER-DANFOSS INC.	4,718	
SAUL CENTERS, INC.	5,225	
SAVIENT PHARMACEUTICALS INC	26,322	
SAXON CAPITAL INC	12,709	
SBA COMMUNICATIONS CORPORATION	21,469	
SBC COMMUNICATIONS INC		341,382
SBC Communications Inc	60,000	
SBC COMMUNICATIONS, INC.	2,525,215	
SBS TECHNOLOGIES INC	6,852	
SCANA CORP	159,340	
SCANSOFT INC	34,759	
SCANSOURCE INC	5,014	
SCHAWK, INC.	3,552	
SCHERING PLOUGH CORP		620
SCHERING-PLOUGH CORP.	912,070	
SCHLUMBERGER		1,510
SCHLUMBERGER, LTD.	253,160	
SCHNITZER STL INDS	4,230	
SCHNITZER STL INDS CL A	364800	16344
SCHOLASTIC CORP.	56,552	

SCHOOL SPECIALTY, INC.	7,646		
SCHULMAN, A. INC.	13,832		
SCHWAB CHARLES CORP		700,150	
SCHWEITZER-MAUDUIT INC.	6,939		
SCICLONE PHARMACEUTICALS, INC.	20,768		
SCIENTIFIC GAMES CORP A	23,281		
SCIENTIFIC-ATLANTA INC COM	123400		5300
SCIENTIFIC-ATLANTA, INC.	68,007		
SCOTTISH RE GROUP LTD		11,400	
SCOTTS CO.	46,260		
SCP POOL CORPORATION	14,108		
SCRIPPS CO	622		
SCS TRANSPORTATION INC	6,653		
Scudder Strategic Muni Inc	20,000		
SEABOARD CORP.	172		
SEABULK INTERNATIONAL INC	5,481		
SEACHANGE INTERNATIONAL, INC.	11,139		
SEACOAST BANKING CORP FL	5,342		
SEACOAST FINANCIAL SERVICES CO	12,523		
SEACOR SMIT, INC.	7,999		
SEALED AIR CORP	38,521		
SEARS ROEBUCK & CO	114,206		
SEATTLE GENETICS INC WA	9,898		
SECOND BANCORP, INC.	3,806		
SECURE COMPUTING CORP	16,130		
SECURITY BANK CORP	1,768		
SEEBEYOND TECHNOLOGY CORP.	22,511		
SEI INVESTMENTS CO.	151,276		
SELECT COMFORT CORP	9,678		

SELECT MED CORP	COM	816196109	4627	284,200	SH	DEFINED	2
SELECT MEDICAL CORP	COM	816196109	353	21,654	SH	SOLE	1
SELECTIVE INSURANCE GROUP, INC	COM	816300107	408	12,619	SH	SOLE	1
SEMCO ENERGY, INC.	COM	78412D109	64	13,095	SH	SOLE	1
SEMITOOL INC COM	COM	816909105	2376	221600	SH	Sole	3
SEMITOOL, INC.	COM	816909105	82	7,606	SH	SOLE	1
SEMPRA ENERGY	COM	816851109	3050	101,461	SH	SOLE	1
SEMTECH CORP	COM	816850101	2228	98,000	SH	DEFINED	2
SEMTECH CORP.	COM	816850101	3017	132,575	SH	SOLE	1
SENIOR HOUSING PROP TRUST	COM	81721M109	370	21,489	SH	SOLE	1
SENSIENT TECHNOLOGIES CORP.	COM	81725T100	1680	84,995	SH	SOLE	1
SEPRACOR INC	COM	817315104	2594	108,400	SH	DEFINED	2
SEPRACOR, INC.	COM	817315104	2924	122,179	SH	SOLE	1
SEQUA CORP CLASS A	COM	817320104	817	16,665	SH	SOLE	1
SERENA SOFTWARE, INC.	COM	817492101	196	10,676	SH	SOLE	1
SEROLOGICALS CORP.	COM	817523103	198	10,633	SH	SOLE	1
SERONO SA	COM	81752M101	878	50,000	SH	DEFINED	2
SERVICE CORP INTERNATIONAL	COM	817565104	28	5,261	SH	SOLE	1
SERVICEMASTER COMPAN	COM	81760N109	58	4,982	SH	SOLE	1
SFBC INTERNATIONAL INC	COM	784121105	89	3,363	SH	SOLE	1
SHARPER IMAGE CORP	COM	820013100	143	4,394	SH	SOLE	1
SHAW GROUP INC	COM	820280105	372	27,314	SH	SOLE	1
SHENANDOAH TELECOMMUNI	COM	82312B106	79	1,533	SH	SOLE	1
SHERWIN WILLIAMS CO	COM	824348106	11419	328,696	SH	DEFINED	2
SHERWIN-WILLIAMS CO.	COM	824348106	2270	65,332	SH	SOLE	1
SHOE CARNIVAL INC	COM	824889109	60	3,397	SH	SOLE	1
SHOPKO STORES, INC.	COM	824911101	196	12,847	SH	SOLE	1
SHORE BANCSHARES INC	COM	825107105	99	2,591	SH	SOLE	1
SHUFFLE MASTER, INC.	COM	825549108	269	7,806	SH	SOLE	1
SHURGARD STORAGE CENTERS, INC. CLASS	COM	82567D104	29	771	SH	SOLE	1
SHURGARD STORAGE CTRS COM	COM	82567D104	2165	57500	SH	Sole	3
SI INTERNATIONAL	COM	78427V102	3650	186700	SH	Sole	3
SICOR INC	COM	825846108	8371	307,764	SH	SOLE	1
SIDER NACIONAL CIA SPONS AD	COM	20440W105	344	8,300	SH	SOLE	1
SIEBEL SYSTEMS, INC.	COM	826170102	3689	265,036	SH	SOLE	1
SIERRA BANCORP	COM	82620P102	37	2,376	SH	SOLE	1
SIERRA HEALTH SERVICES, INC.	COM	826322109	300	10,926	SH	SOLE	1
SIERRA PACIFIC RESOURCES	COM	826428104	1628	221,837	SH	SOLE	1
SIGMA ALDRICH CORP.	COM	826552101	2072	36,244	SH	SOLE	1
SIGMA DESIGNS INC	COM	826565103	62	8,269	SH	SOLE	1
SIGMATEL INC	COM	82661W107	128	5,200	SH	DEFINED	2
SIGMATEL INC COM	COM	82661W107	20304	822688	SH	Sole	3
SILGAN HOLDINGS, INC.	COM	827048109	216	5,075	SH	SOLE	1
SILICON GRAPHICS, INC.	COM	827056102	131	95,887	SH	SOLE	1
SILICON IMAGE INC	COM	82705T102	233	32,562	SH	SOLE	1
SILICON LABORATORIES COM	COM	826919102	24169	559204	SH	Sole	3
SILICON LABORATORIES INC	COM	826919102	3085	71,287	SH	SOLE	1
SILICON STORAGE TECHNOLOGY	COM	827057100	413	37,547	SH	SOLE	1
SILICON VALLEY BANCSHARES	COM	827064106	2280	63,210	SH	SOLE	1
SILICONIX, INC.	COM	827079203	126	2,748	SH	SOLE	1
SILICONWARE PRECISION (ADR)	COM	827084864	1556	302042	SH	Sole	3
SIMMONS FIRST NATIONAL CORP.	COM	828730200	186	6,733	SH	SOLE	1
SIMON PPTY GROUP	COM	828806109	4883	105378	SH	Sole	3

SELECT MED CORP		284,200
SELECT MEDICAL CORP	21,654	
SELECTIVE INSURANCE GROUP, INC	12,619	
SEMCO ENERGY, INC.	13,095	
SEMITOOL INC COM	221600	
SEMITOOL, INC.	7,606	
SEMPRA ENERGY	101,461	
SEMTECH CORP		98,000
SEMTECH CORP.	132,575	
SENIOR HOUSING PROP TRUST	21,489	
SENSIENT TECHNOLOGIES CORP.	84,995	
SEPRACOR INC		108,400
SEPRACOR, INC.	122,179	
SEQUA CORP CLASS A	16,665	
SERENA SOFTWARE, INC.	10,676	
SEROLOGICALS CORP.	10,633	
SERONO SA		50,000
SERVICE CORP INTERNATIONAL	5,261	
SERVICEMASTER COMPAN	4,982	
SFBC INTERNATIONAL INC	3,363	
SHARPER IMAGE CORP	4,394	
SHAW GROUP INC	27,314	
SHENANDOAH TELECOMMUNI	1,533	
SHERWIN WILLIAMS CO		328,696

SHERWIN-WILLIAMS CO.	65,332		
SHOE CARNIVAL INC	3,397		
SHOPKO STORES, INC.	12,847		
SHORE BANCSHARES INC	2,591		
SHUFFLE MASTER, INC.	7,806		
SHURGARD STORAGE CENTERS, INC. CLASS	771		
SHURGARD STORAGE CTRS COM	57500		
SI INTERNATIONAL	186700		
SICOR INC	307,764		
SIDER NACIONAL CIA SPONS AD	8,300		
SIEBEL SYSTEMS, INC.	265,036		
SIERRA BANCORP	2,376		
SIERRA HEALTH SERVICES, INC.	10,926		
SIERRA PACIFIC RESOURCES	221,837		
SIGMA ALDRICH CORP.	36,244		
SIGMA DESIGNS INC	8,269		
SIGMATEL INC		5,200	
SIGMATEL INC COM	798100		24588
SILGAN HOLDINGS, INC.	5,075		
SILICON GRAPHICS, INC.	95,887		
SILICON IMAGE INC	32,562		
SILICON LABORATORIES COM	533700		25504
SILICON LABORATORIES INC	71,287		
SILICON STORAGE TECHNOLOGY	37,547		
SILICON VALLEY BANCSHARES	63,210		
SILICONIX, INC.	2,748		
SILICONWARE PRECISION (ADR)	222200		79842
SIMMONS FIRST NATIONAL CORP.	6,733		
SIMON PPTY GROUP	105378		

SIMON PROPERTY GROUP INC	COM	828806109	3947	85,167	SH	SOLE	1
SIMPLETECH INC	COM	828823104	26	4,319	SH	SOLE	1
SIMPSON MANUFACTURING CO.	COM	829073105	354	6,968	SH	SOLE	1
SINCLAIR BROADCAST GROUP, INC.	COM	829226109	267	17,836	SH	SOLE	1
SIPEX CORP.	COM	829909100	90	11,627	SH	SOLE	1
SIRIUS SATELLITE RADIO INC.	COM	82966U103	1288	407,721	SH	SOLE	1
SIRNA THERAPEUTICS INC	COM	829669100	17	3,279	SH	SOLE	1
SIX FLAGS, INC	COM	83001P109	1319	175,405	SH	SOLE	1
SIZELER PPTY INVS INC	COM	830137105	58	5,417	SH	SOLE	1
SKECHERS USA INC. CL-A	COM	830566105	71	8,722	SH	SOLE	1
SKILLSOFT CORP COM (ADR)	COM	830928107	12186	1408800	SH	Sole	3
SKY FINANCIAL GROUP	COM	83080P103	41	1,564	SH	SOLE	1
SKYLINE CORP.	COM	830830105	99	2,847	SH	SOLE	1
SKYWEST INC	COM	830879102	61288	3,391,722	SH	SOLE	1
SKYWORKS SOLUTIONS INC	COM	83088M102	609	70,042	SH	SOLE	1
SL GREEN REALTY CORP.	COM	78440X101	610	14,858	SH	SOLE	1
SL GREEN RLTY CORP COM	COM	78440X101	841	20480	SH	Sole	3
SLM CORP	COM	78442P106	17876	584,684	SH	SOLE	1
SLM CORP	COM	78442P106	14236	377,800	SH	DEFINED	2
SM&A	COM	78465D105	67	5,710	SH	SOLE	1
SMART & FINAL, INC.,	COM	831683107	58	5,779	SH	SOLE	1
SMITH INTERNATIONAL, INC.	COM	832110100	5976	143,938	SH	SOLE	1
SMITH INTL INC	COM	832110100	26839	646,400	SH	DEFINED	2
SMITH, A.O. CORP.	COM	831865209	274	7,811	SH	SOLE	1
SMITHFIELD FOODS INC	COM	832248108	3286	158,738	SH	SOLE	1
SMURFIT-STONE CONTAINER CORP.	COM	832727101	69491	3,742,102	SH	SOLE	1
SNAP-ON, INC.	COM	833034101	850	26,356	SH	SOLE	1
SOHU.COM INC	COM	83408W103	237	7,931	SH	SOLE	1
SOLA INTERNATIONAL, INC.	COM	834092108	258	13,719	SH	SOLE	1
SOLECTRON CORP.	COM	834182107	2226	376,580	SH	SOLE	1
SOLUTIA, INC.	COM	834376105	17	46,126	SH	SOLE	1
SONIC AUTOMOTIVE INC	COM	83545G102	296	12,898	SH	SOLE	1
SONIC CORP.	COM	835451105	561	18,246	SH	SOLE	1
SONIC SOLUTIONS	COM	835460106	108	7,079	SH	SOLE	1
SONICWALL INC	COM	835470105	191	24,520	SH	SOLE	1
SONOCO PRODUCTS CO.	COM	835495102	3436	139,566	SH	SOLE	1
SONOSIGHT, INC.	COM	83568G104	143	6,675	SH	SOLE	1
SONUS NETWORKS INC	COM	835916107	764	101,291	SH	SOLE	1
SONUS NETWORKS INC	COM	835916107	7049	932,400	SH	DEFINED	2
SOTHEBY'S HOLDINGS, INC. CLASS A	COM	835898107	1488	108,910	SH	SOLE	1
SOUND FEDERAL BANCORP INC	COM	83607V104	97	6,206	SH	SOLE	1
SOUNDVIEW TECHNOLOGY GRUOP INC	COM	83611Q406	2232	144,092	SH	SOLE	1
SOURCE INTERLINK COS INC	COM	836151209	58	5,430	SH	SOLE	1
SOURCECORP	COM	836167106	185	7,259	SH	SOLE	1
SOUTH FINANCIAL GROUP INC.	COM	837841105	756	27,254	SH	SOLE	1
SOUTH JERSEY INDUSTRIES, INC.	COM	838518108	236	5,815	SH	SOLE	1
SOUTHERN CO	COM	842587107	40510	1,339,185	SH	SOLE	1
SOUTHERN CO	COM	842587107	7493	247,700	SH	DEFINED	2
SOUTHERN FINANCIAL BNCRP	COM	842870107	122	2,824	SH	SOLE	1
SOUTHERN PERU COPPER CORP.	COM	843611104	12	254	SH	SOLE	1
SOUTHERN UNION CO.	COM	844030106	482	26,188	SH	SOLE	1
SOUTHSIDE BANCSHARES INC	COM	84470P109	77	4,146	SH	SOLE	1
SOUTHTRUST CORP.	COM	844730101	4901	149,687	SH	SOLE	1

SIMON PROPERTY GROUP INC	85,167	
SIMPLETECH INC	4,319	
SIMPSON MANUFACTURING CO.	6,968	
SINCLAIR BROADCAST GROUP, INC.	17,836	
SIPEX CORP.	11,627	
SIRIUS SATELLITE RADIO INC.	407,721	
SIRNA THERAPEUTICS INC	3,279	
SIX FLAGS, INC	175,405	
SIZELER PPTY INVS INC	5,417	
SKECHERS USA INC. CL-A	8,722	
SKILLSOFT CORP COM (ADR)	1387500	21300
SKY FINANCIAL GROUP	1,564	
SKYLINE CORP.	2,847	
SKYWEST INC	3,391,722	
SKYWORKS SOLUTIONS INC	70,042	
SL GREEN REALTY CORP.	14,858	
SL GREEN RLTY CORP COM	20480	
SLM CORP	255,014	
SLM CORP		377,800
SM&A	5,710	
SMART & FINAL, INC.,	5,779	
SMITH INTERNATIONAL, INC.	143,938	
SMITH INTL INC		646,400
SMITH, A.O. CORP.	7,811	

SMITHFIELD FOODS INC	158,738	
SMURFIT-STONE CONTAINER CORP.	3,742,102	
SNAP-ON, INC.	26,356	
SOHU.COM INC	7,931	
SOLA INTERNATIONAL, INC.	13,719	
SOLECTRON CORP.	376,580	
SOLUTIA, INC.	46,126	
SONIC AUTOMOTIVE INC	12,898	
SONIC CORP.	18,246	
SONIC SOLUTIONS	7,079	
SONICWALL INC	24,520	
SONOCO PRODUCTS CO.	139,566	
SONOSIGHT, INC.	6,675	
SONUS NETWORKS INC	101,291	
SONUS NETWORKS INC		932,400
SOTHEBY'S HOLDINGS, INC. CLASS A	108,910	
SOUND FEDERAL BANCORP INC	6,206	
SOUNDVIEW TECHNOLOGY GRUOP INC	144,092	
SOURCE INTERLINK COS INC	5,430	
SOURCECORP	7,259	
SOUTH FINANCIAL GROUP INC.	27,254	
SOUTH JERSEY INDUSTRIES, INC.	5,815	
SOUTHERN CO	1,339,185	
SOUTHERN CO		247,700
SOUTHERN FINANCIAL BNCRP	2,824	
SOUTHERN PERU COPPER CORP.	254	
SOUTHERN UNION CO.	26,188	
SOUTHSIDE BANCSHARES INC	4,146	
SOUTHTRUST CORP.	149,687	

SOUTHWEST AIRLINES CO.	COM	844741108	5504	341,020	SH	SOLE	1
SOUTHWEST BANCORP INC	COM	844767103	91	5,133	SH	SOLE	1
SOUTHWEST BANCORPORATION OF TX	COM	84476R109	515	13,261	SH	SOLE	1
SOUTHWEST GAS CORP	COM	844895102	321	14,291	SH	SOLE	1
SOUTHWEST WTR CO	COM	845331107	85	5,315	SH	SOLE	1
SOUTHWESTERN ENERGY CO.	COM	845467109	401	16,783	SH	SOLE	1
SOVEREIGN BANCORP, INC.	COM	845905108	9992	420,707	SH	SOLE	1
SOVRAN SELF STORAGE, INC.	COM	84610H108	244	6,573	SH	SOLE	1
SPANISH BROADCASTING SYS, INC. CLASS	COM	846425882	157	14,842	SH	SOLE	1
SPARTECH CORP.	COM	847220209	266	10,815	SH	SOLE	1
SPECTRALINK CORP	COM	847580107	144	7,507	SH	SOLE	1
SPECTRALINK CORP COM	COM	847580107	1495	78000	SH	SOLE	3
SPEEDWAY MOTORSPORTS	COM	847788106	191	6,600	SH	SOLE	1
SPHERION CORPORATION	COM	848420105	272	27,821	SH	SOLE	1
SPINNAKER EXPLORATION CO	COM	84855W109	377	11,688	SH	SOLE	1
SPORTS AUTHORITY INC	COM	84917U109	366	9,532	SH	SOLE	1
SPORTS RESORTS INTL INC	COM	84918U108	3	655	SH	SOLE	1
SPRINT CORP. FON GROUP	COM	852061100	6431	391,650	SH	SOLE	1
SPRINT CORP. PCS GROUP	COM	852061506	2660	473,347	SH	SOLE	1
SPS TECHNOLOGIES, INC.	COM	784626103	16	345	SH	SOLE	1
SPSS, INC.	COM	78462K102	103	5,761	SH	SOLE	1
SPX CORP.	COM	784635104	16825	286,095	SH	SOLE	1
SRA INTERNATIONAL CL A	COM	78464R105	171	3,979	SH	SOLE	1
SS&C TECHNOLOGIES INC	COM	85227Q100	96	3,448	SH	SOLE	1
ST JUDE MED INC	COM	790849103	15098	246,100	SH	DEFINED	2
ST JUDE MEDICAL, INC.	COM	790849103	4576	74,590	SH	SOLE	1
ST PAUL COS INC	COM	792860108	4580	115,500	SH	DEFINED	2
ST. MARY LAND & EXPLORATION	COM	792228108	378	13,280	SH	SOLE	1
ST. PAUL COMPANIES, INC.	COM	792860108	10342	14,023	SH	SOLE	1
STAAR SURGICAL CO	COM	852312305	97	8,584	SH	SOLE	1
STAAR SURGICAL CO	COM	852312305	1036	92,000	SH	DEFINED	2
STAGE STORES INC	COM	85254C305	192	6,884	SH	SOLE	1
STAMPS.COM INC	COM	852857101	106	17,144	SH	SOLE	1
STANCORP FINANCIAL GROUP, INC.	COM	852891100	2647	42,103	SH	SOLE	1
STANDARD COML CORP. COM	COM	853258101	93	4,641	SH	SOLE	1
STANDARD MICROSYSTEMS CORP.	COM	853626109	143	5,635	SH	SOLE	1
STANDARD MOTOR PRODUCTS, INC.	COM	853666105	37	3,085	SH	SOLE	1
STANDARD PACIFIC CORP.	COM	85375C101	736	15,165	SH	SOLE	1
STANDARD REGISTER CO.	COM	853887107	93	5,514	SH	SOLE	1
STANDEX INTERNATIONAL CORP.	COM	854231107	144	5,132	SH	SOLE	1
STANLEY FURNITURE CO INC	COM	854305208	67	2,112	SH	SOLE	1
STANLEY WORKS	COM	854616109	2037	53,783	SH	SOLE	1
STAPLES, INC.	COM	855030102	60457	2,214,543	SH	SOLE	1
STAR SCIENTIFIC INC	COM	85517P101	21	11,426	SH	SOLE	1
STARBUCKS CORP.	COM	855244109	7196	217,010	SH	SOLE	1
STARTEK INC	COM	85569C107	201	4,921	SH	SOLE	1
STARWOOD HOTELS & RESORTS WW	COM	85590A203	3275	91,056	SH	SOLE	1
STATE AUTO FINANCIAL CORP.	COM	855707105	141	6,028	SH	SOLE	1
STATE BANCORP INC	COM	855716106	76	3,147	SH	SOLE	1
STATE FINL SERVICES CORP-A	COM	856855101	64	2,403	SH	SOLE	1
STATE STREET CORP.	COM	857477103	7540	144,770	SH	SOLE	1
STATEN ISLAND BANCORP, INC.	COM	857550107	563	25,007	SH	SOLE	1
STATION CASINOS INC COM	COM	857689103	8261	269700	SH	SOLE	3

SOUTHWEST AIRLINES CO.	341,020
SOUTHWEST BANCORP INC	5,133
SOUTHWEST BANCORPORATION OF TX	13,261
SOUTHWEST GAS CORP	14,291
SOUTHWEST WTR CO	5,315
SOUTHWESTERN ENERGY CO.	16,783
SOVEREIGN BANCORP, INC.	420,707
SOVRAN SELF STORAGE, INC.	6,573
SPANISH BROADCASTING SYS, INC. CLASS	14,842
SPARTECH CORP.	10,815
SPECTRALINK CORP	7,507
SPECTRALINK CORP COM	78000
SPEEDWAY MOTORSPORTS	6,600
SPHERION CORPORATION	27,821
SPINNAKER EXPLORATION CO	11,688
SPORTS AUTHORITY INC	9,532
SPORTS RESORTS INTL INC	655
SPRINT CORP. FON GROUP	391,650
SPRINT CORP. PCS GROUP	473,347
SPS TECHNOLOGIES, INC.	345
SPSS, INC.	5,761
SPX CORP.	286,095
SRA INTERNATIONAL CL A	3,979
SS&C TECHNOLOGIES INC	3,448

ST JUDE MED INC		246,100
ST JUDE MEDICAL, INC.	74,590	
ST PAUL COS INC		115,500
ST. MARY LAND & EXPLORATION	13,280	
ST. PAUL COMPANIES, INC.	14,023	
STAAR SURGICAL CO	8,584	
STAAR SURGICAL CO		92,000
STAGE STORES INC	6,884	
STAMPS.COM INC	17,144	
STANCORP FINANCIAL GROUP, INC.	42,103	
STANDARD COML CORP. COM	4,641	
STANDARD MICROSYSTEMS CORP.	5,635	
STANDARD MOTOR PRODUCTS, INC.	3,085	
STANDARD PACIFIC CORP.	15,165	
STANDARD REGISTER CO.	5,514	
STANDEX INTERNATIONAL CORP.	5,132	
STANLEY FURNITURE CO INC	2,112	
STANLEY WORKS	53,783	
STAPLES, INC.	2,214,543	
STAR SCIENTIFIC INC	11,426	
STARBUCKS CORP.	217,010	
STARTEK INC	4,921	
STARWOOD HOTELS & RESORTS WW	91,056	
STATE AUTO FINANCIAL CORP.	6,028	
STATE BANCORP INC	3,147	
STATE FINL SERVICES CORP-A	2,403	
STATE STREET CORP.	144,770	
STATEN ISLAND BANCORP, INC.	25,007	
STATION CASINOS INC COM	264500	5200

STATION CASINOS, INC.	COM	857689103	22	719	SH	SOLE	1
Statoil ASA - ADR		85771P102	409	36,220	SH	SOLE	1
STEEL DYNAMICS, INC.	COM	858119100	408	17,726	SH	SOLE	1
STEELCASE INC-CL A	COM	858155203	9	661	SH	SOLE	1
STEIN MART INC COM	COM	858375108	2447	297000	SH	Sole	3
STEIN MART, INC.	COM	858375108	78	9,500	SH	SOLE	1
STEINWAY MUSICAL INSTRUMENTS	COM	858495104	43805	1,773,495	SH	SOLE	1
STELLEN INC	COM	85856W105	82	8,242	SH	SOLE	1
STEPAN CO.	COM	858586100	62	2,414	SH	SOLE	1
STERICYCLE INC	COM	858912108	4619	98,900	SH	DEFINED	2
STERICYCLE INC COM	COM	858912108	23779	509190	SH	Sole	3
STERICYCLE, INC.	COM	858912108	2829	60,578	SH	SOLE	1
STERIS CORP COM	COM	859152100	2264	100,184	SH	SOLE	1
STERLING BANCORP	COM	859158107	173	6,084	SH	SOLE	1
STERLING BANCSHARES, INC.	COM	858907108	247	18,589	SH	SOLE	1
STERLING FINANCIAL CORP	COM	859317109	223	8,038	SH	SOLE	1
STERLING FINL CORP WAS	COM	859319105	237	6,935	SH	SOLE	1
STEVEN MADDEN, LTD.	COM	556269108	96	4,688	SH	SOLE	1
STEWART & STEVENSON SERVICES	COM	860342104	188	13,371	SH	SOLE	1
STEWART ENTERPRISES, INC.	COM	860370105	257	45,301	SH	SOLE	1
STEWART INFORMATION SERVICES COM	COM	860372101	318	7,846	SH	SOLE	1
STILLWATER MINING CO.	COM	86074Q102	197	20,620	SH	SOLE	1
STONE ENERGY CORP.	COM	861642106	450	10,609	SH	SOLE	1
STONERIDGE, INC.	COM	86183P102	90	5,961	SH	SOLE	1
STORAGE TECHNOLOGY CORP.	COM	862111200	4100	159,221	SH	SOLE	1
STRATASYS INC	COM	862685104	105	3,872	SH	SOLE	1
STRATASYS INC COM	COM	862685104	2020	74100	SH	Sole	3
STRATEX NETWORKS INC	COM	86279T109	167	38,886	SH	SOLE	1
STRATTEC SEC CORP	COM	863111100	92	1,504	SH	SOLE	1
STRAYER ED INC COM	COM	863236105	10465	96162	SH	Sole	3
STRAYER EDUCATION, INC	COM	863236105	547	5,025	SH	SOLE	1
STRIDE RITE CORP.	COM	863314100	197	17,272	SH	SOLE	1
STRYKER CORP COM	COM	863667101	1836	21600	SH	Sole	3
STRYKER CORP.	COM	863667101	7334	86,270	SH	SOLE	1
STUDENT LOAN CORP.	COM	863902102	10	68	SH	SOLE	1
STURM, RUGER & CO., INC.	COM	864159108	113	9,977	SH	SOLE	1
SUFFOLK BANCORP	COM	864739107	181	5,182	SH	SOLE	1
SUMMIT AMERICA TELEVISION INC	COM	86600T109	567	144,230	SH	SOLE	1
SUMMIT BANCSHARES INC	COM	866011109	68	2,447	SH	SOLE	1
SUMMIT PROPERTIES, INC.	COM	866239106	288	11,982	SH	SOLE	1
SUN BANCORP INC	COM	86663B102	129	5,565	SH	SOLE	1
SUN COMMUNITIES, INC.	COM	866674104	249	6,441	SH	SOLE	1
SUN LIFE FINANCIAL SERVICES OF CANADA	COM	866796105	2219	88,800	SH	OTHER	1
SUN MICROSYSTEMS, INC.	COM	866810104	6884	1,539,951	SH	SOLE	1
SUNCOR ENERGY INC COM (F)	COM	867229106	7784	310600	SH	Sole	3
SUNCOR ENERGY INC.	COM	867229106	709	28,200	SH	OTHER	1
SUNGARD DATA SYSTEMS, INC.	COM	867363103	4771	172,193	SH	SOLE	1
SUNOCO, INC.	COM	86764P109	1780	34,793	SH	SOLE	1
SUNOPTA INC	COM	8676EP108	923	100,000	SH	DEFINED	2
SUNRISE SENIOR LIVING INC	COM	86768K106	276	7,115	SH	SOLE	1
SUNTRUST BANKS, INC.	COM	867914103	8727	122,050	SH	SOLE	1
SUPERCONDUCTOR TECHNOLOGIES	COM	867931107	140	25,171	SH	SOLE	1
SUPERGEN, INC.	COM	868059106	163	14,825	SH	SOLE	1

STATION CASINOS, INC.	719		
Statoil ASA - ADR	36,220		
STEEL DYNAMICS, INC.	17,726		
STEELCASE INC-CL A	661		
STEIN MART INC COM	297000		
STEIN MART, INC.	9,500		
STEINWAY MUSICAL INSTRUMENTS	1,773,495		
STELLEN INC	8,242		
STEPAN CO.	2,414		
STERICYCLE INC	98,900		
STERICYCLE INC COM	488500	20690	
STERICYCLE, INC.	60,578		
STERIS CORP COM	100,184		
STERLING BANCORP	6,084		
STERLING BANCSHARES, INC.	18,589		
STERLING FINANCIAL CORP	8,038		
STERLING FINL CORP WAS	6,935		
STEVEN MADDEN, LTD.	4,688		
STEWART & STEVENSON SERVICES	13,371		
STEWART ENTERPRISES, INC.	45,301		
STEWART INFORMATION SERVICES COM	7,846		
STILLWATER MINING CO.	20,620		
STONE ENERGY CORP.	10,609		
STONERIDGE, INC.	5,961		

STORAGE TECHNOLOGY CORP.	159,221		
STRATASYS INC	3,872		
STRATASYS INC COM	74100		
STRATEX NETWORKS INC	38,886		
STRATTEC SEC CORP	1,504		
STRAYER ED INC COM	92400	3762	
STRAYER EDUCATION, INC	5,025		
STRIDE RITE CORP.	17,272		
STRYKER CORP COM	21600		
STRYKER CORP.	86,270		
STUDENT LOAN CORP.	68		
STURM, RUGER & CO., INC.	9,977		
SUFFOLK BANCORP	5,182		
SUMMIT AMERICA TELEVISION INC	144,230		
SUMMIT BANCSHARES INC	2,447		
SUMMIT PROPERTIES, INC.	11,982		
SUN BANCORP INC	5,565		
SUN COMMUNITIES, INC.	6,441		
SUN LIFE FINANCIAL SERVICES OF CANADA	0	88,800	
SUN MICROSYSTEMS, INC.	1,539,951		
SUNCOR ENERGY INC COM (F)	293000	17600	
SUNCOR ENERGY INC.	0	28,200	
SUNGARD DATA SYSTEMS, INC.	172,193		
SUNOCO, INC.	34,793		
SUNOPTA INC		100,000	
SUNRISE SENIOR LIVING INC	7,115		
SUNTRUST BANKS, INC.	122,050		
SUPERCONDUCTOR TECHNOLOGIES	25,171		
SUPERGEN, INC.	14,825		

SUPERIOR ENERGY SERVICES, INC.	COM	868157108	212	22,550	SH	SOLE	1
SUPERIOR INDUSTRIES INTL, INC.	COM	868168105	2114	48,577	SH	SOLE	1
SUPERTEX INC	COM	868532102	80	4,146	SH	SOLE	1
SUPERVALU, INC.	COM	868536103	1728	60,426	SH	SOLE	1
SUPPORTSOFT INC	COM	868587106	183	13,880	SH	SOLE	1
SUPPORTSOFT INC	COM	868587106	855	65,000	SH	DEFINED	2
SUREWEST COMMUNICATION	COM	868733106	278	6,887	SH	SOLE	1
SURMODICS INC	COM	868873100	156	6,554	SH	SOLE	1
SUSQUEHANNA BANCSHARES, INC.	COM	869099101	466	18,618	SH	SOLE	1
SWIFT ENERGY CO.	COM	870738101	203	12,035	SH	SOLE	1
SWIFT TRANSPORTATION CO., INC.	COM	870756103	2517	119,721	SH	SOLE	1
SWS GROUP INC	COM	78503N107	117	6,566	SH	SOLE	1
SYBASE, INC.	COM	871130100	3669	178,294	SH	SOLE	1
SYBRON DENTAL SPECIALTIES INC.	COM	871142105	506	17,998	SH	SOLE	1
SYCAMORE NETWORKS, INC	COM	871206108	404	77,452	SH	SOLE	1
SYKES ENTERPRISES, INC.	COM	871237103	96	11,197	SH	SOLE	1
SYLVAN LEARNING SYSTEMS, INC.	COM	871399101	2256	78,374	SH	SOLE	1
SYMANTEC CORP	COM	871503108	3770	108,800	SH	DEFINED	2
SYMANTEC CORP COM	COM	871503108	4629	133600	SH	SOLE	3
SYMANTEC CORP.	COM	871503108	17986	521,339	SH	SOLE	1
SYMBOL TECHNOLOGIES, INC.	COM	871508107	1763	104,372	SH	SOLE	1
SYMMETRICOM, INC.	COM	871543104	128	17,647	SH	SOLE	1
SYMX TECHNOLOGIES INC.	COM	87155S108	223	10,868	SH	SOLE	1
SYNAPTICS INC	COM	87157D109	115	7,657	SH	SOLE	1
SYNOPSIS INC.	COM	871607107	7926	234,083	SH	SOLE	1
SYNOVIS LIFE TECHNOLOGIES IN	COM	87162G105	94	4,665	SH	SOLE	1
SYNOVUS FINANCIAL CORP.	COM	87161C105	3952	136,654	SH	SOLE	1
SYNPLICITY INC	COM	87160Y108	44	5,640	SH	SOLE	1
SYNTEL, INC.	COM	87162H103	74	2,982	SH	SOLE	1
SYPRIS SOLUTIONS INC	COM	871655106	42	2,528	SH	SOLE	1
SYSCO CORP.	COM	871829107	10417	279,790	SH	SOLE	1
SYSTEMAX INC	COM	871851101	29	4,281	SH	SOLE	1
SYSTEMS & COMPUTER TECHNOLOGY	COM	871873105	261	15,949	SH	SOLE	1
T ROWE PRICE GROUP INC.	COM	74144T108	2653	55,952	SH	SOLE	1
TAIWAN FUND	COM	874036106	298	25,050	SH	SOLE	1
TAIWAN SEMICONDUCTOR-SP ADR	COM	874039100	13827	1,350,303	SH	SOLE	1
TAKE-TWO INTERACTIVE SOFTWARE	COM	874054109	559	19,410	SH	SOLE	1
TALBOTS INC	COM	874161102	15	472	SH	SOLE	1
TALISMAN ENERGY INC.	COM	87425E103	2913	51,200	SH	OTHER	1
TALK AMERICA HOLDINGS INC	COM	87426R202	142	12,284	SH	SOLE	1
TALX CORP	COM	874918105	147	6,364	SH	SOLE	1
TANGER FACTORY OUTLET CTRS	COM	875465106	139	3,423	SH	SOLE	1
TANOX INC	COM	87588Q109	166	11,195	SH	SOLE	1
TANOX INC	COM	87588Q109	743	50,000	SH	DEFINED	2
TARGET CORP	COM	87612E106	13586	353,800	SH	DEFINED	2
TARGET CORPORATION	COM	87612E106	18127	472,050	SH	SOLE	1
TARO PHARMACEUT INDS	COM	M8737E108	17817	276234	SH	SOLE	3
TARRAGON REALTY INVESTORS	COM	876287103	42	2,557	SH	SOLE	1
TAUBMAN CENTERS, INC.	COM	876664103	425	20,636	SH	SOLE	1
TAUBMAN CTRS INC COM	COM	876664103	266	12900	SH	SOLE	3
TAYLOR CAPITAL GROUP INC	COM	876851106	46	1,780	SH	SOLE	1
TBC CORP.	COM	872180104	206	7,982	SH	SOLE	1
TCF FINANCIAL CORP.	COM	872275102	5252	102,282	SH	SOLE	1

SUPERIOR ENERGY SERVICES, INC.	22,550		
SUPERIOR INDUSTRIES INTL, INC.	48,577		
SUPERTEX INC	4,146		
SUPERVALU, INC.	60,426		
SUPPORTSOFT INC	13,880		
SUPPORTSOFT INC		65,000	
SUREWEST COMMUNICATION	6,887		
SURMODICS INC	6,554		
SUSQUEHANNA BANCSHARES, INC.	18,618		
SWIFT ENERGY CO.	12,035		
SWIFT TRANSPORTATION CO., INC.	119,721		
SWS GROUP INC	6,566		
SYBASE, INC.	178,294		
SYBRON DENTAL SPECIALTIES INC.	17,998		
SYCAMORE NETWORKS, INC	77,452		
SYKES ENTERPRISES, INC.	11,197		
SYLVAN LEARNING SYSTEMS, INC.	78,374		
SYMANTEC CORP		108,800	
SYMANTEC CORP COM	128000		5600
SYMANTEC CORP.	521,339		
SYMBOL TECHNOLOGIES, INC.	104,372		
SYMMETRICOM, INC.	17,647		
SYMX TECHNOLOGIES INC.	10,868		
SYNAPTICS INC	7,657		

SYNOPSIS INC.	234,083		
SYNOVIS LIFE TECHNOLOGIES IN	4,665		
SYNOVUS FINANCIAL CORP.	136,654		
SYNPLICITY INC	5,640		
SYNTEL, INC.	2,982		
SYPRIS SOLUTIONS INC	2,528		
SYSCO CORP.	279,790		
SYSTEMAX INC	4,281		
SYSTEMS & COMPUTER TECHNOLOGY	15,949		
T ROWE PRICE GROUP INC.	55,952		
TAIWAN FUND	25,050		
TAIWAN SEMICONDUCTOR-SP ADR	1,350,303		
TAKE-TWO INTERACTIVE SOFTWARE	19,410		
TALBOTS INC	472		
TALISMAN ENERGY INC.	0	51,200	
TALK AMERICA HOLDINGS INC	12,284		
TALX CORP	6,364		
TANGER FACTORY OUTLET CTRS	3,423		
TANOX INC	11,195		
TANOX INC		50,000	
TARGET CORP		353,800	
TARGET CORPORATION	472,050		
TARO PHARMACEUT INDS	266400		9834
TARRAGON REALTY INVESTORS	2,557		
TAUBMAN CENTERS, INC.	20,636		
TAUBMAN CTRS INC COM	12900		
TAYLOR CAPITAL GROUP INC	1,780		
TBC CORP.	7,982		
TCF FINANCIAL CORP.	102,282		

TECH DATA CORP.	COM	878237106	3243	81,719	SH	SOLE	1
TECHE CORP.	COM	878377100	724	19,127	SH	SOLE	1
TECHNICAL OLYMPIC USA INC	COM	878483106	32	1,164	SH	SOLE	1
TECHNITROL, INC.	COM	878555101	394	18,981	SH	SOLE	1
TECO ENERGY, INC.	COM	872375100	1241	86,089	SH	SOLE	1
TECUMSEH PRODUCTS CO. CLASS A	COM	878895200	1646	33,980	SH	SOLE	1
TEJON RANCH CO.	COM	879080109	133	3,247	SH	SOLE	1
TEKELEC	COM	879101103	371	23,887	SH	SOLE	1
TEKTRONIX, INC.	COM	879131100	1203	38,075	SH	SOLE	1
TELE CENTRO OESTE CELULAR S.A. ADR	COM	87923P105	236	24,000	SH	SOLE	1
TELECOM DE CHILE SPONS ADR	COM	204449300	554	33,500	SH	SOLE	1
TELEDYNE TECHNOLOGIES INC	COM	879360105	287	15,234	SH	SOLE	1
TELEFLEX INC.	COM	879369106	2760	57,110	SH	SOLE	1
TELEFONOS DE MEXIC ADR-EACH	COM	879403780	7980	223,000	SH	SOLE	1
TELEPHONE AND DATA SYSTEMS	COM	879433100	5161	82,511	SH	SOLE	1
TELESP CELULAR PARTICIPACOES SA ADR	COM	87952L108	938	142,600	SH	SOLE	1
TELETECH HOLDINGS	COM	879939106	184	16,265	SH	SOLE	1
TELIK INC	COM	87959M109	413	17,965	SH	SOLE	1
TELLABS, INC.	COM	879664100	1730	205,684	SH	SOLE	1
TEMPLE-INLAND INC.	COM	879868107	1531	24,427	SH	SOLE	1
TENARIS SA-ADR	COM	88031M109	1958	60,429	SH	SOLE	1
TENET HEALTHCARE CORP.	COM	88033G100	3361	209,406	SH	SOLE	1
TENNANT CO.	COM	880345103	172	3,983	SH	SOLE	1
TENNECO AUTOMOTIVE INC	COM	880349105	131	19,654	SH	SOLE	1
TERADYNE INC	COM	880770102	3441	135,200	SH	DEFINED	2
TERADYNE, INC.	COM	880770102	2198	86,377	SH	SOLE	1
TERAYON COMMUNICATION	COM	880775101	138	30,684	SH	SOLE	1
TEREX CORP NEW	COM	880779103	1171	41,100	SH	DEFINED	2
TEREX CORP.	COM	880779103	587	20,607	SH	SOLE	1
TESORO PETROLEUM CORP.	COM	881609101	398	27,290	SH	SOLE	1
TESSERA TECHNOLOGIES INC	COM	88164L100	94	5,000	SH	DEFINED	2
TETRA TECH INC NEW COM	COM	88162G103	24644	991300	SH	Sole	3
TETRA TECH, INC.	COM	88162G103	587	23,631	SH	SOLE	1
TETRA TECHNOLOGIES, INC.	COM	88162F105	227	9,363	SH	SOLE	1
TEVA PHARMACEUTCL INDS (ADR)	COM	881624209	8722	153800	SH	Sole	3
TEVA PHARMACEUTICAL ADR	COM	881624209	9955	123,299	SH	SOLE	1
TEVA PHARMACEUTICAL INDS L	COM	881624209	23800	419,680	SH	DEFINED	2
TEXAS GENCO HOLDINGS INC	COM	882443104	8	239	SH	SOLE	1
TEXAS INDUSTRIES, INC.	COM	882491103	368	9,953	SH	SOLE	1
TEXAS INSTRS INC	COM	882508104	617	21000	SH	Sole	3
TEXAS INSTRS INC	COM	882508104	15234	518,525	SH	DEFINED	2
TEXAS INSTRUMENTS, INC.	COM	882508104	40320	1,372,358	SH	SOLE	1
TEXAS REGIONAL BANCSHARES, INC CLASS	COM	882673106	407	11,002	SH	SOLE	1
TEXTRON FINANCIAL CORP	COM	883203101	3469	60,790	SH	SOLE	1
THE GENLYTE GROUP, INC.	COM	372302109	330	5,647	SH	SOLE	1
THE ST JOE COMPANY	COM	790148100	24	653	SH	SOLE	1
THE STEAK N SHAKE COMPANY	COM	857873103	185	10,387	SH	SOLE	1
THE TITAN CORPORATION	COM	888266103	3986	182,762	SH	SOLE	1
THE YANKEE CANDLE CO.	COM	984757104	376	13,772	SH	SOLE	1
THERAGENICS CORP.	COM	883375107	77	14,040	SH	SOLE	1
THERASENSE INC	COM	883381105	228	11,296	SH	SOLE	1
THERMO ELECTRON CORP.	COM	883556102	4024	159,697	SH	SOLE	1
THESTREET.COM INC.	COM	88368Q103	24	5,927	SH	SOLE	1

TECH DATA CORP.	81,719
TECHE CORP.	19,127
TECHNICAL OLYMPIC USA INC	1,164
TECHNITROL, INC.	18,981
TECO ENERGY, INC.	86,089
TECUMSEH PRODUCTS CO. CLASS A	33,980
TEJON RANCH CO.	3,247
TEKELEC	23,887
TEKTRONIX, INC.	38,075
TELE CENTRO OESTE CELULAR S.A. ADR	24,000
TELECOM DE CHILE SPONS ADR	33,500
TELEDYNE TECHNOLOGIES INC	15,234
TELEFLEX INC.	57,110
TELEFONOS DE MEXIC ADR-EACH	223,000
TELEPHONE AND DATA SYSTEMS	82,511
TELESP CELULAR PARTICIPACOES SA ADR	142,600
TELETECH HOLDINGS	16,265
TELIK INC	17,965
TELLABS, INC.	205,684
TEMPLE-INLAND INC.	24,427
TENARIS SA-ADR	60,429
TENET HEALTHCARE CORP.	209,406
TENNANT CO.	3,983
TENNECO AUTOMOTIVE INC	19,654

TERADYNE INC		135,200	
TERADYNE, INC.	86,377		
TERAYON COMMUNICATION	30,684		
TEREX CORP NEW		41,100	
TEREX CORP.	20,607		
TESORO PETROLEUM CORP.	27,290		
TESSERA TECHNOLOGIES INC		5,000	
TETRA TECH INC NEW COM	972000		19300
TETRA TECH, INC.	23,631		
TETRA TECHNOLOGIES, INC.	9,363		
TEVA PHARMACEUTCL INDS (ADR)	146700		7100
TEVA PHARMACEUTICAL ADR	123,299		
TEVA PHARMACEUTICAL INDS L		419,680	
TEXAS GENCO HOLDINGS INC	239		
TEXAS INDUSTRIES, INC.	9,953		
TEXAS INSTRS INC	21000		
TEXAS INSTRS INC		518,525	
TEXAS INSTRUMENTS, INC.	1,372,358		
TEXAS REGIONAL BANCSHARES, INC CLASS	11,002		
TEXTRON FINANCIAL CORP	60,790		
THE GENLYTE GROUP, INC.	5,647		
THE ST JOE COMPANY	653		
THE STEAK N SHAKE COMPANY	10,387		
THE TITAN CORPORATION	182,762		
THE YANKEE CANDLE CO.	13,772		
THERAGENICS CORP.	14,040		
THERASENSE INC	11,296		
THERMO ELECTRON CORP.	159,697		
THESTREET.COM INC.	5,927		

THIRD WAVE TECHNOLOGIES	COM	88428W108	51	11,255	SH	SOLE	1
THOMAS & BETTS CORP.	COM	884315102	1041	45,478	SH	SOLE	1
THOMAS INDUSTRIES, INC.	COM	884425109	154	4,455	SH	SOLE	1
THOMAS NELSON	COM	640376109	72	3,735	SH	SOLE	1
THOR INDUSTRIES, INC.	COM	885160101	474	8,430	SH	SOLE	1
THORATEC LABORATORIES CORP.	COM	885175307	292	22,594	SH	SOLE	1
THORNBURG MORTGAGE INC.	COM	885218107	10372	381,319	SH	SOLE	1
THQ INC	COM	872443403	304	17,991	SH	SOLE	1
THREE-FIVE SYS INC COM	COM	88554L108	52	9,989	SH	SOLE	1
TIBCO SOFTWARE INC	COM	88632Q103	269	39,755	SH	SOLE	1
TIDEWATER, INC.	COM	886423102	3931	131,575	SH	SOLE	1
TIER TECHNOLOGIES INC	COM	88650Q100	54	6,563	SH	SOLE	1
TIERONE CORP	COM	88650R108	243	10,593	SH	SOLE	1
TIFFANY & CO.	COM	886547108	2964	65,567	SH	SOLE	1
TIFFANY + CO NEW	COM	886547108	18673	413,115	SH	DEFINED	2
TIMBERLAND COMPANY	COM	887100105	2607	50,067	SH	SOLE	1
TIME WARNER INC	COM	887317105	114	6,322	SH	DEFINED	2
TIME WARNER TELECOM	COM	887319101	190	18,768	SH	SOLE	1
TIME WARNERE INC	COM	887317105	48940	2,720,410	SH	SOLE	1
TIMKEN CO.	COM	887389104	17	827	SH	SOLE	1
TIVO INC	COM	888706108	116	15,662	SH	SOLE	1
TJX COMPANIES, INC.	COM	872540109	5027	227,970	SH	SOLE	1
TOLL BROTHERS, INC.	COM	889478103	4159	104,601	SH	SOLE	1
TOLLGRADE COMMUNICATIONS INC	COM	889542106	112	6,361	SH	SOLE	1
TOMPKINS TRUSTCO INC	COM	890110109	176	3,816	SH	SOLE	1
TOO INC	COM	890333107	270	16,023	SH	SOLE	1
TOO INC COM	COM	890333107	21338	1264078	SH	Sole	3
TOOTSIE ROLL INDUSTRIES, INC.	COM	890516107	2657	73,809	SH	SOLE	1
TOPPS CO. INC.	COM	890786106	150	14,630	SH	SOLE	1
TORCHMARK CORP.	COM	891027104	3004	65,973	SH	SOLE	1
TORO CO	COM	891092108	1907	41,100	SH	DEFINED	2
TORO CO.	COM	891092108	535	11,539	SH	SOLE	1
TORONTO DOMINION BK	COM	891160509	2278	68,000	SH	OTHER	1
TOTAL SYSTEM SERVICE	COM	891906109	23	753	SH	SOLE	1
TOWER AUTOMOTIVE, INC.	COM	891707101	180	26,382	SH	SOLE	1
TOWN & COUNTRY TRUST	COM	892081100	174	6,847	SH	SOLE	1
TOYS R US INC.	COM	892335100	1216	96,195	SH	SOLE	1
TRACTOR SUPPLY CO	COM	892356106	535	13,724	SH	SOLE	1
TRADESTATION GROUP INC	COM	89267P105	72	8,142	SH	SOLE	1
TRAMMELL CROW CO.	COM	89288R106	192	14,468	SH	SOLE	1
TRANS WORLD ENTERTAINMENT CORP	COM	89336Q100	43	6,041	SH	SOLE	1
TRANSACTION SYSTEMS ARCHITECTS CLASS	COM	893416107	1479	66,401	SH	SOLE	1
TRANSALTA CORPORATION COMMON	COM	89346D107	1481	103,300	SH	OTHER	1
TRANSATLANTIC HOLDINGS INC.	COM	893521104	28	344	SH	SOLE	1
TRANSATLANTIC HOLDINGS INC.	COM	893521104	2526950	31,274,130	SH	SOLE	1
TRANSCANADA CORPORATION	COM	89353D107	1885	87,400	SH	OTHER	1
TRANSCONTINENTAL RLTY	COM	893617209	13	779	SH	SOLE	1
TRANSKARYOTIC THERAPIES, INC.	COM	893735100	216	13,807	SH	SOLE	1
TRANSMETA CORP	COM	89376R109	182	53,500	SH	SOLE	1
TRANSMONTAIGNE, INC.	COM	893934109	52	8,109	SH	SOLE	1
TRANSOCEAN INC	COM	G90078109	5199	216,530	SH	SOLE	1
TRANSOCEAN SEDCO FOREX INC	COM	G90078109	7	289	SH	DEFINED	2
TRAVELERS PROPERTY CASUALTY	COM	89420G406	12225	720,360	SH	SOLE	1

THIRD WAVE TECHNOLOGIES	11,255
THOMAS & BETTS CORP.	45,478
THOMAS INDUSTRIES, INC.	4,455
THOMAS NELSON	3,735
THOR INDUSTRIES, INC.	8,430
THORATEC LABORATORIES CORP.	22,594
THORNBURG MORTGAGE INC.	381,319
THQ INC	17,991
THREE-FIVE SYS INC COM	9,989
TIBCO SOFTWARE INC	39,755
TIDEWATER, INC.	131,575
TIER TECHNOLOGIES INC	6,563
TIERONE CORP	10,593
TIFFANY & CO.	65,567
TIFFANY + CO NEW	413,115
TIMBERLAND COMPANY	50,067
TIME WARNER INC	6,322
TIME WARNER TELECOM	18,768
TIME WARNERE INC	2,720,410
TIMKEN CO.	827
TIVO INC	15,662
TJX COMPANIES, INC.	227,970
TOLL BROTHERS, INC.	104,601
TOLLGRADE COMMUNICATIONS INC	6,361

TOMPKINS TRUSTCO INC	3,816	
TOO INC	16,023	
TOO INC COM	1221100	42978
TOOTSIE ROLL INDUSTRIES, INC.	73,809	
TOPPS CO. INC.	14,630	
TORCHMARK CORP.	65,973	
TORO CO		41,100
TORO CO.	11,539	
TORONTO DOMINION BK	0	68,000
TOTAL SYSTEM SERVICE	753	
TOWER AUTOMOTIVE, INC.	26,382	
TOWN & COUNTRY TRUST	6,847	
TOYS R US INC.	96,195	
TRACTOR SUPPLY CO	13,724	
TRADESTATION GROUP INC	8,142	
TRAMMELL CROW CO.	14,468	
TRANS WORLD ENTERTAINMENT CORP	6,041	
TRANSACTION SYSTEMS ARCHITECTS CLASS	66,401	
TRANSALTA CORPORATION COMMON	0	103,300
TRANSATLANTIC HOLDINGS INC.	344	
TRANSATLANTIC HOLDINGS INC.	31,274,130	
TRANSCANADA CORPORATION	0	87,400
TRANSCONTINENTAL RLTY	779	
TRANSKARYOTIC THERAPIES, INC.	13,807	
TRANSMETA CORP	53,500	
TRANSMONTAIGNE, INC.	8,109	
TRANSOCEAN INC	216,530	
TRANSOCEAN SEDCO FOREX INC		289
TRAVELERS PROPERTY CASUALTY	720,360	

TRC COS INC	COM	872625108	116	5,512	SH	SOLE	1
TREDEGAR CORP.	COM	894650100	223	14,369	SH	SOLE	1
TREX COMPANY, INC.	COM	89531P105	133	3,502	SH	SOLE	1
TRIAD GUARANTY, INC.	COM	895925105	180	3,576	SH	SOLE	1
TRIAD HOSPITALS, INC.	COM	89579K109	3607	108,417	SH	SOLE	1
TRIARC COS-B	COM	895927309	170	15,761	SH	SOLE	1
Tribune Co	COM	896047107	774	15,000	SH	DEFINED	4
TRIBUNE CO.	COM	896047107	33120	641,865	SH	SOLE	1
TRICO BANCSHARES	COM	896095106	78	2,464	SH	SOLE	1
TRICO MARINE SERVICES, INC.	COM	896106101	448	250,000	SH	SOLE	1
TRIMBLE NAVIGATION LTD.	COM	896239100	556	14,926	SH	SOLE	1
TRIMERIS INC	COM	896263100	133	6,374	SH	SOLE	1
TRINITY INDUSTRIES, INC.	COM	896522109	2541	82,403	SH	SOLE	1
TRIPATH IMAGIN INC	COM	896942109	81	10,357	SH	SOLE	1
TRIQUINT SEMICONDUCTOR, INC.	COM	89674K103	1794	253,682	SH	SOLE	1
TRITON PCS HOLDINGS	COM	89677M106	58	10,332	SH	SOLE	1
TRIUMPH GROUP, INC.	COM	896818101	244	6,703	SH	SOLE	1
TRIZEC HAHN CORP SUB VTG	COM	89687P107	1141	74100	SH	SOLE	3
TRIZEC PROPERTIES INC	COM	89687P107	20	1,296	SH	SOLE	1
TRIZETTO GROUP INC	COM	896882107	94	14,529	SH	SOLE	1
TROY FINANCIAL CORP	COM	897329108	107	3,078	SH	SOLE	1
TRUST CO. OF NEW JERSEY	COM	898304100	345	8,694	SH	SOLE	1
TRUSTCO BANK CORP. NY	COM	898349105	460	34,953	SH	SOLE	1
TRUSTMARK CORP.	COM	898402102	25	867	SH	SOLE	1
TTM TECHNOLOGIES	COM	87305R109	153	9,035	SH	SOLE	1
TUESDAY MORNING CORPORATION	COM	899035505	194	6,416	SH	SOLE	1
TULARIK INC	COM	899165104	370	22,979	SH	SOLE	1
TUPPERWARE CORP.	COM	899896104	864	49,803	SH	SOLE	1
TURNSTONE SYSTEMS INC	COM	900423104	2	13,550	SH	SOLE	1
TWEETER HOME ENTERTAINMENT	COM	901167106	89	9,373	SH	SOLE	1
TXU CORP	COM	873168108	3459	145,825	SH	SOLE	1
TYCO INTERNATIONAL, LTD.	COM	902124106	51531	1,944,574	SH	SOLE	1
TYCO INTL LTD	COM	902124106	17718	668,610	SH	DEFINED	2
TYLER TECHNOLOGIES INC	COM	902252105	182	18,896	SH	SOLE	1
TYSON FOODS, INC. CLASS A	COM	902494103	6643	501,705	SH	SOLE	1
U S XPRESS ENTERPRISES	COM	90338N103	32	2,644	SH	SOLE	1
U.S. BANCORP, INC.	COM	902973304	52544	1,764,391	SH	SOLE	1
U.S. RESTAURANT PROPERTIES INC	COM	902971100	180	10,558	SH	SOLE	1
U.S.B. HOLDING CO., INC.	COM	902910108	113	5,827	SH	SOLE	1
UCBH HOLDINGS INC	COM	90262T308	768	19,718	SH	SOLE	1
UGI CORP.	COM	902681105	25	748	SH	SOLE	1
UICI	COM	902737105	233	17,525	SH	SOLE	1
UIL HOLDINGS CORP.	COM	902748102	2967	65,786	SH	SOLE	1
ULTICOM INC	COM	903844108	49	5,098	SH	SOLE	1
ULTIMATE ELECTRONIS, INC.	COM	903849107	39	5,146	SH	SOLE	1
ULTRA PETROLEUM CORP COM	COM	903914109	22133	898986	SH	SOLE	3
ULTRATECH , INC.	COM	904034105	280	9,544	SH	SOLE	1
UMB FINANCIAL CORP.	COM	902788108	365	7,687	SH	SOLE	1
UMPQUA HOLDINGS CORP	COM	904214103	276	13,252	SH	SOLE	1
UNIFI, INC.	COM	904677101	601	93,249	SH	SOLE	1
UNIFIRST CORP.	COM	904708104	100	4,219	SH	SOLE	1
UNION BANKSHARES CORP	COM	905399101	111	3,650	SH	SOLE	1
Union Pac Corp	COM	907818108	1,466	21,100	SH	DEFINED	4

TRC COS INC	5,512
TREDEGAR CORP.	14,369
TREX COMPANY, INC.	3,502
TRIAD GUARANTY, INC.	3,576
TRIAD HOSPITALS, INC.	108,417
TRIARC COS-B	15,761
Tribune Co	15,000
TRIBUNE CO.	641,865
TRICO BANCSHARES	2,464
TRICO MARINE SERVICES, INC.	250,000
TRIMBLE NAVIGATION LTD.	14,926
TRIMERIS INC	6,374
TRINITY INDUSTRIES, INC.	82,403
TRIPATH IMAGIN INC	10,357
TRIQUINT SEMICONDUCTOR, INC.	253,682
TRITON PCS HOLDINGS	10,332
TRIUMPH GROUP, INC.	6,703
TRIZEC HAHN CORP SUB VTG	74100
TRIZEC PROPERTIES INC	1,296
TRIZETTO GROUP INC	14,529
TROY FINANCIAL CORP	3,078
TRUST CO. OF NEW JERSEY	8,694
TRUSTCO BANK CORP. NY	34,953
TRUSTMARK CORP.	867

TTM TECHONOLOGIES	9,035	
TUESDAY MORNING CORPORATION	6,416	
TULARIK INC	22,979	
TUPPERWARE CORP.	49,803	
TURNSTONE SYSTEMS INC	13,550	
TWEETER HOME ENTERTAINMENT	9,373	
TXU CORP	145,825	
TYCO INTERNATIONAL, LTD.	1,944,574	
TYCO INTL LTD		668,610
TYLER TECHNOLOGIES INC	18,896	
TYSON FOODS, INC. CLASS A	501,705	
U S XPRESS ENTERPRISES	2,644	
U.S. BANCORP, INC.	1,764,391	
U.S. RESTAURANT PROPERTIES INC	10,558	
U.S.B. HOLDING CO., INC.	5,827	
UCBH HOLDINGS INC	19,718	
UGI CORP.	748	
UICI	17,525	
UIL HOLDINGS CORP.	65,786	
ULTICOM INC	5,098	
ULTIMATE ELECTRONIS, INC.	5,146	
ULTRA PETROLEUM CORP COM	868700	30286
ULTRATECH , INC.	9,544	
UMB FINANCIAL CORP.	7,687	
UMPQUA HOLDINGS CORP	13,252	
UNIFI, INC.	93,249	
UNIFIRST CORP.	4,219	
UNION BANKSHARES CORP	3,650	
Union Pac Corp	21,100	

UNION PAC CORP COM	COM	907818108	868	12500	SH	Sole	3
UNION PACIFIC CORP.	COM	907818108	7689	110,670	SH	SOLE	1
UNION PLANTERS CORP	COM	908068109	2680	85,091	SH	SOLE	1
UNIONBANCAL CORP	COM	908906100	50	870	SH	SOLE	1
UNISOURCE ENERGY CORP.	COM	909205106	332	13,459	SH	SOLE	1
UNISYS CORP.	COM	909214108	2781	187,284	SH	SOLE	1
UNIT CORP.	COM	909218109	408	17,326	SH	SOLE	1
UNITED AUTO GROUP, INC.	COM	909440109	234	7,489	SH	SOLE	1
UNITED BANKSHARES INC. WV	COM	909907107	20	653	SH	SOLE	1
UNITED CAPITAL CORPORATION	COM	909912107	27	1,294	SH	SOLE	1
UNITED CMNTY BKS BLAIR	COM	90984P105	281	8,562	SH	SOLE	1
UNITED COMMUNITY FINANCIAL CO	COM	909839102	164	14,408	SH	SOLE	1
UNITED DEFENSE INDS IN	COM	91018B104	16	490	SH	SOLE	1
UNITED DOMINION REALTY TRUST	COM	910197102	3505	182,543	SH	SOLE	1
UNITED DOMINION RLTYTR COM	COM	910197102	1258	65500	SH	Sole	3
UNITED FIRE & CASUALTY CO.	COM	910331107	136	3,372	SH	SOLE	1
UNITED HEALTHCARE CORP	COM	91324P102	21399	273,898	SH	SOLE	1
UNITED INDUSTRIAL CORP	COM	910671106	87	4,821	SH	SOLE	1
UNITED MICROELECTRONICS-ADR	COM	910873207	401	80,913	SH	SOLE	1
UNITED MOBILE HOMES INC	COM	911024107	44	2,606	SH	SOLE	1
UNITED NATIONAL BANCORP	COM	910909100	319	8,889	SH	SOLE	1
UNITED NATURAL FOODS, INC.	COM	911163103	325	9,063	SH	SOLE	1
UNITED ONLINE INC	COM	911268100	336	20,042	SH	SOLE	1
UNITED PANAM FINANCIAL CORP	COM	911301109	31	1,836	SH	SOLE	1
UNITED PARCEL SERVICE CLASS -B	COM	911312106	38207	512,501	SH	SOLE	1
UNITED PARCEL SVC INC	COM	911312106	36864	494,485	SH	DEFINED	2
UNITED RENTALS INC COM	COM	911363109	22053	1145030	SH	Sole	3
UNITED RENTALS, INC.	COM	911363109	2592	134,585	SH	SOLE	1
UNITED SECURITY BANCSHARES	COM	911460103	131	4,622	SH	SOLE	1
UNITED STATES STEEL CORP	COM	912909108	1628	46,497	SH	SOLE	1
UNITED STATIONERS, INC.	COM	913004107	589	14,397	SH	SOLE	1
UNITED SURGICAL PARTNE	COM	913016309	270	8,074	SH	SOLE	1
UNITED SURGICAL PARTNERS	COM	913016309	1553	46,400	SH	DEFINED	2
UNITED SURGICAL PRNRS COM	COM	913016309	16646	497188	SH	Sole	3
UNITED TECHNOLOGIES CORP	COM	913017109	14907	179,700	SH	DEFINED	2
UNITED TECHNOLOGIES CORP.	COM	913017109	19284	203,480	SH	SOLE	1
UNITED THERAPEUTICS CORP.	COM	91307C102	188	8,179	SH	SOLE	1
UNITEDGLOBALCOM INC. CLASS A	COM	913247508	16046	1,892,207	SH	SOLE	1
UNITRIN, INC.	COM	913275103	4008	96,783	SH	SOLE	1
UNIVERSAL AMER FINANCIAL CORP	COM	913377107	109	11,041	SH	SOLE	1
UNIVERSAL COMPRESSION HLDGS	COM	913431102	208	7,941	SH	SOLE	1
UNIVERSAL CORP.	COM	913456109	2087	47,254	SH	SOLE	1
UNIVERSAL DISPLAY CORP.	COM	91347P105	103	7,478	SH	SOLE	1
UNIVERSAL ELECTRONICS INC.	COM	913483103	84	6,590	SH	SOLE	1
UNIVERSAL FOREST PRODUCTS, INC	COM	913543104	239	7,373	SH	SOLE	1
UNIVERSAL HEALTH REALTY INCOME	COM	91359E105	159	5,274	SH	SOLE	1
UNIVERSAL HEALTH SERVICES - B	COM	913903100	4479	83,373	SH	SOLE	1
UNIVERSITY OF PHOENI	COM	037604204	21	309	SH	SOLE	1
UNIVISION COMMUNICATIONS, INC.	COM	914906102	5660	142,594	SH	SOLE	1
UNIVISION COMMUNICATNS CL A	COM	914906102	16935	426688	SH	Sole	3
UNIZAN FINANCIAL CORP	COM	91528W101	205	10,143	SH	SOLE	1
UNOCAL CORP.	COM	915289102	4294	116,593	SH	SOLE	1
UNOVA, INC.	COM	91529B106	498	21,707	SH	SOLE	1

UNION PAC CORP COM	12500
UNION PACIFIC CORP.	110,670
UNION PLANTERS CORP	85,091
UNIONBANCAL CORP	870
UNISOURCE ENERGY CORP.	13,459
UNISYS CORP.	187,284
UNIT CORP.	17,326
UNITED AUTO GROUP, INC.	7,489
UNITED BANKSHARES INC. WV	653
UNITED CAPITAL CORPORATION	1,294
UNITED CMNTY BKS BLAIR	8,562
UNITED COMMUNITY FINANCIAL CO	14,408
UNITED DEFENSE INDS IN	490
UNITED DOMINION REALTY TRUST	182,543
UNITED DOMINION RLTYTR COM	65500
UNITED FIRE & CASUALTY CO.	3,372
UNITED HEALTHCARE CORP	273,898
UNITED INDUSTRIAL CORP	4,821
UNITED MICROELECTRONICS-ADR	80,913
UNITED MOBILE HOMES INC	2,606
UNITED NATIONAL BANCORP	8,889
UNITED NATURAL FOODS, INC.	9,063
UNITED ONLINE INC	20,042
UNITED PANAM FINANCIAL CORP	1,836

UNITED PARCEL SERVICE CLASS -B	512,501		
UNITED PARCEL SVC INC		494,485	
UNITED RENTALS INC COM	1102400		42630
UNITED RENTALS, INC.	134,585		
UNITED SECURITY BANCSHARES	4,622		
UNITED STATES STEEL CORP	46,497		
UNITED STATIONERS, INC.	14,397		
UNITED SURGICAL PARTNE	8,074		
UNITED SURGICAL PARTNERS		46,400	
UNITED SURGICAL PRTNRS COM	479800		17388
UNITED TECHNOLOGIES CORP		179,700	
UNITED TECHNOLOGIES CORP.	203,480		
UNITED THERAPEUTICS CORP.	8,179		
UNITEDGLOBALCOM INC. CLASS A	1,892,207		
UNITRIN, INC.	96,783		
UNIVERSAL AMER FINANCIAL CORP	11,041		
UNIVERSAL COMPRESSION HLDGS	7,941		
UNIVERSAL CORP.	47,254		
UNIVERSAL DISPLAY CORP.	7,478		
UNIVERSAL ELECTRONICS INC.	6,590		
UNIVERSAL FOREST PRODUCTS, INC	7,373		
UNIVERSAL HEALTH REALTY INCOME	5,274		
UNIVERSAL HEALTH SERVICES - B	83,373		
UNIVERSITY OF PHOENI	309		
UNIVISION COMMUNICATIONS, INC.	142,594		
UNIVISION COMMUNICATNS CL A	392400		34288
UNIZAN FINANCIAL CORP	10,143		
UNOCAL CORP.	116,593		
UNOVA, INC.	21,707		

UNUMPROVIDENT CORP.	COM	91529Y106	2118	134,300	SH	SOLE	1
URBAN OUTFITTERS INC	COM	917047102	371	10,000	SH	DEFINED	2
URBAN OUTFITTERS, INC.	COM	917047102	430	11,594	SH	SOLE	1
URS CORP.	COM	903236107	188	7,499	SH	SOLE	1
URSTADT BIDDLE [A]	COM	917286205	141	9,998	SH	SOLE	1
US CELLULAR	COM	911684108	3982	139,568	SH	SOLE	1
US ONCOLOGY, INC.	COM	90338W103	325	30,234	SH	SOLE	1
US PHYSICAL THERAPY INC	COM	90337L108	83	5,253	SH	SOLE	1
USANA HEALTH SCIENCES INC	COM	90328M107	127	4,142	SH	SOLE	1
USEC, INC	COM	90333E108	326	38,832	SH	SOLE	1
USF CORP	COM	91729Q101	436	12,753	SH	SOLE	1
USG CORP.	COM	903293405	284	17,166	SH	SOLE	1
USI HOLDINGS CORP	COM	90333H101	137	10,488	SH	SOLE	1
UST INC.	COM	902911106	2665	74,676	SH	SOLE	1
UTSTARCOM INC	COM	918076100	52	1,401	SH	SOLE	1
UTSTARCOM INC COM	COM	918076100	12360	333420	SH	SoLe	3
V. F. CORP.	COM	918204108	4318	99,861	SH	SOLE	1
VAIL RESORTS, INC.	COM	91879Q109	149	8,785	SH	SOLE	1
VALANCE TECHNOLOGY, INC	COM	918914102	92	23,228	SH	SOLE	1
VALASSIS COMMUNICATIONS, INC.	COM	918866104	2194	74,741	SH	SOLE	1
VALEANT PHARMACEUTICAL COM	COM	91911X104	5740	228238	SH	SoLe	3
VALEANT PHARMACEUTICALS INTE	COM	91911X104	3001	119,330	SH	SOLE	1
VALERO ENERGY CORP.	COM	91913Y100	8013	172,910	SH	SOLE	1
VALHI INC	COM	918905100	188	12,555	SH	SOLE	1
VALLEY NATIONAL BANC	COM	919794107	49	1,673	SH	SOLE	1
VALMONT INDUSTRIES, INC.	COM	920253101	159	6,873	SH	SOLE	1
VALSPAR CORP.	COM	920355104	3606	72,969	SH	SOLE	1
VALUE LINE, INC.	COM	920437100	32	642	SH	SOLE	1
VALUECLICK INC.	COM	92046N102	281	30,983	SH	SOLE	1
VALUEVISION MEDIA INC	COM	92047K107	132	7,925	SH	SOLE	1
VANS, INC.	COM	921930103	96	8,446	SH	SOLE	1
VARCO INTERNATIONAL	COM	922122106	2899	140,505	SH	SOLE	1
VARIAN MEDICAL SYSTEMS INC	COM	92220P105	6777	98,076	SH	SOLE	1
VARIAN SEMICONDUCTOR COM	COM	922207105	37012	847142	SH	SoLe	3
VARIAN SEMICONDUCTOR EQUIPMENT	COM	922207105	587	13,394	SH	SOLE	1
VARIAN, INC.	COM	922206107	2625	63,000	SH	SOLE	1
VASTERA INC	COM	92239N109	50	12,567	SH	SOLE	1
VCA ANTECH INC	COM	918194101	442	14,278	SH	SOLE	1
VECTOR GROUP LTD.	COM	92240M108	181	11,089	SH	SOLE	1
VECTREN CORP	COM	92240G101	2684	108,894	SH	SOLE	1
VEECO INSTRUMENTS, INC.	COM	922417100	301	10,691	SH	SOLE	1
VENTANA MEDICAL SYSTEMS, INC.	COM	92276H106	994	25,216	SH	SOLE	1
VENTAS, INC.	COM	92276F100	768	34,917	SH	SOLE	1
VERINT SYS INC COM	COM	92343X100	3032	134400	SH	SoLe	3
VERINT SYSTEMS	COM	92343X100	66	2,907	SH	SOLE	1
VERISIGN INC	COM	92343E102	4129	253,300	SH	DEFINED	2
VERISIGN, INC.	COM	92343E102	334	20,494	SH	SOLE	1
VERITAS DGC, INC.	COM	92343P107	151	14,432	SH	SOLE	1
VERITAS SOFTWARE CO COM	COM	923436109	7982	214800	SH	SoLe	3
VERITAS SOFTWARE CORP	COM	923436109	42823	1,152,400	SH	DEFINED	2
VERITAS SOFTWARE CORP.	COM	923436109	8089	218,490	SH	SOLE	1
VERITY INC COM	COM	92343C106	164	9,836	SH	SOLE	1
VERIZON COMMUNICATIONS	COM	92343V104	62368	1,777,882	SH	SOLE	1

UNUMPROVIDENT CORP.	134,300	
URBAN OUTFITTERS INC		10,000
URBAN OUTFITTERS, INC.	11,594	
URS CORP.	7,499	
URSTADT BIDDLE [A]	9,998	
US CELLULAR	407	
US ONCOLOGY, INC.	30,234	
US PHYSICAL THERAPY INC	5,253	
USANA HEALTH SCIENCES INC	4,142	
USEC, INC	38,832	
USF CORP	12,753	
USG CORP.	17,166	
USI HOLDINGS CORP	10,488	
UST INC.	74,676	
UTSTARCOM INC	1,401	
UTSTARCOM INC COM	304100	29320
V. F. CORP.	99,861	
VAIL RESORTS, INC.	8,785	
VALANCE TECHNOLOGY, INC	23,228	
VALASSIS COMMUNICATIONS, INC.	74,741	
VALEANT PHARMACEUTICAL COM	209800	18438
VALEANT PHARMACEUTICALS INTE	119,330	
VALERO ENERGY CORP.	172,910	
VALHI INC	12,555	

VALLEY NATIONAL BANC	1,673		
VALMONT INDUSTRIES, INC.	6,873		
VALSPAR CORP.	72,969		
VALUE LINE, INC.	642		
VALUECLICK INC.	30,983		
VALUEVISION MEDIA INC	7,925		
VANS, INC.	8,446		
VARCO INTERNATIONAL	140,505		
VARIAN MEDICAL SYSTEMS INC	98,076		
VARIAN SEMICONDUCTOR COM	818900	28242	
VARIAN SEMICONDUCTOR EQUIPMENT	13,394		
VARIAN, INC.	63,000		
VASTERA INC	12,567		
VCA ANTECH INC	14,278		
VECTOR GROUP LTD.	11,089		
VECTREN CORP	108,894		
VEECO INSTRUMENTS, INC.	10,691		
VENTANA MEDICAL SYSTEMS, INC.	25,216		
VENTAS, INC.	34,917		
VERINT SYS INC COM	132200	2200	
VERINT SYSTEMS	2,907		
VERISIGN INC		253,300	
VERISIGN, INC.	20,494		
VERITAS DGC, INC.	14,432		
VERITAS SOFTWARE CO COM	205600	9200	
VERITAS SOFTWARE CORP		1,152,400	
VERITAS SOFTWARE CORP.	218,490		
VERITY INC COM	9,836		
VERIZON COMMUNICATIONS	1,777,882		

VERIZON COMMUNICATIONS	COM	92343V104	32	900	SH	DEFINED	2
Verizon Communications	COM	92343V104	1,754	50,000	SH	DEFINED	4
VERSO TECHNOLOGIES INC	COM	925317109	175	54,095	SH	SOLE	1
VERTEX PHARMACEUTICALS, INC.	COM	92532F100	1518	146,658	SH	SOLE	1
VIACOM INC	COM	925524100	39	890	SH	DEFINED	2
VIACOM INC	COM	925524308	18390	414,383	SH	DEFINED	2
VIACOM, INC. CLASS B	COM	925524308	37993	856,079	SH	SOLE	1
VIAD CORP.	COM	92552R109	3180	127,189	SH	SOLE	1
VIASAT, INC.	COM	92552V100	187	9,758	SH	SOLE	1
VIASYS HEALTHCARE INC	COM	92553Q209	288	14,004	SH	SOLE	1
VICOR CORP.	COM	925815102	103	9,014	SH	SOLE	1
VICURON PHARMACEUTICALS	COM	926471103	407	21,819	SH	SOLE	1
VIGNETTE CORPORATION	COM	926734104	222	98,004	SH	SOLE	1
VIMPEL-COMMUNICATIONS-SP ADR	COM	68370R109	4755	64,700	SH	SOLE	1
VINTAGE PETROLEUM, INC.	COM	927460105	279	23,208	SH	SOLE	1
VIRAGE LOGIC CORPORATION	COM	92763R104	60	5,904	SH	SOLE	1
VIRBAC CORP	COM	927649103	24	3,748	SH	SOLE	1
VIRGINIA COMMERCE BANCORP	COM	92778Q109	71	2,243	SH	SOLE	1
VIRGINIA FINL CORP	COM	927810101	122	3,432	SH	SOLE	1
VISHAY INTERTECHNOLOGY, INC.	COM	928298108	5284	230,758	SH	SOLE	1
VISTACARE INC	COM	92839Y109	4123	117300	SH	SOLE	3
VISTACARE INC-CL A	COM	92839Y109	189	5,396	SH	SOLE	1
VISTEON CORP.	COM	92839U107	1892	181,723	SH	SOLE	1
VISX, INC.	COM	92844S105	2006	86,635	SH	SOLE	1
VITAL IMAGES INC	COM	92846N104	75	4,196	SH	SOLE	1
VITAL SIGNS, INC.	COM	928469105	89	2,713	SH	SOLE	1
VITALWORKS INC	COM	928483106	78	17,547	SH	SOLE	1
VITESSE SEMICONDUCTOR CORP.	COM	928497106	567	96,909	SH	SOLE	1
VITRAN INC (F)	COM	92850E107	317	22400	SH	SOLE	3
VITRIA TECHNOLOGY, INC.	COM	92849Q401	61	8,616	SH	SOLE	1
VIVUS INC.	COM	928551100	67	17,667	SH	SOLE	1
VODAFONE GROUP PLC NEW	COM	92857W100	16935	676,300	SH	DEFINED	2
VODAFONE GROUP PLC -SP ADR	COM	92857W100	16691	666,583	SH	SOLE	1
VOLT INFORMATION SCIENCES INC.	COM	928703107	84	3,721	SH	SOLE	1
VORNADO	COM	929042109	73	1,328	SH	SOLE	1
VORNADO RLTY TR SH BEN INT	COM	929042109	3466	63300	SH	SOLE	3
VOTORANTIM CELULOSE - SPON ADR	COM	92906P106	3000	95,700	SH	SOLE	1
VULCAN MATERIALS CO.	COM	929160109	4623	97,181	SH	SOLE	1
W HOLDING COMPANY INC.	COM	929251106	607	32,590	SH	SOLE	1
W. R. BERKLEY CORP.	COM	084423102	4184	119,725	SH	SOLE	1
W. W. GRAINGER, INC.	COM	384802104	1936	40,846	SH	SOLE	1
WABASH NATIONAL CORP.	COM	929566107	355	12,132	SH	SOLE	1
WABASH NATL CORP COM	COM	929566107	33534	1144500	SH	SOLE	3
WABTEC	COM	929740108	253	14,835	SH	SOLE	1
WACHOVIA CORP	COM	929903102	108130	2,320,890	SH	SOLE	1
WACHOVIA CORP 2ND NEW	COM	929903102	6192	132,900	SH	DEFINED	2
WACKENHUT CORRECTIONS CORP.	COM	929798106	99	4,344	SH	SOLE	1
WADDELL & REED FINANCIAL, INC.	COM	930059100	2782	118,600	SH	SOLE	1
WAL MART STORES INC	COM	931142103	33992	640,750	SH	DEFINED	2
WALGREEN CO.	COM	931422109	16207	445,490	SH	SOLE	1
WAL-MART STORES, INC.	COM	931142103	180841	3,408,870	SH	SOLE	1
WALT DISNEY	COM	254687106	23940	1,026,150	SH	SOLE	1
WALTER INDUSTRIES, INC.	COM	93317Q105	187	13,974	SH	SOLE	1

VERIZON COMMUNICATIONS		900	
Verizon Communications	50,000		
VERSO TECHNOLOGIES INC	54,095		
VERTEX PHARMACEUTICALS, INC.	146,658		
VIACOM INC		890	
VIACOM INC		414,383	
VIACOM, INC. CLASS B	856,079		
VIAD CORP.	127,189		
VIASAT, INC.	9,758		
VIASYS HEALTHCARE INC	14,004		
VICOR CORP.	9,014		
VICURON PHARMACEUTICALS	21,819		
VIGNETTE CORPORATION	98,004		
VIMPEL-COMMUNICATIONS-SP ADR	64,700		
VINTAGE PETROLEUM, INC.	23,208		
VIRAGE LOGIC CORPORATION	5,904		
VIRBAC CORP	3,748		
VIRGINIA COMMERCE BANCORP	2,243		
VIRGINIA FINL CORP	3,432		
VISHAY INTERTECHNOLOGY, INC.	230,758		
VISTACARE INC	117300		
VISTACARE INC-CL A	5,396		
VISTEON CORP.	181,723		
VISX, INC.	86,635		

VITAL IMAGES INC	4,196	
VITAL SIGNS, INC.	2,713	
VITALWORKS INC	17,547	
VITESSE SEMICONDUCTOR CORP.	96,909	
VITRAN INC (F)	22400	
VITRIA TECHNOLOGY, INC.	8,616	
VIVUS INC.	17,667	
VODAFONE GROUP PLC NEW		676,300
VODAFONE GROUP PLC -SP ADR	666,583	
VOLT INFORMATION SCIENCES INC.	3,721	
VORNADO	1,328	
VORNADO RLTY TR SH BEN INT	63300	
VOTORANTIM CELULOSE - SPON ADR	95,700	
VULCAN MATERIALS CO.	97,181	
W HOLDING COMPANY INC.	32,590	
W. R. BERKLEY CORP.	119,725	
W. W. GRAINGER, INC.	40,846	
WABASH NATIONAL CORP.	12,132	
WABASH NATL CORP COM	1126800	17700
WABTEC	14,835	
WACHOVIA CORP	2,268,990	
WACHOVIA CORP 2ND NEW		132,900
WACKENHUT CORRECTIONS CORP.	4,344	
WADDELL & REED FINANCIAL, INC.	118,600	
WAL MART STORES INC		640,750
WALGREEN CO.	445,490	
WAL-MART STORES, INC.	3,408,870	
WALT DISNEY	1,026,150	
WALTER INDUSTRIES, INC.	13,974	

WARNACO GROUP INC	COM	934390402	259	16,239	SH	SOLE	1
WARWICK CMNTY BANCORP	COM	936559103	47	1,369	SH	SOLE	1
WARWICK VALLEY TELEPHONE CO	COM	936750108	75	2,534	SH	SOLE	1
WASHINGTON FEDERAL I	COM	938824109	2847	100,304	SH	SOLE	1
WASHINGTON GROUP INTL INC	COM	938862208	401	11,810	SH	SOLE	1
WASHINGTON MUTUAL INC	COM	939322103	15633	389,650	SH	SOLE	1
Washington Mutual Savings	COM	939322103	1,669	41,600	SH	DEFINED	4
WASHINGTON POST CO. CLASS B	COM	939640108	10832	13,687	SH	SOLE	1
WASHINGTON REAL ESTATE INV.	COM	939653101	499	17,082	SH	SOLE	1
WASHINGTON TRUST BANCORP, INC.	COM	940610108	163	6,236	SH	SOLE	1
WASTE CONNECTIONS INC	COM	941053100	5606	148,420	SH	DEFINED	2
WASTE CONNECTIONS, INC.	COM	941053100	500	13,249	SH	SOLE	1
WASTE MANAGEMENT, INC.	COM	94106L109	7470	252,380	SH	SOLE	1
WATCHGUARD TECH. INC.	COM	941105108	90	15,412	SH	SOLE	1
WATERS CORP.	COM	941848103	2398	72,304	SH	SOLE	1
WATSCO, INC.	COM	942622200	200	8,808	SH	SOLE	1
WATSON PHARMACEUTICALS INC	COM	942683103	3547	77,100	SH	DEFINED	2
WATSON PHARMACEUTICALS, INC	COM	942683103	3493	75,930	SH	SOLE	1
WATSON WYATT & CO HOLDINGS	COM	942712100	376	15,569	SH	SOLE	1
WATTS WATER TECHNOLOGIES INC., CLASS	COM	942749102	116	5,239	SH	SOLE	1
WAUSAU-MOSINEE PAPER CORP.	COM	943315101	1225	90,597	SH	SOLE	1
WAYNE BANCORP	COM	944293109	79	2,934	SH	SOLE	1
WAYPOINT FINANCIAL CORP.	COM	946756103	311	14,324	SH	SOLE	1
WCI COMMUNITIES INC	COM	92923C104	163	7,904	SH	SOLE	1
WD-40 CO.	COM	929236107	278	7,852	SH	SOLE	1
WEATHERFORDNINTL LTD	COM	695089101	11432	317,545	SH	SOLE	1
WEBEX COMMUNICATIONS INC (USD)	COM	94767L109	227	11,294	SH	SOLE	1
WEBMD CORPORATION	COM	94769M105	53	5,917	SH	SOLE	1
WEBMETHODS INC	COM	94768C108	195	21,452	SH	SOLE	1
WEBSense INC	COM	947684106	12032	411500	SH	SOLE	3
WEBSense INC	COM	947684106	273	9,316	SH	SOLE	1
WEBSTER FINANCIAL CORP.	COM	947890109	3012	65,688	SH	SOLE	1
WEIGHT WATCHERS INTL	COM	948626106	22	575	SH	DEFINED	2
WEIGHT WATCHERS INTL INC	COM	948626106	33	849	SH	SOLE	1
WEINGARTEN REALTY INVESTORS	COM	948741103	4470	100,793	SH	SOLE	1
WEINGARTEN RLTY INVS SH BEN IN	COM	948741103	1277	28800	SH	SOLE	3
WEIS MARKETS INC	COM	948849104	190	5,245	SH	SOLE	1
WELLCHOICE INC	COM	949475107	13	370	SH	SOLE	1
WELLMAN, INC.	COM	949702104	153	14,962	SH	SOLE	1
WELLPOINT HEALTH NETWORKS INC.	COM	94973H108	10161	104,761	SH	SOLE	1
WELLS FARGO + CO NEW	COM	949746101	6867	116,600	SH	DEFINED	2
WELLS FARGO CO.	COM	949746101	51472	874,030	SH	SOLE	1
WENDY'S INTERNATIONAL, INC.	COM	950590109	2017	51,407	SH	SOLE	1
WERNER ENTERPRISES, INC.	COM	950755108	2226	114,225	SH	SOLE	1
WESBANCO, INC.	COM	950810101	233	8,438	SH	SOLE	1
WESCO FINANCIAL CORP	COM	950817106	7	21	SH	SOLE	1
WESCO INTERNATIONAL, INC.	COM	95082P105	66	7,472	SH	SOLE	1
WEST BANCORPORATION	COM	95123P106	133	7,688	SH	SOLE	1
WEST COAST BANCORP	COM	952145100	152	7,138	SH	SOLE	1
WEST CORPORATION	COM	952355105	9	377	SH	SOLE	1
WEST MARINE INC	COM	954235107	154	5,589	SH	SOLE	1
WEST PHARMACEUTICAL SERVICES	COM	955306105	172	5,068	SH	SOLE	1
WESTAMERICA BANCORPORATION	COM	957090103	2342	47,057	SH	SOLE	1

WARNACO GROUP INC	16,239
WARWICK CMNTY BANCORP	1,369
WARWICK VALLEY TELEPHONE CO	2,534
WASHINGTON FEDERAL I	100,304
WASHINGTON GROUP INTL INC	11,810
WASHINGTON MUTUAL INC	389,650
Washington Mutual Savings	41,600
WASHINGTON POST CO. CLASS B	13,687
WASHINGTON REAL ESTATE INV.	17,082
WASHINGTON TRUST BANCORP, INC.	6,236
WASTE CONNECTIONS INC	148,420
WASTE CONNECTIONS, INC.	13,249
WASTE MANAGEMENT, INC.	252,380
WATCHGUARD TECH. INC.	15,412
WATERS CORP.	72,304
WATSCO, INC.	8,808
WATSON PHARMACEUTICALS INC	77,100
WATSON PHARMACEUTICALS, INC	75,930
WATSON WYATT & CO HOLDINGS	15,569
WATTS WATER TECHNOLOGIES INC., CLASS	5,239
WAUSAU-MOSINEE PAPER CORP.	90,597
WAYNE BANCORP	2,934
WAYPOINT FINANCIAL CORP.	14,324
WCI COMMUNITIES INC	7,904

WD-40 CO.	7,852	
WEATHERFORDNINTL LTD	317,545	
WEBEX COMMUNICATIONS INC (USD)	11,294	
WEBMD CORPORATION	5,917	
WEBMETHODS INC	21,452	
WEBSense INC	405,300	6,200
WEBSense INC	9,316	
WEBSTER FINANCIAL CORP.	65,688	
WEIGHT WATCHERS INTL		575
WEIGHT WATCHERS INTL INC	849	
WEINGARTEN REALTY INVESTORS	100,793	
WEINGARTEN RLTY INVS SH BEN IN	28,800	
WEIS MARKETS INC	5,245	
WELLCHOICE INC	370	
WELLMAN, INC.	14,962	
WELLPOINT HEALTH NETWORKS INC.	104,761	
WELLS FARGO + CO NEW		116,600
WELLS FARGO CO.	874,030	
WENDY'S INTERNATIONAL, INC.	51,407	
WERNER ENTERPRISES, INC.	114,225	
WESBANCO, INC.	8,438	
WESCO FINANCIAL CORP	21	
WESCO INTERNATIONAL, INC.	7,472	
WEST BANCORPORATION	7,688	
WEST COAST BANCORP	7,138	
WEST CORPORATION	377	
WEST MARINE INC	5,589	
WEST PHARMACEUTICAL SERVICES	5,068	
WESTAMERICA BANCORPORATION	47,057	

WESTAR ENERGY	COM	95709T100	2726	134,630	SH	SOLE	1
WESTCORP	COM	957907108	258	7,064	SH	SOLE	1
WESTELL TECHNOLOGIES CL A	COM	957541105	9197	1457500	SH	SOLE	3
WESTELL TECHNOLOGIES INC-A	COM	957541105	131	20,777	SH	SOLE	1
WESTERN DIGITAL CORP.	COM	958102105	47	3,992	SH	SOLE	1
WESTERN GAS RESOURCES, INC.	COM	958259103	2253	47,685	SH	SOLE	1
WESTERN SIERRA BANCORP	COM	959522103	85	1,805	SH	SOLE	1
WESTERN WIRELESS CORP. CLASS A	COM	95988E204	526	28,632	SH	SOLE	1
WESTFIELD FINANCIAL IN	COM	96008D101	54	2,253	SH	SOLE	1
WESTMORELAND COAL CO	COM	960878106	51	2,933	SH	SOLE	1
WESTPORT RESOURCES	COM	961418100	16	521	SH	SOLE	1
WESTWOOD ONE INC	COM	961815107	7249	211,900	SH	DEFINED	2
WESTWOOD ONE, INC.	COM	961815107	4920	143,820	SH	SOLE	1
WET SEAL INC CL A	COM	961840105	2264	228900	SH	SOLE	3
WET SEAL, INC.	COM	961840105	104	10,466	SH	SOLE	1
WEYCO GROUP INC	COM	962149100	44	1,317	SH	SOLE	1
WEYERHAEUSER CO.	COM	962166104	6097	95,260	SH	SOLE	1
WFS FINANCIAL, INC.	COM	92923B106	242	5,698	SH	SOLE	1
WGL HOLDINGS INC.	COM	92924F106	1944	69,968	SH	SOLE	1
W-H ENERGY SERVICES INC	COM	92925E108	169	10,443	SH	SOLE	1
WHEELING-PITTSBURG CORP	COM	963142302		16	SH	SOLE	1
WHIRLPOOL CORP.	COM	963320106	3027	41,668	SH	SOLE	1
WHITE ELECTR DESIGNS C	COM	963801105	84	9,595	SH	SOLE	1
WHITEHALL JEWELLERS IN	COM	965063100	49	5,013	SH	SOLE	1
WHITNEY HOLDING CORP.	COM	966612103	26	639	SH	SOLE	1
WHOLE FOODS MARKET I	COM	966837106	6071	90,434	SH	SOLE	1
WILD OATS MARKETS, INC.	COM	96808B107	153	11,837	SH	SOLE	1
WILLIAMS COMPANIES, INC.	COM	969457100	2290	233,190	SH	SOLE	1
WILLIAMS SONOMA INC	COM	969904101	5295	152,300	SH	DEFINED	2
WILLIAMS SONOMA INC COM	COM	969904101	5103	146752	SH	SOLE	3
WILLIAMS-SONOMA, INC.	COM	969904101	5830	167,684	SH	SOLE	1
WILLOW GROVE BANCORP I	COM	97111W101	85	4,796	SH	SOLE	1
WILMINGTON TRUST CORP	COM	971807102	3421	95,015	SH	SOLE	1
WILSON GREATBATCH TECH INC	COM	972232102	5693	134670	SH	SOLE	3
WILSON GREATBATCH TECHNOLOGIES	COM	972232102	397	9,398	SH	SOLE	1
WILSONS THE LEATHER EXPERTS	COM	972463103	28	8,106	SH	SOLE	1
WIMM-BILL-DANN FOODS ADR	COM	97263M109	1539	90,500	SH	SOLE	1
WIND RIVER SYSTEMS INC.	COM	973149107	1349	154,041	SH	SOLE	1
WINN-DIXIE STORES, INC.	COM	974280109	669	67,279	SH	SOLE	1
WINNEBAGO INDUSTRIES, INC.	COM	974637100	377	5,486	SH	SOLE	1
WINSTON HOTELS INC	COM	97563A102	106	10,418	SH	SOLE	1
WINTRUST FINANCIAL CORP	COM	97650W108	417	9,248	SH	SOLE	1
WIRELESS FACILITIES COM	COM	97653A103	19635	1321302	SH	SOLE	3
WIRELESS FACILITIES INC.	COM	97653A103	227	15,290	SH	SOLE	1
WISCONSIN ENERGY CORP.	COM	976657106	5661	169,231	SH	SOLE	1
WM. WRIGLEY JR. CO.	COM	982526105	6072	108,019	SH	SOLE	1
WMS INDUSTRIES INC.	COM	929297109	271	10,330	SH	SOLE	1
WOLVERINE WORLD WIDE, INC.	COM	978097103	384	18,850	SH	SOLE	1
WOODHEAD INDS INC COM	COM	979438108	78	4,591	SH	SOLE	1
WOODWARD GOVERNOR CO.	COM	980745103	236	4,154	SH	SOLE	1
WORLD ACCEPTANCE CORP.	COM	981419104	147	7,385	SH	SOLE	1
WORLD FUEL SVCS CORP	COM	981475106	153	4,497	SH	SOLE	1
WORLD WRESTLING ENTMT	COM	98156Q108	74	5,684	SH	SOLE	1

WESTAR ENERGY	134,630	
WESTCORP	7,064	
WESTELL TECHNOLOGIES CL A	1432800	24700
WESTELL TECHNOLOGIES INC-A	20,777	
WESTERN DIGITAL CORP.	3,992	
WESTERN GAS RESOURCES, INC.	47,685	
WESTERN SIERRA BANCORP	1,805	
WESTERN WIRELESS CORP. CLASS A	28,632	
WESTFIELD FINANCIAL IN	2,253	
WESTMORELAND COAL CO	2,933	
WESTPORT RESOURCES	521	
WESTWOOD ONE INC		211,900
WESTWOOD ONE, INC.	143,820	
WET SEAL INC CL A	228900	
WET SEAL, INC.	10,466	
WEYCO GROUP INC	1,317	
WEYERHAEUSER CO.	95,260	
WFS FINANCIAL, INC.	5,698	
WGL HOLDINGS INC.	69,968	
W-H ENERGY SERVICES INC	10,443	
WHEELING-PITTSBURG CORP	16	
WHIRLPOOL CORP.	41,668	
WHITE ELECTR DESIGNS C	9,595	
WHITEHALL JEWELLERS IN	5,013	

WHITNEY HOLDING CORP.	639		
WHOLE FOODS MARKET I	90,434		
WILD OATS MARKETS, INC.	11,837		
WILLIAMS COMPANIES, INC.	233,190		
WILLIAMS SONOMA INC		152,300	
WILLIAMS SONOMA INC COM	129800		16952
WILLIAMS-SONOMA, INC.	167,684		
WILLOW GROVE BANCORP I	4,796		
WILMINGTON TRUST CORP	95,015		
WILSON GREATBATCH TECH INC	124400		10270
WILSON GREATBATCH TECHNOLOGIES	9,398		
WILSONS THE LEATHER EXPERTS	8,106		
WIMM-BILL-DANN FOODS ADR	90,500		
WIND RIVER SYSTEMS INC.	154,041		
WINN-DIXIE STORES, INC.	67,279		
WINNEBAGO INDUSTRIES, INC.	5,486		
WINSTON HOTELS INC	10,418		
WINTRUST FINANCIAL CORP	9,248		
WIRELESS FACILITIES COM	1276300		45002
WIRELESS FACILITIES INC.	15,290		
WISCONSIN ENERGY CORP.	169,231		
WM. WRIGLEY JR. CO.	108,019		
WMS INDUSTRIES INC.	10,330		
WOLVERINE WORLD WIDE, INC.	18,850		
WOODHEAD INDS INC COM	4,591		
WOODWARD GOVERNOR CO.	4,154		
WORLD ACCEPTANCE CORP.	7,385		
WORLD FUEL SVCS CORP	4,497		
WORLD WRESTLING ENTMNT	5,684		

WORTHINGTON INDS IN	COM	981811102	1268	70,300	SH	DEFINED	2
WORTHINGTON INDUSTRIES, INC.	COM	981811102	695	38,555	SH	SOLE	1
WPS RESOURCES CORP.	COM	92931B106	2407	52,076	SH	SOLE	1
WRIGHT MED GROUP INC	COM	98235T107	1149	37,808	SH	SOLE	1
WSFS FINANCIAL CORP	COM	929328102	123	2,751	SH	SOLE	1
WYETH	COM	983024100	52375	1,233,810	SH	SOLE	1
WYNDHAM INTERNATIONAL, INC.	COM	983101106	134	200,000	SH	SOLE	1
WYNN RESORTS LTD	COM	983134107	14	487	SH	SOLE	1
XCEL STATES POWER-MINES	COM	98389B100	3049	179,560	SH	SOLE	1
XEROX CORP.	COM	984121103	4910	355,809	SH	SOLE	1
XICOR INC	COM	984903104	142	12,460	SH	SOLE	1
XILINX, INC.	COM	983919101	6999	181,180	SH	SOLE	1
XL CAPITAL LTD	COM	698255105	6060	111,310	SH	SOLE	1
XM SATTELLITE RADIO HOLDINGS	COM	983759101	49	1,871	SH	SOLE	1
X-RITE, INC.	COM	983857103	108	9,505	SH	SOLE	1
XTO ENERGY CORP COM	COM	98385X106	9924	350666	SH	SOLE	3
XTO ENERGY INC	COM	98385X106	7506	265,214	SH	SOLE	1
XTO ENERGY INC	COM	98385X106	1936	68,400	SH	DEFINED	2
YADKIN VY BK & TR ELKIN N C	COM	984308106	63	3,673	SH	SOLE	1
YAHOO INC	COM	984332106	42156	933,275	SH	DEFINED	2
YAHOO!, INC.	COM	984332106	13940	309,570	SH	SOLE	1
YANKEE CANDLE INC	COM	984757104	4430	162,100	SH	DEFINED	2
YARDVILLE NATL BANCORP	COM	985021104	100	3,888	SH	SOLE	1
YELLOW ROADWAY CORP	COM	985577105	709	19,608	SH	SOLE	1
YORK INTERNATIONAL CORP.	COM	986670107	2781	75,581	SH	SOLE	1
YOUNG BROADCASTING, INC. CLASS A	COM	987434107	118	5,882	SH	SOLE	1
YOUNG INNOVATIONS INC	COM	987520103	68	1,898	SH	SOLE	1
YPF S.A.-Sponsored ADR	COM	984245100	265	9,000	SH	SOLE	1
Yum Brands Inc	COM	988498101	1,720	50,000	SH	DEFINED	4
YUM! BRANDS INC	COM	988498101	4583	133,224	SH	SOLE	1
ZALE CORP.	COM	988858106	649	12,200	SH	SOLE	1
ZEBRA TECHNOLOGIES CORP. CLASS A	COM	989207105	4516	68,044	SH	SOLE	1
ZEBRA TECHNOLOGIES CP CL A	COM	989207105	29633	446477	SH	SOLE	3
ZENITH NATIONAL INSURANCE CORP	COM	989390109	135	4,142	SH	SOLE	1
ZHONE TECHNOLOGIES INC NEW	COM	98950P108	90	18,298	SH	SOLE	1
ZIMMER HLDGS INC COM	COM	98956P102	10315	146526	SH	SOLE	3
ZIMMER HOLDINGS INC	COM	98956P102	7699	109,356	SH	SOLE	1
ZIMMER HOLDINGS INC	COM	98956P102	8448	120,000	SH	DEFINED	2
ZIONS BANCORPORATION	COM	989701107	2488	40,556	SH	SOLE	1
ZOLL MEDICAL CORP.	COM	989922109	141	3,981	SH	SOLE	1
ZORAN CORP.	COM	98975F101	333	19,177	SH	SOLE	1
ZYGO CORP.	COM	989855101	122	7,409	SH	SOLE	1
ZYMOGENETICS INC	COM	98985T109	105	6,744	SH	SOLE	1

WORTHINGTON INDS IN		70,300	
WORTHINGTON INDUSTRIES, INC.	38,555		
WPS RESOURCES CORP.	52,076		
WRIGHT MED GROUP INC	37,808		
WSFS FINANCIAL CORP	2,751		
WYETH	1,233,810		
WYNDHAM INTERNATIONAL, INC.	200,000		
WYNN RESORTS LTD	487		
XCEL STATES POWER-MINES	179,560		
XEROX CORP.	355,809		
XICOR INC	12,460		
XILINX, INC.	181,180		
XL CAPITAL LTD	59,462		
XM SATTELLITE RADIO HOLDINGS	1,871		
X-RITE, INC.	9,505		
XTO ENERGY CORP COM	335266	15400	
XTO ENERGY INC	265,214		
XTO ENERGY INC		68,400	
YADKIN VY BK & TR ELKIN N C	3,673		
YAHOO INC		933,275	
YAHOO!, INC.	309,570		
YANKEE CANDLE INC		162,100	
YARDVILLE NATL BANCORP	3,888		
YELLOW ROADWAY CORP	19,608		
YORK INTERNATIONAL CORP.	75,581		
YOUNG BROADCASTING, INC. CLASS A	5,882		
YOUNG INNOVATIONS INC	1,898		
YPF S.A.-Sponsored ADR	9,000		
Yum Brands Inc	50,000		
YUM! BRANDS INC	133,224		
ZALE CORP.	12,200		
ZEBRA TECHNOLOGIES CORP. CLASS A	68,044		
ZEBRA TECHNOLOGIES CP CL A	424000	22477	
ZENITH NATIONAL INSURANCE CORP	4,142		

ZHONG TECHNOLOGIES INC NEW	18,298	
ZIMMER HLDGS INC COM	133700	12826
ZIMMER HOLDINGS INC	109,356	
ZIMMER HOLDINGS INC		120,000
ZIONS BANCORPORATION	40,556	
ZOLL MEDICAL CORP.	3,981	
ZORAN CORP.	19,177	
ZYGO CORP.	7,409	
ZYMOGENETICS INC	6,744	