

Edgar Filing: AMERICAN INTERNATIONAL GROUP INC - Form 13F-HR

AMERICAN INTERNATIONAL GROUP INC
Form 13F-HR
February 14, 2003

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

FORM 13F

FORM 13F COVER PAGE

Report for the Calendar Year or Quarter Ended: December 31, 2002

Check here if Amendment [] ; Amendment Number:

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

Institutional Investment Manager Filing this Report:

Name: AMERICAN INTERNATIONAL GROUP, INC.

Address: 70 Pine Street

New York, New York 10270

Form 13F File Number: 28-219

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

Person Signing this Report on Behalf of Reporting Manager:

Name: Edward E. Matthews

Title: Senior Vice Chairman -- Investments and Financial Services

Phone: (212) 770-7000

Signature, Place, and Date of Signing:

/s/ Edward E. Matthews ----- (Signature)	New York, New York ----- (City, State)	February 14, 2003 ----- (Date)
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Report Type (Check only one.):

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

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reported in this report.)

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

FORM 13F SUMMARY PAGE

REPORT SUMMARY:

Number of Other Included Managers: 4

Form 13F Information Table Entry Total: 3,538

Form 13F Information Table Value Total: \$ 16,353,105 (thousands)

List of Other Included Managers:

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

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

File Number 28-219 (Consolidated)
As of 12/31/02

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (X1000)	SHRS OR PRN AMT	SH/ PRN	PUT/ CALL	INVSTMT DCRETN
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02MICRO INTERNATIONAL LIMI	EQUITY	G6797E106	1072	110,000	SH	DEFINED
1-800 CONTACTS INC	EQUITY	681977104	49	1,794	SH	SOLE
1-800-FLOWERS.COM INC	EQUITY	68243Q106	26	4,194	SH	SOLE
1ST SOURCE CORP.	EQUITY	336901103	82	4,907	SH	SOLE
21ST CENTURY INSURANCE COMPANY	EQUITY	90130N103	669139	53,445,620	SH	SOLE
21ST CENTURY INSURANCE COMPANY	EQUITY	90130N104	6	462	SH	SOLE
3COM CORP.	EQUITY	885535104	2289	494,488	SH	SOLE
3D SYSTEMS CORPORATION	EQUITY	88554D205	19	2,441	SH	SOLE
3M	EQUITY	88579Y101	2034	16,500	SH	DEFINED
3M CO	EQUITY	88579Y101	41479	336,410	SH	SOLE
3M CO	EQUITY	88579Y101	19198	155,700	SH	DEFINED
3M CO COM	EQUITY	88579Y101	3329	27000	SH	SOLE
3TEC ENERGY CORPORATION	EQUITY	88575R308	75	5,313	SH	SOLE
4 KIDS ENTMT INC COM	EQUITY	350865101	2025	91700	SH	SOLE
4KIDS ENTERTAINMENT INC	EQUITY	350865101	71	3,222	SH	SOLE
7-ELEVEN INC.	EQUITY	817826209	59	7,873	SH	SOLE
99 CENTS ONLY STORES	EQUITY	65440K106	2521	93,866	SH	SOLE
99 CENTS ONLY STORES COM	EQUITY	65440K106	28322	1054412	SH	SOLE
A C MOORE ARTS & CRAFT	EQUITY	00086T103	52	4,118	SH	SOLE
A.G. EDWARDS, INC.	EQUITY	281760108	3496	106,076	SH	SOLE
AAIPHARMA INC	EQUITY	00252W104	53	3,783	SH	SOLE
AAON INC	EQUITY	000360206	59	3,185	SH	SOLE
AAR CORP.	EQUITY	000361105	45	8,685	SH	SOLE
AARON RENTS, INC.	EQUITY	002535201	105	4,814	SH	SOLE
ABBOTT LABORATORIES	EQUITY	002824100	30211	755,265	SH	SOLE
ABBOTT LABS	EQUITY	002824100	9232	230,800	SH	DEFINED
Abbott Labs	EQUITY	002824100	3200	80,000	SH	DEFINED
ABC BANCORP	EQUITY	000400101	43	3,358	SH	SOLE
ABERCROMBIE AND FITCH CO	EQUITY	002896207	3977	194,400	SH	DEFINED
ABERCROMBIE AND FITCH CO.	EQUITY	002896207	2683	131,156	SH	SOLE
ABGENIX, INC.	EQUITY	00339B107	195	26,516	SH	SOLE
ABIOMED, INC.	EQUITY	003654100	15	4,230	SH	SOLE
ABM INDUSTRIES, INC.	EQUITY	000957100	198	12,794	SH	SOLE
ACADIA REALTY TRUST	EQUITY	004239109	34	4,541	SH	SOLE
ACCLAIM ENTERTAINMENT, INC.	EQUITY	004325205	16	23,637	SH	SOLE
ACCREDO HEALTH INC	EQUITY	00437V104	1586	45,000	SH	DEFINED
ACCREDO HEALTH INC COM	EQUITY	00437V104	40724	1155280	SH	SOLE
ACCREDO HEALTH INC.	EQUITY	00437V104	21	605	SH	SOLE
ACE LTD	EQUITY	G0070K103	4039	137,660	SH	SOLE
ACME COMMUNICATION INC	EQUITY	004631107	25	3,135	SH	SOLE
ACTEL CORP.	EQUITY	004934105	116	7,144	SH	SOLE
ACTERNA CORP	EQUITY	00503U105	1	9,071	SH	SOLE
ACTION PERFORMANCE CO., INC.	EQUITY	004933107	100	5,286	SH	SOLE
ACTIVE POWER INC	EQUITY	00504W100	20	11,378	SH	SOLE
ACTIVISION, INC.	EQUITY	004930202	1314	90,042	SH	SOLE
ACTRADE FINANCIAL TECHNOLOGIES	EQUITY	00507P102		2,333	SH	SOLE
ACTUANT CORP	EQUITY	00508X203	145	3,113	SH	SOLE
ACTUATE CORP.	EQUITY	00508B102	26	14,966	SH	SOLE
ACUITY BRANDS INC	EQUITY	00508Y102	190	14,043	SH	SOLE
ACXIOM CORP.	EQUITY	005125109	1844	119,883	SH	SOLE
ADAPTEC, INC.	EQUITY	00651F108	8	1,489	SH	SOLE
ADE CORP.	EQUITY	00089C107	19	3,179	SH	SOLE
ADMINISTAFF, INC.	EQUITY	007094105	39	6,489	SH	SOLE
ADOBE SYS INC	EQUITY	00724F101	2604	105,000	SH	DEFINED
ADOBE SYSTEMS INC.	EQUITY	00724F101	13595	548,174	SH	SOLE
ADOLOR CORPORATION	EQUITY	00724X102	147	10,588	SH	SOLE
ADTRAN, INC.	EQUITY	00738A106	1858	56,469	SH	SOLE
ADVANCE AUTO PARTS	EQUITY	00751Y106	10	196	SH	SOLE

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ADVANCE AUTO PARTS COM	EQUITY	00751Y106	38934	796204	SH	SOLE
ADVANCED DIGITAL INFO CORP.	EQUITY	007525108	142	21,143	SH	SOLE
ADVANCED ENERGY INDUSTRIES	EQUITY	007973100	72	5,627	SH	SOLE
ADVANCED FIBRE COMMUNICATIONS	EQUITY	00754A105	1886	113,061	SH	SOLE
ADVANCED MARKETING SERV. INC.	EQUITY	00753T105	70	4,768	SH	SOLE
ADVANCED MEDICAL OPTICS	EQUITY	00763M108	58	4,822	SH	SOLE
ADVANCED MICRO DEVICES, INC.	EQUITY	007903107	1008	156,083	SH	SOLE
ADVANCED NEUROMOD SYS COM	EQUITY	00757t101	7729	220200	SH	SOLE
ADVANCED POWER TECHNOLOG INC	EQUITY	00761E108	6	1,860	SH	SOLE
ADVANCED TISSUE SCIENCES, INC.	EQUITY	00755F103	1	23,372	SH	SOLE
ADVANCEPCS	EQUITY	00790K109	10202	459,336	SH	SOLE
ADVANCEPCS COM	EQUITY	00790K109	11856	533814	SH	SOLE
ADVANCES NEUROMODULATIONS SYS	EQUITY	00757T101	106	3,015	SH	SOLE
ADVANTA CORP [B]	EQUITY	007942204	71	7,511	SH	SOLE
ADVENT SOFTWARE, INC.	EQUITY	007974108	599	43,945	SH	SOLE
ADVISORY BRD CO	EQUITY	00762W107	47	1,572	SH	SOLE
ADVO, INC.	EQUITY	007585102	210	6,406	SH	SOLE
AEP INDS INC COM	EQUITY	001031103	18	1,376	SH	SOLE
AEROFLEX, INC	EQUITY	007768104	141	20,374	SH	SOLE
AEROPOSTALE INC	EQUITY	007865108	45	4,241	SH	SOLE
AES DRAX ENERGY LTD	EQUITY	00130H105	721	238,704	SH	SOLE
AETHER SYSTEMS INC.	EQUITY	00808V105	46	12,255	SH	SOLE
AETNA INC-NEW	EQUITY	00817Y108	2740	66,631	SH	SOLE
AFC ENTERPRISES	EQUITY	00104Q107	102	4,841	SH	SOLE
AFFILIATED COMPUTER CL A	EQUITY	008190100	84219	1599602	SH	SOLE
AFFILIATED COMPUTER SERVICES CLASS A	EQUITY	008190100	9336	177,320	SH	SOLE
AFFILIATED COMPUTER SVCS I	EQUITY	008190100	9882	187,700	SH	DEFINED
AFFILIATED MANAGERS GROUP	EQUITY	008252108	15	300	SH	SOLE
AFFYMETRIX INC	EQUITY	00826T108	16	682	SH	SOLE
AFLAC, INC.	EQUITY	001055102	6672	221,500	SH	SOLE
AFTERMARKET TECHNOLOGY	EQUITY	008318107	37	2,565	SH	SOLE
AGCO CORP.	EQUITY	001084102	2231	100,946	SH	SOLE
AGERE SYSTEMS INC-CL B W/I	EQUITY	00845V209	32	22,926	SH	SOLE
AGILE SOFTWARE CORP.	EQUITY	00846X105	99	12,807	SH	SOLE
AGILENT TECHNOLOGIES INC	EQUITY	00846U101	4607	256,500	SH	DEFINED
AGILENT TECHNOLOGIES INC.	EQUITY	00846U101	4700	261,700	SH	SOLE
AGL RESOURCES, INC.	EQUITY	001204106	2985	122,859	SH	SOLE
AIR PRODS & CHEMS INC COM	EQUITY	009158106	2244	52500	SH	SOLE
AIR PRODUCTS AND CHEMICALS INC	EQUITY	009158106	4161	97,330	SH	SOLE
AIRBORNE INC.	EQUITY	009269101	1719	115,919	SH	SOLE
AIRGAS, INC.	EQUITY	009363102	1981	114,867	SH	SOLE
AIRGATE PCS, INC.	EQUITY	009367103	5	8,304	SH	SOLE
AIRTRAN HOLDINGS, INC.	EQUITY	00949P108	83	21,393	SH	SOLE
AK STEEL CORP.	EQUITY	001547108	32344	3,984,148	SH	SOLE
AKAMAI TECHNOLOGIES INC.	EQUITY	00971T101	58	33,396	SH	SOLE
AKSYS LTD	EQUITY	010196103	46	8,642	SH	SOLE
ALABAMA NATIONAL BANCORP	EQUITY	010317105	144	3,307	SH	SOLE
ALAMO GROUP INC	EQUITY	011311107	26	2,102	SH	SOLE
ALAMOSA HOLDINGS INC.	EQUITY	011589108	13	25,020	SH	SOLE
ALARIS MEDICAL INC	EQUITY	011637105	29	4,818	SH	SOLE
ALASKA AIR GROUP, INC.	EQUITY	011659109	941	43,477	SH	SOLE
ALASKA COMM. SYS. HLDGS., INC.	EQUITY	01167P101	4	2,101	SH	SOLE
ALBANY INTERNATIONAL CORP. CLASS A	EQUITY	012348108	1057	51,140	SH	SOLE
ALBANY MOLECULAR	EQUITY	012423109	104	7,027	SH	SOLE
ALBEMARLE CORP.	EQUITY	012653101	1590	55,897	SH	SOLE
ALBERTO-CULVER CO. CLASS B	EQUITY	013068101	1278	25,352	SH	SOLE
ALBERTSONS INC	EQUITY	013104104	4611	207,156	SH	DEFINED

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ALBERTSON'S, INC.	EQUITY	013104104	3614	162,360	SH	SOLE
ALCOA INC	EQUITY	013817101	2426	106,500	SH	DEFINED
ALCOA, INC.	EQUITY	013817101	9273	407,060	SH	SOLE
ALCON INC	EQUITY	H01301102	9693	245,700	SH	DEFINED
ALDERWOODS GROUP INC	EQUITY	014383103	64	13,547	SH	SOLE
ALEXANDER & BALDWIN, INC.	EQUITY	014482103	1773	68,764	SH	SOLE
ALEXANDER'S, INC.	EQUITY	014752109	43	673	SH	SOLE
ALEXANDRIA REAL EST EQ COM	EQUITY	015271109	6041	141800	SH	SOLE
ALEXANDRIA REAL ESTATE EQUITIE	EQUITY	015271109	228	5,362	SH	SOLE
ALEXION PHARMACEUTICLAS, INC.	EQUITY	015351109	87	6,153	SH	SOLE
ALFA CORP.	EQUITY	015385107	142	11,821	SH	SOLE
ALIGN TECHNOLOGY INC	EQUITY	016255101	31	11,218	SH	SOLE
ALKERMES INC	EQUITY	01642T108	116	18,519	SH	SOLE
ALLEGHANY CORP	EQUITY	017175100	15	82	SH	SOLE
ALLEGHENY ENERGY, INC.	EQUITY	017361106	421	55,666	SH	SOLE
ALLEGHENY TECHNOLOGIES, INC.	EQUITY	01741R102	284	45,656	SH	SOLE
ALLEGIANCE TELECOM I	EQUITY	01747T102	23	35,025	SH	SOLE
ALLEGIANTE BANCORP INC	EQUITY	017476102	73	4,009	SH	SOLE
ALLEN TELECOM, INC.	EQUITY	018091108	729	20,442	SH	SOLE
ALLERGAN, INC.	EQUITY	018490102	30486	529,090	SH	SOLE
ALLETE INC.	EQUITY	018522102	2606	114,911	SH	SOLE
ALLIANCE DATA SYS CORP COM	EQUITY	018581108	36055	2034699	SH	SOLE
ALLIANCE DATA SYSTEMS	EQUITY	018581108	15	831	SH	SOLE
ALLIANCE GAMING CORP	EQUITY	01859P609	245	14,363	SH	SOLE
ALLIANCE GAMING CORP COM NEW	EQUITY	01859P609	23225	1363778	SH	SOLE
ALLIANCE IMAGING INC	EQUITY	018606202	21	3,962	SH	SOLE
ALLIANCE SEMICONDUCTOR CORP.	EQUITY	01877H100	33	8,518	SH	SOLE
ALLIANT ENERGY CORP.	EQUITY	018802108	2043	123,416	SH	SOLE
ALLIANT TECHSYSTEMS COM	EQUITY	018804104	8317	133400	SH	SOLE
ALLIANT TECHSYSTEMS INC	EQUITY	018804104	27	441	SH	SOLE
ALLIED CAPITAL CORP	EQUITY	01903Q108	31	1,401	SH	SOLE
ALLIED WASTE INDUSTRIES, INC.	EQUITY	019589308	1485	148,483	SH	SOLE
ALLMERICA FINANCIAL CORP	EQUITY	019754100	719	71,167	SH	SOLE
ALLOS THERAPEUTICS INC	EQUITY	019777101	121	16,093	SH	SOLE
ALLOY ONLINE, INC	EQUITY	019855105	116	10,584	SH	SOLE
ALLSCRIPTS HEALTHCARE SOLUTION	EQUITY	01988P108	19	7,859	SH	SOLE
ALLSTATE CORP	EQUITY	020002101	19294	521,600	SH	DEFINED
ALLSTATE CORP.	EQUITY	020002101	11136	301,060	SH	SOLE
ALLTEL CORP	EQUITY	020039103	9867	193,464	SH	DEFINED
ALLTEL CORP.	EQUITY	020039103	6791	133,150	SH	SOLE
ALPHARMA INC. CLASS A	EQUITY	020813101	119	10,012	SH	SOLE
ALTERA CORP	EQUITY	021441100	2886	234,100	SH	DEFINED
ALTERA CORP.	EQUITY	021441100	2328	188,791	SH	SOLE
ALTIRIS INC	EQUITY	02148M100	27	1,698	SH	SOLE
AMAZON.COM, INC.	EQUITY	023135106	227	12,038	SH	SOLE
AMB PPTY CORP	EQUITY	00163T109	3830	140000	SH	SOLE
AMB PROPERTY CORP	EQUITY	00163T109	33	1,221	SH	SOLE
AMBAC FINANCIAL GROUP INC.	EQUITY	023139108	2622	46,629	SH	SOLE
AMBASSADORS GROUP INC	EQUITY	023177108	24	1,887	SH	SOLE
AMC ENTERTAINMENT, INC.	EQUITY	001669100	83	9,410	SH	SOLE
AMCOL INTERNATIONAL CORP.	EQUITY	02341W103	39	6,727	SH	SOLE
AMCORE FINANCIAL, INC.	EQUITY	023912108	182	8,381	SH	SOLE
AMERADA HESS CORP	EQUITY	023551104	2282	41,447	SH	SOLE
AMERCO, INC.	EQUITY	023586100	15	3,380	SH	SOLE
AMEREN CORP.	EQUITY	023608102	2827	67,998	SH	SOLE
AMERICA MOVIL-SERIES L ADR	EQUITY	02364W105	3491	243,130	SH	SOLE
AMERICAN AXLE & MFG HOLDINGS	EQUITY	024061103	9	382	SH	SOLE
AMERICAN AXLE + MFG HLDGS	EQUITY	024061103	1618	69,100	SH	DEFINED
AMERICAN CAP. STRATEGIES, INC.	EQUITY	024937104	281	13,038	SH	SOLE
AMERICAN EAGLE OUTFITTERS	EQUITY	02553E106	1327	96,332	SH	SOLE
AMERICAN ELECTRIC POWER, INC.	EQUITY	025537101	7493	274,150	SH	SOLE
American Express	EQUITY	025816109	884	25,000	SH	DEFINED

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AMERICAN EXPRESS CO	EQUITY	025816109	13171	372,600	SH	DEFINED
AMERICAN EXPRESS CO.	EQUITY	025816109	57329	1,621,750	SH	SOLE
AMERICAN FINANCIAL GROUP, INC.	EQUITY	025932104	2132	92,436	SH	SOLE
AMERICAN FINANCIAL HLDGS INC.	EQUITY	026075101	237	7,915	SH	SOLE
AMERICAN FIRST MORTGAGE INVES	EQUITY	55272X102	2156	256,617	SH	SOLE
AMERICAN GREETINGS CORP. CLASS A	EQUITY	026375105	460	29,101	SH	SOLE
AMERICAN HEALTHWAYS INC	EQUITY	02649V104	63	3,625	SH	SOLE
AMERICAN HOME MTG HLDG	EQUITY	02660M108	32	2,936	SH	SOLE
AMERICAN INTL GROUP INC	EQUITY	026874107	1750	30,250	SH	DEFINED
AMERICAN INTL GRP INC COM	EQUITY	026874107	136641	2,361,982	SH	SOLE
AMERICAN ITALIAN PASTA CO. CLASS A	EQUITY	027070101	203	5,629	SH	SOLE
AMERICAN MANAGEMENT SYSTEMS	EQUITY	027352103	159	13,287	SH	SOLE
AMERICAN MED SEC GROUP	EQUITY	02744P101	29	2,093	SH	SOLE
AMERICAN MEDICAL SYSTEMS HOLDI	EQUITY	02744M108	107	6,627	SH	SOLE
AMERICAN NATIONAL IN	EQUITY	028591105	12	149	SH	SOLE
AMERICAN NATL BANKSHAR	EQUITY	027745108	51	1,969	SH	SOLE
AMERICAN PHARMACEUTICA	EQUITY	02886P109	54	3,057	SH	SOLE
AMERICAN PHYSICIANS CAPITAL IN	EQUITY	028884104	64	3,376	SH	SOLE
AMERICAN POWER CONVERSION	EQUITY	029066107	1420	93,732	SH	SOLE
AMERICAN STANDARD COMPANIES	EQUITY	029712106	2263	31,808	SH	SOLE
AMERICAN STATES WATER CO.	EQUITY	029899101	119	5,142	SH	SOLE
AMERICAN SUPERCONDUCTOR CORP	EQUITY	030111108	21	6,947	SH	SOLE
AMERICAN TOWER CORP	EQUITY	029912201	194	54,837	SH	SOLE
AMERICAN WATER WORKS CO., INC.	EQUITY	030411102	9107	200,238	SH	SOLE
AMERICAN WOODMARK CORP.	EQUITY	030506109	74	1,554	SH	SOLE
AMERICREDIT CORP.	EQUITY	03060R101	1591	205,612	SH	SOLE
AMERIGROUP CORP	EQUITY	03073T102	99	3,265	SH	SOLE
AMERIPATH, INC.	EQUITY	03071D109	205	9,551	SH	SOLE
AMERISOURCEBERGEN CO	EQUITY	03073E105	28155	518,414	SH	SOLE
AMERISTAR CASINOS	EQUITY	03070Q101	50	3,519	SH	SOLE
AMERITRADE HOLDING CORP - CL A	EQUITY	03074K100	177	31,220	SH	SOLE
AMERON, INC.	EQUITY	030710107	67	1,219	SH	SOLE
AMERUS GROUP CO.	EQUITY	03072M108	1484	52,485	SH	SOLE
AMETEK, INC.	EQUITY	031100100	2125	55,212	SH	SOLE
AMGEN INC	EQUITY	031162100	17874	369,755	SH	DEFINED
AMGEN INC COM	EQUITY	031162100	2054	42500	SH	SOLE
AMGEN, INC.	EQUITY	031162100	51747	1,070,471	SH	SOLE
AMKOR TECHNOLOGY, INC	EQUITY	031652100	6	1,215	SH	SOLE
AMLI RESIDENTIAL PROPERTIES	EQUITY	001735109	102	4,798	SH	SOLE
AMN HEALTHCARE SERVICE	EQUITY	001744101	3	195	SH	SOLE
AMPHENOL CORP. CLASS A	EQUITY	032095101	358	9,429	SH	SOLE
AMR CORP.	EQUITY	001765106	456	69,104	SH	SOLE
AMSOUTH BANCORPORATION	EQUITY	032165102	3068	159,802	SH	SOLE
AMSURG CORP CL A	EQUITY	03232P405	142	6,928	SH	SOLE
AMSURG CORP CL A	EQUITY	03232P405	9142	447482	SH	SOLE
AMYLIN PHARMACEUTICALS, INC.	EQUITY	032346108	336	20,799	SH	SOLE
ANADARKO PETE CORP	EQUITY	032511107	3933	227,000	SH	DEFINED
ANADARKO PETROLEUM CORP.	EQUITY	032511107	30822	643,472	SH	SOLE
ANADIGICS, INC.	EQUITY	032515108	27	10,377	SH	SOLE
ANALOG DEVICES INC	EQUITY	032654105	8543	357,900	SH	DEFINED
ANALOG DEVICES INC SUB NTS	EQUITY	032654AD7	497	5,000	SH	SOLE
ANALOG DEVICES, INC.	EQUITY	032654105	3732	156,360	SH	SOLE
ANALOGIC CORP.	EQUITY	032657207	113	2,251	SH	SOLE
ANAREN INC	EQUITY	032744104	67	7,630	SH	SOLE
ANCHOR BANCORP WISCONSIN, INC.	EQUITY	032839102	148	7,153	SH	SOLE
ANDREW CORP.	EQUITY	034425108	462	44,933	SH	SOLE
ANDRX GROUP	EQUITY	034553107	13	862	SH	SOLE

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ANGELICA CORP	EQUITY	034663104	61	2,930	SH	SOLE
ANGLO AMERICAN PLC - UNSP ADR	EQUITY	03485P102	2892	198,110	SH	SOLE
Anheuser Busch	EQUITY	035229103	1936	40,000	SH	DEFINED
ANHEUSER BUSCH COS INC	EQUITY	035229103	3848	79,500	SH	DEFINED
ANHEUSER-BUSCH COMPANIES, INC.	EQUITY	035229103	17712	365,950	SH	SOLE
ANIXTER INTERNATIONAL, INC.	EQUITY	035290105	246	10,597	SH	SOLE
ANN TAYLOR STORES CORP.	EQUITY	036115103	305	14,933	SH	SOLE
ANNALY MTG MGMT INC	EQUITY	035710409	3988	212,152	SH	SOLE
ANSWERTHINK INC	EQUITY	036916104	40	15,898	SH	SOLE
ANSYS INC	EQUITY	03662Q105	101	5,013	SH	SOLE
ANTEON INTERNATIONAL CORP	EQUITY	03674E108	122	5,084	SH	SOLE
ANTHEM INC	EQUITY	03674B104	5774	91,794	SH	SOLE
ANTHEM INC	EQUITY	03674B104	2925	46,500	SH	DEFINED
ANTHEM INC COM	EQUITY	03674B104	15800	251188	SH	SOLE
ANTHRACITE CAPITAL INC.	EQUITY	037023108	4323	396,604	SH	SOLE
ANTIGENICS INC.	EQUITY	037032109	76	7,448	SH	SOLE
ANWORTH MORTGAGE ASSET	EQUITY	037347101	2451	195,006	SH	SOLE
AO Tafneft ADR	EQUITY	03737P306	378	25,000	SH	SOLE
AOL TIME WARNER INC	EQUITY	00184A105	18027	1,376,075	SH	DEFINED
AOL TIME WARNER INC.	EQUITY	00184A105	28253	2,156,684	SH	SOLE
AON CORP.	EQUITY	037389103	2580	136,578	SH	SOLE
APAC TELESERVICES, INC.	EQUITY	00185E106	20	8,754	SH	SOLE
APACHE CORP	EQUITY	037411105	15148	265,800	SH	DEFINED
APACHE CORP.	EQUITY	037411105	3626	63,618	SH	SOLE
APARTMENT INVT & MGMT CL A	EQUITY	03748R101	22990	613400	SH	SOLE
APARTMENT INVT & MGMT CO - A	EQUITY	03748R101	44	1,187	SH	SOLE
APEX MORTGAGE CAPITAL INC	EQUITY	037564101	1131	172,916	SH	SOLE
APHTON CORP.	EQUITY	03759P101	24	6,140	SH	SOLE
APOGEE ENTERPRISES, INC.	EQUITY	037598109	86	9,620	SH	SOLE
APOGENT TECHNOLOGIES	EQUITY	03760A101	2991	143,809	SH	SOLE
APOLLO GROUP INC	EQUITY	037604105	5155	117,150	SH	DEFINED
APOLLO GROUP INC CL A	EQUITY	037604105	14135	321253	SH	SOLE
APOLLO GROUP, INC. CLASS A	EQUITY	037604105	3666	83,312	SH	SOLE
APPLE COMPUTER, INC.	EQUITY	037833100	2759	192,546	SH	SOLE
APPLEBEES INTERNATIONAL, INC.	EQUITY	037899101	18	757	SH	SOLE
APPLERA CORP	EQUITY	038020202	223	23,309	SH	SOLE
APPLERA CORP APPLIED BIOSYSTEM	EQUITY	038020103	1865	106,324	SH	SOLE
APPLICA INC.	EQUITY	03815A106	27	5,481	SH	SOLE
APPLIED FILMS CORP	EQUITY	038197109	75	3,745	SH	SOLE
APPLIED INDUSTRIAL TECH., INC.	EQUITY	03820C105	123	6,511	SH	SOLE
APPLIED MATERIALS INC	EQUITY	038222105	13306	1,021,200	SH	DEFINED
APPLIED MATERIALS, INC.	EQUITY	038222105	10921	838,180	SH	SOLE
APPLIED MICRO CIRCUITS CORP.	EQUITY	03822W109	507	137,530	SH	SOLE
APPLIED MOLECULAR EVOLUTION	EQUITY	03823E108	11	5,213	SH	SOLE
APRIA HEALTHCARE GROUP, INC.	EQUITY	037933108	1934	86,949	SH	SOLE
APTARGROUP, INC.	EQUITY	038336103	16	520	SH	SOLE
AQUILA INC	EQUITY	03840P102	433	244,417	SH	SOLE
ARACRUZ CELULOSE SA-SPON ADR	EQUITY	038496204	578	31,120	SH	SOLE
ARAID PHARMACEUTICLAS, INC.	EQUITY	04033A100	23	9,832	SH	SOLE
ARAMARK CORP	EQUITY	038521100	10	409	SH	SOLE
ARBITRON, INC.	EQUITY	03875Q108	334	9,964	SH	SOLE
ARCH CHEMICALS, INC.	EQUITY	03937R102	124	6,809	SH	SOLE
ARCH COAL, INC.	EQUITY	039380100	1837	85,077	SH	SOLE
ARCHER DANIELS MIDLAND CO.	EQUITY	039483102	3537	285,278	SH	SOLE
ARCHSTONE COMMUNITIES TRUST	EQUITY	039583109	60	2,556	SH	SOLE
ARCHSTONE SMITH TR COM	EQUITY	039583109	14886	632353	SH	SOLE
ARCTIC CAT, INC.	EQUITY	039670104	87	5,420	SH	SOLE
ARDEN GROUP INC	EQUITY	039762109	28	458	SH	SOLE

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ARDEN REALTY INC.	EQUITY	039793104	19	837	SH	SOLE
ARDEN RLTY GROUP INC COM	EQUITY	039793104	3214	145100	SH	SOLE
ARENA PHARMACEUTICALS INC	EQUITY	040047102	43	6,610	SH	SOLE
ARGONAUT GROUP, INC.	EQUITY	040157109	108	7,320	SH	SOLE
ARGOSY GAMING CO.	EQUITY	040228108	160	8,459	SH	SOLE
ARIBA, INC.	EQUITY	04033V104	282	113,821	SH	SOLE
ARKANSAS BEST CORP.	EQUITY	040790107	189	7,287	SH	SOLE
ARMOR HOLDINGS, INC.	EQUITY	042260109	117	8,521	SH	SOLE
ARQULE, INC.	EQUITY	04269E107	22	7,207	SH	SOLE
ARRAY BIOPHARMA INC	EQUITY	04269X105	36	6,516	SH	SOLE
ARRIS GROUP INC	EQUITY	04269Q100	79	22,216	SH	SOLE
ARROW ELECTRONICS INC	EQUITY	042735100	1719	134,438	SH	SOLE
ARROW FINANCIAL CORP	EQUITY	042744102	70	2,263	SH	SOLE
ARROW INTERNATIONAL, INC.	EQUITY	042764100	129	3,168	SH	SOLE
ARTESYN TECHNOLOGIES, INC.	EQUITY	043127109	39	10,033	SH	SOLE
ARTHROCARE CORP.	EQUITY	043136100	73	7,418	SH	SOLE
Arthur J Gallagher	EQUITY	363576109	1034	35,200	SH	DEFINED
ARTISAN COMPONENTS INC.	EQUITY	042923102	78	5,034	SH	SOLE
ARVINMERITOR, INC	EQUITY	043353101	1525	91,489	SH	SOLE
ASBURY AUTOMOTIVE GROUP	EQUITY	043436104	22	2,604	SH	SOLE
ASCENT MEDIA GROUP INC	EQUITY	043634104	2	1,635	SH	SOLE
ASCENTIAL SOFTWARE CORP.	EQUITY	04362P108	978	407,593	SH	SOLE
ASHLAND OIL, INC.	EQUITY	044204105	3533	123,844	SH	SOLE
ASIAINFO HOLDINGS INC.	EQUITY	04518A104	62	9,816	SH	SOLE
ASPECT COMMUNICATIONS INC.	EQUITY	04523Q102	51	17,827	SH	SOLE
ASPEN TECHNOLOGY, INC.	EQUITY	045327103	34	12,042	SH	SOLE
ASSOCIATED BANC-CORP.	EQUITY	045487105	3408	100,410	SH	SOLE
ASSOCIATED ESTATES REALTY	EQUITY	045604105	81	12,060	SH	SOLE
ASTEC INDS INC COM	EQUITY	046224101	51	5,154	SH	SOLE
ASTORIA FINANCIAL CORP.	EQUITY	046265104	3180	117,129	SH	SOLE
ASTROPOWER INC	EQUITY	04644A101	51	6,353	SH	SOLE
ASYST TECHNOLOGIES, INC.	EQUITY	04648X107	89	12,170	SH	SOLE
AT & T CORP	EQUITY	001957505	1041	385,434	SH	SOLE
AT + T WIRELESS SVCS INC	EQUITY	00209A106	2006	355,000	SH	DEFINED
AT RD INC	EQUITY	04648K105	29	7,114	SH	SOLE
AT&T WIRELESS (USD)	EQUITY	00209A106	6583	1,165,160	SH	SOLE
AT+T CORP	EQUITY	001957505	2739	104,920	SH	DEFINED
ATA HOLDINGS CORP	EQUITY	00209H101	5	1,110	SH	SOLE
ATHEROGENICS INC	EQUITY	047439104	63	8,464	SH	SOLE
ATLANTIC COAST AIRLINES HL	EQUITY	048396105	537	44,600	SH	DEFINED
ATLANTIC COAST AIRLINES HLDG.	EQUITY	048396105	166	13,789	SH	SOLE
ATLAS AIR WORLDWIDE HLDGS INC.	EQUITY	049164106	8	5,583	SH	SOLE
ATMEL CORP.	EQUITY	049513104	1395	625,550	SH	SOLE
ATMI INC	EQUITY	00207R101	3165	170,900	SH	DEFINED
ATMI, INC.	EQUITY	00207R101	170	9,187	SH	SOLE
ATMOS ENERGY CORP.	EQUITY	049560105	327	14,025	SH	SOLE
ATRIX LABS INC	EQUITY	04962L101	108	7,041	SH	SOLE
ATWOOD OCEANICS, INC.	EQUITY	050095108	91	3,032	SH	SOLE
AUDIOVOX COPR.	EQUITY	050757103	59	5,681	SH	SOLE
AUGUST TECHNOLOGY CORP.	EQUITY	05106U105	13	2,481	SH	SOLE
AURORA FOODS, INC.	EQUITY	05164B106	20	25,124	SH	SOLE
AUTO ZONE INC	EQUITY	053332102	9923	140450	SH	SOLE
AUTODESK, INC.	EQUITY	052769106	990	69,232	SH	SOLE
AUTOLIV, INC.	EQUITY	052800109	30	1,428	SH	SOLE
AUTOMATIC DATA PROCESSING INC.	EQUITY	053015103	10086	256,970	SH	SOLE
AUTONATION INC	EQUITY	05329W102	36	2,885	SH	SOLE

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AUTOZONE, INC.	EQUITY	053332102	3042	43,058	SH	SOLE
AVALONBAY COMMUNITIE	EQUITY	053484101	34	865	SH	SOLE
AVANEX CORP	EQUITY	05348W109	20	19,863	SH	SOLE
AVANIR PHARMACEUTICALS	EQUITY	05348P104	20	19,790	SH	SOLE
AVATAR HOLDINGS, INC.	EQUITY	053494100	34	1,458	SH	SOLE
AVAYA INC.	EQUITY	053499109	392	159,970	SH	SOLE
AVENUE A INC	EQUITY	053566105	34	11,787	SH	SOLE
AVERY DENNISON CORP	EQUITY	053611109	13125	214,876	SH	DEFINED
AVERY DENNISON CORP.	EQUITY	053611109	2950	48,298	SH	SOLE
AVIALL, INC.	EQUITY	05366B102	51	6,315	SH	SOLE
AVID TECHNOLOGY, INC.	EQUITY	05367P100	194	8,444	SH	SOLE
AVIGEN, INC.	EQUITY	053690103	39	6,821	SH	SOLE
AVISTA CORP	EQUITY	05379B107	187	16,212	SH	SOLE
AVNET, INC.	EQUITY	053807103	1998	184,473	SH	SOLE
AVOCENT CORP COM	EQUITY	053893103	14085	633900	SH	SOLE
AVOCENT CORPORATION	EQUITY	053893103	1647	74,102	SH	SOLE
AVON PRODS INC	EQUITY	054303102	5656	105,000	SH	DEFINED
AVON PRODUCTS, INC.	EQUITY	054303102	5419	100,590	SH	SOLE
AVX CORP	EQUITY	002444107	22	2,235	SH	SOLE
AXCELIS TECHNOLOGIES INC	EQUITY	054540109	186	33,227	SH	SOLE
AXT INC.	EQUITY	00246W103	11	6,326	SH	SOLE
AZTAR CORP.	EQUITY	054802103	166	11,616	SH	SOLE
BAKER HUGHES, INC.	EQUITY	057224107	8175	253,960	SH	SOLE
BALDOR ELECTRIC CO.	EQUITY	057741100	204	10,329	SH	SOLE
BALDWIN & LYONS, INC., CLASS B	EQUITY	057755209	46	1,936	SH	SOLE
BALL CORP.	EQUITY	058498106	1285	25,095	SH	SOLE
BALLY TOTAL FITNESS HLDG COR COM	EQUITY	05873K108	74	10,480	SH	SOLE
BANC CORP	EQUITY	05944B103	34	4,430	SH	SOLE
BANCFIRST CORP.	EQUITY	05945F103	62	1,320	SH	SOLE
BANDAG, INC.	EQUITY	059815100	1134	29,323	SH	SOLE
BANK AMER CORP	EQUITY	060505104	36895	530,325	SH	DEFINED
BANK ATLANTIC BANCORP CLASS A	EQUITY	065908501	134	14,135	SH	SOLE
BANK MUTUAL CORP	EQUITY	063748107	87	3,774	SH	SOLE
BANK OF AMERICA CORP	EQUITY	060505104	65993	956,150	SH	SOLE
BANK OF GRANITE CORP.	EQUITY	062401104	81	4,625	SH	SOLE
BANK OF HAWAII CORP	EQUITY	062540109	2653	87,286	SH	SOLE
BANK OF NEW YORK CO., INC.	EQUITY	064057102	27776	1,159,255	SH	SOLE
BANK OF THE OZARKS INC	EQUITY	063904106	36	1,516	SH	SOLE
BANK UNITED CORP-CPR WI	EQUITY	065416117	51	506,802	SH	SOLE
BANKNORTH GROUP INC.	EQUITY	06646R107	4496	198,936	SH	SOLE
BANKONE CORP.	EQUITY	06423A103	18389	503,110	SH	SOLE
BANKUNITED FINANCIAL CORP CLASS A	EQUITY	06652B103	117	7,243	SH	SOLE
BANNER CORPORATION	EQUITY	06652V109	66	3,501	SH	SOLE
BANTA CORP.	EQUITY	066821109	1320	42,199	SH	SOLE
BARNES & NOBLE, INC.	EQUITY	067774109	1634	90,437	SH	SOLE
BARNES GROUP, INC.	EQUITY	067806109	72	3,516	SH	SOLE
BARR LABORATORIES, INC	EQUITY	068306109	4891	75,145	SH	SOLE
BARRA, INC.	EQUITY	068313105	165	5,425	SH	SOLE
BASSETT FURNITURE INDUSTRIES	EQUITY	070203104	49	3,414	SH	SOLE
BAUSCH & LOMB, INC.	EQUITY	071707103	859	23,862	SH	SOLE
BAXTER INTERNATIONAL, INC.	EQUITY	071813109	30808	1,100,280	SH	SOLE
BAY VIEW CAPITAL CORP.	EQUITY	07262L101	122	21,279	SH	SOLE
BBT CORP.	EQUITY	054937107	7587	205,120	SH	SOLE
BE AEROSPACE, INC.	EQUITY	073302101	44	12,098	SH	SOLE
BEA SYS INC	EQUITY	073325102	5613	489,400	SH	DEFINED
BEA SYSTEMS, INC.	EQUITY	073325102	8842	770,899	SH	SOLE
BEAR STEARNS COS	EQUITY	073902108	2527	42,545	SH	SOLE
BEARINGPOINT INC	EQUITY	074002106	16	2,324	SH	SOLE

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BEASLEY BROADCAST GROUP, INC.	EQUITY	074014101	24	1,979	SH	SOLE
BEAZER HOMES USA, INC.	EQUITY	07556Q105	245	4,050	SH	SOLE
BEBE STORES, INC.	EQUITY	075571109	20	1,490	SH	SOLE
BECKMAN COULTER, INC.	EQUITY	075811109	2471	83,692	SH	SOLE
BECTON, DICKINSON AND CO.	EQUITY	075887109	3658	119,207	SH	SOLE
BED BATH & BEYOND INC COM	EQUITY	075896100	14092	408100	SH	SOLE
BED BATH & BEYOND, INC.	EQUITY	075896100	4963	143,716	SH	SOLE
BEDFORD PRPTY INVESTORS, INC.	EQUITY	076446301	126	4,924	SH	SOLE
BEI TECHNOLOGIES INC	EQUITY	05538P104	41	3,704	SH	SOLE
BEL FUSE INC. CLASS B	EQUITY	077347300	67	3,322	SH	SOLE
BELDEN, INC.	EQUITY	077459105	117	7,696	SH	SOLE
BELL MICROPRODUCTS INC	EQUITY	078137106	33	5,898	SH	SOLE
BELLSOUTH CORP.	EQUITY	079860102	24232	936,690	SH	SOLE
BELO CORP.	EQUITY	080555105	3223	151,183	SH	SOLE
BEMIS CO., INC.	EQUITY	081437105	1163	23,437	SH	SOLE
BEMIS INC	EQUITY	081437105	11929	240,356	SH	DEFINED
BENCHMARK ELECTRONICS, INC.	EQUITY	08160H101	221	7,722	SH	SOLE
BENIHANA INC [A]	EQUITY	082047200	22	1,596	SH	SOLE
BENTLEY PHARMACEUTICAL	EQUITY	082657107	33	4,115	SH	SOLE
BERKSHIRE HATHAWAY INC DEL	EQUITY	084670207	10807	8,820	SH	DEFINED
BERKSHIRE HILLS BANCOR	EQUITY	084680107	50	2,117	SH	SOLE
BERRY PETROLEUM CO. CLASS A	EQUITY	085789105	96	5,608	SH	SOLE
BEST BUY CO., INC.	EQUITY	086516101	3321	137,530	SH	SOLE
BEVERLY ENTERPRISES, INC.	EQUITY	087851309	95	33,257	SH	SOLE
BIG LOTS INC.	EQUITY	089302103	679	51,313	SH	SOLE
BIOGEN, INC.	EQUITY	090597105	2909	72,608	SH	SOLE
BIOMARIN PHARMACEUTICAL IN	EQUITY	09061G101	705	100,000	SH	DEFINED
BIOMARIN PHARMACEUTICAL INC.	EQUITY	09061G101	87	12,297	SH	SOLE
BIOMET INC COM	EQUITY	090613100	9509	331800	SH	SOLE
BIOMET, INC.	EQUITY	090613100	3661	127,722	SH	SOLE
BIOPURE CORP.	EQUITY	09065H105	23	6,297	SH	SOLE
BIO-RAD LABORATORIES, INC., CLASS A	EQUITY	090572207	222	5,730	SH	SOLE
BIO-REFERENCE LABS INC	EQUITY	09057G602	15	2,490	SH	SOLE
BIORELIANCE CORP	EQUITY	090951104	27	1,164	SH	SOLE
BIOSITE INC COM	EQUITY	090945106	11638	342100	SH	SOLE
BIOSITE INC.	EQUITY	090945106	133	3,895	SH	SOLE
BIO-TECHNOLOGY GENERAL CORP.	EQUITY	090578105	63	19,837	SH	SOLE
BISYS GROUP, INC.	EQUITY	055472104	2569	161,592	SH	SOLE
BJ SERVICES CO.	EQUITY	055482103	2236	69,192	SH	SOLE
BJ SVCS CO	EQUITY	055482103	3018	93,400	SH	DEFINED
BJ'S WHOLESALE CLUB INC.	EQUITY	05548J106	1725	94,272	SH	SOLE
BKF CAPITAL GROUP INC	EQUITY	05548G102	35	1,977	SH	SOLE
BLACK & DECKER CORP.	EQUITY	091797100	1529	35,642	SH	SOLE
BLACK BOX CORP.	EQUITY	091826107	308	6,873	SH	SOLE
BLACK HILLS CORP.	EQUITY	092113109	1191	44,901	SH	SOLE
BLACKROCK INC	EQUITY	09247X101	9	237	SH	SOLE
BLAIR CORP	EQUITY	092828102	63	2,711	SH	SOLE
BLOCK FINANCIAL CORP	EQUITY	093671105	3545	88,186	SH	SOLE
BLOCKBUSTER INC -CLA	EQUITY	093679108	5	434	SH	SOLE
BLYTH INC.	EQUITY	09643P108	1945	72,676	SH	SOLE
BMC SOFTWARE, INC.	EQUITY	055921100	1784	104,261	SH	SOLE
BOB EVANS FARMS, INC.	EQUITY	096761101	1375	58,877	SH	SOLE
BOCA RESORTS INC -CL A	EQUITY	09688T106	104	9,684	SH	SOLE
BOEING CO	EQUITY	097023105	61	1,810	SH	DEFINED
BOEING CO.	EQUITY	097023105	12100	366,790	SH	SOLE
BOISE CASCADE CORP.	EQUITY	097383103	647	25,672	SH	SOLE

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BOK FINANCIAL CORP.	EQUITY	05561Q201	7	205	SH	SOLE
BOMBAY CO INC	EQUITY	097924104	56	11,234	SH	SOLE
BONE CARE INTERNATIONAL, INC.	EQUITY	098072101	32	3,251	SH	SOLE
BORDERS GROUP, INC.	EQUITY	099709107	1722	106,986	SH	SOLE
BORG WARNER INC	EQUITY	099724106	2306	45,734	SH	SOLE
BORLAND SOFTWARE CORP.	EQUITY	099849101	253	20,584	SH	SOLE
BOSTON BEER, INC. CLASS A	EQUITY	100557107	45	3,141	SH	SOLE
BOSTON COMMUNICATIONS GROUP	EQUITY	100582105	55	4,359	SH	SOLE
BOSTON PRIVATE FINANCIAL HOLDI	EQUITY	101119105	129	6,520	SH	SOLE
BOSTON PROPERTIES INC	EQUITY	101121101	35	962	SH	SOLE
BOSTON PROPERTIES INC COM	EQUITY	101121101	14814	401900	SH	SOLE
BOSTON SCIENTIFIC CORP	EQUITY	101137107	16391	385,500	SH	DEFINED
BOSTON SCIENTIFIC CORP.	EQUITY	101137107	7414	174,360	SH	SOLE
BOSTONFED BANCORP INC	EQUITY	101178101	36	1,335	SH	SOLE
BOWATER, INC.	EQUITY	102183100	3119	74,356	SH	SOLE
BOWNE & CO., INC.	EQUITY	103043105	136	11,377	SH	SOLE
BOYD GAMING CORP.	EQUITY	103304101	148	10,544	SH	SOLE
BOYDS COLLECTION, LTD.	EQUITY	103354106	40	6,021	SH	SOLE
BOYKIN LODGING CO.	EQUITY	103430104	55	5,845	SH	SOLE
BP P.L.C.	EQUITY	055622104	813	20,000	SH	DEFINED
BP PLC ADR FSPONSORED ADR I ADR REP 6	EQUITY	055622104	142	3,436	SH	DEFINED
BRADLEY PHARMACEUTICAL	EQUITY	104576103	37	2,802	SH	SOLE
BRADY CORP.	EQUITY	104674106	208	6,242	SH	SOLE
BRANDYWINE REALTY TRUST	EQUITY	105368203	1294	59,346	SH	SOLE
BRE PROPERTIES, INC., CLASS A	EQUITY	05564E106	21	664	SH	SOLE
BRIDGFORD FOODS CORP	EQUITY	108763103	11	983	SH	SOLE
BRIGGS & STRATTON CORP.	EQUITY	109043109	312	7,346	SH	SOLE
BRIGHAM EXPLORATION COM	EQUITY	109178103	522	106000	SH	SOLE
BRIGHT HORIZON FAMILY COM	EQUITY	109195107	22941	815813	SH	SOLE
BRIGHT HORIZONS FAM. SOLUTIONS	EQUITY	109195107	97	3,433	SH	SOLE
BRIGHTPOINT INC	EQUITY	109473405		0	SH	SOLE
BRINKER INTERNATIONAL, INC.	EQUITY	109641100	4223	130,940	SH	SOLE
BRINKER INTL INC	EQUITY	109641100	28728	890792	SH	SOLE
BRISTOL MYERS SQUIBB CO	EQUITY	110122108	6608	285,433	SH	DEFINED
BRISTOL MYERS SQUIBB CO.	EQUITY	110122108	37968	1,640,090	SH	SOLE
BRITESMILE, INC.	EQUITY	110415106	1	4,094	SH	SOLE
BROADCOM CORP	EQUITY	111320107	5616	372,900	SH	DEFINED
BROADCOM CORP.	EQUITY	111320107	1925	127,793	SH	SOLE
BROADWING INC.	EQUITY	111620100	1255	356,409	SH	SOLE
BROCADE COMMUNICATION	EQUITY	111621108	50	12,060	SH	SOLE
BROCADE COMMUNICATIONS SYS	EQUITY	111621108	455	110,000	SH	DEFINED
BROOKLINE BANCORP INC	EQUITY	11373M107	237	19,909	SH	SOLE
BROOKS-PRI AUTOMATION INC	EQUITY	11442E102	132	11,478	SH	SOLE
BROOKSTONE INC	EQUITY	114537103	41	2,876	SH	SOLE
BROWN & BROWN INC	EQUITY	115236101	2998	92,753	SH	SOLE
BROWN FORMAN CORP	EQUITY	115637209	6951	106,350	SH	DEFINED
BROWN SHOE COMANY, INC.	EQUITY	115736100	142	5,955	SH	SOLE
BROWN, TOM INC.	EQUITY	115660201	285	11,348	SH	SOLE
BROWN-FORMAN CORP CLASS B	EQUITY	115637209	1945	29,752	SH	SOLE
BRUCKER DALTRONICS INC	EQUITY	116795105	18	3,799	SH	SOLE
BRUKER AXS INC	EQUITY	11679P101	6	3,070	SH	SOLE
BRUNSWICK CORP.	EQUITY	117043109	793	39,913	SH	SOLE
BRUSH ENGINEERED MATERIALS	EQUITY	117421107	31	5,640	SH	SOLE
BRYN MAWR BK CORP	EQUITY	117665109	46	1,268	SH	SOLE
BSB BANCORP, INC.	EQUITY	055652101	62	2,938	SH	SOLE
BUCA, INC.	EQUITY	117769109	43	5,156	SH	SOLE
BUCKEYE TECHNOLOGIES INC	EQUITY	118255108	50	8,191	SH	SOLE

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BUCKLE, INC.	EQUITY	118440106	43	2,383	SH	SOLE
BUILDING MATERIAL HOLDING CORP	EQUITY	120113105	59	4,144	SH	SOLE
BURLINGTON COAT FACTORY WHSE	EQUITY	121579106	109	6,060	SH	SOLE
BURLINGTON NORTHERN SANTA FE	EQUITY	12189T104	5628	216,380	SH	SOLE
BURLINGTON RESOURCES, INC.	EQUITY	122014103	3802	89,138	SH	SOLE
BUSH INDUSTRIES, INC.	EQUITY	123164105	14	2,871	SH	SOLE
BUSINESS OBJECTS S A	EQUITY	12328X107	5012	334,100	SH	DEFINED
BUTLER MANUFACTURING CO.	EQUITY	123655102	37	1,887	SH	SOLE
BWAY CORP	EQUITY	056039100	28	1,422	SH	SOLE
C & D TECHNOLOGIES, INC.	EQUITY	124661109	156	8,809	SH	SOLE
C H ROBINSON WORLDWIDE INC	EQUITY	12541W100	15789	506062	SH	SOLE
C. H. ROBINSON WORLDWIDE, INC.	EQUITY	12541W100	3636	116,534	SH	SOLE
C. R. BARD, INC.	EQUITY	067383109	1411	24,321	SH	SOLE
CABLE DESIGN TECHNOLOGIES CORP	EQUITY	126924109	89	15,058	SH	SOLE
CABLEVISION SYSTEMS-NY GRP-A	EQUITY	12686C109	33	1,976	SH	SOLE
CABOT CORP.	EQUITY	127055101	2195	82,696	SH	SOLE
CABOT MICROELECTRONICS CORP	EQUITY	12709P103	1892	40,095	SH	SOLE
CABOT OIL & GAS CORP., CLASS A	EQUITY	127097103	233	9,408	SH	SOLE
CACHE INC	EQUITY	127150308	12	887	SH	SOLE
CACI INTERNATIONAL	EQUITY	127190304	344	9,644	SH	SOLE
CACI INTL INC	EQUITY	127190304	2481	69,600	SH	DEFINED
CADENCE DESIGN SYSTEMS, INC.	EQUITY	127387108	4263	361,601	SH	SOLE
CADIZ INC.	EQUITY	127537108	7	12,300	SH	SOLE
CAL DIVE INTERNATIONAL, INC.	EQUITY	127914109	293	12,465	SH	SOLE
CALGON CARBON CORP.	EQUITY	129603106	56	11,370	SH	SOLE
CALIFORNIA FIRST NTNL	EQUITY	130222102	15	1,178	SH	SOLE
CALIFORNIA PIZZA KITCHEN INC	EQUITY	13054D109	121	4,817	SH	SOLE
CALIFORNIA PIZZA KTCHN COM	EQUITY	13054D109	7074	280700	SH	SOLE
CALIFORNIA WATER SERVICE GROUP	EQUITY	130788102	113	4,785	SH	SOLE
CALIPER TECHNOLOGIES CORP	EQUITY	130876105	24	8,251	SH	SOLE
CALLAWAY GOLF CO.	EQUITY	131193104	1354	102,163	SH	SOLE
CALPINE CORP.	EQUITY	131347106	615	188,700	SH	SOLE
CAMBREX CORP.	EQUITY	132011107	231	7,630	SH	SOLE
CAMDEN NATL CORP	EQUITY	133034108	66	2,738	SH	SOLE
CAMDEN POPERTY TRUST	EQUITY	133131102	17	521	SH	SOLE
CAMDEN PPTY TR SH BEN INT	EQUITY	133131102	9596	290800	SH	SOLE
CAMINUS CORP.	EQUITY	133766105	8	3,383	SH	SOLE
CAMPBELL SOUP CO.	EQUITY	134429109	4112	175,210	SH	SOLE
CANTEL MEDICAL CORP	EQUITY	138098108	29	2,257	SH	SOLE
CAPITAL AUTOMOTIVE REIT	EQUITY	139733109	172	7,260	SH	SOLE
CAPITAL CITY BANK GROUP, INC.	EQUITY	139674105	93	2,375	SH	SOLE
Capital One Financial Corp USD.01	EQUITY	14040H105	675	22,720	SH	SOLE
CAPITOL BANCORP LTD	EQUITY	14056D105	61	2,609	SH	SOLE
CAPITOL FEDERAL FINANCIAL	EQUITY	14057C106	9	324	SH	SOLE
CAPSTEAD MORTGAGE CORP.	EQUITY	14067E506	1869	75,815	SH	SOLE
CAPSTONE TURBINE COR	EQUITY	14067D102	24	26,285	SH	SOLE
CARAUSTAR INDUSTRIES, INC.	EQUITY	140909102	85	8,940	SH	SOLE
CARBO CERAMICS INC	EQUITY	140781105	105	3,126	SH	SOLE
CARDIAC SCIENCE INC.	EQUITY	141410209	41	18,617	SH	SOLE
CARDINAL HEALTH INC	EQUITY	14149Y108	14945	172,590	SH	SOLE
CARDIODYNAMICS INTERNATIONAL	EQUITY	141597104	33	10,848	SH	SOLE
CAREER ED CORP	EQUITY	141665109	772	27,000	SH	DEFINED
CAREER EDUCATION CORP	EQUITY	141665109	2477	61,916	SH	SOLE
CAREER EDUCATION CORP COM	EQUITY	141665109	34543	863582	SH	SOLE
CAREMARK RX INC	EQUITY	141705103	53	3,291	SH	SOLE
CARLISLE COS INC.	EQUITY	142339100	2111	51,011	SH	SOLE

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CARMAX INC	EQUITY	143130102	2479	138,632	SH	SOLE
CARMIKE CINEMAS INC	EQUITY	143436400	15	750	SH	SOLE
CARNIVAL CORP	EQUITY	143658102	8623	345,600	SH	DEFINED
CARNIVAL CORP. CLASS A	EQUITY	143658102	6270	251,290	SH	SOLE
CARPENTER TECHNOLOGY CORP.	EQUITY	144285103	451	36,210	SH	SOLE
CARRAMERICA REALTY C	EQUITY	144418100	19	767	SH	SOLE
CARRAMERICA REALTY CORPORATION	EQUITY	144418100	17134	684000	SH	SOLE
CARREKER CORP	EQUITY	144433109	30	6,554	SH	SOLE
CASCADE BANCORP	EQUITY	147154108	58	4,230	SH	SOLE
CASCADE CORP	EQUITY	147195101	51	3,176	SH	SOLE
CASCADE NAT GAS CORP COM	EQUITY	147339105	75	3,753	SH	SOLE
CASELLA WASTE SYSTEMS, INC.	EQUITY	147448104	50	5,626	SH	SOLE
CASEYS GENERAL STORES, INC.	EQUITY	147528103	161	13,210	SH	SOLE
CASH AMERICA INTERNATIONAL	EQUITY	14754D100	71	7,451	SH	SOLE
CASTLE A. M. & CO.	EQUITY	148411101	11	2,363	SH	SOLE
CATALINA MARKETING CORP.	EQUITY	148867104	1351	73,005	SH	SOLE
CATAPULT COMM CORP	EQUITY	149016107	22	1,805	SH	SOLE
CATELLUS DEVELOPMENT	EQUITY	149111106	22	1,130	SH	SOLE
CATELLUS DEVELOPMENT CORP	EQUITY	149111106	7138	359600	SH	SOLE
Caterpillar	EQUITY	149123101	1372	30,000	SH	DEFINED
CATERPILLAR INC	EQUITY	149123101	5718	125,075	SH	DEFINED
CATERPILLAR, INC.	EQUITY	149123101	6755	147,750	SH	SOLE
CATHAY BANCORP INC.	EQUITY	149150104	199	5,226	SH	SOLE
CATO CORP. CLASS A	EQUITY	149205106	107	4,963	SH	SOLE
CB BANCSHARES INC HAWA	EQUITY	124785106	48	1,129	SH	SOLE
CBL & ASSOC PPTYS INC COM	EQUITY	124830100	11991	299400	SH	SOLE
CBL & ASSOCIATES PROPERTIES	EQUITY	124830100	2286	57,075	SH	SOLE
CBRL GROUP, INC.	EQUITY	12489V106	2019	67,011	SH	SOLE
CCBT FINANCIAL COMPANIES INC	EQUITY	12500Q102	75	2,928	SH	SOLE
CCC INFO SVCS GROUP COM	EQUITY	12487Q109	5845	329700	SH	SOLE
CCC INFORMATION SERVICES	EQUITY	12487Q109	74	4,163	SH	SOLE
C-COR ELECTRONICS, INC.	EQUITY	125010108	35	10,684	SH	SOLE
CDI CORP.	EQUITY	125071100	108	4,014	SH	SOLE
CDW COMPUTER CENTERS, INC.	EQUITY	125129106	5076	115,760	SH	SOLE
CEC ENTERTAINMENT, INC.	EQUITY	125137109	11	351	SH	SOLE
CELGENE CORP	EQUITY	151020104	22	1,034	SH	SOLE
CELGENE CORP	EQUITY	151020104	5196	443,400	SH	DEFINED
CELGENE CORP COM	EQUITY	151020104	18069	841600	SH	SOLE
CELL GENESYS, INC.	EQUITY	150921104	124	11,164	SH	SOLE
CELL THERAPEUTICS INC	EQUITY	150934107	1132	155,700	SH	DEFINED
CELL THERAPEUTICS, INC.	EQUITY	150934107	87	11,914	SH	SOLE
Cemig-Energetica De Minas Gerais-ADR	EQUITY	204409601	268	14,500	SH	SOLE
CENDANT CORP.	EQUITY	151313103	5603	534,640	SH	SOLE
CENTENE CORP DEL	EQUITY	15135B101	57	1,695	SH	SOLE
CENTENE CORP DEL	EQUITY	15135B101	1008	30,000	SH	DEFINED 2
CENTENNIAL CELLULAR CORP.	EQUITY	15133V208	9	3,395	SH	SOLE 1
CENTER TR INC	EQUITY	151845104	28	3,580	SH	SOLE 1
CENTERPOINT ENERGY INC	EQUITY	15189T107	1182	139,057	SH	SOLE 1
CENTERPOINT PPTYS TRUST	EQUITY	15189S109	10150	177600	SH	SOLE 3
CENTERPOINT PROPERTIES CORP.	EQUITY	15189S109	19	333	SH	SOLE 1
CENTEX CONSTRUCTION PRODUCTION	EQUITY	15231R109	76	2,169	SH	SOLE 1
CENTEX CORP.	EQUITY	152312104	1480	29,476	SH	SOLE 1
CENTILLIUM COMMUNICATIONS	EQUITY	152319109	21	9,417	SH	SOLE 1
CENTRAL COAST BANCORP	EQUITY	153145107	50	2,522	SH	SOLE 1
CENTRAL GARDEN & PET C	EQUITY	153527106	90	4,857	SH	SOLE 1
CENTRAL PARKING CORP.	EQUITY	154785109	112	5,912	SH	SOLE 1

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CENTRAL VT PUB SVC CORP COM	EQUITY	155771108	72	3,958	SH	SOLE	1
CENTURY ALUMINUM CO.	EQUITY	156431108	30	4,006	SH	SOLE	1
CENTURY BANCORP INC	EQUITY	156432106	29	1,088	SH	SOLE	1
CENTURY BUSINESS SERVICES	EQUITY	156490104	71	26,729	SH	SOLE	1
CENTURYTEL, INC.	EQUITY	156700106	1855	63,155	SH	SOLE	1
CEPHALON INC	EQUITY	156708109	122	2,513	SH	SOLE	1
CEPHEID	EQUITY	15670R107	39	7,748	SH	SOLE	1
CERES GROUP INC	EQUITY	156772105	12	6,444	SH	SOLE	1
CERIDIAN CORP	EQUITY	156779100	2983	206,873	SH	SOLE	1
CERNER CORP	EQUITY	156782104	12	381	SH	SOLE	1
CERTEGY INC	EQUITY	156880106	2191	89,251	SH	SOLE	1
CERUS CORP.	EQUITY	157085101	99	4,583	SH	SOLE	1
CFS BANCORP, INC.	EQUITY	12525D102	58	4,077	SH	SOLE	1
CH ENERGY GROUP INC.	EQUITY	12541M102	259	5,552	SH	SOLE	1
CHAMPION ENTERPRISES, INC.	EQUITY	158496109	47	16,538	SH	SOLE	1
CHAMPIONSHIP AUTO RACING TEAMS	EQUITY	158711101	14	3,660	SH	SOLE	1
CHAMPS ENTMT INC DEL	EQUITY	158787101	27	2,809	SH	SOLE	1
CHARLES RIV LABORATORIES I	EQUITY	159864107	6892	179,100	SH	DEFINED	2
CHARLES RIV LABS INTL COM	EQUITY	159864107	88396	2297204	SH	SOLE	3
CHARLES RIVER ASSOCIAT	EQUITY	159852102	35	2,497	SH	SOLE	1
CHARLES RIVER LABORATORIES	EQUITY	159864107	2336	60,709	SH	SOLE	1
CHARLES SCHWAB CORP.	EQUITY	808513105	6802	626,910	SH	SOLE	1
CHARLOTTE RUSSE HOLDING INC	EQUITY	161048103	27	2,545	SH	SOLE	1
CHARMING SHOPPES, INC.	EQUITY	161133103	153	36,678	SH	SOLE	1
CHARTER COMMUNICATIONS INC CLASS A	EQUITY	16117M107	2	1,834	SH	SOLE	1
CHARTER FINL CORP WEST	EQUITY	16122M100	42	1,345	SH	SOLE	1
CHARTER MUNICIPAL MORTGAGE ACC	EQUITY	160908109	1408	81,074	SH	SOLE	1
CHARTER ONE FINANCIAL INC.	EQUITY	160903100	2878	100,177	SH	SOLE	1
CHATEAU COMMUNITIES INC.	EQUITY	161726104	175	7,597	SH	SOLE	1
CHATTEM INC	EQUITY	162456107	72	3,498	SH	SOLE	1
CHECK POINT SOFTWARE TECH	EQUITY	M22465104	116	8,950	SH	SOLE	1
CHECKERS DRIVE-IN REST	EQUITY	162809305	16	2,530	SH	SOLE	1
CHECKFREE HOLDINGS CORP.	EQUITY	162813109	1689	105,574	SH	SOLE	1
CHECKPOINT SYSTEMS, INC.	EQUITY	162825103	113	10,919	SH	SOLE	1
CHEESECAKE FACTORY	EQUITY	163072101	2461	68,082	SH	SOLE	1
CHELSEA PPTY GROUP INC COM	EQUITY	163421100	10080	302600	SH	SOLE	3
CHELSEA PROPERTY GROUP INC.	EQUITY	163421100	314	9,420	SH	SOLE	1
CHEMED CORP.	EQUITY	163596109	118	3,326	SH	SOLE	1
CHEMICAL FINANCIAL CORP.	EQUITY	163731102	246	7,657	SH	SOLE	1
CHEROKEE INC DEL NEW	EQUITY	16444H102	23	1,609	SH	SOLE	1
CHESAPEAKE CORP.	EQUITY	165159104	678	37,977	SH	SOLE	1
CHESAPEAKE ENERGY CORP.	EQUITY	165167107	373	48,129	SH	SOLE	1
ChevronTexaco Corp	EQUITY	166764100	997	15,000	SH	DEFINED	4
CHEVRONTEXACO CORP	EQUITY	166764100	30880	464,500	SH	SOLE	1
CHICAGO PIZZA & BREWER	EQUITY	167889104	25	3,583	SH	SOLE	1
CHICOS'S FAS INC.	EQUITY	168615102	19	990	SH	SOLE	1
CHILDREN'S PLACE, INC.	EQUITY	168905107	41	3,883	SH	SOLE	1
CHINA MOBILE HK LTD - SPON ADR	EQUITY	16941M109	848	70,170	SH	SOLE	1
CHIPPAC INC	EQUITY	169657103	51	14,317	SH	SOLE	1
CHIQUITA BRANDS INTL	EQUITY	170032809	162	12,190	SH	SOLE	1
CHIRON CORP.	EQUITY	170040109	3443	91,567	SH	SOLE	1
CHITTENDEN CORP.	EQUITY	170228100	257	10,080	SH	SOLE	1
CHOICE HOTELS INTL INC.	EQUITY	169905106	172	7,586	SH	SOLE	1
CHOICEPOINT INC COM	EQUITY	170388102	95345	2414419	SH	SOLE	3
CHOICEPOINT INC.	EQUITY	170388102	4504	114,054	SH	SOLE	1
CHOLESTECH CORP	EQUITY	170393102	28	3,989	SH	SOLE	1
CHORDIANT SOFTWARE INC	EQUITY	170404107	17	12,121	SH	SOLE	1
CHRISTOPHER & BANKS CORPORATIO	EQUITY	171046105	165	7,968	SH	SOLE	1

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CHUBB CORP.	EQUITY	171232101	4907	94,000	SH	SOLE	1
CHURCH & DWIGHT CO., INC.	EQUITY	171340102	1631	53,600	SH	SOLE	1
CHURCH & DWIGHT INC COM	EQUITY	171340102	19058	626300	SH	SOLE	3
CHURCHILL DOWNS, INC.	EQUITY	171484108	78	2,038	SH	SOLE	1
CIA ANONIMA TELEF DE VEN-ADR (CANTV)	EQUITY	204421101	479	38,000	SH	SOLE	1
CIA SIDERURGICA NAACL -SP ADR	EQUITY	20440W105	873	60,870	SH	SOLE	1
CIA TELECOM CHILE-SPONS ADR	EQUITY	204449300	572	59,600	SH	SOLE	1
CIA VALE DO RIO DOCE - SP ADR	EQUITY	204412100	393	14,300	SH	SOLE	1
CIA VALE DO RIO DOCE-ADR	EQUITY	204412209	821	28,400	SH	SOLE	1
CIBER, INC.	EQUITY	17163B102	92	17,771	SH	SOLE	1
CIENA CORP.	EQUITY	171779101	1080	210,042	SH	SOLE	1
CIGNA CORP.	EQUITY	125509109	2456	59,720	SH	SOLE	1
CIMA LABS	EQUITY	171796105	116	4,814	SH	SOLE	1
CIMAREX ENERGY CO	EQUITY	171798101	469	26,205	SH	SOLE	1
CINCINNATI FINANCIAL CORP.	EQUITY	172062101	2673	71,193	SH	SOLE	1
Cinergy	EQUITY	172474108	4215	125,000	SH	DEFINED	4
CINERGY CORP.	EQUITY	172474108	21247	630,087	SH	SOLE	1
CINTAS CORP	EQUITY	172908105	14863	324872	SH	SOLE	3
CINTAS CORP.	EQUITY	172908105	3748	81,931	SH	SOLE	1
CIPHERGEN BIOSYSTEMS INC	EQUITY	17252Y104	24	6,950	SH	SOLE	1
CIRCOR INTERNATIONAL, INC.	EQUITY	17273K109	54	3,376	SH	SOLE	1
CIRCUIT CITY STORES, INC.	EQUITY	172737108	690	92,992	SH	SOLE	1
CIRRUS LOGIC, INC.	EQUITY	172755100	391	135,739	SH	SOLE	1
CISCO SYS INC	EQUITY	17275R102	15108	1,153,300	SH	DEFINED	2
CISCO SYSTEMS, INC.	EQUITY	17275R102	72097	5,503,600	SH	SOLE	1
CIT GROUP INC	EQUITY	125581108	31148	1,589,160	SH	SOLE	1
CITIGROUP INC	EQUITY	172967101	140492	3,992,389	SH	SOLE	1
CITIGROUP INC	EQUITY	172967101	38114	1,082,849	SH	DEFINED	2
CITIZENS BANKING CORP.	EQUITY	174420109	16	650	SH	SOLE	1
CITIZENS COMMUNICATIONS INC	EQUITY	17453B101	1317	124,856	SH	SOLE	1
CITIZENS FIRST BANCORP	EQUITY	17461R106	65	3,071	SH	SOLE	1
CITIZENS INC	EQUITY	174740100	58	7,687	SH	SOLE	1
CITRIX SYS INC	EQUITY	177376100	4074	330,700	SH	DEFINED	2
CITRIX SYSTEMS, INC.	EQUITY	177376100	1023	83,067	SH	SOLE	1
CITY HOLDING CO.	EQUITY	177835105	162	5,732	SH	SOLE	1
CITY NATIONAL CORP.	EQUITY	178566105	2946	66,979	SH	SOLE	1
CITYBANK	EQUITY	17770A109	63	2,564	SH	SOLE	1
CKE RESTAURANTS INC	EQUITY	12561E105	74	17,256	SH	SOLE	1
CLAIRE'S STORES, INC.	EQUITY	179584107	1749	79,261	SH	SOLE	1
CLARCOR INC COM	EQUITY	179895107	2917	90400	SH	SOLE	3
CLARCOR, INC.	EQUITY	179895107	272	8,432	SH	SOLE	1
CLARK/BARDES INC	EQUITY	180668105	93	4,817	SH	SOLE	1
CLAYTON HOMES, INC.	EQUITY	184190106	2221	182,335	SH	SOLE	1
CLEAR CHANNEL COMMUNICATIO	EQUITY	184502102	12575	337,210	SH	DEFINED	2
CLEAR CHANNEL COMMUNICATIONS	EQUITY	184502102	56841	1,524,302	SH	SOLE	1
CLEARONE COMMUNICATION	EQUITY	185060100	11	2,493	SH	SOLE	1
CLECO CORP	EQUITY	12561W105	1069	76,377	SH	SOLE	1
CLEVELAND-CLIFFS, INC.	EQUITY	185896107	60	3,010	SH	SOLE	1
CLOROX CO	EQUITY	189054109	6931	168,016	SH	DEFINED	2
CLOROX CO.	EQUITY	189054109	3979	96,469	SH	SOLE	1
CLOSURE MEDICAL CORP.	EQUITY	189093107	19	1,784	SH	SOLE	1
CMS ENERGY CORP.	EQUITY	125896100	2054	217,625	SH	SOLE	1
CNA FINANCIAL CORP	EQUITY	126117100	9	362	SH	SOLE	1
CNA SURETY CORP.	EQUITY	12612L108	41	5,232	SH	SOLE	1
CNET NETWORKS INC.	EQUITY	12613R104	114	42,128	SH	SOLE	1
CNF INC.	EQUITY	12612W104	2202	66,248	SH	SOLE	1
COACH INC	EQUITY	189754104	19315	586,729	SH	SOLE	1
COACH INC	EQUITY	189754104	12355	375,300	SH	DEFINED	2

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COACH INC COM	EQUITY	189754104	43154	1310878	SH	SOLE	3
COACHMEN INDUSTRIES, INC.	EQUITY	189873102	77	4,885	SH	SOLE	1
COASTAL BANCORP INC	EQUITY	19041P105	47	1,439	SH	SOLE	1
COASTAL FINL CORP DEL	EQUITY	19046E105	38	2,819	SH	SOLE	1
COBALT CORP	EQUITY	19074W100	44	3,186	SH	SOLE	1
COBIZ INC	EQUITY	190897108	37	2,514	SH	SOLE	1
COCA COLA CO	EQUITY	191216100	12568	286,800	SH	DEFINED	2
COCA COLA ENTERPRISES, INC.	EQUITY	191219104	15186	699,156	SH	SOLE	1
COCA-COLA BOTTLING CO.	EQUITY	191098102	19	296	SH	SOLE	1
COCA-COLA CO.	EQUITY	191216100	50367	1,148,890	SH	SOLE	1
COCA-COLA FEMSA S.A.-SP ADR	EQUITY	191241108	1294	72,290	SH	SOLE	1
COGNEX CORP.	EQUITY	192422103	210	11,400	SH	SOLE	1
COGNIZANT TECH SOLUTION	EQUITY	192446102	199	2,761	SH	SOLE	1
COGNOS INC	EQUITY	19244C109	3030	129,200	SH	DEFINED	2
COGNOS INC COM	EQUITY	19244C109	7973	340000	SH	SOLE	3
COHERENT, INC.	EQUITY	192479103	196	9,801	SH	SOLE	1
COHU, INC.	EQUITY	192576106	103	7,024	SH	SOLE	1
COINSTAR, INC	EQUITY	19259P300	167	7,389	SH	SOLE	1
COLDWATER CREEK, INC.	EQUITY	193068103	31	1,607	SH	SOLE	1
COLE NATIONAL CORP. CLASS A	EQUITY	193290103	38	3,311	SH	SOLE	1
COLE, K. PRODUCTIONS, INC. CLASS A	EQUITY	193294105	49	2,409	SH	SOLE	1
Colgate	EQUITY	194162103	3015	57,500	SH	DEFINED	4
COLGATE-PALMOLIVE CO.	EQUITY	194162103	49602	946,060	SH	SOLE	1
COLLINS & AIKMAN CORP	EQUITY	194830204	37	8,246	SH	SOLE	1
COLONIAL BANCGROUP, INC.	EQUITY	195493309	1986	166,449	SH	SOLE	1
COLONIAL PROPERTIES TRUST	EQUITY	195872106	540	15,916	SH	SOLE	1
COLUMBIA BANCORP	EQUITY	197227101	43	1,956	SH	SOLE	1
COLUMBIA BANKING SYSTEM, INC	EQUITY	197236102	57	4,502	SH	SOLE	1
COLUMBIA LABORATORIES, INC.	EQUITY	197779101	30	8,878	SH	SOLE	1
COLUMBIA SPORTSWEAR	EQUITY	198516106	8	181	SH	SOLE	1
COLUMBUS MCKINNON CORP	EQUITY	199333105	16	4,162	SH	SOLE	1
COMCAST CORP NEW	EQUITY	20030N101	4005	169,906	SH	DEFINED	2
COMCAST CORP NEW	EQUITY	20030N200	6822	56,200	SH	DEFINED	2
COMCAST CORP-CL A	EQUITY	20030N101	25311	1,073,848	SH	SOLE	1
COMCAST CORP-SPECIAL CL A	EQUITY	20030N200	1207	53,430	SH	SOLE	1
COMERICA, INC.	EQUITY	200340107	5092	117,750	SH	SOLE	1
COMFORT SYS USA INC	EQUITY	199908104	43	12,844	SH	SOLE	1
COMMERCE BANCORP INC	EQUITY	200519106	3917	90,686	SH	SOLE	1
COMMERCE BANCORP INC N J	EQUITY	200519106	6678	164,428	SH	DEFINED	2
COMMERCE BANCSHARES	EQUITY	200525103	35	900	SH	SOLE	1
COMMERCE BANCSHARES INC	EQUITY	200525103	1667	42,420	SH	DEFINED	2
COMMERCE GROUP, INC.	EQUITY	200641108	312	8,324	SH	SOLE	1
COMMERCIAL FEDERAL CORP.	EQUITY	201647104	359	15,378	SH	SOLE	1
COMMERCIAL METALS CO.	EQUITY	201723103	133	8,188	SH	SOLE	1
COMMERCIAL NET LEASE REALTY	EQUITY	202218103	1163	75,838	SH	SOLE	1
COMMONWEALTH BANCORP, INC.	EQUITY	20268X102	244	5,266	SH	SOLE	1
COMMONWEALTH TELEPHONE ENT.	EQUITY	203349105	132	3,688	SH	SOLE	1
COMMSCOPE INC.	EQUITY	203372107	761	96,314	SH	SOLE	1
COMMUNITY BANK SYSTEM, INC.	EQUITY	203607106	121	3,858	SH	SOLE	1
COMMUNITY BANKS INC	EQUITY	203628102	73	2,628	SH	SOLE	1
COMMUNITY FIRST BANKSHARES	EQUITY	203902101	358	13,536	SH	SOLE	1
COMMUNITY HEALTH SYS	EQUITY	203668108	14	699	SH	SOLE	1
COMMUNITY TRUST BANCORP	EQUITY	204149108	107	4,272	SH	SOLE	1
COMPANHIA DE BEBIDAS-PR ADR	EQUITY	20441W203	1634	105,030	SH	SOLE	1
COMPASS BANCSHARES, INC.	EQUITY	20449H109	5396	172,556	SH	SOLE	1
COMPUCOM SYS INC	EQUITY	204780100	43	7,740	SH	SOLE	1
COMPUCREDIT CORPORATION	EQUITY	20478N100	41	5,818	SH	SOLE	1
COMPUTER ASSOCIATES INT'L.	EQUITY	204912109	3403	252,078	SH	SOLE	1
COMPUTER HORIZONS CORP	EQUITY	205908106	35	10,654	SH	SOLE	1
COMPUTER NETWORK TECHNOLOGY	EQUITY	204925101	66	9,234	SH	SOLE	1

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COMPUTER PROGRAMS & SY	EQUITY	205306103	25	1,021	SH	SOLE
COMPUTER SCIENCES CORP.	EQUITY	205363104	3039	88,218	SH	SOLE
COMPUWARE CORP.	EQUITY	205638109	841	175,229	SH	SOLE
COMPX INTERNATIONAL INC.	EQUITY	20563P101	11	1,259	SH	SOLE
COMSTOCK RESOURCES, INC.	EQUITY	205768203	71	7,690	SH	SOLE
COMVERSE TECHNOLOGY, INC.	EQUITY	205862402	905	90,293	SH	SOLE
CONAGRA INC	EQUITY	205887102	10014	400,408	SH	DEFINED
CONAGRA, INC.	EQUITY	205887102	5751	229,950	SH	SOLE
CONCEPTUS INC	EQUITY	206016107	69	5,720	SH	SOLE
CONCEPTUS INC	EQUITY	206016107	1665	139,000	SH	DEFINED
CONCORD CAMERA CORP.	EQUITY	206156101	44	8,186	SH	SOLE
CONCORD COMMUNICATIONS	EQUITY	206186108	49	5,400	SH	SOLE
CONCORD COMMUNICATIONS COM	EQUITY	206186108	2517	280000	SH	SOLE
CONCORD EFS INC	EQUITY	206197105	4236	269,100	SH	SOLE
CONCORD EFS INC	EQUITY	206197105	3091	196,400	SH	DEFINED
CONCURRENT COMPUTER	EQUITY	206710204	61	21,007	SH	SOLE
CONEXANT SYSTEMS INC.	EQUITY	207142100	6	3,640	SH	SOLE
CONMED CORP.	EQUITY	207410101	179	9,143	SH	SOLE
CONNECTICUT BANCSHARES INC	EQUITY	207540105	147	3,817	SH	SOLE
CONNECTICUT WATER SVC INC	EQUITY	207797101	66	2,596	SH	SOLE
CONNETICS CORP	EQUITY	208192104	125	10,393	SH	SOLE
CONOCOPHILLIPS COM	EQUITY	20825C104	2178	45000	SH	SOLE
CONOCOPHILLIPS PETROLEUM CO	EQUITY	20825C104	48116	994,347	SH	SOLE
CONSOL ENERGY INC	EQUITY	20854P109	5	278	SH	SOLE
Consolidated Edison	EQUITY	209115104	1071	25,000	SH	DEFINED
CONSOLIDATED EDISON, INC.	EQUITY	209115104	4079	95,256	SH	SOLE
CONSOLIDATED GRAPHICS, INC.	EQUITY	209341106	84	3,772	SH	SOLE
CONSTELLATION BRANDS	EQUITY	21036P108	2874	121,235	SH	SOLE
CONSTELLATION BRANDS INC	EQUITY	21036P108	1811	76,400	SH	DEFINED
CONSTELLATION ENERGY GRUOP INC	EQUITY	210371100	6520	234,353	SH	SOLE
CONTINENTAL AIRLS INC COM CL B	EQUITY	210795308	11	1,497	SH	SOLE
CONVERGYS CORP	EQUITY	212485106	1678	110,748	SH	SOLE
COOPER CAMERON CORP.	EQUITY	216640102	4290	86,104	SH	SOLE
COOPER COMPANIES, INC.	EQUITY	216648402	259	10,352	SH	SOLE
COOPER INDUSTRIES INC CL A	EQUITY	G24182100	1467	40,240	SH	SOLE
COOPER TIRE & RUBBER CO	EQUITY	216831107	497	32,399	SH	SOLE
COORS ADOLPH CLASS B	EQUITY	217016104	1220	19,911	SH	SOLE
COORSTEK INC	EQUITY	217020106	69	2,687	SH	SOLE
COPART, INC.	EQUITY	217204106	1465	123,713	SH	SOLE
CORINTHIAN COLLEGES COM	EQUITY	218868107	31404	829490	SH	SOLE
CORINTHIAN COLLEGES INC	EQUITY	218868107	486	12,839	SH	SOLE
CORIXA CORP.	EQUITY	21887F100	85	13,274	SH	SOLE
CORN PRODUCTS INTERNATIONAL	EQUITY	219023108	345	11,449	SH	SOLE
CORNELL COMPANIES INC	EQUITY	219141108	40	4,445	SH	SOLE
CORNERSTONE REALITY INCOME	EQUITY	21922V102	130	16,292	SH	SOLE
CORNING, INC.	EQUITY	219350105	1681	507,804	SH	SOLE
CORP EXEC BOARD CO.	EQUITY	21988R102	401	12,551	SH	SOLE
CORPORATE EXEC BRD CO COM	EQUITY	21988R102	28499	892813	SH	SOLE
CORPORATE OFFICE PROPERTIES TR	EQUITY	22002T108	81	5,746	SH	SOLE
CORRECTIONAL PROPERTIES TRUST	EQUITY	22025E104	53	2,431	SH	SOLE
CORRECTIONS CORP. OF AMERICA	EQUITY	22025Y407	163	9,513	SH	SOLE
CORUS BANKSHARES, INC.	EQUITY	220873103	133	3,045	SH	SOLE
CORVEL CORP.	EQUITY	221006109	80	2,236	SH	SOLE
COSI INC COM	EQUITY	22122P101	1112	200000	SH	SOLE
COST PLUS, INC.	EQUITY	221485105	188	6,549	SH	SOLE
COSTAR GROUP, INC.	EQUITY	22160N109	82	4,420	SH	SOLE
COSTCO WHOLESALE CORPORATION	EQUITY	22160K105	10698	381,245	SH	SOLE
COUNTRYWIDE FINANCIAL	EQUITY	222372104	2875	55,669	SH	SOLE
COURIER CORP	EQUITY	222660102	57	1,253	SH	SOLE

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COURTYARD BY MARRIOTT II	EQUITY	44107P104	705	79,711	SH	SOLE
COUSINS PROPERTIES, INC.	EQUITY	222795106	13	522	SH	SOLE
COVANCE INC.	EQUITY	222816100	2479	100,829	SH	SOLE
COVANSYS CORP.	EQUITY	22281W103	25	6,520	SH	SOLE
COVENANT TRANSPORT INC CLASS A	EQUITY	22284P105	38	1,996	SH	SOLE
COVENTRY HEALTH CARE, INC.	EQUITY	222862104	15	528	SH	SOLE
COX COMMUNICATIONS, INC. CLASS A	EQUITY	224044107	30688	1,080,560	SH	SOLE
COX RADIO INC-CL A	EQUITY	224051102	11	468	SH	SOLE
CPB, INC.	EQUITY	125903104	131	4,770	SH	SOLE
CPI CORP.	EQUITY	125902106	35	2,395	SH	SOLE
CRANE CO.	EQUITY	224399105	522	26,215	SH	SOLE
CRAWFORD & CO. CLASS B	EQUITY	224633107	45	9,012	SH	SOLE
CRAY INC	EQUITY	225223106	107	13,899	SH	SOLE
CREDENCE SYSTEMS CORP.	EQUITY	225302108	948	101,641	SH	SOLE
CREDIT ACCEPTANCE CORP.	EQUITY	225310101	29	4,537	SH	SOLE
CREE INC	EQUITY	225447101	1989	121,623	SH	SOLE
CREE INC COM	EQUITY	225447101	10817	661,600	SH	SOLE
CRESCENT REAL ESTATE EQUITIES, INC.	EQUITY	225756105	4203	252,587	SH	SOLE
CROMPTON CORP	EQUITY	227116100	1131	190,041	SH	SOLE
CROSS CTRY INC	EQUITY	22748P105	153	10,954	SH	SOLE
CROSS MEDIA MARKETING	EQUITY	22754R201	2	2,835	SH	SOLE
CROWN AMERICAN REALTY TRUST	EQUITY	228186102	79	8,534	SH	SOLE
CROWN CASTLE INTERNATIONAL	EQUITY	228227104	260	69,448	SH	SOLE
CROWN CORK & SEAL CO., INC.	EQUITY	228255105	340	42,732	SH	SOLE
CROWN MEDIA HOLDINGS-CLASS A	EQUITY	228411104	19	8,501	SH	SOLE
CRYOLIFE INC.	EQUITY	228903100	38	5,533	SH	SOLE
CSG SYSTEMS INTERNATIONAL, INC	EQUITY	126349109	948	69,414	SH	SOLE
CSK AUTO CORP	EQUITY	125965103	80	7,307	SH	SOLE
CSK AUTO CORP COM	EQUITY	125965103	2750	250000	SH	SOLE
CSS INDUSTRIES, INC.	EQUITY	125906107	43	1,299	SH	SOLE
CSX CORP.	EQUITY	126408103	13060	601,706	SH	SOLE
CT COMMUNICATION	EQUITY	126426402	64	5,700	SH	SOLE
CTS CORP.	EQUITY	126501105	78	10,123	SH	SOLE
CUBIC CORP.	EQUITY	229669106	96	5,234	SH	SOLE
CUBIST PHARMA INC	EQUITY	229678107	75	9,172	SH	SOLE
CULLEN/FROST BANKERS	EQUITY	229899109	24	741	SH	SOLE
CULP INC	EQUITY	230215105	17	2,046	SH	SOLE
CUMMINS INC.	EQUITY	231021106	515	18,300	SH	SOLE
CUMULUS MEDIA INC CL A	EQUITY	231082108	19681	1327100	SH	SOLE
CUMULUS MEDIA, INC.	EQUITY	231082108	6	420	SH	SOLE
CUNO, INC.	EQUITY	126583103	175	5,284	SH	SOLE
CURAGEN CORP	EQUITY	23126R101	68	14,538	SH	SOLE
CURATIVE HEALTH SVCS I	EQUITY	231264102	60	3,491	SH	SOLE
CURTISS-WRIGHT CORP.	EQUITY	231561101	225	3,528	SH	SOLE
CV THERAPEUTICS INC	EQUITY	126667104	3026	128,900	SH	DEFINED
CV THERAPEUTICS, INC.	EQUITY	126667104	159	8,741	SH	SOLE
CVB FINANCIAL CORP	EQUITY	126600105	227	8,938	SH	SOLE
CVS CORP.	EQUITY	126650100	5572	223,130	SH	SOLE
CYBERONICS	EQUITY	23251P102	136	7,376	SH	SOLE
CYMER, INC.	EQUITY	232572107	15	463	SH	SOLE
CYPRESS SEMICONDUCTOR CORP.	EQUITY	232806109	952	166,495	SH	SOLE
CYTEC INDUSTRIES, INC.	EQUITY	232820100	1791	65,653	SH	SOLE
CYTYC CORPORATION	EQUITY	232946103	1590	155,876	SH	SOLE
D & K HEALTHCARE RES I	EQUITY	232861104	45	4,363	SH	SOLE
D R HORTON INC COM	EQUITY	23331A109	3483	200775	SH	SOLE
D.R. HORTON INC	EQUITY	23331A109	3412	196,660	SH	SOLE
DAISYTEK INTERNATIONAL CORP.	EQUITY	234053106	48	6,008	SH	SOLE
DAKTRONICS INC	EQUITY	234264109	64	4,759	SH	SOLE

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DANA CORP	EQUITY	235811106	844	71,770	SH	SOLE
DANAHER CORP DEL COM	EQUITY	235851102	29762	453000	SH	SOLE
DANAHER CORP.	EQUITY	235851102	4387	66,766	SH	SOLE
DARDEN RESTAURANTS, INC.	EQUITY	237194105	1544	75,492	SH	SOLE
DATASCOPE CORP.	EQUITY	238113104	100	4,043	SH	SOLE
DATASTREAM SYSTEMS	EQUITY	238124101	34	5,290	SH	SOLE
DAVE & BUSTERS INC	EQUITY	23833N104	32	3,732	SH	SOLE
DAVITA INC	EQUITY	23918K108	19	759	SH	SOLE
DDI CORP	EQUITY	233162106	4	16,300	SH	SOLE
DEB SHOPS, INC	EQUITY	242728103	32	1,429	SH	SOLE
DECODE GENETICS, INC	EQUITY	243586104	23	12,297	SH	SOLE
DEERE & CO.	EQUITY	244199105	4683	102,140	SH	SOLE
DEERE + CO	EQUITY	244199105	12451	271,525	SH	DEFINED
DEL LABS INC	EQUITY	245091103	29	1,411	SH	SOLE
DEL MONTE	EQUITY	24522P103	72	9,287	SH	SOLE
DELIA'S CORP	EQUITY	24688Q101	5	10,989	SH	SOLE
DELL COMPUTER CORP	EQUITY	247025109	20799	777,825	SH	DEFINED
DELL COMPUTER CORP.	EQUITY	247025109	50488	1,888,120	SH	SOLE
DELPHI CORP	EQUITY	247126105	1991	247,280	SH	SOLE
DELPHI FINANCIAL GROUP, INC., CLASS A	EQUITY	247131105	169	4,458	SH	SOLE
DELTA & PINE LAND CO.	EQUITY	247357106	254	12,459	SH	SOLE
DELTA AIR LINES, INC.	EQUITY	247361108	765	63,213	SH	SOLE
DELTAGEN INC	EQUITY	24783R103	1	2,312	SH	SOLE
DELTIC TIMBER CORP.	EQUITY	247850100	90	3,365	SH	SOLE
DELUXE CORP.	EQUITY	248019101	1232	29,275	SH	SOLE
DENBURY RESOURCES INC	EQUITY	247916208	91	8,029	SH	SOLE
DENDRITE INTERNATIONAL, INC.	EQUITY	248239105	79	10,510	SH	SOLE
DENTSPLY INTERNATIONAL INC.	EQUITY	249030107	4020	108,062	SH	SOLE
DENTSPLY INTL INC NEW COM	EQUITY	249030107	37749	1014760	SH	SOLE
DEPARTMENT 56 INC	EQUITY	249509100	48	3,750	SH	SOLE
DEVELOPERS DIVERS RLTY COM	EQUITY	251591103	14118	642000	SH	SOLE
DEVELOPERS DIVERSIFIED REALTY	EQUITY	251591103	17	791	SH	SOLE
DEVON ENERGY CORP.	EQUITY	25179M103	3174	69,158	SH	SOLE
DEVRY, INC.	EQUITY	251893103	1559	93,875	SH	SOLE
DHB INDS INC	EQUITY	23321E103	8	4,609	SH	SOLE
DIAGNOSTIC PRODS CORP COM	EQUITY	252450101	11068	286600	SH	SOLE
DIAGNOSTIC PRODUCTS CORP.	EQUITY	252450101	11	294	SH	SOLE
DIAL CORP.	EQUITY	25247D101	2606	127,926	SH	SOLE
DIAMOND OFFSHORE DRILLING	EQUITY	25271C102	17	758	SH	SOLE
DIAMONDCLUSTER INT'L INC CL A	EQUITY	25278P106	22	6,897	SH	SOLE
DIANON SYSTEMS INC	EQUITY	252826102	137	2,881	SH	SOLE
DIEBOLD, INC.	EQUITY	253651103	4000	97,051	SH	SOLE
DIGENE CORP	EQUITY	253752109	46	3,993	SH	SOLE
DIGIMARC CORP	EQUITY	253807101	34	3,017	SH	SOLE
DIGITAL INSIGHT	EQUITY	25385P106	83	9,579	SH	SOLE
DIGITAL RIV INC	EQUITY	25388B104	109	9,093	SH	SOLE
DIGITAL RIV INC COM	EQUITY	25388B104	2141	179200	SH	SOLE
DIGITAS INC	EQUITY	25388K104	11	3,167	SH	SOLE
DILLARDS, INC. CLASS A	EQUITY	254067101	591	37,269	SH	SOLE
DIME COMMUNITY BANCSHARES	EQUITY	253922108	145	7,574	SH	SOLE
DIMON, INC.	EQUITY	254394109	84	13,992	SH	SOLE
DIONEX CORP.	EQUITY	254546104	176	5,929	SH	SOLE
DISCOVERY PARTNERS INT	EQUITY	254675101	16	5,741	SH	SOLE
DISNEY WALT CO	EQUITY	254687106	4242	260,100	SH	DEFINED
DIVERSA CORP	EQUITY	255064107	74	8,173	SH	SOLE
DJ ORTHOPEDICS INC	EQUITY	23325G104	9	2,484	SH	SOLE
DOCUCORP INTL INC	EQUITY	255911109	18	2,676	SH	SOLE
DOCUMENTUM, INC.	EQUITY	256159104	210	13,429	SH	SOLE

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DOLE FOOD CO., INC.	EQUITY	256605106	2457	75,407	SH	SOLE
DOLLAR GENERAL CORP.	EQUITY	256669102	2040	170,710	SH	SOLE
DOLLAR THRIFTY AUTOMOTIVE	EQUITY	256743105	175	8,295	SH	SOLE
DOLLAR TREE STORES INC.	EQUITY	256747106	4176	169,982	SH	SOLE
DOMINION HOMES INC	EQUITY	257386102	12	853	SH	SOLE
DOMINION RESOURCES, INC.	EQUITY	25746U109	7417	135,100	SH	SOLE
DONALDSON CO., INC.	EQUITY	257651109	2122	58,932	SH	SOLE
DORAL FINANCIAL CORP.	EQUITY	25811P100	23	798	SH	SOLE
DORCHESTER HUGOTON	EQUITY	258205202	61	4,200	SH	SOLE
DOUBLECLICK INC	EQUITY	258609304	228	40,256	SH	SOLE
DOVER CORP.	EQUITY	260003108	4411	151,254	SH	SOLE
DOVER DOWNS GAMING & ENTERTA	EQUITY	260095104	31	3,387	SH	SOLE
DOVER MOTORSPORTS INC	EQUITY	260174107	25	5,291	SH	SOLE
Dow Chemical	EQUITY	260543103	1188	40,000	SH	DEFINED
DOW CHEMICAL CO.	EQUITY	260543103	11589	390,190	SH	SOLE
DOW JONES & CO., INC.	EQUITY	260561105	2650	61,303	SH	SOLE
DOWNEY FINANCIAL CORP.	EQUITY	261018105	12	309	SH	SOLE
DPL, INC.	EQUITY	233293109	4208	274,320	SH	SOLE
DQE INC	EQUITY	23329J104	2470	162,043	SH	SOLE
DRESS BARN, INC.	EQUITY	261570105	57	4,255	SH	SOLE
DREW INDUSTRIES INC	EQUITY	26168L205	28	1,765	SH	SOLE
DREXLER TECHNOLOGY COR	EQUITY	261876106	36	2,862	SH	SOLE
DREYER'S GRAND ICE CREAM, INC.	EQUITY	261878102	3317	46,749	SH	SOLE
DRILL QUIP	EQUITY	262037104	36	2,152	SH	SOLE
DRS TECHNOLOGIES INC	EQUITY	23330X100	176	5,608	SH	SOLE
DRUGSTORE.COM	EQUITY	262241102	21	8,830	SH	SOLE
DSP GROUP, INC. COM	EQUITY	23332B106	145	9,170	SH	SOLE
DST SYSTEMS INC	EQUITY	233326107	5717	160,827	SH	SOLE
DTE ENERGY CO.	EQUITY	233331107	16379	352,992	SH	SOLE
DTE Energy Company	EQUITY	233331107	3480	75,000	SH	DEFINED
DU PONT E I DE NEMOURS + C	EQUITY	263534109	15863	374,129	SH	DEFINED
DUANE READE, INC.	EQUITY	263578106	210	12,358	SH	SOLE
DUCOMMUN INC DEL	EQUITY	264147109	37	2,342	SH	SOLE
DUKE ENERGY CORP.	EQUITY	264399106	7606	389,270	SH	SOLE
DUKE REALTY	EQUITY	264411505	50	1,953	SH	SOLE
DUKE REALTY CORP COM NEW	EQUITY	264411505	17217	676504	SH	SOLE
DUN & BRADSTREET CORP NEW WI	EQUITY	26483E100	3450	100,027	SH	SOLE
DUPONT PHOTOMASKS	EQUITY	26613X101	94	4,051	SH	SOLE
DURA AUTOMOTIVE SYSTEM	EQUITY	265903104	50	5,016	SH	SOLE
DURECT CORPORATION	EQUITY	266605104	17	8,378	SH	SOLE
DVI, INC.	EQUITY	233343102	32	4,230	SH	SOLE
DYCOM INDUSTRIES, INC.	EQUITY	267475101	1059	79,927	SH	SOLE
DYNACQ INTERNATIONAL INC	EQUITY	267919306	26	1,818	SH	SOLE
DYNAMICS RESH CORP	EQUITY	268057106	32	2,273	SH	SOLE
DYNEGY INC.	EQUITY	26816Q101	192	162,975	SH	SOLE
E*TRADE GROUP, INC.	EQUITY	269246104	2358	485,180	SH	SOLE
E.I. DU PONT DE NEMOURS AND CO	EQUITY	263534109	22163	522,710	SH	SOLE
E.PIHPANY, INC.	EQUITY	26881V100	89	21,270	SH	SOLE
EARTHLINK INC	EQUITY	270321102	474	86,977	SH	SOLE
EARTHHELL CORP.	EQUITY	27032B100	13	22,421	SH	SOLE
EAST WEST BANCORP	EQUITY	27579R104	289	8,017	SH	SOLE
EASTGROUP PROPERTIES, INC.	EQUITY	277276101	126	4,922	SH	SOLE
EASTMAN CHEMICAL CO.	EQUITY	277432100	13500	367,148	SH	SOLE
EASTMAN KODAK CO	EQUITY	277461109	7649	218,298	SH	DEFINED
EASTMAN KODAK CO.	EQUITY	277461109	4527	129,191	SH	SOLE
EATON CORP	EQUITY	278058102	3898	49,900	SH	DEFINED
EATON CORP.	EQUITY	278058102	2437	31,196	SH	SOLE
EATON VANCE CORP.	EQUITY	278265103	3041	107,636	SH	SOLE

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EBAY INC COM	EQUITY	278642103	1492	22000	SH	SOLE
EBAY, INC.	EQUITY	278642103	9617	141,800	SH	SOLE
ECHELON	EQUITY	27874N105	95	8,495	SH	SOLE
ECHOSTAR COMMUNICATIONS CO	EQUITY	278762109	7356	330,450	SH	DEFINED
ECHOSTAR COMMUNICATIONS CORP. CLASS A	EQUITY	278762109	208	9,330	SH	SOLE
ECLIPSYS CORP.	EQUITY	278856109	63	11,736	SH	SOLE
ECOLAB, INC.	EQUITY	278865100	2827	57,116	SH	SOLE
EDISON INTERNATIONAL INC	EQUITY	281020107	1710	144,284	SH	SOLE
EDO CORP	EQUITY	281347104	108	5,191	SH	SOLE
EDUCATION MANAGEMENT CORP.	EQUITY	28139T101	1780	47,332	SH	SOLE
EDUCATION MGMT CORP COM	EQUITY	28139T101	28689	763001	SH	SOLE
EDWARDS J D + CO	EQUITY	281667105	4159	368,720	SH	DEFINED
EDWARDS LIFESCIENCES CP	EQUITY	28176E108	2059	80,829	SH	SOLE
EFUNDS CORP	EQUITY	28224R101	144	15,811	SH	SOLE
EGL INC.	EQUITY	268484102	1059	74,313	SH	SOLE
EL PASO CORP	EQUITY	28336L109	2094	300,900	SH	SOLE
EL PASO ELECTRIC CO.	EQUITY	283677854	175	15,891	SH	SOLE
El Paso Energy Partners	EQUITY	28368B102	1810	65,000	SH	DEFINED
ELAN FINANCE CONV UNSECD NTS	NOTE	284129AC7	191	4,100	SH	SOLE
ELECTRO RENT CORP.	EQUITY	285218103	58	4,758	SH	SOLE
ELECTRO SCIENTIFIC INDUSTRIES,	EQUITY	285229100	187	9,336	SH	SOLE
ELECTROGLAS, INC.	EQUITY	285324109	11	7,180	SH	SOLE
ELECTRONIC ARTS	EQUITY	285512109	4105	82,479	SH	SOLE
ELECTRONIC DATA SYS NW COM	EQUITY	285661104	24427	1325420	SH	SOLE
ELECTRONIC DATA SYSTEMS CORP.	EQUITY	285661104	4012	217,700	SH	SOLE
ELECTRONICS BOUTIQUE HLDGS. CO	EQUITY	286045109	54	3,423	SH	SOLE
ELECTRONICS FOR IMAGING, INC.	EQUITY	286082102	299	18,406	SH	SOLE
ELI LILLY AND CO.	EQUITY	532457108	30675	483,070	SH	SOLE
ELIZABETH ARDEN INC	EQUITY	28660G106	65	4,415	SH	SOLE
ELKCORP	EQUITY	287456107	114	6,582	SH	SOLE
EMBARCADERO TECHNOLOGIES INC	EQUITY	290787100	16	2,728	SH	SOLE
EMBEX INC	EQUITY	290817105	27	2,442	SH	SOLE
EMC CORP MASS	EQUITY	268648102	8	1,300	SH	DEFINED
EMC CORP.	EQUITY	268648102	5784	942,000	SH	SOLE
EMC INS GROUP INC	EQUITY	268664109	14	796	SH	SOLE
EMCOR GROUP INC	EQUITY	29084Q100	45661	861364	SH	SOLE
EMCOR GROUP, INC.	EQUITY	29084Q100	267	5,037	SH	SOLE
EMCORE CORPORATION	EQUITY	290846104	18	8,183	SH	SOLE
Emerson Elec Co	EQUITY	291011104	2543	50,000	SH	DEFINED
EMERSON ELEC CO	EQUITY	291011104	5883	115,697	SH	DEFINED
EMERSON ELECTRIC CO.	EQUITY	291011104	9200	180,920	SH	SOLE
EMMIS COMMUNICATIONS CORP. CLASS A	EQUITY	291525103	1486	71,334	SH	SOLE
EMPIRE DISTRICT ELECTRIC CO.	EQUITY	291641108	138	7,559	SH	SOLE
EMPRESA NACIONAL DE ELEC ADR	EQUITY	29244T101	585	76,100	SH	SOLE
EMS TECHNOLOGIES INC	EQUITY	26873N108	56	3,570	SH	SOLE
EMULEX CORP	EQUITY	292475209	21	1,126	SH	SOLE
ENCORE ACQUISITION CO	EQUITY	29255W100	55	2,982	SH	SOLE
ENCORE ACQUISITION CO	EQUITY	29255W100	12429	674760	SH	SOLE
ENCORE WIRE CORP	EQUITY	292562105	41	4,514	SH	SOLE
ENDO PHARMACEUTICALS	EQUITY	29264F205	55	7,138	SH	SOLE
ENDOCARDIAL SOLUTIONS	EQUITY	292962107	16	4,677	SH	SOLE
ENDOCARE INC	EQUITY	29264P104	21	6,137	SH	SOLE
ENERGEN CORP.	EQUITY	29265N108	340	11,678	SH	SOLE
ENERGIZER HOLDINGS INC	EQUITY	29266R108	3405	122,026	SH	SOLE
ENERGY CONVERSION DEVICES, INC	EQUITY	292659109	50	5,071	SH	SOLE
ENERGY EAST CORP	EQUITY	29266M109	4303	194,800	SH	SOLE
ENERGY PARTNERS LTD	EQUITY	29270U105	70	6,503	SH	SOLE
ENERGYSOUTH INC	EQUITY	292970100	40	1,430	SH	SOLE

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Enersis S.A.-ADR	EQUITY	29274F104	332	13,500	SH	SOLE	
ENGELHARD CORP.	EQUITY	292845104	3657	163,605	SH	SOLE	
ENGINEERED SUPPORT SYS COM	EQUITY	292866100	17368	473750	SH	SOLE	
ENGINEERED SUPPORT SYSTEMS	EQUITY	292866100	158	4,322	SH	SOLE	
ENNIS BUSINESS FORMS I	EQUITY	293389102	64	5,521	SH	SOLE	
ENSCO INTERNATIONAL, INC.	EQUITY	26874Q100	5900	200,344	SH	SOLE	
ENSCO INTL INC	EQUITY	26874Q100	26540	901,200	SH	DEFINED	
ENSCO INTL INC COM	EQUITY	26874Q100	28294	960756	SH	SOLE	
ENTEGRIS INC	EQUITY	29362U104	160	15,567	SH	SOLE	
ENTERASYS NETWORKS INC	EQUITY	293637104	86	54,830	SH	SOLE	
ENTERCOM COMM CORP CL A	EQUITY	293639100	61738	1315808	SH	SOLE	
ENTERCOM COMMUNICATIONS CORP.	EQUITY	293639100	3133	66,779	SH	SOLE	
ENERGY ARKANSAS INC	EQUITY	29364G103	4483	98,335	SH	SOLE	
ENTERTAINMENT PROPERTIES TRUST	EQUITY	29380T105	137	5,809	SH	SOLE	
ENTRAVISION COMMUNIC	EQUITY	29382R107	6	629	SH	SOLE	
ENTRUST TECHNOLOGIES INC.	EQUITY	293848107	55	16,263	SH	SOLE	
ENZO BIOCHEM, INC.	EQUITY	294100102	110	7,833	SH	SOLE	
ENZON PHARMACEUTICALS INC	EQUITY	293904108	244	14,592	SH	SOLE	
EOG RESOURCES INC	EQUITY	26875P101	2042	51,159	SH	SOLE	1
EOG RESOURCES INC	EQUITY	26875P101	3721	93,200	SH	DEFINED	2
EON LABS INC	EQUITY	29412E100	63	3,340	SH	SOLE	1
EON LABS INC	EQUITY	29412E100	3147	166,400	SH	DEFINED	2
EPIQ SYSTEMS INC	EQUITY	26882D109	51	3,358	SH	SOLE	1
EPIX MEDICAL INC	EQUITY	26881Q101	31	4,242	SH	SOLE	1
EQUIFAX, INC.	EQUITY	294429105	1453	62,772	SH	SOLE	1
EQUITABLE RESOURCES, INC.	EQUITY	294549100	2947	84,117	SH	SOLE	1
EQUITY INNS, INC.	EQUITY	294703103	83	13,740	SH	SOLE	1
EQUITY OFFICE PPTYS TR COM	EQUITY	294741103	26213	1049348	SH	SOLE	3
EQUITY OFFICE PROPERTIES TRUST	EQUITY	294741103	4405	176,340	SH	SOLE	1
EQUITY ONE INC	EQUITY	294752100	28	2,092	SH	SOLE	1
EQUITY RESIDENT PPTYS SH BEN I	EQUITY	29476L107	20328	827000	SH	SOLE	3
EQUITY RESIDENTIAL	EQUITY	29476L107	2949	119,963	SH	SOLE	1
ERESEARCHTECHNOLOGY IN	EQUITY	29481V108	47	2,795	SH	SOLE	1
ERICSSON 9LM0 TEL-SP ADR	EQUITY	294821608	35	5,150	SH	SOLE	1
ERIE INDEMNITY COMPA	EQUITY	29530P102	12	332	SH	SOLE	1
ESCALADE INC	EQUITY	296056104	24	1,223	SH	SOLE	1
ESCO ELECTRONICS CORP	EQUITY	296315104	150	4,053	SH	SOLE	1
ESPEED INC	EQUITY	296643109	129	7,639	SH	SOLE	1
ESPERION THERAPEUTICS INC (USD)	EQUITY	29664R106	71	9,930	SH	SOLE	1
ESS TECHNOLOGY, INC.	EQUITY	269151106	68	10,857	SH	SOLE	1
ESSEX PPTY TR INC COM	EQUITY	297178105	3031	59600	SH	SOLE	3
ESSEX PROPERTY TRUST, INC.	EQUITY	297178105	249	4,892	SH	SOLE	1
ESTEE LAUDER COMPANIES-CL A	EQUITY	518439104	38	1,448	SH	SOLE	1
ESTERLINE TECHNOLOGIES CORP.	EQUITY	297425100	124	7,044	SH	SOLE	1
ETHAN ALLEN INTERIOR	EQUITY	297602104	15	438	SH	SOLE	1
EUNIVERSE INC	EQUITY	298412107	23	4,058	SH	SOLE	1
EURONET WORLDWIDE INC	EQUITY	298736109	36	4,839	SH	SOLE	1
EVEREST RE GROUP, LTD	EQUITY	G3223R108	3744	67,700	SH	SOLE	1
EVERGREEN RES INC COM NO PAR	EQUITY	299900308	38209	851920	SH	SOLE	3
EVERGREEN RESOURCES, INC.	EQUITY	299900308	289	6,437	SH	SOLE	1
EVOLVE SOFTWARE INC.	EQUITY	30049P104	128	30,989	SH	SOLE	1
EXACT SCIENCES CORP (USD)	EQUITY	30063P105	42	3,873	SH	SOLE	1
EXAR CORP.	EQUITY	300645108	164	13,251	SH	SOLE	1
EXCEL TECHNOLOGY	EQUITY	30067T103	53	2,971	SH	SOLE	1
EXELIXIS, INC.	EQUITY	30161Q104	122	15,310	SH	SOLE	1
EXELON	EQUITY	30161N101	7542	142,930	SH	SOLE	1
EXPEDIA INC -CL A	EQUITY	302125109	9	136	SH	SOLE	1
EXPEDITORS INTERNATIONAL OF WA	EQUITY	302130109	4691	143,690	SH	SOLE	1

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EXPLORATION CO	EQUITY	302133202	16	5,275	SH	SOLE	1
EXPRESS SCRIPTS, INC.	EQUITY	302182100	6072	126,400	SH	SOLE	1
EXPRESSJET HOLDINGS IN	EQUITY	30218U108	104	10,188	SH	SOLE	1
EXTENDED STAY AMERICA INC	EQUITY	30224P101	1858	125,935	SH	SOLE	1
EXTREME NETWORK INC	EQUITY	30226D106	114	34,959	SH	SOLE	1
EXULT INC	EQUITY	302284104	51	16,049	SH	SOLE	1
EXXON MOBIL CORP	EQUITY	30231G102	26509	758,625	SH	DEFINED	2
EXXON MOBIL CORP.	EQUITY	30231G102	124653	3,567,618	SH	SOLE	1
F A O INC	EQUITY	30240S105	3	5,645	SH	SOLE	1
F N B CORP VA	EQUITY	302930102	47	1,971	SH	SOLE	1
F&M BANCORP/FREDERICK	EQUITY	302367107	118	3,678	SH	SOLE	1
F5 NETWORKS INC	EQUITY	315616102	81	7,519	SH	SOLE	1
FACTORY 2-U STORES, INC.	EQUITY	303072102	15	4,401	SH	SOLE	1
FACTSET RESEARCH SYSTEMS, INC.	EQUITY	303075105	200	7,071	SH	SOLE	1
FAIR ISSAC & CO., INC.	EQUITY	303250104	9404	684	SH	SOLE	1
FAIRCHILD SEMICONDUCTOR CORP.	EQUITY	303726103	1684	157,257	SH	SOLE	1
FAIRCHILD SEMICONDUCTOR IN	EQUITY	303726103	3043	284,100	SH	DEFINED	2
FALCONSTOR SOFTWARE INC	EQUITY	306137100	45	11,558	SH	SOLE	1
FAMILY DOLLAR STORES, INC.	EQUITY	307000109	2377	76,155	SH	SOLE	1
FARGO ELECTRONICS INC COM	EQUITY	30744P102	2041	233800	SH	SOLE	3
FARMER BROS. CO.	EQUITY	307675108	92	298	SH	SOLE	1
FARMERS CAPITAL BANK CORP	EQUITY	309562106	69	2,086	SH	SOLE	1
FASTENAL CO.	EQUITY	311900104	3908	104,507	SH	SOLE	1
FBL FINANCIAL GROUP, INC., CLASS A	EQUITY	30239F106	75	3,876	SH	SOLE	1
FBR ASSET INVESTMENT CORP	EQUITY	30241E303	9955	293,661	SH	SOLE	1
FEDERAL AGRIC MTG CORP	EQUITY	313148306	83	2,696	SH	SOLE	1
FEDERAL NATIONAL MORTGAGE ASSO	EQUITY	313586109	39262	610,318	SH	SOLE	1
FEDERAL REALTY INVESTMENT TR.	EQUITY	313747206	347	12,330	SH	SOLE	1
FEDERAL SIGNAL CORP.	EQUITY	313855108	2029	104,461	SH	SOLE	1
FEDERATED DEPT STORES, INC.	EQUITY	31410H101	2500	86,930	SH	SOLE	1
FEDERATED INVESTORS	EQUITY	314211103	28	1,117	SH	SOLE	1
FEDEX CORP	EQUITY	31428X106	8122	149,800	SH	DEFINED	2
FEDEX CORPORATION	EQUITY	31428X106	6925	127,720	SH	SOLE	1
FEI COMPANY	EQUITY	30241L109	789	51,584	SH	SOLE	1
FELCOR LODGING TRUST, INC.	EQUITY	31430F101	173	15,092	SH	SOLE	1
FERRO CORP.	EQUITY	315405100	1583	64,799	SH	SOLE	1
FIDELITY BANKSHARES INC	EQUITY	31604Q107	96	5,358	SH	SOLE	1
FIDELITY NATIONAL FINANCIAL	EQUITY	316326107	4222	128,593	SH	SOLE	1
FIDELITY NATL INFO SOLUTIONS	EQUITY	31620P109	77	4,460	SH	SOLE	1
FIFTH THIRD BANCORP	EQUITY	316773100	14465	247,060	SH	SOLE	1
FILENET CORP.	EQUITY	316869106	138	11,307	SH	SOLE	1
FINANCIAL FEDERAL CORP.	EQUITY	317492106	97	3,865	SH	SOLE	1
FINANCIAL INDS CORP	EQUITY	317574101	38	2,655	SH	SOLE	1
FINCANCIAL INSTITUTIONS INC	EQUITY	317585404	77	2,632	SH	SOLE	1
FINISAR CORPORATION	EQUITY	31787A101	43	45,161	SH	SOLE	1
FINISH LINE, INC.	EQUITY	317923100	67	6,378	SH	SOLE	1
FINLAY ENTERPRISES INC.	EQUITY	317884203	22	1,800	SH	SOLE	1
FIRST AMERICAN CAP TRUST CLASS A	EQUITY	318522307	23	1,044	SH	SOLE	1
FIRST BANCORP NORTH CAROLINA	EQUITY	318910106	58	2,456	SH	SOLE	1
FIRST BANCORP/PUERTO RICO	EQUITY	318672102	255	11,299	SH	SOLE	1
FIRST BANKS AMERICA INC	EQUITY	31928N103	11	259	SH	SOLE	1
FIRST BUSEY CORP	EQUITY	319383105	71	3,067	SH	SOLE	1
FIRST CHARTER CORP.	EQUITY	319439105	188	10,460	SH	SOLE	1
FIRST CITIZENS BANCSHARES, INC CLASS	EQUITY	31946M103	199	2,057	SH	SOLE	1
FIRST CMNTY BANCORP CA	EQUITY	31983B101	56	1,702	SH	SOLE	1
FIRST COMMONWEALTH FINANCIAL	EQUITY	319829107	229	19,932	SH	SOLE	1
FIRST COMMUNITY BANCSHARES INC	EQUITY	31983A103	92	2,995	SH	SOLE	1
FIRST CONSULTING GROUP, INC.	EQUITY	31986R103	35	6,158	SH	SOLE	1

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FIRST DATA CORP	EQUITY	319963104	503	14,200	SH	DEFINED	2
FIRST DATA CORP.	EQUITY	319963104	15114	426,840	SH	SOLE	1
FIRST DEFIANCE FINL CO	EQUITY	32006W106	34	1,798	SH	SOLE	1
FIRST ESSEX BANCORP INC	EQUITY	320103104	76	2,261	SH	SOLE	1
FIRST FEDERAL CAPITAL CORP.	EQUITY	319960100	113	5,838	SH	SOLE	1
FIRST FINANCIAL BANCORP	EQUITY	320209109	200	12,223	SH	SOLE	1
FIRST FINANCIAL BANKSHARES	EQUITY	32020R109	159	4,189	SH	SOLE	1
FIRST FINANCIAL CORP.	EQUITY	320218100	113	2,320	SH	SOLE	1
FIRST FINANCIAL HOLDINGS, INC.	EQUITY	320239106	113	4,569	SH	SOLE	1
FIRST HEALTH GROUP CORP.	EQUITY	320960107	3419	140,410	SH	SOLE	1
FIRST HORIZON PHARMACEUTICAL	EQUITY	32051K106	57	7,564	SH	SOLE	1
FIRST INDIANA CORP.	EQUITY	32054R108	73	3,945	SH	SOLE	1
FIRST INDUSTRIAL REALITY TRUST	EQUITY	32054K103	3399	121,380	SH	SOLE	1
FIRST INDUSTRIAL RLTY COM	EQUITY	32054K103	8072	288300	SH	SOLE	3
FIRST MERCHANTS CORP.	EQUITY	320817109	112	4,926	SH	SOLE	1
FIRST MIDWEST BANCORP, INC.	EQUITY	320867104	19	701	SH	SOLE	1
FIRST NATL CORP ORANGE	EQUITY	320942105	62	2,586	SH	SOLE	1
FIRST NIAGARA FINANCIAL GRP	EQUITY	33582U100	83	3,168	SH	SOLE	1
FIRST OAK BROOK BANCSH	EQUITY	335847208	46	1,458	SH	SOLE	1
FIRST OF LONG ISLAND CORP	EQUITY	320734106	43	1,180	SH	SOLE	1
FIRST PLACE FINANCIAL CORP	EQUITY	33610T109	72	4,341	SH	SOLE	1
FIRST REPUBLIC BANK	EQUITY	336158100	70	3,495	SH	SOLE	1
FIRST SENTINEL BANCORP INC	EQUITY	33640T103	121	8,413	SH	SOLE	1
FIRST SOUTH BANCORP IN	EQUITY	33646W100	34	957	SH	SOLE	1
FIRST ST BANCORPORATIO	EQUITY	336453105	35	1,405	SH	SOLE	1
FIRST TENNESSEE NATIONAL CORP.	EQUITY	337162101	1997	55,574	SH	SOLE	1
FIRST VIRGINIA BANKS, INC.	EQUITY	337477103	3591	96,448	SH	SOLE	1
FIRSTENERGY CORP.	EQUITY	337932107	8989	272,634	SH	SOLE	1
FIRSTFED AMER BANCORP	EQUITY	337929103	61	2,470	SH	SOLE	1
FIRSTFED FINANCIAL CORP.	EQUITY	337907109	169	5,853	SH	SOLE	
FIRSTMERIT CORP.	EQUITY	337915102	2464	113,740	SH	SOLE	
FIRSTSERVICE CORP SUB VTG SH	EQUITY	33761N109	2611	162400	SH	SOLE	
FISERV INC COM	EQUITY	337738108	14317	421696	SH	SOLE	
FISERV, INC.	EQUITY	337738108	4489	132,213	SH	SOLE	
FISHER COMMUNICATIONS INC	EQUITY	337756209	88	1,674	SH	SOLE	
FISHER SCIENTIFIC INT'L., INC.	EQUITY	338032204	22	740	SH	SOLE	
FLAGSTAR BANCORP, INC.	EQUITY	337930101	99	4,579	SH	SOLE	
FLEETBOSTON FINANCIAL CORP.	EQUITY	339030108	13465	554,100	SH	SOLE	
FLEETBOSTON FINL CORP	EQUITY	339030108	6597	271,500	SH	DEFINED	
FLEETWOOD ENTERPRISES, INC.	EQUITY	339099103	93	11,876	SH	SOLE	
FLEMING COMPANIES, INC	EQUITY	339130106	103	15,707	SH	SOLE	
FLIR SYS INC	EQUITY	302445101	15235	312184	SH	SOLE	
FLIR SYSTEMS INC (USD)	EQUITY	302445101	247	5,068	SH	SOLE	
FLORIDA EAST COAST INDUSTRIES	EQUITY	340632108	179	7,726	SH	SOLE	
FLORIDA ROCK INDUSTRIES, INC.	EQUITY	341140101	254	6,687	SH	SOLE	
FLOW INTERNATIONAL CORP	EQUITY	343468104	11	4,468	SH	SOLE	
FLOWERS FOODS INC	EQUITY	343498101	146	7,494	SH	SOLE	
FLOWERVE CORP.	EQUITY	34354P105	1098	74,252	SH	SOLE	
FLUOR CORP	EQUITY	343412102	1352	48,278	SH	SOLE	
FLUSHING FINANCIAL CORP	EQUITY	343873105	55	3,380	SH	SOLE	
FMC CORP.	EQUITY	302491303	1553	56,855	SH	SOLE	
FMC TECHNOLOGIES INC	EQUITY	30249U101	1794	87,836	SH	SOLE	
FMC TECHNOLOGIES INC COM	EQUITY	30249U101	35614	1743204	SH	SOLE	
FNB CORP.	EQUITY	302520101	17	633	SH	SOLE	
FOAMEX INTERNATIONAL, INC.	EQUITY	344123104	23	7,314	SH	SOLE	
FOOT LOCKER INC	EQUITY	344849104	21	1,992	SH	SOLE	
FOOTSTAR, INC.	EQUITY	344912100	48	6,831	SH	SOLE	
FORD MOTOR CO.	EQUITY	345370860	7308	785,820	SH	SOLE	

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FOREST CITY ENTERPRISES, INC. CLASS A	EQUITY	345550107	11	320	SH	SOLE
FOREST LABORATORIES, INC.	EQUITY	345838106	7652	77,910	SH	SOLE
FOREST LABS INC	EQUITY	345838106	11531	117,400	SH	DEFINED
FOREST OIL CORP	EQUITY	346091705	1740	62,924	SH	SOLE
FORRESTER RESEARCH, INC.	EQUITY	346563109	75	4,824	SH	SOLE
FORTUNE BRANDS, INC.	EQUITY	349631101	3072	66,043	SH	SOLE
FORWARD AIR CORP	EQUITY	349853101	76	3,893	SH	SOLE
FOSSIL, INC.	EQUITY	349882100	139	6,815	SH	SOLE
FOUNDRY NETWORKS INC	EQUITY	35063R100	206	29,212	SH	SOLE
FOUNDRY NETWORKS INC	EQUITY	35063R100	1470	208,800	SH	DEFINED
FOX ENTMT GROUP INC	EQUITY	35138T107	5658	218,200	SH	DEFINED
FPIC INS GROUP INC	EQUITY	302563101	21	2,978	SH	SOLE
FPL GROUP, INC.	EQUITY	302571104	4700	78,160	SH	SOLE
FRANKLIN ELECTRIC CO., INC.	EQUITY	353514102	104	2,168	SH	SOLE
FRANKLIN FINL CORP TEN	EQUITY	353523202	21	921	SH	SOLE
FRANKLIN RESOURCES, INC.	EQUITY	354613101	3793	111,300	SH	SOLE
FREDDIE MAC	EQUITY	313400301	20360	344,800	SH	SOLE
FRED'S INC.	EQUITY	356108100	189	7,344	SH	SOLE
FREEMARKETS INC	EQUITY	356602102	86	13,316	SH	SOLE
FREEMPORT-MCMORAN COPPER & GOLD CLASS	EQUITY	35671D857	1173	69,899	SH	SOLE
FREMONT GENERAL CORP.	EQUITY	357288109	89	19,812	SH	SOLE
FRIEDMAN BILLINGS RAMSEY-A	EQUITY	358433100	47	5,054	SH	SOLE
FRIEDMAN'S, INC., CLASS A	EQUITY	358438109	49	5,628	SH	SOLE
FRONTIER AIRLINES, INC.	EQUITY	359065109	68	10,018	SH	SOLE
FRONTIER FINANCIAL CORP.	EQUITY	35907K105	140	5,468	SH	SOLE
FRONTIER OIL CORP.	EQUITY	35914P105	152	8,855	SH	SOLE
FRONTLINE LTD ORD	EQUITY	G3682E127	2655	300000	SH	SOLE
FSI INTERNATIONAL, INC.	EQUITY	302633102	40	8,957	SH	SOLE
FTI CONSULTING INC	EQUITY	302941109	251	6,257	SH	SOLE
FUELCELL ENERGY INC	EQUITY	35952H106	76	11,602	SH	SOLE
FULTON FIN CORP	EQUITY	360271100	27	1,503	SH	SOLE
FURNITURE BRANDS INTERNATIONAL	EQUITY	360921100	1803	75,597	SH	SOLE
FURNITURE BRANDS INTL COM	EQUITY	360921100	18277	766350	SH	SOLE
G & K SERVICES, INC. CLASS A	EQUITY	361268105	235	6,626	SH	SOLE
GABELLI ASSET MANAGEMENT, INC.	EQUITY	36239Y102	63	2,113	SH	SOLE
GABLES RESIDENTIAL TR SH BEN I	EQUITY	362418105	4942	198255	SH	SOLE
GABLES RESIDENTIAL TRUST	EQUITY	362418105	210	8,424	SH	SOLE
GAIAM INC	EQUITY	36268Q103	19	1,857	SH	SOLE
GALEN HOLDINGS - ADR	EQUITY	363240102	144	4,410	SH	SOLE
GALLAGHER, ARTHUR J & CO	EQUITY	363576109	6377	217,062	SH	SOLE
GALYANS TRADING INC	EQUITY	36458R101	35	3,524	SH	SOLE
GAMESTOP CORP	EQUITY	36466R101	2	255	SH	SOLE
GANNETT CO., INC.	EQUITY	364730101	8221	114,500	SH	SOLE
GAP, INC.	EQUITY	364760108	5865	377,870	SH	SOLE
GARDNER DENVER, INC.	EQUITY	365558105	109	5,381	SH	SOLE
GART SPORTS CO	EQUITY	366630101	41	2,134	SH	SOLE
GARTNER INC.	EQUITY	366651206	1041	110,200	SH	SOLE
GARTNER INC. CLASS A	EQUITY	366651107	258	28,071	SH	SOLE
GATEWAY, INC.	EQUITY	367626108	762	242,530	SH	SOLE
GATX CORP.	EQUITY	361448103	4692	205,600	SH	SOLE
GAYLORD ENTERTAINMENT CO.	EQUITY	367905106	154	7,479	SH	SOLE
GBC BANCORP	EQUITY	361475106	51	2,621	SH	SOLE
GCI, INC.	EQUITY	369385109	94	14,040	SH	SOLE
GEMSTAR-TV GUIDE INTERNATIONAL	EQUITY	36866W106	10	3,163	SH	SOLE
GENCORP, INC.	EQUITY	368682100	84	10,559	SH	SOLE
GENE LOGIC, INC.	EQUITY	368689105	57	9,129	SH	SOLE
GENENCOR INTERNATIONAL INC	EQUITY	368709101	32	3,281	SH	SOLE
GENENTECH INC	EQUITY	368710406	1990	60,000	SH	DEFINED

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GENENTECH, INC.	EQUITY	368710406	844	25,460	SH	SOLE
GENERAL BINDING CORP	EQUITY	369154109	17	2,017	SH	SOLE
GENERAL CABLE CORP.	EQUITY	369300108	43	11,238	SH	SOLE
GENERAL COMMUNICATION CL A	EQUITY	369385109	2618	390100	SH	SOLE
General Dynamics	EQUITY	369550108	1984	25,000	SH	DEFINED
GENERAL DYNAMICS CORP.	EQUITY	369550108	10801	136,080	SH	SOLE
General Elec Co	EQUITY	369604103	2070	85,000	SH	DEFINED
GENERAL ELEC CO	EQUITY	369604103	33626	1,380,900	SH	DEFINED
GENERAL ELECTRIC CO.	EQUITY	369604103	194885	8,003,480	SH	SOLE
GENERAL GROWTH PPTYS	EQUITY	370021107	21429	1023880	SH	SOLE
GENERAL GROWTH PROPE	EQUITY	370021107	2464	47,379	SH	SOLE
GENERAL MILLS, INC.	EQUITY	370334104	12056	256,780	SH	SOLE
GENERAL MOTORS CORP.	EQUITY	370442105	25155	682,450	SH	SOLE
GENERAL MTRS CORP	EQUITY	370442105	10674	289,592	SH	DEFINED
GENESCO, INC.	EQUITY	371532102	127	6,826	SH	SOLE
GENESE & WYO INC	EQUITY	371559105	80	3,944	SH	SOLE
GENESIS HEALTH VENTURES INC	EQUITY	37183F107	1236	79,981	SH	SOLE
GENESIS MICROCHIP INC	EQUITY	37184C103	135	10,364	SH	SOLE
GENESIS MICROCHIP INC DEL	EQUITY	37184C103	1175	90,000	SH	DEFINED
GEN-PROBE INC	EQUITY	36866T103		278	SH	SOLE
GENTA INC	EQUITY	37245M207	101	13,136	SH	SOLE
GENTA INC	EQUITY	37245M207	1538	200,000	SH	DEFINED
GENTEX CORP.	EQUITY	371901109	3331	105,292	SH	SOLE
GENTIVA HEALTH SERVICES	EQUITY	37247A102	68	7,707	SH	SOLE
GENUINE PARTS CO	EQUITY	372460105	5587	181,391	SH	DEFINED
GENUINE PARTS CO.	EQUITY	372460105	6833	221,861	SH	SOLE
GENZYME-MOLECULAR ONCOLOGY-	EQUITY	372917104	7306	247,070	SH	SOLE
GENZYME-MOLECULAR ONCOLOGY- BIOSURGER	EQUITY	372917708	32	12,735	SH	SOLE
GEORGIA GULF CORP	EQUITY	373200203	2946	127,300	SH	DEFINED
GEORGIA GULF CORP.	EQUITY	373200203	216	9,331	SH	SOLE
GEORGIA-PACIFIC CORP.	EQUITY	373298108	1840	113,891	SH	SOLE
GERMAN AMERICAN BANCORP	EQUITY	373865104	52	3,328	SH	SOLE
GERON CORP	EQUITY	374163103	30	8,391	SH	SOLE
GETTY IMAGES, INC.	EQUITY	374276103	12	406	SH	SOLE
GETTY REALTY CORP.	EQUITY	374297109	484	25,530	SH	SOLE
GIBALTAR STEEL CORP.	EQUITY	37476F103	55	2,866	SH	SOLE
GILEAD SCIENCES, INC.	EQUITY	375558103	9230	271,469	SH	SOLE
GILLETTE CO	EQUITY	375766102	10401	342,575	SH	DEFINED
GILLETTE CO.	EQUITY	375766102	43181	1,422,290	SH	SOLE
GLACIER BANCORP, INC.	EQUITY	37637Q105	127	5,380	SH	SOLE
GLADSTONE CAPITAL CORP	EQUITY	376535100	49	3,005	SH	SOLE
GLATFELTER, P.H. CO.	EQUITY	377316104	809	61,440	SH	SOLE
GLAXOSMITHKLINE PLC	EQUITY	37733W105	58	1,500	SH	DEFINED
GLENBOROUGH REALITY TRUST, INC	EQUITY	37803P105	95	5,322	SH	SOLE
GLIMCHER REALITY TRUST	EQUITY	379302102	2531	142,597	SH	SOLE
GLIMCHER RLTY TR SH BEN INT	EQUITY	379302102	4668	263000	SH	SOLE
GLOBAL IMAGING SYSTEMS, INC.	EQUITY	37934A100	50	2,722	SH	SOLE
GLOBAL INDUSTRIES LT	EQUITY	379336100	94	22,604	SH	SOLE
GLOBAL PAYMENTS INC.	EQUITY	37940X102	16	502	SH	SOLE
GLOBAL POWER EQUIPME	EQUITY	37941P108	37	7,567	SH	SOLE
GLOBALSANTAFE CORPORATION	EQUITY	G3930E101	13620	560,017	SH	DEFINED
GLOBESPAN VIRATA INC	EQUITY	37957V106	179	40,540	SH	SOLE
GOLD BANK CORP., INC.	EQUITY	379907108	100	10,044	SH	SOLE
GOLDEN TELECOM INC	EQUITY	38122G107	83	6,522	SH	SOLE
GOLDEN WEST FINANCIAL CORP.	EQUITY	381317106	4716	65,680	SH	SOLE
GOLDMAN SACHS GROUP INC	EQUITY	38141G104	63924	938,685	SH	SOLE
GOODRICH CORP.	EQUITY	382388106	928	50,673	SH	SOLE
GOODYEAR TIRE & RUBBER CO.	EQUITY	382550101	526	77,280	SH	SOLE

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GOODYS FAMILY CLOTHING	EQUITY	382588101	24	5,368	SH	SOLE
GORMAN RUPP CO COM	EQUITY	383082104	59	2,495	SH	SOLE
GRACE, W.R. & CO.	EQUITY	38388F108	93	47,691	SH	SOLE
GRACO INC COM	EQUITY	384109104	28354	989680	SH	SOLE
GRACO, INC.	EQUITY	384109104	18	641	SH	SOLE
GRAFTECH INTERNATIONAL LTD	EQUITY	384313102	560	93,979	SH	SOLE
GRANITE CONSTRUCTION, INC.	EQUITY	387328107	1021	65,894	SH	SOLE
GRANITE ST BANKSHARES	EQUITY	387472103	76	1,748	SH	SOLE
GRANT PRIDECO INC	EQUITY	38821G101	1889	162,306	SH	SOLE
GRANT PRIDECO INC COM	EQUITY	38821G101	29218	2510128	SH	SOLE
GRAPHIC PACKAGING INTL	EQUITY	388690109	43	7,691	SH	SOLE
GRAY TELEVISION INC	EQUITY	389375205	36	3,016	SH	SOLE
GREAT AMERICAN FINANCIAL RES	EQUITY	389915109	43	2,478	SH	SOLE
GREAT ATLANTIC & PACIFIC TEA	EQUITY	390064103	46	5,666	SH	SOLE
GREAT LAKES CHEM CORP.	EQUITY	390568103	817	34,230	SH	SOLE
GREAT LAKES REIT, INC.	EQUITY	390752103	74	4,458	SH	SOLE
GREAT PLAINS ENERGY INC	EQUITY	391164100	3216	109,758	SH	SOLE
GREAT SOUTHERN BANCORP, INC.	EQUITY	390905107	71	1,925	SH	SOLE
GREATER BAY BANCORP	EQUITY	391648102	1197	69,253	SH	SOLE
GREEN MOUNTAIN COFFEE ROASTE	EQUITY	393122106	16	1,069	SH	SOLE
GREENPOINT FINANCIAL CORP.	EQUITY	395384100	7015	155,262	SH	SOLE
GREIF BROTHERS CORP., CLASS A	EQUITY	397624107	104	4,389	SH	SOLE
GREY GLOBAL GROUP INC	EQUITY	39787M108	156	255	SH	SOLE
GREY WOLF, INC.	EQUITY	397888108	227	56,780	SH	SOLE
GRIFFON CORP.	EQUITY	398433102	122	8,975	SH	SOLE
GROUP 1 AUTOMOTIVE, INC.	EQUITY	398905109	152	6,359	SH	SOLE
GRUPO TELEVISIA SA - SPONS ADR	EQUITY	40049J206	1265	45,300	SH	SOLE
GSI COMMERCE INC	EQUITY	36238G102	23	6,337	SH	SOLE
GTECH HOLDINGS CORP.	EQUITY	400518106	2140	76,798	SH	SOLE
GUESS? INC	EQUITY	401617105	11	2,548	SH	SOLE
GUIDANT CORP.	EQUITY	401698105	11817	383,040	SH	SOLE
GUILFORD PHARMACEUTICALS INC	EQUITY	401829106	33	8,205	SH	SOLE
GUITAR CENTER INC	EQUITY	402040109	5499	332046	SH	SOLE
GUITAR CENTER, INC.	EQUITY	402040109	77	4,627	SH	SOLE
GULF ISLAND FABRICATION, INC.	EQUITY	402307102	39	2,371	SH	SOLE
GULFMARK OFFSHORE, INC.	EQUITY	402629109	67	4,562	SH	SOLE
GYMBOREE CORP	EQUITY	403777105	2270	143,100	SH	DEFINED
GYMBOREE CORP.	EQUITY	403777105	129	8,115	SH	SOLE
H J HEINZ CO.	EQUITY	423074103	4933	150,080	SH	SOLE
H.B. FULLER CO.	EQUITY	359694106	1224	47,310	SH	SOLE
HAEMONETICS CORP.	EQUITY	405024100	131	6,099	SH	SOLE
HAIN CELESTIAL GROUP INC	EQUITY	405217100	121	7,975	SH	SOLE
HALL KINOIN & ASSOCIATES INC.	EQUITY	406069104	19	3,423	SH	SOLE
HALLIBURTON CO.	EQUITY	406216101	3620	193,496	SH	SOLE
HANCOCK FABRICS, INC.	EQUITY	409900107	88	5,749	SH	SOLE
HANCOCK HOLDING CO.	EQUITY	410120109	202	4,515	SH	SOLE
HANDLEMAN CO.	EQUITY	410252100	97	8,427	SH	SOLE
HANDSPRING INC	EQUITY	410293104	14	14,592	SH	SOLE
HANGER ORTHOPEDIC GROUP	EQUITY	41043F208	86	6,554	SH	SOLE
HANMI FINL CORP	EQUITY	410495105	49	2,968	SH	SOLE
HANOVER COMPRESSOR COMPANY	EQUITY	410768105	964	104,982	SH	SOLE
HARBOR FLORIDA BANCSHARES	EQUITY	411901101	163	7,235	SH	SOLE
HARLAND, JOHN H. CO.	EQUITY	412693103	219	9,912	SH	SOLE
HARLEY DAVIDSON INC	EQUITY	412822108	8154	176,500	SH	DEFINED
HARLEY-DAVIDSON FUNDING	EQUITY	412822108	6169	133,530	SH	SOLE
HARLEYSVILLE GROUP, INC.	EQUITY	412824104	266	10,050	SH	SOLE
HARLEYSVILLE NATIONAL CORP.	EQUITY	412850109	172	6,501	SH	SOLE
HARMAN INT'L INDUSTRIES, INC.	EQUITY	413086109	21	351	SH	SOLE

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HARMONIC INC.	EQUITY	413160102	47	20,222	SH	SOLE
HARRAH'S ENTERTAINMENT, INC.	EQUITY	413619107	1957	49,412	SH	SOLE
HARRAHS ENTMT INC COM	EQUITY	413619107	10502	265200	SH	SOLE
HARRIS CORP.	EQUITY	413875105	2345	89,158	SH	SOLE
HARRIS INTERACTIVE INC	EQUITY	414549105	37	12,557	SH	SOLE
HARSCO CORP.	EQUITY	415864107	1737	54,480	SH	SOLE
HARTE-HANKS COMMUNICATIONS	EQUITY	416196103	2279	122,048	SH	SOLE
HARTFORD FINANCIAL SVCS GROUP	EQUITY	416515104	6588	145,010	SH	SOLE
HARVARD BIOSCIENCE INC	EQUITY	416906105	20	5,939	SH	SOLE
HARVEST NATURAL RESOUR	EQUITY	41754V103	76	11,780	SH	SOLE
HASBRO, INC.	EQUITY	418056107	881	76,234	SH	SOLE
HAVERTY FURNITURE COMPANIES	EQUITY	419596101	72	5,175	SH	SOLE
HAWAIIAN ELECTRIC INDUSTRIES,	EQUITY	419870100	6448	146,603	SH	SOLE
HAWTHORNE FINL CORP	EQUITY	420542102	57	2,007	SH	SOLE
HCA INC	EQUITY	404119109	7927	191,000	SH	DEFINED
HCA INC.	EQUITY	404119109	9943	239,580	SH	SOLE
HCC INSURANCE HOLDINGS, INC.	EQUITY	404132102	2061	83,795	SH	SOLE
HEADWATERS INC	EQUITY	42210P102	130	8,407	SH	SOLE
HEALTH CARE PPTY INVS COM	EQUITY	421915109	11701	305500	SH	SOLE
HEALTH CARE PPTYS INVEST INC	EQUITY	421915109	32	828	SH	SOLE
Health Care Prop Investors	EQUITY	421915109	1724	45,000	SH	DEFINED
HEALTH CARE REIT INC COM	EQUITY	42217K106	13593	502500	SH	SOLE
HEALTH CARE REIT, INC.	EQUITY	42217K106	339	12,543	SH	SOLE
HEALTH MANAGEMENT ASSOC.	EQUITY	421933102	2055	114,780	SH	SOLE
HEALTH NET INC. CLASS A	EQUITY	42222G108	4392	166,353	SH	SOLE
Healthcare Realty Trust	EQUITY	421946104	1901	65,000	SH	DEFINED
HEALTHCARE REALTY TRUST, INC.	EQUITY	421946104	416	14,233	SH	SOLE
HEALTHCARE SVCS GRP IN	EQUITY	421906108	41	3,150	SH	SOLE
HEALTHEXTRAS INC	EQUITY	422211102	94	23,213	SH	SOLE
HEALTHSOUTH CORP	EQUITY	421924101	737	175,428	SH	SOLE
HEALTHTRONICS SURGICAL	EQUITY	42222L107	22	2,693	SH	SOLE
HEARST-ARGYLE TELEVI	EQUITY	422317107	6	244	SH	SOLE
HEARTLAND EXPRESS INC	EQUITY	422347104	4691	204,759	SH	DEFINED
HEARTLAND EXPRESS, INC.	EQUITY	422347104	232	10,121	SH	SOLE
HECLA MNG CO	EQUITY	422704106	128	25,385	SH	SOLE
HEICO CORP.	EQUITY	422806109	51	4,799	SH	SOLE
HEIDRICK & STRUGGLES INT'L	EQUITY	422819102	90	6,140	SH	SOLE
HELIX TECHNOLOGY CORP.	EQUITY	423319102	99	8,857	SH	SOLE
HELMERICH & PAYNE, INC.	EQUITY	423452101	3222	115,452	SH	SOLE
HENRY JACK & ASSOCIATES	EQUITY	426281101	1416	117,627	SH	SOLE
HENRY SCHEIN INC	EQUITY	806407102	2731	60,684	SH	SOLE
HERCULES, INC.	EQUITY	427056106	460	52,284	SH	SOLE
HERITAGE PPTY INVT TR COM	EQUITY	42725M107	13923	557600	SH	SOLE
HERITAGE PROPERTY INVESTMENT	EQUITY	42725M107	382	15,305	SH	SOLE
HERLEY INDS INC DEL	EQUITY	427398102	71	4,054	SH	SOLE
HERLEY INDS INC DEL COM	EQUITY	427398102	4867	279600	SH	SOLE
HERMAN MILLER, INC.	EQUITY	600544100	30140	1,638,019	SH	SOLE
HERSHEY FOODS CORP.	EQUITY	427866108	4398	65,216	SH	SOLE
HEWITT ASSOCS INC COM	EQUITY	42822Q100	40961	1292540	SH	SOLE
HEWLETT PACKARD CO	EQUITY	428236103	16900	973,500	SH	DEFINED
HEWLETT PACKARD CO COM	EQUITY	428236103	2083	120000	SH	SOLE
HEWLETT PACKARD CO.	EQUITY	428236103	47953	2,762,274	SH	SOLE
HEXCEL CORP.	EQUITY	428291108	24	8,099	SH	SOLE
HIBBETT SPORTING GOODS, INC.	EQUITY	428565105	57	2,368	SH	SOLE
HIBERNIA CORP	EQUITY	428656102	4545	236,000	SH	DEFINED
HIBERNIA CORP. CLASS A	EQUITY	428656102	4084	212,026	SH	SOLE
HICKORY TECH CORP	EQUITY	429060106	45	4,752	SH	SOLE
HIGHWOODS PPTYS INC COM	EQUITY	431284108	4743	214600	SH	SOLE

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HIGHWOODS PROPERTIES, INC.	EQUITY	431284108	17	765	SH	SOLE
HILB, ROGAL & HAMILTON CO.	EQUITY	431294107	397	9,695	SH	SOLE
HILLENBRAND INDUSTRIES, INC.	EQUITY	431573104	4002	82,847	SH	SOLE
HILTON HOTELS CORP	EQUITY	432848109	2930	230,542	SH	SOLE
HISPANIC BROADCASTING CORP. CLASS A	EQUITY	43357B104	6085	296,118	SH	SOLE
HOLLINGER INTERNATIONAL, INC.	EQUITY	435569108	179	17,593	SH	SOLE
HOLLY CORP.	EQUITY	435758305	73	3,341	SH	SOLE
HOLLYWOOD CASINO CORP	EQUITY	436132203	43	3,515	SH	SOLE
HOLLYWOOD ENTERTAINMENT CORP.	EQUITY	436141105	271	17,918	SH	SOLE
HOLOGIC INC	EQUITY	436440101	80	6,540	SH	SOLE
HOLOGIC INC COM	EQUITY	436440101	4759	389800	SH	SOLE
HOME DEPOT INC	EQUITY	437076102	10176	424,538	SH	DEFINED
HOME DEPOT, INC.	EQUITY	437076102	27249	1,134,430	SH	SOLE
HOME PPTYS N Y INC COM	EQUITY	437306103	15227	442000	SH	SOLE
HOME PROPERTIES OF NY, INC.	EQUITY	437306103	304	8,810	SH	SOLE
HOMESTORE.COM	EQUITY	437852106	22	26,256	SH	SOLE
HON INDUSTRIES INC.	EQUITY	438092108	2244	79,349	SH	SOLE
HONEYWELL INTERNATIONAL INC.	EQUITY	438516106	8511	354,610	SH	SOLE
HOOPER HOLMES, INC.	EQUITY	439104100	112	18,176	SH	SOLE
HORACE MANN EDUCATORS CORP.	EQUITY	440327104	1019	66,445	SH	SOLE
HORIZON OFFSHORE, INC.	EQUITY	44043J105	30	5,993	SH	SOLE
HORIZON ORGANIC HOLDIN	EQUITY	44043T103	36	2,209	SH	SOLE
HORMEL FOODS CORP.	EQUITY	440452100	4332	185,690	SH	SOLE
HOSPITALITY PPTYS TR COM SH BE	EQUITY	44106M102	5086	144500	SH	SOLE
HOSPITALITY PROPERTIES TRUST	EQUITY	44106M102	10030	284,935	SH	SOLE
HOST MARRIOTT CORP COM	EQUITY	44107p104	12746	1440200	SH	SOLE
HOT TOPIC INC	EQUITY	441339108	245	10,721	SH	SOLE
HOTELS.COM-CL A	EQUITY	44147T108	7	133	SH	SOLE
HOUSEHOLD FINANCE CORP.	EQUITY	441815107	9746	350,440	SH	SOLE
HOUSTON EXPLORATION COMPAN	EQUITY	442120101	105	3,436	SH	SOLE
HOVNANIAN ENTER, INC. COM PAR \$0.01	EQUITY	442487203	161	5,083	SH	SOLE
HOVNANIAN ENTERPRISES CL A	EQUITY	442487203	7944	250600	SH	SOLE
HRPT PROPERTIES TRUST	EQUITY	40426W101	360	43,734	SH	SOLE
HS RESOURCES, INC.	EQUITY	492386107	2142	48,351	SH	SOLE
HSBC HOLDINGS PLC-SPONS ADR	EQUITY	404280406	3326	-60,500	SH	SOLE
HUBBELL INC. CLASS B	EQUITY	443510201	2790	79,407	SH	SOLE
HUDSON CITY BANCORP	EQUITY	443683107	20	1,087	SH	SOLE
HUDSON RIVER BANKCORP.	EQUITY	444128102	128	5,176	SH	SOLE
HUGHES SUPPLY, INC.	EQUITY	444482103	221	8,106	SH	SOLE
HUMAN GENOME SCIENCES, INC.	EQUITY	444903108	57	6,480	SH	SOLE
Humana Inc.	EQUITY	444859102	800	80,000	SH	DEFINED
HUMANA, INC.	EQUITY	444859102	760	75,968	SH	SOLE
HUMBOLDT BANCORP	EQUITY	445069107	38	3,644	SH	SOLE
HUNT J B TRANS SVCS INC	EQUITY	445658107	3490	119,100	SH	DEFINED
HUNTINGTON BANCSHARES, INC.	EQUITY	446150104	1954	104,447	SH	SOLE
HUDSON UNITED BANCORP	EQUITY	444165104	20	647	SH	SOLE
HUTCHINSON TECHNOLOGY, INC.	EQUITY	448407106	178	8,594	SH	SOLE
HYDRIL COMPANY	EQUITY	448774109	93	3,939	SH	SOLE
HYPERCOM CORP	EQUITY	44913M105	43	11,471	SH	SOLE
HYPERION SOLUTIONS CORP	EQUITY	44914M104	290	11,310	SH	SOLE
HYPERION SOLUTIONS CP COM	EQUITY	44914M104	11143	434100	SH	SOLE
I2 TECHNOLOGIES	EQUITY	465754109	5	4,083	SH	SOLE
IBERIABANK CORP	EQUITY	450828108	82	2,034	SH	SOLE
ICN PHARMACEUTICALS SUB NTS	NOTE	448924AM2	107	1,330	SH	SOLE
ICN PHARMACEUTICALS, INC.	EQUITY	448924100	1229	112,692	SH	SOLE
Icon Plc - Sponsored ADR	EQUITY	45103T107	1851	68,800	SH	SOLE
ICOS CORP	EQUITY	449295104	468	20,000	SH	DEFINED
ICOS CORPORATION	EQUITY	449295104	70	3,000	SH	SOLE

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ICT GROUP INC	EQUITY	44929Y101	12	1,045	SH	SOLE
ICU MEDICAL, INC.	EQUITY	44930G107	133	3,576	SH	SOLE
IDACORP, INC.	EQUITY	451107106	1265	50,944	SH	SOLE
IDEC PHARMACEUTICALS CORP.	EQUITY	449370105	7047	212,437	SH	SOLE
IDENTIX INC	EQUITY	451906101	147	28,480	SH	SOLE
IDEX CORP COM	EQUITY	45167R104	4032	123300	SH	SOLE
IDEX CORP.	EQUITY	45167R104	307	9,390	SH	SOLE
IDEXX LABORATORIES, INC.	EQUITY	45168D104	355	10,807	SH	SOLE
IDINE REWARDS NETWORK	EQUITY	45168A100	51	4,760	SH	SOLE
IDT CORP.	EQUITY	448947101	12	719	SH	SOLE
IDX SYSTEMS CORP.	EQUITY	449491109	98	5,739	SH	SOLE
IGATE CORP	EQUITY	45169U105	18	6,837	SH	SOLE
IGEN INTERNATIONAL, INC.	EQUITY	449536101	220	5,135	SH	SOLE
IHOP CORP.	EQUITY	449623107	161	6,703	SH	SOLE
II-VI INC	EQUITY	902104108	60	3,709	SH	SOLE
IKON OFFICE SOLUTIONS INC.	EQUITY	451713101	15	2,093	SH	SOLE
ILEX ONCOLOGY INC	EQUITY	451923106	78	11,017	SH	SOLE
ILLINOIS TOOL WKS INC COM	EQUITY	452308109	3081	47500	SH	SOLE
ILLINOIS TOOL WORKS, INC.	EQUITY	452308109	8512	131,230	SH	SOLE
ILLUMINA INC	EQUITY	452327109	27	8,062	SH	SOLE
IMAGEX.COM INC	EQUITY	45244D102	174	791,394	SH	SOLE
IMAGISTICS INTL INC	EQUITY	45247T104	122	6,080	SH	SOLE
I-MANY INC	EQUITY	44973Q103	19	13,687	SH	SOLE
IMATION CORP.	EQUITY	45245A107	2063	58,797	SH	SOLE
IMC GLOBAL, INC.	EQUITY	449669100	9669	906,213	SH	SOLE
IMCLONE SYSTEMS	EQUITY	45245W109	184	17,358	SH	SOLE
IMCO RECYCLING INC	EQUITY	449681105	33	4,037	SH	SOLE
IMMUCOR INC	EQUITY	452526106	65	3,186	SH	SOLE
IMMUNOGEN INC	EQUITY	45253H101	42	13,637	SH	SOLE
IMMUNOMEDICS, INC.	EQUITY	452907108	64	13,879	SH	SOLE
IMPAC MED SYS INC COM	EQUITY	45255A104	1852	100000	SH	SOLE
IMPAC MORTGAGE HOLDINGS INC	EQUITY	45254P102	2440	212,137	SH	SOLE
IMPATH INC.	EQUITY	45255G101	117	5,942	SH	SOLE
IMPAX LABORATORIES INC	EQUITY	45256B101	35	8,847	SH	SOLE
IMPCO TECHNOLOGIES INC	EQUITY	45255W106	15	3,302	SH	SOLE
IMS HEALTH, INC.	EQUITY	449934108	1984	124,001	SH	SOLE
INAMED CORP	EQUITY	453235103	125	4,046	SH	SOLE
INCYTE GENOMICS, INC.	EQUITY	45337C102	516	113,217	SH	SOLE
INDEPENDENCE COMMUNITY BANK	EQUITY	453414104	1950	76,849	SH	SOLE
INDEPENDENCE HLDG CO N	EQUITY	453440307	24	1,118	SH	SOLE
INDEPENDENT BANK CORP.-MASSACHUSETTS	EQUITY	453836108	93	4,092	SH	SOLE
INDEPENDENT BANK CORP.-MICHIGAN	EQUITY	453838104	127	4,186	SH	SOLE
INDEVUS PHARMACEUTICALS INC	EQUITY	454072109	27	12,827	SH	SOLE
INDEX I-SHARES RUSSELL 2000	EQUITY	464287655	538	7,100	SH	SOLE
INDYMAC BANCORP, INC.	EQUITY	456607100	1374	74,337	SH	SOLE
INET TECHNOLOGY	EQUITY	45662V105	24	3,985	SH	SOLE
INFOCUS CORPORATION	EQUITY	45665B106	399	64,831	SH	SOLE
INFOGRAMS INC.	EQUITY	45665T107	3	1,895	SH	SOLE
INFONET SERVICES COR	EQUITY	45666T106	42	21,299	SH	SOLE
INFORMATICA CORP	EQUITY	45666Q102	112	19,425	SH	SOLE
INFORMATION HOLDINGS INC.	EQUITY	456727106	54	3,460	SH	SOLE
INFORMATION RESOURCES, INC.	EQUITY	456905108	15	9,312	SH	SOLE
INFORTE CORP	EQUITY	45677R107	17	2,168	SH	SOLE
INFOUSA INC. CLASS B	EQUITY	456818301	43	8,694	SH	SOLE
INGERSOLL-RAND CO CL A	EQUITY	G4776G101	3487	80,990	SH	SOLE
INGLES MARKETS, INC., CLASS A	EQUITY	457030104	39	3,381	SH	SOLE
INGRAM MICRO INC. CLASS A	EQUITY	457153104	14	1,160	SH	SOLE
INHALE THERAPEUTIC S	EQUITY	457191104	152	18,750	SH	SOLE

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Inhale Therapeutic System	EQUITY	457191104	162	20,000	SH	DEFINED
INKTOMI CORP.	EQUITY	457277101	79	49,344	SH	SOLE
INNKEEPERS USA TRUST	EQUITY	4576J0104	65	8,539	SH	SOLE
INPUT/OUTPUT, INC.	EQUITY	457652105	65	15,208	SH	SOLE
INRANGE TECHNOLOGIES CL B	EQUITY	45769V206	7	2,952	SH	SOLE
INSIGHT COMMUNICATIO	EQUITY	45768V108	174	14,023	SH	SOLE
INSIGHT ENTERPRISES, INC.	EQUITY	45765U103	116	13,913	SH	SOLE
INSIGNIA FINANCIAL GROUP INC.	EQUITY	45767A105	48	6,612	SH	SOLE
INSITUFORM TECHNOLOGIES, INC. CLASS A	EQUITY	457667103	131	7,689	SH	SOLE
INSTINET GROUP INCORPORATED	EQUITY	457750107	3	801	SH	SOLE
INSURANCE AUTO AUCTIONS INC COM	EQUITY	457875102	56	3,377	SH	SOLE
INSWEB CORP	EQUITY	45809K202	15	9,194	SH	SOLE
INTEGRA BANK CORP.	EQUITY	45814P105	93	5,231	SH	SOLE
INTEGRA LIFESCIENCES CORP	EQUITY	457985208	6133	347,500	SH	DEFINED
INTEGRA LIFESCIENCES HOLDINGS	EQUITY	457985208	111	6,276	SH	SOLE
INTEGRAL SYS INC MD COM	EQUITY	45810H107	5829	290700	SH	SOLE
INTEGRAL SYSTEMS INC/MD	EQUITY	45810H107	63	3,134	SH	SOLE
INTEGRATED CIRCUIT SYSTEMS	EQUITY	45811K208	100	5,503	SH	SOLE
INTEGRATED DEFENSE TEC	EQUITY	45819B101	34	2,374	SH	SOLE
INTEGRATED DEVICE TECHNOLO	EQUITY	458118106	2372	283,400	SH	DEFINED
INTEGRATED DEVICE TECHNOLOGY,	EQUITY	458118106	1162	138,861	SH	SOLE
INTEGRATED ELECTRICAL SERVICES	EQUITY	45811E103	40	10,329	SH	SOLE
INTEGRATED SILICON SOLUTION	EQUITY	45812P107	40	9,078	SH	SOLE
Intel	EQUITY	458140100	685	44,000	SH	DEFINED
INTEL CORP	EQUITY	458140100	16767	1,076,822	SH	DEFINED
INTEL CORP.	EQUITY	458140100	83623	5,370,800	SH	SOLE
INTER PARFUMS INC	EQUITY	458334109	9	1,115	SH	SOLE
INTERACTIVE DATA CORP	EQUITY	45840J107	7	499	SH	SOLE
INTERCEPT INC	EQUITY	45845L107	84	4,937	SH	SOLE
INTERCHANGE FINL SVCS	EQUITY	458447109	47	2,913	SH	SOLE
INTERDIGITAL COMMUNICATION	EQUITY	45866A105	269	18,463	SH	SOLE
INTERFACE, INC. CLASS A	EQUITY	458665106	45	14,813	SH	SOLE
INTERGRAPH CORP.	EQUITY	458683109	302	17,005	SH	SOLE
INTERLAND INC	EQUITY	458727104	54	41,564	SH	SOLE
INTERMAGNETICS GENERAL CORP.	EQUITY	458771102	98	5,011	SH	SOLE
INTERMET CORP	EQUITY	45881K104	31	7,301	SH	SOLE
INTERMUNE INC.	EQUITY	45884X103	216	8,464	SH	SOLE
INTERNATIONAL BANCSHARES CORP.	EQUITY	459044103	304	7,700	SH	SOLE
INTERNATIONAL BUSINESS MAC	EQUITY	459200101	21502	277,400	SH	DEFINED
INTERNATIONAL GAME TECHN	EQUITY	459902102	4176	55008	SH	SOLE
INTERNATIONAL GAME TECHNOL	EQUITY	459902102	6438	84,800	SH	DEFINED
INTERNATIONAL GAME TECHNOLOGY	EQUITY	459902102	2905	38,265	SH	SOLE
INTERNATIONAL MULTIFOODS CORP.	EQUITY	460043102	114	5,357	SH	SOLE
INTERNATIONAL PAPER CO	EQUITY	460146103	8204	234,592	SH	DEFINED
INTERNATIONAL PAPER CO.	EQUITY	460146103	7296	208,630	SH	SOLE
International Rectifier	EQUITY	460254105	738	40,000	SH	DEFINED
INTERNATIONAL RECTIFIER CORP.	EQUITY	460254105	1585	85,869	SH	SOLE
INTERNATIONAL SPEEDWAY CORP.	EQUITY	460335201	2655	71,193	SH	SOLE
INTERNET SECURITY SY	EQUITY	46060X107	1445	78,809	SH	SOLE
INTERPOOL, INC.	EQUITY	46062R108	31	1,903	SH	SOLE
INTERPORE INTERNATIONAL	EQUITY	46062W107	37	5,844	SH	SOLE
INTERPUBLIC GROUP CORP	EQUITY	460690100	3481	247,230	SH	SOLE
INTERSIL CORP	EQUITY	46069S109	3104	222,700	SH	DEFINED
INTERSIL CORP -CL A	EQUITY	46069S109	2563	183,867	SH	SOLE
INTERSTATE BAKERIES CORP.	EQUITY	46072H108	1122	73,597	SH	SOLE
INTERTAN INC.	EQUITY	461120107	57	7,933	SH	SOLE
INTER-TEL, INC.	EQUITY	458372109	128	6,142	SH	SOLE
INTERTRUST TECHNOLOGIES CORP.	EQUITY	46113Q109	105	24,873	SH	SOLE

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INTERWOVEN INC	EQUITY	46114T102	94	36,001	SH	SOLE
INTL BUSINESS MACHINES CORP	EQUITY	459200101	100909	1,302,050	SH	SOLE
INTL SPECIALTY PRODUCTS, INC.	EQUITY	460337108	37	3,582	SH	SOLE
INT'L. FLAVORS & FRAGRANCES,	EQUITY	459506101	1452	41,369	SH	SOLE
INTRADO INC	EQUITY	46117A100	51	5,162	SH	SOLE
INTROGEN THERAPEUTICS INC	EQUITY	46119F107	161	75,000	SH	DEFINED
Intuit	EQUITY	461202103	1501	32,000	SH	DEFINED
INTUIT	EQUITY	461202103	10034	213,850	SH	DEFINED
INTUIT COM	EQUITY	461202103	2158	46000	SH	SOLE
INTUIT, INC.	EQUITY	461202103	4743	101,081	SH	SOLE
INTUITIVE SURGICAL INC	EQUITY	46120E107	63	10,212	SH	SOLE
INVACARE CORP.	EQUITY	461203101	297	8,925	SH	SOLE
INVERESK RESH GROUP INC	EQUITY	461238107	1165	45,000	SH	DEFINED
INVERNESS MEDICAL INNOVATION	EQUITY	46126P106	30	2,255	SH	SOLE
INVESTMENT TECHNOLOGY GROUP	EQUITY	46145F105	21298	952,505	SH	SOLE
INVESTORS FINANCIAL SERVICES	EQUITY	461915100	2380	86,875	SH	SOLE
INVESTORS REAL ESTATE TRUST	EQUITY	461730103	94	9,376	SH	SOLE
INVISION TECHNOLOGIES	EQUITY	461851107	104	3,929	SH	SOLE
INVITROGEN CORP	EQUITY	46185R100	80	2,556	SH	SOLE
IOMEGA CORP	EQUITY	462030305	136	17,371	SH	SOLE
IONICS, INC.	EQUITY	462218108	136	5,951	SH	SOLE
IPC HOLDINGS	EQUITY	G4933P101	369712	11,722,000	SH	SOLE
IRON MOUNTAIN INC.	EQUITY	462846106	28	861	SH	SOLE
IRON MTN INC DEL COM	EQUITY	462846106	84305	2553933	SH	SOLE
IRT PROPERTY CO.	EQUITY	450058102	135	11,393	SH	SOLE
IRWIN FINANCIAL CORP.	EQUITY	464119106	86	5,216	SH	SOLE
ISHARES LEHMAN 7-10 YR TREASURY BOND	EQUITY	464287440	1749	20,300	SH	SOLE
ISHARES MSCI EAFE INDEX FUND	EQUITY	464287465	3406	34,400	SH	SOLE
ISHARES MSCI TAIWAN	EQUITY	464286731	180	22,100	SH	SOLE
ISHARES RUSSELL MIDCAP GRWTH	EQUITY	464287481	326	6,300	SH	SOLE
ISHARES RUSSELL MIDCAP VALUE	EQUITY	464287473	660	9,625	SH	SOLE
ISHARES S&P 500/BARRA GROWTH	EQUITY	464287309	705	15,700	SH	SOLE
ISHARES S&P 500/BARRA VALUE	EQUITY	464287408	1007	23,400	SH	SOLE
ISIS PHARMACEUTICALS, INC.	EQUITY	464330109	104	15,833	SH	SOLE
ISLE OF CAPRI CASINOS	EQUITY	464592104	71	5,363	SH	SOLE
ISTAR FINANCIAL INC	EQUITY	45031U101	20	727	SH	SOLE
ITLA CAP CORP	EQUITY	450565106	52	1,569	SH	SOLE
ITRON, INC.	EQUITY	465741106	136	7,107	SH	SOLE
ITT EDUCATIONAL SERVICES, INC.	EQUITY	45068B109	339	14,415	SH	SOLE
ITT INDUSTRIAL INC	EQUITY	450911102	2468	40,669	SH	SOLE
ITXC CORP	EQUITY	45069F109	15	6,444	SH	SOLE
IVAX CORP.	EQUITY	465823102	3514	289,710	SH	SOLE
IXIA	EQUITY	45071R109	27	7,294	SH	SOLE
IXYS CORP.	EQUITY	46600W106	30	4,205	SH	SOLE
J & J SNACK FOODS CORP	EQUITY	466032109	74	2,059	SH	SOLE
J JILL GROUP INC	EQUITY	466189107	85	6,108	SH	SOLE
J P MORGAN CHASE + CO	EQUITY	46625H100	8911	371,139	SH	DEFINED
J.B. HUNT TRANSPORT SERVICES	EQUITY	445658107	1754	59,851	SH	SOLE
J.C. PENNEY CO., INC.	EQUITY	708160106	55196	2,398,802	SH	SOLE
J.D. EDWARDS & CO.	EQUITY	281667105	15	1,369	SH	SOLE
J.P. MORGAN CHASE AND CO.	EQUITY	46625H100	22536	939,020	SH	SOLE
J2 GLOBAL COMMUNICATIO	EQUITY	46626E205	32	1,693	SH	SOLE
JABIL CIRCUIT, INC.	EQUITY	466313103	1559	86,970	SH	SOLE
JACK IN THE BOX INC.	EQUITY	466367109	216	12,520	SH	SOLE
JACOBS ENGINEERING GROUP, INC.	EQUITY	469814107	2601	73,055	SH	SOLE
JACOBS ENGR GROUP DEL	EQUITY	469814107	36232	1017752	SH	SOLE
JAKKS PACIFIC, INC.	EQUITY	47012E106	105	7,820	SH	SOLE
JARDEN CORP	EQUITY	471109108	93	3,909	SH	SOLE
JDA SOFTWARE GROUP, INC.	EQUITY	46612K108	92	9,499	SH	SOLE
JDN REALITY CORP.	EQUITY	465917102	129	11,821	SH	SOLE
JDS UNIPHASE CORP	EQUITY	46612J101	2148	869,591	SH	SOLE
JEFFERIES GROUP, INC.	EQUITY	472319102	275	6,562	SH	SOLE

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JEFFERSON-PILOT CORP.	EQUITY	475070108	6743	176,933	SH	SOLE
JETBLUE AIRWAYS CORP	EQUITY	477143101	3	126	SH	SOLE
JETBLUE AWYS CORP	EQUITY	477143101	7893	292,350	SH	DEFINED
JLG INDUSTRIES, INC.	EQUITY	466210101	108	14,307	SH	SOLE
JM SMUCKER CO/THE NEW COM WI	EQUITY	832696405	3229	81,098	SH	SOLE
JO-ANN STORES INC [A]	EQUITY	47758P109	112	4,862	SH	SOLE
JOHN HANCOCK FINANCIAL SERVICE	EQUITY	41014S106	5305	190,160	SH	SOLE
JOHN NUVEEN CO	EQUITY	478035108	479	18,905	SH	DEFINED
JOHN NUVEEN CO-CL A	EQUITY	478035108	7	290	SH	SOLE
JOHN WILEY & SONS, INC. CLASS A	EQUITY	968223206	15	639	SH	SOLE
JOHNSON & JOHNSON	EQUITY	478160104	73640	1,371,060	SH	SOLE
JOHNSON + JOHNSON	EQUITY	478160104	28779	535,762	SH	DEFINED
Johnson and Johnson	EQUITY	478160104	4028	75,000	SH	DEFINED
JOHNSON CONTROLS, INC.	EQUITY	478366107	3698	46,122	SH	SOLE
JOHNSON OUTDOORS INC	EQUITY	479167108	12	1,250	SH	SOLE
JONES APPAREL GROUP COM	EQUITY	480074103	18770	529626	SH	SOLE
JONES APPAREL GROUP, INC.	EQUITY	480074103	2048	57,785	SH	SOLE
JONES LANG LASALLE, INC.	EQUITY	48020Q107	158	10,277	SH	SOLE
JOURNAL REGISTER CO.	EQUITY	481138105	164	9,242	SH	SOLE
JOY GLOBAL INC.	EQUITY	481165108	165	14,655	SH	SOLE
JUNIPER NETWORKS, INC.	EQUITY	48203R104	92	13,554	SH	SOLE
K V PHARMACEUT [A]	EQUITY	482740206	163	7,020	SH	SOLE
K.FORCE INC.	EQUITY	493732101	28	6,580	SH	SOLE
K2, INC.	EQUITY	482732104	57	6,086	SH	SOLE
KADANT INC	EQUITY	48282T104	69	4,593	SH	SOLE
KAMAN CORP., CLASS A	EQUITY	483548103	84	7,608	SH	SOLE
KANA SOFTWARE INC.	EQUITY	483600300		43	SH	SOLE
KANSAS CITY LIFE INSURANCE CO.	EQUITY	484836101	47	1,242	SH	SOLE
KANSAS CITY SOUTHERN	EQUITY	485170302	245	20,403	SH	SOLE
KAYDON CORP.	EQUITY	486587108	1046	49,322	SH	SOLE
KB HOME	EQUITY	48666K109	967	22,568	SH	SOLE
KEANE, INC.	EQUITY	486665102	1036	115,237	SH	SOLE
KEITHLEY INSTRUMENTS, INC.	EQUITY	487584104	25	2,011	SH	SOLE
KELLOGG CO.	EQUITY	487836108	5982	174,560	SH	SOLE
KELLWOOD CO.	EQUITY	488044108	223	8,595	SH	SOLE
KELLY SERVICES, INC., CLASS A	EQUITY	488152208	1311	53,038	SH	SOLE
KEMET CORP.	EQUITY	488360108	1013	115,952	SH	SOLE
KENDLE INTERNATIONAL, INC.	EQUITY	48880L107	32	3,589	SH	SOLE
KENNAMETAL INC COM	EQUITY	489170100	30554	886135	SH	SOLE
KENNAMETAL, INC.	EQUITY	489170100	2014	58,400	SH	SOLE
KENSEY NASH CORP	EQUITY	490057106	45	2,453	SH	SOLE
KEY BANK NA	EQUITY	493267108	7131	283,650	SH	SOLE
KEY ENERGY SERVICES INC	EQUITY	492914106	295	32,832	SH	SOLE
KEYNOTE SYSTEMS INC	EQUITY	493308100	63	8,165	SH	SOLE
KEYSPAN CORPORATION	EQUITY	49337W100	18194	516,286	SH	SOLE
KEYSTONE AUTOMOTIVE IN	EQUITY	49338N109	52	3,488	SH	SOLE
KEYSTONE PROPERTY TRUST	EQUITY	493596100	790	46,557	SH	SOLE
KILROY REALTY CORP.	EQUITY	49427F108	2979	129,253	SH	SOLE
KILROY RLTY CORP COM	EQUITY	49427F108	4790	207800	SH	SOLE
KIMBALL INTERNATIONAL, INC. CLASS B	EQUITY	494274103	164	11,494	SH	SOLE
KIMBERLY-CLARK CORP.	EQUITY	494368103	13186	277,780	SH	SOLE
KIMCO REALTY	EQUITY	49446R109	2492	81,336	SH	SOLE
KIMCO REALTY CORP COM	EQUITY	49446R109	15161	494800	SH	SOLE
Kinder Morgan Energy Partners	EQUITY	494550106	2100	60,000	SH	DEFINED
KINDER MORGAN INC.	EQUITY	49455P101	2257	53,395	SH	SOLE
KINDRED HEALTHCARE INC	EQUITY	494580103	70	3,834	SH	SOLE
KING PHARMACEUTICALS, INC.	EQUITY	495582108	2351	136,775	SH	SOLE
KIRBY CORP.	EQUITY	497266106	173	6,322	SH	SOLE

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KLA-TENCOR CORP.	EQUITY	482480100	10337	292,264	SH	SOLE
KMART CORP.	EQUITY	482584109	34	169,239	SH	SOLE
KNIGHT TRADING GROUP	EQUITY	499063105	132	27,637	SH	SOLE
KNIGHT TRANSN INC COM	EQUITY	499064103	13125	625000	SH	SOLE
KNIGHT TRANSPORTATION, INC.	EQUITY	499064103	171	8,121	SH	SOLE
KNIGHTBRIDGE TANKERS LTD	EQUITY	G5299G106	15830	1,057,458	SH	SOLE
KNIGHT-RIDDER, INC.	EQUITY	499040103	2316	36,615	SH	SOLE
KOGER EQUITY, INC.	EQUITY	500228101	101	6,472	SH	SOLE
KOHL'S CORP	EQUITY	500255104	8763	156,614	SH	DEFINED
KOHL'S CORP.	EQUITY	500255104	15355	274,440	SH	SOLE
KOOKMIN BANK SPONS ADR	EQUITY	50049M109	3099	87,671	SH	SOLE
KOPIN CORP.	EQUITY	500600101	92	23,536	SH	SOLE
Korea Electric Power Corp. Kepco Sp A	EQUITY	500631106	974	59,500	SH	SOLE
KORN/FERRY INTERNATIONAL	EQUITY	500643200	473	63,225	SH	SOLE
KOS PHARMACEUTICALS, INC.	EQUITY	500648100	35	1,834	SH	SOLE
KOSAN BIOSCIENCES INC	EQUITY	50064W107	35	5,825	SH	SOLE
KRAFT FOODS INC	EQUITY	50075N104	9503	244,117	SH	SOLE
KRAMONT REALTY TRUST	EQUITY	50075Q107	91	6,245	SH	SOLE
KRISPY KREME DOUGHNU	EQUITY	501014104	2511	74,367	SH	SOLE
KROGER CO.	EQUITY	501044101	5276	341,500	SH	SOLE
KROLL INC	EQUITY	501049100	2385	125,000	SH	DEFINED
KROLL INC.	EQUITY	501049100	139	7,311	SH	SOLE
KROLL INC.	EQUITY	501049101	27556	1,444,212	SH	SOLE
KRONOS, INC.	EQUITY	501052104	247	6,677	SH	SOLE
K-SWISS, INC.	EQUITY	482686102	87	3,990	SH	SOLE
KULICKE & SOFFA INDUSTRIES	EQUITY	501242101	96	16,732	SH	SOLE
KYPHON INC	EQUITY	501577100	17	2,041	SH	SOLE
KYPHON INC	EQUITY	501577100	69	8,100	SH	DEFINED
L S B BANCSHARES N C	EQUITY	502158108	46	2,867	SH	SOLE
L-3 COMMUNICATIONS HOLDINGS,	EQUITY	502424104	5691	126,731	SH	SOLE
L-3 COMMUNICATNS HLDGS COM	EQUITY	502424104	8916	198536	SH	SOLE
LA JOLLA PHARMACEUTICAL CO	EQUITY	503459109	93	14,376	SH	SOLE
LA QUINTA PROPERTIES-PAIRED	EQUITY	50419U202	205	46,683	SH	SOLE
Lab Corp of America Holdings	EQUITY	50540R409	558	23,996	SH	DEFINED
LABONE INC NEW	EQUITY	50540L105	32	1,794	SH	SOLE
LABOR READY, INC.	EQUITY	505401208	89	13,886	SH	SOLE
LABORATORY CRP OF AMER HLDGS	EQUITY	50540R409	773	1,937	SH	SOLE
LABRANCHE & CO. INC.	EQUITY	505447102	2128	79,873	SH	SOLE
LACLEDE GAS CO.	EQUITY	505597104	155	6,410	SH	SOLE
LADISH CO., INC.	EQUITY	505754200	25	3,097	SH	SOLE
LAFARGE NORTH AMERIC	EQUITY	505862102	489	14,897	SH	SOLE
LAKELAND BANCORP INC	EQUITY	511637100	71	3,966	SH	SOLE
LAKELAND FINL CORP	EQUITY	511656100	41	1,731	SH	SOLE
LAM RESEARCH CORP.	EQUITY	512807108	1821	168,634	SH	SOLE
LAM RESH CORP	EQUITY	512807108	2553	236,400	SH	DEFINED
LAMAR ADVERTISING CO	EQUITY	512815101	137	4,062	SH	SOLE
LAMAR CORP CV	EQUITY	512815af8	15443	15234000	PRN	SOLE
LANCASTER COLONY CORP.	EQUITY	513847103	1915	49,008	SH	SOLE
LANCE, INC.	EQUITY	514606102	98	8,238	SH	SOLE
LANDAMERICA FINANCIAL GROUP	EQUITY	514936103	223	6,299	SH	SOLE
LANDAUER, INC.	EQUITY	51476K103	769	22,118	SH	SOLE
LANDRY'S RESTAURANTS INC.	EQUITY	51508L103	158	7,443	SH	SOLE
LANDSTAR SYS INC COM	EQUITY	515098101	18022	308800	SH	SOLE
LANDSTAR SYSTEM, INC.	EQUITY	515098101	302	5,170	SH	SOLE
LANNETT CO INC	EQUITY	516012101	21	1,266	SH	SOLE
LASALLE HOTEL PPTYS COM SH BEN	EQUITY	517942108	2934	209600	SH	SOLE
LASALLE HOTEL PROPERTIES	EQUITY	517942108	80	5,710	SH	SOLE
LATTICE SEMICONDUCTOR CORP.	EQUITY	518415104	1565	178,467	SH	SOLE

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LAWSON PRODUCTS, INC.	EQUITY	520776105	51	1,658	SH	SOLE
LAWSON SOFTWARE	EQUITY	520780107	27	4,774	SH	SOLE
LA-Z-BOY CHAIR CO.	EQUITY	505336107	16	686	SH	SOLE
LEAPFROG ENTERPRISES CL A	EQUITY	52186N106	11883	472500	SH	SOLE
LEAR CORP	EQUITY	521865105	2944	88,454	SH	SOLE
LEARNING TREE INTERNATIONAL	EQUITY	522015106	49	3,550	SH	SOLE
LECROY CORP	EQUITY	52324W109	31	2,799	SH	SOLE
LEE ENTERPRISES, INC.	EQUITY	523768109	1999	59,640	SH	SOLE
LEEDS FED BANKSHARES I	EQUITY	524226107	13	422	SH	SOLE
LEGATO SYSTEMS, INC.	EQUITY	524651106	926	184,054	SH	SOLE
LEGG MASON, INC.	EQUITY	524901105	4228	87,100	SH	SOLE
LEGGETT & PLATT, INC.	EQUITY	524660107	2161	96,283	SH	SOLE
LEHMAN BROTHERS HLDGS INC	EQUITY	524908100	14580	273,600	SH	DEFINED
LEHMAN BROTHERS HOLDINGS, INC.	EQUITY	524908100	6111	114,680	SH	SOLE
LENDING TREE INC	EQUITY	52602Q105	29	2,227	SH	SOLE
LENNAR CORP COM	EQUITY	526057104	32269	625364	SH	SOLE
LENNAR CORP.	EQUITY	526057104	5491	106,416	SH	SOLE
LENNOX INTERNATIONAL INC	EQUITY	526107107	182	14,491	SH	SOLE
LEUCADIA NATIONAL CORP.	EQUITY	527288104	2769	74,221	SH	SOLE
LEVEL 3 COMMUNICATIONS, INC.	EQUITY	52729N100	23	4,669	SH	SOLE
LEXAR MEDIA INC	EQUITY	52886P104	593	94,541	SH	SOLE
LEXICON GENETICS INC.	EQUITY	528872104	54	11,368	SH	SOLE
LEXINGTON CORP. PROPERTRIES	EQUITY	529043101	829	52,150	SH	SOLE
LEXMARK INTERNATIONAL GROUP	EQUITY	529771107	4078	67,397	SH	SOLE
LIBBEY, INC.	EQUITY	529898108	136	5,215	SH	SOLE
LIBERATE TECHNOLOGIES, INC.	EQUITY	530129105	52	36,266	SH	SOLE
LIBERTY CORP.	EQUITY	530370105	222	5,715	SH	SOLE
LIBERTY MEDIA NEW SER A+B141 SERIES A	EQUITY	530718105	45	4,784	SH	DEFINED
LIBERTY PROPERTY TRUST	EQUITY	531172104	3280	102,692	SH	SOLE
LIFECORE BIOMEDICAL IN	EQUITY	532187101	29	3,383	SH	SOLE
LIFEPOINT HOSPITALS COM	EQUITY	53219L109	22002	735086	SH	SOLE
LIFEPOINT HOSPITALS HLDG	EQUITY	53219L109	1591	53,139	SH	SOLE
LIGAND PHARMACEUTICALS, INC., CLASS B	EQUITY	53220K207	94	17,529	SH	SOLE
LIGHTBRIDGE INC	EQUITY	532226107	59	9,589	SH	SOLE
LILLY ELI COMPANY	EQUITY	532457108	83	1,250	SH	DEFINED
LIMITED BRANDS INC	EQUITY	532716107	5034	361,400	SH	DEFINED
LIMITED BRANDS, INC.	EQUITY	532716107	3119	223,880	SH	SOLE
LIN TV CORP	EQUITY	532774106	6	241	SH	SOLE
LIN TV CORP	EQUITY	532774106	1853	76,100	SH	DEFINED
LIN TV CORP CL A	EQUITY	532774106	25370	1041878	SH	SOLE
LINCARE HOLDINGS, INC.	EQUITY	532791100	4615	145,958	SH	SOLE
LINCOLN ELECTRIC HOLDINGS, INC	EQUITY	533900106	250	10,781	SH	SOLE
LINCOLN NATIONAL CORP.	EQUITY	534187109	3488	110,456	SH	SOLE
LINDSAY MANUFACTURING CO.	EQUITY	535555106	72	3,387	SH	SOLE
LINEAR TECHNOLOGY CORP.	EQUITY	535678106	3830	148,930	SH	SOLE
LINENS N THINGS INC	EQUITY	535679104	6405	283,400	SH	DEFINED
LINENS 'N THINGS, INC.	EQUITY	535679104	278	12,289	SH	SOLE
LIQUIDMETAL TECHNOLOGIES	EQUITY	53634X100	17	1,700	SH	SOLE
LITHIA MOTORS, INC.	EQUITY	536797103	58	3,689	SH	SOLE
LITTELFUSE, INC.	EQUITY	537008104	112	6,648	SH	SOLE
LIZ CLAIBORNE, INC.	EQUITY	539320101	1402	47,293	SH	SOLE
LNR PROPERTY CORP.	EQUITY	501940100	270	7,616	SH	SOLE
LOCAL FINANCIAL CORP.	EQUITY	539553107	95	6,500	SH	SOLE
LOCKHEED MARTIN CORP.	EQUITY	539830109	11308	195,810	SH	SOLE
LODGENET ENTERTAINMENT CORP.	EQUITY	540211109	40	3,743	SH	SOLE
LOEWS CORP - CAROLINA GROUP	EQUITY	540424207	8	377	SH	SOLE
LOEWS CORP.	EQUITY	540424108	3882	87,309	SH	SOLE
LO-JACK CORPORATION	EQUITY	539451104	375	76,000	SH	SOLE

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LONE STAR STEAKHOUSE & SALOON	EQUITY	542307103	125	6,475	SH	SOLE
LONE STAR TECHNOLOGIES, INC.	EQUITY	542312103	144	9,686	SH	SOLE
LONGS DRUG STORES CORP.	EQUITY	543162101	1277	61,563	SH	SOLE
LONGVIEW FIBRE CO.	EQUITY	543213102	617	85,348	SH	SOLE
LOOKSMART LTD	EQUITY	543442107	58	23,208	SH	SOLE
LOUISIANA PACIFIC CORP.	EQUITY	546347105	1154	143,158	SH	SOLE
LOWE'S COMPANIES, INC.	EQUITY	548661107	21738	579,670	SH	SOLE
LOWES COS INC COM	EQUITY	548661107	1875	50000	SH	SOLE
LSI INDUSTRIES, INC.	EQUITY	50216C108	67	4,855	SH	SOLE
LSI LOGIC CORP	EQUITY	502161102	1318	228,400	SH	DEFINED
LSI LOGIC CORP.	EQUITY	502161102	1392	241,202	SH	SOLE
LTC PROP INC	EQUITY	502175102	32	4,791	SH	SOLE
LTX CORP.	EQUITY	502392103	489	81,062	SH	SOLE
LUBRIZOL CORP COM	EQUITY	549271104	23973	786014	SH	SOLE
LUBRIZOL CORP.	EQUITY	549271104	2112	69,243	SH	SOLE
LUBY'S, INC.	EQUITY	549282101	22	7,620	SH	SOLE
LUCENT TECHNOLOGIES INC	EQUITY	549463107	1849	1,467,650	SH	SOLE
LUFKIN INDS INC COM	EQUITY	549764108	45	1,909	SH	SOLE
LUMINEX CORP	EQUITY	55027E102	27	6,531	SH	SOLE
LYDALL, INC.	EQUITY	550819106	57	4,997	SH	SOLE
LYON WILLIAM HOMES	EQUITY	552074106	37	1,679	SH	SOLE
LYONDELL CHEMICAL CO	EQUITY	552078107	2566	203,000	SH	DEFINED
LYONDELL CHEMICAL CO.	EQUITY	552078107	4124	326,231	SH	SOLE
M&T BANK CORP.	EQUITY	55261F104	9804	123,553	SH	SOLE
M.D.C. HOLDINGS, INC.	EQUITY	552676108	251	6,571	SH	SOLE
M/I SCHOTTENSTEIN HOMES INC	EQUITY	55305B101	114	4,098	SH	SOLE
MACATAWA BK CORP	EQUITY	554225102	45	2,265	SH	SOLE
MACDERMID, INC.	EQUITY	554273102	201	8,787	SH	SOLE
MACERICH CO COM	EQUITY	554382101	15267	496500	SH	SOLE
MACERICH CO.	EQUITY	554382101	340	11,072	SH	SOLE
MACK-CALI REALTY CORP	EQUITY	554489104	3309	109,220	SH	SOLE
MACROMEDIA, INC.	EQUITY	556100105	864	81,110	SH	SOLE
MACROVISION CORP	EQUITY	555904101	1266	78,913	SH	SOLE
MADDEN STEVEN LTD COM	EQUITY	556269108	7165	396500	SH	SOLE
MAF BANCORP, INC.	EQUITY	55261R108	219	6,450	SH	SOLE
MAGMA DESIGN AUTOMATIO	EQUITY	559181102	60	6,278	SH	SOLE
MAGNA ENTERTAINMENT CL A	EQUITY	559211107	93	15,024	SH	SOLE
MAGNATEK, INC.	EQUITY	559424106	30	6,664	SH	SOLE
MAGNUM HUNTER RESOURCES INC	EQUITY	55972F203	98	16,425	SH	SOLE
MAIL-WELL, INC.	EQUITY	560321200	24	9,648	SH	SOLE
MAIN STREET BANKS INC	EQUITY	56034R102	68	3,538	SH	SOLE
MAINSOURCE FINANCIAL G	EQUITY	56062Y102	48	1,989	SH	SOLE
MANDALAY RESORT GROUP	EQUITY	562567107	2822	92,184	SH	SOLE
MANDALAY RESORT GROUP	EQUITY	562567107	4741	154,900	SH	DEFINED
MANHATTAN ASSOCIATES, INC.	EQUITY	562750109	156	6,582	SH	SOLE
MANITOWOC CO., INC.	EQUITY	563571108	1188	46,580	SH	SOLE
MANOR CARE, INC.	EQUITY	564055101	848	45,589	SH	SOLE
MANPOWER, INC.	EQUITY	56418H100	3290	103,146	SH	SOLE
MANTECH INTL CORP	EQUITY	564563104	47	2,446	SH	SOLE
MANUFACTURED HOME CMNT COM	EQUITY	564682102	7393	249500	SH	SOLE
MANUFACTURED HOME COMMUNITIES	EQUITY	564682102	129	4,356	SH	SOLE
MANUFACTURERS SERVICES LTD	EQUITY	565005105	27	4,873	SH	SOLE
MANUGISTICS GROUP IN	EQUITY	565011103	48	20,153	SH	SOLE
MAPICS INC	EQUITY	564910107	34	4,874	SH	SOLE
MAPINFO CORP COM	EQUITY	565105103	28	5,128	SH	SOLE

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MARATHON OIL CORP	EQUITY	565849106	3125	146,781	SH	SOLE
MARCUS CORP	EQUITY	566330106	95	6,683	SH	SOLE
MARINEMAX INC	EQUITY	567908108	29	2,478	SH	SOLE
MARKEL CORP	EQUITY	570535104	25	122	SH	SOLE
MARRIOTT INTERNATIONAL, INC.	EQUITY	571903202	3475	105,730	SH	SOLE
MARSH & MCLENNAN COMPANIES INC	EQUITY	571748102	47829	1,035,040	SH	SOLE
MARSH + MCLENNAN COS INC	EQUITY	571748102	9552	206,700	SH	DEFINED
MARSHALL & ILSLEY CORP.	EQUITY	571834100	2649	96,745	SH	SOLE
MARTEK BIOSCIENCES CORP.	EQUITY	572901106	169	6,767	SH	SOLE
MARTHA STEWART LIVING INC	EQUITY	573083102	1331	134,900	SH	DEFINED
MARTHA STEWART LIVING-CL A	EQUITY	573083102	33	3,383	SH	SOLE
MARTIN MARIETTA MATERIALS	EQUITY	573284106	2014	65,703	SH	SOLE
MARVEL ENTERPRISES INC	EQUITY	57383M108	52	5,775	SH	SOLE
MARVELL TECHNOLOGY GROUP L	EQUITY	G5876H105	4964	263,200	SH	DEFINED
MASCO CORP	EQUITY	574599106	11580	550,100	SH	DEFINED
MASCO CORP.	EQUITY	574599106	5412	257,110	SH	SOLE
MASSBANK CORP READ MAS	EQUITY	576152102	37	1,299	SH	SOLE
MASSEY ENERGY COMPANY	EQUITY	576206106	207	21,299	SH	SOLE
MASTEC, INC.	EQUITY	576323109	20	6,820	SH	SOLE
MATERIAL SCIENCES CORP	EQUITY	576674105	45	3,465	SH	SOLE
MATRIA HEALTHCARE INC	EQUITY	576817209	18	2,097	SH	SOLE
MATRIXONE INC	EQUITY	57685P304	76	17,685	SH	SOLE
MATTEL INC	EQUITY	577081102	5766	301,100	SH	DEFINED
MATTEL, INC.	EQUITY	577081102	5478	286,067	SH	SOLE
MATTHEWS INTERNATIONAL CORP. CLASS A	EQUITY	577128101	208	9,297	SH	SOLE
MATTSON TECHNOLOGY, INC.	EQUITY	577223100	20	7,106	SH	SOLE
MAUI LAND & PINEAPPLE CO	EQUITY	577345101	16	1,001	SH	SOLE
MAVERICK TUBE CORP.	EQUITY	577914104	166	12,769	SH	SOLE
MAXIM INTEGRATED PRODUCTS INC.	EQUITY	57772K101	5080	153,750	SH	SOLE
MAXIMUS INC COM	EQUITY	577933104	2271	87000	SH	SOLE
MAXIMUS, INC.	EQUITY	577933104	152	5,827	SH	SOLE
MAXTOR CORP	EQUITY	577729205	342	67,630	SH	SOLE
MAXWELL SHOE INC	EQUITY	577766108	54	4,652	SH	SOLE
MAXYGEN	EQUITY	577776107	74	9,711	SH	SOLE
MAY DEPARTMENT STORES CO.	EQUITY	577778103	5718	248,834	SH	SOLE
MAY DEPT STORES CO	EQUITY	577778103	5267	251,130	SH	DEFINED
MAYTAG CORP.	EQUITY	578592107	980	34,380	SH	SOLE
MB FINANCIAL INC	EQUITY	55264U108	133	3,832	SH	SOLE
MBIA, INC	EQUITY	55262C100	2821	64,307	SH	SOLE
MBNA CORP.	EQUITY	55262L100	12740	669,805	SH	SOLE
MCCLATCHY COMPANY-CL	EQUITY	579489105	15	266	SH	SOLE
MCCORMICK & CO., INC.	EQUITY	579780206	4368	188,255	SH	SOLE
MCDATA CORP-CL A	EQUITY	580031201	1225	172,472	SH	SOLE
MCDERMOTT INTERNATIONAL, INC.	EQUITY	580037109	133	30,420	SH	SOLE
MCDONALDS CORP	EQUITY	580135101	3272	203,500	SH	DEFINED
MCDONALD'S CORP.	EQUITY	580135101	10910	678,470	SH	SOLE
MCG CAPITAL CORP	EQUITY	58047P107	28903	2,683,693	SH	SOLE
MCGRATH RENTCORP	EQUITY	580589109	72	3,107	SH	SOLE
MCGRAW-HILL, INC.	EQUITY	580645109	5276	87,300	SH	SOLE
MCKESSON CORP.	EQUITY	58155Q103	5163	190,994	SH	SOLE
MCSI INC	EQUITY	55270M108	35	7,470	SH	SOLE
MDU RESOURCES GROUP, INC.	EQUITY	552690109	2489	96,435	SH	SOLE
MEADWESTVACO CORP	EQUITY	583334107	2188	88,531	SH	SOLE
MEDAREX INC	EQUITY	583916101	93	23,638	SH	SOLE
MEDCATH CORP	EQUITY	58404W109	22	2,150	SH	SOLE

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MED-DESIGN CORP	EQUITY	583926100	23	2,888	SH	SOLE
MEDIA GENERAL, INC. CLASS A	EQUITY	584404107	1863	31,083	SH	SOLE
MEDIACOM COMMUNICATI	EQUITY	58446K105	160	18,203	SH	SOLE
MEDICAL DEVICE MANUFACTURING INC (RIV	EQUITY	552996209	4995	312,213	SH	SOLE
MEDICAL STAFFING NETWORK HOLDINGS	EQUITY	58463F104	42	2,647	SH	SOLE
MEDICINES CO	EQUITY	584688105	1746	109,000	SH	DEFINED
MEDICINES COMPANY	EQUITY	584688105	129	8,059	SH	SOLE
MEDICIS PHARMACEUTIC	EQUITY	584690309	19	383	SH	SOLE
MEDICIS PHARMACEUTICAL CL A NE	EQUITY	584690309	56174	1130938	SH	SOLE
MEDIMMUNE INC	EQUITY	584699102	2388	87,900	SH	DEFINED
MEDIMMUNE, INC.	EQUITY	584699102	4492	165,333	SH	SOLE
MEDIS TECHNOLOGIES LTD	EQUITY	58500P107	18	3,667	SH	SOLE
MEDQUIST, INC.	EQUITY	584949101	69	3,424	SH	SOLE
MEDSOURCE TECHNOLOGIES	EQUITY	58505Y103	18	2,824	SH	SOLE
Medtronic	EQUITY	585055106	1450	31,800	SH	DEFINED
MEDTRONIC, INC.	EQUITY	585055106	23870	523,470	SH	SOLE
MEEMIC HOLDINGS INC	EQUITY	585135106	10	351	SH	SOLE
MELLON FINANCIAL CORPORATION	EQUITY	58551A108	6448	246,950	SH	SOLE
MELLON FINL CORP	EQUITY	58551A108	5888	225,500	SH	DEFINED
MEMBERWORKS INCORPORATED	EQUITY	586002107	57	3,146	SH	SOLE
MEMC ELECTRONIC MATERIALS, INC	EQUITY	552715104	52	6,888	SH	SOLE
MENS WEARHOUSE, INC.	EQUITY	587118100	179	10,441	SH	SOLE
MENTOR CORP.	EQUITY	587188103	257	6,685	SH	SOLE
MENTOR GRAPHICS CORP.	EQUITY	587200106	871	110,803	SH	SOLE
MERCANTILE BANKSHARES CORP.	EQUITY	587405101	3594	93,141	SH	SOLE
MERCHANTS BANCSHARES	EQUITY	588448100	31	1,354	SH	SOLE
MERCK & CO., INC.	EQUITY	589331107	54839	968,720	SH	SOLE
MERCK + CO INC	EQUITY	589331107	25814	455,967	SH	DEFINED
Merck and Co Inc	EQUITY	589331107	2655	46,900	SH	DEFINED
MERCURY COMPUTER SYSTEMS INC	EQUITY	589378108	224	7,345	SH	SOLE
MERCURY GENERAL CORP	EQUITY	589400100	14	374	SH	SOLE
MERCURY INTERACTIVE CORP.	EQUITY	589405109	1201	40,492	SH	SOLE
MERCURY INTERACTIVE CP COM	EQUITY	589405109	37626	1269002	SH	SOLE
MEREDITH CORP	EQUITY	589433101	895	21,770	SH	SOLE
MERIDIAN MED TECH INC COM	EQUITY	589658103	3694	83200	SH	SOLE
MERIDIAN MED TECHNOLOG	EQUITY	589658103	3375	76,016	SH	SOLE
MERIDIAN RESOURCE CORP	EQUITY	58977Q109	10	10,726	SH	SOLE
MERISTAR HOSPITALITY CORP.	EQUITY	58984Y103	91	13,851	SH	SOLE
MERIT MED SYS INC	EQUITY	589889104	78	3,902	SH	SOLE
MERITAGE CORPORATION	EQUITY	59001A102	101	2,996	SH	SOLE
MERIX CORPORATION	EQUITY	590049102	39	4,614	SH	SOLE
MERRILL LYNCH & CO., INC.	EQUITY	590188108	15700	413,710	SH	SOLE
MERRILL LYNCH + CO INC	EQUITY	590188108	13338	351,450	SH	DEFINED
MESA AIR GROUP INC	EQUITY	590479101	906	222,700	SH	DEFINED
MESA AIRLINES, INC.	EQUITY	590479101	43	10,467	SH	SOLE
MESABA HOLDINGS, INC.	EQUITY	59066B102	20	3,250	SH	SOLE
MESTEK, INC.	EQUITY	590829107	19	1,034	SH	SOLE
METAL MGMT INC	EQUITY	591097209	724	183,347	SH	DEFINED
METASOLV INC.	EQUITY	59139P104	14	9,828	SH	SOLE
METHODE ELECTRONICS, INC., CLASS A	EQUITY	591520200	127	11,591	SH	SOLE
METLIFE INC	EQUITY	59156R108	9889	365,700	SH	DEFINED
METLIFE, INC.	EQUITY	59156R108	8277	306,100	SH	SOLE
METRIS COMPANIES INC	EQUITY	591598107	217	87,756	SH	SOLE
METRO ONE TELECOMMUNICATIONS	EQUITY	59163F105	41	6,281	SH	SOLE
METRO-GOLDWYN-MAYER	EQUITY	591610100	305	23,466	SH	SOLE
METTLER-TOLEDO INTERNATIONAL	EQUITY	592688105	16	485	SH	SOLE

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MGE ENERGY INC	EQUITY	55277P104	147	5,500	SH	SOLE
MGI PHARMA INC	EQUITY	552880106	62	8,517	SH	SOLE
MGIC INVESTMENT CORP.	EQUITY	552848103	2213	53,588	SH	SOLE
MGM GRAND INC	EQUITY	552953101	33	990	SH	SOLE
MICHAEL BAKER CORP.	EQUITY	057149106	19	1,730	SH	SOLE
MICHAELS STORES INC COM	EQUITY	594087108	11168	356800	SH	SOLE
MICHAELS STORES, INC.	EQUITY	594087108	2823	90,203	SH	SOLE
MICREL, INC.	EQUITY	594793101	1103	122,851	SH	SOLE
MICROCHIP TECHNOLOGY COM	EQUITY	595017104	16728	684174	SH	SOLE
MICROCHIP TECHNOLOGY, INC.	EQUITY	595017104	6832	279,408	SH	SOLE
MICROMUSE INC	EQUITY	595094103	97	25,373	SH	SOLE
MICRON TECHNOLOGY, INC.	EQUITY	595112103	4131	424,100	SH	SOLE
MICROS SYSTEMS, INC.	EQUITY	594901100	126	5,630	SH	SOLE
MICROSEMI CORP.	EQUITY	595137100	60	9,800	SH	SOLE
Microsoft Corp	EQUITY	594918104	1551	30,000	SH	DEFINED
MICROSOFT CORP	EQUITY	594918104	57778	1,117,520	SH	DEFINED
MICROSOFT CORP.	EQUITY	594918104	201222	3,892,100	SH	SOLE
MICROSTRATEGY INC	EQUITY	594972408		0	SH	SOLE
MICROSTRATEGY INC	EQUITY	594972408	1682	111,412	SH	DEFINED
MICROTUNE INC	EQUITY	59514P109	46	14,801	SH	SOLE
MID ATLANTIC MED SERVICES, INC	EQUITY	59523C107	21	637	SH	SOLE
MID ATLANTIC REALTY TRUST	EQUITY	595232109	103	5,912	SH	SOLE
MID STATE BANCSHARES	EQUITY	595440108	134	8,178	SH	SOLE
MID-AMERICA APT. COMMUNITIES	EQUITY	59522J103	779	31,876	SH	SOLE
MIDAS, INC.	EQUITY	595626102	12	1,878	SH	SOLE
MIDDLESEX WATER CO	EQUITY	596680108	54	2,595	SH	SOLE
MIDLAND CO COM	EQUITY	597486109	52	2,718	SH	SOLE
MIDWAY GAMES INC.	EQUITY	598148104	39	9,336	SH	SOLE
MIDWEST BANC HOLDINGS INC.	EQUITY	598251106	60	3,143	SH	SOLE
MIDWEST EXPRESS HOLDINGS, INC.	EQUITY	597911106	24	4,450	SH	SOLE
MILACRON, INC.	EQUITY	598709103	35	5,803	SH	SOLE
MILLENNIUM CHEMICALS INC.	EQUITY	599903101	203	21,365	SH	SOLE
MILLENNIUM PHARMACEUTICALS, IN	EQUITY	599902103	3167	398,922	SH	SOLE
MILLIPORE CORP.	EQUITY	601073109	1012	29,753	SH	SOLE
MILLS CORP.	EQUITY	601148109	2487	84,763	SH	SOLE
MIM CORP	EQUITY	553044108	45	7,783	SH	SOLE
MINAS BUENAVENTURA-SPON ADR	EQUITY	204448104	1145	43,380	SH	SOLE
MINE SAFETY APPLIANCES CO.	EQUITY	602720104	86	2,663	SH	SOLE
MINERALS TECHNOLOGIES, INC.	EQUITY	603158106	1456	33,735	SH	SOLE
MIPS TECHNOLOGIES INC	EQUITY	604567107	37	12,083	SH	SOLE
MIRANT CORP.	EQUITY	604675108	372	198,866	SH	SOLE
MISSION WEST PROPERTIES	EQUITY	605203108	49	4,905	SH	SOLE
MKS INSTRUMENTS, INC.	EQUITY	55306N104	5	311	SH	SOLE
MOBILE MINI INC.	EQUITY	60740F105	66	4,201	SH	SOLE
MOBILE TELESYSTEMS-SP ADR	EQUITY	607409109	2120	57,080	SH	SOLE
MODINE MANUFACTURING CO.	EQUITY	607828100	962	54,412	SH	SOLE
MODTECH HLDGS INC	EQUITY	60783C100	29	3,014	SH	SOLE
MOHAWK INDS INC COM	EQUITY	608190104	53400	937667	SH	SOLE
MOHAWK INDUSTRIES, INC.	EQUITY	608190104	5068	88,996	SH	SOLE
MOLECULAR DEVICES CORP.	EQUITY	60851C107	85	5,188	SH	SOLE
MOLEX, INC.	EQUITY	608554101	2068	89,763	SH	SOLE
MONACO COACH CORP	EQUITY	60886R103	134	8,107	SH	SOLE
MONARCH CASINO & RESOR	EQUITY	609027107	15	1,096	SH	SOLE
MONDAVI, ROBERT CORP. CLASS A	EQUITY	609200100	98	3,156	SH	SOLE
MONOLITHIC SYS TECHNOL	EQUITY	609842109	73	6,075	SH	SOLE
MONRO MUFFLER BRAKE IN	EQUITY	610236101	31	1,828	SH	SOLE
MONSANTO CO	EQUITY	61166W101	2427	115,869	SH	SOLE
MONSANTO CO NEW	EQUITY	61166W101	7	340	SH	DEFINED

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MONTEREY PASTA CO	EQUITY	612570101	18	4,775	SH	SOLE
MONTPELLIER RE HOLDINGS LTD	EQUITY	G62185106	867	30,100	SH	DEFINED
MONY GROUP, INC.	EQUITY	615337102	1509	63,051	SH	SOLE
MOODYS CORP COM	EQUITY	615369105	10204	247140	SH	SOLE
MOODY'S CORP.	EQUITY	615369105	2741	66,396	SH	SOLE
MOOG INC.	EQUITY	615394202	159	5,125	SH	SOLE
MORGAN STANLEY	EQUITY	617446448	21952	549,900	SH	SOLE
MORGAN STANLEY	EQUITY	617446448	14289	357,800	SH	DEFINED
MORGAN STANLEY DEAN WITTER & C REPO	EQUITY	568427108	22	2,233	SH	SOLE
MOSSIMO INC	EQUITY	619696107	9	1,656	SH	SOLE
MOTHERS WK INC	EQUITY	619903107	24	689	SH	SOLE
MOTOROLA, INC.	EQUITY	620076109	9948	1,150,090	SH	SOLE
MOVADO GROUP, INC.	EQUITY	624580106	59	3,148	SH	SOLE
MOVIE GALLERY, INC.	EQUITY	624581104	76	5,861	SH	SOLE
MPS GROUP INC	EQUITY	553409103	933	168,463	SH	SOLE
MRO SOFTWARE	EQUITY	55347W105	73	5,970	SH	SOLE
MRV COMMUNICATIONS, INC.	EQUITY	553477100	33	30,757	SH	SOLE
MSC INDUSTRIAL DIRECT CO.	EQUITY	553530106	7	390	SH	SOLE
MSC SOFTWARE CORPORATION	EQUITY	553531104	67	8,637	SH	SOLE
MTR GAMING GROUP INC	EQUITY	553769100	57	7,130	SH	SOLE
MTS SYSTEMS CORP.	EQUITY	553777103	72	7,147	SH	SOLE
MUELLER INDUSTRIES, INC.	EQUITY	624756102	260	9,537	SH	SOLE
MULTIMEDIA GAMES INC	EQUITY	625453105	95	3,474	SH	SOLE
MUNICIPAL MORTGAGE & EQUITY	EQUITY	62624B101	242	9,500	SH	SOLE
MURPHY OIL CORP.	EQUITY	626717102	5271	123,010	SH	SOLE
MYERS INDUSTRIES, INC.	EQUITY	628464109	67	6,274	SH	SOLE
MYKROLIS CORP	EQUITY	62852P103	98	13,459	SH	SOLE
MYLAN LABORATORIES INC.	EQUITY	628530107	5752	164,817	SH	SOLE
MYRIAD GENETICS INC	EQUITY	62855J104	118	8,083	SH	SOLE
MYRIAD GENETICS INC	EQUITY	62855J104	584	40,000	SH	DEFINED
NABI BIOPHARMACEUTICALS	EQUITY	629519109	81	13,110	SH	SOLE
NABORS INDS INC COM	EQUITY	G6359F103	12874	365000	SH	SOLE
NABORS INDUSTRIES LTD	EQUITY	G6359F103	2185	61,950	SH	SOLE
NABORS INDUSTRIES LTD	EQUITY	G6359F103	36000	1,020,700	SH	DEFINED
NACCO INDUSTRIES, INC. CLASS A	EQUITY	629579103	80	1,817	SH	SOLE
NANOMETRICS INC.	EQUITY	630077105	10	2,442	SH	SOLE
NAPRO BIOTHERAPEUTICS INC	EQUITY	630795102	6	8,658	SH	SOLE
NARA BANCORP INC	EQUITY	63080P105	28	1,353	SH	SOLE
NASB FINL INC	EQUITY	628968109	24	1,038	SH	SOLE
NASHFINCH CO.	EQUITY	631158102	29	3,732	SH	SOLE
NASSDA CORP	EQUITY	63172M101	19	1,696	SH	SOLE
NASTECH PHARMACEUTICAL	EQUITY	631728409	23	2,680	SH	SOLE
NATCO GROUP INC	EQUITY	63227W203	20	3,113	SH	SOLE
NATIONAL BEVERAGE CORP.	EQUITY	635017106	19	1,225	SH	SOLE
NATIONAL CITY CORP.	EQUITY	635405103	10281	376,300	SH	SOLE
NATIONAL COMMERCE BANCORP.	EQUITY	63545P104	6590	276,305	SH	SOLE
NATIONAL DATA CORP.	EQUITY	639480102	218	10,937	SH	SOLE
NATIONAL EQUIPMENT SERVICES	EQUITY	635847106	23	75,000	SH	SOLE
NATIONAL FUEL GAS CO.	EQUITY	636180101	4456	214,956	SH	SOLE
NATIONAL HEALTH INVESTORS, INC	EQUITY	63633D104	125	7,743	SH	SOLE
NATIONAL HEALTH REALTY	EQUITY	635905102	29	2,006	SH	SOLE
NATIONAL HEALTHCARE CORP	EQUITY	635906100	50	2,849	SH	SOLE
NATIONAL INSTRUMENTS CORP.	EQUITY	636518102	2219	68,296	SH	SOLE
NATIONAL PENN BANCSHARES, INC.	EQUITY	637138108	168	6,343	SH	SOLE
NATIONAL PRESTO INDUSTRIES	EQUITY	637215104	47	1,603	SH	SOLE
NATIONAL PROCESSING INC	EQUITY	637229105	2	104	SH	SOLE
NATIONAL SEMICONDUCTOR CORP.	EQUITY	637640103	1203	80,172	SH	SOLE
NATIONAL WESTERN LIFE INS. CO. CLASS	EQUITY	638522102	70	730	SH	SOLE

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NATIONAL-OILWELL INC COM	EQUITY	637071101	43811	2005976	SH	SOLE
NATIONAL-OILWELL, INC.	EQUITY	637071101	20072	919,031	SH	SOLE
NATIONWIDE FINANCIAL	EQUITY	638612101	10	349	SH	SOLE
NATIONWIDE HEALTH PROPERTIES	EQUITY	638620104	249	16,679	SH	SOLE
NATURES SUNSHINE PRODUCTS, INC	EQUITY	639027101	38	3,905	SH	SOLE
NAUTICA ENTERPRISES, INC.	EQUITY	639089101	95	8,517	SH	SOLE
NAUTILUS GROUP INC	EQUITY	63910B102	136	10,157	SH	SOLE
NAVIGANT CONSULTING CO.	EQUITY	63935N107	78	13,236	SH	SOLE
NAVIGANT INTERNATIONAL, INC.	EQUITY	63935R108	51	4,111	SH	SOLE
NAVIGATORS GROUP INC	EQUITY	638904102	31	1,372	SH	SOLE
NAVISTAR INTERNATIONAL CORP.	EQUITY	63934E108	649	26,687	SH	SOLE
NBC CAPITAL CORP	EQUITY	628729105	59	2,361	SH	SOLE
NBT BANCORP, INC.	EQUITY	628778102	173	10,154	SH	SOLE
NBTY, INC.	EQUITY	628782104	244	13,887	SH	SOLE
NCI BUILDING SYS INC COM	EQUITY	628852105	1647	75500	SH	SOLE
NCI BUILDING SYSTEMS, INC.	EQUITY	628852105	136	6,233	SH	SOLE
NCO GROUP, INC.	EQUITY	628858102	101	6,341	SH	SOLE
NCR CORP.	EQUITY	62886E108	1021	42,987	SH	SOLE
NEIMAN MARCUS GROUP INC CL A	EQUITY	640204202	1958	64,423	SH	SOLE
NEOFORMA INC	EQUITY	640475505	30	2,539	SH	SOLE
NEOPHARM INC	EQUITY	640919106	39	3,831	SH	SOLE
NEOSE TECHNOLOGIES, INC.	EQUITY	640522108	32	3,714	SH	SOLE
NET2PHONE, INC.	EQUITY	64108N106	24	6,018	SH	SOLE
NETBANK INC	EQUITY	640933107	161	16,595	SH	SOLE
NETEGRITY, INC.	EQUITY	64110P107	30	9,110	SH	SOLE
NETFLIX.COM INC	EQUITY	64110L106	21	1,872	SH	SOLE
NETIQ CORP.	EQUITY	64115P102	166	13,418	SH	SOLE
NETRATINGS INC	EQUITY	64116M108	19	2,588	SH	SOLE
NETRO CORP	EQUITY	64114R109	9	3,372	SH	SOLE
NETSCOUT SYSTEMS INC	EQUITY	64115T104	27	6,110	SH	SOLE
NETSCREEN TECHNOLOGIES COM	EQUITY	64117V107	17185	1020500	SH	SOLE
NETSCREEN TECHNOLOGIES INC	EQUITY	64117V107	57	3,402	SH	SOLE
NETSCREEN TECHNOLOGIES INS	EQUITY	64117V107	1938	115,100	SH	DEFINED
NETWORK APPLIANCE INC	EQUITY	64120L104	2777	277,700	SH	DEFINED
NETWORK APPLIANCE, INC.	EQUITY	64120L104	1613	161,299	SH	SOLE
Network Associates	EQUITY	640938106	644	40,000	SH	DEFINED
NETWORKS ASSOCIATES, INC.	EQUITY	640938106	3385	210,405	SH	SOLE
NETWORKS ASSOCS INC	EQUITY	640938106	1781	110,700	SH	DEFINED
NEUBERGER BERMAN INC	EQUITY	641234109	3137	93,661	SH	SOLE
NEUROCRINE BIOSCIENCES INC	EQUITY	64125C109	5313	116,350	SH	DEFINED
NEUROCRINE BIOSCIENCES, INC.	EQUITY	64125C109	436	9,547	SH	SOLE
NEUROGEN CORP.	EQUITY	64124E106	16	4,399	SH	SOLE
NEW CENTURY FINANCIAL CORP	EQUITY	64352D101	135	5,336	SH	SOLE
NEW ENGLAND BUSINESS SERVICE	EQUITY	643872104	96	3,928	SH	SOLE
NEW JERSEY RESOURCES CORP.	EQUITY	646025106	289	9,143	SH	SOLE
NEW PLAN EXCEL REALTY TRUST	EQUITY	648053106	15963	836200	SH	SOLE
NEW PLAN EXCEL REALTY TRUST	EQUITY	648053106	5085	266,381	SH	SOLE
NEW YORK COMMUNITY BANCORP INC	EQUITY	649445103	4165	144,233	SH	SOLE
NEW YORK TIMES CO	EQUITY	650111107	3370	73,700	SH	DEFINED
NEW YORK TIMES CO. CLASS A	EQUITY	650111107	3045	66,586	SH	SOLE
NEWELL RUBBERMAID INC	EQUITY	651229106	15534	512,175	SH	DEFINED
NEWELL RUBBERMAID, INC.	EQUITY	651229106	3585	118,195	SH	SOLE
NEWFIELD EXPLORATION	EQUITY	651290108	22	618	SH	SOLE
NEWFOCUS, INC.	EQUITY	644383101	87	22,594	SH	SOLE
NEWMONT MINING CORP HLDG CO	EQUITY	651639106	5141	177,493	SH	SOLE
NEWPARK RESOURCES, INC.	EQUITY	651718504	106	24,389	SH	SOLE
NEWPORT CORP	EQUITY	651824104	805	64,062	SH	SOLE
NEWTEK BUSINESS SERVICES INC	EQUITY	652526104	4418	1,006,333	SH	SOLE
NEXT LEVEL COMMUNICATION	EQUITY	65333U104	5	5,615	SH	SOLE
NEXTEL COMMUNICATIONS INC	EQUITY	65332V103	7205	623,800	SH	DEFINED
NEXTEL COMMUNICATIONS, INC. CLASS A	EQUITY	65332V103	22367	1,936,533	SH	SOLE
NEXTEL PARTNERS INC	EQUITY	65333F107	443	72,950	SH	SOLE

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NIC INC	EQUITY	62914B100	12	8,172	SH	SOLE
NICOR, INC.	EQUITY	654086107	664	19,510	SH	SOLE
NIKE INC	EQUITY	654106103	6194	139,275	SH	DEFINED
NIKE, INC. CLASS B	EQUITY	654106103	6530	146,830	SH	SOLE
NISOURCE, INC.	EQUITY	65473P105	9168	458,393	SH	SOLE
NITCHES INC	EQUITY	65476M109	174	25,400	SH	SOLE
NL INDUSTRIES, INC.	EQUITY	629156407	49	2,884	SH	SOLE
NN INC	EQUITY	629337106	39	3,858	SH	SOLE
NOBLE CORPORATION	EQUITY	G65422100	2016	57,350	SH	SOLE
NOBLE ENERGY INC	EQUITY	655044105	2895	77,097	SH	SOLE
NOBLE ENRGY INC COM	EQUITY	655044105	65097	1733618	SH	SOLE
NOKIA CORP SPON-ADR	EQUITY	654902204	6430	414,870	SH	SOLE
NORDIC AMER TANKER SHIPPING	EQUITY	G65773106	421	31,060	SH	SOLE
NORDSON CORP.	EQUITY	655663102	1298	52,258	SH	SOLE
NORDSTROM, INC.	EQUITY	655664100	1130	59,579	SH	SOLE
NORFOLK SOUTHERN CORP.	EQUITY	655844108	3440	172,065	SH	SOLE
NORTEK HOLDINGS INC	EQUITY	656557105	132	2,883	SH	SOLE
NORTH FORK BANCORPORATION INC.	EQUITY	659424105	2410	71,428	SH	SOLE
NORTH PITTSBURGH SYSTEMS	EQUITY	661562108	69	5,088	SH	SOLE
NORTHEAST UTILITIES	EQUITY	664397106	2770	182,585	SH	SOLE
NORTHERN TRUST CORP.	EQUITY	665859104	3953	112,780	SH	SOLE
NORTHROP GRUMMAN CORP.	EQUITY	666807102	50579	521,431	SH	SOLE
NORTHWEST AIRLINES CORP CL-A	EQUITY	667280101	6	778	SH	SOLE
NORTHWEST BANCORP INC.	EQUITY	667328108	54	3,679	SH	SOLE
NORTHWEST NATURAL GAS CO.	EQUITY	667655104	515	19,047	SH	SOLE
NORTHWEST PIPE COMPANY	EQUITY	667746101	34	1,945	SH	SOLE
NORTHWESTERN CORP.	EQUITY	668074107	47	9,303	SH	SOLE
NOVADIGM INC	EQUITY	669937104	11	4,599	SH	SOLE
NOVASTAR FINL INC	EQUITY	669947400	1785	57,538	SH	SOLE
NOVELL, INC .	EQUITY	670006105	932	279,191	SH	SOLE
NOVELLUS SYSTEMS, INC.	EQUITY	670008101	2543	90,575	SH	SOLE
NOVEN PHARMACEUTICALS, INC.	EQUITY	670009109	65	7,052	SH	SOLE
NPS PHARMACEUTICALS INC.	EQUITY	62936P103	220	8,752	SH	SOLE
NS GROUP, INC.	EQUITY	628916108	38	5,805	SH	SOLE
NSTAR	EQUITY	67019E107	6967	156,947	SH	SOLE
NU HORIZONS ELEC CORP	EQUITY	669908105	28	4,869	SH	SOLE
NU SKIN ENTERPRISES, INC. CLASS A	EQUITY	67018T105	180	15,014	SH	SOLE
NUANCE COMMUNICATIONS, INC.	EQUITY	669967101	24	9,806	SH	SOLE
NUCOR CORP.	EQUITY	670346105	1430	34,619	SH	SOLE
NUEVO ENERGY CO.	EQUITY	670509108	59	5,332	SH	SOLE
NUI CORPORATION	EQUITY	629431107	92	5,346	SH	SOLE
NUMERICAL TECHNOLOGIES, INC.	EQUITY	67053T101	29	8,253	SH	SOLE
NVIDIA CORP	EQUITY	67066G104	861	74,773	SH	SOLE
NVR, INC.	EQUITY	62944T105	24	75	SH	SOLE
NYFIX INC	EQUITY	670712108	38	8,482	SH	SOLE
NYMAGIC, INC.	EQUITY	629484106	10	493	SH	SOLE
OAK TECHNOLOGY, INC.	EQUITY	671802106	50	18,966	SH	SOLE
OAKLEY INC	EQUITY	673662102	1879	183,000	SH	DEFINED
OAKLEY INC.	EQUITY	673662102	89	8,704	SH	SOLE
OCCIDENTAL PETROLEUM CORP.	EQUITY	674599105	4592	161,400	SH	SOLE
OCEAN ENERGY INC NEW	EQUITY	67481E106	5282	264,500	SH	DEFINED
OCEAN ENERGY INC TEX COM	EQUITY	67481E106	13385	670252	SH	SOLE
OCEAN ENERGY, INC.	EQUITY	67481E106	4735	237,127	SH	SOLE
OCEANEERING INTERNATIONAL, INC	EQUITY	675232102	193	7,820	SH	SOLE
OCEANFIRST FINANCIAL CORP	EQUITY	675234108	80	3,549	SH	SOLE
O'CHARLEY'S INC.	EQUITY	670823103	110	5,370	SH	SOLE
OCTEL CORP.	EQUITY	675727101	53	3,346	SH	SOLE
OCULAR SCIENCES, INC.	EQUITY	675744106	89	5,754	SH	SOLE

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OCWEN FINANCIAL CORP.	EQUITY	675746101	35	12,657	SH	SOLE
ODYSSEY HEALTHCARE INC	EQUITY	67611V101	140	4,027	SH	SOLE
ODYSSEY HEALTHCARE INC	EQUITY	67611V101	5496	158400	SH	SOLE
ODYSSEY RE HLDGS CORP	EQUITY	67612W108	101	5,678	SH	SOLE
OFFICE DEPOT, INC.	EQUITY	676220106	2269	153,741	SH	SOLE
OFFICEMAX, INC.	EQUITY	67622M108	196	39,100	SH	SOLE
OFFSHORE LOGISTICS, INC.	EQUITY	676255102	146	6,667	SH	SOLE
OGE ENERGY CORP.	EQUITY	670837103	2587	146,979	SH	SOLE
OHIO CASUALTY CORP.	EQUITY	677240103	1270	98,061	SH	SOLE
OIL STATES INTERNATIONAL INC	EQUITY	678026105	75	5,777	SH	SOLE
OIL STS INTL INC COM	EQUITY	678026105	2170	168200	SH	SOLE
OLD LINE LIFE INS CO AMER	EQUITY	679842104	163743	1,950,000	SH	SOLE
OLD NATL BANCORP	EQUITY	680033107	22	895	SH	SOLE
OLD REPUBLIC INTL CORP.	EQUITY	680223104	4543	162,237	SH	SOLE
OLD SECOND BANCORP INC	EQUITY	680277100	87	2,360	SH	SOLE
OLIN CORP.	EQUITY	680665205	1454	93,532	SH	SOLE
OM GROUP INC	EQUITY	670872100	3	406	SH	SOLE
OMEGA FINANCIAL CORP.	EQUITY	682092101	100	2,791	SH	SOLE
OMEGA HEALTHCARE INVESTORS	EQUITY	681936100	20	5,450	SH	SOLE
OMNICARE, INC.	EQUITY	681904108	3018	126,646	SH	SOLE
OMNICELL INC	EQUITY	68213N109	13	4,924	SH	SOLE
OMNIVISION GROUP, INC.	EQUITY	681919106	6373	98,660	SH	SOLE
OMNIVISION TECHNOLOGIE	EQUITY	682128103	91	6,727	SH	SOLE
OMNIVISION TECHNOLOGIES IN	EQUITY	682128103	1493	110,000	SH	DEFINED
OMNOVA SOLUTIONS	EQUITY	682129101	54	13,448	SH	SOLE
ON ASSIGNMENT, INC.	EQUITY	682159108	61	7,168	SH	SOLE
ON SEMICONDUCTOR CORPORATION	EQUITY	682189105	13	9,465	SH	SOLE
ONEIDA LTD.	EQUITY	682505102	54	4,902	SH	SOLE
ONEOK, INC.	EQUITY	682680103	2172	113,134	SH	SOLE
ONYX PHARMACEUTICALS INC	EQUITY	683399109	27	4,676	SH	SOLE
ONYX SOFTWARE CORP.	EQUITY	683402101	23	14,901	SH	SOLE
OPENWAVE SYSTEMS INC.	EQUITY	683718100	118	59,072	SH	SOLE
OPLINK COMMUNICATIONS INC	EQUITY	68375Q106	27	34,861	SH	SOLE
OPNET TECHNOLOGIES	EQUITY	683757108	28	3,427	SH	SOLE
OPTICAL COMMUNICATION PROD	EQUITY	68382T101	5	5,071	SH	SOLE
OPTION CARE INC	EQUITY	683948103	34	4,324	SH	SOLE
ORACLE CORP	EQUITY	68389X105	10325	956,000	SH	DEFINED
ORACLE CORP.	EQUITY	68389X105	38505	3,565,240	SH	SOLE
ORASURE TECHNOLOGIES INC	EQUITY	68554V108	48	8,893	SH	SOLE
ORBITAL SCIENCES CORP.	EQUITY	685564106	227	53,888	SH	SOLE
OREGON STEEL MILLS, INC.	EQUITY	686079104	35	8,749	SH	SOLE
O'REILLY AUTOMOTIVE, INC.	EQUITY	686091109	14	548	SH	SOLE
ORIENTAL FINANCIAL GROUP	EQUITY	68618W100	102	4,134	SH	SOLE
ORTHODONTIC CENTERS OF AMERICA	EQUITY	68750P103	7	628	SH	SOLE
ORTHOLOGIC CORP	EQUITY	68750J107	39	10,837	SH	SOLE
OSHKOSH B'GOSH, INC. CLASS A	EQUITY	688222207	98	3,482	SH	SOLE
OSHKOSH TRUCK CORP CL B	EQUITY	688239201	314	5,098	SH	SOLE
OSI PHARMACEUTICALS	EQUITY	671040103	202	12,315	SH	SOLE
OSI SYSTEMS INC COM	EQUITY	671044105	3894	229300	SH	SOLE
OSI SYSTEMS INC	EQUITY	671044105	39	2,272	SH	SOLE
OSMONICS INC	EQUITY	688350107	61	3,598	SH	SOLE
OTTER TAIL POWER CO.	EQUITY	689648103	227	8,425	SH	SOLE
OUTBACK STEAKHOUSE INC.	EQUITY	689899102	3504	101,740	SH	SOLE
OVERLAND STORAGE INC	EQUITY	690310107	75	5,135	SH	SOLE
OVERSEAS SHIPHOLDING GROUP	EQUITY	690368105	985	55,036	SH	SOLE
OVERSTOCK.COM	EQUITY	690370101	13	1,020	SH	SOLE
OVERTURE SERVICES INC	EQUITY	69039R100	2598	95,123	SH	SOLE
OWENS & MINOR, INC.	EQUITY	690732102	190	11,574	SH	SOLE

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OWENS-ILLINOIS, INC.	EQUITY	690768403	24	1,618	SH	SOLE
OXFORD HEALTH PLANS, INC.	EQUITY	691471106	5222	143,255	SH	SOLE
OXFORD INDS INC.	EQUITY	691497309	53	2,058	SH	SOLE
P A M TRANSN SVCS INC	EQUITY	693149106	26	1,050	SH	SOLE
P G & E CORP.	EQUITY	69331C108	2488	179,014	SH	SOLE
P. F. CHANGS CHINA BISTRO INC.	EQUITY	69333Y108	199	5,471	SH	SOLE
PACCAR, INC	EQUITY	693718108	2584	56,005	SH	SOLE
PACIFIC CAPITAL BANCORP	EQUITY	69404P101	302	11,877	SH	SOLE
PACIFIC NORTHWEST BANCORP	EQUITY	69466M103	131	5,230	SH	SOLE
PACIFIC SUNWEAR CA INC COM	EQUITY	694873100	22934	1296450	SH	SOLE
PACIFIC SUNWEAR OF CALIFORNIA	EQUITY	694873100	271	15,339	SH	SOLE
PACIFIC UN BK CALIF	EQUITY	695025106	41	3,595	SH	SOLE
PACIFICARE HEALTH SYSTEMS INC CLASS A	EQUITY	695112102	1673	59,530	SH	SOLE
PACKAGING CORP OF AMERICA	EQUITY	695156109	2553	139,965	SH	SOLE
PACKETEER, INC	EQUITY	695210104	52	7,640	SH	SOLE
PACTIV CORP	EQUITY	695257105	2448	112,000	SH	DEFINED
PACTIV CORPORATION	EQUITY	695257105	1532	70,098	SH	SOLE
PAIN THERAPEUTICS INC	EQUITY	69562K100	13	5,416	SH	SOLE
PALL CORP	EQUITY	696429307	904	54,208	SH	SOLE
PALM HARBOR HOMES, INC	EQUITY	696639103	102	5,844	SH	SOLE
PALM INC	EQUITY	696642206	154	9,834	SH	SOLE
PAN PACIFIC RETAIL COM	EQUITY	69806L104	5655	154800	SH	SOLE
PAN PACIFIC RETAIL PROPERTIES	EQUITY	69806L104	413	11,311	SH	SOLE
PANAMERICAN BEVERAGES INC-A	EQUITY	P74823108	457	22,000	SH	SOLE
PANAMSAT CORP	EQUITY	697933109	116	7,953	SH	SOLE
PANERA BREAD COMPANY CL A	EQUITY	69840W108	271	7,790	SH	SOLE
PAPA JOHNS INTERNATIONAL, INC	EQUITY	698813102	823	29,502	SH	SOLE
PARADYNE NETWORKS INC	EQUITY	69911G107	12	9,315	SH	SOLE
PARAMETRIC TECHNOLOGY CORP.	EQUITY	699173100	505	200,394	SH	SOLE
PAREXEL INTERNATIONAL CORP.	EQUITY	699462107	88	8,034	SH	SOLE
PARK ELECTROCHEMICAL CORP.	EQUITY	700416209	111	5,793	SH	SOLE
PARK NATIONAL CORP.	EQUITY	700658107	17	175	SH	SOLE
PARK PLACE ENTERTAINMENT	EQUITY	700690100	3394	404,050	SH	SOLE
PARKER DRILLING CO.	EQUITY	701081101	59	26,360	SH	SOLE
PARKER HANNIFIN CORP.	EQUITY	701094104	2410	52,243	SH	SOLE
PARKERVISION, INC	EQUITY	701354102	24	2,889	SH	SOLE
PARKVALE FINL CORP	EQUITY	701492100	37	1,620	SH	SOLE
PARKWAY PROPERTIES, INC.	EQUITY	70159Q104	93	2,645	SH	SOLE
PARTNERRE LTD	EQUITY	G6852T105	12109	233,670	SH	SOLE
PARTNERS TRUST FINCL G	EQUITY	70213A103	36	2,236	SH	SOLE
PARTY CITY CORP	EQUITY	702145103	24	1,999	SH	SOLE
PATHMARK STORES INC	EQUITY	70322A101	52	10,206	SH	SOLE
PATINA OIL & GAS CORP	EQUITY	703224105	257	8,127	SH	SOLE
PATTERSON DENTAL CO.	EQUITY	703412106	4108	93,911	SH	SOLE
PATTERSON UTI ENERGY COM	EQUITY	703481101	29570	980100	SH	SOLE
PATTERSON UTI ENERGY INC	EQUITY	703481101	7162	237,400	SH	DEFINED
PATTERSON-UTI ENERGY INC	EQUITY	703481101	3301	109,412	SH	SOLE
PAXAR CORP.	EQUITY	704227107	728	49,346	SH	SOLE
PAXSON COMMUNICATIONS CORP.	EQUITY	704231109	22	10,440	SH	SOLE
PAYCHEX INC	EQUITY	704326107	1145	41,050	SH	DEFINED
PAYCHEX, INC.	EQUITY	704326107	4915	176,160	SH	SOLE
PAYLESS SHOESOURCE, INC.	EQUITY	704379106	1948	37,839	SH	SOLE
PC CONNECTION INC	EQUITY	69318J100	11	2,231	SH	SOLE
PC-TEL INC.	EQUITY	69325Q105	46	6,802	SH	SOLE
PDF SOLUTIONS INC	EQUITY	693282105	28	4,059	SH	SOLE
PEABODY ENERGY CORP	EQUITY	704549104	2044	69,928	SH	SOLE
PEAPACK-GLADSTONE FINL	EQUITY	704699107	70	2,042	SH	SOLE

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PEC SOLUTIONS INC	EQUITY	705107100	85	2,841	SH	SOLE
PEDIATRIX MEDICAL GROUP	EQUITY	705324101	322	8,048	SH	SOLE
PEETS COFFEE & TEA INC	EQUITY	705560100	42	2,948	SH	SOLE
PEGASUS SOLUTIONS INC.	EQUITY	705906105	84	8,424	SH	SOLE
PEGASYSTEMS INC	EQUITY	705573103	11	2,065	SH	SOLE
PENFORD CORP	EQUITY	707051108	36	2,583	SH	SOLE
PENN ENGINERRING & MFG CORP	EQUITY	707389300	42	3,966	SH	SOLE
PENN NATIONAL GAMING, INC.	EQUITY	707569109	163	10,306	SH	SOLE
PENN TRAFFIC CO NEW	EQUITY	707832200	13	3,621	SH	SOLE
PENN VIRGINIA CORPORATION	EQUITY	707882106	99	2,710	SH	SOLE
PENN-AMER GROUP INC COM	EQUITY	707247102	2091	231000	SH	SOLE
PENNFED FINANCIAL SVCS INC	EQUITY	708167101	46	1,690	SH	SOLE
PENNRCK FINL SVCS COR	EQUITY	708352109	65	2,351	SH	SOLE
PENNSYLVANIA REAL ESTATE INV.	EQUITY	709102107	125	4,789	SH	SOLE
PENTAIR INC COM	EQUITY	709631105	23075	667882	SH	SOLE
PENTAIR INC.	EQUITY	709631105	2288	66,212	SH	SOLE
PENTON MEDIA INC	EQUITY	709668107	3	5,054	SH	SOLE
PENWEST PHARMACEUTICALS CO	EQUITY	709754105	50	4,702	SH	SOLE
PEOPLES BANCORP INC	EQUITY	709789101	68	2,672	SH	SOLE
PEOPLES BANK	EQUITY	710198102	9	358	SH	SOLE
PEOPLES ENERGY CORP.	EQUITY	711030106	605	15,653	SH	SOLE
PEOPLES HOLDING COMPANY	EQUITY	711148106	78	1,907	SH	SOLE
PEOPLESOFT, INC.	EQUITY	712713106	2823	154,252	SH	SOLE
PEP BOYS-MANNY, MOE & JACK	EQUITY	713278109	189	16,304	SH	SOLE
PEPCO HOLDINGS INC	EQUITY	713291102	5335	275,133	SH	SOLE
PEPSI BOTTLING	EQUITY	713409100	5168	201,104	SH	SOLE
PEPSI BOTTLING GROUP INC	EQUITY	713409100	3629	141,200	SH	DEFINED
PEPSIAMERICAS INC	EQUITY	71343P200	2704	201,336	SH	SOLE
Pepsico	EQUITY	713448108	1689	40,000	SH	DEFINED
PEPSICO INC	EQUITY	713448108	9206	218,005	SH	DEFINED
PEPSICO, INC.	EQUITY	713448108	65596	1,553,680	SH	SOLE
PEREGRINE PHARMACEUTICALS INC	EQUITY	713661106	25	32,414	SH	SOLE
PERFORMANCE FOOD GROUP CO.	EQUITY	713755106	21	610	SH	SOLE
PERFORMANCE FOOD GROUP COM	EQUITY	713755106	30891	909664	SH	SOLE
PERICOM SEMICONDUCTOR CORP	EQUITY	713831105	55	6,675	SH	SOLE
PERINI CORP	EQUITY	713839108	20894	4,705,882	SH	SOLE
PERKINELMER INC.	EQUITY	714046109	459	55,655	SH	SOLE
PEROT SYSTEM CORP.	EQUITY	714265105	10	945	SH	SOLE
PERRIGO CO.	EQUITY	714290103	1374	113,096	SH	SOLE
PER-SE TECHNOLOGIES	EQUITY	713569309	95	10,574	SH	SOLE
PETCO ANIMAL SUPPLIES	EQUITY	716016209	5	202	SH	SOLE
PETROLEO BRASILEIRO S.A. ADR	EQUITY	71654V408	2612	174,810	SH	SOLE
PETROLEUM HELICOPTERS -VTG	EQUITY	716604103	25	859	SH	SOLE
PETROQUEST ENERGY INC	EQUITY	716748108	38	9,176	SH	SOLE
PETSMART, INC	EQUITY	716768106	3262	190,407	SH	SOLE
PF CHANGS CHINA BISTRO COM	EQUITY	69333Y108	7982	219900	SH	SOLE
PFF BANCORP, INC.	EQUITY	69331W104	120	3,841	SH	SOLE
PFIZER INC	EQUITY	717081103	37794	1,236,013	SH	DEFINED
PFIZER, INC.	EQUITY	717081103	127647	3,932,788	SH	SOLE
PHARMACEUTICAL PRODUCT DEVELOPMENT	EQUITY	717124101	19	634	SH	SOLE
PHARMACEUTICAL RES INC COM	EQUITY	717125108	182	6,116	SH	SOLE
PHARMACIA CORP	EQUITY	71713U102	13851	331,302	SH	DEFINED
PHARMACIA CORPORATION	EQUITY	71713U102	86130	2,060,520	SH	SOLE
PHARMACOPEIA INC	EQUITY	71713B104	71	7,954	SH	SOLE
PHELPS DODGE CORP.	EQUITY	717265102	1304	41,209	SH	SOLE
PHILADELPHIA CONS. HLDG. CO.	EQUITY	717528103	202	5,712	SH	SOLE
PHILADELPHIA SUBURBAN CORP.	EQUITY	718009608	17	836	SH	SOLE
PHILIP MORRIS COMPANIES, INC.	EQUITY	718154107	36344	896,720	SH	SOLE

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PHILIP MORRIS COS INC	EQUITY	718154107	24880	613,875	SH	DEFINED
PHILLIPS-VAN HEUSEN CORP.	EQUITY	718592108	90	7,823	SH	SOLE
PHOENIX COMPANIES INC	EQUITY	71902E109	10	1,370	SH	SOLE
PHOENIX TECHNOLOGIES, LTD.	EQUITY	719153108	51	8,789	SH	SOLE
PHOTON DYNAMICS	EQUITY	719364101	132	5,769	SH	SOLE
PHOTRONICS INC.	EQUITY	719405102	123	8,950	SH	SOLE
PICO HOLDINGS INC	EQUITY	693366205	29	2,211	SH	SOLE
PIEDMONT NATURAL GAS CO., INC.	EQUITY	720186105	2621	74,148	SH	SOLE
PIER 1 IMPORTS INC COM	EQUITY	720279108	29523	1559574	SH	SOLE
PIER 1 IMPORTS, INC.	EQUITY	720279108	2359	124,637	SH	SOLE
PILGRIMS PRIDE CORP.	EQUITY	721467108	42	5,176	SH	SOLE
PINNACLE SYS INC COM	EQUITY	723481107	12724	934900	SH	SOLE
PINNACLE SYSTEMS, INC.	EQUITY	723481107	271	19,936	SH	SOLE
PINNACLE WEST CAPITAL CORP.	EQUITY	723484101	6189	181,554	SH	SOLE
PIONEER NATURAL RESOURCES CORP	EQUITY	723787107	3976	157,454	SH	SOLE
PIONEER-STANDARD ELECTRONICS	EQUITY	723877106	93	10,185	SH	SOLE
PITNEY BOWES INC	EQUITY	724479100	5764	176,483	SH	DEFINED
PITNEY BOWES, INC.	EQUITY	724479100	5036	154,192	SH	SOLE
PITTSTON BRINK'S GROUP	EQUITY	725701106	1349	72,985	SH	SOLE
PIXAR INC	EQUITY	725811103	115	2,166	SH	SOLE
PIXELWORKS INC	EQUITY	72581M107	65	11,244	SH	SOLE
PLAINS EXPLORATION & PRODUCT	EQUITY	726505100	79	8,106	SH	SOLE
PLAINS RESOURCES, INC.	EQUITY	726540503	96	8,106	SH	SOLE
PLANAR SYSTEMS, INC.	EQUITY	726900103	90	4,375	SH	SOLE
PLANTRONICS, INC.	EQUITY	727493108	1100	72,719	SH	SOLE
PLATINUM UNDERWRITERS COM	EQUITY	G7127P100	39206	1487904	SH	SOLE
PLATINUM UNDERWRITERS HLDGS	EQUITY	G7127P100	7037	267,060	SH	SOLE
PLATINUM UNDERWRITERS HOLD	EQUITY	G7127P100	240	9,100	SH	DEFINED
PLATO LEARNING INC	EQUITY	72764Y100	33	5,601	SH	SOLE
PLAYBOY ENTERPRISES, INC.	EQUITY	728117300	48	4,733	SH	SOLE
PLAYTEX PRODUCTS, INC.	EQUITY	72813P100	93	9,460	SH	SOLE
PLEXUS CORP.	EQUITY	729132100	617	70,233	SH	SOLE
PLUG POWER INC	EQUITY	72919P103	25	5,637	SH	SOLE
PLUM CREEK TIMBER CO COM	EQUITY	729251108	4290	181800	SH	SOLE
PLUM CREEK TIMBER CO INC	EQUITY	729251108	12553	531,892	SH	SOLE
PLX TECHNOLOGY, INC.	EQUITY	693417107	23	5,760	SH	SOLE
PMA CAPITAL CORP.	EQUITY	693419202	128	8,950	SH	SOLE
PMC SIERRA INC	EQUITY	69344F106	13857	633,512	SH	DEFINED
PMC-SIERRA, INC.	EQUITY	69344F106	411	73,896	SH	SOLE
PMI GROUP INC COM	EQUITY	69344M101	52033	1732136	SH	SOLE
PMI GROUP, INC.	EQUITY	69344M101	4117	137,062	SH	SOLE
PNC FINANCIAL SERVICES	EQUITY	693475105	5097	121,650	SH	SOLE
PNM RESOURCES INC	EQUITY	69349H107	1534	64,416	SH	SOLE
POGO PRODUCING CO	EQUITY	730448107	31	831	SH	SOLE
POGO PRODUCING CO COM	EQUITY	730448107	77611	2083523	SH	SOLE
POLARIS INDUSTRIES, INC.	EQUITY	731068102	18	314	SH	SOLE
POLO RALPH LAUREN CO	EQUITY	731572103	10	444	SH	SOLE
POLYCOM, INC.	EQUITY	73172K104	1275	133,887	SH	SOLE
POLYMEDICA CORP	EQUITY	731738100	97	3,156	SH	SOLE
POLYONE CORPORATION	EQUITY	73179P106	105	26,716	SH	SOLE
POMEROY COMPUTER RESOURCES	EQUITY	731822102	39	3,369	SH	SOLE
POPE & TALBOT, INC.	EQUITY	732827100	76	5,298	SH	SOLE
POPULAR INC	EQUITY	733174106	67	1,986	SH	SOLE
PORT FINANCIAL CORPORATION	EQUITY	734119100	75	1,672	SH	SOLE
PORTAL SOFTWARE	EQUITY	736126103	33	40,522	SH	SOLE
PORTFOLIO RECOVERY ASSOCS	EQUITY	73640Q105	186	10,200	SH	DEFINED

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POSSIS MEDICAL INC	EQUITY	737407106	105	5,811	SH	SOLE
POST PROPERTIES, INC.	EQUITY	737464107	4866	203,619	SH	SOLE
POTLATCH CORP.	EQUITY	737628107	1137	47,632	SH	SOLE
POWELL INDUSTRIES INC	EQUITY	739128106	38	2,220	SH	SOLE
POWER INTEGRATIONS, INC.	EQUITY	739276103	145	8,540	SH	SOLE
POWER-ONE , INC.	EQUITY	739308104	697	123,000	SH	SOLE
POWERWAVE TECHNOLOGIES INC	EQUITY	739363109	592	109,716	SH	SOLE
POZEN INC.	EQUITY	73941U102	39	7,661	SH	SOLE
PPG INDS INC	EQUITY	693506107	4288	85,502	SH	DEFINED
PPG INDUSTRIES, INC.	EQUITY	693506107	3763	75,042	SH	SOLE
PPL CORPORATION	EQUITY	69351T106	10349	298,414	SH	SOLE
PRACTICEWORKS INC	EQUITY	739419109	42	5,301	SH	SOLE
PRAECIS PHARMACEUTICALS INC	EQUITY	739421105	57	17,558	SH	SOLE
PRAXAIR, INC.	EQUITY	74005P104	4134	71,554	SH	SOLE
PRECISION CASTPARTS CORP.	EQUITY	740189105	1708	70,451	SH	SOLE
PREMCOR INC	EQUITY	74045Q104	6	260	SH	SOLE
PRENTISS PROPERTIES TRUST	EQUITY	740706106	295	10,439	SH	SOLE
PREPAID LEGAL SERVICES, INC.	EQUITY	740065107	123	4,709	SH	SOLE
PRESIDENTIAL LIFE CORP.	EQUITY	740884101	70	7,004	SH	SOLE
PRESSTEK INC	EQUITY	741113104	48	10,389	SH	SOLE
PRG-SCHULTZ INTERNATIONAL	EQUITY	69357C107	108	12,094	SH	SOLE
PRICE COMMUNICATIONS CO.	EQUITY	741437305	1230	88,952	SH	SOLE
PRICE ENTERP INC	EQUITY	74144P106	18	6,257	SH	SOLE
PRICELINE.COM INC.	EQUITY	741503106	69	42,963	SH	SOLE
PRICESMART, INC.	EQUITY	741511109	30	1,292	SH	SOLE
PRIDE INTERNATIONAL	EQUITY	74153Q102	2690	180,552	SH	SOLE
PRIDE INTERNATIONAL INC	EQUITY	74153Q102	2147	263,800	SH	DEFINED
PRIMA ENERGY CORP	EQUITY	741901201	76	3,417	SH	SOLE
PRIME HOSPITALITY CORP.	EQUITY	741917108	125	15,306	SH	SOLE
PRIME MED SVCS INC NEW	EQUITY	74156D108	37	4,272	SH	SOLE
PRIMEDIA INC	EQUITY	74157K101	100	44,480	SH	SOLE
PRINCETON REVIEW INC	EQUITY	742352107	27	5,452	SH	SOLE
PRINCIPAL FINANCIAL GROUP	EQUITY	74251V102	15533	515,545	SH	SOLE
PRIORITY HEALTHCARE	EQUITY	74264T102	189	8,167	SH	SOLE
PRIVATE MEDIA GROUP INC	EQUITY	74266R104	16	4,888	SH	SOLE
PRIVATEBANCORP INC	EQUITY	742962103	47	1,245	SH	SOLE
PROASSURANCE CORPORATION	EQUITY	74267C106	153	7,272	SH	SOLE
PROBUSINESS SERVICES INC.	EQUITY	742674104	71	7,132	SH	SOLE
PROCTER & GAMBLE CO.	EQUITY	742718109	88368	1,028,258	SH	SOLE
PROCTER + GAMBLE CO	EQUITY	742718109	7189	83,656	SH	DEFINED
PROFESSIONAL DETAILING, INC.	EQUITY	69329V100	30	2,772	SH	SOLE
PROGENICS PHARMACEUTICALS	EQUITY	743187106	18	2,677	SH	SOLE
Progress Energy	EQUITY	743263105	4335	100,000	SH	DEFINED
PROGRESS ENERGY INC	EQUITY	743263105	2168	50,000	SH	DEFINED
PROGRESS ENERGY INC.	EQUITY	743263105	18228	420,490	SH	SOLE
PROGRESS SOFTWARE CORP.	EQUITY	743312100	138	10,643	SH	SOLE
PROGRESSIVE CORP.	EQUITY	743315103	4623	93,150	SH	SOLE
PROLOGIS	EQUITY	743410102	115	4,588	SH	SOLE
PROLOGIS TR SH BEN INT	EQUITY	743410102	18237	725120	SH	SOLE
PROQUEST CO.	EQUITY	74346P102	103	5,268	SH	SOLE
PROSPERITY BANCSHARES INC	EQUITY	743606105	71	3,728	SH	SOLE
PROTECTION ONE INC	EQUITY	743663304	8	4,021	SH	SOLE
PROTECTIVE LIFE CORP COM	EQUITY	743674103	2543	92,403	SH	SOLE
PROTEIN DESIGN LABS, INC.	EQUITY	74369L103	1264	148,733	SH	SOLE
PROTON ENERGY SYSTEMS	EQUITY	74371K101	25	8,215	SH	SOLE
PROVIDENT BANCORP INC	EQUITY	743835100	32	1,016	SH	SOLE
PROVIDENT BANKSHARES CORP.	EQUITY	743859100	187	8,102	SH	SOLE
PROVIDENT FINANCIAL GROUP	EQUITY	743866105	1705	65,488	SH	SOLE

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PROVIDIAN FINANCIAL CORP.	EQUITY	74406A102	970	149,496	SH	SOLE
PROVINCE HEALTHCARE CO.	EQUITY	743977100	158	16,227	SH	SOLE
PROXIM CORP CL-A	EQUITY	744283102	35	40,454	SH	SOLE
PROXYMED PHARMACY INC	EQUITY	744290305	16	1,554	SH	SOLE
PRUDENTIAL FINANCIAL INC	EQUITY	744320102	90040	2,836,800	SH	SOLE
PS BUSINESS PARKS, INC.	EQUITY	69360J107	108	3,400	SH	SOLE
PS BUSINESS PKS INC CA COM	EQUITY	69360J107	9225	290100	SH	SOLE
PSEG ENERGY HOLDINGS	EQUITY	744573106	3160	98,434	SH	SOLE
PSS WORLD MEDICAL, INC	EQUITY	69366A100	165	24,179	SH	SOLE
PTEK HLDGS INC	EQUITY	69366M104	70	16,022	SH	SOLE
PUBLIC STORAGE INC	EQUITY	74460D109	47	1,446	SH	SOLE
PUBLIC STORAGE INC COM	EQUITY	74460D109	9677	299500	SH	SOLE
PUGET ENEGY INC.	EQUITY	745310102	10446	473,733	SH	SOLE
PULITZER INC.	EQUITY	745769109	136	3,028	SH	SOLE
PULTE HOMES INC.	EQUITY	745867101	2002	41,831	SH	SOLE
Q MED	EQUITY	747914109	16	2,605	SH	SOLE
QLOGIC CORP COM	EQUITY	747277101	20999	608500	SH	SOLE
QLOGIC CORP.	EQUITY	747277101	8422	244,037	SH	SOLE
QRS CORP.	EQUITY	74726X105	31	4,624	SH	SOLE
QUADRAMED CORP	EQUITY	74730W101	24	9,210	SH	SOLE
QUAKER CHEM CORP COM	EQUITY	747316107	61	2,616	SH	SOLE
QUAKER CIRY BANCORP INC	EQUITY	74731K106	57	1,732	SH	SOLE
QUAKER FABRIC CORP.	EQUITY	747399103	28	3,975	SH	SOLE
QUALCOMM INC	EQUITY	747525103	24865	683,300	SH	DEFINED
QUALCOMM, INC.	EQUITY	747525103	13750	377,850	SH	SOLE
QUANEX CORP.	EQUITY	747620102	161	4,813	SH	SOLE
QUANTA SERVICES, INC.	EQUITY	74762E102	362	103,473	SH	SOLE
QUANTUM CORP DLT & STORAGE	EQUITY	747906204	679	254,436	SH	SOLE
Quest Diagnostics	EQUITY	74834L100	1758	30,900	SH	DEFINED
QUEST DIAGNOSTICS, INC.	EQUITY	74834L100	2491	43,772	SH	SOLE
QUEST SOFTWARE INC	EQUITY	74834T103	130	12,598	SH	SOLE
QUESTAR CORP.	EQUITY	748356102	4168	149,830	SH	SOLE
QUICKSILVER RESOURCES COM	EQUITY	74837R104	3950	176100	SH	SOLE
QUICKSILVER RESOURCES INC	EQUITY	74837R104	73	3,249	SH	SOLE
QUICKSILVER, INC.	EQUITY	74838C106	176	6,604	SH	SOLE
QUIDEL CORPORATION	EQUITY	74838J101	30	8,710	SH	SOLE
QUINTILES TRANSNATIONAL CORP.	EQUITY	748767100	630	52,096	SH	SOLE
QUINTON CARDIOLOGY SYS INC	EQUITY	748773108	1443	182,700	SH	DEFINED
QUIXOTE CORP	EQUITY	749056107	40	2,218	SH	SOLE
QUOVADX INC	EQUITY	74913K106	17	7,096	SH	SOLE
QWEST COMMUNICATIONS INTL.	EQUITY	749121109	3726	745,104	SH	SOLE
R&G FINANCIAL CO.	EQUITY	749136107	112	4,800	SH	SOLE
R. R. DONNELLEY AND SONS CO.	EQUITY	257867101	1208	55,507	SH	SOLE
R.H. DONNELLEY CORP.	EQUITY	74955W307	272	9,294	SH	SOLE
R.O.C. TAIWAN FUND	EQUITY	749651105	1160	286,500	SH	SOLE
RACING CHAMPIONS ERTL	EQUITY	750069106	39	2,880	SH	SOLE
RADIAN GROUP INC COM	EQUITY	750236101	42218	1136411	SH	SOLE
RADIAN GROUP, INC.	EQUITY	750236101	4670	125,710	SH	SOLE
RADIANT SYSTEMS, INC.	EQUITY	75025N102	56	5,834	SH	SOLE
RADIO ONE INC	EQUITY	75040P405	10354	717,500	SH	DEFINED
RADIO ONE INC -CL D	EQUITY	75040P405	15	1,031	SH	SOLE
RADIO ONE INC CL D NON VTG	EQUITY	75040P405	47664	3303119	SH	SOLE
RADIOLOGIX INC	EQUITY	75040K109	15	6,473	SH	SOLE
RADIOSHACK CORP.	EQUITY	750438103	1402	74,831	SH	SOLE
RADISYS CORP.	EQUITY	750459109	44	5,551	SH	SOLE
RAILAMERICA INC	EQUITY	750753105	69	9,684	SH	SOLE

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RAINBOW TECHNOLOGIES INC	EQUITY	750862104	58	8,039	SH	SOLE
RAINDANCE COMM	EQUITY	75086X106	47	14,683	SH	SOLE
RAINDANCE COMMUNICATIONS I	EQUITY	75086X106	92	28,400	SH	DEFINED
RAIT INVESTMENT TRUST	EQUITY	749227104	1694	78,409	SH	SOLE
RALCORP HOLDINGS, INC.	EQUITY	751028101	256	10,165	SH	SOLE
RAMBUS INC.	EQUITY	750917106	190	28,342	SH	SOLE
RAMCO-GERSHENSON PROPERTIES	EQUITY	751452202	55	2,762	SH	SOLE
RANGE RESOURCES CORP	EQUITY	75281A109	94	17,392	SH	SOLE
RARE HOSPITALITY INTERNATIONAL	EQUITY	753820109	185	6,692	SH	SOLE
RATIONALE SOFTWARE CORP	EQUITY	75409P202	1932	185,984	SH	SOLE
RAYMOND JAMES FINANCIAL, INC.	EQUITY	754730109	17	563	SH	SOLE
RAYONIER, INC.	EQUITY	754907103	2995	66,181	SH	SOLE
RAYOVAC CORP.	EQUITY	755081106	145	10,877	SH	SOLE
RAYTECH CORP DEL	EQUITY	755103108	80	14,110	SH	SOLE
RAYTHEON CO	EQUITY	755111507	3521	114,500	SH	DEFINED
RAYTHEON CO.	EQUITY	755111507	6970	226,680	SH	SOLE
RCN CORP.	EQUITY	749361101	11	20,051	SH	SOLE
READER'S DIGEST ASSOC., INC.	EQUITY	755267101	1988	131,677	SH	SOLE
READ-RITE CORP.	EQUITY	755246105	14	41,095	SH	SOLE
REALNETWORKS, INC.	EQUITY	75605L104	5	1,226	SH	SOLE
REALTY INCOME CORP.	EQUITY	756109104	396	11,316	SH	SOLE
RECKSON ASSOC REALTY CORP.	EQUITY	75621K106	16	773	SH	SOLE
RECKSON ASSOCS RLTY CL B	EQUITY	75621K304	4330	193300	SH	SOLE
RECKSON ASSOCS RLTY COM	EQUITY	75621K106	9262	440000	SH	SOLE
RED HAT, INC.	EQUITY	756577102	227	38,431	SH	SOLE
REDBACK NETWORKS INC	EQUITY	757209101	38	45,677	SH	SOLE
REDWOOD TRUST, INC.	EQUITY	758075402	1887	68,125	SH	SOLE
REEBOK INTERNATIONAL, LTD.	EQUITY	758110100	776	26,405	SH	SOLE
REGAL ENTMT GROUP	EQUITY	758766109	5	256	SH	SOLE
REGAL-BELOIT CORP.	EQUITY	758750103	162	7,848	SH	SOLE
REGENCY CENTERS CORPORATION	EQUITY	758849103	11	345	SH	SOLE
REGENERON PHARMACEUTICALS INC.	EQUITY	75886F107	210	11,347	SH	SOLE
REGENT COMMUNICATIONS, INC	EQUITY	758865109	53	9,049	SH	SOLE
REGIONS FINANCIAL CORP.	EQUITY	758940100	3270	98,008	SH	SOLE
REGIS CORP.	EQUITY	758932107	382	14,692	SH	SOLE
REGISTER.COM	EQUITY	75914G101	45	10,020	SH	SOLE
REHAB CARE GROUP	EQUITY	759148109	112	5,894	SH	SOLE
REINSURANCE GROUP OF	EQUITY	759351109	7	248	SH	SOLE
RELIANCE STEEL & ALUMINIUM CO.	EQUITY	759509102	168	8,052	SH	SOLE
RELIANT RESOURCES INC	EQUITY	75952B105	13	4,212	SH	SOLE
REMEC, INC.	EQUITY	759543101	74	19,181	SH	SOLE
REMEDYTEMP INC	EQUITY	759549108	26	1,858	SH	SOLE
REMINGTON OIL & GAS CORP	EQUITY	759594302	113	6,889	SH	SOLE
RENAISSANCE LEARNING, INC.	EQUITY	75968L105	70	3,685	SH	SOLE
RENAL CARE GROUP, INC.	EQUITY	759930100	22	692	SH	SOLE
RENT-A-CENTER INC	EQUITY	76009N100	24	486	SH	SOLE
RENT-WAY, INC.	EQUITY	76009U104	30	8,670	SH	SOLE
REPUBLIC BANCORP, INC.	EQUITY	760281204	236	20,142	SH	SOLE
REPUBLIC BANCSHARES, INC.	EQUITY	759929102	33	1,701	SH	SOLE
REPUBLIC SERVICES IN	EQUITY	760759100	4623	220,339	SH	SOLE
REPUBLIC SVCS INC	EQUITY	760759100	3019	143,900	SH	DEFINED
RES-CARE INC	EQUITY	760943100	19	5,230	SH	SOLE
RESEARCH FRONTIERS	EQUITY	760911107	27	3,258	SH	SOLE
RESMED INC	EQUITY	761152107	316	10,326	SH	SOLE
RESOURCE AMERICA, INC.	EQUITY	761195205	46	5,091	SH	SOLE
RESOURCES CONNECTION INC	EQUITY	76122Q105	150	6,467	SH	SOLE
RESPIRONICS INC.	EQUITY	761230101	316	10,396	SH	SOLE
RESTORATION HARDWARE I	EQUITY	760981100	30	6,056	SH	SOLE

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RETEK INC.	EQUITY	76128Q109	241	88,535	SH	SOLE
REVLON, INC.-CL A	EQUITY	761525500	9	2,900	SH	SOLE
REX STORES CORP	EQUITY	761624105	29	2,853	SH	SOLE
REYNOLDS AND REYNOLDS CO., CLASS A	EQUITY	761695105	2379	93,390	SH	SOLE
RF MICRO DEVICES INC	EQUITY	749941100	1718	234,330	SH	SOLE
RF MONOLITHICS INC COM(OXFORD PTNRS L	EQUITY	74955F106	14	4,973	SH	SOLE
RFS HOTEL INVESTORS, INC.	EQUITY	74955J108	115	10,609	SH	SOLE
RIBAPHARM INC	EQUITY	762537108	2	354	SH	SOLE
RICHARDSON ELEC LTD	EQUITY	763165107	19	2,169	SH	SOLE
RIGEL PHARMACEUTICALS INC	EQUITY	766559108	10	8,907	SH	SOLE
RIGGS NATIONAL CORP.	EQUITY	766570105	73	4,737	SH	SOLE
RIGHT MANAGEMENT CONSULTANTS	EQUITY	766573109	74	5,584	SH	SOLE
RITA MED SYS INC DEL	EQUITY	76774E103	17	3,386	SH	SOLE
RITE AID CORP	EQUITY	767754104	14	5,719	SH	SOLE
RIVERSTONE NETWORKS INC	EQUITY	769320102	87	41,160	SH	SOLE
RIVIANA FOODS	EQUITY	769536103	55	2,023	SH	SOLE
RIVIERA HOLDINGS CORP	EQUITY	769627100	1494	345,900	SH	SOLE
RJ Reynolds	EQUITY	76182K105	4253	101,000	SH	DEFINED
RJ REYNOLDS TOBACCO HOLDINGS	EQUITY	76182K105	1646	39,079	SH	SOLE
RLI CORP.	EQUITY	749607107	119	4,260	SH	SOLE
RMH TELESERVICES INC	EQUITY	749938106	42	3,968	SH	SOLE
ROADWAY CORP.	EQUITY	769742107	147	4,005	SH	SOLE
ROANOKE ELECTRIC STEEL CORP	EQUITY	769841107	32	3,328	SH	SOLE
ROBBINS & MYERS, INC.	EQUITY	770196103	61	3,329	SH	SOLE
ROBERT HALF INTERNATIONAL INC.	EQUITY	770323103	1227	76,169	SH	SOLE
ROCK-TENN CO., CLASS A	EQUITY	772739207	51	3,817	SH	SOLE
ROCKWELL AUTOMATION INC	EQUITY	773903109	3005	145,083	SH	SOLE
ROCKWELL COLLINS INC	EQUITY	774341101	1881	80,876	SH	SOLE
ROGERS CORP.	EQUITY	775133101	119	5,365	SH	SOLE
ROHM + HAAS CO	EQUITY	775371107	9031	278,036	SH	DEFINED
ROHM AND HAAS CO.	EQUITY	775371107	3149	96,946	SH	SOLE
ROLLINS, INC.	EQUITY	775711104	1133	44,500	SH	SOLE
ROPER INDUSTRIES, INC.	EQUITY	776696106	362	9,884	SH	SOLE
ROSLYN BANCORP, INC.	EQUITY	778162107	2010	111,474	SH	SOLE
ROSS STORES, INC.	EQUITY	778296103	4554	107,422	SH	SOLE
ROUSE CO	EQUITY	779273101	34	1,078	SH	SOLE
ROWAN COMPANIES, INC.	EQUITY	779382100	940	41,389	SH	SOLE
ROXIO INC	EQUITY	780008108	31	6,510	SH	SOLE
ROYAL BANCSHARES OF PENN-A	EQUITY	780081105	37	1,723	SH	SOLE
ROYAL GOLD INC	EQUITY	780287108	106	4,244	SH	SOLE
RPC	EQUITY	749660106	44	3,767	SH	SOLE
RPM INTERNATIONAL INC.	EQUITY	749685103	2363	154,667	SH	SOLE
RSA SECURITY INC.	EQUITY	749719100	545	91,012	SH	SOLE
RTI INTERNATIONAL METALS, INC.	EQUITY	74973W107	71	7,063	SH	SOLE
RUBY TUESDAY, INC.	EQUITY	781182100	15	887	SH	SOLE
RUDDICK CORP.	EQUITY	781258108	994	72,639	SH	SOLE
RUDOLPH TECHNOLOGIES INC.	EQUITY	781270103	60	3,122	SH	SOLE
RUSS BERRIE AND CO., INC.	EQUITY	782233100	113	3,348	SH	SOLE
RUSSELL CORP.	EQUITY	782352108	138	8,220	SH	SOLE
RYANAIR HOLDINGS PLC-SP ADR	EQUITY	783513104	134	3,420	SH	SOLE
RYAN'S FAMILY STEAK HOUSES	EQUITY	783519101	171	15,047	SH	SOLE
RYDER SYSTEM, INC.	EQUITY	783549108	635	28,285	SH	SOLE
RYERSON TULL, INC.	EQUITY	78375P107	46	7,573	SH	SOLE
RYLAND GROUP	EQUITY	783764103	12	374	SH	SOLE
RYLAND GROUP INC COM	EQUITY	783764103	2358	70700	SH	SOLE
S J W CORP COM	EQUITY	784305104	54	694	SH	SOLE

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S&T BANCORP, INC.	EQUITY	783859101	226	9,011	SH	SOLE
S.Y. BANCORP INC	EQUITY	785060104	72	1,930	SH	SOLE
S1 CORPORATION	EQUITY	78463B101	107	24,049	SH	SOLE
SABRE HOLDINGS CORP.	EQUITY	785905100	1663	91,802	SH	SOLE
SAFECO CORP	EQUITY	786429100	2358	68,000	SH	DEFINED
SAFECO CORP.	EQUITY	786429100	2120	61,159	SH	SOLE
SAFEGUARD SCIENTIFICS, INC.	EQUITY	786449108	55	40,552	SH	SOLE
SAFeway INC	EQUITY	786514208	4413	188,920	SH	SOLE
SAGA COMMUNICATIONS, INC. CLASS A	EQUITY	786598102	96	5,052	SH	SOLE
SAKS INC.	EQUITY	79377W108	2257	192,257	SH	SOLE
SALEM COMMUNICATION- CLASS A	EQUITY	794093104	74	2,966	SH	SOLE
SALIX PHARMACEUTICALS	EQUITY	795435106	42	6,040	SH	SOLE
SALTON, INC.	EQUITY	795757103	21	2,191	SH	SOLE
SANCHEZ COMPUTER ASSOCIATES	EQUITY	799702105	13	4,627	SH	SOLE
SANDERSON FARMS, INC.	EQUITY	800013104	36	1,701	SH	SOLE
SANDISK CORP.	EQUITY	80004C101	2281	112,344	SH	SOLE
SANDY SPRING BANCORP, INC.	EQUITY	800363103	155	4,927	SH	SOLE
SANGAMO BIOSCIENCES INC	EQUITY	800677106	17	5,785	SH	SOLE
SANGSTAT MEDICAL CORP.	EQUITY	801003104	101	8,945	SH	SOLE
SANMINA - SCI CORP	EQUITY	800907107	1211	269,661	SH	SOLE
SANTANDER BANCORP	EQUITY	802809103	37	2,878	SH	SOLE
SAPIENT CORP.	EQUITY	803062108	57	27,594	SH	SOLE
SARA LEE CORP.	EQUITY	803111103	7505	333,390	SH	SOLE
SAUER-DANFOSS INC.	EQUITY	804137107	26	3,301	SH	SOLE
SAUL CENTERS, INC.	EQUITY	804395101	405	17,005	SH	SOLE
SAXON CAPITAL INC	EQUITY	80556P302	119	9,539	SH	SOLE
SBC COMMUNICATIONS INC	EQUITY	78387G103	8423	310,681	SH	DEFINED
SBC COMMUNICATIONS, INC.	EQUITY	78387G103	90377	3,333,719	SH	SOLE
SBS TECHNOLOGIES INC	EQUITY	78387P103	45	4,957	SH	SOLE
SCANA CORP	EQUITY	80589M102	8363	270,125	SH	SOLE
SCANSOFT INC	EQUITY	80603P107	92	17,671	SH	SOLE
SCANSOURCE INC	EQUITY	806037107	81	1,637	SH	SOLE
SCANSOURCE INC COM	EQUITY	806037107	3697	75000	SH	SOLE
SCHAWK, INC.	EQUITY	806373106	26	2,613	SH	SOLE
SCHEIN HENRY INC COM	EQUITY	806407102	49017	1089266	SH	SOLE
SCHERING PLOUGH CORP	EQUITY	806605101	4393	197,900	SH	DEFINED
SCHERING-PLOUGH CORP.	EQUITY	806605101	23548	1,060,710	SH	SOLE
SCHLUMBERGER LTD F	EQUITY	806857108	43	1,000	SH	DEFINED
SCHLUMBERGER, LTD.	EQUITY	806857108	13510	320,970	SH	SOLE
SCHNITZER STL INDS	EQUITY	806882106	28	1,386	SH	SOLE
SCHOLASTIC CORP.	EQUITY	807066105	1888	52,529	SH	SOLE
SCHOOL SPECIALTY, INC.	EQUITY	807863105	100	5,015	SH	SOLE
SCHULMAN, A. INC.	EQUITY	808194104	969	52,069	SH	SOLE
SCHWAB CHARLES CORP	EQUITY	808513105	12130	1,118,000	SH	DEFINED
SCHWEITZER-MAUDUIT INC.	EQUITY	808541106	124	5,054	SH	SOLE
SCIENTIFIC GAMES CORP A	EQUITY	80874P109	84	11,638	SH	SOLE
SCIENTIFIC-ATLANTA, INC.	EQUITY	808655104	1061	89,426	SH	SOLE
SCIOS INC	EQUITY	808905103	1629	50,000	SH	DEFINED
SCIOS NOVA INC.	EQUITY	808905103	512	15,708	SH	SOLE
SCM MICROSYSTEMS, INC.	EQUITY	784018103	22	5,291	SH	SOLE
SCOTTS CO.	EQUITY	810186106	14	279	SH	SOLE
SCP POOL CORPORATION	EQUITY	784028102	201	6,886	SH	SOLE
SCRIPPS CO	EQUITY	811054204	31	397	SH	SOLE
SCS TRANSPORTATION INC	EQUITY	81111T102	49	4,921	SH	SOLE
SEABOARD CORP.	EQUITY	811543107	30	124	SH	SOLE
SEACHANGE INTERNATIONAL, INC.	EQUITY	811699107	46	7,526	SH	SOLE
SEACOAST BANKING CORP FL	EQUITY	811707306	67	3,533	SH	SOLE
SEACOAST FINANCIAL SERVICES CO	EQUITY	81170Q106	165	8,233	SH	SOLE
SEACOR SMIT, INC.	EQUITY	811904101	262	5,886	SH	SOLE
SEALED AIR CORP	EQUITY	81211K100	1383	37,083	SH	SOLE
SEARS ROEBUCK & CO	EQUITY	812387108	4027	168,158	SH	SOLE

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SEATTLE GENETICS INC WA	EQUITY	812578102	19	6,099	SH	SOLE
SECOND BANCORP, INC.	EQUITY	813114105	76	2,872	SH	SOLE
SECURE COMPUTING CORP	EQUITY	813705100	64	9,947	SH	SOLE
SEEBEYOND TECHNOLOGY CORP.	EQUITY	815704101	43	17,728	SH	SOLE
SEI INVESTMENTS CO.	EQUITY	784117103	3866	142,223	SH	SOLE
SELECT MEDICAL CORP	EQUITY	816196109	80	5,954	SH	SOLE
SELECTIVE INSURANCE GROUP, INC	EQUITY	816300107	221	8,767	SH	SOLE
SEMCO ENERGY, INC.	EQUITY	78412D109	38	6,252	SH	SOLE
SEMINIS INC	EQUITY	816658108	14	4,689	SH	SOLE
SEMITOOL, INC.	EQUITY	816909105	34	5,444	SH	SOLE
SEMPRA ENERGY	EQUITY	816851109	4774	166,490	SH	SOLE
SEMTECH CORP.	EQUITY	816850101	1081	98,832	SH	SOLE
SENIOR HOUSING PROP TRUST	EQUITY	81721M109	164	15,430	SH	SOLE
SENIOR HOUSING PROP TRUST	EQUITY	81721M109	8963	844800	SH	SOLE
SENSIENT TECHNOLOGIES CORP.	EQUITY	81725T100	1750	77,883	SH	SOLE
SEPRACOR, INC.	EQUITY	817315104	1311	135,584	SH	SOLE
SEQUA CORP CLASS A	EQUITY	817320104	623	15,939	SH	SOLE
SEQUENOM, INC.	EQUITY	817337108	23	12,731	SH	SOLE
SERENA SOFTWARE, INC.	EQUITY	817492101	93	5,899	SH	SOLE
SEROLOGICALS CORP.	EQUITY	817523103	81	7,329	SH	SOLE
SERVICE CORP INTERNATIONAL	EQUITY	817565104	331	99,755	SH	SOLE
SERVICEMASTER COMPAN	EQUITY	81760N109	49	4,387	SH	SOLE
SHARPER IMAGE CORP	EQUITY	820013100	42	2,394	SH	SOLE
SHAW GROUP INC	EQUITY	820280105	10	598	SH	SOLE
SHENANDOAH TELECOMMUNI	EQUITY	82312B106	54	1,111	SH	SOLE
SHERWIN WILLIAMS CO	EQUITY	824348106	10020	354,676	SH	DEFINED
SHERWIN-WILLIAMS CO.	EQUITY	824348106	1866	66,057	SH	SOLE
SHOE CARNIVAL INC	EQUITY	824889109	34	2,436	SH	SOLE
SHOPKO STORES, INC.	EQUITY	824911101	121	9,753	SH	SOLE
SHUFFLE MASTER, INC.	EQUITY	825549108	115	6,039	SH	SOLE
SHURGARD STORAGE CENTERS, INC. CLASS	EQUITY	82567D104	359	11,448	SH	SOLE
SICOR INC	EQUITY	825846108	2488	156,949	SH	SOLE
SIEBEL SYS INC	EQUITY	826170102	1352	180,700	SH	DEFINED
SIEBEL SYSTEMS, INC.	EQUITY	826170102	1731	233,948	SH	SOLE
SIERRA HEALTH SERVICES, INC.	EQUITY	826322109	99	8,250	SH	SOLE
SIERRA PACIFIC RESOURCES	EQUITY	826428104	1109	170,670	SH	SOLE
SIGMA ALDRICH CORP.	EQUITY	826552101	1669	34,276	SH	SOLE
SIGNAL TECHNOLOGY CORP COM	EQUITY	826675100	5061	469500	SH	SOLE
SILGAN HOLDINGS, INC.	EQUITY	827048109	86	3,479	SH	SOLE
SILICON GRAPHICS, INC.	EQUITY	827056102	73	64,332	SH	SOLE
SILICON IMAGE INC	EQUITY	82705T102	118	19,683	SH	SOLE
SILICON LABORATORIES COM	EQUITY	826919102	11439	599548	SH	SOLE
SILICON LABORATORIES INC	EQUITY	826919102	170	8,922	SH	SOLE
SILICON STORAGE TECHNOLOGY	EQUITY	827057100	106	26,263	SH	SOLE
SILICON VALLEY BANCSHARES	EQUITY	827064106	1052	57,618	SH	SOLE
SILICONIX, INC.	EQUITY	827079203	46	1,981	SH	SOLE
SIMMONS FIRST NATIONAL CORP.	EQUITY	828730200	88	2,402	SH	SOLE
SIMON PPTY GROUP	EQUITY	828806109	32162	944000	SH	SOLE
SIMON PROPERTY GROUP INC	EQUITY	828806109	2809	82,436	SH	SOLE
SIMPLETECH INC	EQUITY	828823104	7	2,434	SH	SOLE
SIMPSON MANUFACTURING CO.	EQUITY	829073105	163	4,958	SH	SOLE
SINCLAIR BROADCAST GROUP, INC.	EQUITY	829226109	121	10,441	SH	SOLE
SIPEX CORP.	EQUITY	829909100	32	8,630	SH	SOLE
SIRIUS SATELLITE RADIO INC.	EQUITY	82966U103	15	23,417	SH	SOLE
SITEL CORP.	EQUITY	82980K107	23	19,205	SH	SOLE
SIX FLAGS, INC	EQUITY	83001P109	711	124,558	SH	SOLE
SIZELER PPTY INVS INC	EQUITY	830137105	36	3,913	SH	SOLE

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SKECHERS USA INC. CL-A	EQUITY	830566105	44	5,241	SH	SOLE
SKY FINANCIAL GROUP	EQUITY	83080P103	22	1,088	SH	SOLE
SKYLINE CORP.	EQUITY	830830105	62	2,086	SH	SOLE
SKYWEST INC	EQUITY	830879102	10	745	SH	SOLE
SKYWEST INC	EQUITY	830879102	358	27,400	SH	DEFINED
SKYWORKS SOLUTIONS INC	EQUITY	83088M102	395	45,846	SH	SOLE
SL GREEN REALTY CORP.	EQUITY	78440X101	282	8,939	SH	SOLE
SL GREEN RLTY CORP COM	EQUITY	78440X101	10494	332100	SH	SOLE
SLM CORP	EQUITY	78442P106	6823	65,690	SH	SOLE
SLM CORP	EQUITY	78442P106	26765	257,700	SH	DEFINED
SMART & FINAL, INC.,	EQUITY	831683107	21	4,010	SH	SOLE
SMARTFORCE PLC-SPONSORED ADR	EQUITY	83170A206		1	SH	SOLE
SMITH A O CORP	EQUITY	831865209	6156	227,900	SH	DEFINED
SMITH INTERNATIONAL, INC.	EQUITY	832110100	4455	136,582	SH	SOLE
SMITH INTL INC	EQUITY	832110100	23317	714,800	SH	DEFINED
SMITH, A.O. CORP.	EQUITY	831865209	152	5,641	SH	SOLE
SMITHFIELD FOODS INC	EQUITY	832248108	2923	147,312	SH	SOLE
SMURFIT-STONE CONTAINER CORP.	EQUITY	832727101	26426	1,717,050	SH	SOLE
SNAP-ON, INC.	EQUITY	833034101	728	25,892	SH	SOLE
Sociedad Quimica y Minera Chile - ADR	EQUITY	833635105	595	27,400	SH	SOLE
SOLA INTERNATIONAL, INC.	EQUITY	834092108	96	7,387	SH	SOLE
SOLETRON CORP.	EQUITY	834182107	1297	365,303	SH	SOLE
SOLUTIA, INC.	EQUITY	834376105	636	175,083	SH	SOLE
SOMERA COMMUNICATIONS INC	EQUITY	834458101	29	10,653	SH	SOLE
SONIC AUTOMOTIVE INC	EQUITY	83545G102	6	370	SH	SOLE
SONIC CORP.	EQUITY	835451105	253	12,338	SH	SOLE
SONIC INNOVATIONS INC	EQUITY	83545M109	14	3,685	SH	SOLE
SONICBLUE INC	EQUITY	83546Q109	13	29,108	SH	SOLE
SONICWALL INC	EQUITY	835470105	63	17,339	SH	SOLE
SONOCO PRODUCTS CO.	EQUITY	835495102	2981	130,005	SH	SOLE
SONOSIGHT, INC.	EQUITY	83568G104	63	4,785	SH	SOLE
SONUS NETWORKS INC	EQUITY	835916107	61	61,385	SH	SOLE
SOTHEBY'S HOLDINGS, INC. CLASS A	EQUITY	835898107	874	97,134	SH	SOLE
SOUNDVIEW TECHNOLOGY GROUP	EQUITY	83611Q109	38	25,187	SH	SOLE
SOURCECORP	EQUITY	836167106	96	5,168	SH	SOLE
SOUTH FINANCIAL GROUP INC.	EQUITY	837841105	282	13,671	SH	SOLE
SOUTH JERSEY INDUSTRIES, INC.	EQUITY	838518108	134	4,069	SH	SOLE
SOUTHERN CO	EQUITY	842587107	30178	1,062,980	SH	SOLE
SOUTHERN CO	EQUITY	842587107	1221	43,000	SH	DEFINED
SOUTHERN PERU COPPER CORP.	EQUITY	843611104	69	4,788	SH	SOLE
SOUTHERN UNION CO.	EQUITY	844030106	227	13,762	SH	SOLE
SOUTHTRUST CORP	EQUITY	844730101	457	18,400	SH	DEFINED
SOUTHTRUST CORP.	EQUITY	844730101	3816	153,546	SH	SOLE
SOUTHWEST AIRLINES CO.	EQUITY	844741108	4610	331,660	SH	SOLE
SOUTHWEST BANCORP INC	EQUITY	844767103	45	1,737	SH	SOLE
SOUTHWEST BANCORPORATION OF TX	EQUITY	84476R109	276	9,590	SH	SOLE
SOUTHWEST GAS CORP	EQUITY	844895102	262	11,164	SH	SOLE
SOUTHWEST WTR CO	EQUITY	845331107	44	3,302	SH	SOLE
SOUTHWESTERN ENERGY CO.	EQUITY	845467109	100	8,691	SH	SOLE
SOVEREIGN BANCORP, INC.	EQUITY	845905108	4940	351,588	SH	SOLE
SOVRAN SELF STORAGE, INC.	EQUITY	84610H108	1489	52,519	SH	SOLE
SPANISH BROADCASTING SYS, INC. CLASS	EQUITY	846425882	88	12,246	SH	SOLE
SPARTAN MTRS INC	EQUITY	846819100	35	3,060	SH	SOLE
SPARTECH CORP.	EQUITY	847220209	103	4,996	SH	SOLE
SPECTRALINK CORP	EQUITY	847580107	41	5,692	SH	SOLE
SPEECHWORKS INTERNATIONAL	EQUITY	84764M101	24	8,756	SH	SOLE
SPEEDWAY MOTORSPORTS	EQUITY	847788106	119	4,627	SH	SOLE
SPHERION CORPORATION	EQUITY	848420105	134	19,976	SH	SOLE

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SPINNAKER EXPLORATION CO	EQUITY	84855W109	174	7,913	SH	SOLE
SPORTS AUTH INC	EQUITY	849176102	78	11,113	SH	SOLE
SPORTS RESORTS INTL INC	EQUITY	84918U108	49	8,284	SH	SOLE
SPRINT CORP. FON GROUP	EQUITY	852061100	5547	383,050	SH	SOLE
SPRINT CORP. PCS GROUP	EQUITY	852061506	1930	440,536	SH	SOLE
SPS TECHNOLOGIES, INC.	EQUITY	784626103	99	4,178	SH	SOLE
SPSS, INC.	EQUITY	78462K102	56	4,038	SH	SOLE
SPX CORP.	EQUITY	784635104	26214	699,970	SH	SOLE
SRA INTERNATIONAL CL A	EQUITY	78464R105	46	1,708	SH	SOLE
SS&C TECHNOLOGIES INC	EQUITY	85227Q100	28	2,668	SH	SOLE
ST FRANCIS CAPITAL CORP.	EQUITY	789374105	57	2,452	SH	SOLE
ST JUDE MEDICAL, INC.	EQUITY	790849103	4497	113,214	SH	SOLE
ST PAUL COS INC	EQUITY	792860108	2315	68,000	SH	DEFINED
ST. MARY LAND & EXPLORATION	EQUITY	792228108	236	9,444	SH	SOLE
ST. PAUL COMPANIES, INC.	EQUITY	792860108	4375	128,474	SH	SOLE
STAGE STORES INC	EQUITY	85254C305	143	6,777	SH	SOLE
STAMPS.COM INC	EQUITY	852857101	56	11,893	SH	SOLE
STANCorp FINANCIAL GROUP, INC.	EQUITY	852891100	1931	39,529	SH	SOLE
STANDARD & POOR'S DEPOSITARY SPDR	EQUITY	78462F103	4189	47,480	SH	SOLE
STANDARD COML CORP. COM	EQUITY	853258101	69	3,809	SH	SOLE
STANDARD MICROSYSTEMS CORP.	EQUITY	853626109	96	4,908	SH	SOLE
STANDARD MOTOR PRODUCTS, INC.	EQUITY	853666105	30	2,346	SH	SOLE
STANDARD PACIFIC CORP.	EQUITY	85375C101	270	10,912	SH	SOLE
STANDARD REGISTER CO.	EQUITY	853887107	106	5,887	SH	SOLE
STANDEX INTERNATIONAL CORP.	EQUITY	854231107	88	3,677	SH	SOLE
STANLEY FURNITURE CO INC	EQUITY	854305208	40	1,738	SH	SOLE
STANLEY WORKS	EQUITY	854616109	1342	38,795	SH	SOLE
STAPLES, INC.	EQUITY	855030102	4913	268,464	SH	SOLE
STARBUCKS CORP.	EQUITY	855244109	5098	250,127	SH	SOLE
STARRETT L S CO	EQUITY	855668109	37	2,207	SH	SOLE
STARTEK INC	EQUITY	85569C107	97	3,522	SH	SOLE
STARWOOD HOTELS & RESORTS WW	EQUITY	85590A203	2812	118,448	SH	SOLE
STATE AUTO FINANCIAL CORP.	EQUITY	855707105	67	4,305	SH	SOLE
STATE BANCORP INC	EQUITY	855716106	45	2,488	SH	SOLE
STATE STREET CORP.	EQUITY	857477103	7268	186,350	SH	SOLE
STATEN ISLAND BANCORP, INC.	EQUITY	857550107	377	18,725	SH	SOLE
STATION CASINOS, INC.	EQUITY	857689103	207	11,702	SH	SOLE
STEEL DYNAMICS, INC.	EQUITY	858119100	130	10,826	SH	SOLE
STEELCASE INC-CL A	EQUITY	858155203	5	435	SH	SOLE
STEIN MART, INC.	EQUITY	858375108	45	7,419	SH	SOLE
STEINWAY MUSICAL INSTRUMENTS	EQUITY	858495104	28844	1,772,840	SH	SOLE
STEPAN CO.	EQUITY	858586100	53	2,138	SH	SOLE
STERICYCLE INC	EQUITY	858912108	2105	65,000	SH	DEFINED
STERICYCLE INC COM	EQUITY	858912108	32371	999756	SH	SOLE
STERICYCLE, INC.	EQUITY	858912108	369	11,400	SH	SOLE
STERIS CORP COM	EQUITY	859152100	2264	93,349	SH	SOLE
STERLING BANCORP	EQUITY	859158107	93	3,549	SH	SOLE
STERLING BANCSHARES, INC.	EQUITY	858907108	158	12,936	SH	SOLE
STERLING FINANCIAL CORP	EQUITY	859317109	135	5,726	SH	SOLE
STERLING FINL CORP WAS	EQUITY	859319105	74	3,953	SH	SOLE
STEVEN MADDEN, LTD.	EQUITY	556269108	57	3,132	SH	SOLE
STEWART & STEVENSON SERVICES	EQUITY	860342104	137	9,664	SH	SOLE
STEWART ENTERPRISES, INC.	EQUITY	860370105	182	32,730	SH	SOLE
STEWART INFORMATION SERVICES COM	EQUITY	860372101	123	5,744	SH	SOLE
STILLWATER MINING CO.	EQUITY	86074Q102	78	14,642	SH	SOLE
STILLWELL FINANCIAL INC	EQUITY	860831106	1357	103,863	SH	SOLE
STONE ENERGY CORP.	EQUITY	861642106	242	7,244	SH	SOLE
STONERIDGE, INC.	EQUITY	86183P102	52	4,363	SH	SOLE

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STORAGE TECHNOLOGY CORP.	EQUITY	862111200	3070	143,322	SH	SOLE
STORAGENETWORKS INC	EQUITY	86211E103	26	22,420	SH	SOLE
STRATEX NETWORKS INC	EQUITY	86279T109	62	27,988	SH	SOLE
STRATOS LIGHTWAVE INC	EQUITY	863100202	11	2,471	SH	SOLE
STRATTEC SEC CORP	EQUITY	863111100	58	1,207	SH	SOLE
STRAYER ED INC COM	EQUITY	863236105	4703	81800	SH	SOLE
STRAYER EDUCATION, INC	EQUITY	863236105	143	2,495	SH	SOLE
STRIDE RITE CORP.	EQUITY	863314100	97	13,485	SH	SOLE
STRYKER CORP COM	EQUITY	863667101	1678	25000	SH	SOLE
STRYKER CORP.	EQUITY	863667101	5845	87,084	SH	SOLE
STUDENT LOAN CORP.	EQUITY	863902102	6	58	SH	SOLE
STURM, RUGER & CO., INC.	EQUITY	864159108	63	6,608	SH	SOLE
SUBURBAN PROPANE PARTNERS LP	EQUITY	864482104	142	5,000	SH	SOLE
SUFFOLK BANCORP	EQUITY	864739107	126	3,987	SH	SOLE
SUMMIT AMERICA TELEVISION INC	EQUITY	86600T109	32	11,960	SH	SOLE
SUMMIT BANCSHARES INC	EQUITY	866011109	35	1,779	SH	SOLE
SUMMIT PROPERTIES, INC.	EQUITY	866239106	1714	96,281	SH	SOLE
SUN BANCORP INC	EQUITY	86663B102	59	3,835	SH	SOLE
SUN COMMUNITIES, INC.	EQUITY	866674104	1212	33,132	SH	SOLE
SUN MICROSYSTEMS, INC.	EQUITY	866810104	4971	1,598,452	SH	SOLE
SUNCOR ENERGY INC COM	EQUITY	867229106	14840	947028	SH	SOLE
SUNGARD DATA SYSTEMS, INC.	EQUITY	867363103	3935	167,008	SH	SOLE
SUNOCO, INC.	EQUITY	86764P109	1118	33,710	SH	SOLE
SUNRISE ASSISTED LIVING, INC.	EQUITY	86768K106	151	6,050	SH	SOLE
SUNTRON CORP	EQUITY	86789P100	4	850	SH	SOLE
SUNTRUST BANKS, INC.	EQUITY	867914103	9236	162,271	SH	SOLE
SUPERGEN, INC.	EQUITY	868059106	36	9,960	SH	SOLE
SUPERIOR ENERGY SERVICES, INC.	EQUITY	868157108	135	16,502	SH	SOLE
SUPERIOR FINANCIAL CORP	EQUITY	868161100	43	2,361	SH	SOLE
SUPERIOR INDS INTL INC COM	EQUITY	868168105	33671	814084	SH	SOLE
SUPERIOR INDUSTRIES INTL, INC.	EQUITY	868168105	1825	44,128	SH	SOLE
SUPERTEX INC	EQUITY	868532102	52	3,519	SH	SOLE
SUPERVALU, INC.	EQUITY	868536103	1295	78,453	SH	SOLE
SUREBEAM CORP CL A	EQUITY	86866R102	21	5,217	SH	SOLE
SUREWEST COMMUNICATION	EQUITY	868733106	168	4,511	SH	SOLE
SURMODICS INC	EQUITY	868873100	130	4,530	SH	SOLE
SUSQUEHANNA BANCSHARES, INC.	EQUITY	869099101	279	13,368	SH	SOLE
SWIFT ENERGY CO.	EQUITY	870738101	76	7,824	SH	SOLE
SWIFT TRANSN CO COM	EQUITY	870756103	34617	1729300	SH	SOLE
SWIFT TRANSPORTATION CO., INC.	EQUITY	870756103	2247	112,264	SH	SOLE
SWS GROUP INC	EQUITY	78503N107	62	4,592	SH	SOLE
SYBASE, INC.	EQUITY	871130100	2126	158,668	SH	SOLE
SYBRON DENTAL SPECIALTIES INC.	EQUITY	871142105	191	12,878	SH	SOLE
SYCAMORE NETWORKS, INC	EQUITY	871206108	156	53,987	SH	SOLE
SYKES ENTERPRISES, INC.	EQUITY	871237103	203	62,028	SH	SOLE
SYLVAN LEARNING SYSTEMS, INC.	EQUITY	871399101	1057	64,451	SH	SOLE
SYMANTEC CORP.	EQUITY	871503108	8955	221,061	SH	SOLE
SYMBOL TECHNOLOGIES, INC.	EQUITY	871508107	838	101,946	SH	SOLE
SYMX TECHNOLOGIES INC.	EQUITY	87155S108	98	7,779	SH	SOLE
SYNAPTICS INC	EQUITY	87157D109	13	1,697	SH	SOLE
SYNCOR INTERNATIONAL	EQUITY	87157J106	2518	90,822	SH	SOLE
SYNOPSYS INC.	EQUITY	871607107	4811	104,250	SH	SOLE
SYNOVUS FINANCIAL CORP.	EQUITY	87161C105	2991	154,183	SH	SOLE
SYNPLICITY INC	EQUITY	87160Y108	12	3,244	SH	SOLE
SYNTEL, INC.	EQUITY	87162H103	40	1,896	SH	SOLE
SYNTROLEUM CORPORATION	EQUITY	871630109	12	6,660	SH	SOLE
SYPRIS SOLUTIONS INC	EQUITY	871655106	17	1,687	SH	SOLE
SYSCO CORP.	EQUITY	871829107	8417	282,550	SH	SOLE

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SYSTEMS & COMPUTER TECHNOLOGY	EQUITY	871873105	90	10,519	SH	SOLE
T ROWE PRICE GROUP INC.	EQUITY	74144T108	1849	67,794	SH	SOLE
TAIWAN FUND	EQUITY	874036106	614	69,750	SH	SOLE
TAIWAN SEMICONDUCTOR-SP ADR	EQUITY	874039100	1942	275,470	SH	SOLE
TAKE-TWO INTERACTIVE SOFTWARE	EQUITY	874054109	301	12,819	SH	SOLE
TALBOTS INC	EQUITY	874161102	10	349	SH	SOLE
TALBOTS INC	EQUITY	874161102	1533	55,700	SH	DEFINED
TALK AMERICA HOLDINGS INC	EQUITY	87426R202	44	7,790	SH	SOLE
TALX CORP	EQUITY	874918105	54	4,181	SH	SOLE
TANGER FACTORY OUTLET CTRS	EQUITY	875465106	255	8,217	SH	SOLE
TANOX INC	EQUITY	87588Q109	74	8,146	SH	SOLE
TANOX INC	EQUITY	87588Q109	453	50,000	SH	DEFINED
TARGET CORP	EQUITY	87612E106	5597	186,550	SH	DEFINED
TARGET CORPORATION	EQUITY	87612E106	13628	454,270	SH	SOLE
TARO PHARMACEUTICALS INDUS	EQUITY	M8737E108	238	6,340	SH	SOLE
TASTY BAKING CO	EQUITY	876553306	24	2,740	SH	SOLE
TAUBMAN CENTERS, INC.	EQUITY	876664103	158	9,739	SH	SOLE
TBC CORP.	EQUITY	872180104	69	5,744	SH	SOLE
TCF FINANCIAL CORP.	EQUITY	872275102	4359	99,762	SH	SOLE
TECH DATA CORP.	EQUITY	878237106	2047	75,925	SH	SOLE
TECHE CORP.	EQUITY	878377100	403	14,114	SH	SOLE
TECHNE CORP COM	EQUITY	878377100	39856	1395118	SH	SOLE
TECHNICAL OLYMPIC USA INC	EQUITY	878483106	5	317	SH	SOLE
TECHNITROL, INC.	EQUITY	878555101	220	13,604	SH	SOLE
Technology Select Sector (SPDR)	EQUITY	81369Y803	592	40,000	SH	DEFINED
TECO ENERGY, INC.	EQUITY	872375100	15982	1,033,072	SH	SOLE
TECUMSEH PRODUCTS CO. CLASS A	EQUITY	878895200	1312	29,728	SH	SOLE
TEJON RANCH CO.	EQUITY	879080109	70	2,368	SH	SOLE
TEKELEC	EQUITY	879101103	165	15,750	SH	SOLE
TEKTRONIX, INC.	EQUITY	879131100	699	38,409	SH	SOLE
Telebras - Spons ADR Pfd Block	EQUITY	879287308	349	5,500	SH	SOLE
TELEDYNE TECHNOLOGIES INC	EQUITY	879360105	161	10,293	SH	SOLE
TELEFLEX INC.	EQUITY	879369106	2269	52,896	SH	SOLE
TELEFONICA S.A. SPON ADR	EQUITY	879382208	3	102	SH	SOLE
TELEFONOS DE MEXICO CL L-TELMEX	EQUITY	879403780	7662	213,420	SH	SOLE
TELEKOMUNIKASI INDONESIA - SP ADR	EQUITY	715684106	928	109,250	SH	SOLE
TELEPHONE AND DATA SYSTEMS	EQUITY	879433100	3708	78,855	SH	SOLE
TELETECH HOLDINGS	EQUITY	879939106	96	13,226	SH	SOLE
TELIK INC	EQUITY	87959M109	102	8,745	SH	SOLE
TELIK INC	EQUITY	87959M109	583	50,000	SH	DEFINED
TELLABS, INC.	EQUITY	879664100	1389	191,005	SH	SOLE
TELLIUM INC	EQUITY	87967E107	17	26,477	SH	SOLE
TEMPLE-INLAND INC.	EQUITY	879868107	1063	23,719	SH	SOLE
TENET HEALTHCARE CORP	EQUITY	88033G100	2624	160,000	SH	DEFINED
Tenet Healthcare Corp	EQUITY	88033G100	738	45,000	SH	DEFINED
TENET HEALTHCARE CORP.	EQUITY	88033G100	3425	208,850	SH	SOLE
TENNANT CO.	EQUITY	880345103	99	3,050	SH	SOLE
TENNECO AUTOMOTIVE INC	EQUITY	880349105	52	12,824	SH	SOLE
TERADYNE, INC.	EQUITY	880770102	1146	88,099	SH	SOLE
TERAYON COMMUNICATION	EQUITY	880775101	45	22,078	SH	SOLE
TEREX CORP.	EQUITY	880779103	164	14,747	SH	SOLE
TERRA INDUSTRIES, INC.	EQUITY	880915103	20	13,219	SH	SOLE
TESORO PETROLEUM CORP.	EQUITY	881609101	99	21,935	SH	SOLE
TETRA TECH, INC.	EQUITY	88162G103	207	16,988	SH	SOLE
TETRA TECHNOLOGIES, INC.	EQUITY	88162F105	95	4,468	SH	SOLE
TEVA PHARMACEUTICAL ADR	EQUITY	881624209	1355	35,090	SH	SOLE
TEVA PHARMACEUTICAL INDS L	EQUITY	881624209	15039	389,500	SH	DEFINED
TEXAS BIOTECH CORP	EQUITY	88221T104	21	14,861	SH	SOLE

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TEXAS INDUSTRIES, INC.	EQUITY	882491103	173	7,122	SH	SOLE
TEXAS INSTRS INC	EQUITY	882508104	9799	652,850	SH	DEFINED
TEXAS INSTRUMENTS, INC.	EQUITY	882508104	27359	1,822,750	SH	SOLE
TEXAS REGIONAL BANCSHARES, INC CLASS	EQUITY	882673106	267	7,508	SH	SOLE
TEXTRON FINANACIAL CORP	EQUITY	883203101	2604	60,570	SH	SOLE
TEXTRON INC	EQUITY	883203101	12442	289,412	SH	DEFINED
THE ADVISORY BOARD COMPANY	EQUITY	00762W107	4712	157600	SH	SOLE
THE GENLYTE GROUP, INC.	EQUITY	372302109	128	4,104	SH	SOLE
THE ST JOE COMPANY	EQUITY	790148100	12	407	SH	SOLE
THE STEAK N SHAKE COMPANY	EQUITY	857873103	77	7,695	SH	SOLE
THE TITAN CORPORATION	EQUITY	888266103	1091	104,903	SH	SOLE
THE YANKEE CANDLE CO.	EQUITY	984757104	147	9,184	SH	SOLE
THERAGENICS CORP.	EQUITY	883375107	41	10,104	SH	SOLE
THERASENSE INC	EQUITY	883381105	63	7,523	SH	SOLE
THERMA-WAVE INC.	EQUITY	88343A108	9	8,375	SH	SOLE
THERMO ELECTRON CORP.	EQUITY	883556102	1678	83,387	SH	SOLE
THOMAS & BETTS CORP.	EQUITY	884315102	670	39,646	SH	SOLE
THOMAS INDUSTRIES, INC.	EQUITY	884425109	128	4,907	SH	SOLE
THOMAS NELSON	EQUITY	640376109	27	2,717	SH	SOLE
THOR INDUSTRIES, INC.	EQUITY	885160101	179	5,194	SH	SOLE
THORATEC LABORATORIES CORP.	EQUITY	885175307	127	16,682	SH	SOLE
THORNBURG MORTGAGE INC.	EQUITY	885218107	6775	337,048	SH	SOLE
THQ INC	EQUITY	872443403	177	13,363	SH	SOLE
THREE-FIVE SYS INC COM	EQUITY	88554L108	47	7,302	SH	SOLE
TIBCO SOFTWARE INC	EQUITY	88632Q103	168	27,219	SH	SOLE
TICKETMASTER ONLINE-CITY B	EQUITY	88633P203	10	449	SH	SOLE
TIDEWATER INC	EQUITY	886423102	4444	142,900	SH	DEFINED
TIDEWATER, INC.	EQUITY	886423102	3906	125,582	SH	SOLE
TIER TECHNOLOGIES INC	EQUITY	88650Q100	78	4,904	SH	SOLE
TIFFANY & CO.	EQUITY	886547108	1582	66,180	SH	SOLE
TIMBERLAND COMPANY	EQUITY	887100105	1757	49,350	SH	SOLE
TIME WARNER TELECOM	EQUITY	887319101	31	14,462	SH	SOLE
TIMKEN CO.	EQUITY	887389104	14	751	SH	SOLE
TIVO INC	EQUITY	888706108	150	28,783	SH	SOLE
TJX COMPANIES, INC.	EQUITY	872540109	4409	225,870	SH	SOLE
TMP WORLDWIDE INC.	EQUITY	872941109	602	53,250	SH	SOLE
TOLL BROTHERS INC COM	EQUITY	889478103	14258	705852	SH	SOLE
TOLL BROTHERS, INC.	EQUITY	889478103	13	652	SH	SOLE
TOLLGRADE COMMUNICATIONS INC	EQUITY	889542106	51	4,317	SH	SOLE
TOMPKINS TRUSTCO INC	EQUITY	890110109	111	2,519	SH	SOLE
TOO INC	EQUITY	890333107	271	11,507	SH	SOLE
TOO INC	EQUITY	890333107	3330	141,600	SH	DEFINED
TOOTSIE ROLL INDUSTRIES, INC.	EQUITY	890516107	2118	69,043	SH	SOLE
TOPPS CO. INC.	EQUITY	890786106	110	12,595	SH	SOLE
TORCHMARK CORP.	EQUITY	891027104	1918	52,507	SH	SOLE
TORO CO.	EQUITY	891092108	268	4,188	SH	SOLE
TOTAL SYSTEM SERVICE	EQUITY	891906109	99	7,299	SH	SOLE
TOUCH AMERICA HOLDINGS INC	EQUITY	891539108	14	35,221	SH	SOLE
TOWER AUTOMOTIVE, INC.	EQUITY	891707101	94	20,892	SH	SOLE
TOWN & COUNTRY TRUST	EQUITY	892081100	103	4,858	SH	SOLE
TOYS R US INC.	EQUITY	892335100	938	93,776	SH	SOLE
TRACTOR SUPPLY CO	EQUITY	892356106	174	4,640	SH	SOLE
TRAMMELL CROW CO.	EQUITY	89288R106	90	9,988	SH	SOLE
TRANS WORLD ENTERTAINMENT CORP	EQUITY	89336Q100	20	5,637	SH	SOLE
TRANSACTION SYSTEMS ARCHITECTS CLASS	EQUITY	893416107	376	57,878	SH	SOLE
TRANSATLANTIC HOLDINGS INC	EQUITY	893521104	2085984	31,274,130	SH	SOLE
TRANSATLANTIC HOLDINGS INC	EQUITY	893521104	20	304	SH	SOLE
TRANSCONTINENTAL RLTY	EQUITY	893617209	17	969	SH	SOLE

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TRANSKARYOTIC THERAPIES, INC.	EQUITY	893735100	94	9,479	SH	SOLE
TRANSMETA CORP	EQUITY	89376R109	75	64,387	SH	SOLE
TRANSMONTAIGNE, INC.	EQUITY	893934109	22	4,839	SH	SOLE
TRANSOCEAN INC	EQUITY	G90078109	3208	138,260	SH	SOLE
TRAVELERS PPTY CASUALTY CLASS A	EQUITY	89420G109	5	311	SH	DEFINED
TRAVELERS PPTY CASUALTY CLASS B	EQUITY	89420G406	10	640	SH	DEFINED
TRAVELERS PROPERTY CASUALTY	EQUITY	89420G406	6296	429,750	SH	SOLE
TRC COS INC	EQUITY	872625108	39	2,957	SH	SOLE
TREDEGAR CORP.	EQUITY	894650100	132	8,788	SH	SOLE
TREMONT CORP.	EQUITY	894745207	13	437	SH	SOLE
TREX COMPANY, INC.	EQUITY	89531P105	77	2,181	SH	SOLE
TRIAD GTY INC COM	EQUITY	895925105	5551	150600	SH	SOLE
TRIAD GUARANTY, INC.	EQUITY	895925105	99	2,673	SH	SOLE
TRIAD HOSPITALS INC COM	EQUITY	89579K109	33085	1109118	SH	SOLE
TRIAD HOSPITALS, INC.	EQUITY	89579K109	2999	100,523	SH	SOLE
TRIANGLE PHARMACEUTICALS, INC.	EQUITY	89589H104	63	10,646	SH	SOLE
TRIARC COMPANIES INC. CLASS A	EQUITY	895927101	118	4,509	SH	SOLE
Tribune Co	EQUITY	896047107	682	15,000	SH	DEFINED
TRIBUNE CO.	EQUITY	896047107	5933	130,500	SH	SOLE
TRICO BANCSHARES	EQUITY	896095106	42	1,712	SH	SOLE
TRICO MARINE SERVICES, INC.	EQUITY	896106101	25	7,467	SH	SOLE
TRIKON TECHNOLOGIES INC	EQUITY	896187408	17	3,496	SH	SOLE
TRIMBLE NAVIGATION LTD.	EQUITY	896239100	107	8,542	SH	SOLE
TRIMERIS INC	EQUITY	896263100	194	4,494	SH	SOLE
TRINITY INDUSTRIES, INC.	EQUITY	896522109	1389	73,237	SH	SOLE
TRIPATH IMAGIN INC	EQUITY	896942109	20	7,471	SH	SOLE
TRIPOS INC	EQUITY	896928108	18	2,481	SH	SOLE
TRIQUINT SEMICONDUCTOR INC	EQUITY	89674K103	1715	404,500	SH	DEFINED
TRIQUINT SEMICONDUCTOR, INC.	EQUITY	89674K103	937	221,019	SH	SOLE
TRITON PCS HOLDINGS	EQUITY	89677M106	26	6,602	SH	SOLE
TRIUMPH GROUP, INC.	EQUITY	896818101	152	4,752	SH	SOLE
TRIZEC PROPERTIES INC	EQUITY	89687P107	12	1,311	SH	SOLE
TRIZETTO GROUP INC	EQUITY	896882107	63	10,258	SH	SOLE
TROPICAL SPORTSWEAR INT'L	EQUITY	89708P102	16	1,774	SH	SOLE
TROY FINANCIAL CORP	EQUITY	897329108	77	2,849	SH	SOLE
TRUST CO. OF NEW JERSEY	EQUITY	898304100	176	6,308	SH	SOLE
TRUSTCO BANK CORP. NY	EQUITY	898349105	264	24,531	SH	SOLE
TRUSTMARK CORP.	EQUITY	898402102	473	19,880	SH	SOLE
TTM TECHONOLOGIES	EQUITY	87305R109	17	5,220	SH	SOLE
TUESDAY MORNING CORPORATION	EQUITY	899035505	48	2,807	SH	SOLE
TULARIK INC	EQUITY	899165104	97	12,985	SH	SOLE
TUPPERWARE CORP.	EQUITY	899896104	641	42,533	SH	SOLE
TURNSTONE SYSTEMS INC	EQUITY	900423104	32	11,931	SH	SOLE
TWEETER HOME ENTERTAINMENT	EQUITY	901167106	38	6,550	SH	SOLE
TXU CORP	EQUITY	873168108	2577	137,960	SH	SOLE
TYCO INTERNATIONAL, LTD.	EQUITY	902124106	27045	1,583,438	SH	SOLE
TYLER TECHNOLOGIES INC	EQUITY	902252105	46	10,935	SH	SOLE
TYSON FOODS, INC. CLASS A	EQUITY	902494103	5307	472,973	SH	SOLE
U S XPRESS ENTERPRISES	EQUITY	90338N103	17	1,888	SH	SOLE
U.S. BANCORP, INC.	EQUITY	902973304	52493	2,473,731	SH	SOLE
U.S. RESTAURANT PROPERTIES INC	EQUITY	902971100	94	6,642	SH	SOLE
U.S.B. HOLDING CO., INC.	EQUITY	902910108	72	4,068	SH	SOLE
UAL CORP	EQUITY	902549500	27	18,953	SH	SOLE
UBIQUITEL INC	EQUITY	903474302	8	19,911	SH	SOLE
UCBH HOLDINGS INC	EQUITY	90262T308	261	6,153	SH	SOLE
UGI CORP.	EQUITY	902681105	349	9,338	SH	SOLE
UICI	EQUITY	902737105	204	13,094	SH	SOLE
UIL HOLDINGS CORP.	EQUITY	902748102	142	4,068	SH	SOLE

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ULTICOM INC	EQUITY	903844108	27	3,597	SH	SOLE
ULTIMATE ELECTRONIS, INC.	EQUITY	903849107	38	3,733	SH	SOLE
ULTRATECH STEPPER, INC.	EQUITY	904034105	75	7,670	SH	SOLE
UMB FINANCIAL CORP.	EQUITY	902788108	214	5,587	SH	SOLE
UMPQUA HOLDINGS CORP	EQUITY	904214103	142	7,787	SH	SOLE
UNIFI, INC.	EQUITY	904677101	466	88,695	SH	SOLE
UNIFIRST CORP.	EQUITY	904708104	53	2,646	SH	SOLE
UNILAB CORP	EQUITY	904763208	116	6,323	SH	SOLE
UNION BANKSHARES CORP	EQUITY	905399101	70	2,554	SH	SOLE
UNION PACIFIC CORP.	EQUITY	907818108	6491	108,420	SH	SOLE
UNION PLANTERS CORP	EQUITY	908068109	2471	87,795	SH	SOLE
UNIONBANCAL CORP	EQUITY	908906100	29	735	SH	SOLE
UNISOURCE ENERGY CORP.	EQUITY	909205106	167	9,679	SH	SOLE
UNISYS CORP.	EQUITY	909214108	1784	180,157	SH	SOLE
UNIT CORP.	EQUITY	909218109	227	12,240	SH	SOLE
UNITED AUTO GROUP, INC.	EQUITY	909440109	71	5,723	SH	SOLE
UNITED BANKSHARES INC. WV	EQUITY	909907107	361	12,422	SH	SOLE
UNITED CMNTY BKS BLAIR	EQUITY	90984P105	137	5,632	SH	SOLE
UNITED COMMUNITY FINANCIAL CO	EQUITY	909839102	92	10,613	SH	SOLE
UNITED DEFENSE INDS IN	EQUITY	91018B104	167	7,162	SH	SOLE
UNITED DOMINION REALTY TRUST	EQUITY	910197102	26	1,563	SH	SOLE
UNITED DOMINION RLTYTR COM	EQUITY	910197102	12676	774800	SH	SOLE
UNITED FIRE & CASUALTY CO.	EQUITY	910331107	82	2,444	SH	SOLE
UNITED HEALTHCARE CORP	EQUITY	91324P102	10903	130,580	SH	SOLE
UNITED INDUSTRIAL CORP	EQUITY	910671106	52	3,237	SH	SOLE
UNITED MICROELECTRONICS-ADR	EQUITY	910873207	261	77,795	SH	SOLE
UNITED NATIONAL BANCORP	EQUITY	910909100	108	4,664	SH	SOLE
UNITED NATURAL FOODS, INC.	EQUITY	911163103	164	6,465	SH	SOLE
UNITED ONLINE INC	EQUITY	911268100	113	7,060	SH	SOLE
UNITED PARCEL SERVICE CLASS -B	EQUITY	911312106	30864	489,290	SH	SOLE
UNITED PARCEL SVC INC	EQUITY	911312106	15133	239,900	SH	DEFINED
UNITED RENTALS, INC.	EQUITY	911363109	1105	102,655	SH	SOLE
UNITED STATES STEEL CORP	EQUITY	912909108	594	45,294	SH	SOLE
UNITED STATIONERS, INC.	EQUITY	913004107	293	10,185	SH	SOLE
UNITED SURGICAL PARTNE	EQUITY	913016309	80	5,141	SH	SOLE
UNITED TECHNOLOGIES CORP.	EQUITY	913017109	12604	203,480	SH	SOLE
UNITED THERAPEUTICS CORP.	EQUITY	91307C102	88	5,296	SH	SOLE
UNITEDGLOBALCOM INC. CLASS A	EQUITY	913247508	3	1,070	SH	SOLE
UNITIL CORP	EQUITY	913259107	169	6,804	SH	SOLE
UNITRIN, INC.	EQUITY	913275103	2652	90,770	SH	SOLE
UNIVERSAL AMER FINANCIAL CORP	EQUITY	913377107	46	7,915	SH	SOLE
UNIVERSAL COMPRESSION HLDGS	EQUITY	913431102	107	5,597	SH	SOLE
UNIVERSAL CORP.	EQUITY	913456109	1596	43,195	SH	SOLE
UNIVERSAL DISPLAY CORP.	EQUITY	91347P105	43	5,408	SH	SOLE
UNIVERSAL ELECTRONICS INC.	EQUITY	913483103	46	4,693	SH	SOLE
UNIVERSAL FOREST PRODUCTS, INC	EQUITY	913543104	98	4,619	SH	SOLE
UNIVERSAL HEALTH REALTY INCOME	EQUITY	91359E105	97	3,706	SH	SOLE
UNIVERSAL HEALTH SERVICES - B	EQUITY	913903100	3665	81,266	SH	SOLE
UNIVERSAL HLTH SVCS CL B	EQUITY	913903100	7883	174800	SH	SOLE
UNIVERSITY OF PHOENI	EQUITY	037604204	7	198	SH	SOLE
UNIVISION COMMUNICATIONS, INC.	EQUITY	914906102	5696	-23,237	SH	SOLE
UNIZAN FINANCIAL CORP	EQUITY	91528W101	148	7,491	SH	SOLE
UNOCAL CORP.	EQUITY	915289102	3492	114,189	SH	SOLE
UNOVA, INC.	EQUITY	91529B106	84	14,032	SH	SOLE
UNUMPROVIDENT CORP.	EQUITY	91529Y106	2435	138,835	SH	SOLE
URBAN OUTFITTERS, INC.	EQUITY	917047102	59	2,517	SH	SOLE
UROLOGIX INC	EQUITY	917273104	16	4,715	SH	SOLE
URS CORP.	EQUITY	903236107	69	4,838	SH	SOLE

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URSTADT BIDDLE [A]	EQUITY	917286205	48	4,301	SH	SOLE
US CELLULAR	EQUITY	911684108	423	16,244	SH	SOLE
US CONCRETE INC	EQUITY	90333L102	38	6,857	SH	SOLE
US ONCOLOGY, INC.	EQUITY	90338W103	216	24,869	SH	SOLE
US PHYSICAL THERAPY INC	EQUITY	90337L108	35	3,179	SH	SOLE
US UNSIRED INC	EQUITY	90338R104	15	30,212	SH	SOLE
USA INTERACTIVE	EQUITY	902984103	375	16,370	SH	SOLE
USEC, INC	EQUITY	90333E108	166	27,579	SH	SOLE
USFREIGHTWAYS CORP.	EQUITY	916906100	262	9,117	SH	SOLE
USG CORP.	EQUITY	903293405	105	12,477	SH	SOLE
USINOR SA	EQUITY	912080108	59	22,465	SH	SOLE
UST INC.	EQUITY	902911106	2526	75,558	SH	SOLE
UTI WORLDWIDE INC ORD	EQUITY	G87210103	8846	337000	SH	SOLE
UTSTARCOM INC	EQUITY	918076100	17	852	SH	SOLE
V. F. CORP.	EQUITY	918204108	1721	47,727	SH	SOLE
VAIL RESORTS, INC.	EQUITY	91879Q109	43	2,850	SH	SOLE
VALASSIS COMMUNICATIONS, INC.	EQUITY	918866104	2082	70,732	SH	SOLE
VALERO ENERGY CORP.	EQUITY	91913Y100	5830	157,812	SH	SOLE
VALHI INC	EQUITY	918905100	59	7,130	SH	SOLE
VALLEY NATIONAL BANC	EQUITY	919794107	36	1,383	SH	SOLE
VALMONT INDUSTRIES, INC.	EQUITY	920253101	89	4,585	SH	SOLE
VALSPAR CORP.	EQUITY	920355104	2978	67,414	SH	SOLE
VALUE LINE, INC.	EQUITY	920437100	20	460	SH	SOLE
VALUECLICK INC.	EQUITY	92046N102	65	23,320	SH	SOLE
VALUEVISION MEDIA INC	EQUITY	92047K107	103	6,844	SH	SOLE
VANS, INC.	EQUITY	921930103	35	6,248	SH	SOLE
VARCO INTERNATIONAL	EQUITY	922122106	2263	130,085	SH	SOLE
VARIAN MED SYS INC COM	EQUITY	92220P105	5248	105800	SH	SOLE
VARIAN MEDICAL SYSTEMS INC	EQUITY	92220P105	4535	91,427	SH	SOLE
VARIAN SEMICONDUCTOR EQUIPMENT	EQUITY	922207105	247	10,403	SH	SOLE
VARIAN, INC.	EQUITY	922206107	1581	55,101	SH	SOLE
VASTERA INC	EQUITY	92239N109	61	10,867	SH	SOLE
VCA ANTECH INC	EQUITY	918194101	91	6,055	SH	SOLE
VECTOR GROUP LTD.	EQUITY	92240M108	84	7,251	SH	SOLE
VECTREN CORP	EQUITY	92240G101	2100	91,290	SH	SOLE
VEECO INSTRUMENTS, INC.	EQUITY	922417100	99	8,573	SH	SOLE
VENTANA MEDICAL SYSTEMS, INC.	EQUITY	92276H106	99	4,297	SH	SOLE
VENTAS INC COM	EQUITY	92276F100	5399	471500	SH	SOLE
VENTAS, INC.	EQUITY	92276F100	236	20,617	SH	SOLE
VERIDIAN CORP DEL COM	EQUITY	92342R203	2988	140000	SH	SOLE
VERINT SYSTEMS	EQUITY	92343X100	86	4,242	SH	SOLE
VERISIGN, INC.	EQUITY	92343E102	99	12,334	SH	SOLE
VERITAS DGC, INC.	EQUITY	92343P107	83	10,542	SH	SOLE
VERITAS SOFTWARE CORP.	EQUITY	923436109	3086	197,551	SH	SOLE
VERITY INC COM	EQUITY	92343C106	100	7,494	SH	SOLE
VERIZON COMMUNICATIONS	EQUITY	92343V104	105223	2,715,422	SH	SOLE
VERSICOR INC	EQUITY	925314106	78	7,249	SH	SOLE
VERTEX PHARMACEUTICALS, INC.	EQUITY	92532F100	1629	102,751	SH	SOLE
VESTA INSURANCE GROUP, INC.	EQUITY	925391104	32	11,629	SH	SOLE
VIACOM, INC. CLASS B	EQUITY	925524308	32997	809,535	SH	SOLE
VIAD CORP.	EQUITY	92552R109	2649	118,526	SH	SOLE
VIASAT, INC.	EQUITY	92552V100	72	6,256	SH	SOLE
VIASYS HEALTHCARE INC	EQUITY	92553Q209	132	8,843	SH	SOLE
VICAL INC.	EQUITY	925602104	22	6,452	SH	SOLE
VICOR CORP.	EQUITY	925815102	56	6,737	SH	SOLE
VIEWPOINT CORP.	EQUITY	92672P108	24	12,582	SH	SOLE
VIGNETTE CORPORATION	EQUITY	926734104	98	79,781	SH	SOLE
Vimpel-Communications-SP ADR	EQUITY	68370R109	149	4,640	SH	SOLE

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VINTAGE PETROLEUM, INC.	EQUITY	927460105	174	16,486	SH	SOLE
VIRAGE LOGIC CORPORATION	EQUITY	92763R104	37	3,650	SH	SOLE
VIRBAC CORP	EQUITY	927649103	17	2,948	SH	SOLE
VIRCO MFG CO	EQUITY	927651109	18	1,803	SH	SOLE
VIRGINIA FINL CORP	EQUITY	927810101	74	2,471	SH	SOLE
VISHAY INTERTECHNOLOGY, INC.	EQUITY	928298108	2404	214,988	SH	SOLE
VISTACARE INC CL A	EQUITY	92839Y109	961	60000	SH	SOLE
VISTEON CORP	EQUITY	92839U107	1	192	SH	DEFINED
VISTEON CORP.	EQUITY	92839U107	401	57,662	SH	SOLE
VISX, INC.	EQUITY	92844S105	814	85,011	SH	SOLE
VITAL SIGNS, INC.	EQUITY	928469105	60	2,000	SH	SOLE
VITALWORKS INC	EQUITY	928483106	47	12,113	SH	SOLE
VITESSE SEMICONDUCTOR CORP.	EQUITY	928497106	149	68,186	SH	SOLE
VITRIA TECHNOLOGY, INC.	EQUITY	92849Q104	19	25,184	SH	SOLE
VIVUS INC.	EQUITY	928551100	42	11,164	SH	SOLE
VODAFONE GROUP PLC -SP ADR	EQUITY	92857W100	12251	676,130	SH	SOLE
VOLT INFORMATION SCIENCES INC.	EQUITY	928703107	46	2,702	SH	SOLE
VORNADO	EQUITY	929042109	39	1,050	SH	SOLE
VORNADO RLTY TR SH BEN INT	EQUITY	929042109	20746	557700	SH	SOLE
VOTORANTIM CELULOSE - SPON ADR	EQUITY	92906P106	718	43,700	SH	SOLE
VULCAN MATERIALS CO.	EQUITY	929160109	4060	108,261	SH	SOLE
W HOLDING COMPANY INC.	EQUITY	929251106	223	13,570	SH	SOLE
W. R. BERKLEY CORP.	EQUITY	084423102	24	596	SH	SOLE
W. W. GRAINGER, INC.	EQUITY	384802104	2076	40,267	SH	SOLE
WABASH NATIONAL CORP.	EQUITY	929566107	66	7,846	SH	SOLE
WABTEC	EQUITY	929740108	163	11,633	SH	SOLE
WACHOVIA CORP	EQUITY	929903102	21256	583,310	SH	SOLE
WACHOVIA CORP 2ND NEW	EQUITY	929903102	5393	148,000	SH	DEFINED
WACKENHUT CORRECTIONS CORP.	EQUITY	929798106	33	2,956	SH	SOLE
WADDELL & REED FINANCIAL, INC.	EQUITY	930059100	2122	107,895	SH	SOLE
WAL MART STORES INC	EQUITY	931142103	35849	709,720	SH	DEFINED
Walgreen Co	EQUITY	931422109	2335	80,000	SH	DEFINED
WALGREEN CO.	EQUITY	931422109	14560	498,800	SH	SOLE
WALLACE COMPUTER SERVICES INC.	EQUITY	932270101	1470	68,337	SH	SOLE
WAL-MART STORES, INC.	EQUITY	931142103	153059	3,030,275	SH	SOLE
WALT DISNEY	EQUITY	254687106	16212	994,000	SH	SOLE
WALTER INDUSTRIES, INC.	EQUITY	93317Q105	107	9,920	SH	SOLE
WARREN BANCORP INC	EQUITY	934710104	1178	23,500	SH	SOLE
WARWICK CMNTY BANCORP	EQUITY	936559103	35	1,248	SH	SOLE
WASHINGTON FEDERAL I	EQUITY	938824109	23	929	SH	SOLE
WASHINGTON MUTUAL INC	EQUITY	939322103	187	5,250	SH	DEFINED
WASHINGTON MUTUAL INC	EQUITY	939322103	20497	593,586	SH	SOLE
Washington Mutual Savings	EQUITY	939322103	1436	41,600	SH	DEFINED
WASHINGTON POST CO. CLASS B	EQUITY	939640108	9413	12,755	SH	SOLE
WASHINGTON REAL ESTATE INV.	EQUITY	939653101	319	12,492	SH	SOLE
WASHINGTON TRUST BANCORP, INC.	EQUITY	940610108	86	4,423	SH	SOLE
WASTE CONNECTIONS INC	EQUITY	941053100	18876	488,900	SH	DEFINED
WASTE CONNECTIONS, INC.	EQUITY	941053100	363	9,389	SH	SOLE
WASTE MANAGEMENT, INC.	EQUITY	94106L109	5974	260,650	SH	SOLE
WASTE MGMT INC DEL	EQUITY	94106L109	7635	333,100	SH	DEFINED
WATCHGUARD TECH. INC.	EQUITY	941105108	57	8,915	SH	SOLE
WATER PIK TECHNOLOGIES INC	EQUITY	94113U100	27	3,607	SH	SOLE
WATERS CORP.	EQUITY	941848103	1486	68,240	SH	SOLE
WATSCO, INC.	EQUITY	942622200	95	5,795	SH	SOLE
WATSON PHARMACEUTICALS, INC	EQUITY	942683103	1334	47,171	SH	SOLE
WATSON WYATT & CO HOLDINGS	EQUITY	942712100	148	6,816	SH	SOLE
WATTS INDUSTRIES, INC., CLASS A	EQUITY	942749102	83	5,304	SH	SOLE
WAUSAU-MOSINEE PAPER CORP.	EQUITY	943315101	908	80,897	SH	SOLE

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WAYPOINT FINANCIAL CORP.	EQUITY	946756103	229	12,866	SH	SOLE
WCI COMMUNITIES INC	EQUITY	92923C104	24	2,349	SH	SOLE
WD-40 CO.	EQUITY	929236107	143	5,418	SH	SOLE
WEATHERFORD INTL LTD	EQUITY	G95089101	3539	88,640	SH	DEFINED
WEATHERFORD INTL LTD COM	EQUITY	G95089101	19378	485300	SH	SOLE
WEATHERFORDNINTL LTD	EQUITY	G95089101	13502	338,150	SH	SOLE
WEBEX COMMUNICATIONS INC (USD)	EQUITY	94767L109	118	7,863	SH	SOLE
WEBMD CORPORATION	EQUITY	94769M105	34	4,020	SH	SOLE
WEBMETHODS INC	EQUITY	94768C108	126	15,308	SH	SOLE
WEBSense INC	EQUITY	947684106	12735	596175	SH	SOLE
WEBSense INC	EQUITY	947684106	153	7,151	SH	SOLE
WEBSTER FINANCIAL CORP.	EQUITY	947890109	2153	61,867	SH	SOLE
WEIGHT WATCHERS INTL COM	EQUITY	948626106	32502	707034	SH	SOLE
WEIGHT WATCHERS INTL INC	EQUITY	948626106	16	339	SH	SOLE
WEIGHT WATCHERS INTL INC N	EQUITY	948626106	10532	229,100	SH	DEFINED
WEINGARTEN REALTY INVESTORS	EQUITY	948741103	24	660	SH	SOLE
WEINGARTEN RLTY INVS SH BEN IN	EQUITY	948741103	4832	131100	SH	SOLE
WEIS MARKETS INC	EQUITY	948849104	116	3,744	SH	SOLE
WELLCHOICE INC	EQUITY	949475107	599	25,000	SH	DEFINED
WELLMAN, INC.	EQUITY	949702104	146	10,816	SH	SOLE
WELLPOINT HEALTH NETWORKS INC.	EQUITY	94973H108	4677	65,725	SH	SOLE
WELLS FARGO + CO NEW	EQUITY	949746101	23538	502,200	SH	DEFINED
WELLS FARGO CO.	EQUITY	949746101	35973	767,500	SH	SOLE
WELLSFORD REAL PROPERTIES	EQUITY	950240200	28	1,802	SH	SOLE
WENDY'S INTERNATIONAL, INC.	EQUITY	950590109	1383	51,084	SH	SOLE
WENDYS INTL INC	EQUITY	950590109	4364	161,200	SH	DEFINED
WERNER ENTERPRISES INC COM	EQUITY	950755108	41178	1912600	SH	SOLE
WERNER ENTERPRISES, INC.	EQUITY	950755108	281	13,054	SH	SOLE
WESBANCO, INC.	EQUITY	950810101	169	7,235	SH	SOLE
WESCO FINANCIAL CORP	EQUITY	950817106	8	26	SH	SOLE
WESCO INTERNATIONAL, INC.	EQUITY	95082P105	26	4,804	SH	SOLE
WEST COAST BANCORP	EQUITY	952145100	81	5,337	SH	SOLE
WEST CORPORATION	EQUITY	952355105	4	253	SH	SOLE
WEST MARINE INC	EQUITY	954235107	48	3,514	SH	SOLE
WEST PHARMACEUTICAL SERVICES	EQUITY	955306105	109	4,447	SH	SOLE
WESTAMERICA BANCORPORATION	EQUITY	957090103	603	15,000	SH	DEFINED
WESTAMERICA BANKCORPORATION	EQUITY	957090103	2453	61,040	SH	SOLE
WESTAR ENERGY	EQUITY	95709T100	1130	114,188	SH	SOLE
WESTCORP	EQUITY	957907108	84	3,992	SH	SOLE
WESTERN DIGITAL CORP.	EQUITY	958102105	417	65,219	SH	SOLE
WESTERN GAS RESOURCES, INC.	EQUITY	958259103	1857	50,398	SH	SOLE
WESTERN WIRELESS CORP. CLASS A	EQUITY	95988E204	96	18,103	SH	SOLE
WESTFIELD FINANCIAL IN	EQUITY	96008D101	26	1,686	SH	SOLE
WESTPOINT STEVENS INC. CLASS A	EQUITY	961238102	7	11,826	SH	SOLE
WESTPORT RESOURCES	EQUITY	961418100	113	5,434	SH	SOLE
WESTWOOD ONE INC	EQUITY	961815107	4005	107,200	SH	DEFINED
WESTWOOD ONE INC COM	EQUITY	961815107	26867	719149	SH	SOLE
WESTWOOD ONE, INC.	EQUITY	961815107	5318	142,344	SH	SOLE
WET SEAL, INC.	EQUITY	961840105	93	8,663	SH	SOLE
WEYERHAEUSER CO.	EQUITY	962166104	4690	95,300	SH	SOLE
WFS FINANCIAL, INC.	EQUITY	92923B106	49	2,340	SH	SOLE
WGL HOLDINGS INC.	EQUITY	92924F106	1942	81,191	SH	SOLE
W-H ENERGY SERVICES INC	EQUITY	92925E108	115	7,864	SH	SOLE
WHIRLPOOL CORP.	EQUITY	963320106	1573	30,119	SH	SOLE
WHITE ELECTR DESIGNS C	EQUITY	963801105	45	5,940	SH	SOLE
WHITEHALL JEWELLERS IN	EQUITY	965063100	36	3,803	SH	SOLE
WHITNEY HOLDING CORP.	EQUITY	966612103	19	576	SH	SOLE
WHOLE FOODS MARKET I	EQUITY	966837106	4183	79,321	SH	SOLE

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WILD OATS MARKETS, INC.	EQUITY	96808B107	67	6,532	SH	SOLE
WILLIAMS COMPANIES, INC.	EQUITY	969457100	616	228,137	SH	SOLE
WILLIAMS SONOMA INC	EQUITY	969904101	3027	111,500	SH	DEFINED
WILLIAMS SONOMA INC COM	EQUITY	969904101	82179	3026865	SH	SOLE
WILLIAMS-SONOMA, INC.	EQUITY	969904101	4225	155,614	SH	SOLE
WILLOW GROVE BANCORP I	EQUITY	97111W101	23	1,642	SH	SOLE
WILMINGTON TRUST CORP	EQUITY	971807102	2796	88,255	SH	SOLE
WILSON GREATBATCH TECH INC	EQUITY	972232102	2809	96200	SH	SOLE
WILSON GREATBATCH TECHNOLOGIES	EQUITY	972232102	207	7,105	SH	SOLE
WILSONS THE LEATHER EXPERTS	EQUITY	972463103	23	4,539	SH	SOLE
WIMM-BILL-DANN FOODS ADR	EQUITY	97263M109	2359	131,400	SH	SOLE
WIND RIVER SYSTEMS INC.	EQUITY	973149107	527	128,551	SH	SOLE
WINN-DIXIE STORES, INC.	EQUITY	974280109	1004	65,686	SH	SOLE
WINNEBAGO INDUSTRIES, INC.	EQUITY	974637100	160	4,085	SH	SOLE
WINSTON HOTELS INC	EQUITY	97563A102	45	5,727	SH	SOLE
WINTRUST FINANCIAL CORP	EQUITY	97650W108	156	4,981	SH	SOLE
WIRELESS FACILITIES INC.	EQUITY	97653A103	47	7,861	SH	SOLE
WISCONSIN ENERGY CORP.	EQUITY	976657106	3921	155,578	SH	SOLE
WITNESS SYSTEMS INC	EQUITY	977424100	16	4,648	SH	SOLE
WM. WRIGLEY JR. CO.	EQUITY	982526105	5287	96,340	SH	SOLE
WMS INDUSTRIES INC.	EQUITY	929297109	111	7,435	SH	SOLE
WOLVERINE WORLD WIDE, INC.	EQUITY	978097103	213	14,110	SH	SOLE
WOMEN FIRST HEALTHCARE	EQUITY	978150100	24	5,266	SH	SOLE
WOODHEAD INDS INC COM	EQUITY	979438108	40	3,552	SH	SOLE
WOODWARD GOVERNOR CO.	EQUITY	980745103	131	3,002	SH	SOLE
WORLD ACCEPTANCE CORP.	EQUITY	981419104	30	3,910	SH	SOLE
WORLD FUEL SVCS CORP	EQUITY	981475106	62	3,000	SH	SOLE
WORLD WRESTLING ENTMNT	EQUITY	98156Q108	27	3,378	SH	SOLE
WORTHINGTON INDS IN	EQUITY	981811102	1698	111,400	SH	DEFINED
WORTHINGTON INDUSTRIES, INC.	EQUITY	981811102	907	59,509	SH	SOLE
WPS RESOURCES CORP.	EQUITY	92931B106	2063	53,152	SH	SOLE
WRIGHT MED GROUP INC	EQUITY	98235T107	93	5,301	SH	SOLE
WSFS FINANCIAL CORP	EQUITY	929328102	88	2,665	SH	SOLE
WYETH	EQUITY	983024100	45493	1,216,380	SH	SOLE
WYETH	EQUITY	983024100	9842	263,168	SH	DEFINED
WYNDHAM INTERNATIONAL, INC.	EQUITY	983101106	58	250,842	SH	SOLE
XCEL STATES POWER-MINES	EQUITY	98389B100	3164	287,646	SH	SOLE
XEROX CORP.	EQUITY	984121103	2619	325,287	SH	SOLE
XICOR INC	EQUITY	984903104	26	7,086	SH	SOLE
XILINX INC	EQUITY	983919101	15202	737,950	SH	DEFINED
XILINX, INC.	EQUITY	983919101	3313	160,820	SH	SOLE
XL CAPITAL LTD	EQUITY	G98255105	4496	58,200	SH	SOLE
XM SATTELLITE RADIO HOLDINGS	EQUITY	983759101	50	18,403	SH	SOLE
X-RITE, INC.	EQUITY	983857103	43	6,092	SH	SOLE
XTO ENERGY INC	EQUITY	98385X106	4206	170,280	SH	SOLE
YAHOO INC	EQUITY	984332106	17038	1,042,100	SH	DEFINED
YAHOO!, INC.	EQUITY	984332106	4390	268,507	SH	SOLE
YANKEE CANDLE INC	EQUITY	984757104	2240	140,000	SH	DEFINED
YARDVILLE NATL BANCORP	EQUITY	985021104	34	1,998	SH	SOLE
YELLOW CORP.	EQUITY	985509108	248	9,843	SH	SOLE
YORK INTERNATIONAL CORP.	EQUITY	986670107	1357	53,070	SH	SOLE
YOUNG BROADCASTING, INC. CLASS A	EQUITY	987434107	62	4,713	SH	SOLE
YOUNG INNOVATIONS INC	EQUITY	987520103	34	1,477	SH	SOLE
YPF S.A.-Sponsored ADR	EQUITY	984245100	265	9,000	SH	SOLE

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Yum Brands Inc	EQUITY	988498101	1284	53,000	SH	DEFINED
YUM! BRANDS INC	EQUITY	988498101	3743	154,560	SH	SOLE
ZALE CORP.	EQUITY	988858106	14	446	SH	SOLE
ZEBRA TECHNOLOGIES CORP. CLASS A	EQUITY	989207105	18	321	SH	SOLE
ZENITH NATIONAL INSURANCE CORP	EQUITY	989390109	182	7,752	SH	SOLE
ZIMMER HLDGS INC COM	EQUITY	98956P102	13685	329600	SH	SOLE
ZIMMER HOLDINGS INC	EQUITY	98956P102	3585	86,352	SH	SOLE
ZIONS BANCORPORATION	EQUITY	989701107	2659	67,578	SH	SOLE
ZOLL MEDICAL CORP.	EQUITY	989922109	101	2,830	SH	SOLE
ZOMAX INCORPORATED	EQUITY	989929104	42	9,971	SH	SOLE
ZORAN CORP.	EQUITY	98975F101	129	9,156	SH	SOLE
ZYGO CORP.	EQUITY	989855101	37	5,277	SH	SOLE
ZYMOGENETICS INC	EQUITY	98985T109	33	3,383	SH	SOLE