

# SECURITIES AND EXCHANGE COMMISSION

## FORM 13F-HR

Initial quarterly Form 13F holdings report filed by institutional managers

Filing Date: **2004-08-12** | Period of Report: **2004-06-30**  
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### FILER

#### **BANK ONE CORP/**

CIK: **1085158** | IRS No.: **310738296** | State of Incorporation: **IL** | Fiscal Year End: **1231**  
Type: **13F-HR** | Act: **34** | File No.: **028-00732** | Film No.: **04970379**

#### Mailing Address

*ONE FIRST NATIONAL PLAZA  
CHICAGO IL 60670*

#### Business Address

*ONE FIRST NATIONAL PLAZA  
CHICAGO IL 60670  
6142484772*

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

FORM 13F

FORM 13F COVER PAGE

REPORT FOR THE CALENDAR YEAR OR QUARTER ENDED: 06/30/04

CHECK HERE IF AMENDMENT ( ); AMENDMENT NUMBER:  
THIS AMENDMENT (CHECK ONLY ONE.): ( ) IS A RESTATEMENT.  
( ) ADDS NEW HOLDING ENTRIES.

INSTITUTIONAL INVESTMENT MANAGER FILING THIS REPORT:

NAME: BANK ONE CORPORATION  
ADDRESS: ONE FIRST NATIONAL PLAZA  
CHICAGO, IL 60670

13F FILE NUMBER: 28-732

THE INSTITUTIONAL INVESTMENT MANAGER FILING THIS REPORT AND THE PERSON BY WHOM IT IS SIGNED HEREBY 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 SUBMISSION.

PERSON SIGNING THIS REPORT ON BEHALF OF REPORTING MANAGER:

NAME: DAVID J. KUNDERT  
TITLE: EXECUTIVE VICE PRESIDENT  
PHONE: (614) 213-9384  
SIGNATURE, PLACE, AND DATE OF SIGNING:

/s/DAVID J. KUNDERT COLUMBUS, OH 08/09/04

REPORT TYPE (CHECK ONLY ONE.):

- (X) 13F HOLDINGS REPORT  
( ) 13F NOTICE  
( ) 13F COMBINATION REPORT

LIST OF OTHER MANAGERS REPORTING FOR THIS MANAGER:  
NONE

FORM 13F SUMMARY PAGE

REPORT SUMMARY:

NUMBER OF OTHER INCLUDED MANAGERS: 8  
FORM 13F INFORMATION TABLE ENTRY TOTAL: 5,427  
FORM 13F INFORMATION TABLE VALUE TOTAL (\$000'S): \$33,589,765

LIST OF OTHER INCLUDED MANAGERS:

NO.	13F FILE #	NAME
1	99-99999	BANC ONE CAPITAL HOLDINGS CORP
2	99-99999	BANK ONE TRUST CO., N.A.
3	99-99999	BANK ONE, N.A. (OHIO)
4	99-99999	BANK ONE, N.A. (ILLINOIS)
5	99-99999	FIRST CHICAGO HEDGING SERVICES
6	99-99999	FIRST CHICAGO INVESTMENT CORPORATION
7	99-99999	THE ONE GROUP
8	28-07312	SECURITY CAPITAL RESEARCH & MGMT

<TABLE> <C> <C>

FORM 13F INFORMATION TABLE

NAME OF STOCK ISSUER	CUSIP	MARKET VALUE	TOTAL SHARES HELD	INVEST	**V O T I N G		A U T H O R I T Y**	
				AUTH A B C MNGR	SOLE	SHARED	NONE	

BAXTER INTL INC CORPORATE UNIT 7.00%	PFD	071813406	1,240,304	21,775	X	2	0	0	0
BAXTER INTL INC CORPORATE UNIT 7.00%	PFD	071813406	1,335,712	23,450	X	2	0	0	0
CHUBB CORP CORP UNIT 7.00%	PFD	171232309	578,376	20,880	X	2	0	0	0
CHUBB CORP CORP UNIT 7.00%	PFD	171232309	1,325,445	47,850	X	2	0	0	0
CONSTELLATION BRANDS PFD 1/40 5.75%	PFD	21036P306	32,765	995	X	2	0	0	0
Crescent Real Estate Series A	PFD	225756204	35,071	1,755,300	X	8	1,135,100	620,200	0
Equity Residential Series E	PFD	29476L883	3,300	100,000	X	8	0	100,000	0
Felcor Lodging Series A	PFD	31430F200	16,625	700,000	X	8	0	700,000	0
FORD MTR CO CAP TR II ORIG PFD 6.5%	PFD	345395206	84,878	1,550	X	2	0	0	0
FORD MTR CO CAP TR II ORIG PFD 6.5%	PFD	345395206	116,913	2,135	X	2	0	0	0
GENERAL MTRS SR DEB CONV SER C 6.25%	PFD	370442717	22,070	760	X	2	0	0	0
GENERAL MTRS CORP SR DEB CNV B 5.25%	PFD	370442733	6,178	250	X	2	0	0	0
GENERAL MTRS CORP SR DEB CNV A 4.50%	PFD	370442741	57,510	2,250	X	2	0	0	0
INTERPUBLIC GROUP COS INC PFD 5.375%	PFD	460690308	12,247	240	X	2	0	0	0
KERR MCGEE CORP DECS 5.00% DEVON	PFD	492386305	34,459	610	X	2	0	0	0
MOTOROLA INC EQUITY SEC UNIT 7.00%	PFD	620076208	560,710	11,355	X	2	0	0	0
MOTOROLA INC EQUITY SEC UNIT 7.00%	PFD	620076208	370,350	7,500	X	2	0	0	0
PHELPS DODGE CORP CONV PFD SER A	PFD	717265508	11,250	90	X	2	0	0	0
ST PAUL COS INC EQUITY UNIT 9.00%	PFD	792860306	196,153	2,650	X	2	0	0	0
ST PAUL COS INC EQUITY UNIT 9.00%	PFD	792860306	347,894	4,700	X	2	0	0	0
Taubman Centers Series A 8.3%	PFD	876664202	3,733	150,200	X	8	24,500	125,700	0
TRIBUNE CO NEW EXCH SUB DEB 2%	PFD	896047305	73,530	900	X	2	0	0	0
DAIMLERCHRYSLER AG ORD	ORD	D1668R123	164,368	3,492	X	2	1,123	0	2,369
DAIMLERCHRYSLER AG ORD	ORD	D1668R123	1,106,710	23,512	X	2	23,212	0	300
ACE LTD ORD	ORD	G0070K103	501,103	11,852	X	2	7,964	2,578	1,310
ACE LTD ORD	ORD	G0070K103	2,610,536	61,744	X	2	60,700	0	1,044
AMDOCS LTD ORD	ORD	G02602103	32,802	1,400	X	2	0	0	1,400
APEX SILVER MINES LTD	ORD	G04074103	8,525	500	X	2	500	0	0
ARCH CAP GROUP LTD ORD	ORD	G0450A105	5,982	150	X	2	150	0	0
ASSURED GUARANTY LTD	ORD	G0585R106	548,214	32,343	X	2	32,343	0	0
AXIS CAP HLDGS LTD SHS	SHS	G0692U109	591,696	21,132	X	2	21,132	0	0
ACCENTURE LTD	COM	G1150G111	21,984	800	X	2	800	0	0
COOPER INDUSTRIES LTD CL A	COM	G24182100	49,013	825	X	2	125	0	700
COOPER INDUSTRIES LTD CL A	COM	G24182100	266,691	4,489	X	2	4,311	0	178
ENDURANCE SPECIALTY HLDGS LTSHS	COM	G30397106	103,530	2,975	X	2	2,975	0	0
EVEREST RE GROUP LTD	COM	G3223R108	4,018	50	X	2	50	0	0
EVEREST RE GROUP LTD	COM	G3223R108	1,250,803	15,565	X	2	11,925	0	3,640
EVEREST RE GROUP LTD	COM	G3223R108	514,304	6,400	X	3	0	0	6,400
FRESH DEL MONTE PRODUCE INC ORD	ORD	G36738105	42,959	1,700	X	2	1,700	0	0
GLOBAL CROSSING LTD NEW	SHS	G3921A175	14,056	901	X	2	0	0	901
GLOBAL SANTA FE CORP	SHS	G3930E101	222,706	8,404	X	2	8,204	0	200
GLOBAL SANTA FE CORP	SHS	G3930E101	4,399	166	X	2	166	0	0
HELEN OF TROY CORP	COM	G4388N106	623,177	16,902	X	2	16,302	0	600
HELEN OF TROY CORP	COM	G4388N106	184,129	4,994	X	2	4,994	0	0
INGERSOLL RAND CO LTD CL A	COM	G4776G101	1,067,344	15,625	X	2	10,590	1,235	3,800
INGERSOLL RAND CO LTD CL A	COM	G4776G101	2,800,642	40,999	X	2	40,366	0	633
KNIGHTSBRIDGE TANKERS LTD ORD	ORD	G5299G106	578,800	20,000	X	2	0	0	20,000
KNIGHTSBRIDGE TANKERS LTD ORD	ORD	G5299G106	9,261	320	X	2	320	0	0
MONTPELIER RE HLDGS LTD SHS	SHS	G62185106	10,485	300	X	2	300	0	0
NABORS INDS LTD	SHS	G6359F103	306,592	6,780	X	2	6,380	0	400
NABORS INDS LTD	SHS	G6359F103	620,509	13,722	X	2	11,907	0	1,815
NOBLE CORP	SHS	G65422100	66,876	1,765	X	2	1,765	0	0
NOBLE CORP	SHS	G65422100	310,736	8,201	X	2	5,554	0	2,647
NORDIC AMERICAN TANKER SHIPPING LTD	COM	G65773106	13,172	400	X	2	400	0	0
PARTNERRE HLDGS LTD	COM	G6852T105	487,878	8,600	X	2	0	0	8,600
PLATINUM UNDERWRITER HLDGS LTD	COM	G7127P100	9,129	300	X	2	300	0	0
RENAISSANCE RE HLDGS LTD	COM	G7496G103	295,322	5,474	X	2	1,613	2,366	1,495
RENAISSANCE RE HLDGS LTD	COM	G7496G103	1,427,787	26,465	X	2	26,465	0	0
SCOTTISH ANNUITY & LIFE HLDG ORD	ORD	G7885T104	65,100	2,800	X	2	2,800	0	0
SEAGATE TECHNOLOGY	SHS	G7945J104	34,632	2,400	X	2	0	0	2,400
TRANSOCEAN INC	ORD	G90078109	488,594	16,883	X	2	9,361	1,829	5,693
TRANSOCEAN INC	ORD	G90078109	1,914,236	66,145	X	2	65,529	0	616
WEATHERFORD BERMUDA	COM	G95089101	221,482	4,924	X	2	2,670	200	2,054
WEATHERFORD BERMUDA	COM	G95089101	5,817,398	129,333	X	2	78,582	0	50,751
WEATHERFORD BERMUDA	COM	G95089101	27,438	610	X	4	0	0	610
WEATHERFORD BERMUDA	COM	G95089101	206,908	4,600	X	3	0	0	4,600
WILLIS GROUP HLDGS LTD	SHS	G96655108	2,076,902	55,458	X	2	49,206	833	5,419
WILLIS GROUP HLDGS LTD	SHS	G96655108	15,240,877	406,966	X	2	361,148	1,173	44,645
WILLIS GROUP HLDGS LTD	SHS	G96655108	109,017	2,911	X	4	2,291	0	620
XL CAP LTD CL A	COM	G98255105	141,865	1,880	X	2	600	0	1,280
XL CAP LTD CL A	COM	G98255105	308,254	4,085	X	2	3,820	0	265
ALCON INC	COM	H01301102	275,275	3,500	X	2	3,000	0	500
ALCON INC	COM	H01301102	609,538	7,750	X	2	7,750	0	0
UBS AG CHF2.80	COM	H8920M855	4,264	60	X	2	0	60	0
UBS AG CHF2.80	COM	H8920M855	52,655	741	X	2	741	0	0
MILlicom INTL CELLULAR S A	SHS	L6388F110	175,397	8,020	X	2	8,020	0	0
SBS BROADCASTING SA ORD	ORD	L8137F102	64,512	2,100	X	2	2,100	0	0
CHECK POINT SOFTWARE TECH LTD ORD	ORD	M22465104	51,281	1,900	X	2	1,900	0	0
CHECK POINT SOFTWARE TECH LTD ORD	ORD	M22465104	13,495	500	X	2	200	0	300
TARO PHARMACEUTICAL INDS LTD ORD	ORD	M8737E108	4,350	100	X	2	100	0	0
ASML HLDG NV	ADR	N07059111	10,266	600	X	2	600	0	0
CORE LABORATORIES NV	COM	N22717107	8,625	375	X	2	0	375	0
QIAGEN N V ORD	ORD	N72482107	1,285,222	106,129	X	2	104,609	0	1,520
ROYAL CARIBBEAN CRUISES LTD	COM	V7780T103	1,261,278	29,055	X	2	28,655	0	400
ROYAL CARIBBEAN CRUISES LTD	COM	V7780T103	51,224	1,180	X	2	1,180	0	0

FLEXTRONICS INTL LTD	ORD	Y2573F102	1,634,237	102,460	X	2	98,240	0	4,220
FLEXTRONICS INTL LTD	ORD	Y2573F102	31,709	1,988	X	2	1,988	0	0
TEEKAY SHIPPING MARSHALL ISL	COM	Y8564W103	37,380	1,000	X	2	1,000	0	0
ABN AMRO BK N V LON 10.000% 2/18/05 *	CVDB	00079FCU4	16,380	20,000	X	2	0	0	0
ACM INCOME FD INC	COM	000912105	53,079	6,753	X	2	0	0	0
ACM MUN SECS INCOME FD INC	COM	000942102	26,664	2,400	X	2	0	0	0
AMB PPTY CORP	COM	00163T109	2,261,685	65,310	X	2	59,153	3,766	2,391
AMB PPTY CORP	COM	00163T109	12,761,605	368,513	X	2	293,082	280	75,151
AMLI RESIDENTIAL PPTYS TR	SHS	001735109	73,350	2,500	X	2	0	2,500	0
AMLI RESIDENTIAL PPTYS TR	SHS	001735109	140,949	4,804	X	2	4,804	0	0
ATI TECHNOLOGIES INC	COM	001941103	277,242	14,700	X	2	14,700	0	0
ASA LTD	COM	002050102	3,032	84	X	2	84	0	0
ASA LTD	COM	002050102	14,436	400	X	2	400	0	0
ABBAY NATL PLC 7.375%	CVSD	002920809	307,680	12,000	X	2	0	0	0
ABBAY NATL PLC 7.375%	CVSD	002920809	46,152	1,800	X	2	0	0	0
ABERDEEN ASIA-PACIFIC INCOME FD INC	COM	003009107	34,500	6,000	X	2	0	0	0
ABERDEEN ASIA-PACIFIC INCOME FD INC	COM	003009107	4,054	705	X	2	0	0	0
ADAMS EXPRESS CO	COM	006212104	62,226	4,892	X	2	0	0	0
ADAMS EXPRESS CO	COM	006212104	8,840	695	X	2	0	0	0
AEGON N V ARS	ORD	007924103	120,933	9,978	X	2	7,888	0	2,090
AEGON N V ARS	ORD	007924103	153,803	12,690	X	2	12,690	0	0
AGILENT TECHNOLOGIES 3.000% 12/01/21	CVDB	00846UAB7	27,365	26,000	X	2	0	0	0
AGNICO EAGLE MINES LTD	COM	008474108	6,605	500	X	2	500	0	0
AGNICO EAGLE MINES LTD	COM	008474108	42,272	3,200	X	2	3,200	0	0
AGRIUM INC	COM	008916108	14,550	1,000	X	2	1,000	0	0
ALCAN INC	COM	013716105	133,515	3,225	X	2	3,225	0	0
ALCAN INC	COM	013716105	8,280	200	X	4	200	0	0
ALCAN INC	COM	013716105	242,728	5,863	X	2	3,813	0	2,050
ALCATEL ALSTHOM SPONSORED ADR	ADR	013904305	7,745	500	X	2	500	0	0
ALLIANCE CAP MGMT HLDG L P	SHS	01855A101	211,033	6,216	X	2	0	0	0
ALLIANCE CAP MGMT HLDG L P	SHS	01855A101	38,533	1,135	X	2	0	0	0
ALLIANCE NATL MUN INCOME FD	COM	01864U106	3,906	300	X	2	0	0	0
ALLIANCE RESOURCE PARTNERS L P	SHS	01877R108	38,495	825	X	2	0	0	0
ALLIANCE WORLD DLR GOVT FD II	COM	01879R106	18,989	1,720	X	2	0	0	0
ALLIANCE WORLD DLR GOVT FD INC	COM	018796102	15,238	1,398	X	2	0	0	0
ALLIED DOMECQ PLC SPONSORED ADR NEW	ADR	019121201	20,814	600	X	2	600	0	0
ALLMERICA SECS TR	SHS	019921105	4,602	520	X	2	0	0	0
ALUMINA LTD SPONSORED ADR	ADR	022205108	4,186	280	X	2	280	0	0
AMERICA FIRST TAX EXEMPT INVS L P	SHS	02364V107	6,690	1,000	X	2	0	0	0
AMERICA FIRST TAX EXEMPT INVS L P	SHS	02364V107	25,088	3,750	X	2	0	0	0
AMERICA MOVIL S A DE C V SPONS ADR L	ADR	02364W105	14,548	400	X	2	400	0	0
AMERICA MOVIL S A DE C V SPONS ADR L	ADR	02364W105	120,021	3,300	X	2	0	0	3,300
AMERICAN FINL RLTY TR	COM	02607P305	3,750,268	262,440	X	2	253,750	0	8,690
AMERICAN FINL RLTY TR	COM	02607P305	21,578	1,510	X	2	1,510	0	0
AMERICAN HOME MTG INVT CORP	COM	02660R107	4,081,123	157,390	X	2	152,370	0	5,020
AMERICAN HOME MTG INVT CORP	COM	02660R107	23,596	910	X	2	910	0	0
AMERICAN MTG ACCEP CO	SHS	027568104	6,174	450	X	2	450	0	0
AMERIGAS PARTNERS L P	SHS	030975106	194,775	7,500	X	2	0	0	0
AMERIGAS PARTNERS L P	SHS	030975106	81,676	3,145	X	2	0	0	0
AMKOR TECHNOLOGY INC 5.000% 3/15/07	CVDB	031652AH3	186,500	200,000	X	2	0	0	0
ANGLO AMERN PLC ADR	ADR	03485P102	100,224	4,800	X	2	4,800	0	0
ANGLO AMERN PLC ADR	ADR	03485P102	16,871	808	X	2	808	0	0
ANGIOTECH PHARMACEUTICALS INC	COM	034918102	54,405	2,700	X	2	0	0	2,700
ANGIOTECH PHARMACEUTICALS INC	COM	034918102	290,160	14,400	X	3	0	0	14,400
ANGLOGOLD ASHANTI LTD SPONSORED ADR	ADR	035128206	88,118	2,740	X	2	2,740	0	0
ANGLOGOLD ASHANTI LTD SPONSORED ADR	ADR	035128206	42,001	1,306	X	2	1,306	0	0
ANNALY MTG MGMT INC	COM	035710409	254,400	15,000	X	2	15,000	0	0
ANWORTH MTG ASSET CORP	COM	037347101	8,910	750	X	2	750	0	0
APARTMENT INVT & MGMT CO CL A	COM	03748R101	326,865	10,500	X	2	5,100	5,400	0
APARTMENT INVT & MGMT CO CL A	COM	03748R101	87,755	2,819	X	2	2,640	0	179
APOGENT TECHNOLOGIES 2.250% 10/15/21	CVDB	03760AAE1	29,903	27,000	X	2	0	0	0
ARCHSTONE-SMITH TR SH BEN INT	COM	039583109	4,298,458	146,555	X	2	87,511	7,956	51,088
ARCHSTONE-SMITH TR SH BEN INT	COM	039583109	15,099,407	514,811	X	2	447,351	376	67,084
ARDEN RLTY INC	COM	039793104	23,234	790	X	2	790	0	0
ARDEN RLTY INC	COM	039793104	14,705	500	X	2	0	0	500
ASHFORD HOSPITALITY TR INC	COM	044103109	1,195,470	143,170	X	2	142,150	0	1,020
ASTRAZENECA PLC SPONS ADR	ADR	046353108	230,482	5,050	X	2	2,200	0	2,850
ASTRAZENECA PLC SPONS ADR	ADR	046353108	22,820	500	X	2	300	0	200
AVALONBAY CMNTYS INC	COM	053484101	2,180,485	38,579	X	2	34,916	2,273	1,390
AVALONBAY CMNTYS INC	COM	053484101	12,665,397	224,087	X	2	170,274	160	53,653
AVENTIS SPONSORED ADR	ADR	053561106	1,597	21	X	2	21	0	0
AVNET INC 2.000% 3/15/34	CVDB	053807AL7	26,764	27,000	X	2	0	0	0
AXA SA SPONS ADR	ADR	054536107	3,321	150	X	2	0	150	0
AXA SA SPONS ADR	ADR	054536107	2,613	118	X	2	118	0	0
BASF AG SPONSORED ADR	ADR	055262505	5,385	100	X	2	0	100	0
BCE INC	COM	05534B109	50,100	2,500	X	2	2,500	0	0
BC PLC ADR FINAL INSTALLMENT NEW	ADR	055434203	12,592	400	X	2	400	0	0
BOC GROUP PLC SPONSORED ADR	ADR	055617609	4,063	120	X	2	0	120	0
BP P L C SPONSORED ADR	ADR	055622104	91,205,175	1,702,542	X	2	1,383,533	115,198	203,811
BP P L C SPONSORED ADR	ADR	055622104	241,386	4,506	X	4	4,506	0	0
BP P L C SPONSORED ADR	ADR	055622104	157,423,855	2,938,657	X	2	2,912,051	700	25,906
BP P L C SPONSORED ADR	ADR	055622104	360,419	6,728	X	4	6,728	0	0
BP PRUDHOE BAY RTY TR	SHS	055630107	26,056	800	X	2	800	0	0
BP PRUDHOE BAY RTY TR	SHS	055630107	9,771	300	X	2	300	0	0
BRE PPTYS INC CL A	COM	05564E106	13,900	400	X	2	400	0	0

BT GROUP PLC ADR	ADR	05577E101	17,348	474	X	2	474	0	0
BALLARD PWR SYS INC	COM	05858H104	13,755	1,500	X	2	1,500	0	0
BANCO BILBAO VIZCAYA S A ADR	ADR	05946K101	11,070	820	X	2	820	0	0
BANCO DE SANTANDER CENT HISPANO ADR	ADR	05964H105	58,811	5,601	X	2	5,601	0	0
BANK MONTREAL QUE	COM	063671101	160,120	4,000	X	2	4,000	0	0
BANK MONTREAL QUE	COM	063671101	1,105,789	27,624	X	2	27,624	0	0
BANK N S HALIFAX	COM	064149107	307,230	11,400	X	2	11,400	0	0
BARRICK GOLD CORP	COM	067901108	99,738	5,050	X	2	5,050	0	0
BARRICK GOLD CORP	COM	067901108	394,566	19,978	X	2	19,978	0	0
BAYER A G SPONSORED ADR	ADR	072730302	51,100	1,750	X	2	0	0	1,750
BAYER A G SPONSORED ADR	ADR	072730302	14,600	500	X	2	500	0	0
BEMA GOLD CORP	COM	08135F107	5,440	2,000	X	2	2,000	0	0
BEST BUY INC	CVSD	086516AF8	26,943	26,000	X	2	0	0	0
BHP BILLITON LTD SPONSORED ADR	ADR	088606108	7,008	400	X	2	400	0	0
BHP BILLITON LTD SPONSORED ADR	ADR	088606108	42,468	2,424	X	2	2,424	0	0
BIOTECH HOLDERS TR DEPOSTARY RCPTS	ADR	09067D201	43,935	300	X	2	0	0	300
BIOTECH HOLDERS TR DEPOSTARY RCPTS	ADR	09067D201	234,320	1,600	X	3	0	0	1,600
BIOVAIL CORP	COM	09067J109	906,447	47,758	X	2	37,733	5,132	4,893
BIOVAIL CORP	COM	09067J109	13,507,421	711,666	X	2	590,882	640	120,144
BIOVAIL CORP	COM	09067J109	73,415	3,868	X	4	2,178	0	1,690
BLACKROCK INVT QUALITY MUN TR INC	COM	09247D105	23,106	1,689	X	2	0	0	0
BLACKROCK INCOME TR INC	COM	09247F100	10,260	1,500	X	2	0	0	0
BLACKROCK MUN TARGET TERM TR INC	COM	09247M105	37,456	3,517	X	2	0	0	0
BLACKROCK INSD MUN TERM TR INC	COM	092474105	10,790	1,000	X	2	0	0	0
BLACKROCK INSD MUN INCOME TR	COM	092479104	9,555	735	X	2	0	0	0
BLACKROCK MUN INCOME TR	SHS	09248F109	55,245	4,350	X	2	0	0	0
BLACKROCK CORE BD TR	SHS	09249E101	99,598	7,685	X	2	0	0	0
BLACKROCK MUN INCOME TR II	COM	09249N101	12,950	1,000	X	2	0	0	0
BLACKROCK DIVID ACHIEVERS TM TR	COM	09250N107	41,910	3,000	X	2	0	0	0
BLUE CHIP VALUE FD INC	COM	095333100	124,189	18,788	X	2	0	0	0
BLUE CHIP VALUE FD INC	COM	095333100	8,567	1,296	X	2	0	0	0
BOSTON PPTYS INC	COM	101121101	2,205,123	44,032	X	2	39,551	2,598	1,883
BOSTON PPTYS INC	COM	101121101	9,800,706	195,701	X	2	193,943	182	1,576
BOYKIN LODGING CO	COM	103430104	57,375	7,500	X	2	7,500	0	0
BRANDYWINE RLTY TR NEW	SHS	105368203	33,716	1,240	X	2	1,240	0	0
BRANDYWINE RLTY TR NEW	SHS	105368203	1,161,013	42,700	X	2	0	0	42,700
BRITISH AMERN TOB PLC SPONSORED ADR	ADR	110448107	18,738	600	X	2	600	0	0
BRITISH AMERN TOB PLC SPONSORED ADR	ADR	110448107	156,150	5,000	X	2	5,000	0	0
BRITISH ENERGY PLC SPONS ADR NEW	ADR	110793403	742	40	X	2	40	0	0
BROADBAND HOLDRS TR DEPOSITARY RCPT	ADR	11130P104	10,002	600	X	2	0	0	0
CRH PLC ADR	ADR	12626K203	3,833	175	X	2	0	175	0
CADBURY SCHWEPPES PLC ADR 10 ORD	ADR	127209302	28,064	800	X	2	800	0	0
CALAMOS CONV OPPORTUNITIES & INCOME	SHS	128117108	19,690	1,000	X	2	0	0	0
CALAMOS STRATEGIC TOTAL RETURN FD	SHS	128125101	5,619	425	X	2	0	0	0
CAMDEN PPTY TR	SHS	133131102	1,172,801	25,607	X	2	23,184	1,198	1,225
CAMDEN PPTY TR	SHS	133131102	5,805,379	126,755	X	2	93,321	84	33,350
CANADIAN NATL RY CO	COM	136375102	1,150,907	26,403	X	2	20,825	2,473	3,105
CANADIAN NATL RY CO	COM	136375102	5,710,682	131,009	X	2	93,692	0	37,317
CANADIAN NATL RY CO	COM	136375102	22,013	505	X	4	0	0	505
CANADIAN NAT RES LTD	COM	136385101	1,792,505	59,950	X	2	3,150	0	56,800
CANADIAN PAC RY LTD	COM	13645T100	29,556	1,200	X	2	500	0	700
CANADIAN PAC RY LTD	COM	13645T100	8,621	350	X	2	350	0	0
CANON INC ADR REPSTG 5 SHS	ADR	138006309	201,051	3,765	X	2	3,000	65	700
CANON INC ADR REPSTG 5 SHS	ADR	138006309	10,680	200	X	2	200	0	0
CAPITAL AUTOMOTIVE REIT	COM	139733109	65,259	2,225	X	2	1,025	0	1,200
CAPITAL LEASING FDG INC	COM	140288101	3,085,784	296,710	X	2	287,430	0	9,280
CAPITAL LEASING FDG INC	COM	140288101	17,368	1,670	X	2	1,670	0	0
CARNIVAL CORP	CVDB	143658AN2	24,676	19,000	X	2	0	0	0
CARNIVAL CORP PAIRED CTF	COM	143658300	3,434,525	73,075	X	2	12,525	0	60,550
CARNIVAL CORP PAIRED CTF	COM	143658300	1,352,331	28,773	X	2	27,559	0	1,214
CARRAMERICA RLTY CORP	COM	144418100	227,451	7,524	X	2	6,374	0	1,150
CARRAMERICA RLTY CORP	COM	144418100	155,775	5,153	X	2	4,753	0	400
CATELLUS DEV CORP NEW	COM	149113102	79,274	3,216	X	2	3,216	0	0
CATELLUS DEV CORP NEW	COM	149113102	326,662	13,252	X	2	13,252	0	0
CEDAR FAIR LP DEPOSITARY UNIT	SHS	150185106	1,072,700	34,000	X	2	0	0	0
CEDAR FAIR LP DEPOSITARY UNIT	SHS	150185106	500,099	15,851	X	2	0	0	0
CEDAR SHOPPING CTRS INC	COM	150602209	1,149	100	X	2	100	0	0
CENDANT CORP	CVDB	151313AN3	26,969	25,000	X	2	0	0	0
CHINA PETE & CHEM SPONS ADR REPSTG H	ADR	16941R108	73,900	2,000	X	2	2,000	0	0
COHEN & STEERS ADVANT INCM RLTY FD	COM	19247W102	15,678	900	X	2	0	0	0
COLONIAL HIGH INCOME MUN TR	SHS	195743109	49,200	8,200	X	2	0	0	0
COLONIAL INTER HIGH INCOME FD	SHS	195763107	7,704	2,400	X	2	0	0	0
COLONIAL PPTYS TR	COM	195872106	57,795	1,500	X	2	1,500	0	0
COMMERCIAL NET LEASE RLTY INC	COM	202218103	25,456	1,480	X	2	1,480	0	0
COMPANHIA ENERGETICA MINAS PFD ADR	ADR	204409601	15,020	1,000	X	2	0	0	0
CORNERSTONE STRATEGIC VALUE FD INC	COM	21924B104	1,335,629	166,123	X	2	0	0	0
CORNERSTONE TOTAL RETURN FD INC	COM	21924U102	17	1	X	2	0	0	0
CORPORATE HIGH YIELD FD III INC	COM	219925104	25,344	3,192	X	2	0	0	0
CORPORATE OFFICE PPTYS TR	SHS	22002T108	2,410,450	97,000	X	2	0	0	97,000
COTT CORP QUE	COM	22163N106	62,856	1,940	X	2	1,940	0	0
COUNTRYWIDE CR INDS LYONS	CVDB	222372AE4	44,213	27,000	X	2	0	0	0
COUSINS PPTYS INC	COM	222795106	20,462	621	X	2	621	0	0
COUSINS PPTYS INC	COM	222795106	20,165	612	X	2	612	0	0
CP SHIPS LTD	COM	22409V102	3,119	175	X	2	175	0	0
CRAY RESH INC CONV	CVSD	225224AA2	18,844	25,000	X	2	0	0	0

CRESCENT REAL ESTATE EQUITIES	COM	225756105	330,460	20,500	X	2	500	0	20,000
CRESCENT REAL ESTATE EQUITIES	COM	225756105	43,524	2,700	X	2	2,700	0	0
DNP SELECT INCOME FD INC	COM	23325P104	145,702	13,850	X	2	0	0	0
DNP SELECT INCOME FD INC	COM	23325P104	161,766	15,377	X	2	0	0	0
DEBT STRATEGIES FD INC NEW	COM	24276Q109	30,940	4,782	X	2	0	0	0
DELAWARE INVTS COLO INSD MUN INCM FD	COM	246101109	72,960	4,750	X	2	0	0	0
DEUTSCHE TELEKOM AG SPONSORED ADR	ADR	251566105	9,563	540	X	2	540	0	0
DEVELOPERS DIVERSIFIED RLTY CORP	COM	251591103	1,886,494	53,336	X	2	48,504	2,673	2,159
DEVELOPERS DIVERSIFIED RLTY CORP	COM	251591103	8,706,821	246,164	X	2	206,354	189	39,621
DEVON ENERGY CORP NE 4.900% 8/15/08	CVDB	25179MAA1	72,188	70,000	X	2	0	0	0
DEVON ENERGY CORP NE 4.900% 8/15/08	CVDB	25179MAA1	41,250	40,000	X	2	0	0	0
DIAGEO PLC SPONSORED ADR NEW	ADR	25243Q205	1,418,025	25,900	X	2	0	100	25,800
DIAGEO PLC SPONSORED ADR NEW	ADR	25243Q205	10,950	200	X	2	200	0	0
DIAMONDS TR UNIT SER 1	SHS	252787106	583,835	5,580	X	2	0	0	0
DIAMONDS TR UNIT SER 1	SHS	252787106	88,936	850	X	2	0	0	0
DISNEY WALT CO 2.125% 4/15/23	CVDB	254687AU0	40,755	38,000	X	2	0	0	0
DOMINION RES BLACK WARRIOR TR	SHS	25746Q108	9,141	300	X	2	0	0	300
DORAL FINL CORP	COM	25811P100	66,758	1,935	X	2	1,935	0	0
DORAL FINL CORP	COM	25811P100	4,191,750	121,500	X	2	121,500	0	0
DREYFUS STRATEGIC MUNIS INC FD	COM	261932107	40,700	5,000	X	2	0	0	0
DUCATI MTR HLDGS SPA SPONS ADR 10 SH	ADR	264066101	1,413	100	X	2	100	0	0
DUFFE & PHELPS UTIL & CORP BD TR INC	COM	26432K108	18,945	1,500	X	2	0	0	0
DUKE RLTY CORP	COM	264411505	850,345	26,732	X	2	9,832	0	16,900
DUKE RLTY CORP	COM	264411505	373,513	11,742	X	2	11,742	0	0
DURBAN ROODEPOORT DEEP LTD SPONS ADR	ADR	266597301	11,526	4,574	X	2	4,574	0	0
EASTGROUP PPTYS INC	COM	277276101	13,906	413	X	2	413	0	0
EATON VANCE OHIO MUN INCOME TR	SHS	27826G109	23,472	1,600	X	2	0	0	0
EATON VANCE INSD MUN BD FD	COM	27827X101	86,662	6,797	X	2	0	0	0
1838 BD-DEB TRADING FD	COM	282520105	1,905	108	X	2	0	0	0
ELAN PLC ADR	ADR	284131208	167,242	6,760	X	2	6,760	0	0
ELAN PLC ADR	ADR	284131208	12,370	500	X	2	500	0	0
ELECTRONIC DATA SYS 3.875% 7/15/23	CVDB	285661AF1	26,880	28,000	X	2	0	0	0
ENBRIDGE ENERGY PARTNERS L P	SHS	29250R106	297,478	6,425	X	2	0	0	0
ENBRIDGE ENERGY PARTNERS L P	SHS	29250R106	190,756	4,120	X	2	0	0	0
ENCANA CORP	COM	292505104	2,109,833	48,884	X	2	2,384	0	46,500
ENCANA CORP	COM	292505104	56,237	1,303	X	2	1,303	0	0
ENDESA S A SPONSORED ADR	ADR	29258N107	58,494	3,090	X	2	2,900	190	0
ENERGY TRANSFER PARTNERS L P	SHS	29273R109	30,256	775	X	2	0	0	0
ENERPLUS RES FD TR UNIT SER G NEW	SHS	29274D604	9,250	325	X	2	0	0	0
ENTERPRISE PRODS PARTNERS L P	COM	293792107	95,625	4,500	X	2	0	0	0
ENTERPRISE PRODS PARTNERS L P	COM	293792107	42,500	2,000	X	2	0	0	0
ENTERTAINMENT PPTYS TR	SHS	29380T105	375,270	10,500	X	2	10,500	0	0
EQUITY INCOME FD1ST EXCH SER-AT&T	SHS	294700703	164,021	2,050	X	2	0	0	0
EQUITY INNS INC REIT	COM	294703103	9,290	1,000	X	2	1,000	0	0
EQUITY INNS INC REIT	COM	294703103	7,432	800	X	2	800	0	0
EQUITY OFFICE PPTYS TR	COM	294741103	3,356,344	123,395	X	2	110,706	3,033	9,656
EQUITY OFFICE PPTYS TR	COM	294741103	7,167,227	263,501	X	2	259,065	363	4,073
EQUITY ONE INC	COM	294752100	134,696	7,450	X	2	7,450	0	0
EQUITY RESIDENTIAL PPTYS TR	SHS	29476L107	2,781,866	93,571	X	2	82,731	6,525	4,315
EQUITY RESIDENTIAL PPTYS TR	SHS	29476L107	14,409,685	484,685	X	2	390,709	363	93,613
ERICSSON L M TEL CO ADR RPSTG 10 B	ADR	294821608	5,382	180	X	2	180	0	0
ERICSSON L M TEL CO ADR RPSTG 10 B	ADR	294821608	137,540	4,600	X	2	4,600	0	0
ESSEX PPTY TR INC	COM	297178105	1,450,524	21,222	X	2	19,129	1,302	791
ESSEX PPTY TR INC	COM	297178105	8,346,082	122,108	X	2	96,228	93	25,787
EUROPEAN WT FD INC	COM	298792102	2,530	1,000	X	2	0	0	0
EVANS & SUTHERLAND 6.000% 3/01/12	CVSD	299096AA5	58,000	100,000	X	2	0	0	0
EVERGREEN INCOME ADVANTAGE FD	SHS	30023Y105	15,343	1,027	X	2	0	0	0
FAIRCHILD SEMICONDC 5.000% 11/01/08	CVDB	303727AJ0	25,773	26,000	X	2	0	0	0
FAIRMONT HOTELS RESORTS INC	COM	305204109	756,621	28,075	X	2	175	0	27,900
FEDERAL RLTY INVNT TR NEW	SHS	313747206	1,132,080	27,220	X	2	23,764	1,508	1,948
FEDERAL RLTY INVNT TR NEW	SHS	313747206	7,675,476	184,551	X	2	124,798	109	59,644
FERRELLGAS PARTNERS L P	SHS	315293100	21,460	1,000	X	2	0	0	0
FERRELLGAS PARTNERS L P	SHS	315293100	21,460	1,000	X	2	0	0	0
FIRST INDL RLTY TR INC	COM	32054K103	81,136	2,200	X	2	1,300	0	900
FIRST INDL RLTY TR INC	COM	32054K103	18,440	500	X	2	500	0	0
FIRST UN REAL ESTATE EQ & MTG INVTS	SHS	337400105	1,479	468	X	2	468	0	0
FLAHERTY & CRUMRINE / CLAYMORE PFD	SHS	338478100	24,426	1,035	X	2	0	0	0
FLAHERTY & CRUMRINE PFD INCM OPP FD	COM	33848E106	15,110	1,204	X	2	0	0	0
FLAHERTY & CRUMRINE PFD INCM FD INC	COM	338480106	15,923	935	X	2	0	0	0
FLAMEL TECHNOLOGIES SA SPONSORED ADR	ADR	338488109	4,926	200	X	2	200	0	0
FORDING CDN COAL TR UNIT	SHS	345425102	61,719	1,466	X	2	566	0	900
FORDING CDN COAL TR UNIT	SHS	345425102	4,884	116	X	2	116	0	0
FORT DEARBORN INCOME SECS INC	COM	347200107	14,030	1,000	X	2	0	0	0
FOUR SEASONS HOTELS INC	SHS	35100E104	42,147	700	X	2	700	0	0
FRANKLIN TEMPLETON LTD DUR INCOME TR	COM	35472T101	26,793	2,013	X	2	0	0	0
FRANKLIN UNVL TR	SHS	355145103	21,021	3,900	X	2	0	0	0
FRESENIUS MED CARE SPONS ADR	ADR	358029106	19,782	790	X	2	476	0	314
FUJI PHOTO FILM LTD ADR 2 ORD	ADR	359586302	3,956	125	X	2	0	125	0
FUJI PHOTO FILM LTD ADR 2 ORD	ADR	359586302	22,155	700	X	2	700	0	0
GABELLI GLOBAL MULTIMEDIA TR INC	COM	36239Q109	293	32	X	2	0	0	0
GABELLI EQUITY TR INC	COM	362397101	113,381	13,946	X	2	0	0	0
GABELLI UTIL TR	COM	36240A101	10,326	1,120	X	2	0	0	0
GABLES RESIDENTIAL TR	SHS	362418105	35,509	1,045	X	2	1,045	0	0
GALLAHER GROUP PLC SPONSORED ADR	ADR	363595109	338,800	7,000	X	2	1,300	3,200	2,500
GALLAHER GROUP PLC SPONSORED ADR	ADR	363595109	512,314	10,585	X	2	10,585	0	0



GAP INC	5.750%	3/15/09	CVDB	364760AJ7	23,325	15,000	X	2	0	0	0
GENERAL AMERN INVS INC			COM	368802104	32,702	1,085	X	2	0	0	0
GENERAL GROWTH PPTYS INC			COM	370021107	1,611,624	54,502	X	2	7,028	574	46,900
GENERAL GROWTH PPTYS INC			COM	370021107	162,487	5,495	X	2	5,495	0	0
GENERAL MLS INC		10/28/22	CVDB	370334AU8	28,200	40,000	X	2	0	0	0
GLAMIS GOLD LTD			COM	376775102	8,765	500	X	2	500	0	0
GLAMIS GOLD LTD			COM	376775102	26,295	1,500	X	2	1,500	0	0
GLAXOSMITHKLINE PLC SPONSORED ADR			ADR	37733W105	14,488,653	349,461	X	2	344,007	3,604	1,850
GLAXOSMITHKLINE PLC SPONSORED ADR			ADR	37733W105	1,896,836	45,751	X	2	45,426	0	325
GIMCHER RLTY TR			SHS	379302102	11,060	500	X	2	0	0	500
GIMCHER RLTY TR			SHS	379302102	16,148	730	X	2	730	0	0
GLOBAL INCOME FD INC			COM	37934Y108	29,260	7,000	X	2	0	0	0
GOLD FIELDS LTD NEW SPONS ADR			ADR	38059T106	65,393	6,222	X	2	6,222	0	0
GOLDCORP INC NEW			COM	380956409	5,835	500	X	2	500	0	0
GOLDCORP INC NEW			COM	380956409	13,070	1,120	X	2	1,120	0	0
GREATER CHINA FD INC			COM	39167B102	66,364	4,700	X	2	0	0	0
GROUPE DANONE SPONSORED ADR			ADR	399449107	4,034	230	X	2	0	230	0
GRUPO TELEVIS SA DE CV GLBL DEP RCP			ADR	40049J206	4,527	100	X	2	0	100	0
GRUPO TELEVIS SA DE CV GLBL DEP RCP			ADR	40049J206	150,749	3,330	X	2	1,240	0	2,090
GULFTERRA ENERGY PARTNERS LP			COM	40274U108	425,700	11,000	X	2	0	0	0
GULFTERRA ENERGY PARTNERS LP			COM	40274U108	61,920	1,600	X	2	0	0	0
HRPT PPTYS TR SH BEN INT			SHS	40426W101	30,030	3,000	X	2	3,000	0	0
HSBC HLDGS PLC SPONS ADR NEW			ADR	404280406	2,483,117	33,148	X	2	14,930	18,218	0
HSBC HLDGS PLC SPONS ADR NEW			ADR	404280406	10,586,506	141,323	X	2	141,323	0	0
HANCOCK JOHN BK & THRIFT OPPORTUNITY			SHS	409735107	12,012	1,300	X	2	0	0	0
HANCOCK JOHN INCOME SECS TR			COM	410123103	29,140	2,000	X	2	0	0	0
HANCOCK JOHN PATRIOT PREM DIVID FD I			COM	41013Q101	17,062	1,900	X	2	0	0	0
HANCOCK JOHN TAX-ADVANTAGED DIVID FD			COM	41013V100	74,958	4,650	X	2	0	0	0
HANCOCK JOHN PFD INCOME SH BEN INT			SHS	41013W108	23,300	1,000	X	2	0	0	0
HANCOCK JOHN PFD INCOME SH BEN INT			SHS	41013W108	34,950	1,500	X	2	0	0	0
HANCOCK JOHN PFD INCOME FD II			COM	41013X106	9,252	400	X	2	0	0	0
HANCOCK JOHN INVS TR			COM	410142103	11,815	597	X	2	0	0	0
HANCOCK JOHN PFD INCOME FD III			COM	41021P103	18,843	860	X	2	0	0	0
HARMONY GOLD MNG LTD SPONSORED ADR			ADR	413216300	21,180	2,000	X	2	2,000	0	0
HARMONY GOLD MNG LTD SPONSORED ADR			ADR	413216300	42,890	4,050	X	2	4,050	0	0
HATTERAS INCOME SECS INC			COM	419025101	6,215	500	X	2	0	0	0
HEALTH CARE PPTY INVS INC			COM	421915109	1,191,711	49,572	X	2	30,620	528	18,424
HEALTH CARE PPTY INVS INC			COM	421915109	211,288	8,789	X	2	8,789	0	0
HEALTHCARE RLTY TR			COM	421946104	873,284	23,300	X	2	21,500	0	1,800
HEALTH CARE REIT INC			COM	42217K106	90,285	2,778	X	2	1,290	0	1,488
HEALTH CARE REIT INC			COM	42217K106	55,250	1,700	X	2	1,700	0	0
HIGH INCOME OPPORTUNITY FD INC			COM	42967Q105	13,492	2,063	X	2	0	0	0
HIGHLAND HOSPITALITY CORP			COM	430141101	1,714,781	170,625	X	2	162,445	0	8,180
HIGHLAND HOSPITALITY CORP			COM	430141101	18,794	1,870	X	2	1,870	0	0
HIGHWOODS PPTYS INC			COM	431284108	157,662	6,709	X	2	2,709	4,000	0
HITACHI LTD ADR			ADR	433578507	8,351	120	X	2	120	0	0
HONDA MTR LTD SPONS ADR			ADR	438128308	3,283	135	X	2	0	135	0
HOSPITALITY PPTYS TR			SHS	44106M102	824,850	19,500	X	2	19,500	0	0
HOST MARRIOTT CORP NEW			COM	44107P104	1,119,940	90,610	X	2	59,566	3,583	27,461
HOST MARRIOTT CORP NEW			COM	44107P104	5,241,085	424,036	X	2	303,487	286	120,263
ID BIOMEDICAL CORP			COM	44936D108	4,535	500	X	2	500	0	0
ISTAR FINL INC			COM	45031U101	369,200	9,230	X	2	4,230	0	5,000
ISTAR FINL INC			COM	45031U101	24,000	600	X	2	600	0	0
IMPAC MTG HLDGS INC			COM	45254P102	22,520	1,000	X	2	1,000	0	0
IMPERIAL OIL LTD NEW			COM	453038408	1,540,378	32,900	X	2	0	0	32,900
IMPERIAL SUGAR CO NEW WT		8/29/08	WNT	453096117	2,526	1,203	X	2	0	0	0
IMPERIAL TOB GROUP PLC SPONS ADR			ADR	453142101	17,544	400	X	2	400	0	0
INCO LTD		1.000%	3/14/23 *	CVDB	453258AT2	27,583	22,000	X	2	0	0
INCO LTD			COM	453258402	6,912	200	X	2	200	0	0
INCO LTD			COM	453258402	141,696	4,100	X	2	400	0	3,700
INCO LTD			COM	453258402	680,832	19,700	X	3	0	0	19,700
ING GROEP N V SPONS ADR			ADR	456837103	51,690	2,181	X	2	831	150	1,200
ING GROEP N V SPONS ADR			ADR	456837103	10,073	425	X	2	425	0	0
INNKEEPERS USA TR			COM	4576J0104	19,074	1,850	X	2	1,850	0	0
INTERMEDIATE MUNI FD INC			COM	45880P104	150,560	16,312	X	2	0	0	0
INTERNATIONAL GAME TECHNOLO		1/29/33	CVDB	459902AL6	35,648	42,000	X	2	0	0	0
INVESTMENT GRADE MUN INCOME FD			COM	461368102	19,875	1,500	X	2	0	0	0
IRELAND BK SPONSORED ADR			ADR	46267Q103	4,576	85	X	2	0	85	0
ISHARES INC MSCI EMU INDEX FD			SHS	464286608	9,405	150	X	2	0	0	0
ISHARES INC MSCI EMU INDEX FD			SHS	464286608	93,110	1,485	X	2	0	0	0
ISHARES MSCI PACIFIC EX-JAPAN IDX FD			SHS	464286665	208,282	2,845	X	2	0	0	0
ISHARES INC MSCI JAPAN INDEX FD			SHS	464286848	68,074	6,410	X	2	0	0	0
ISHARES INC MSCI JAPAN INDEX FD			SHS	464286848	412,375	38,830	X	2	0	0	0
ISHARES TR NYSE 100 INDEX FD			SHS	464287135	6,118	100	X	2	0	0	0
ISHARES DOW JONES SEL DIVID IDX FD			SHS	464287168	55,650	1,000	X	2	0	0	0
ISHARES DOW JONES SEL DIVID IDX FD			SHS	464287168	75,740	1,361	X	2	0	0	0
ISHARES TR US TREAS INFL PROT FD			SHS	464287176	3,037,216	29,800	X	2	0	0	0
ISHARES TR S & P 500 INDEX FD			SHS	464287200	6,503,451	56,764	X	2	0	0	0
ISHARES TR S & P 500 INDEX FD			SHS	464287200	14,314,605	124,942	X	2	0	0	0
ISHARES TR LEHMAN US AGGREGATE BD FD			SHS	464287226	125,675	1,250	X	2	0	0	0
ISHARES TR MSCI EMERGING MKTS IDX FD			SHS	464287234	946,990	5,859	X	2	0	0	0
ISHARES TR MSCI EMERGING MKTS IDX FD			SHS	464287234	10,489,787	64,900	X	2	0	0	0
ISHARES TR GOLDMAN SACHS CORP BD FD			SHS	464287242	532,253	4,942	X	2	0	0	0
ISHARES TR S&P 500/BARRA GRWTH INDEX			SHS	464287309	248,544	4,375	X	2	0	0	0
ISHARES TR S&P 500/BARRA GRWTH INDEX			SHS	464287309	496,974	8,748	X	2	0	0	0

ISHARES TR S & P GBL HLTHCR	SHS	464287325	63,011	1,313	X	2	0	0	0
ISHARES TR S&P 500/BARRA VAL IDX FD	SHS	464287408	378,048	6,600	X	2	0	0	0
ISHARES TR S&P 500/BARRA VAL IDX FD	SHS	464287408	853,873	14,907	X	2	0	0	0
ISHARES TR 7-10 YR TREAS INDEX FD	SHS	464287440	24,998	301	X	2	0	0	0
ISHARES TR 1-3 YR TREAS INDEX FD	SHS	464287457	664,874	8,137	X	2	0	0	0
ISHARES TR MSCI EAFE INDEX FD	SHS	464287465	6,633,341	46,387	X	2	0	0	0
ISHARES TR MSCI EAFE INDEX FD	SHS	464287465	20,590,570	143,990	X	2	0	0	0
ISHARES TR RUSSELL MIDCAP VALUE INDX	SHS	464287473	330,399	3,334	X	2	0	0	0
ISHARES TR RUSSELL MIDCAP VALUE INDX	SHS	464287473	1,201,092	12,120	X	2	0	0	0
ISHARES TR RUSSELL MIDCAP GRWTH IDX	SHS	464287481	619,710	7,945	X	2	0	0	0
ISHARES TR RUSSELL MIDCAP GRWTH IDX	SHS	464287481	2,435,940	31,230	X	2	0	0	0
ISHARES TR RUSSELL MIDCAP INDEX FD	SHS	464287499	130,940	1,845	X	2	0	0	0
ISHARES TR RUSSELL MIDCAP INDEX FD	SHS	464287499	2,368,837	33,378	X	2	0	0	0
ISHARES TR S & P MIDCAP 400 INDEX FD	SHS	464287507	4,534,829	37,293	X	2	0	0	0
ISHARES TR S & P MIDCAP 400 INDEX FD	SHS	464287507	8,118,138	66,761	X	2	0	0	0
ISHARES TR NASDAQ BIOTECHNOLOGY IDX	SHS	464287556	38,677	515	X	2	0	0	0
ISHARES TR NASDAQ BIOTECHNOLOGY IDX	SHS	464287556	105,140	1,400	X	2	0	0	0
ISHARES TR COHEN & STEERS RLTY MAJOR	SHS	464287564	5,050,430	45,913	X	2	0	0	0
ISHARES TR COHEN & STEERS RLTY MAJOR	SHS	464287564	27,687,660	251,706	X	2	0	0	0
ISHARES TR S & P GLOBAL 100 INDEX FD	SHS	464287572	113,120	1,948	X	2	0	0	0
ISHARES TR DOW JONES US CONSUMER CYC	SHS	464287580	222,520	4,000	X	2	0	0	0
ISHARES TR RUSSELL 1000 VALUE INDEX	SHS	464287598	207,808	3,460	X	2	0	0	0
ISHARES TR RUSSELL 1000 VALUE INDEX	SHS	464287598	799,218	13,307	X	2	0	0	0
ISHARES S&P MIDCAP 400/BARRA GR IDX	SHS	464287606	8,077,289	64,753	X	2	0	0	0
ISHARES S&P MIDCAP 400/BARRA GR IDX	SHS	464287606	20,127,423	161,355	X	2	0	0	0
ISHARES TR RUSSELL 1000 GROWTH INDEX	SHS	464287614	243,174	5,082	X	2	0	0	0
ISHARES TR RUSSELL 1000 GROWTH INDEX	SHS	464287614	561,137	11,727	X	2	0	0	0
ISHARES TR RUSSELL 1000 INDEX FD	SHS	464287622	557,964	9,129	X	2	0	0	0
ISHARES TR RUSSELL 2000 VALUE IDX FD	SHS	464287630	2,946,675	17,102	X	2	0	0	0
ISHARES TR RUSSELL 2000 VALUE IDX FD	SHS	464287630	3,605,722	20,927	X	2	0	0	0
ISHARES TR RUSSELL 2000 GRWTH IDX FD	SHS	464287648	272,625	4,362	X	2	0	0	0
ISHARES TR RUSSELL 2000 GRWTH IDX FD	SHS	464287648	688,125	11,010	X	2	0	0	0
ISHARES TR RUSSELL 2000 GRWTH IDX FD	SHS	464287648	656,250	10,500	X	3	0	0	0
ISHARES TR RUSSELL 2000 INDEX FD	SHS	464287655	1,055,421	8,945	X	2	0	0	0
ISHARES TR RUSSELL 2000 INDEX FD	SHS	464287655	4,818,358	40,837	X	2	0	0	0
ISHARES TR RUSSELL 3000 INDEX FD	SHS	464287689	83,735	1,293	X	2	0	0	0
ISHARES TR DOW JONES US UTILS IDX FD	SHS	464287697	524,729	8,927	X	2	0	0	0
ISHARES TR DOW JONES US UTILS IDX FD	SHS	464287697	64,658	1,100	X	2	0	0	0
ISHARES TR S&P MIDCAP 400/BARRA VAL	SHS	464287705	7,236,303	62,029	X	2	0	0	0
ISHARES TR S&P MIDCAP 400/BARRA VAL	SHS	464287705	20,448,631	175,284	X	2	0	0	0
ISHARES TR DOW JONES U S TECH SECTOR	SHS	464287721	53,020	1,100	X	2	0	0	0
ISHARES TR DOW JONES U S TECH SECTOR	SHS	464287721	264,618	5,490	X	2	0	0	0
ISHARES TR DOW JONES US REAL EST IDX	SHS	464287739	3,554,134	35,179	X	2	0	0	0
ISHARES TR DOW JONES US REAL EST IDX	SHS	464287739	15,335,546	151,792	X	2	0	0	0
ISHARES DOW JONES US HEALTHCARE IDX	SHS	464287762	182,170	3,105	X	2	0	0	0
ISHARES TR DOW JONES US FINL SEC IDX	SHS	464287788	359,280	4,000	X	2	0	0	0
ISHARES TR DOW JONES ENERGY IDX FD	SHS	464287796	8,400	150	X	2	0	0	0
ISHARES TR S & P SMALLCAP 600 IDX FD	SHS	464287804	1,442,413	9,799	X	2	0	0	0
ISHARES TR S & P SMALLCAP 600 IDX FD	SHS	464287804	5,790,701	39,339	X	2	0	0	0
ISHARES TR DOW US BASIC MATERIALS	SHS	464287838	45,150	1,000	X	2	0	0	0
ISHARES TR DOW JONES US TOT MKT IND	SHS	464287846	244,620	4,500	X	2	0	0	0
ISHARES TR S&P EUROPE 350 INDEX FD	SHS	464287861	43,238	650	X	2	0	0	0
ISHARES S&P SMALLCAP 600/BARRA VAL	SHS	464287879	1,136,602	10,361	X	2	0	0	0
ISHARES S&P SMALLCAP 600/BARRA VAL	SHS	464287879	6,587,595	60,051	X	2	0	0	0
ISHARES S&P SMALLCAP 600/BARRA IDX GR	SHS	464287887	3,709,483	38,007	X	2	0	0	0
ISHARES S&P SMALLCAP 600/BARRA IDX GR	SHS	464287887	7,277,349	74,563	X	2	0	0	0
IVANHOE MINES LTD	COM	46579N103	4,469	820	X	2	820	0	0
IVAX CORP 4.500% 5/15/08	CVDB	465823AG7	148,500	150,000	X	2	0	0	0
JAMESON INNS INC	COM	470457102	22,100	10,000	X	2	10,000	0	0
KANEB PIPE LINE PARTNERS L P	SHS	484169107	488,729	10,650	X	2	0	0	0
KANEB PIPE LINE PARTNERS L P	SHS	484169107	9,178	200	X	2	0	0	0
KERR MCGEE CORP 5.250% 2/15/10	CVSD	492386AP2	42,000	40,000	X	2	0	0	0
KIMCO RLTY CORP	COM	49446R109	1,316,361	28,931	X	2	25,249	1,702	1,980
KIMCO RLTY CORP	COM	49446R109	5,536,668	121,685	X	2	120,677	106	902
KINDER MORGAN MGMT LLC	SHS	49455U100	65,598	1,784	X	2	0	0	0
KINDER MORGAN ENERGY PARTNERS L P	SHS	494550106	2,510,573	61,700	X	2	0	0	0
KINDER MORGAN ENERGY PARTNERS L P	SHS	494550106	2,336,054	57,411	X	2	0	0	0
KINROSS GOLD CORP NEW	COM	496902206	239	43	X	2	43	0	0
KOGER EQUITY INC	COM	500228101	5,780	250	X	2	250	0	0
KONINKLIJKE AHOLD NV SPONS ADR NEW	ADR	500467303	4,441	560	X	2	560	0	0
KONINKLIJKE PHILIPS ELECTRS N V NEW	ADR	500472303	49,123	1,806	X	2	1,656	150	0
KONINKLIJKE PHILIPS ELECTRS N V NEW	ADR	500472303	172,965	6,359	X	2	6,359	0	0
KOREA ELEC PWR CORP SPONS ADR	ADR	500631106	6,962	760	X	2	760	0	0
KOREA FD INC	COM	500634100	5,655	300	X	2	0	0	0
LASALLE HOTEL PPTYS	SHS	517942108	6,710	275	X	2	275	0	0
LIBERTY ALL STAR EQUITY FD	SHS	530158104	18,236	1,980	X	2	0	0	0
LIBERTY ALL STAR EQUITY FD	SHS	530158104	69,526	7,549	X	2	0	0	0
LIBERTY MEDIA CORP 3.250% 3/15/31	CVDB	530715AR2	24,165	27,000	X	2	0	0	0
LIBERTY MEDIA CORP 3.250% 3/15/31	CVDB	530715AR2	22,375	25,000	X	2	0	0	0
LIBERTY PPTY TR	SHS	531172104	1,209,959	30,091	X	2	26,393	1,468	2,230
LIBERTY PPTY TR	SHS	531172104	4,192,375	104,262	X	2	103,365	94	803
LLOYDS TSB GROUP PLC SPONSORED ADR	ADR	539439109	38,097	1,195	X	2	1,095	100	0
LUMINENT MTG CAP INC	COM	550278303	322,140	26,845	X	2	26,845	0	0
LUXOTTICA GROUP S P A SPONSORED ADR	ADR	55068R202	25,350	1,500	X	2	0	0	1,500
MFA MTG INVTs INC	COM	55272X102	50,196	5,640	X	2	5,640	0	0



MFS CHARTER INCOME TR	SHS	552727109	4,165	500	X	2	0	0	0
MFS INTER INCOME TR	SHS	55273C107	149,460	23,500	X	2	0	0	0
MFS INTER INCOME TR	SHS	55273C107	8,503	1,337	X	2	0	0	0
MFS MULTIMARKET INCOME TR	SHS	552737108	6,329	1,080	X	2	0	0	0
MFS GOVT MKTS INCOME TR	SHS	552939100	27,600	4,299	X	2	0	0	0
MI DEVS INC CL A SUB VTG SHS	SHS	55304X104	345,870	12,810	X	2	12,810	0	0
ML MACADAMIA ORCHARDS LP CL A	SHS	55307U107	18,495	4,500	X	2	0	0	0
MACERICH CO	COM	554382101	2,068,367	43,208	X	2	39,194	2,496	1,518
MACERICH CO	COM	554382101	11,675,158	243,893	X	2	186,349	175	57,369
MACK CALI RLTY CORP	COM	554489104	1,789,230	43,239	X	2	39,100	2,575	1,564
MACK CALI RLTY CORP	COM	554489104	10,247,550	247,645	X	2	206,607	182	40,856
MAGNA INTL INC CL A	COM	559222401	2,267,311	26,621	X	2	25,621	0	1,000
MAGNA INTL INC CL A	COM	559222401	1,654,427	19,425	X	2	19,425	0	0
MANAGED HIGH INCOME PORTFOLIO INC	COM	56166C105	7,110	1,125	X	2	0	0	0
MANAGED MUNS PORTFOLIO INC	COM	561662107	10,672	990	X	2	0	0	0
MANAGED MUNS PORTFOLIO INC	COM	561662107	3,342	310	X	2	0	0	0
MANAGED HIGH YIELD PLUS FD INC	COM	561911108	46,023	8,700	X	2	0	0	0
MANUFACTURED HOME CMNTYS INC	COM	564682102	66,380	2,000	X	2	2,000	0	0
MANUFACTURED HOME CMNTYS INC	COM	564682102	16,595	500	X	2	500	0	0
MANULIFE FINL CORP	COM	56501R106	167,468	4,135	X	2	3,202	0	933
MANULIFE FINL CORP	COM	56501R106	4,878,752	120,463	X	2	108,039	0	12,424
MARTIN MIDSTREAM L P	SHS	573331105	42,000	1,500	X	2	0	0	0
MASSMUTUAL CORPORATE INVS INC	COM	576292106	158,907	6,580	X	2	0	0	0
MASSMUTUAL CORPORATE INVS INC	COM	576292106	6,762	280	X	2	0	0	0
MCDERMOTT INTL INC	COM	580037109	5,415	533	X	2	533	0	0
MESABI TR	SHS	590672101	19,625	2,500	X	2	0	0	0
MESABI TR	SHS	590672101	468,645	59,700	X	2	0	0	0
MICROSTRATEGY INC WT	WNT	594972119	0	4	X	2	0	0	0
MID-AMER APT CMNTYS INC	COM	59522J103	20,991	554	X	2	554	0	0
MIDCAP SPDR TR UNIT SR 1	SHS	595635103	1,645,391	14,810	X	2	0	0	0
MIDCAP SPDR TR UNIT SR 1	SHS	595635103	9,735,582	87,629	X	2	0	0	0
MIDCAP SPDR TR UNIT SR 1	SHS	595635103	766,590	6,900	X	3	0	0	0
MILLEA HLDGS INC ADR	ADR	60032R106	9,712	130	X	2	130	0	0
MILLS CORP	COM	601148109	51,370	1,100	X	2	1,100	0	0
MITSUBISHI TOKYO FINL GROUP SPON ADR	ADR	606816106	6,372	680	X	2	680	0	0
MORGAN STANLEY INDIA INVT FD INC	SHS	61745C105	86,524	4,294	X	2	0	0	0
MORGAN STANLEY INDIA INVT FD INC	SHS	61745C105	10,075	500	X	2	0	0	0
MORGAN STANLEY MUN PREMIUM INCOME TR	SHS	61745P429	39,383	4,440	X	2	0	0	0
MORGAN STANLEY MUN INCM OPPT TR III	SHS	61745P437	33,400	4,000	X	2	0	0	0
MORGAN STANLEY INSD MUN BD TR	SHS	61745P817	28,116	2,114	X	2	0	0	0
MORGAN STANLEY INSD MUN SECS	SHS	61745P833	53,160	4,000	X	2	0	0	0
MORGAN STANLEY INCOME SECS INC	SHS	61745P874	37,670	2,498	X	2	0	0	0
MUNICIPAL HIGH INCOME FD INC	COM	626214100	47,391	6,656	X	2	0	0	0
MUNIENHANCED FD INC	COM	626243109	40,280	4,000	X	2	0	0	0
MUNIVEST FD II INC	COM	62629P105	131,907	9,524	X	2	0	0	0
MUNIVEST FD INC	COM	62629S109	17,200	2,000	X	2	0	0	0
MUNIYIELD FLA INSD FD	COM	626298103	83,588	6,224	X	2	0	0	0
MUNIYIELD INSD FD INC	COM	62630E107	119,332	8,932	X	2	0	0	0
MUNIYIELD INSD FD INC	COM	62630E107	69,258	5,184	X	2	0	0	0
MUNIYIELD MICH INSD FD INC	COM	62630J106	257,148	18,173	X	2	0	0	0
MUNIYIELD MICH INSD FD INC	COM	62630J106	88,636	6,264	X	2	0	0	0
MUNIYIELD MICH INSD FD II INC	COM	626300107	104,166	7,832	X	2	0	0	0
MUNIYIELD MICH INSD FD II INC	COM	626300107	19,950	1,500	X	2	0	0	0
MUNIYIELD QUALITY FD INC	COM	626302103	31,800	2,400	X	2	0	0	0
NAM TAI ELECTRS INC	COM	629865205	27,976	1,300	X	2	1,300	0	0
NASDAQ 100 TR UNIT SER 1	SHS	631100104	412,611	10,933	X	2	0	0	0
NASDAQ 100 TR UNIT SER 1	SHS	631100104	760,536	20,152	X	2	0	0	0
NATIONAL AUSTRALIA BK CAP UNIT EXCH	SHS	632525309	19,858	560	X	2	0	0	0
NATIONAL GRID GROUP PLC SPONS ADR	ADR	636274102	548	14	X	2	14	0	0
NATIONAL WESTMINSTER BK ADR PFD C	ADR	638539882	12,825	500	X	2	0	0	0
NATIONWIDE HEALTH PPTYS INC	COM	638620104	177,282	9,380	X	2	9,380	0	0
NETEASE.COM INC SPONSORED ADR	ADR	64110W102	53,742	1,300	X	2	0	0	1,300
NETEASE.COM INC SPONSORED ADR	ADR	64110W102	293,514	7,100	X	3	0	0	7,100
NEUBERGER BERMAN INTER MUN FD INC	COM	64124P101	83,450	6,660	X	2	0	0	0
NEUBERGER BERMAN REAL ESTATE SECS	COM	64190A103	206,687	16,249	X	2	0	0	0
NEW IRELAND FD INC	COM	645673104	5,361	341	X	2	0	0	0
NEW PLAN EXCEL RLTY TR INC	COM	648053106	380,768	16,300	X	2	1,800	0	14,500
NEWS CORP LTD ADR NEW	ADR	652487703	4,428	125	X	2	0	125	0
NEWS CORP LTD SPONS ADR RPSTG PFD	ADR	652487802	219,145	6,665	X	2	0	0	0
NEWS CORP LTD SPONS ADR RPSTG PFD	ADR	652487802	156,279	4,753	X	2	0	0	0
NIPPON TELEG & TEL CORP SPONS ADR	ADR	654624105	4,026	150	X	2	0	150	0
NIPPON TELEG & TEL CORP SPONS ADR	ADR	654624105	9,394	350	X	2	350	0	0
NOKIA CORP SPONS ADR	ADR	654902204	2,523,490	173,555	X	2	163,020	525	10,010
NOKIA CORP SPONS ADR	ADR	654902204	104,252	7,170	X	2	6,870	0	300
NOMURA HLDGS INC SPONSORED ADR	ADR	65535H208	4,485	300	X	2	0	300	0
NORTEL NETWORKS CORP 4.250% 9/01/08	CVDB	656568AB8	440,450	460,000	X	2	0	0	0
NORTEL NETWORKS CORP NEW	COM	656568102	88,573	17,750	X	2	13,050	1,000	3,700
NORTEL NETWORKS CORP NEW	COM	656568102	26,547	5,320	X	2	5,320	0	0
NORTHERN BORDER PARTNERS L P	SHS	664785102	1,094,630	27,400	X	2	0	0	0
NORTHERN BORDER PARTNERS L P	SHS	664785102	29,963	750	X	2	0	0	0
NOVARTIS AG SPONS ADR	ADR	66987V109	242,036	5,439	X	2	4,200	65	1,174
NOVASTAR FINL INC	COM	669947400	9,490	250	X	2	250	0	0
NOVO-NORDISK A S ADR	ADR	670100205	2,857	55	X	2	0	55	0
NUVEEN INSD PREM INCOME MUN FD 2	COM	6706D8104	14,981	1,189	X	2	0	0	0
NUVEEN INSD PREM INCOME MUN FD 2	COM	6706D8104	222,730	17,677	X	2	0	0	0

NUVEEN PREM INCOME MUN FD 4 INC	COM	6706K4105	107,973	9,300	X	2	0	0	0
NUVEEN PREM INCOME MUN FD 4 INC	COM	6706K4105	32,508	2,800	X	2	0	0	0
NUVEEN CALIF PREM INCOME MUN FD	COM	6706L0102	31,727	2,514	X	2	0	0	0
NUVEEN SELECT MAT MUN FD	SHS	67061T101	20,240	2,200	X	2	0	0	0
NUVEEN SELECT TAX-FREE INCOME PORT	SHS	67062F100	5,336	400	X	2	0	0	0
NUVEEN SELECT TAX-FREE INCOME PORT	SHS	67062F100	6,670	500	X	2	0	0	0
NUVEEN MUN ADVANTAGE FD INC	COM	67062H106	41,006	2,900	X	2	0	0	0
NUVEEN MUN ADVANTAGE FD INC	COM	67062H106	85,236	6,028	X	2	0	0	0
NUVEEN MUN INCOME FD INC	COM	67062J102	2,844	300	X	2	0	0	0
NUVEEN INSD QUALITY MUN FD INC	COM	67062N103	208,656	14,400	X	2	0	0	0
NUVEEN PERFORMANCE PLUS MUN FD INC	COM	67062P108	207,538	15,182	X	2	0	0	0
NUVEEN PERFORMANCE PLUS MUN FD INC	COM	67062P108	109,674	8,023	X	2	0	0	0
NUVEEN PREM INCOME MUN FD INC	COM	67062T100	251,356	19,100	X	2	0	0	0
NUVEEN PREM INCOME MUN FD INC	COM	67062T100	5,619	427	X	2	0	0	0
NUVEEN MUN MKT OPPORTUNITY FD INC	COM	67062W103	32,280	2,400	X	2	0	0	0
NUVEEN MUN MKT OPPORTUNITY FD INC	COM	67062W103	18,830	1,400	X	2	0	0	0
NUVEEN SEL TAX FREE INC PORT 2	SHS	67063C106	8,946	700	X	2	0	0	0
NUVEEN SEL TAX FREE INC PORT 2	SHS	67063C106	30,033	2,350	X	2	0	0	0
NUVEEN PREM INCOME MUN FD 2 INC	COM	67063W102	26,820	2,000	X	2	0	0	0
NUVEEN PREM INCOME MUN FD 2 INC	COM	67063W102	175,671	13,100	X	2	0	0	0
NUVEEN SELECT TAX FREE INCM PORT 3	SHS	67063X100	67,556	5,332	X	2	0	0	0
NUVEEN DIVID ADVANTAGE MUN FD	COM	67066V101	395,151	27,691	X	2	0	0	0
NUVEEN ARIZ DIVID ADVANTAGE MUN FD	SHS	67069L100	27,800	2,000	X	2	0	0	0
NUVEEN OHIO DIVID ADVANTAGE MUN FD 2	SHS	67070R104	16,662	1,203	X	2	0	0	0
NUVEEN DIVID ADVANTAGE MUN FD 3	SHS	67070X101	48,228	3,618	X	2	0	0	0
NUVEEN REAL ESTATE INCOME FD	COM	67071B108	6,732	400	X	2	400	0	0
NUVEEN INSD DIVID ADVANTAGE MUN FD	COM	67071L106	4,035	300	X	2	0	0	0
NUVEEN ARIZ DIVID ADVANTAGE MUN FD 2	COM	67071P107	101,714	6,924	X	2	0	0	0
NUVEEN QUALITY PFD INCOME FD	COM	67071S101	29,814	2,215	X	2	0	0	0
NUVEEN QUALITY PFD INCOME FD 2	COM	67072C105	32,315	2,300	X	2	0	0	0
NUVEEN QUALITY PFD INCOME FD 2	COM	67072C105	45,115	3,211	X	2	0	0	0
NUVEEN PFD & CONV INCOME FD	COM	67073B106	239,400	18,000	X	2	0	0	0
NUVEEN PFD & CONV INCOME FD 2	SHS	67073D102	93,061	7,214	X	2	0	0	0
NUVEEN PFD & CONV INCOME FD 2	SHS	67073D102	51,600	4,000	X	2	0	0	0
NUVEEN MUN VALUE FD INC	COM	670928100	41,219	4,700	X	2	0	0	0
NUVEEN MUN VALUE FD INC	COM	670928100	268,555	30,622	X	2	0	0	0
NUVEEN FLA INVT QUALITY MUN FD	COM	670970102	14,030	1,000	X	2	0	0	0
NUVEEN SELECT QUALITY MUN FD INC	COM	670973106	122,396	8,850	X	2	0	0	0
NUVEEN SELECT QUALITY MUN FD INC	COM	670973106	120,321	8,700	X	2	0	0	0
NUVEEN QUALITY INCOME MUN FD INC	COM	670977107	7,653	575	X	2	0	0	0
NUVEEN QUALITY INCOME MUN FD INC	COM	670977107	252,957	19,005	X	2	0	0	0
NUVEEN FLA QUALITY INCOME MUN FD	COM	670978105	6,920	500	X	2	0	0	0
NUVEEN FLA QUALITY INCOME MUN FD	COM	670978105	28,372	2,050	X	2	0	0	0
NUVEEN MICH QUALITY INCOME MUN FD	COM	670979103	106,200	7,200	X	2	0	0	0
NUVEEN MICH QUALITY INCOME MUN FD	COM	670979103	50,593	3,430	X	2	0	0	0
NUVEEN OHIO QUALITY INCOME MUN FD	COM	670980101	17,270	1,100	X	2	0	0	0
NUVEEN INSD MUN OPPORTUNITY FD INC	COM	670984103	409,909	28,806	X	2	0	0	0
NUVEEN PREMIER INSD MUN INCOME FD	COM	670987106	35,475	2,500	X	2	0	0	0
NUVEEN PREMIER INSD MUN INCOME FD	COM	670987106	51,155	3,605	X	2	0	0	0
NUVEEN PREMIER MUN INCOME FD INC	COM	670988104	5,380	400	X	2	0	0	0
NUVEEN MICH PREM INCOME MUN FD INC	COM	67101Q109	369,786	26,546	X	2	0	0	0
NUVEEN MICH PREM INCOME MUN FD INC	COM	67101Q109	32,318	2,320	X	2	0	0	0
NUVEEN INSD FLA PREM INCOME MUN FD	COM	67101V108	14,240	1,000	X	2	0	0	0
OPPENHEIMER MULTI-SECTOR INCOME TR	SHS	683933105	16,611	2,116	X	2	0	0	0
ORBITAL SCIENCES CORP WTS 8/31/04	WNT	685564130	183	20	X	2	0	0	0
PMC-SIERRA INC	COM	69344F106	10,160	708	X	2	708	0	0
PMC-SIERRA INC	COM	69344F106	80,217	5,590	X	2	5,250	0	340
PACHOLDER FD INC	COM	693742108	53,473	6,189	X	2	0	0	0
PACIFIC AMERN INCOME SHS INC	COM	693796104	8,358	600	X	2	0	0	0
PACIFIC ENERGY PARTNERS L P	SHS	69422R105	26,040	1,000	X	2	0	0	0
PAN AMERN SILVER CORP	COM	697900108	5,260	400	X	2	400	0	0
PAN AMERN SILVER CORP	COM	697900108	13,150	1,000	X	2	1,000	0	0
PAN PAC RETAIL PPTYS INC	COM	69806L104	1,748,548	34,611	X	2	31,331	2,039	1,241
PAN PAC RETAIL PPTYS INC	COM	69806L104	7,714,960	152,711	X	2	151,333	142	1,236
PENGROWTH ENERGY TR	COM	706902103	117,782	8,425	X	2	0	0	0
PENN VA RESOURCE PARTNERS L P	COM	707884102	42,900	1,200	X	2	0	0	0
PENNSYLVANIA REAL ESTATE INVT TR	SHS	709102107	256,875	7,500	X	2	0	0	7,500
PEP BOYS MANNY MOE 4.250% 6/01/07	CVDB	713278AP4	30,563	25,000	X	2	0	0	0
PETROLEO BRASILEIRO SA PETROBRASADR	ADR	71654V101	7,560	300	X	2	300	0	0
PIMCO MUN INCOME FD	COM	72200R107	212,000	16,000	X	2	0	0	0
PIMCO MUN INCOME FD	COM	72200R107	8,056	608	X	2	0	0	0
PIMCO CORPORATE INCOME FD	COM	72200U100	11,900	850	X	2	0	0	0
PIMCO MUN INCOME FD II	COM	72200W106	35,604	2,667	X	2	0	0	0
PIMCO STRATEGIC GLOBAL GOVT FD INC	COM	72200X104	4,649	447	X	2	0	0	0
PIMCO MUN INCOME FD III	COM	72201A103	8,831	666	X	2	0	0	0
PIMCO CORPORATE OPPORTUNITY FD	COM	72201B101	48,826	3,027	X	2	0	0	0
PIMCO HIGH INCOME FD SHS	SHS	722014107	120,824	8,800	X	2	0	0	0
PIONEER HIGH INCOME TR	COM	72369H106	92,640	6,000	X	2	0	0	0
PIONEER INT SHS INC	COM	723703104	17,721	1,650	X	2	0	0	0
PIONEER MUN HIGH INCOME ADVANTAGE TR	COM	723762100	12,950	1,000	X	2	0	0	0
PLACER DOME INC	COM	725906101	515,124	30,957	X	2	29,007	1,950	0
PLACER DOME INC	COM	725906101	16,640	1,000	X	2	1,000	0	0
PLAINS ALL AMERN PIPELINE LP	SHS	726503105	260,364	7,800	X	2	0	0	0
PLAINS ALL AMERN PIPELINE LP	SHS	726503105	31,711	950	X	2	0	0	0
PLUM CREEK TIMBER CO INC	COM	729251108	2,747,928	84,344	X	2	20,464	0	63,880

PLUM CREEK TIMBER CO INC	COM	729251108	443,414	13,610	X	2	13,259	0	351
POPULAR INC	COM	733174106	59,023	1,380	X	2	1,380	0	0
PORTUGAL TELECOM SGPS S A SPONS ADR	ADR	737273102	7,740	714	X	2	714	0	0
POST PPTYS INC	COM	737464107	1,008,590	34,600	X	2	0	0	34,600
PRENTISS PPTYS TR	SHS	740706106	67,040	2,000	X	2	2,000	0	0
PROLOGIS	SHS	743410102	2,246,066	68,228	X	2	61,736	4,035	2,457
PROLOGIS	SHS	743410102	10,668,977	324,088	X	2	319,517	284	4,287
PROVIDENT ENERGY TR TR UNIT	SHS	74386K104	7,710	1,000	X	2	1,000	0	0
PROVIDIAN FINL CORP 4.000% 5/15/08	CVDB	74406AAC6	29,239	23,000	X	2	0	0	0
PUBLIC STORAGE INC	COM	74460D109	2,497,699	54,286	X	2	48,899	3,179	2,208
PUBLIC STORAGE INC	COM	74460D109	13,006,751	282,694	X	2	240,496	225	41,973
PUTNAM MANAGED MUN INCOME TR	COM	746823103	47,192	6,800	X	2	0	0	0
PUTNAM MASTER INCOME TR	SHS	74683K104	6,533	1,064	X	2	0	0	0
PUTNAM PREMIER INCOME TR	SHS	746853100	51,916	8,567	X	2	0	0	0
PUTNAM MASTER INTER INCOME TR	SHS	746909100	16,256	2,556	X	2	0	0	0
PUTNAM MUN OPPORTUNITIES TR	SHS	746922103	80,840	6,659	X	2	0	0	0
QUEST DIAGNOSTICS IN 1.750% 11/30/21	CVDB	74834LAF7	28,418	27,000	X	2	0	0	0
RAMCO-GERSHENSON PPTYS TR	SHS	751452202	29,076	1,200	X	2	1,200	0	0
REAL ESTATE INCOME FD INC	COM	755881109	48,030	3,000	X	2	0	0	0
REAL ESTATE INCOME FD INC	COM	755881109	6,404	400	X	2	0	0	0
REALTY INCOME CORP	COM	756109104	68,771	1,648	X	2	1,648	0	0
REALTY INCOME CORP	COM	756109104	66,768	1,600	X	2	1,600	0	0
RECKSON ASSOCS RLTY CORP	COM	75621K106	936,825	34,116	X	2	31,387	1,459	1,270
RECKSON ASSOCS RLTY CORP	COM	75621K106	6,288,367	229,001	X	2	152,488	147	76,366
REDWOOD TR INC	COM	758075402	227,453	4,085	X	2	4,085	0	0
REED ELSEVIER N V SPONSORED ADR	ADR	758204101	2,843	100	X	2	100	0	0
REPSOL YPF S A SPONSORED ADR	ADR	76026T205	11,804	540	X	2	540	0	0
RESEARCH IN MOTION LTD	COM	760975102	6,161	90	X	2	90	0	0
REUTERS GROUP PLC SPONSORED ADR	ADR	76132M102	42,819	1,050	X	2	0	0	1,050
RIO TINTO PLC SPONSORED ADR	ADR	767204100	81,382	830	X	2	0	30	800
RIO TINTO PLC SPONSORED ADR	ADR	767204100	9,805	100	X	2	100	0	0
RITCHIE BROS AUCTIONEERS INC	COM	767744105	69,864	2,400	X	2	2,400	0	0
ROGERS COMMUNICATIONS INC CL B	COM	775109200	149,935	8,270	X	2	8,270	0	0
ROUSE CO	COM	779273101	5,945,195	125,162	X	2	122,368	1,737	1,057
ROUSE CO	COM	779273101	7,177,583	151,107	X	2	129,133	122	21,852
ROYAL & SUN ALLIANCE INS GRP S A NEW	ADR	78004V202	6,192	800	X	2	800	0	0
ROYAL BK CDA MONTREAL QUE	COM	780087102	4,433	100	X	2	100	0	0
ROYAL BK SCOTLAND GROUP SP ADR PFD D	ADR	780097606	155,040	6,000	X	2	0	0	0
ROYAL BK SCOTLAND GROUP ADR PFD K	ADR	780097820	9,872	380	X	2	0	0	0
ROYAL BK SCOTLAND GRP ADR SER J PFD	ADR	780097853	76,590	3,000	X	2	0	0	0
ROYAL BK SCOTLAND SPON ADR PFD H	ADR	780097879	24,970	1,000	X	2	0	0	0
ROYAL CARIBBEAN LYONS 2/02/21	CVDB	780153AK8	23,005	43,000	X	2	0	0	0
ROYAL CARIBBEANCRAUISES LTD 5/18/21	CVDB	780153AM4	8,400	12,000	X	2	0	0	0
ROYAL DUTCH PETE N Y REG SH PAR 1.25	ADR	780257804	15,975,951	309,192	X	2	284,812	3,636	20,744
ROYAL DUTCH PETE N Y REG SH PAR 1.25	ADR	780257804	25,869,981	500,677	X	2	482,627	400	17,650
SK TELECOM LTD SPONSORED ADR	ADR	78440P108	3,149	150	X	2	0	150	0
SL GREEN RLTY CORP	COM	78440X101	2,109,931	45,084	X	2	40,970	2,557	1,557
SL GREEN RLTY CORP	COM	78440X101	11,574,670	247,322	X	2	191,991	180	55,151
SPDR TR UNIT SER 1	SHS	78462F103	12,682,594	110,736	X	2	0	0	0
SPDR TR UNIT SER 1	SHS	78462F103	25,733,288	224,686	X	2	0	0	0
SABINE RTY TR	SHS	785688102	34,140	1,000	X	2	1,000	0	0
SABINE RTY TR	SHS	785688102	536,749	15,722	X	2	15,722	0	0
SALOMON BROS HIGH INCOME FD II INC	COM	794907105	17,571	1,463	X	2	0	0	0
SALOMON BROS HIGH INCOME FD II INC	COM	794907105	10,809	900	X	2	0	0	0
SALOMON BROS EMERG MKTS INCOME II FD	COM	794910109	11,822	825	X	2	0	0	0
SALOMON BROS FD INC	COM	795477108	122,194	9,975	X	2	0	0	0
SAP AG SPONS ADR	ADR	803054204	88,637	2,120	X	2	2,000	120	0
SAP AG SPONS ADR	ADR	803054204	14,884	356	X	2	356	0	0
SCOTTISH PWR PLC SPON ADR FINAL INST	ADR	81013T705	10,978	372	X	2	163	209	0
SCOTTISH PWR PLC SPON ADR FINAL INST	ADR	81013T705	41,698	1,413	X	2	1,413	0	0
SCUDDER GLOBAL HIGH INCOME FD INC	COM	81115E101	1,384	218	X	2	0	0	0
SCUDDER HIGH INCOME TR	SHS	811153105	5,184	800	X	2	0	0	0
SCUDDER MUN INCOME TR	SHS	81118R604	47,685	4,250	X	2	0	0	0
SCUDDER MUN INCOME TR	SHS	81118R604	8,976	800	X	2	0	0	0
SCUDDER STRATEGIC MUN INCOME TR	SHS	811234103	44,776	3,850	X	2	0	0	0
SCUDDER STRATEGIC MUN INCOME TR	SHS	811234103	95,948	8,250	X	2	0	0	0
SELECT SECTOR SPDR TR MTLs	SHS	81369Y100	28,119	1,050	X	2	0	0	0
SELECT SECTOR SPDR TR MTLs	SHS	81369Y100	103,773	3,875	X	2	0	0	0
SELECT SECTOR SPDR TR HEALTH CARE	SHS	81369Y209	38,292	1,253	X	2	0	0	0
SELECT SECTOR SPDR CONSUMER STAPLES	SHS	81369Y308	18,472	800	X	2	0	0	0
SECTOR SPDR TR ENERGY	SHS	81369Y506	56,664	1,800	X	2	0	0	0
SECTOR SPDR TR FINANCIAL	SHS	81369Y605	37,154	1,300	X	2	0	0	0
SECTOR SPDR SHS BEN INT TECHNOLOGY	SHS	81369Y803	560,432	27,074	X	2	0	0	0
SECTOR SPDR TR UTILITIES	SHS	81369Y886	80,784	3,400	X	2	0	0	0
SECTOR SPDR TR UTILITIES	SHS	81369Y886	331,832	13,966	X	2	0	0	0
SELIGMAN QUALITY MUN FD INC	COM	816343107	129	11	X	2	0	0	0
SELIGMAN SELECT MUN FD INC	COM	816344105	53,517	5,283	X	2	0	0	0
SENIOR HIGH INCOME PORTFOLIO INC	COM	81721E107	3,369	606	X	2	0	0	0
SENIOR HSG PPTYS TR	SHS	81721M109	16,790	1,000	X	2	1,000	0	0
SEPRACOR INC 5.000% 2/15/07	CVSD	817315AL8	86,594	85,000	X	2	0	0	0
SHELL TRANS & TRADING PLC N Y	ADR	822703609	1,255,712	28,092	X	2	21,692	0	6,400
SHELL TRANS & TRADING PLC N Y	ADR	822703609	724,140	16,200	X	2	16,200	0	0
SHURGARD STORAGE CTRS INC CL A	COM	82567D104	637,633	17,049	X	2	15,561	857	631
SHURGARD STORAGE CTRS INC CL A	COM	82567D104	3,975,657	106,301	X	2	75,997	74	30,230
SIEMENS A G SPONSORED ADR	ADR	826197501	50,764	700	X	2	0	0	700

SIMON PPTY GROUP INC NEW	COM	828806109	4,047,885	78,722	X	2	70,485	4,217	4,020
SIMON PPTY GROUP INC NEW	COM	828806109	18,857,617	366,737	X	2	336,516	295	29,926
SIZELER PPTY INVS INC	COM	830137105	9,210	1,000	X	2	1,000	0	0
SKYEPHARMA PLC SPONSORED ADR	ADR	830808101	4,772	400	X	2	400	0	0
SONY CORP AMERICAN SH NEW	ADR	835699307	1,903	50	X	2	50	0	0
SONY CORP AMERICAN SH NEW	ADR	835699307	313,913	8,250	X	2	8,250	0	0
SOURCE CAP INC	COM	836144105	52,016	800	X	2	0	0	0
SOUTHERN PERU COPPER CORP	COM	843611104	13,432	325	X	2	325	0	0
SOVRAN SELF STORAGE INC	COM	84610H108	34,362	900	X	2	0	0	900
STAR GAS PARTNERS L P UNIT	SHS	85512C105	187,200	8,000	X	2	0	0	0
STAR GAS PARTNERS L P UNIT	SHS	85512C105	30,771	1,315	X	2	0	0	0
STARWOOD HOTELS PAIRED CTF	SHS	85590A203	2,895,606	64,562	X	2	45,075	2,628	16,859
STARWOOD HOTELS PAIRED CTF	SHS	85590A203	13,378,845	298,302	X	2	231,238	215	66,849
STARWOOD HOTELS PAIRED CTF	SHS	85590A203	170,430	3,800	X	3	0	0	3,800
STORA ENSO CORP SPONSORED ADR	ADR	86210M106	38,255	2,817	X	2	2,817	0	0
STREETTRACKS DOWJONES US LRG CAP VAL	SHS	86330E208	25,214	200	X	2	0	0	0
STREETTRACKS D J US SM CAP VAL INDX	SHS	86330E406	8,509	50	X	2	0	0	0
STREETTRACKS D J US SM CAP VAL INDX	SHS	86330E406	34,715	204	X	2	0	0	0
STREETTRACKS SER WILSHIRE REIT INDEX	SHS	86330E604	146,061	943	X	2	0	0	0
SUBURBAN PROPANE PARTNERS LP	SHS	864482104	117,714	3,658	X	2	0	0	0
SUMMIT PPTY INC	COM	866239106	15,384	600	X	2	600	0	0
SUN CMNTYS INC	COM	866674104	5,836	155	X	2	155	0	0
SUN CMNTYS INC	COM	866674104	67,431	1,791	X	2	1,791	0	0
SUN LIFE FINL INC	COM	866796105	1,393,664	48,157	X	2	47,079	0	1,078
SUNCOR ENERGY INC	COM	867229106	1,831,038	71,497	X	2	58,908	990	11,599
SUNCOR ENERGY INC	COM	867229106	20,094,758	784,645	X	2	703,664	1,076	79,905
SUNCOR ENERGY INC	COM	867229106	117,319	4,581	X	4	3,411	0	1,170
SUNOCO LOGISTICS PARTNERS L P	SHS	86764L108	215,400	6,000	X	2	0	0	0
SYMANTEC CORP 3.000% 11/01/06	CVDB	871503AB4	51,350	20,000	X	2	0	0	0
SYNGENTA AG SPONSORED ADR	ADR	87160A100	24,782	1,476	X	2	0	0	1,476
SYNGENTA AG SPONSORED ADR	ADR	87160A100	621	37	X	2	37	0	0
TC PIPELINES LP	SHS	87233Q108	57,852	1,800	X	2	0	0	0
TCW CONV SECS FD INC	COM	872340104	9,680	2,000	X	2	0	0	0
TEPPCO PARTNERS LP	SHS	872384102	429,352	11,275	X	2	0	0	0
TEPPCO PARTNERS LP	SHS	872384102	70,829	1,860	X	2	0	0	0
TAIWAN SEMICONDUCTOR MFG CO LTD	ADR	874039100	894,804	107,678	X	2	101,893	0	5,785
TAIWAN SEMICONDUCTOR MFG CO LTD	ADR	874039100	134,730	16,213	X	2	7,783	0	8,430
TANGER FACTORY OUTLET CTRS INC	COM	875465106	8,798	225	X	2	225	0	0
TAUBMAN CTRS INC	COM	876664103	1,295,574	56,600	X	2	0	0	56,600
TELECOM ARGENTINA S A	ADR	879273209	9,402	1,040	X	2	1,040	0	0
TELECOM CORP NEW ZEALAND LTD ADR	ADR	879278208	235,420	7,900	X	2	0	0	7,900
TELECOM CORP NEW ZEALAND LTD ADR	ADR	879278208	9,238	310	X	2	310	0	0
TELEFONICA S A SPONSORED S A	ADR	879382208	4,820	108	X	2	0	108	0
TELEFONICA S A SPONSORED S A	ADR	879382208	22,226	498	X	2	498	0	0
TELEFONOS DE MEXICO S A ADR SER L	ADR	879403780	312,738	9,400	X	2	400	0	9,000
TELEFONOS DE MEXICO S A ADR SER L	ADR	879403780	123,099	3,700	X	2	400	0	3,300
TEMPLETON DRAGON FD INC	COM	88018T101	29,080	2,000	X	2	0	0	0
TEMPLETON EMERGING MKTS FD INC	COM	880191101	24,920	2,000	X	2	0	0	0
TEMPLETON EMERGING MKT INCOME FD	COM	880192109	42,797	3,715	X	2	0	0	0
TEMPLETON GLOBAL INCOME FD INC	COM	880198106	127	16	X	2	0	0	0
TEVA PHARMACEUTICAL INDS LTD ADR	ADR	881624209	3,068,447	45,675	X	2	28,175	0	17,500
TEVA PHARMACEUTICAL INDS LTD ADR	ADR	881624209	409,865	6,101	X	2	6,101	0	0
TEVA PHARMACEUTICAL 0.250% 2/01/24	CVDB	88164RAB3	26,563	25,000	X	2	0	0	0
THORNBURG MTG ASSET CORP	COM	885218107	70,070	2,600	X	2	2,600	0	0
TOTAL S A SPONSORED ADR	ADR	89151E109	107,129	1,115	X	2	980	135	0
TOYOTA MTR CORP ADR REPSTG 2 COM	ADR	892331307	40,810	500	X	2	500	0	0
TRANSAMERICA INCOME SHS INC	COM	893506105	17,264	800	X	2	0	0	0
TRI-CONTINENTAL CORP	COM	895436103	126,545	7,519	X	2	0	0	0
TRIZEC PPTYS INC	COM	89687P107	1,804,860	111,000	X	2	3,500	0	107,500
TYCO INTL GROUP S A 2.750% 1/15/18 *	CVDB	902118BF4	57,095	38,000	X	2	0	0	0
TYCO INTL LTD NEW	COM	902124106	15,810,630	477,086	X	2	332,697	32,451	111,938
TYCO INTL LTD NEW	COM	902124106	51,367	1,550	X	4	1,550	0	0
TYCO INTL LTD NEW	COM	902124106	83,591,739	2,522,382	X	2	2,318,424	2,439	201,519
TYCO INTL LTD NEW	COM	902124106	283,446	8,553	X	4	6,253	0	2,300
ULTRA PETE CORP	COM	903914109	37,330	1,000	X	2	1,000	0	0
UNILEVER PLC SPONSORED ADR NEW	ADR	904767704	15,908	400	X	2	400	0	0
UNILEVER PLC SPONSORED ADR NEW	ADR	904767704	39,770	1,000	X	2	1,000	0	0
UNILEVER N V NEW YORK SHS NEW	SHS	904784709	1,247,293	18,206	X	2	16,081	0	2,125
UNILEVER N V NEW YORK SHS NEW	SHS	904784709	256,981	3,751	X	2	3,751	0	0
UNITED DOMINION RLTY TR INC	COM	910197102	895,994	45,298	X	2	41,349	2,269	1,680
UNITED DOMINION RLTY TR INC	COM	910197102	4,948,462	250,175	X	2	205,504	194	44,477
UNIVERSAL HEALTH SVC 0.426% 6/23/20	CVDB	913903AL4	26,125	44,000	X	2	0	0	0
VALERO L P	SHS	91913W104	24,500	500	X	2	0	0	0
VAN KAMPEN MUN INCOME TR	COM	920909108	113,664	12,800	X	2	0	0	0
VAN KAMPEN MUN INCOME TR	COM	920909108	27,040	3,045	X	2	0	0	0
VAN KAMPEN AMERN CAP HIGH INC TR II	SHS	920913100	4,991	1,142	X	2	0	0	0
VAN KAMPEN MUN TR	SHS	920919107	34,075	2,500	X	2	0	0	0
VAN KAMPEN MUN TR	SHS	920919107	63,380	4,650	X	2	0	0	0
VAN KAMPEN CAP FLA QUALITY MUN TR	COM	920921103	6,890	500	X	2	0	0	0
VAN KAMPEN OHIO QUALITY MUN TR	COM	920923109	14,550	1,000	X	2	0	0	0
VAN KAMPEN TR INSD MUNS MUNS	COM	920928108	109,278	7,800	X	2	0	0	0
VAN KAMPEN TR INVT GRADE MUNS	COM	920929106	86,340	6,000	X	2	0	0	0
VAN KAMPEN TR INVT GRADE MUNS	COM	920929106	5,756	400	X	2	0	0	0
VAN KAMPEN MUN OPPORTUNITY TR	COM	920935103	11,384	800	X	2	0	0	0
VAN KAMPEN MUN OPPORTUNITY TR	COM	920935103	5,692	400	X	2	0	0	0

VAN KAMPEN STRATEGIC SECTOR MUN TR	COM	920943107	3,714	301	X	2	0	0	0
VAN KAMPEN STRATEGIC SECTOR MUN TR	COM	920943107	9,872	800	X	2	0	0	0
VAN KAMPEN AMERN CAP BD FD INC	COM	920955101	62,140	3,651	X	2	0	0	0
VAN KAMPEN INCOME TR	SHS	920957107	23,091	4,300	X	2	0	0	0
VAN KAMPEN AMERN CAP ADVANTAGE TR II	SHS	92112K107	66,900	5,000	X	2	0	0	0
VAN KAMPEN VALUE MUN INCOME TR	COM	921132106	4,005	300	X	2	0	0	0
VAN KAMPEN VALUE MUN INCOME TR	COM	921132106	28,422	2,129	X	2	0	0	0
VANGUARD IDX TR TOTAL STK MKT VIPERS	SHS	922908769	55,110	500	X	2	0	0	0
VANGUARD IDX TR TOTAL STK MKT VIPERS	SHS	922908769	44,088	400	X	2	0	0	0
VIVENDI UNIVERSAL SPONSORED ADR NEW	ADR	92851S204	83,700	3,000	X	2	3,000	0	0
VIVENDI UNIVERSAL SPONSORED ADR NEW	ADR	92851S204	35,712	1,280	X	2	1,280	0	0
VODAFONE GROUP PLC NEW SPONSORED ADR	ADR	92857W100	627,198	28,380	X	2	15,710	775	11,895
VODAFONE GROUP PLC NEW SPONSORED ADR	ADR	92857W100	736,770	33,338	X	2	16,775	0	16,563
VORNADO RLTY TR	SHS	929042109	2,985,939	52,284	X	2	49,370	1,954	960
VORNADO RLTY TR	SHS	929042109	7,154,170	125,270	X	2	124,202	111	957
WMX TECHNOLOGIES INC 2.000% 1/24/05	CVDB	92929QAF4	15,440	16,000	X	2	0	0	0
W P CAREY & CO LLC	COM	92930Y107	5,480	184	X	2	0	0	0
WPP GROUP PLC SPONSORED ADR NEW	ADR	929309300	1,044,580	20,390	X	2	0	50	20,340
WPP GROUP PLC SPONSORED ADR NEW	ADR	929309300	148,567	2,900	X	2	2,900	0	0
WASHINGTON REAL ESTATE INVT TR	SHS	939653101	98,129	3,340	X	2	3,340	0	0
WEINGARTEN RLTY INVS	SHS	948741103	220,743	7,057	X	2	450	1,648	4,959
WEINGARTEN RLTY INVS	SHS	948741103	4,629	148	X	2	148	0	0
ZWEIG TOTAL RETURN FD INC	COM	989837109	15,095	3,007	X	2	0	0	0
ACE LTD.	COM	G0070K103	30,856,071	729,803	X	7	729,803	0	0
AMDOCS LTD.	COM	G02602103	3,470,639	148,128	X	7	148,128	0	0
ASSURED GUARANTY LTD	COM	G0585R106	39,199,095	2,312,631	X	7	2,312,631	0	0
AXIS CAP HLDGS LTD	COM	G0692U109	34,541,780	1,233,635	X	7	1,233,635	0	0
ACCENTURE LTD	COM	G1150G111	324,264	11,800	X	7	11,800	0	0
COOPER INDUSTRIES LTD	COM	G24182100	1,558,324	26,230	X	7	26,230	0	0
ENDURANCE SPECIALTY HLDGS	COM	G30397106	17,037,384	489,580	X	7	489,580	0	0
EVEREST RE GROUP, LTD.	COM	G3223R108	108,183,445	1,346,235	X	7	1,346,235	0	0
INGERSOLL-RAND CO CLASS A	COM	G4776G101	3,356,685	49,139	X	7	49,139	0	0
NABORS INDUSTRIES INC	COM	G6359F103	15,274,276	337,777	X	7	337,777	0	0
NOBLE DRILLING CORP.	COM	G65422100	14,495,312	382,563	X	7	382,563	0	0
PXRE GROUP LTD.	COM	G73018106	3,969,462	157,082	X	7	157,082	0	0
QUANTA CAP HLDGS LTD	COM	G7313F106	3,951,383	372,070	X	2	361,570	0	10,500
QUANTA CAP HLDGS LTD	COM	G7313F106	20,178	1,900	X	2	1,900	0	0
SHIP FINANCE INTL	COM	G81075106	62,353	4,171	X	7	4,171	0	0
TRANSOCEAN SEDCO FOREX	COM	G90078109	2,632,614	90,968	X	7	90,968	0	0
WEATHERFORD INT'L, INC.	COM	G95089101	38,107,281	847,205	X	7	847,205	0	0
White Mountain	COM	G9618E107	124,950,000	245,000	6	6	245,000	0	0
WILLIS GROUP	COM	G96655108	11,179,574	298,520	X	7	298,520	0	0
XL CAPITAL, LTD CLASS A	COM	G98255105	2,955,466	39,166	X	7	39,166	0	0
AAR CORP	COM	000361105	1,520,003	133,921	X	7	133,921	0	0
ADC TELECOMMUNICATIONS INC	COM	000886101	27,934	9,836	X	2	1,736	1,000	7,100
ADC TELECOMMUNICATIONS INC	COM	000886101	76,135	26,808	X	2	25,264	0	1,544
ADC TELECOMMUNICATIONS	COM	000886101	651,416	229,372	X	7	229,372	0	0
ABM INDS INC	COM	000957100	276,766	14,215	X	2	5,180	0	9,035
ABM INDUSTRIES INC	COM	000957100	166,469	8,550	X	7	8,550	0	0
AFLAC INC	COM	001055102	2,334,414	57,202	X	2	42,902	0	14,300
AFLAC INC	COM	001055102	4,650,952	113,966	X	2	111,040	0	2,926
AFLAC INC.	COM	001055102	17,460,069	427,838	X	7	427,838	0	0
AGCO CORP	COM	001084102	470,201	23,083	X	2	23,083	0	0
AGCO CORP	COM	001084102	15,129,634	742,741	X	7	742,741	0	0
AGL RES INC	COM	001204106	73,206	2,520	X	2	2,520	0	0
AGL RESOURCES INC	COM	001204106	714,891	24,609	X	7	24,609	0	0
AES CORP	COM	00130H105	16,543	1,666	X	2	833	0	833
AES CORP	COM	00130H105	426,215	42,922	X	2	41,698	0	1,224
AES CORP	COM	00130H105	5,259,047	529,612	X	7	529,612	0	0
AK STL HLDG CORP	COM	001547108	5,897	1,119	X	2	1,119	0	0
AK STL HLDG CORP	COM	001547108	64,589	12,256	X	2	12,256	0	0
AK STEEL HOLDING CORP.	COM	001547108	5,300,039	1,005,700	X	7	1,005,700	0	0
AMB PROPERTY CORP.	COM	00163T109	11,858,108	342,423	X	7	342,423	0	0
AMB Property Corporation	COM	00163T109	68,568	1,980,031	X	8	1,813,731	0	166,300
AmlI Residential Prop.	COM	001735109	77,208	2,631,500	X	8	769,100	1,862,400	0
AMR CORP DEL	COM	001765106	7,266	600	X	2	600	0	0
AMR CORP DEL	COM	001765106	90,825	7,500	X	2	1,200	0	6,300
AMR CORP DEL	COM	001765106	377,832	31,200	X	3	0	0	31,200
AMR CORP.	COM	001765106	20,565,771	1,698,247	X	7	1,698,247	0	0
ATI TECHNOLOGIES, INC.	COM	001941103	9,234,554	489,637	X	7	489,637	0	0
AT & T CORP NEW	COM	001957505	215,339	14,719	X	2	11,915	1,451	1,353
AT & T CORP NEW	COM	001957505	1,030,640	70,447	X	2	68,806	0	1,641
AT&T CORP.	COM	001957505	28,939,149	1,978,069	X	7	1,978,069	0	0
ATMI, INC.	COM	00207R101	1,646,793	60,300	X	7	60,300	0	0
AT & T WIRELESS SVCS INC	COM	00209A106	1,294,958	90,430	X	2	69,194	3,644	17,592
AT & T WIRELESS SVCS INC	COM	00209A106	10,096	705	X	4	705	0	0
AT & T WIRELESS SVCS INC	COM	00209A106	2,547,585	177,904	X	2	172,123	0	5,781
AT&T WIRELESS SERVICES	COM	00209A106	11,074,687	773,372	X	7	773,372	0	0
AARON RENTS INC CL B	COM	002535201	447,721	13,510	X	2	13,510	0	0
AARON RENTS INC	COM	002535201	197,664	5,965	X	7	5,965	0	0
ABBOTT LABS	COM	002824100	39,994,772	981,226	X	2	873,630	36,260	71,336
ABBOTT LABS	COM	002824100	57,064	1,400	X	4	1,400	0	0
ABBOTT LABS	COM	002824100	73,781,632	1,810,148	X	2	1,768,160	1,600	40,388
ABBOTT LABS	COM	002824100	57,064	1,400	X	4	1,400	0	0
ABBOTT LABORATORIES	COM	002824100	52,366,084	1,284,742	X	7	1,284,742	0	0



ABERCROMBIE & FITCH CO CL A	COM	002896207	42,780	1,104	X	2	1,104	0	0
ABERCROMBIE & FITCH CO CL A	COM	002896207	54,328	1,402	X	2	1,402	0	0
ABERCROMBIE & FITCH CO.	COM	002896207	4,360,731	112,535	X	7	112,535	0	0
ABIGAIL ADAMS NATL BANCORP INC	COM	003390101	25,856	1,718	X	2	0	0	1,718
ACCELRY'S INC	COM	00430U103	838	85	X	2	85	0	0
ACCREDITED HOME LENDERS HLDG CO	COM	00437P107	1,904,629	67,660	X	2	66,010	0	1,650
ACCREDITED HOME LENDERS HLDG CO	COM	00437P107	10,979	390	X	2	390	0	0
ACCREDO HEALTH INC	COM	00437V104	27,538	707	X	2	57	0	650
ACCREDO HEALTH, INC.	COM	00437V104	6,143,973	157,740	X	7	157,740	0	0
ACTIVISION INC.	COM	004930202	6,525,932	410,436	X	7	410,436	0	0
ACTION PERFORMANCE CO.	COM	004933107	1,960,803	130,113	X	7	130,113	0	0
ACTEL CORP	COM	004934105	1,511,783	81,718	X	7	81,718	0	0
ACTUANT CORP CL A NEW	COM	00508X203	1,821,613	46,720	X	2	8,120	0	38,600
ACUITY BRANDS INC	COM	00508Y102	162,000	6,000	X	2	6,000	0	0
ACUITY BRANDS INC	COM	00508Y102	244,755	9,065	X	7	9,065	0	0
ACXIOM CORP	COM	005125109	4,771,829	192,180	X	7	192,180	0	0
ADAPTEC INC	COM	00651F108	48,645	5,750	X	2	5,750	0	0
ADAPTEC INC	COM	00651F108	6,768	800	X	2	800	0	0
ADAPTEC INC	COM	00651F108	3,989,381	471,558	X	7	471,558	0	0
ADMINISTAFF INC	COM	007094105	79,680	4,800	X	7	4,800	0	0
ADOBE SYS INC	COM	00724F101	473,417	10,181	X	2	10,081	0	100
ADOBE SYS INC	COM	00724F101	1,612,341	34,674	X	2	28,818	0	5,856
ADOBE SYS INC	COM	00724F101	581,250	12,500	X	3	0	0	12,500
ADOBE SYSTEMS INC	COM	00724F101	29,467,376	633,707	X	7	633,707	0	0
ADTRAN INC	COM	00738A106	374,245	11,215	X	2	9,095	0	2,120
ADTRAN INC	COM	00738A106	400,440	12,000	X	3	0	0	12,000
ADTRAN INC	COM	00738A106	25,382,123	760,627	X	7	760,627	0	0
ADVANCED AUTO PTS INC	COM	00751Y106	70,688	1,600	X	2	0	0	1,600
ADVANCED AUTO PTS INC	COM	00751Y106	428,546	9,700	X	3	0	0	9,700
ADVANCE AUTO PARTS INC	COM	00751Y106	20,522,008	464,509	X	7	464,509	0	0
ADVANCED DIGITAL INFO	COM	007525108	533,500	55,000	X	7	55,000	0	0
ADVANCED MARKETING SERV.	COM	00753T105	52,350	4,055	X	7	4,055	0	0
ADVANCED FIBRE COMM.	COM	00754A105	7,820,632	387,160	X	7	387,160	0	0
ADVO INC	COM	007585102	14,616	444	X	2	444	0	0
ADVO, INC.	COM	007585102	3,854,339	117,082	X	7	117,082	0	0
ADVANCED MED OPTICS INC	COM	00763M108	736,461	17,300	X	2	17,300	0	0
ADVANCED MEDICAL OPTICS	COM	00763M108	9,661,857	226,964	X	7	226,964	0	0
AEROFLEX INC	COM	007768104	11,595	812	X	2	812	0	0
AEROPOSTALE	COM	007865108	20,183	750	X	2	0	0	750
ADVANCED MICRO DEVICES INC	COM	007903107	16,854	1,060	X	2	1,060	0	0
ADVANCED MICRO DEVICES INC	COM	007903107	195,491	12,295	X	2	11,616	0	679
ADVANCED MICRO DEVICES	COM	007903107	4,594,400	288,956	X	7	288,956	0	0
ADVANCED ENERGY IND.	COM	007973100	109,223	6,948	X	7	6,948	0	0
ADVENT SOFTWARE INC	COM	007974108	132,290	7,321	X	7	7,321	0	0
AETHER TECHNOLOGIES INC	COM	00808V105	6,880	2,000	X	2	2,000	0	0
AETNA INC NEW	COM	00817Y108	829,515	9,759	X	2	8,964	595	200
AETNA INC NEW	COM	00817Y108	1,728,985	20,341	X	2	19,447	0	894
AETNA INC NEW	COM	00817Y108	297,500	3,500	X	3	0	0	3,500
AETNA US HEALTHCARE-WI	COM	00817Y108	16,525,020	194,412	X	7	194,412	0	0
AFFILIATED COMPUTER SVCS INC CL A	COM	008190100	768,583	14,518	X	2	10,993	225	3,300
AFFILIATED COMPUTER SVCS INC CL A	COM	008190100	6,481,127	122,424	X	2	85,634	200	36,590
AFFILIATED COMPUTER SVCS INC CL A	COM	008190100	19,588	370	X	4	0	0	370
AFFILIATED COMPUTER SVCS INC CL A	COM	008190100	937,038	17,700	X	3	0	0	17,700
AFFILIATED COMPUTER SVCS.	COM	008190100	93,317,656	1,762,706	X	7	1,762,706	0	0
AFFILIATED MANAGERS GROUP INC	COM	008252108	453,330	9,000	X	2	9,000	0	0
AFFILIATED MANAGERS GROUP INC	COM	008252108	556,790	11,054	X	2	10,154	0	900
AFFILIATED MANAGERS GROUP INC	COM	008252108	264,443	5,250	X	3	0	0	5,250
AFFILIATED MANAGERS GRP.	COM	008252108	36,157,853	717,845	X	7	717,845	0	0
AFFYMETRIX INC	COM	00826T108	3,273	100	X	2	100	0	0
AFTERMARKET TECHNOLOGY CORP	COM	008318107	83,325	5,050	X	2	5,050	0	0
AFTERMARKET TECHNOLOGY CORP	COM	008318107	3,135	190	X	2	190	0	0
AGERE SYS INC CL A	COM	00845V100	152	66	X	2	40	15	11
AGERE SYS INC CL A	COM	00845V100	11,804	5,132	X	2	5,132	0	0
AGERE SYS INC CL B	COM	00845V209	4,347	2,022	X	2	1,292	439	291
AGERE SYS INC CL B	COM	00845V209	8,398	3,906	X	2	3,906	0	0
AGILENT TECHNOLOGIES INC	COM	00846U101	2,363,072	80,706	X	2	70,360	2,326	8,020
AGILENT TECHNOLOGIES INC	COM	00846U101	22,311	762	X	4	762	0	0
AGILENT TECHNOLOGIES INC	COM	00846U101	3,052,469	104,251	X	2	102,627	0	1,624
AGILENT TECHNOLOGIES INC	COM	00846U101	8,784	300	X	4	300	0	0
AGILENT TECHNOLOGIES INC	COM	00846U101	117,120	4,000	X	3	0	0	4,000
AGILENT TECHNOLOGIES INC	COM	00846U101	9,414,106	321,520	X	7	321,520	0	0
AGILE SOFTWARE	COM	00846X105	897,750	102,600	X	7	102,600	0	0
AGILYSYS INC	COM	00847J105	419,423	30,415	X	2	30,415	0	0
AGILYSYS INC	COM	00847J105	3,282,144	238,009	X	7	238,009	0	0
AIR PRODS & CHEMS INC	COM	009158106	6,093,431	116,176	X	2	98,963	3,000	14,213
AIR PRODS & CHEMS INC	COM	009158106	10,133,760	193,208	X	2	186,773	0	6,435
AIR PRODUCTS & CHEMICAL	COM	009158106	7,314,205	139,451	X	7	139,451	0	0
AIRGAS INC	COM	009363102	67,426	2,820	X	2	2,820	0	0
AIRGAS INC	COM	009363102	459,502	19,218	X	7	19,218	0	0
AIRTRAN HLDGS INC	COM	00949P108	2,828	200	X	2	200	0	0
AIRTRAN HOLDINGS INC	COM	00949P108	6,122,648	433,002	X	7	433,002	0	0
AKAMAI TECHNOLOGIES INC	COM	00971T101	1,795	100	X	2	100	0	0
AKAMAI TECHNOLOGIES INC	COM	00971T101	35,900	2,000	X	2	2,000	0	0
AKSYS LTD	COM	010196103	32,065	5,500	X	2	5,500	0	0
ALABAMA NATL BANCORPORATION DEL	COM	010317105	489,800	8,830	X	2	8,830	0	0



ALAMO GROUP INC	COM	011311107	2,241,900	141,000	X	2	20,400	0	120,600
ALASKA AIR GROUP INC	COM	011659109	2,387	100	X	2	100	0	0
ALASKA AIRGROUP INC	COM	011659109	7,083,327	296,746	X	7	296,746	0	0
ALBANY INTL CORP.	COM	012348108	236,497	7,047	X	7	7,047	0	0
ALBANY MOLECULAR RESH INC	COM	012423109	21,981	1,700	X	2	0	0	1,700
ALBEMARLE CORP	COM	012653101	7,913	250	X	2	250	0	0
ALBEMARLE CORP.	COM	012653101	1,971,479	62,290	X	7	62,290	0	0
ALBERTO CULVER CO	COM	013068101	561,969	11,208	X	2	7,621	0	3,587
ALBERTO CULVER CO	COM	013068101	25,749,196	513,546	X	7	513,546	0	0
ALBERTSONS INC	COM	013104104	2,286,978	86,171	X	2	57,293	4,796	24,082
ALBERTSONS INC	COM	013104104	25,485,088	960,252	X	2	687,615	755	271,882
ALBERTSONS INC	COM	013104104	117,625	4,432	X	4	2,552	0	1,880
ALBERTSONS INC	COM	013104104	64,723,523	2,438,716	X	7	2,438,716	0	0
ALCOA INC	COM	013817101	10,006,339	302,947	X	2	259,546	13,397	30,004
ALCOA INC	COM	013817101	13,212	400	X	4	400	0	0
ALCOA INC	COM	013817101	58,070,307	1,758,108	X	2	1,599,021	2,017	157,070
ALCOA INC	COM	013817101	173,077	5,240	X	4	3,710	0	1,530
ALCOA INC.	COM	013817101	88,729,414	2,686,328	X	7	2,686,328	0	0
ALEXANDER & BALDWIN INC	COM	014482103	26,760	800	X	2	800	0	0
ALEXANDER & BALDWIN INC.	COM	014482103	2,273,262	67,960	X	7	67,960	0	0
ALFA CORP	COM	015385107	19,600	1,400	X	2	1,400	0	0
ALFA CORPORATION	COM	015385107	3,547,740	253,410	X	7	253,410	0	0
ALICO INC	COM	016230104	4,015	100	X	2	100	0	0
ALIGN TECHNOLOGY INC	COM	016255101	28,500	1,500	X	2	0	0	1,500
ALKERMES INC	COM	01642T108	4,420	325	X	2	0	325	0
ALLEGHANY CORP DEL	COM	017175100	54,243	189	X	2	189	0	0
ALLEGHENY ENERGY INC	COM	017361106	4,623	300	X	2	300	0	0
ALLEGHENY ENERGY INC	COM	017361106	163,176	10,589	X	2	10,346	0	243
ALLEGHENY ENERGY INC	COM	017361106	554,822	36,004	X	7	36,004	0	0
ALLEGHENY TECHNOLOGIES INC	COM	01741R102	73,915	4,095	X	2	3,941	0	154
ALLEGHENY TECHNO INC	COM	01741R102	416,016	23,048	X	7	23,048	0	0
ALLERGAN INC	COM	018490102	7,291,762	81,454	X	2	79,134	250	2,070
ALLERGAN INC	COM	018490102	2,811,555	31,407	X	2	30,096	0	1,311
ALLERGAN INC	COM	018490102	411,792	4,600	X	3	0	0	4,600
ALLERGAN INC	COM	018490102	24,675,830	275,646	X	7	275,646	0	0
ALLETE INC	COM	018522102	253,879	7,624	X	2	7,624	0	0
ALLETE INC	COM	018522102	436,896	13,120	X	2	13,120	0	0
ALLETE COM	COM	018522102	30,556,546	917,614	X	7	917,614	0	0
ALLIANCE DATA SYS CORP	COM	018581108	526,858	12,470	X	2	12,470	0	0
ALLIANCE DATA SYSTEMS	COM	018581108	7,539,006	178,438	X	7	178,438	0	0
ALLIANCE GAMING CORP NEW	COM	01859P609	6,435	375	X	2	375	0	0
ALLIANCE GAMING CORP NEW	COM	01859P609	3,432	200	X	2	200	0	0
ALLIANCE GAMING CORP.	COM	01859P609	1,788,072	104,200	X	7	104,200	0	0
ALLIANCE SEMI CORP	COM	01877H100	757,709	127,346	X	7	127,346	0	0
ALLIANT ENERGY CORP	COM	018802108	325,087	12,465	X	2	12,465	0	0
ALLIANT ENERGY CORP	COM	018802108	527,338	20,220	X	2	18,820	0	1,400
ALLIANT ENERGY CORP.	COM	018802108	7,734,076	296,552	X	7	296,552	0	0
ALLIANT TECHSYSTEMS INC	COM	018804104	127,820	2,018	X	2	1,883	0	135
ALLIANT TECHSYSTEMS INC	COM	018804104	21,346	337	X	2	337	0	0
ALLIANT TECHSYSTEMS INC	COM	018804104	1,182,621	18,671	X	7	18,671	0	0
ALLIED CAP CORP NEW	COM	01903Q108	203,907	8,350	X	2	4,750	700	2,900
ALLIED CAP CORP NEW	COM	01903Q108	180,464	7,390	X	2	6,590	0	800
ALLIED WASTE INDS INC NEW	COM	019589308	277,834	21,080	X	2	21,080	0	0
ALLIED WASTE INDS INC NEW	COM	019589308	144,163	10,938	X	2	10,325	0	613
ALLIED WASTE INDUST INC	COM	019589308	1,185,805	89,970	X	7	89,970	0	0
ALLMERICA FINL CORP	COM	019754100	76,050	2,250	X	2	2,250	0	0
ALLMERICA FINL CORP	COM	019754100	137,194	4,059	X	2	4,059	0	0
ALLMERICA FINANCIAL CORP	COM	019754100	360,849	10,676	X	7	10,676	0	0
ALLSTATE CORP	COM	020002101	3,989,009	85,693	X	2	76,211	8,282	1,200
ALLSTATE CORP	COM	020002101	10,179,880	218,687	X	2	215,334	250	3,103
ALLSTATE CORP	COM	020002101	50,474,863	1,084,315	X	7	1,084,315	0	0
ALLTEL CORP	COM	020039103	1,694,150	33,468	X	2	27,863	2,050	3,555
ALLTEL CORP	COM	020039103	86,054	1,700	X	4	1,700	0	0
ALLTEL CORP	COM	020039103	5,159,545	101,927	X	2	99,570	0	2,357
ALLTEL CORP	COM	020039103	50,620	1,000	X	4	1,000	0	0
ALLTEL CORP.	COM	020039103	14,446,239	285,386	X	7	285,386	0	0
ALLTEL CORP CORPORATE UNITS	COM	020039822	35,112	700	X	2	0	0	0
ALLTEL CORP CORPORATE UNI	COM	020039822	2,006,400	40,000	X	7	40,000	0	0
ALPHARMA INC CL A	COM	020813101	70,656	3,450	X	2	3,450	0	0
ALPHARMA INC	COM	020813101	3,082,383	150,507	X	7	150,507	0	0
ALTERA CORP	COM	021441100	817,505	36,891	X	2	36,411	0	480
ALTERA CORP	COM	021441100	412,287	18,605	X	2	14,586	0	4,019
ALTERA CORP	COM	021441100	396,664	17,900	X	3	0	0	17,900
ALTERA CORPORATION	COM	021441100	20,041,329	901,950	X	7	901,950	0	0
ALTIRIS INC	COM	02148M100	2,267,333	82,120	X	2	82,120	0	0
ALTIRIS	COM	02148M100	2,021,052	73,200	X	7	73,200	0	0
ALTIRIS GROUP INC	COM	02209S103	37,348,661	746,227	X	2	622,208	18,983	105,036
ALTIRIA GROUP INC	COM	02209S103	152,653	3,050	X	4	3,050	0	0
ALTIRIA GROUP INC	COM	02209S103	123,006,584	2,457,674	X	2	2,359,488	3,081	95,105
ALTIRIA GROUP INC	COM	02209S103	253,303	5,061	X	4	3,711	0	1,350
ALTIRIA GROUP INC.	COM	02209S103	119,626,657	2,390,143	X	7	2,390,143	0	0
AMAZON.COM INC	COM	023135106	93,459	1,718	X	2	226	0	1,492
AMBAC FINL GROUP INC	COM	023139108	3,667,373	49,937	X	2	44,937	2,825	2,175
AMBAC FINL GROUP INC	COM	023139108	12,959,369	176,462	X	2	166,544	200	9,718
AMBAC INC	COM	023139108	11,643,912	158,550	X	7	158,550	0	0

AMCOL INTL CORP	COM	02341W103	3,032,000	160,000	X	2	160,000	0	0
AMEDISYS INC	COM	023436108	19,824	600	X	2	0	0	600
AMERADA HESS CORP	COM	023551104	87,109	1,100	X	2	1,100	0	0
AMERADA HESS CORP	COM	023551104	415,589	5,248	X	2	5,076	0	172
AMERADA HESS CORP	COM	023551104	5,338,911	67,419	X	7	67,419	0	0
AMERADA HESS CORP PFD CONV ACES 7%	COM	023551401	37,312	515	X	2	0	0	0
AMEREN CORP	COM	023608102	168,060	3,912	X	2	2,912	0	1,000
AMEREN CORP	COM	023608102	516,551	12,024	X	2	11,519	0	505
AMEREN CORP.	COM	023608102	5,013,776	116,708	X	7	116,708	0	0
AMERIANA BANCORP	COM	023613102	9,808	660	X	2	660	0	0
AMERICA FIRST APT INVS INC	COM	02363X104	10,620	1,000	X	2	1,000	0	0
AMERICA FIRST APT INVS INC	COM	02363X104	4,800	452	X	2	452	0	0
AMERICA ONLINE LATIN AMER INC CL A	COM	02365B100	138	200	X	2	200	0	0
AMCORE FINL INC	COM	023912108	1,036,117	34,354	X	2	34,354	0	0
AMERICAN EAGLE OUTFITTERS INC NEW	COM	02553E106	468,458	16,204	X	2	16,204	0	0
AMERICAN EAGLE OUTFITTERS	COM	02553E106	290,314	10,042	X	7	10,042	0	0
AMERICAN ELEC PWR INC	COM	025537101	2,418,560	75,580	X	2	51,822	15,556	8,202
AMERICAN ELEC PWR INC	COM	025537101	3,649,440	114,045	X	2	111,829	0	2,216
AMERICAN ELEC POWER INC	COM	025537101	6,790,112	212,191	X	7	212,191	0	0
AMERICAN EXPRESS CO	COM	025816109	19,461,151	378,769	X	2	291,505	19,539	67,725
AMERICAN EXPRESS CO	COM	025816109	24,662	480	X	4	480	0	0
AMERICAN EXPRESS CO	COM	025816109	32,508,332	632,704	X	2	607,894	0	24,810
AMERICAN EXPRESS CO	COM	025816109	46,242	900	X	4	900	0	0
AMERICAN EXPRESS CO.	COM	025816109	52,980,179	1,031,144	X	7	1,031,144	0	0
AMERICAN FINL GROUP INC OHIO	COM	025932104	1,101	36	X	2	36	0	0
AMERICAN FINANCIAL	COM	025932104	17,544,154	573,901	X	7	573,901	0	0
AMERICAN FINANCIAL	COM	02607P305	8,113,862	567,800	X	7	567,800	0	0
AMERICAN GREETINGS CORP CL A	COM	026375105	23,180	1,000	X	2	1,000	0	0
AMERICAN GREETINGS CORP CL A	COM	026375105	31,942	1,378	X	2	1,378	0	0
AMERICAN GREETINGS CORP	COM	026375105	313,857	13,540	X	7	13,540	0	0
AMERICAN HEALTHWAYS INC	COM	02649V104	7,986	300	X	2	300	0	0
AMERICAN HEALTHWAYS INC	COM	02649V104	239,580	9,000	X	2	9,000	0	0
AMERICAN INTL GROUP INC	COM	026874107	64,690,235	907,551	X	2	763,382	23,401	120,768
AMERICAN INTL GROUP INC	COM	026874107	114,048	1,600	X	4	1,600	0	0
AMERICAN INTL GROUP INC	COM	026874107	176,556,141	2,476,938	X	2	2,322,473	2,693	151,772
AMERICAN INTL GROUP INC	COM	026874107	280,202	3,931	X	4	2,601	0	1,330
AMERICAN INT'L GROUP	COM	026874107	217,235,066	3,047,630	X	7	3,047,630	0	0
AMER ITAL PASTA CO	COM	027070101	117,104	3,842	X	7	3,842	0	0
AMERICAN MEDICAL SYSTEMS	COM	02744M108	256,794	7,620	X	7	7,620	0	0
AMERICAN MEDICAL SECURITY	COM	02744P101	4,996,015	183,340	X	7	183,340	0	0
AMERICAN NATL INS CO	COM	028591105	9,233	100	X	2	100	0	0
AMERICAN PWR CONVERSION CORP	COM	029066107	3,361,899	171,089	X	2	165,089	0	6,000
AMERICAN PWR CONVERSION CORP	COM	029066107	264,469	13,459	X	2	13,079	0	380
AMERICAN POWER CONVER.	COM	029066107	20,209,534	1,028,475	X	7	1,028,475	0	0
AMERICAN STD COS INC DEL	COM	029712106	163,256	4,050	X	2	750	0	3,300
AMERICAN STD COS INC DEL	COM	029712106	251,938	6,250	X	2	5,836	0	414
AMERICAN STANDARD CO.	COM	029712106	2,458,184	60,982	X	7	60,982	0	0
AMERICAN STS WTR CO	COM	029899101	69,720	3,000	X	2	3,000	0	0
AMERICAN STS WTR CO	COM	029899101	18,290	787	X	2	787	0	0
AMERICAN STATES WATER	COM	029899101	64,770	2,787	X	7	2,787	0	0
AMERICAN VANGUARD CORP	COM	030371108	101,190	3,000	X	2	0	0	3,000
AMERICREDIT CORP	COM	03060R101	6,421,562	328,805	X	2	170,525	0	158,280
AMERICREDIT CORP	COM	03060R101	18,554	950	X	2	950	0	0
AMERICREDIT CORP.	COM	03060R101	3,621,546	185,435	X	7	185,435	0	0
AMERISTAR CASINOS, INC.	COM	03070Q101	1,924,335	57,306	X	7	57,306	0	0
AMERON INTL CORP DEL	COM	030710107	1,707	50	X	2	50	0	0
AMERUS GROUP CO	COM	03072M108	40,034	967	X	2	967	0	0
AMERUS GROUP CO	COM	03072M108	4,602,272	111,166	X	7	111,166	0	0
AMERISOURCEBERGEN CORP	COM	03073E105	2,099,414	35,119	X	2	26,314	1,840	6,965
AMERISOURCEBERGEN CORP	COM	03073E105	149,450	2,500	X	4	2,500	0	0
AMERISOURCEBERGEN CORP	COM	03073E105	10,607,064	177,435	X	2	169,680	230	7,525
AMERISOURCEBERGEN CORP	COM	03073E105	107,604	1,800	X	4	1,800	0	0
AMERISOURCEBERGEN CORP	COM	03073E105	412,482	6,900	X	3	0	0	6,900
AMERISOURCE HEALTH CORP.	COM	03073E105	94,329,911	1,577,951	X	7	1,577,951	0	0
AMERIGROUP CORP	COM	03073T102	14,760	300	X	2	0	0	300
AMERIGROUP CORP.	COM	03073T102	7,857,240	159,700	X	7	159,700	0	0
AMETEK INC NEW	COM	031100100	6,180	200	X	2	200	0	0
AMETEK INC NEW	COM	031100100	692,407	22,408	X	2	22,408	0	0
AMETEK, INC.	COM	031100100	15,199,772	491,902	X	7	491,902	0	0
AMGEN INC	COM	031162100	36,433,060	667,639	X	2	591,273	14,370	61,996
AMGEN INC	COM	031162100	130,968	2,400	X	4	2,400	0	0
AMGEN INC	COM	031162100	81,669,025	1,496,592	X	2	1,336,967	1,739	157,886
AMGEN INC	COM	031162100	314,159	5,757	X	4	4,097	0	1,660
AMGEN, INC.	COM	031162100	108,817,982	1,994,099	X	7	1,994,099	0	0
AMKOR TECHNOLOGY INC	COM	031652100	2,747,695	335,904	X	7	335,904	0	0
AMPHENOL CORP NEW CL A	COM	032095101	31,654	950	X	2	950	0	0
AMPHENOL CORP NEW CL A	COM	032095101	436,825	13,110	X	2	12,110	0	1,000
AMPHENOL CORP NEW CL A	COM	032095101	126,616	3,800	X	3	0	0	3,800
AMPHENOL CORP	COM	032095101	16,348,158	490,641	X	7	490,641	0	0
AMSOUTH BANCORPORATION	COM	032165102	33,111	1,300	X	2	1,300	0	0
AMSOUTH BANCORPORATION	COM	032165102	963,632	37,834	X	2	37,162	0	672
AMSOUTH BANC CORP	COM	032165102	2,544,045	99,884	X	7	99,884	0	0
AMSURG CORP.	COM	03232P405	149,373	5,944	X	7	5,944	0	0
AMYLIN PHARMACEUTICALS INC	COM	032346108	20,520	900	X	2	0	0	900
ANADARKO PETE CORP	COM	032511107	1,017,179	17,358	X	2	12,312	308	4,738

ANADARKO PETE CORP	COM	032511107	2,725,545	46,511	X	2	44,846	875	790
ANADARKO PETROLEUM CORP.	COM	032511107	8,304,968	141,723	X	7	141,723	0	0
ANALOG DEVICES INC	COM	032654105	375,557	7,977	X	2	7,977	0	0
ANALOG DEVICES INC	COM	032654105	1,787,345	37,964	X	2	35,373	0	2,591
ANALOG DEVICES, INC.	COM	032654105	18,010,878	382,559	X	7	382,559	0	0
ANALOGIC CORP	COM	032657207	64,706	1,525	X	2	1,525	0	0
ANALOGIC CORP.	COM	032657207	3,851,371	90,770	X	7	90,770	0	0
ANALYSTS INTERNATIONAL	COM	032681108	315,035	102,284	X	7	102,284	0	0
ANALYTICAL SURVEYS INC PAR \$.0001	COM	032683401	963	580	X	2	580	0	0
ANAREN INC	COM	032744104	185,034	11,324	X	2	11,324	0	0
ANCHOR BANCORP WIS INC	COM	032839102	728,554	27,555	X	2	27,555	0	0
ANCHOR BANCORP WISCONSIN	COM	032839102	114,327	4,324	X	7	4,324	0	0
ANDREW CORP	COM	034425108	150,075	7,500	X	2	6,500	0	1,000
ANDREW CORP	COM	034425108	151,376	7,565	X	2	7,261	0	304
ANDREW CORP	COM	034425108	2,691,625	134,514	X	7	134,514	0	0
ANDRX CORP DEL ANDRX GROUP	COM	034553107	62,843	2,250	X	2	2,250	0	0
ANDRX CORP DEL ANDRX GROUP	COM	034553107	3,074,255	110,070	X	2	67,749	0	42,321
ANDRX CORP DEL ANDRX GROUP	COM	034553107	13,965	500	X	4	0	0	500
ANDRX CORP.	COM	034553107	10,549,161	377,700	X	7	377,700	0	0
ANGELICA CORP.	COM	034663104	28,801	1,147	X	7	1,147	0	0
ANGIOTECH PHARMACEUTICALS	COM	034918102	13,724,165	681,100	X	7	681,100	0	0
ANHEUSER BUSCH COS INC	COM	035229103	18,132,768	335,792	X	2	282,571	21,452	31,769
ANHEUSER BUSCH COS INC	COM	035229103	129,600	2,400	X	4	2,400	0	0
ANHEUSER BUSCH COS INC	COM	035229103	27,598,590	511,085	X	2	496,422	0	14,663
ANHEUSER BUSCH COS INC	COM	035229103	32,400	600	X	4	600	0	0
ANHEUSER BUSCH COS, INC	COM	035229103	46,626,516	863,454	X	7	863,454	0	0
ANIXTER INTL INC	COM	035290105	68,060	2,000	X	2	2,000	0	0
ANIXTER INTERNATIONAL INC	COM	035290105	112,843	3,316	X	7	3,316	0	0
ANN TAYLOR STORES CORP	COM	036115103	595,510	20,549	X	2	20,549	0	0
ANN TAYLOR STORES CORP	COM	036115103	4,232,471	146,048	X	7	146,048	0	0
ANSYS, INC.	COM	03662Q105	8,156,004	173,532	X	7	173,532	0	0
ANTHEM INC	COM	03674B104	193,360	2,159	X	2	1,459	0	700
ANTHEM INC	COM	03674B104	1,164,459	13,002	X	2	11,137	0	1,865
ANTHEM INC	COM	03674B104	761,260	8,500	X	3	0	0	8,500
ANTHEM, INC.	COM	03674B104	57,595,051	643,089	X	7	643,089	0	0
ANTEON INTL CORP	COM	03674E108	32,620	1,000	X	2	1,000	0	0
AON CORP	COM	037389103	1,907,490	67,000	X	2	60,000	0	7,000
AON CORP	COM	037389103	1,347,599	47,334	X	2	46,729	0	605
AON CORP.	COM	037389103	2,543,880	89,353	X	7	89,353	0	0
APACHE CORP	COM	037411105	426,703	9,798	X	2	7,368	630	1,800
APACHE CORP	COM	037411105	1,712,168	39,315	X	2	37,491	0	1,824
APACHE CORP	COM	037411105	287,430	6,600	X	3	0	0	6,600
APACHE CORP	COM	037411105	29,190,868	670,284	X	7	670,284	0	0
APARTMENT INVT & MGMT CO	COM	03748R101	830,860	26,690	X	7	26,690	0	0
AIMCO	COM	03748R101	34,524	1,109,021	X	8	121	754,000	354,900
APOGEE ENTERPRISES INC	COM	037598109	1,224,922	117,781	X	7	117,781	0	0
APOGENT TECHNOLOGIES INC	COM	03760A101	201,600	6,300	X	2	6,300	0	0
APOGENT TECHNOLOGIES	COM	03760A101	609,312	19,041	X	7	19,041	0	0
APOLLO GROUP INC CL A	COM	037604105	5,962,665	67,535	X	2	61,978	100	5,457
APOLLO GROUP INC CL A	COM	037604105	10,442,058	118,270	X	2	96,364	146	21,760
APOLLO GROUP INC CL A	COM	037604105	67,454	764	X	4	494	0	270
APOLLO GROUP INC CL A	COM	037604105	15,755,174	178,448	X	7	178,448	0	0
APOLLO GROUP UNIV PHOENIX ONLINE	COM	037604204	142,334	1,625	X	2	1,625	0	0
APPLE COMPUTER INC	COM	037833100	316,126	9,715	X	2	7,450	0	2,265
APPLE COMPUTER INC	COM	037833100	503,264	15,466	X	2	14,736	0	730
APPLE COMPUTER INC	COM	037833100	3,828,819	117,665	X	7	117,665	0	0
APPLEBEES INTL INC	COM	037899101	26,772	1,163	X	2	0	0	1,163
APPLEBEES INT'L INC	COM	037899101	3,735,087	162,254	X	7	162,254	0	0
APRIA HEALTHCARE GROUP INC	COM	037933108	8,610	300	X	2	300	0	0
APRIA HEALTHCARE GROUP	COM	037933108	3,896,829	135,778	X	7	135,778	0	0
APPLERA APPLIED BIOSYSTEMS GROUP	COM	038020103	76,995	3,540	X	2	40	0	3,500
APPLERA APPLIED BIOSYSTEMS GROUP	COM	038020103	179,372	8,247	X	2	7,859	0	388
APPLERA CORP-APPLIED BIO	COM	038020103	1,244,796	57,232	X	7	57,232	0	0
APPLICA INC.	COM	03815A106	38,261	4,299	X	7	4,299	0	0
APPLIED INDUSTRIAL TECH	COM	03820C105	2,237,796	74,296	X	7	74,296	0	0
APPLIED MICRO CIRCUITS CORP CDT	COM	03822W109	3,192	600	X	2	600	0	0
APPLIED MICRO CIRCUITS CORP CDT	COM	03822W109	46,699	8,778	X	2	8,183	0	595
APPLIED MICRO CIRCUITS CO	COM	03822W109	3,986,521	749,346	X	7	749,346	0	0
APPLIED MATLS INC	COM	038222105	4,114,000	209,684	X	2	181,039	21,420	7,225
APPLIED MATLS INC	COM	038222105	47,088	2,400	X	4	2,400	0	0
APPLIED MATLS INC	COM	038222105	12,586,505	641,514	X	2	608,039	400	33,075
APPLIED MATLS INC	COM	038222105	70,632	3,600	X	4	3,600	0	0
APPLIED MATERIALS INC	COM	038222105	27,286,770	1,390,763	X	7	1,390,763	0	0
APTARGROUP INC	COM	038336103	15,292	350	X	2	350	0	0
APTARGROUP INC.	COM	038336103	311,597	7,132	X	7	7,132	0	0
AQUA AMER INC	COM	03836W103	2,005	100	X	2	100	0	0
AQUA AMERICA, INC.	COM	03836W103	396,288	19,765	X	7	19,765	0	0
AQUILA INC DEL NEW	COM	03840P102	1,862	523	X	2	523	0	0
AQUILA INC DEL NEW	COM	03840P102	6,614	1,858	X	2	1,858	0	0
AQUILA INC.	COM	03840P102	160,656	45,128	X	7	45,128	0	0
ARAMARK CORP CL B	COM	038521100	123,294	4,287	X	2	4,287	0	0
ARBITRON INC	COM	03875Q108	18,260	500	X	2	500	0	0
ARBITRON INC	COM	03875Q108	5,113	140	X	2	140	0	0
ARBITRON INC.	COM	03875Q108	5,588,071	153,014	X	7	153,014	0	0
ARCH CHEMICALS INC	COM	03937R102	25,938	900	X	2	900	0	0

ARCH CHEMICALS INC.	COM	03937R102	111,822	3,880	X	7	3,880	0	0
ARCH COAL INC	COM	039380100	546,216	14,928	X	2	14,928	0	0
ARCH COAL INC	COM	039380100	479,146	13,095	X	2	13,095	0	0
ARCH COAL INC.	COM	039380100	29,522,166	806,837	X	7	806,837	0	0
ARCHER DANIELS MIDLAND CO	COM	039483102	639,670	38,121	X	2	32,867	1,023	4,231
ARCHER DANIELS MIDLAND CO	COM	039483102	945,469	56,345	X	2	55,097	0	1,248
ARCHER-DANIELS-MIDLAND CO	COM	039483102	6,211,520	370,174	X	7	370,174	0	0
ARCHSTONE-SMITH TRUST	COM	039583109	2,053,100	70,000	X	7	70,000	0	0
Archstone-Smith Trust	COM	039583109	188,592	6,430,008	X	8	2,652,978	3,638,623	138,407
ARCTIC CAT INC	COM	039670104	5,821,604	211,464	X	7	211,464	0	0
Arden Realty, Inc.	COM	039793104	50,196	1,706,755	X	8	1,706,755	0	0
ARGONAUT GROUP INC	COM	040157109	18,025	978	X	2	978	0	0
ARGOSY GAMING CO	COM	040228108	1,880	50	X	2	50	0	0
ARGOSY GAMING CO	COM	040228108	188,000	5,000	X	2	5,000	0	0
ARGOSY GAMING CO.	COM	040228108	5,393,908	143,455	X	7	143,455	0	0
ARIAD PHARMACEUTICALS INC	COM	04033A100	3,745	500	X	2	500	0	0
ARIBA INC	COM	04033V104	995	500	X	2	500	0	0
ARIBA INC	COM	04033V104	8,358	4,200	X	2	4,200	0	0
ARKANSAS BEST CORP	COM	040790107	175,036	5,317	X	7	5,317	0	0
ARMOR HOLDINGS INC.	COM	042260109	156,026	4,589	X	7	4,589	0	0
ARQULE, INC.	COM	04269E107	69,016	13,096	X	7	13,096	0	0
ARROW ELECTRS INC	COM	042735100	18,774	700	X	2	0	0	700
ARROW ELECTRS INC	COM	042735100	535,917	19,982	X	2	19,282	0	700
ARROW ELECTRS INC	COM	042735100	96,552	3,600	X	3	0	0	3,600
ARROW ELECTRONICS INC	COM	042735100	33,751,549	1,258,447	X	7	1,258,447	0	0
ARROW FINL CORP	COM	042744102	8,008	263	X	2	263	0	0
ARTISAN COMPONENTS INC	COM	042923102	643,065	24,925	X	2	24,575	0	350
ARTISAN COMPONENTS INC	COM	042923102	15,480	600	X	2	0	0	600
ARTESYN TECHNOLOGIES	COM	043127109	63,396	7,044	X	7	7,044	0	0
ARTHROCARE CORP.	COM	043136100	3,603,652	123,922	X	7	123,922	0	0
ARVINMERITOR INC	COM	043353101	137,303	7,016	X	2	7,016	0	0
ARVINMERITOR INC	COM	043353101	52,291	2,672	X	2	2,672	0	0
ARVINMERITOR INC	COM	043353101	504,671	25,788	X	7	25,788	0	0
ASCENTIAL SOFTWARE CORP NEW	COM	04362P207	28,926	1,809	X	2	1,800	0	9
ASCENTIAL SOFTWARE CORP	COM	04362P207	13,822,907	864,472	X	7	864,472	0	0
ASHLAND INC	COM	044204105	1,713,843	32,453	X	2	19,129	11,204	2,120
ASHLAND INC	COM	044204105	4,818,437	91,241	X	2	91,106	0	135
ASHLAND INC	COM	044204105	40,447,971	765,915	X	0	765,915	0	0
ASHWORTH INC	COM	04516H101	18,889	2,273	X	7	2,273	0	0
ASK JEEVES INC OC-COM	COM	045174109	42,933	1,100	X	2	0	0	1,100
ASK JEEVES INC OC-COM	COM	045174109	187,344	4,800	X	3	0	0	4,800
ASK JEEVES INC	COM	045174109	14,570,797	373,323	X	7	373,323	0	0
ASSOCIATED BANC CORP	COM	045487105	2,210,902	74,617	X	2	70,417	0	4,200
ASSOCIATED BANC CORP	COM	045487105	2,019,966	68,173	X	2	68,173	0	0
ASSOCIATED BANC-CORP	COM	045487105	33,799,267	1,140,711	X	7	1,140,711	0	0
ASSOCIATED ESTATES RLTY	COM	045604105	1,076,929	133,780	X	7	133,780	0	0
ASSURANT INC	COM	04621X108	581,204	22,032	X	2	22,032	0	0
ASSURANT, INC.	COM	04621X108	36,159,963	1,370,734	X	7	1,370,734	0	0
ASTEC INDS INC	COM	046224101	15,064	800	X	2	800	0	0
ASTEC INDUSTRIES INC	COM	046224101	64,587	3,430	X	7	3,430	0	0
ASTORIA FINANCIAL CORP	COM	046265104	5,654,829	154,588	X	7	154,588	0	0
AT RD INC	COM	04648K105	458,732	59,965	X	2	59,105	0	860
ATHEROGENICS INC	COM	047439104	3,806	200	X	2	200	0	0
ATLANTIC COAST AIRLINES HLDGS INC	COM	048396105	15,068	2,625	X	2	2,625	0	0
ATLANTIC COAST AIRLINES	COM	048396105	3,373,111	587,650	X	7	587,650	0	0
ATMEL CORP	COM	049513104	45,300	7,652	X	2	52	0	7,600
ATMEL CORP	COM	049513104	10,064	1,700	X	2	1,700	0	0
ATMEL CORP.	COM	049513104	4,253,946	718,572	X	7	718,572	0	0
ATMOS ENERGY CORP	COM	049560105	3,855,821	150,618	X	2	150,618	0	0
ATMOS ENERGY CORP	COM	049560105	2,355	92	X	2	92	0	0
ATMOS ENERGY CORP.	COM	049560105	3,561,523	139,122	X	7	139,122	0	0
ATRION CORP	COM	049904105	15,688	360	X	2	360	0	0
ATWOOD OCEANICS INC	COM	050095108	101,077	2,421	X	7	2,421	0	0
AUDIOVOX	COM	050757103	71,335	4,226	X	7	4,226	0	0
AUTHENTIDATE HLDG CORP	COM	052666104	75,486	6,900	X	2	6,900	0	0
AUTODESK INC	COM	052769106	162,678	3,800	X	2	3,584	0	216
AUTODESK INC	COM	052769106	5,582,253	130,396	X	7	130,396	0	0
AUTOLIV INC	COM	052800109	86,130	2,041	X	2	2,041	0	0
AUTOLIV INC	COM	052800109	52,159	1,236	X	2	1,236	0	0
AUTOMATIC DATA PROCESSING INC	COM	053015103	23,634,727	564,344	X	2	468,547	22,226	73,571
AUTOMATIC DATA PROCESSING INC	COM	053015103	41,880	1,000	X	4	1,000	0	0
AUTOMATIC DATA PROCESSING INC	COM	053015103	48,884,262	1,167,246	X	2	1,133,988	1,550	31,708
AUTOMATIC DATA PROCESSING INC	COM	053015103	67,008	1,600	X	4	1,600	0	0
AUTOMATIC DATA PROCESS	COM	053015103	11,786,456	281,434	X	7	281,434	0	0
AUTONATION INC DEL	COM	05329W102	140,545	8,219	X	2	5,919	0	2,300
AUTONATION INC DEL	COM	05329W102	152,481	8,917	X	2	8,403	0	514
AUTONATION INC	COM	05329W102	1,296,437	75,815	X	7	75,815	0	0
AUTOZONE INC	COM	053332102	1,720,148	21,475	X	2	225	0	21,250
AUTOZONE INC	COM	053332102	240,781	3,006	X	2	2,846	0	160
AUTOZONE, INC.	COM	053332102	4,731,026	59,064	X	7	59,064	0	0
AVANIR PHARMACEUTICALS CL A	COM	05348P104	5,040	3,000	X	2	3,000	0	0
AVANEX CORP	COM	05348W109	89	23	X	2	23	0	0
AvalonBay Communities, Inc.	COM	053484101	176,397	3,120,961	X	8	1,807,358	0	1,313,603
AVAYA INC	COM	053499109	64,692	4,097	X	2	3,913	27	157
AVAYA INC	COM	053499109	235,839	14,936	X	2	14,084	0	852

AVAYA INC	COM	053499109	1,986,619	125,815	X	7	125,815	0	0
AVERY DENNISON CORP	COM	053611109	6,281,493	98,133	X	2	84,862	5,979	7,292
AVERY DENNISON CORP	COM	053611109	32,005	500	X	4	500	0	0
AVERY DENNISON CORP	COM	053611109	26,665,862	416,589	X	2	407,443	367	8,779
AVERY DENNISON CORP	COM	053611109	101,136	1,580	X	4	1,580	0	0
AVERY DENNISON CORP	COM	053611109	6,805,799	106,324	X	7	106,324	0	0
AVID TECHNOLOGY INC	COM	05367P100	46,930	860	X	2	860	0	0
AVID TECHNOLOGY INC	COM	05367P100	5,376,018	98,516	X	7	98,516	0	0
AVISTA CORP	COM	05379B107	22,104	1,200	X	2	1,200	0	0
AVISTA CORP.	COM	05379B107	153,291	8,322	X	7	8,322	0	0
AVNET INC	COM	053807103	16,594	731	X	2	131	0	600
AVNET INC	COM	053807103	140,740	6,200	X	2	6,200	0	0
AVNET INC	COM	053807103	3,407,134	150,094	X	7	150,094	0	0
AVOCENT CORP	COM	053893103	14,696	400	X	2	0	0	400
AVOCENT CORP	COM	053893103	69,806	1,900	X	3	0	0	1,900
AVOCENT CORP	COM	053893103	3,104,530	84,500	X	7	84,500	0	0
AVON PRODS INC	COM	054303102	3,389,444	73,460	X	2	12,400	160	60,900
AVON PRODS INC	COM	054303102	1,181,645	25,610	X	2	24,704	0	906
AVON PRODUCTS	COM	054303102	6,173,624	133,802	X	7	133,802	0	0
AXCELIS TECHNOLOGIES INC	COM	054540109	35,877	2,884	X	2	2,884	0	0
AXCELIS TECHNOLOGIES INC	COM	054540109	82,154	6,604	X	2	6,604	0	0
AXCELIS TECHNOLOGIES INC	COM	054540109	717,962	57,714	X	7	57,714	0	0
AZTAR CORP.	COM	054802103	318,612	11,379	X	7	11,379	0	0
BB & T CORP	COM	054937107	3,720,550	100,637	X	2	84,737	0	15,900
BB & T CORP	COM	054937107	4,321,904	116,903	X	2	115,826	0	1,077
BB&T CORPORATION	COM	054937107	5,882,038	159,103	X	7	159,103	0	0
AXEDA SYSTEMS INC	COM	054959101	107	100	X	2	100	0	0
BEI TECHNOLOGIES, INC.	COM	05538P104	71,398	2,522	X	7	2,522	0	0
BISYS GROUP INC	COM	055472104	9,167	652	X	2	652	0	0
BISYS GROUP INC	COM	055472104	14,060	1,000	X	2	500	0	500
BISYS GROUP, INC.	COM	055472104	342,923	24,390	X	7	24,390	0	0
BKF CAP GROUP INC	COM	05548G102	186,123	6,407	X	2	6,407	0	0
BJS WHSL CLUB INC	COM	05548J106	24,375	975	X	2	975	0	0
BJ'S WHOLESALE CLUB INC	COM	05548J106	13,384,550	535,382	X	7	535,382	0	0
BJ SVCS CO	COM	055482103	64,176	1,400	X	2	1,400	0	0
BJ SVCS CO	COM	055482103	1,101,489	24,029	X	2	20,180	0	3,849
BJ SERVICES	COM	055482103	35,425,702	772,812	X	7	772,812	0	0
BMC SOFTWARE INC	COM	055921100	184,075	9,950	X	2	9,000	0	950
BMC SOFTWARE INC	COM	055921100	263,977	14,269	X	2	8,288	0	5,981
BMC SOFTWARE INC	COM	055921100	281,200	15,200	X	3	0	0	15,200
BMC SOFTWARE INC	COM	055921100	25,053,255	1,354,230	X	7	1,354,230	0	0
BADGER METER INC	COM	056525108	57,525	1,300	X	2	1,300	0	0
BAKER HUGHES INC	COM	057224107	351,915	9,347	X	2	7,547	0	1,800
BAKER HUGHES INC	COM	057224107	752,172	19,978	X	2	18,857	0	1,121
BAKER HUGHES	COM	057224107	3,556,118	94,452	X	7	94,452	0	0
BALDOR ELEC CO	COM	057741100	34,441	1,475	X	2	0	0	1,475
BALDOR ELECTRIC CO.	COM	057741100	137,648	5,895	X	7	5,895	0	0
BALDWIN TECHNOLOGY INC CL A	COM	058264102	3,580	1,000	X	2	1,000	0	0
BALL CORP	COM	058498106	288,200	4,000	X	2	4,000	0	0
BALL CORP	COM	058498106	699,533	9,709	X	2	9,601	0	108
BALL CORP.	COM	058498106	13,613,343	188,943	X	7	188,943	0	0
BALLY TOTAL FITNESS HLDGS	COM	05873K108	36,265	7,253	X	7	7,253	0	0
BANC CORP	COM	05944B103	10,735	1,634	X	2	1,634	0	0
BANDAG INC	COM	059815100	10,554	237	X	2	237	0	0
BANDAG, INC.	COM	059815100	162,980	3,660	X	7	3,660	0	0
BANK OF AMERICA CORP	COM	060505104	44,067,896	520,774	X	2	455,408	31,809	33,557
BANK OF AMERICA CORP	COM	060505104	177,702	2,100	X	4	2,100	0	0
BANK OF AMERICA CORP	COM	060505104	104,612,406	1,236,261	X	2	1,219,006	1,472	15,783
BANK OF AMERICA CORP	COM	060505104	190,395	2,250	X	4	2,250	0	0
BANK OF AMERICA CORP.	COM	060505104	113,356,444	1,339,594	X	7	1,339,594	0	0
BANK HAWAII CORP	COM	062540109	735,503	16,265	X	2	16,265	0	0
BANK HAWAII CORP	COM	062540109	395,449	8,745	X	2	8,745	0	0
BANK OF HAWAII CORP.	COM	062540109	695,755	15,386	X	7	15,386	0	0
BANK MUT CORP NEW	COM	063750103	65,673	6,025	X	2	6,025	0	0
BANK MUT CORP NEW	COM	063750103	99,136	9,095	X	2	9,095	0	0
BANK NEW YORK INC	COM	064057102	1,730,270	58,693	X	2	50,731	2,735	5,227
BANK NEW YORK INC	COM	064057102	30,954	1,050	X	4	1,050	0	0
BANK NEW YORK INC	COM	064057102	8,010,718	271,734	X	2	265,107	0	6,627
BANK OF NEW YORK INC	COM	064057102	18,350,651	622,478	X	7	622,478	0	0
BANK ONE CORP	COM	06423A103	187,214,319	3,670,869	X	2	2,498,682	221,475	950,712
BANK ONE CORP	COM	06423A103	369,878,316	7,252,516	X	2	5,080,577	1,180	2,170,759
BANC ONE CORP	COM	06423A103	16,224,375	318,125	X	7	318,125	0	0
BANKATLANTIC BANCORP CL A NON VTG	COM	065908501	121,955	6,610	X	2	6,610	0	0
BANKATLANTIC BANCORP INC	COM	065908501	235,108	12,743	X	7	12,743	0	0
BANKNORTH GROUP INC NEW	COM	06646R107	266,076	8,192	X	2	8,192	0	0
BANKNORTH GROUP INC NEW	COM	06646R107	1,088,730	33,520	X	2	33,520	0	0
BANKNORTH GROUP, INC.	COM	06646R107	43,119,181	1,327,561	X	7	1,327,561	0	0
BANKUNITED FINANCIAL CORP	COM	06652B103	164,656	6,382	X	7	6,382	0	0
BANTA CORP	COM	066821109	82,159	1,850	X	2	1,850	0	0
BANTA CORP	COM	066821109	19,318	435	X	2	435	0	0
BANTA CORP.	COM	066821109	4,909,748	110,555	X	7	110,555	0	0
BARD C R INC	COM	067383109	152,105	2,685	X	2	2,685	0	0
BARD C R INC	COM	067383109	252,659	4,460	X	2	4,260	0	200
BARD C.R. INC	COM	067383109	1,676,047	29,586	X	7	29,586	0	0
BARNES & NOBLE INC	COM	067774109	14,951	440	X	2	0	0	440



BARNES & NOBLE INC	COM	067774109	187,841	5,528	X	2	5,528	0	0
BARNES & NOBLE	COM	067774109	8,471,384	249,305	X	7	249,305	0	0
BARNES GROUP INC	COM	067806109	11,592	400	X	2	400	0	0
BARNES GROUP, INC.	COM	067806109	142,524	4,918	X	7	4,918	0	0
BARR PHARMACEUTICALS INC	COM	068306109	23,219	689	X	2	575	0	114
BARR PHARMACEUTICALS INC	COM	068306109	324,497	9,629	X	2	7,559	0	2,070
BARR PHARMACEUTICALS INC	COM	068306109	389,235	11,550	X	3	0	0	11,550
BARR PHARMACEUTICALS	COM	068306109	25,790,003	765,282	X	7	765,282	0	0
BASSETT FURN IND INC	COM	070203104	1,026,572	47,177	X	7	47,177	0	0
BAUSCH & LOMB INC	COM	071707103	242,256	3,723	X	2	3,621	0	102
BAUSCH & LOMB INC	COM	071707103	4,289,805	65,926	X	7	65,926	0	0
BAXTER INTL INC	COM	071813109	10,128,650	293,499	X	2	267,517	14,962	11,020
BAXTER INTL INC	COM	071813109	46,589	1,350	X	4	1,350	0	0
BAXTER INTL INC	COM	071813109	18,455,879	534,798	X	2	530,962	0	3,836
BAXTER INTL INC	COM	071813109	32,785	950	X	4	950	0	0
BAXTER INTERNATIONAL INC	COM	071813109	5,997,803	173,799	X	7	173,799	0	0
BEA SYS INC	COM	073325102	51,786	6,300	X	2	6,000	0	300
BEA SYS INC	COM	073325102	78,008	9,490	X	2	5,420	0	4,070
BEA SYSTEMS INC.	COM	073325102	4,727,075	575,070	X	7	575,070	0	0
BEACON PWR CORP	COM	073677106	8,200	20,000	X	2	20,000	0	0
BEAR STEARNS COS INC	COM	073902108	4,028,500	47,782	X	2	44,306	1,236	2,240
BEAR STEARNS COS INC	COM	073902108	2,336,989	27,719	X	2	26,082	0	1,637
BEAR STEARNS COS, INC.	COM	073902108	5,684,180	67,420	X	7	67,420	0	0
BEARINGPOINT INC	COM	074002106	35,480	4,000	X	2	0	0	4,000
BEAZER HOMES USA, INC.	COM	07556Q105	3,301,503	32,913	X	7	32,913	0	0
BECKMAN COULTER INC	COM	075811109	2,612,752	42,832	X	2	40,932	0	1,900
BECKMAN COULTER INC	COM	075811109	361,730	5,930	X	2	4,360	0	1,570
BECKMAN COULTER INC	COM	075811109	506,300	8,300	X	3	0	0	8,300
BECKMAN COULTER INC	COM	075811109	32,420,402	531,482	X	7	531,482	0	0
BECTON DICKINSON & CO	COM	075887109	2,732,295	52,747	X	2	12,247	0	40,500
BECTON DICKINSON & CO	COM	075887109	1,065,889	20,577	X	2	20,091	0	486
BECTON DICKINSON & CO	COM	075887109	3,720,224	71,819	X	7	71,819	0	0
BED BATH & BEYOND INC	COM	075896100	3,148,248	81,879	X	2	50,804	100	30,975
BED BATH & BEYOND INC	COM	075896100	1,239,244	32,230	X	2	26,033	0	6,197
BED BATH & BEYOND INC	COM	075896100	272,995	7,100	X	3	0	0	7,100
BED BATH & BEYOND INC	COM	075896100	15,464,705	402,203	X	7	402,203	0	0
BEL FUSE INC CLASS B	COM	077347300	82,983	1,990	X	7	1,990	0	0
BELDEN INC	COM	077459105	1,661,918	77,551	X	7	77,551	0	0
BELL MICROPRODUCTS INC	COM	078137106	46,784	5,783	X	7	5,783	0	0
BELLSOUTH CORP BLS GROUP	COM	079860102	9,203,246	351,001	X	2	304,127	17,141	29,733
BELLSOUTH CORP BLS GROUP	COM	079860102	22,854,086	871,628	X	2	863,491	0	8,137
BELLSOUTH CORP BLS GROUP	COM	079860102	73,416	2,800	X	4	2,800	0	0
BELLSOUTH CORP	COM	079860102	29,645,669	1,130,651	X	7	1,130,651	0	0
BELMONT BANCORP	COM	080162100	73,080	12,000	X	2	12,000	0	0
BELO CORP SER A	COM	080555105	985,932	36,720	X	2	36,720	0	0
BELO CORP SER A	COM	080555105	127,269	4,740	X	2	4,740	0	0
BELO CORP. CLASS A	COM	080555105	27,316,922	1,017,390	X	7	1,017,390	0	0
BEMIS INC	COM	081437105	508,500	18,000	X	2	18,000	0	0
BEMIS INC	COM	081437105	551,892	19,536	X	2	19,333	0	203
BEMIS CO.	COM	081437105	4,373,637	154,819	X	7	154,819	0	0
BENCHMARK ELECTRONICS INC	COM	08160H101	287,974	9,896	X	7	9,896	0	0
BERKLEY W R CORP	COM	084423102	87,833	2,045	X	2	2,045	0	0
W.R. BERKLEY CORP.	COM	084423102	702,018	16,345	X	7	16,345	0	0
BERKSHIRE HATHAWAY INC DEL CL A	COM	084670108	16,722,600	188	X	2	131	54	3
BERKSHIRE HATHAWAY INC DEL CL A	COM	084670108	5,159,100	58	X	2	58	0	0
BERKSHIRE HATHAWAY	COM	084670108	17,256,300	194	X	7	194	0	0
BERKSHIRE HATHAWAY INC DEL CL B	COM	084670207	6,122,760	2,072	X	2	1,380	256	436
BERKSHIRE HATHAWAY INC DEL CL B	COM	084670207	1,976,895	669	X	2	629	0	40
BEST BUY INC	COM	086516101	153,336	3,022	X	2	3,022	0	0
BEST BUY INC	COM	086516101	966,597	19,050	X	2	18,428	0	622
BEST BUY	COM	086516101	4,668,689	92,012	X	7	92,012	0	0
BEVERLY ENTERPRISES INC NEW	COM	087851309	8,600	1,000	X	2	1,000	0	0
BEVERLY ENTERPRISES INC.	COM	087851309	3,507,226	407,817	X	7	407,817	0	0
BIG LOTS INC	COM	089302103	21,690	1,500	X	2	1,500	0	0
BIG LOTS INC	COM	089302103	55,295	3,824	X	2	3,600	0	224
BIG LOTS INC	COM	089302103	472,336	32,665	X	7	32,665	0	0
BIOMET INC	COM	090613100	1,229,877	27,675	X	2	19,825	0	7,850
BIOMET INC	COM	090613100	2,493,173	56,102	X	2	53,812	0	2,290
BIOMET INC	COM	090613100	444,400	10,000	X	3	0	0	10,000
BIOMET, INC.	COM	090613100	22,844,115	514,044	X	7	514,044	0	0
BIOGEN IDEC INC	COM	09062X103	1,804,080	28,523	X	2	27,483	325	715
BIOGEN IDEC INC	COM	09062X103	1,902,876	30,085	X	2	24,803	0	5,282
BIOGEN IDEC INC	COM	09062X103	891,825	14,100	X	3	0	0	14,100
BIOGEN IDEC INC.	COM	09062X103	72,686,141	1,149,188	X	7	1,149,188	0	0
BIOPURE CORP CL A	COM	09065H105	1,015	1,450	X	2	1,000	0	450
BIOTECH HOLDERS TRUST	COM	09067D201	10,119,695	69,100	X	7	69,100	0	0
BIOVAIL CORP.	COM	09067J109	15,356,338	809,080	X	7	809,080	0	0
BIOLASE TECHNOLOGY INC.	COM	090911108	62,347	4,632	X	7	4,632	0	0
BIOSITE DIAGNOSTICS INC	COM	090945106	109,343	2,425	X	2	2,425	0	0
BIOSITE, INC.	COM	090945106	147,966	3,294	X	7	3,294	0	0
BLACK & DECKER CORP	COM	091797100	146,006	2,350	X	2	450	0	1,900
BLACK & DECKER CORP	COM	091797100	1,114,550	17,939	X	2	17,787	0	152
BLACK AND DECKER CORP	COM	091797100	7,297,231	117,451	X	7	117,451	0	0
BLACK HILLS CORP	COM	092113109	820,418	26,045	X	2	18,568	2,700	4,777
BLACK HILLS CORP	COM	092113109	261,608	8,305	X	2	8,305	0	0



BLACK HILLS CORP.	COM	092113109	26,731,341	848,614	X	7	848,614	0	0
BLACKROCK INC CL A	COM	09247X101	872,237	13,665	X	2	115	9,150	4,400
BLOCK H & R INC	COM	093671105	2,250,401	47,198	X	2	32,196	9,467	5,535
BLOCK H & R INC	COM	093671105	3,366,589	70,608	X	2	65,336	0	5,272
BLOCK H & R	COM	093671105	2,365,643	49,615	X	7	49,615	0	0
BLOCKBUSTER INC CL A	COM	093679108	4,402	290	X	2	290	0	0
BLOUNT INTL INC NEW	COM	095180105	1,833	144	X	2	144	0	0
BLYTH INC.	COM	09643P108	2,441,478	70,788	X	7	70,788	0	0
BOB EVANS FARMS INC	COM	096761101	243,956	8,910	X	2	8,910	0	0
BOB EVANS FARMS INC	COM	096761101	18,892	690	X	2	690	0	0
BOB EVANS FARMS INC	COM	096761101	6,391,751	233,446	X	7	233,446	0	0
BOEING CO	COM	097023105	7,953,487	155,676	X	2	91,414	17,585	46,677
BOEING CO	COM	097023105	30,654	600	X	4	600	0	0
BOEING CO	COM	097023105	13,059,881	255,625	X	2	247,671	0	7,954
BOEING CO	COM	097023105	51,090	1,000	X	4	1,000	0	0
BOEING CO.	COM	097023105	40,277,772	788,369	X	7	788,369	0	0
BOISE CASCADE CORP	COM	097383103	177,510	4,716	X	2	4,716	0	0
BOISE CASCADE CORP	COM	097383103	98,203	2,609	X	2	2,442	0	167
BOISE CASCADE CORP	COM	097383103	935,617	24,857	X	7	24,857	0	0
BON-TON STORES	COM	09776J101	1,256,509	85,710	X	7	85,710	0	0
BORDERS GROUP INC	COM	099709107	277,389	11,834	X	2	5,989	5,845	0
BORDERS GROUP INC	COM	099709107	1,665,389	71,049	X	2	71,049	0	0
BORDERS GROUP INC.	COM	099709107	17,638,178	752,482	X	7	752,482	0	0
BORGWARNER INC	COM	099724106	9,104	208	X	2	58	0	150
BORGWARNER INC	COM	099724106	485,059	11,082	X	2	11,082	0	0
BORG WARNER AUTOMOTIVE	COM	099724106	43,039,129	983,302	X	7	983,302	0	0
BOSTON COMMUNICATIONS	COM	100582105	36,131	3,525	X	7	3,525	0	0
BOSTON PRIVATE FINL HDG	COM	101119105	90,185	3,894	X	7	3,894	0	0
Boston Properties, Inc.	COM	101121101	1,234	24,635	X	8	24,635	0	0
BOSTON SCIENTIFIC CORP	COM	101137107	130,540	3,050	X	2	1,350	0	1,700
BOSTON SCIENTIFIC CORP	COM	101137107	1,346,017	31,449	X	2	26,767	0	4,682
BOSTON SCIENTIFIC CORP	COM	101137107	29,914,504	698,937	X	7	698,937	0	0
BOWATER INC	COM	102183100	140,741	3,384	X	2	3,384	0	0
BOWATER INC.	COM	102183100	15,866,585	381,500	X	7	381,500	0	0
BOWNE & CO INC	COM	103043105	14,265	900	X	2	900	0	0
BOWNE & CO INC	COM	103043105	2,340,189	147,646	X	7	147,646	0	0
BOYD GAMING CORP	COM	103304101	279,942	10,536	X	7	10,536	0	0
BOYKIN LODGING CO.	COM	103430104	987,462	129,080	X	7	129,080	0	0
BRADY CORPORATION	COM	104674106	233,635	5,068	X	7	5,068	0	0
BRANDYWINE REALTY TRUST	COM	105368203	2,109,672	77,590	X	7	77,590	0	0
Brandywine Realty Trust	COM	105368203	35,268	1,297,100	X	8	977,300	225,000	94,800
BRAUN CONSULTING	COM	105651103	779,670	433,150	X	7	433,150	0	0
BRIGGS & STRATTON CORP	COM	109043109	291,113	3,295	X	2	3,295	0	0
BRIGGS & STRATTON CORP	COM	109043109	11,309	128	X	2	128	0	0
BRIGGS & STRATTON CORP	COM	109043109	422,136	4,778	X	7	4,778	0	0
BRIGHT HORIZONS FAMILY SOLUTIONS INC	COM	109195107	16,565	309	X	2	309	0	0
BRIGHT HORIZONS FAMILY SO	COM	109195107	2,868,135	53,500	X	7	53,500	0	0
BRINKER INTL INC	COM	109641100	258,118	7,565	X	2	6,690	300	575
BRINKER INTL INC	COM	109641100	9,652,889	282,910	X	2	171,220	0	111,690
BRINKER INTL INC	COM	109641100	45,380	1,330	X	4	0	0	1,330
BRINKER INTL INC	COM	109641100	423,088	12,400	X	3	0	0	12,400
BRINKER INT'L, INC.	COM	109641100	49,064,731	1,438,005	X	7	1,438,005	0	0
BRINKS CO	COM	109696104	11,131	325	X	2	325	0	0
BRINKS CO	COM	109696104	1,610	47	X	2	47	0	0
BRINK'S CO.	COM	109696104	3,885,183	113,436	X	7	113,436	0	0
BRISTOL MYERS SQUIBB CO	COM	110122108	32,854,133	1,340,985	X	2	1,128,097	82,993	129,895
BRISTOL MYERS SQUIBB CO	COM	110122108	129,850	5,300	X	4	5,300	0	0
BRISTOL MYERS SQUIBB CO	COM	110122108	66,267,208	2,704,784	X	2	2,644,056	1,800	58,928
BRISTOL MYERS SQUIBB CO	COM	110122108	85,750	3,500	X	4	3,500	0	0
BRISTOL MYERS SQUIBB CO.	COM	110122108	20,828,234	850,132	X	7	850,132	0	0
BRISTOL WEST HLDGS INC	COM	11037M105	2,523,135	138,710	X	7	138,710	0	0
BROADCOM CORP CL A	COM	111320107	1,758,684	37,740	X	2	37,045	0	695
BROADCOM CORP CL A	COM	111320107	525,601	11,279	X	2	9,776	0	1,503
BROADCOM CORP CL A	COM	111320107	223,680	4,800	X	3	0	0	4,800
BROADCOM CORP-CL A	COM	111320107	17,922,264	383,200	X	7	383,200	0	0
BROCADE COMMUNICATIONS SYS INC	COM	111621108	36,041	6,027	X	2	6,027	0	0
BROCADE COMMUNICATIONS SYS INC	COM	111621108	13,156	2,200	X	2	2,200	0	0
BROOKLINE BANCORP INC DEL	COM	11373M107	44,479	3,032	X	2	3,032	0	0
BROOKLINE BANCORP INC.	COM	11373M107	161,561	11,013	X	7	11,013	0	0
BROOKS AUTOMATION, INC.	COM	114340102	4,384,539	217,595	X	7	217,595	0	0
BROOKSTONE INC	COM	114537103	6,015	300	X	2	0	0	300
BROOKTROUT INC.	COM	114580103	37,262	3,447	X	7	3,447	0	0
BROWN & BROWN INC	COM	115236101	1,321,015	30,650	X	2	650	20,900	9,100
BROWN & BROWN, INC.	COM	115236101	447,594	10,385	X	7	10,385	0	0
BROWN FORMAN CORP CL A	COM	115637100	490,110	10,200	X	2	10,200	0	0
BROWN FORMAN CORP CL B	COM	115637209	388,091	8,040	X	2	7,808	0	232
BROWN-FORMAN CORP	COM	115637209	1,662,322	34,438	X	7	34,438	0	0
BROWN SHOE CO., INC.	COM	115736100	2,998,368	73,256	X	7	73,256	0	0
BRUNSWICK CORP	COM	117043109	73,440	1,800	X	2	1,800	0	0
BRUNSWICK CORP	COM	117043109	9,984,821	244,726	X	2	244,544	0	182
BRUNSWICK CORP.	COM	117043109	1,095,806	26,858	X	7	26,858	0	0
BRUSH WELLMAN	COM	117421107	5,571,550	294,791	X	7	294,791	0	0
BUCKEYE TECHNOLOGIES INC	COM	118255108	2,300	200	X	2	200	0	0
BUCKEYE TECHNOLOGIES INC	COM	118255108	70,449	6,126	X	7	6,126	0	0
BUFFALO WILD WINGS INC	COM	119848109	442	16	X	2	0	0	16

BUILDING MATERIAL HOLDING	COM	120113105	1,270,449	67,113	X	7	67,113	0	0
BURLINGTON COAT FACTORY W	COM	121579106	158,202	8,197	X	7	8,197	0	0
BURLINGTON NORTHN SANTA FE CORP	COM	12189T104	5,631,926	160,591	X	2	139,480	859	20,252
BURLINGTON NORTHN SANTA FE CORP	COM	12189T104	7,659,709	218,412	X	2	193,472	0	24,940
BURLINGTON NORTH SANTA FE	COM	12189T104	7,366,243	210,044	X	7	210,044	0	0
BURLINGTON RES INC	COM	122014103	4,906,370	135,610	X	2	113,914	776	20,920
BURLINGTON RES INC	COM	122014103	3,320,673	91,782	X	2	70,238	0	21,544
BURLINGTON RES INC	COM	122014103	9,117	252	X	4	252	0	0
BURLINGTON RES, INC.	COM	122014103	35,107,516	970,357	X	7	970,357	0	0
BUSH INDUSTRIES, INC.	COM	123164105	85,364	304,870	X	7	304,870	0	0
C & F FINL CORP CMT	COM	12466Q104	1,058,207	31,560	X	7	31,560	0	0
C&D TECHNOLOGIES INC	COM	124661109	80,984	4,542	X	7	4,542	0	0
CBRL GROUP INC	COM	12489V106	15,425	500	X	2	500	0	0
CBRL GROUP INC	COM	12489V106	6,170	200	X	2	200	0	0
CBRL GROUP INC.	COM	12489V106	15,562,992	504,473	X	7	504,473	0	0
C COR ELECTRS INC	COM	125010108	8,232	800	X	2	0	0	800
C-COR ELECTRONICS	COM	125010108	82,320	8,000	X	7	8,000	0	0
C D I CORP	COM	125071100	115,599	3,341	X	7	3,341	0	0
C D W CORP	COM	12512N105	200,589	3,146	X	2	2,146	0	1,000
C D W CORP	COM	12512N105	691,350	10,843	X	2	8,703	0	2,140
C D W CORP	COM	12512N105	765,120	12,000	X	3	0	0	12,000
CDW CORP	COM	12512N105	46,109,447	723,172	X	7	723,172	0	0
CEC ENTMT INC	COM	125137109	11,066	375	X	2	375	0	0
CEC ENTERTAINMENT	COM	125137109	11,554,050	391,530	X	7	391,530	0	0
CH ENERGY GROUP INC	COM	12541M102	19,737	425	X	2	425	0	0
CH ENERGY GROUP INC	COM	12541M102	23,220	500	X	2	500	0	0
CH ENERGY GROUP INC	COM	12541M102	132,215	2,847	X	7	2,847	0	0
C H ROBINSON WORLDWIDE INC	COM	12541W100	513,408	11,200	X	2	600	5,650	4,950
C H ROBINSON WORLDWIDE INC	COM	12541W100	508,457	11,092	X	2	8,982	0	2,110
C H ROBINSON WORLDWIDE INC	COM	12541W100	513,408	11,200	X	3	0	0	11,200
C H ROBINSON WORLDWIDE	COM	12541W100	32,249,586	703,525	X	7	703,525	0	0
CIGNA CORP	COM	125509109	719,821	10,461	X	2	10,410	51	0
CIGNA CORP	COM	125509109	1,774,816	25,793	X	2	25,523	0	270
CIGNA CORP	COM	125509109	5,502,805	79,971	X	7	79,971	0	0
CIT GROUP INC NEW	COM	125581108	3,844,699	100,410	X	2	99,650	0	760
CIT GROUP INC NEW	COM	125581108	22,974	600	X	2	600	0	0
CIT GROUP INC	COM	125581108	2,967,130	77,491	X	7	77,491	0	0
CLECO CORP NEW	COM	12561W105	25,891	1,440	X	2	1,440	0	0
CLECO CORP.	COM	12561W105	165,506	9,205	X	7	9,205	0	0
CMGI INC	COM	125750109	1,560	800	X	2	800	0	0
CMGI INC	COM	125750109	975	500	X	4	500	0	0
CMGI INC	COM	125750109	2,137	1,096	X	2	1,096	0	0
CMS ENERGY CORP	COM	125896100	6,218	681	X	2	681	0	0
CMS ENERGY CORP	COM	125896100	36,821	4,033	X	2	3,725	0	308
CMS ENERGY CORP.	COM	125896100	4,233,864	463,731	X	7	463,731	0	0
CPI CORP	COM	125902106	39,567	2,688	X	7	2,688	0	0
CTI INDS CORP NEW	COM	125961300	93,422	43,452	X	2	0	0	43,452
CNA FINL CORP	COM	126117100	126,941	4,290	X	2	4,290	0	0
CNF INC	COM	12612W104	24,936	600	X	2	600	0	0
CNF INC	COM	12612W104	120,524	2,900	X	2	2,900	0	0
CNF, INC.	COM	12612W104	9,627,790	231,660	X	7	231,660	0	0
CPAC INC	COM	126145101	107,769	18,266	X	2	18,266	0	0
CSG SYSTEMS INTERNATIONAL	COM	126349109	3,719,976	179,709	X	7	179,709	0	0
CSX CORP	COM	126408103	1,067,286	32,569	X	2	23,604	4,191	4,774
CSX CORP	COM	126408103	3,325,074	101,467	X	2	100,009	0	1,458
CSX CORP	COM	126408103	1,994,841	60,874	X	7	60,874	0	0
CTS CORP	COM	126501105	21,708	1,800	X	2	0	0	1,800
CTS CORP	COM	126501105	79,596	6,600	X	2	6,600	0	0
CTS CORP	COM	126501105	4,110,953	340,875	X	7	340,875	0	0
CUNO INC	COM	126583103	283,609	5,316	X	2	3,716	0	1,600
CUNO INC	COM	126583103	640,200	12,000	X	2	12,000	0	0
CUNO INC	COM	126583103	4,939,090	92,579	X	7	92,579	0	0
CVS CORP	COM	126650100	4,223,010	100,500	X	2	9,205	0	91,295
CVS CORP	COM	126650100	1,568,439	37,326	X	2	36,413	0	913
CVS CORP.	COM	126650100	4,733,931	112,659	X	7	112,659	0	0
CABLEVISION SYS CABLEVISION NY GROUP	COM	12686C109	42,248	2,150	X	2	0	250	1,900
CABLEVISION SYS CABLEVISION NY GROUP	COM	12686C109	76,537	3,895	X	2	3,795	0	100
CABLE DESIGN TECHNOLOGIES	COM	126924109	84,980	8,017	X	7	8,017	0	0
CABOT CORP	COM	127055101	919,576	22,594	X	2	18,381	3,133	1,080
CABOT CORP	COM	127055101	8,259,577	202,938	X	2	152,977	0	49,961
CABOT CORP	COM	127055101	25,641	630	X	4	0	0	630
CABOT CORP	COM	127055101	38,831,911	954,101	X	7	954,101	0	0
CABOT MICROELECTRONICS CORP	COM	12709P103	7,346	240	X	2	140	100	0
CABOT OIL & GAS CORP	COM	127097103	676,800	16,000	X	2	15,000	1,000	0
CABOT OIL & GAS CORP.	COM	127097103	2,788,374	65,919	X	7	65,919	0	0
CACI INTL INC CL A	COM	127190304	363,960	9,000	X	2	9,000	0	0
CACI INTERNATIONAL, INC.	COM	127190304	6,753,116	166,991	X	7	166,991	0	0
CADENCE DESIGN SYS INC	COM	127387108	100,684	6,882	X	2	6,882	0	0
CADENCE DESIGN SYS INC	COM	127387108	320,690	21,920	X	2	21,920	0	0
CADENCE DESIGN SYSTEM INC	COM	127387108	7,912,533	540,843	X	7	540,843	0	0
CAESARS ENTMT INC	COM	127687101	1,815,780	121,052	X	2	89,052	0	32,000
CAESARS ENTMT INC	COM	127687101	558,450	37,230	X	2	11,694	0	25,536
CAESARS ENTERTAINMENT	COM	127687101	4,597,950	306,530	X	7	306,530	0	0
CAL DIVE INTERNATIONAL	COM	127914109	5,445,502	179,601	X	7	179,601	0	0
CALCASIEU REAL ESTATE & OIL CO NEW	COM	128685203	177,282	22,050	X	2	22,050	0	0

CALIFORNIA MICRO DEVICES CORP	COM	130439102	8,083	701	X	2	0	0	701
CALIFORNIA PIZZA KITCHEN	COM	13054D109	5,059,160	264,048	X	7	264,048	0	0
CALIFORNIA WTR SVC GROUP	COM	130788102	71,630	2,600	X	2	2,600	0	0
CALIPER LIFE SCIENCES INC	COM	130872104	233	50	X	2	50	0	0
CALLAWAY GOLF CO	COM	131193104	4,536	400	X	2	400	0	0
CALLAWAY GOLF	COM	131193104	108,444	9,563	X	7	9,563	0	0
CALPINE CORP	COM	131347106	12,960	3,000	X	2	0	0	3,000
CALPINE CORP	COM	131347106	55,400	12,824	X	2	12,033	0	791
CALPINE CORPORATION	COM	131347106	509,648	117,974	X	7	117,974	0	0
CAMBREX CORP	COM	132011107	1,892,250	75,000	X	2	75,000	0	0
CAMBREX CORPORATION	COM	132011107	102,535	4,064	X	7	4,064	0	0
Camden Property Trust	COM	133131102	41,255	900,772	X	8	805,122	0	95,650
CAMPBELL SOUP CO	COM	134429109	883,169	32,856	X	2	30,256	0	2,600
CAMPBELL SOUP CO	COM	134429109	1,153,555	42,915	X	2	42,128	0	787
CAMPBELL SOUP CO	COM	134429109	3,132,461	116,535	X	7	116,535	0	0
CAPITAL AUTOMOTIVE REIT	COM	139733109	3,072,699	104,763	X	7	104,763	0	0
CAPITAL ONE FINL CORP	COM	14040H105	9,480,203	138,640	X	2	126,218	7,330	5,092
CAPITAL ONE FINL CORP	COM	14040H105	42,511,025	621,688	X	2	553,191	1,139	67,358
CAPITAL ONE FINL CORP	COM	14040H105	189,618	2,773	X	4	2,003	0	770
CAPITAL ONE FINANCIAL	COM	14040H105	29,769,370	435,352	X	7	435,352	0	0
CAPITAL ONE FINL	COM	14040H204	116,012	2,300	X	2	0	0	0
CAPITALSOURCE INC	COM	14055X102	612,717	25,060	X	2	25,060	0	0
CAPITOL BANCORP LTD	COM	14056D105	6,867	264	X	2	0	0	264
CAPITOL FED FINL	COM	14057C106	29,900	1,000	X	2	1,000	0	0
CAPSTEAD MTG CORP NO PAR	COM	14067E506	7,814	581	X	2	581	0	0
CAPTARIS INC	COM	14071N104	73,295	11,346	X	7	11,346	0	0
CARBO CERAMICS INC.	COM	140781105	7,582,985	111,106	X	7	111,106	0	0
CARAUSTAR INDUSTRIES INC	COM	140909102	68,687	4,868	X	7	4,868	0	0
CARDINAL HEALTH INC	COM	14149Y108	6,795,060	97,003	X	2	69,166	6,517	21,320
CARDINAL HEALTH INC	COM	14149Y108	25,462,334	363,488	X	2	358,961	0	4,527
CARDINAL HEALTH, INC.	COM	14149Y108	22,998,326	328,313	X	7	328,313	0	0
CARDIODYNAMICS INTL CORP	COM	141597104	8,984	1,779	X	2	1,779	0	0
CAREER ED CORP	COM	141665109	27,336	600	X	2	0	0	600
CAREER ED CORP	COM	141665109	104,788	2,300	X	2	200	0	2,100
CAREER ED CORP	COM	141665109	564,944	12,400	X	3	0	0	12,400
CAREER EDUCATION CORP.	COM	141665109	24,224,935	531,715	X	7	531,715	0	0
CAREMARK RX INC	COM	141705103	2,211,163	67,127	X	2	62,742	3,585	800
CAREMARK RX INC	COM	141705103	6,191,501	187,963	X	2	177,961	200	9,802
CAREMARK RX INC	COM	141705103	726,623	22,059	X	3	0	0	22,059
CAREMARK RX INC.	COM	141705103	64,501,263	1,958,144	X	7	1,958,144	0	0
CARLISLE COS INC	COM	142339100	267,675	4,300	X	2	4,300	0	0
CARLISLE COS., INC.	COM	142339100	15,528,947	249,461	X	7	249,461	0	0
CARMAX INC	COM	143130102	1,318,717	60,298	X	2	2,498	0	57,800
CARMAX INC	COM	143130102	185,567	8,485	X	2	0	0	8,485
CARNIVAL CORP.	COM	143658300	8,638,271	183,793	X	7	183,793	0	0
CARPENTER TECHNOLOGY	COM	144285103	131,842	3,872	X	7	3,872	0	0
CARRAMERICA REALTY	COM	144418100	3,093,194	102,322	X	7	102,322	0	0
CARREKER CORP.	COM	144433109	52,064	5,196	X	7	5,196	0	0
CARRINGTON LABS INC	COM	144525102	222,450	50,000	X	2	50,000	0	0
CASCADE CORP	COM	147195101	10,938	350	X	2	350	0	0
CASCADE NAT GAS CORP	COM	147339105	286,910	13,000	X	2	13,000	0	0
CASCADE NATURAL GAS CORP.	COM	147339105	1,099,903	49,837	X	7	49,837	0	0
CASEY'S GENERAL STORES	COM	147528103	158,441	8,658	X	7	8,658	0	0
CASH AMER INTL INC	COM	14754D100	17,250	750	X	2	750	0	0
CASH AMERICA INTERNATIONA	COM	14754D100	119,163	5,181	X	7	5,181	0	0
CASTLE A M & CO	COM	148411101	24,702,565	2,297,913	X	2	2,297,913	0	0
CASTLE A M & CO	COM	148411101	41,226	3,835	X	7	3,835	0	0
CASUAL MALE RETAIL GROUP INC	COM	148711104	320,835	43,950	X	2	43,450	0	500
CATAPULT COMMUNICATIONS	COM	149016107	67,827	2,949	X	7	2,949	0	0
CATELLUS DEVELOPMENT CORP	COM	149113102	7,719,936	313,182	X	7	313,182	0	0
CATERPILLAR INC	COM	149123101	9,351,915	117,723	X	2	108,475	420	8,828
CATERPILLAR INC	COM	149123101	6,089,553	76,656	X	2	76,000	0	656
CATERPILLAR INC	COM	149123101	30,873,562	388,640	X	7	388,640	0	0
CATO CORP NEW CL A	COM	149205106	44,900	2,000	X	2	2,000	0	0
CATO CORPORATION	COM	149205106	97,366	4,337	X	7	4,337	0	0
CAVCO INDS INC DEL	COM	149568107	794	20	X	2	20	0	0
CAVCO INDS INC DEL	COM	149568107	754	19	X	2	19	0	0
CELL GENESYS INC	COM	150921104	5,195	500	X	2	500	0	0
CELL THERAPEUTICS INC CDT	COM	150934107	793,528	107,670	X	2	106,030	0	1,640
CELGENE CORP	COM	151020104	314,930	5,500	X	2	4,500	0	1,000
CEMEX SA ADR	COM	151290889	1,746,000	60,000	X	7	60,000	0	0
CENDANT CORP	COM	151313103	386,172	15,775	X	2	15,775	0	0
CENDANT CORP	COM	151313103	999,053	40,811	X	2	38,854	0	1,957
CENDANT CORP.	COM	151313103	10,543,095	430,682	X	7	430,682	0	0
CENTENE CORP DEL	COM	15135B101	15,420	400	X	2	0	0	400
CENTENE CORPORATION	COM	15135B101	144,794	3,756	X	7	3,756	0	0
CENTERPOINT ENERGY INC	COM	15189T107	10,511	914	X	2	814	0	100
CENTERPOINT ENERGY INC	COM	15189T107	84,928	7,385	X	2	6,799	0	586
CENTERPOINT ENERGY INC	COM	15189T107	4,422,521	384,567	X	7	384,567	0	0
CENTEX CORP	COM	152312104	413,351	9,035	X	2	9,035	0	0
CENTEX CORP	COM	152312104	247,279	5,405	X	2	3,968	0	1,437
CENTEX CORP	COM	152312104	301,950	6,600	X	3	0	0	6,600
CENTEX CORP.	COM	152312104	29,388,473	642,371	X	7	642,371	0	0
CENTRAL FED CORP	COM	15346Q103	14,740	1,000	X	2	1,000	0	0
CENTRAL PARKING CORP	COM	154785109	116,943	6,257	X	7	6,257	0	0

CENTRAL VERMONT PUB SVC	COM	155771108	3,337,575	162,888	X	7	162,888	0	0
CENTRUE FINL CORP	COM	15641R103	633,174	22,850	X	2	22,850	0	0
CENTURY ALUMINUM COMPANY	COM	156431108	147,178	5,937	X	7	5,937	0	0
CENTURYTEL INC	COM	156700106	4,099,349	136,463	X	2	57,913	11,250	67,300
CENTURYTEL INC	COM	156700106	5,672,153	188,820	X	2	137,059	0	51,761
CENTURYTEL INC	COM	156700106	19,826	660	X	4	0	0	660
CENTURYTEL INC.	COM	156700106	10,607,184	353,102	X	7	353,102	0	0
CEPHALON INC	COM	156708109	7,542,774	139,681	X	7	139,681	0	0
CERES GROUP INC	COM	156772105	1,711,464	278,740	X	7	278,740	0	0
CERIDIAN CORP NEW	COM	156779100	953,415	42,374	X	2	4,719	27,200	10,455
CERIDIAN CORP.	COM	156779100	776,543	34,513	X	7	34,513	0	0
CERNER CORP	COM	156782104	1,888,855	42,370	X	2	41,930	0	440
CERNER CORP.	COM	156782104	1,081,020	24,249	X	7	24,249	0	0
CERTEGY INC	COM	156880106	3,880	100	X	2	100	0	0
CERTEGY INC	COM	156880106	52,768	1,360	X	2	0	0	1,360
CERTEGY INC	COM	156880106	291,000	7,500	X	3	0	0	7,500
CERTEGY INC.	COM	156880106	13,260,637	341,769	X	7	341,769	0	0
CERUS CORP	COM	157085101	62	26	X	2	26	0	0
CHAMPION ENTERPRISES INC	COM	158496109	372,910	40,622	X	2	40,622	0	0
CHAMPION ENTERPRISES INC	COM	158496109	137,636	14,993	X	7	14,993	0	0
CHAMPION INDS INC W VA	COM	158520106	88,329	21,756	X	2	21,756	0	0
CHAMPION INDS INC W VA	COM	158520106	24,466	6,026	X	2	626	4,400	1,000
CHAMPPS ENTMT INC DEL	COM	158787101	4,130	500	X	2	500	0	0
CHARLES RIV ASSOC INC	COM	159852102	1,355,610	43,800	X	7	43,800	0	0
CHARLES RIV LABORATORIES INTL INC	COM	159864107	2,263,072	46,308	X	2	41,641	385	4,282
CHARLES RIV LABORATORIES INTL INC	COM	159864107	23,233,580	475,416	X	2	392,485	612	82,319
CHARLES RIV LABORATORIES INTL INC	COM	159864107	143,776	2,942	X	4	1,932	0	1,010
CHARLES RIV LABORATORIES INTL INC	COM	159864107	229,689	4,700	X	3	0	0	4,700
CHARLES RIVER LABS	COM	159864107	38,224,257	782,162	X	7	782,162	0	0
CHARTER ONE FINL INC	COM	160903100	979,736	22,171	X	2	22,171	0	0
CHARTER ONE FINL INC	COM	160903100	9,778,893	221,292	X	2	147,825	0	73,467
CHARTER ONE FINL INC	COM	160903100	36,678	830	X	4	0	0	830
CHARTER ONE FINANCIAL	COM	160903100	22,146,039	501,155	X	7	501,155	0	0
CHARMING SHOPPES	COM	161133103	2,289,759	256,412	X	7	256,412	0	0
CHARTER COMMUNICATIONS INC DEL CL A	COM	16117M107	782	200	X	2	200	0	0
CHARTER COMMUNICATIONS	COM	16117M107	3,027,412	772,299	X	7	772,299	0	0
CHECKFREE CORP NEW	COM	162813109	78,000	2,600	X	2	400	0	2,200
CHECKFREE CORP.	COM	162813109	540,900	18,030	X	7	18,030	0	0
CHECKPOINT SYSTEMS INC.	COM	162825103	99,709	5,561	X	7	5,561	0	0
CHEESECAKE FACTORY INC	COM	163072101	509,789	12,812	X	2	10,107	1,419	1,286
CHEESECAKE FACTORY INC	COM	163072101	7,045,934	177,078	X	2	172,610	386	4,082
CHEESECAKE FACTORY INC	COM	163072101	52,284	1,314	X	4	1,314	0	0
CHEESECAKE FACTORY INC	COM	163072101	238,740	6,000	X	3	0	0	6,000
CHEESECAKE FACTORY INC	COM	163072101	10,532,015	264,690	X	7	264,690	0	0
CHEMED CORP	COM	16359R103	83,420	1,720	X	7	1,720	0	0
CHEMICAL FINL CORP	COM	163731102	18,925	513	X	2	513	0	0
CHESAPEAKE CORPORATION	COM	165159104	70,889	2,657	X	7	2,657	0	0
CHESAPEAKE ENERGY CORP	COM	165167107	14,720	1,000	X	2	1,000	0	0
CHESAPEAKE ENERGY CORP.	COM	165167107	3,502,197	237,921	X	7	237,921	0	0
CHESAPEAKE UTILS CORP	COM	165303108	8,876	391	X	2	391	0	0
CHEVRONTXACO CORP	COM	166764100	31,306,162	332,655	X	2	288,245	17,795	26,615
CHEVRONTXACO CORP	COM	166764100	170,245	1,809	X	4	1,809	0	0
CHEVRONTXACO CORP	COM	166764100	69,390,785	737,337	X	2	723,320	838	13,179
CHEVRONTXACO CORP	COM	166764100	86,581	920	X	4	920	0	0
CHEVRONTXACO CORP	COM	166764100	65,163,740	692,421	X	7	692,421	0	0
CHICAGO MERCANTILE EXCHANGE HLDGS A	COM	167760107	158,807	1,100	X	2	1,100	0	0
CHICOS FAS INC	COM	168615102	357,848	7,924	X	2	6,124	0	1,800
CHICOS FAS INC	COM	168615102	142,254	3,150	X	2	550	0	2,600
CHICOS FAS INC	COM	168615102	623,208	13,800	X	3	0	0	13,800
CHICO'S FAS INC.	COM	168615102	27,366,960	606,000	X	7	606,000	0	0
CHILDREN'S PLACE RETAIL	COM	168905107	134,464	5,717	X	7	5,717	0	0
CHIQUITA BRANDS INTL INC	COM	170032809	163,950	7,837	X	2	5,498	1,839	500
CHIQUITA BRANDS INTL INC	COM	170032809	619,002	29,589	X	2	29,589	0	0
CHIRON CORP	COM	170040109	1,321,835	29,611	X	2	4,475	600	24,536
CHIRON CORP	COM	170040109	406,536	9,107	X	2	6,984	0	2,123
CHIRON CORP	COM	170040109	13,421,462	300,660	X	7	300,660	0	0
CHITTENDEN CORP	COM	170228100	23,058	656	X	2	656	0	0
CHITTENDEN CORP.	COM	170228100	249,846	7,108	X	7	7,108	0	0
CHOICEPOINT INC	COM	170388102	716,862	15,700	X	2	0	8,200	7,500
CHOICEPOINT INC	COM	170388102	98,169	2,150	X	2	0	0	2,150
CHOICEPOINT INC	COM	170388102	552,486	12,100	X	3	0	0	12,100
CHOICEPOINT INC	COM	170388102	24,043,917	526,586	X	7	526,586	0	0
CHOLESTECH CORP	COM	170393102	13,040	1,600	X	2	0	0	1,600
CHROMAVISION MED SYS INC	COM	17111P104	5,670	3,000	X	2	0	0	3,000
CHUBB CORP	COM	171232101	1,027,336	15,068	X	2	14,168	0	900
CHUBB CORP	COM	171232101	122,724	1,800	X	4	1,800	0	0
CHUBB CORP	COM	171232101	1,960,311	28,752	X	2	23,788	0	4,964
CHUBB CORP.	COM	171232101	3,667,811	53,796	X	7	53,796	0	0
CHURCH & DWIGHT INC	COM	171340102	183,120	4,000	X	2	4,000	0	0
CHURCH AND DWIGHT, INC	COM	171340102	257,009	5,614	X	7	5,614	0	0
CHURCHILL DOWNS INC	COM	171484108	8,849,332	216,418	X	2	216,418	0	0
CHURCHILL DOWNS INC	COM	171484108	351,654	8,600	X	2	8,600	0	0
CIBER INC.	COM	17163B102	91,472	11,128	X	7	11,128	0	0
CIENA CORP	COM	171779101	60,521	16,357	X	2	15,264	0	1,093
CIENA CORP	COM	171779101	598,812	160,971	X	7	160,971	0	0

CIMA LABS, INC.	COM	171796105	83,515	2,476	X	7	2,476	0	0
CIMAREX ENERGY CO	COM	171798101	188,786	6,245	X	2	6,245	0	0
CIMAREX ENERGY CO	COM	171798101	163,968	5,424	X	7	5,424	0	0
CINCINNATI BELL INC NEW	COM	171871106	18,759	4,225	X	2	950	0	3,275
CINCINNATI BELL	COM	171871106	192,616	43,382	X	7	43,382	0	0
CINCINNATI FINL CORP	COM	172062101	2,584,261	59,381	X	2	57,071	0	2,310
CINCINNATI FINL CORP	COM	172062101	5,136,143	118,018	X	2	117,696	0	322
CINCINNATI FINANCIAL CORP	COM	172062101	2,076,339	47,710	X	7	47,710	0	0
CINERGY CORP	COM	172474108	1,313,318	34,561	X	2	30,661	600	3,300
CINERGY CORP	COM	172474108	1,645,362	43,299	X	2	42,653	0	646
CINERGY CORP	COM	172474108	1,938,456	51,012	X	7	51,012	0	0
CIRCUIT CITY STORES INC	COM	172737108	2,590	200	X	2	200	0	0
CIRCUIT CITY STORES INC	COM	172737108	525,666	40,592	X	2	5,210	0	35,382
CIRCUIT CITY STORES INC	COM	172737108	729,966	56,368	X	7	56,368	0	0
CISCO SYS INC	COM	17275R102	43,417,736	1,831,972	X	2	1,668,074	35,905	127,993
CISCO SYS INC	COM	17275R102	129,165	5,450	X	4	5,450	0	0
CISCO SYS INC	COM	17275R102	138,324,742	5,836,487	X	2	5,439,998	6,214	390,275
CISCO SYS INC	COM	17275R102	356,922	15,060	X	4	11,840	0	3,220
CISCO SYSTEMS, INC.	COM	17275R102	134,407,606	5,671,207	X	7	5,671,207	0	0
CINTAS CORP	COM	172908105	3,387,478	71,061	X	2	18,021	0	53,040
CINTAS CORP	COM	172908105	1,529,444	32,084	X	2	31,757	0	327
CINTAS CORP.	COM	172908105	2,313,854	48,539	X	7	48,539	0	0
CITIGROUP INC	COM	172967101	74,533,455	1,602,870	X	2	1,333,807	71,231	197,832
CITIGROUP INC	COM	172967101	116,251	2,500	X	4	2,500	0	0
CITIGROUP INC	COM	172967101	237,894,744	5,116,016	X	2	4,761,270	6,831	347,915
CITIGROUP INC	COM	172967101	450,585	9,690	X	4	6,270	0	3,420
CITIGROUP, INC.	COM	172967101	163,681,907	3,520,041	X	7	3,520,041	0	0
CITIZENS BKG CORP MICH	COM	174420109	1,046,292	33,697	X	2	33,697	0	0
CITIZENS BKG CORP MICH	COM	174420109	1,552,748	50,008	X	2	50,008	0	0
CITIZENS COMMUNICATIONS CO	COM	17453B101	97,683	8,073	X	2	7,528	0	545
CITIZENS COMMUNICATIONS	COM	17453B101	986,235	81,507	X	7	81,507	0	0
CITIZENS FIRST FINL CORP	COM	174623108	18,376	800	X	2	800	0	0
CITIZENS INC CL A	COM	174740100	836	102	X	2	102	0	0
CITRIX SYS INC	COM	177376100	64,541	3,170	X	2	3,170	0	0
CITRIX SYS INC	COM	177376100	112,000	5,501	X	2	5,174	0	327
CITRIX SYSTEMS INC	COM	177376100	982,655	48,264	X	7	48,264	0	0
CITY HLDG CO	COM	177835105	268,177	8,492	X	2	0	0	8,492
CITY HLDG CO	COM	177835105	1,522,851	48,222	X	2	48,222	0	0
CITY NATL CORP	COM	178566105	295,650	4,500	X	2	4,500	0	0
CITY NATIONAL CORP	COM	178566105	7,048,953	107,290	X	7	107,290	0	0
CLAIRES STORES INC	COM	179584107	48,825	2,250	X	2	2,250	0	0
CLAIRES STORES INC	COM	179584107	52,948	2,440	X	2	0	0	2,440
CLAIRES STORES INC	COM	179584107	279,930	12,900	X	3	0	0	12,900
CLAIRES STORES INC	COM	179584107	17,231,037	794,057	X	7	794,057	0	0
CLARCOR INC	COM	179895107	34,350	750	X	2	500	250	0
CLARCOR INC	COM	179895107	661,673	14,447	X	2	14,447	0	0
CLARCOR INC	COM	179895107	5,701,092	124,478	X	7	124,478	0	0
CLARUS CORP DEL	COM	182707109	2,300	200	X	2	200	0	0
CLEAR CHANNEL COMMUNICATIONS INC	COM	184502102	2,320,645	62,805	X	2	10,400	1,466	50,939
CLEAR CHANNEL COMMUNICATIONS INC	COM	184502102	6,745,998	182,571	X	2	122,523	0	60,048
CLEAR CHANNEL COMMUNICATIONS INC	COM	184502102	24,757	670	X	4	0	0	670
CLEAR CHANNEL COMM	COM	184502102	59,129,755	1,600,264	X	7	1,600,264	0	0
CLEVELAND CLIFFS INC	COM	185896107	5,639	100	X	2	100	0	0
CLEVELAND CLIFFS, INC.	COM	185896107	91,126	1,616	X	7	1,616	0	0
CLOROX CO	COM	189054109	3,631,979	67,534	X	2	61,911	507	5,116
CLOROX CO	COM	189054109	26,890	500	X	4	500	0	0
CLOROX CO	COM	189054109	7,665,102	142,527	X	2	140,820	0	1,707
CLOROX, INC.	COM	189054109	3,235,136	60,155	X	7	60,155	0	0
COACH INC	COM	189754104	147,771	3,270	X	2	1,770	0	1,500
COACH INC	COM	189754104	564,423	12,490	X	2	7,550	0	4,940
COACH INC	COM	189754104	1,183,978	26,200	X	3	0	0	26,200
COACH, INC.	COM	189754104	60,826,373	1,346,014	X	7	1,346,014	0	0
COACHMEN INDUSTRIES, INC.	COM	189873102	2,864,720	179,157	X	7	179,157	0	0
COCA-COLA CO	COM	191216100	41,725,809	826,581	X	2	747,245	28,860	50,476
COCA-COLA CO	COM	191216100	68,148	1,350	X	4	1,350	0	0
COCA-COLA CO	COM	191216100	79,848,557	1,581,786	X	2	1,550,423	0	31,363
COCA-COLA CO	COM	191216100	50,480	1,000	X	4	1,000	0	0
COCA COLA CO.	COM	191216100	87,042,765	1,724,302	X	7	1,724,302	0	0
COCA COLA ENTERPRISES INC	COM	191219104	46,529	1,605	X	2	1,605	0	0
COCA COLA ENTERPRISES INC	COM	191219104	182,010,004	6,278,372	X	2	33,356	0	6,245,016
COCA COLA ENTERPRISES INC	COM	191219104	16,621,127	573,340	X	7	573,340	0	0
COEUR D ALENE MINES CORP IDAHO	COM	192108108	6,528	1,600	X	2	1,600	0	0
COGNEX CORP	COM	192422103	849,484	22,076	X	2	22,076	0	0
COGNEX CORP	COM	192422103	5,044,728	131,100	X	7	131,100	0	0
COGNOS INC	COM	19244C109	33,448	925	X	2	925	0	0
COGNOS INC	COM	19244C109	28,928	800	X	2	0	0	800
COGNOS INC	COM	19244C109	151,872	4,200	X	3	0	0	4,200
COGNOS, INC.	COM	19244C109	6,996,960	193,500	X	7	193,500	0	0
COGNIZANT TECHNOLOGY SOLUTIONS CL A	COM	192446102	710,972	27,980	X	2	27,580	0	400
COGNIZANT TECHNOLOGY SOLUTIONS CL A	COM	192446102	15,246	600	X	2	0	0	600
COGNIZANT TECHNOLOGY SOLUTIONS CL A	COM	192446102	33,033	1,300	X	3	0	0	1,300
COGNIZANT TECH. SOLUTIONS	COM	192446102	4,455,593	175,348	X	7	175,348	0	0
COHERENT INC	COM	192479103	749,235	25,100	X	2	21,600	0	3,500
COHERENT INC	COM	192479103	11,940	400	X	2	400	0	0
COHERENT INC	COM	192479103	5,718,156	191,563	X	7	191,563	0	0



COHU INC	COM	192576106	2,933,207	154,055	X	7	154,055	0	0
COINSTAR, INC.	COM	19259P300	90,450	4,117	X	7	4,117	0	0
COLGATE PALMOLIVE CO	COM	194162103	14,186,575	242,713	X	2	173,457	11,082	58,174
COLGATE PALMOLIVE CO	COM	194162103	14,821,342	253,573	X	2	251,213	0	2,360
COLGATE PALMOLIVE CO.	COM	194162103	10,280,186	175,880	X	7	175,880	0	0
COLLECTORS UNIVERSE INC NEW	COM	19421R200	5,228	400	X	2	400	0	0
COLONIAL BANCGROUP, INC.	COM	195493309	2,492,052	137,152	X	7	137,152	0	0
COLONIAL PROPERTIES TRUST	COM	195872106	189,144	4,909	X	7	4,909	0	0
COMCAST CORP NEW CL A	COM	20030N101	3,934,871	140,031	X	2	116,202	7,299	16,530
COMCAST CORP NEW CL A	COM	20030N101	11,240	400	X	4	400	0	0
COMCAST CORP NEW CL A	COM	20030N101	19,642,771	699,031	X	2	602,125	270	96,636
COMCAST CORP NEW CL A	COM	20030N101	28,381	1,010	X	4	0	0	1,010
COMCAST CORP-CLASS A	COM	20030N101	53,583,886	1,911,662	X	7	1,911,662	0	0
COMCAST CORP NEW CL A SPL	COM	20030N200	3,603,685	130,521	X	2	119,216	3,925	7,380
COMCAST CORP NEW CL A SPL	COM	20030N200	1,434,036	51,939	X	2	48,439	0	3,500
COMCAST CORP NEW CL A SPL	COM	20030N200	10,478,602	379,522	X	7	379,522	0	0
COMERICA INC	COM	200340107	4,293,647	78,237	X	2	75,951	0	2,286
COMERICA INC	COM	200340107	6,190,464	112,800	X	2	100,602	0	12,198
COMERICA, INC.	COM	200340107	2,695,925	49,124	X	7	49,124	0	0
COMMERCE BANCORP INC N J	COM	200519106	1,042,605	18,953	X	2	6,561	8,533	3,859
COMMERCE BANCORP INC N J	COM	200519106	9,257,578	168,289	X	2	132,201	193	35,895
COMMERCE BANCORP INC N J	COM	200519106	59,906	1,089	X	4	659	0	430
COMMERCE BANCORP INC N J	COM	200519106	554,501	10,080	X	3	0	0	10,080
COMMERCE BANCORP INC/NJ	COM	200519106	34,210,554	621,897	X	7	621,897	0	0
COMMERCE BANCSHARES INC	COM	200525103	1,597,048	34,760	X	2	34,760	0	0
COMMERCE BANCSHARES INC	COM	200525103	1,233,577	26,849	X	2	26,849	0	0
COMMERCE BANCSHARES INC	COM	200525103	6,027,571	131,191	X	7	131,191	0	0
COMMERCE GROUP INC	COM	200641108	5,474,146	110,880	X	7	110,880	0	0
COMMERCE ONE INC DEL NEW	COM	200693208	29	30	X	2	30	0	0
COMMERCIAL FED CORP	COM	201647104	12,873	475	X	2	475	0	0
COMMERCIAL FEDERAL CORP	COM	201647104	384,630	14,193	X	7	14,193	0	0
COMMERCIAL METALS CO.	COM	201723103	200,541	6,180	X	7	6,180	0	0
COMMERCIAL NET LEASE RLTY	COM	202218103	150,259	8,736	X	7	8,736	0	0
COMMONWEALTH INDUSTRIES	COM	203004106	46,985	4,544	X	7	4,544	0	0
COMMONWEALTH TEL ENTERPRISES INC NEW	COM	203349105	22,385	500	X	2	500	0	0
COMMONWEALTH TEL ENTERPRI	COM	203349105	190,004	4,244	X	7	4,244	0	0
COMMSCOPE INC	COM	203372107	8,044	375	X	2	375	0	0
COMMSCOPE INC.	COM	203372107	1,069,283	49,850	X	7	49,850	0	0
COMMUNITY BK SHS IND INC	COM	203599105	62,453	2,744	X	2	2,744	0	0
COMMUNITY BANK SYSTEM INC	COM	203607106	2,161,404	94,840	X	7	94,840	0	0
COMMUNITY HEALTH SYS INC	COM	203668108	1,086,353	40,581	X	7	40,581	0	0
COMMUNITY FIRST BANKSHARES INC	COM	203902101	57,942	1,800	X	2	1,800	0	0
COMMUNITY FIRST BANKSHARE	COM	203902101	251,179	7,803	X	7	7,803	0	0
COMMUNITY TR BANCORP INC	COM	204149108	13,115	430	X	2	430	0	0
CIA PARANAENSE ENERGY ADR	COM	20441B407	1,620,000	500,000	X	7	500,000	0	0
COMPASS BANCSHARES INC	COM	20449H109	307,450	7,150	X	2	7,000	0	150
COMPASS BANCSHARES INC	COM	20449H109	726,528	16,896	X	2	16,896	0	0
COMPASS BANCSHARES, INC.	COM	20449H109	48,229,832	1,121,624	X	7	1,121,624	0	0
COMPUREDIT CORP.	COM	20478N100	2,612,300	151,000	X	7	151,000	0	0
COMPUTER ASSOC INTL INC	COM	204912109	70,992	2,530	X	2	0	0	2,530
COMPUTER ASSOC INTL INC	COM	204912109	551,267	19,646	X	2	18,524	0	1,122
COMPUTER ASSOCIATES INC.	COM	204912109	4,653,106	165,827	X	7	165,827	0	0
COMPUTER SCIENCES CORP	COM	205363104	128,147	2,760	X	2	2,760	0	0
COMPUTER SCIENCES CORP	COM	205363104	606,283	13,058	X	2	12,699	0	359
COMPUTER SCIENCE CORP.	COM	205363104	6,264,521	134,924	X	7	134,924	0	0
COMPEX INTERNATIONAL INC	COM	20563P101	3,751,500	250,100	X	7	250,100	0	0
COMPUWARE CORP	COM	205638109	257,525	39,019	X	2	38,283	0	736
COMPUWARE CORP.	COM	205638109	722,733	109,505	X	7	109,505	0	0
COMSTOCK RES INC NEW	COM	205768203	4,865	250	X	2	250	0	0
COMVERSE TECHNOLOGY INC	COM	205862402	399	20	X	2	0	20	0
COMVERSE TECHNOLOGY INC	COM	205862402	181,235	9,089	X	2	6,113	0	2,976
COMVERSE TECHNOLOGY INC	COM	205862402	243,268	12,200	X	3	0	0	12,200
COMVERSE TECHNOLOGY INC	COM	205862402	17,604,906	882,894	X	7	882,894	0	0
CONAGRA FOODS INC	COM	205887102	20,300,522	749,650	X	2	727,900	700	21,050
CONAGRA FOODS INC	COM	205887102	5,660,532	209,030	X	2	203,816	0	5,214
CONAGRA FOODS, INC.	COM	205887102	8,119,586	299,837	X	7	299,837	0	0
CONCORD CAMERA CORP.	COM	206156101	20,318	6,157	X	7	6,157	0	0
CONCORD COMMUNICATIONS	COM	206186108	39,353	3,449	X	7	3,449	0	0
CONEXANT SYS INC	COM	207142100	8,266	1,909	X	2	1,909	0	0
CONEXANT SYS INC	COM	207142100	10,440	2,411	X	2	1,296	0	1,115
CONEXANT SYSTEMS INC.	COM	207142100	1,114,542	257,400	X	7	257,400	0	0
CONMED	COM	207410101	135,520	4,946	X	7	4,946	0	0
CONOCOPHILLIPS	COM	20825C104	4,266,595	55,926	X	2	29,198	520	26,208
CONOCOPHILLIPS	COM	20825C104	4,370,273	57,285	X	2	55,169	0	2,116
CONOCOPHILLIPS	COM	20825C104	47,994,497	629,106	X	7	629,106	0	0
CONSOL ENERGY INC	COM	20854P109	6,699,600	186,100	X	2	180,780	0	5,320
CONSOL ENERGY INC	COM	20854P109	31,320	870	X	2	870	0	0
CONSOLIDATED EDISON INC	COM	209115104	1,700,654	42,773	X	2	34,819	3,404	4,550
CONSOLIDATED EDISON INC	COM	209115104	4,915,131	123,620	X	2	123,157	0	463
CONSOLIDATED EDISON INC	COM	209115104	18,620,483	468,322	X	7	468,322	0	0
CONSOLIDATED GRAPHICS INC	COM	209341106	107,438	2,439	X	7	2,439	0	0
CONSOLIDATED TOMOKA LD CO	COM	210226106	74,085	1,962	X	2	1,962	0	0
CONSTELLATION BRANDS INC CL A	COM	21036P108	51,982	1,400	X	2	1,400	0	0
CONSTELLATION BRANDS INC CL A	COM	21036P108	596,568	16,067	X	2	16,067	0	0
CONSTELLATION BRANDS INC	COM	21036P108	33,954,457	914,475	X	7	914,475	0	0



CONSTELLATION ENERGY GROUP INC	COM	210371100	860,103	22,694	X	2	22,544	0	150
CONSTELLATION ENERGY GROUP INC	COM	210371100	1,023,490	27,005	X	2	26,681	0	324
CONSTELLATION ENERGY GRP	COM	210371100	4,959,821	130,866	X	7	130,866	0	0
CONTINENTAL AIRLS INC CL B	COM	210795308	34,110	3,000	X	2	3,000	0	0
CONVERGYS CORP	COM	212485106	131,578	8,544	X	2	7,630	0	914
CONVERGYS CORP	COM	212485106	3,858,455	250,549	X	7	250,549	0	0
COOPER CAMERON CORP	COM	216640102	89,608	1,840	X	2	1,840	0	0
COOPER CAMERON CORP	COM	216640102	4,191,463	86,067	X	2	52,365	0	33,702
COOPER CAMERON CORP	COM	216640102	20,454	420	X	4	0	0	420
COOPER CAMERON CORP	COM	216640102	12,485,268	256,371	X	7	256,371	0	0
COOPER COS INC NEW	COM	216648402	718,748	11,378	X	2	11,378	0	0
COOPER COS., INC.	COM	216648402	5,142,607	81,409	X	7	81,409	0	0
COOPER TIRE & RUBR CO	COM	216831107	175,490	7,630	X	2	1,150	6,480	0
COOPER TIRE & RUBR CO	COM	216831107	175,283	7,621	X	2	7,480	0	141
COOPER TIRE & RUBBER CO.	COM	216831107	9,499,506	413,022	X	7	413,022	0	0
COORS ADOLPH CO CL B	COM	217016104	21,702	300	X	2	300	0	0
COORS ADOLPH CO CL B	COM	217016104	117,987	1,631	X	2	1,561	0	70
COORS ADOLPH CO	COM	217016104	4,175,682	57,723	X	7	57,723	0	0
COPART, INC.	COM	217204106	14,235,239	533,155	X	7	533,155	0	0
COPPER MTN NETWORKS INC NEW	COM	217510205	12	1	X	2	1	0	0
CORILLIAN CORP	COM	218725109	7,056	1,400	X	2	0	0	1,400
CORINTHIAN COLLEGES INC	COM	218868107	288,221	11,650	X	2	11,650	0	0
CORINTHIAN COLLEGES INC	COM	218868107	489,852	19,800	X	2	17,200	0	2,600
CORINTHIAN COLLEGES INC	COM	218868107	361,204	14,600	X	3	0	0	14,600
CORINTHIAN COLLEGES INC.	COM	218868107	26,862,445	1,085,790	X	7	1,085,790	0	0
CORN PRODS INTL INC	COM	219023108	45,852	985	X	2	200	785	0
CORN PRODS INTL INC	COM	219023108	104,225	2,239	X	2	2,239	0	0
CORN PRODUCTS INTL INC	COM	219023108	3,147,199	67,609	X	7	67,609	0	0
CORNELL COMPANIES INC.	COM	219141108	2,049,112	150,670	X	7	150,670	0	0
CORNING INC	COM	219350105	2,147,782	164,455	X	2	31,005	0	133,450
CORNING INC	COM	219350105	1,151,944	88,204	X	2	84,220	0	3,984
CORNING INC	COM	219350105	5,081,685	389,103	X	7	389,103	0	0
CORPORATE EXECUTIVE BRD CO	COM	21988R102	692,093	11,976	X	2	11,976	0	0
Corporate Office Properties Tr	COM	22002T108	69,247	2,786,596	X	8	2,576,976	0	209,620
CORRECTIONS CORP AMER NEW NEW	COM	22025Y407	626,469	15,864	X	2	15,864	0	0
CORUS BANKSHARES INC	COM	220873103	863,310	21,000	X	2	21,000	0	0
CORUS BANKSHARES INC.	COM	220873103	1,954,369	47,540	X	7	47,540	0	0
COST PLUS INC.	COM	221485105	4,332,075	133,500	X	7	133,500	0	0
COSTCO WHSL CORP NEW	COM	22160K105	3,916,136	95,098	X	2	41,913	600	52,585
COSTCO WHSL CORP NEW	COM	22160K105	2,381,769	57,838	X	2	56,957	0	881
COSTCO WHSL CORP NEW	COM	22160K105	61,770	1,500	X	4	1,500	0	0
COSTCO WHOLESale CORP.	COM	22160K105	5,345,302	130,151	X	7	130,151	0	0
Cott Corp	COM	22163N106	945,043	29,168		6	29,168	0	0
COUNTRYWIDE FINL CORP	COM	222372104	430,071	6,122	X	2	3,050	2,052	1,020
COUNTRYWIDE FINL CORP	COM	222372104	2,440,485	34,740	X	2	34,204	0	536
COUNTRYWIDE FINANCIAL	COM	222372104	8,498,353	120,973	X	7	120,973	0	0
COUSINS PROPERTIES INC.	COM	222795106	6,191,305	187,900	X	7	187,900	0	0
COVANCE INC	COM	222816100	577,697	14,974	X	2	14,974	0	0
COVANCE INC	COM	222816100	2,777,451	71,992	X	7	71,992	0	0
COVENTRY HEALTH CARE INC	COM	222862104	25,281	517	X	2	517	0	0
COVENTRY HEALTH CARE INC	COM	222862104	493,597	10,094	X	2	8,379	0	1,715
COVENTRY HEALTH CARE INC	COM	222862104	452,325	9,250	X	3	0	0	9,250
COVENTRY HEALTH CARE INC	COM	222862104	33,827,162	691,762	X	7	691,762	0	0
COX COMMUNICATIONS INC NEW CL A	COM	224044107	1,202,195	43,260	X	2	26,160	0	17,100
COX COMMUNICATIONS INC NEW CL A	COM	224044107	2,314,657	83,291	X	2	81,251	0	2,040
COX RADIO INC CL A	COM	224051102	32,153	1,850	X	2	1,850	0	0
COX RADIO INC	COM	224051102	47,621	2,740	X	7	2,740	0	0
CRANE CO	COM	224399105	337,599	10,755	X	2	3,740	7,015	0
CRANE CO	COM	224399105	5,832,168	185,797	X	2	114,767	0	71,030
CRANE CO	COM	224399105	27,623	880	X	4	0	0	880
CRANE COMPANY	COM	224399105	13,797,380	439,547	X	7	439,547	0	0
CREDENCE SYSTEMS CORP	COM	225302108	3,727,187	270,086	X	7	270,086	0	0
CREE INC	COM	225447101	24,956	1,078	X	2	28	150	900
CREE INC	COM	225447101	69,450	3,000	X	2	0	0	3,000
CREE INC	COM	225447101	386,605	16,700	X	3	0	0	16,700
CREE INC	COM	225447101	17,855,853	767,004	X	7	767,004	0	0
CROMPTON CORP	COM	227116100	120,128	19,068	X	2	19,068	0	0
CROMPTON CORP.	COM	227116100	122,768	19,487	X	7	19,487	0	0
CROSS CTRY HEALTHCARE INC	COM	227483104	110,243	6,074	X	7	6,074	0	0
CROWN CASTLE INTL CORP	COM	228227104	10,325	700	X	2	0	0	700
CRYOLIFE	COM	228903100	26,087	4,950	X	7	4,950	0	0
CUBIC CORP.	COM	229669106	82,883	3,960	X	7	3,960	0	0
CULLEN FROST BANKERS INC	COM	229899109	686,465	15,340	X	2	15,020	320	0
CULLEN FROST BANKERS INC	COM	229899109	257,313	5,750	X	2	5,750	0	0
CULLEN/FROST BANKERS INC	COM	229899109	4,018,550	89,800	X	7	89,800	0	0
CUMMINS INC	COM	231021106	1,717,313	27,477	X	2	16,829	8,318	2,330
CUMMINS INC	COM	231021106	5,445,750	87,132	X	2	83,650	0	3,482
CUMMINS, INC.	COM	231021106	17,478,375	279,654	X	7	279,654	0	0
CUMULUS MEDIA INC CL A	COM	231082108	49,085	2,920	X	2	2,920	0	0
CURATIVE HEALTH SERVICES	COM	23126W100	18,515	2,138	X	7	2,138	0	0
CURTISS-WRIGHT CORP.	COM	231561101	251,057	4,468	X	7	4,468	0	0
CURTISS WRIGHT CORP CL B	COM	231561408	3,334	62	X	2	62	0	0
CYBERONICS INC	COM	23251P102	2,068	62	X	2	62	0	0
CYBERONICS	COM	23251P102	153,022	4,587	X	7	4,587	0	0
CYBEROPTICS	COM	232517102	2,677,551	103,062	X	7	103,062	0	0

CYMER INC	COM	232572107	7,488	200	X	2	200	0	0
CYMER INC	COM	232572107	11,232	300	X	2	0	0	300
CYMER INC.	COM	232572107	3,163,680	84,500	X	7	84,500	0	0
CYPRESS SEMICONDUCTOR CORP	COM	232806109	28,380	2,000	X	2	2,000	0	0
CYPRESS SEMICONDUCTOR CORP	COM	232806109	7,095	500	X	2	500	0	0
CYPRESS SEMICONDUCTOR	COM	232806109	3,750,261	264,289	X	7	264,289	0	0
CYTEC INDS INC	COM	232820100	17,453	384	X	2	384	0	0
CYTEC INDUSTRIES INC	COM	232820100	4,680,259	102,976	X	7	102,976	0	0
D & K HEALTHCARE RES INC	COM	232861104	24,000	2,000	X	2	2,000	0	0
D&K HEALTHCARE INC.	COM	232861104	4,204,800	350,400	X	7	350,400	0	0
CYTYC CORP	COM	232946103	7,611	300	X	2	300	0	0
CYTYC CORPOTATOIN	COM	232946103	4,541,230	179,000	X	7	179,000	0	0
DPL INC	COM	233293109	734,814	37,838	X	2	33,110	4,475	253
DPL INC	COM	233293109	1,437,410	74,017	X	2	70,642	0	3,375
DPL INC	COM	233293109	1,058,215	54,491	X	7	54,491	0	0
DRS TECHNOLOGIES INC	COM	23330X100	31,900	1,000	X	2	0	0	1,000
DRS TECHNOLOGIES, INC.	COM	23330X100	731,627	22,935	X	7	22,935	0	0
D R HORTON INC	COM	23331A109	1,429,883	50,348	X	2	47,948	1,500	900
D R HORTON INC	COM	23331A109	4,797,527	168,927	X	2	168,072	0	855
D. R. HORTON, INC.	COM	23331A109	32,497,921	1,144,293	X	7	1,144,293	0	0
DSP GROUP, INC.	COM	23332B106	2,543,426	93,371	X	7	93,371	0	0
DST SYS INC DEL	COM	233326107	146,194	3,040	X	2	400	0	2,640
DST SYS INC DEL	COM	233326107	678,069	14,100	X	3	0	0	14,100
DST SYSTEMS INC	COM	233326107	35,635,411	741,015	X	7	741,015	0	0
DTE ENERGY CO	COM	233331107	1,478,291	36,465	X	2	29,739	2,343	4,383
DTE ENERGY CO	COM	233331107	1,325,820	32,704	X	2	30,122	320	2,262
DTE ENERGY CO.	COM	233331107	1,993,838	49,182	X	7	49,182	0	0
DADE BEHRING HOLDINGS INC	COM	23342J206	7,487,964	157,575	X	7	157,575	0	0
DAKTRONICS INC	COM	234264109	89,920	3,604	X	7	3,604	0	0
DANA CORP	COM	235811106	70,364	3,590	X	2	2,990	0	600
DANA CORP	COM	235811106	693,722	35,394	X	2	35,109	0	285
DANA CORP	COM	235811106	4,243,322	216,496	X	7	216,496	0	0
DANAHER CORP	COM	235851102	358,284	6,910	X	2	6,910	0	0
DANAHER CORP	COM	235851102	8,722,881	168,233	X	2	108,813	0	59,420
DANAHER CORP	COM	235851102	38,369	740	X	4	0	0	740
DANAHER CORP.	COM	235851102	23,064,954	444,840	X	7	444,840	0	0
DARDEN RESTAURANTS INC	COM	237194105	327,937	15,958	X	2	15,833	0	125
DARDEN RESTAURANTS INC	COM	237194105	148,761	7,239	X	2	6,930	0	309
DARDEN RESTAURANTS, INC.	COM	237194105	938,066	45,648	X	7	45,648	0	0
DATASCOPE CORPORATION	COM	238113104	2,306,783	58,120	X	7	58,120	0	0
DAVITA INC	COM	23918K108	84,382	2,737	X	2	1,387	0	1,350
DAXOR CORP	COM	239467103	3,664	170	X	2	170	0	0
DEAN FOODS CO NEW	COM	242370104	273,296	7,325	X	2	6,225	0	1,100
DEAN FOODS CO NEW	COM	242370104	286,354	7,675	X	2	5,275	0	2,400
DEAN FOODS CO NEW	COM	242370104	481,299	12,900	X	3	0	0	12,900
DEAN FOODS CO.	COM	242370104	22,674,406	607,730	X	7	607,730	0	0
DEARBORN BANCORP INC CMT	COM	24242R108	103,613	3,573	X	2	3,573	0	0
DECKERS OUTDOOR CORP	COM	243537107	2,607,860	88,432	X	2	88,432	0	0
DEERE & CO	COM	244199105	2,538,507	36,192	X	2	31,664	0	4,528
DEERE & CO	COM	244199105	21,042	300	X	4	300	0	0
DEERE & CO	COM	244199105	5,839,856	83,260	X	2	81,762	120	1,378
DEERE & COMPANY	COM	244199105	8,629,114	123,027	X	7	123,027	0	0
DEL MONTE FOODS CO	COM	24522P103	101,092	9,950	X	2	8,322	915	713
DEL MONTE FOODS CO	COM	24522P103	63,703	6,270	X	2	6,270	0	0
DELL INC	COM	24702R101	20,295,469	566,596	X	2	452,147	16,190	98,259
DELL INC	COM	24702R101	98,505	2,750	X	4	2,750	0	0
DELL INC	COM	24702R101	65,715,838	1,834,613	X	2	1,641,202	1,988	191,423
DELL INC	COM	24702R101	193,607	5,405	X	4	3,375	0	2,030
DELL INC	COM	24702R101	102,911,899	2,873,029	X	7	2,873,029	0	0
DELPHI CORP	COM	247126105	1,542,427	144,422	X	2	131,245	0	13,177
DELPHI CORP	COM	247126105	1,253,789	117,396	X	2	91,768	0	25,628
DELPHI CORP	COM	247126105	1,696,956	158,891	X	7	158,891	0	0
DELPHI FINANCIAL GROUP	COM	247131105	7,288,477	163,786	X	7	163,786	0	0
DELTA & PINE LAND CO.	COM	247357106	3,585,467	163,347	X	7	163,347	0	0
DELTA AIR LINES INC DEL	COM	247361108	170,524	23,950	X	2	23,950	0	0
DELTA AIR LINES INC DEL	COM	247361108	35,294	4,957	X	2	4,721	0	236
DELTA AIR LINES INC	COM	247361108	251,393	35,308	X	7	35,308	0	0
DELTA NAT GAS INC	COM	247748106	3,416	138	X	2	138	0	0
DELTIC TIMBER CORP.	COM	247850100	79,795	2,078	X	7	2,078	0	0
DELUXE CORP	COM	248019101	30,450	700	X	2	0	0	700
DELUXE CORP	COM	248019101	423,255	9,730	X	2	9,633	0	97
DELUXE CORP	COM	248019101	13,767,098	316,485	X	7	316,485	0	0
DENDRITE INTERNATIONAL	COM	248239105	2,272,817	122,326	X	7	122,326	0	0
DENTSPLY INTL INC NEW	COM	249030107	130,250	2,500	X	2	2,500	0	0
DENTSPLY INTL INC NEW	COM	249030107	616,968	11,842	X	2	9,927	0	1,915
DENTSPLY INTL INC NEW	COM	249030107	536,630	10,300	X	3	0	0	10,300
DENTSPLY INTERNATIONAL	COM	249030107	32,122,620	616,557	X	7	616,557	0	0
DEPARTMENT 56, INC.	COM	249509100	34,866	2,264	X	7	2,264	0	0
DEVELOPERS DIVERS REALTY	COM	251591103	3,434,958	97,115	X	7	97,115	0	0
Developers Diversified	COM	251591103	64,654	1,827,911	X	8	788,911	484,300	554,700
DEVON ENERGY CORP NEW	COM	25179M103	4,637,028	70,258	X	2	69,288	500	470
DEVON ENERGY CORP NEW	COM	25179M103	6,634,254	100,519	X	2	70,053	0	30,466
DEVON ENERGY CORP NEW	COM	25179M103	19,800	300	X	4	0	0	300
DEVON ENERGY CORP.	COM	25179M103	53,600,118	812,123	X	7	812,123	0	0
DEVRY INC DEL	COM	251893103	755,421	27,550	X	2	5,000	13,300	9,250

DEVRY INC DEL	COM	251893103	137,648	5,020	X	2	5,020	0	0
DIAGNOSTIC PROD CORP	COM	252450101	72,501	1,650	X	2	400	0	1,250
DIAGNOSTIC PRODUCTS CORP.	COM	252450101	4,466,062	101,640	X	7	101,640	0	0
DIAMONDCLUSTER INTL INC	COM	25278P106	217	25	X	2	25	0	0
DIAMONDCLUSTER INTL INC	COM	25278P106	1,416,470	163,000	X	7	163,000	0	0
DICK'S SPORTING GOODS INC	COM	253393102	2,294,480	68,800	X	7	68,800	0	0
DIEBOLD INC	COM	253651103	1,187,196	22,455	X	2	20,889	1,256	310
DIEBOLD INC	COM	253651103	9,775,716	184,901	X	2	148,369	0	36,532
DIEBOLD INC	COM	253651103	23,263	440	X	4	0	0	440
DIEBOLD INC	COM	253651103	401,812	7,600	X	3	0	0	7,600
DIEBOLD, INC.	COM	253651103	40,558,745	767,141	X	7	767,141	0	0
DIGI INTERNATIONAL INC.	COM	253798102	59,592	5,559	X	7	5,559	0	0
DIGITAL INSIGHT	COM	25385P106	176,246	8,502	X	7	8,502	0	0
DIGITAS INC	COM	25388K104	585,561	53,088	X	2	53,088	0	0
DIGITAS INC	COM	25388K104	7,721	700	X	2	0	0	700
DIME COMMUNITY BANCSHARES	COM	253922108	123,671	7,075	X	7	7,075	0	0
DILLARDS INC CL A	COM	254067101	22,300	1,000	X	2	1,000	0	0
DILLARDS INC CL A	COM	254067101	80,615	3,615	X	2	3,455	0	160
DILLARDS INC CLASS A	COM	254067101	4,143,541	185,809	X	7	185,809	0	0
DIMON INC.	COM	254394109	44,627	7,802	X	7	7,802	0	0
DIONEX CORP	COM	254546104	82,755	1,500	X	2	0	0	1,500
DIONEX CORP	COM	254546104	6,511,770	118,031	X	7	118,031	0	0
DIRECTV GROUP INC	COM	25459L106	636,770	37,238	X	2	33,914	1,728	1,596
DIRECTV GROUP INC	COM	25459L106	227,310	13,293	X	2	5,016	234	8,043
DISNEY WALT CO	COM	254687106	13,084,603	513,323	X	2	366,711	6,300	140,312
DISNEY WALT CO	COM	254687106	56,078	2,200	X	4	2,200	0	0
DISNEY WALT CO	COM	254687106	13,539,676	531,176	X	2	509,083	1,650	20,443
DISNEY WALT CO	COM	254687106	38,235	1,500	X	4	1,500	0	0
WALT DISNEY CO.	COM	254687106	28,293,135	1,109,970	X	7	1,109,970	0	0
DOBSON COMMUNICATIONS CORP CL A	COM	256069105	73,438	22,527	X	2	0	0	22,527
DOLLAR GEN CORP	COM	256669102	7,081	362	X	2	362	0	0
DOLLAR GEN CORP	COM	256669102	875,349	44,752	X	2	44,119	0	633
DOLLAR GENERAL	COM	256669102	1,828,645	93,489	X	7	93,489	0	0
DOLLAR TREE STORES INC	COM	256747106	66,243	2,415	X	2	2,075	0	340
DOLLAR TREE STORES INC	COM	256747106	13,715	500	X	2	0	0	500
DOLLAR TREE STORES INC	COM	256747106	429,664	15,664	X	7	15,664	0	0
DOMINION RES INC VA NEW	COM	25746U109	13,335,680	211,409	X	2	185,856	11,079	14,474
DOMINION RES INC VA NEW	COM	25746U109	43,468,806	689,106	X	2	679,362	3,125	6,619
DOMINION RES INC VA NEW	COM	25746U109	96,071	1,523	X	4	1,523	0	0
DOMINION RESCS INC OF VA	COM	25746U109	30,413,517	482,142	X	7	482,142	0	0
DONALDSON INC	COM	257651109	31,937	1,090	X	2	1,090	0	0
DONALDSON INC	COM	257651109	1,582,200	54,000	X	2	54,000	0	0
DONALDSON CO INC.	COM	257651109	351,366	11,992	X	7	11,992	0	0
DONNELLEY R R & SONS CO	COM	257867101	3,173,486	96,108	X	2	15,608	0	80,500
DONNELLEY R R & SONS CO	COM	257867101	889,823	26,948	X	2	25,531	0	1,417
DONNELLEY R R & SONS CO.	COM	257867101	2,034,065	61,601	X	7	61,601	0	0
DORAL FINANCIAL CORP.	COM	25811P100	3,114,833	90,285	X	7	90,285	0	0
DOT HILL SYSTEMS CORP	COM	25848T109	1,212,922	108,200	X	7	108,200	0	0
DOUBLECLICK INC	COM	258609304	1,554	200	X	2	200	0	0
DOVER CORP	COM	260003108	12,554,809	298,214	X	2	211,924	800	85,490
DOVER CORP	COM	260003108	13,671,007	324,727	X	2	318,333	0	6,394
DOVER CORP	COM	260003108	2,426,391	57,634	X	7	57,634	0	0
DOW CHEM CO	COM	260543103	7,498,405	184,236	X	2	149,718	12,923	21,595
DOW CHEM CO	COM	260543103	17,983,661	441,859	X	2	428,330	300	13,229
DOW CHEM CO	COM	260543103	15,263	375	X	4	375	0	0
DOW CHEMICAL CO.	COM	260543103	26,107,503	641,462	X	7	641,462	0	0
DOW JONES & CO INC	COM	260561105	2,515,949	55,786	X	2	55,630	0	156
DOW JONES & CO., INC.	COM	260561105	1,045,914	23,191	X	7	23,191	0	0
DOWNEY FINANCIAL CORP	COM	261018105	289,627	5,439	X	7	5,439	0	0
DRESS BARN INC	COM	261570105	3,245,747	189,588	X	7	189,588	0	0
DRIL-QUIP	COM	262037104	68,835	3,681	X	7	3,681	0	0
DSL.NET INC	COM	262506108	100,788	325,123	X	2	0	0	325,123
DU PONT E I DE NEMOURS & CO	COM	263534109	13,677,229	307,907	X	2	277,055	5,128	25,724
DU PONT E I DE NEMOURS & CO	COM	263534109	44,420	1,000	X	4	1,000	0	0
DU PONT E I DE NEMOURS & CO	COM	263534109	22,423,838	504,814	X	2	499,025	500	5,289
DU PONT E I DE NEMOURS & CO	COM	263534109	11,105	250	X	4	250	0	0
DU PONT E I DE NEMOURS	COM	263534109	26,413,598	594,633	X	7	594,633	0	0
DUANE READE INC	COM	263578106	73,599	4,507	X	7	4,507	0	0
DUKE ENERGY CO	COM	264399106	3,468,718	170,957	X	2	138,798	23,975	8,184
DUKE ENERGY CO	COM	264399106	40,580	2,000	X	4	2,000	0	0
DUKE ENERGY CO	COM	264399106	5,335,803	262,977	X	2	256,447	200	6,330
DUKE ENERGY CO	COM	264399106	8,116	400	X	4	400	0	0
DUKE ENERGY CORP.	COM	264399106	5,263,733	259,425	X	7	259,425	0	0
DUKE-WEEKS REALTY CORP.	COM	264411505	3,383,248	106,358	X	7	106,358	0	0
DUN & BRADSTREET CORP DEL NEW	COM	26483E100	80,002	1,484	X	2	1,484	0	0
DUN & BRADSTREET CORP DEL NEW	COM	26483E100	114,289	2,120	X	2	200	0	1,920
DUN & BRADSTREET CORP DEL NEW	COM	26483E100	544,491	10,100	X	3	0	0	10,100
DUN & BRADSTREET NEW	COM	26483E100	25,611,185	475,073	X	7	475,073	0	0
DURA AUTOMOTIVE SYS INC	COM	265903104	2,288	250	X	2	250	0	0
DUPONT PHOTOMASKS INCORPO	COM	26613X101	1,621,561	79,762	X	7	79,762	0	0
DUQUESNE LT HLDGS INC	COM	266233105	112,964	5,850	X	2	5,850	0	0
DUQUESNE LT HLDGS INC	COM	266233105	22,207	1,150	X	2	1,150	0	0
DYCOM INDS INC	COM	267475101	11,200	400	X	2	0	0	400
DYCOM INDS INC	COM	267475101	64,400	2,300	X	3	0	0	2,300
DYCOM INDUSTRIES INC	COM	267475101	3,161,340	112,905	X	7	112,905	0	0

DYNEGY INC NEW CL A	COM	26816Q101	18,531	4,350	X	2	4,350	0	0
DYNEGY INC NEW CL A	COM	26816Q101	62,260	14,615	X	2	13,894	0	721
DYNEGY INC	COM	26816Q101	3,284,660	771,047	X	7	771,047	0	0
EGL INC	COM	268484102	16,777,524	630,734	X	7	630,734	0	0
EMC CORP	COM	268648102	3,092,398	271,263	X	2	122,779	17,434	131,050
EMC CORP	COM	268648102	23,940	2,100	X	4	2,100	0	0
EMC CORP	COM	268648102	3,322,188	291,420	X	2	268,195	0	23,225
EMC CORP	COM	268648102	14,820	1,300	X	4	1,300	0	0
E M C CORP.	COM	268648102	14,520,602	1,273,737	X	7	1,273,737	0	0
EMS TECHNOLOGIES INC	COM	26873N108	6,315	325	X	2	325	0	0
ENSCO INTL INC	COM	26874Q100	10,622	365	X	2	365	0	0
ENSCO INTERNATIONAL INC	COM	26874Q100	22,935,078	788,147	X	7	788,147	0	0
EOG RES INC	COM	26875P101	231,675	3,880	X	2	3,880	0	0
EOG RES INC	COM	26875P101	203,969	3,416	X	2	3,192	0	224
EOG RESOURCES INC	COM	26875P101	1,973,595	33,053	X	7	33,053	0	0
EPIQ SYS, INC	COM	26882D109	6,528,103	450,214	X	7	450,214	0	0
ESB FINL CORP	COM	26884F102	20,712	1,653	X	2	1,653	0	0
ESS TECHNOLOGY	COM	269151106	81,300	7,591	X	7	7,591	0	0
E TRADE FINL CORP	COM	269246104	305,900	27,435	X	2	27,065	0	370
E TRADE FINL CORP	COM	269246104	739,546	66,327	X	2	62,223	0	4,104
E*TRADE GROUP, INC.	COM	269246104	36,423,125	3,266,648	X	7	3,266,648	0	0
EAGLE MATLS INC	COM	26969P108	6,534	92	X	2	92	0	0
EAGLE MATLS INC	COM	26969P108	781	11	X	2	11	0	0
EAGLE MATERIALS INC	COM	26969P108	7,212,033	101,549	X	7	101,549	0	0
EAGLE MATLS INC CL B	COM	26969P207	21,606	312	X	2	312	0	0
EAGLE MATLS INC CL B	COM	26969P207	2,355	34	X	2	34	0	0
EAGLE MATERIALS CLASS B	COM	26969P207	4	0	X	7	0	0	0
EAST WEST BANCORP INC	COM	27579R104	7,929,043	258,275	X	7	258,275	0	0
EASTERN AMERN NAT GAS TR RCPT	COM	276217106	46,740	2,000	X	2	2,000	0	0
EASTERN VA BANKSHARES INC	COM	277196101	715,742	36,369	X	7	36,369	0	0
EASTMAN CHEM CO	COM	277432100	879,803	19,031	X	2	4,131	400	14,500
EASTMAN CHEM CO	COM	277432100	476,261	10,302	X	2	10,154	0	148
EASTMAN CHEMICAL CO.	COM	277432100	1,014,933	21,954	X	7	21,954	0	0
EASTMAN KODAK CO	COM	277461109	873,154	32,363	X	2	27,874	4,489	0
EASTMAN KODAK CO	COM	277461109	8,094	300	X	4	300	0	0
EASTMAN KODAK CO	COM	277461109	11,673,194	432,661	X	2	304,634	0	128,027
EASTMAN KODAK CO	COM	277461109	43,708	1,620	X	4	0	0	1,620
EASTMAN KODAK COMPANY	COM	277461109	23,129,199	857,272	X	7	857,272	0	0
EATON CORP	COM	278058102	1,812,461	27,996	X	2	26,916	1,080	0
EATON CORP	COM	278058102	8,678,785	134,056	X	2	94,063	0	39,993
EATON CORP	COM	278058102	30,428	470	X	4	0	0	470
EATON CORP	COM	278058102	21,000,814	324,387	X	7	324,387	0	0
EATON VANCE CORP COM NON VTG	COM	278265103	73,554	1,925	X	2	1,925	0	0
EATON VANCE LTD DURATION INCOME FD	COM	27828H105	9,045	500	X	2	500	0	0
EBAY INC	COM	278642103	8,724,492	94,883	X	2	90,178	180	4,525
EBAY INC	COM	278642103	4,933,026	53,649	X	2	49,188	0	4,461
EBAY, INC.	COM	278642103	39,088,956	425,111	X	7	425,111	0	0
ECHOSTAR COMMUNICATIONS CORP CL A	COM	278762109	164,820	5,360	X	2	5,360	0	0
ECHOSTAR COMMUNICATIONS CORP CL A	COM	278762109	104,550	3,400	X	2	1,710	0	1,690
ECHOSTAR COMMUNICATIONS	COM	278762109	7,455,645	242,460	X	7	242,460	0	0
ECLIPSYS CORP	COM	278856109	1,333,877	87,410	X	2	86,170	0	1,240
ECOLAB INC	COM	278865100	551,580	17,400	X	2	17,400	0	0
ECOLAB INC	COM	278865100	237,338	7,487	X	2	6,995	0	492
ECOLAB INC	COM	278865100	2,309,757	72,863	X	7	72,863	0	0
EDISON INTL	COM	281020107	101,053	3,952	X	2	1,746	1,200	1,006
EDISON INTL	COM	281020107	135,035	5,281	X	2	4,657	0	624
EDISON INTERNATIONAL	COM	281020107	5,931,652	231,977	X	7	231,977	0	0
EDO CORP.	COM	281347104	82,756	3,431	X	7	3,431	0	0
EDUCATION MGMT CORP	COM	28139T101	415,285	12,638	X	2	12,638	0	0
EDUCATION MGMT CORP	COM	28139T101	76,892	2,340	X	2	0	0	2,340
EDUCATION MGMT CORP	COM	28139T101	446,896	13,600	X	3	0	0	13,600
EDUCATION MGMT CORP	COM	28139T101	20,116,136	612,177	X	7	612,177	0	0
EDWARDS LIFESCIENCES CORP	COM	28176E108	2,270,234	65,143	X	2	3,543	0	61,600
EDWARDS LIFESCIENCES CORP	COM	28176E108	86,428	2,480	X	2	960	0	1,520
EDWARDS LIFESCIENCES CORP	COM	28176E108	306,680	8,800	X	3	0	0	8,800
EDWARDS LIFESCIENCES CORP	COM	28176E108	13,298,760	381,600	X	7	381,600	0	0
EDWARDS A G INC	COM	281760108	109,645	3,222	X	2	3,222	0	0
EDWARDS A G INC	COM	281760108	58,702	1,725	X	2	1,725	0	0
EDWARDS A.G. INC	COM	281760108	3,203,516	94,138	X	7	94,138	0	0
EFUNDS CORP	COM	28224R101	6,738	385	X	2	0	0	385
EFUNDS CORP	COM	28224R101	14,875	850	X	2	850	0	0
EFUNDS CORP	COM	28224R101	141,960	8,112	X	7	8,112	0	0
EL PASO CORP	COM	28336L109	269,953	34,258	X	2	27,313	0	6,945
EL PASO CORP	COM	28336L109	452,816	57,464	X	2	55,137	0	2,327
EL PASO CORP	COM	28336L109	28,113,389	3,567,689	X	7	3,567,689	0	0
EL PASO ELEC CO NEW	COM	283677854	77	5	X	2	5	0	0
EL PASO ELECTRIC CO.	COM	283677854	1,291,726	83,661	X	7	83,661	0	0
ELECTRO SCIENTIFIC IND	COM	285229100	135,322	4,780	X	7	4,780	0	0
ELECTRONIC ARTS	COM	285512109	171,287	3,140	X	2	2,040	0	1,100
ELECTRONIC ARTS	COM	285512109	5,779,245	105,944	X	2	66,637	0	39,307
ELECTRONIC ARTS	COM	285512109	23,457	430	X	4	0	0	430
ELECTRONIC ARTS	COM	285512109	550,955	10,100	X	3	0	0	10,100
ELECTRONIC ARTS, INC.	COM	285512109	61,967,164	1,135,970	X	7	1,135,970	0	0
ELECTRONIC DATA SYS CORP NEW	COM	285661104	2,468,780	128,918	X	2	106,950	12,694	9,274
ELECTRONIC DATA SYS CORP NEW	COM	285661104	3,406,555	177,888	X	2	173,058	700	4,130

ELECTRONIC DATA SYSTEMS	COM	285661104	16,725,361	873,387	X	7	873,387	0	0
ELECTRONICS BOUTIQUE HLDG	COM	286045109	122,455	4,649	X	7	4,649	0	0
ELECTRONICS FOR IMAGING INC	COM	286082102	11,304	400	X	2	400	0	0
ELECTRONICS FOR IMAGING	COM	286082102	9,931,977	351,450	X	7	351,450	0	0
ELKCORP	COM	287456107	80,893	3,379	X	7	3,379	0	0
EMCOR GROUP INC	COM	29084Q100	281,208	6,394	X	2	4,318	1,166	910
EMCOR GROUP INC	COM	29084Q100	1,420,950	32,309	X	2	27,509	0	4,800
EMCOR GROUP, INC.	COM	29084Q100	3,198,182	72,719	X	7	72,719	0	0
EMERSON ELEC CO	COM	291011104	17,323,222	272,592	X	2	241,207	8,335	23,050
EMERSON ELEC CO	COM	291011104	177,940	2,800	X	4	2,800	0	0
EMERSON ELEC CO	COM	291011104	34,331,934	540,235	X	2	524,025	0	16,210
EMERSON ELECTRIC CO	COM	291011104	12,368,546	194,627	X	7	194,627	0	0
EMMIS COMMUNICATIONS CORP CL A	COM	291525103	375,458	17,896	X	2	1,000	16,896	0
EMMIS COMMUNICATIONS	COM	291525103	20,521,314	978,137	X	7	978,137	0	0
EMPIRE DIST ELEC CO	COM	291641108	12,066	600	X	2	600	0	0
EMPIRE DIST ELEC CO	COM	291641108	8,044	400	X	2	400	0	0
EMULEX CORP NEW	COM	292475209	246,246	17,208	X	2	17,208	0	0
EMULEX CORP NEW	COM	292475209	18,603	1,300	X	2	0	0	1,300
EMULEX CORP NEW	COM	292475209	124,497	8,700	X	3	0	0	8,700
EMULEX CORP	COM	292475209	7,216,962	504,330	X	7	504,330	0	0
Encore Acquisition	COM	29255W100	580,320	20,800		6	20,800	0	0
ENERGEN CORP	COM	29265N108	103,658	2,160	X	2	2,160	0	0
ENERGEN CORP.	COM	29265N108	4,126,228	85,981	X	7	85,981	0	0
ENERGY EAST CORP	COM	29266M109	87,082	3,591	X	2	3,291	300	0
ENERGY EAST CORP	COM	29266M109	194,218	8,009	X	2	8,009	0	0
ENERGY EAST CORP.	COM	29266M109	13,740,050	566,600	X	7	566,600	0	0
ENERGIZER HLDGS INC	COM	29266R108	949,680	21,104	X	2	704	20,400	0
ENERGIZER HLDGS INC	COM	29266R108	211,050	4,690	X	2	1,900	0	2,790
ENERGIZER HLDGS INC	COM	29266R108	679,500	15,100	X	3	0	0	15,100
ENERGIZER HOLDINGS INC	COM	29266R108	34,672,005	770,489	X	7	770,489	0	0
ENGELHARD CORP	COM	292845104	112,536	3,483	X	2	3,483	0	0
ENGELHARD CORP	COM	292845104	625,748	19,367	X	2	19,127	0	240
ENGELHARD CORP	COM	292845104	9,831,319	304,281	X	7	304,281	0	0
ENGINEERED SUPPORT SYS.	COM	292866100	6,298,367	107,646	X	7	107,646	0	0
ENERGYSOUTH INC	COM	292970100	60,030	1,500	X	2	0	0	1,500
ENESCO GROUP INC	COM	292973104	2,912	325	X	2	325	0	0
ENESCO GROUP INC	COM	292973104	896	100	X	2	100	0	0
ENESCO GROUP INC.	COM	292973104	806,624	90,025	X	7	90,025	0	0
ENPRO INDS INC	COM	29355X107	1,034	45	X	2	0	0	45
ENTEGRIS INC	COM	29362U104	38,181	3,300	X	2	3,300	0	0
ENTEGRIS INC	COM	29362U104	2,331,934	201,550	X	7	201,550	0	0
ENTERASYS NETWORKS INC	COM	293637104	3,165	1,500	X	2	0	0	1,500
ENTERASYS NETWORKS INC	COM	293637104	2,110	1,000	X	2	1,000	0	0
ENTERCOM CUMMUNICATIONS	COM	293639100	232,416	6,231	X	7	6,231	0	0
ENTERGY CORP NEW	COM	29364G103	1,328,949	23,727	X	2	11,625	902	11,200
ENTERGY CORP NEW	COM	29364G103	2,650,897	47,329	X	2	46,887	0	442
ENTERGY CORP	COM	29364G103	31,045,559	554,286	X	7	554,286	0	0
ENTERTAINMENT PROPTYS INC	COM	29380T105	166,441	4,657	X	7	4,657	0	0
ENTREMED INC	COM	29382F103	80	40	X	2	40	0	0
ENZO BIOCHEM INC	COM	294100102	16,530	1,102	X	2	1,102	0	0
ENZO BIOCHEM INC	COM	294100102	78,300	5,220	X	7	5,220	0	0
EON LABS INC.	COM	29412E100	3,873,042	94,626	X	7	94,626	0	0
EQUIFAX INC	COM	294429105	44,550	1,800	X	2	1,800	0	0
EQUIFAX INC	COM	294429105	204,955	8,281	X	2	6,215	0	2,066
EQUIFAX INC	COM	294429105	961,290	38,840	X	7	38,840	0	0
EQUITABLE RES INC	COM	294549100	36,197	700	X	2	0	0	700
EQUITABLE RES INC	COM	294549100	856,576	16,565	X	2	14,165	0	2,400
EQUITABLE RES INC	COM	294549100	651,546	12,600	X	3	0	0	12,600
EQUITABLE RESOURCES, INC.	COM	294549100	62,509,272	1,208,843	X	7	1,208,843	0	0
EQUITY INNS, INC.	COM	294703103	3,828,316	412,090	X	7	412,090	0	0
EQUITY OFFICE PROPERTIES	COM	294741103	3,112,877	114,444	X	7	114,444	0	0
EQUITY RES PROP TRUST	COM	29476L107	2,362,049	79,450	X	7	79,450	0	0
Equity Residential Properties	COM	29476L107	112,396	3,780,571	X	8	2,031,071	0	1,749,500
ERESEARCHTECHNOLOGY INC	COM	29481V108	46,396	1,657	X	2	1,657	0	0
ESPEED INC CL A	COM	296643109	17,121	970	X	2	970	0	0
ESPEED INC CL A	COM	296643109	245,035	13,883	X	2	13,883	0	0
ESPEED, INC. - CLASS A	COM	296643109	5,561,744	315,113	X	7	315,113	0	0
ESSEX PROPERTY TRUST, INC	COM	297178105	4,004,763	58,592	X	7	58,592	0	0
Essex Property Trust, Inc.	COM	297178105	45,175	660,931	X	8	593,431	0	67,500
ESTERLINE TECHNOLOGIES CORP	COM	297425100	76,778	2,600	X	2	2,600	0	0
ESTERLINE TECHNOLOGIES	COM	297425100	106,810	3,617	X	7	3,617	0	0
ETHAN ALLEN INTERIORS INC	COM	297602104	849,272	23,650	X	2	3,300	14,900	5,450
ETHAN ALLEN INTERIORS INC	COM	297602104	77,207	2,150	X	2	2,150	0	0
ETHAN ALLEN INTERIORS INC	COM	297602104	386,176	10,754	X	7	10,754	0	0
EVERGREEN RES INC	COM	299900308	121,200	3,000	X	2	3,000	0	0
EVERGREEN RESOURCES, INC.	COM	299900308	5,590,350	138,375	X	7	138,375	0	0
EXAR CORP.	COM	300645108	9,164,347	625,126	X	7	625,126	0	0
EXELON CORP	COM	30161N101	1,357,167	40,768	X	2	40,178	590	0
EXELON CORP	COM	30161N101	2,968,969	89,185	X	2	87,566	0	1,619
EXELON CORP.	COM	30161N101	27,144,366	815,391	X	7	815,391	0	0
EXPEDITORS INTL WASH INC	COM	302130109	531,158	10,750	X	2	4,500	3,450	2,800
EXPEDITORS INTL WASH INC	COM	302130109	349,526	7,074	X	2	4,874	0	2,200
EXPEDITORS INTL WASH INC	COM	302130109	586,497	11,870	X	3	0	0	11,870
EXPEDITORS INT'L WASH INC	COM	302130109	31,915,599	645,934	X	7	645,934	0	0
EXPRESS SCRIPTS INC	COM	302182100	240,622	3,037	X	2	2,139	98	800



EXPRESS SCRIPTS INC	COM	302182100	1,744,169	22,014	X	2	19,664	0	2,350
EXPRESS SCRIPTS INC	COM	302182100	841,423	10,620	X	3	0	0	10,620
EXPRESS SCRIPTS, INC.	COM	302182100	46,535,661	587,349	X	7	587,349	0	0
EXXON MOBIL CORP	COM	30231G102	208,340,455	4,691,296	X	2	3,947,536	248,461	495,299
EXXON MOBIL CORP	COM	30231G102	327,568	7,376	X	4	7,376	0	0
EXXON MOBIL CORP	COM	30231G102	490,592,340	11,046,889	X	2	10,565,442	54,663	426,784
EXXON MOBIL CORP	COM	30231G102	645,588	14,537	X	4	10,767	0	3,770
EXXON MOBIL CORP.	COM	30231G102	256,263,198	5,770,394	X	7	5,770,394	0	0
FBL FINL GRP-A	COM	30239F106	2,117,098	74,915	X	7	74,915	0	0
FEI COMPANY	COM	30241L109	9,014	377	X	7	377	0	0
FLIR SYS INC	COM	302445101	760,475	13,852	X	2	13,852	0	0
FLIR SYSTEMS, INC.	COM	302445101	3,628,890	66,100	X	7	66,100	0	0
FMC TECHNOLOGIES INC	COM	30249U101	4,925	171	X	2	171	0	0
FMC TECHNOLOGIES INC	COM	30249U101	74,419	2,584	X	2	374	0	2,210
FMC TECHNOLOGIES INC	COM	30249U101	348,480	12,100	X	3	0	0	12,100
FMC TECHNOLOGIES INC	COM	30249U101	16,051,018	557,327	X	7	557,327	0	0
FMC CORP NEW	COM	302491303	17,244	400	X	2	400	0	0
FMC CORP	COM	302491303	5,389,354	125,014	X	7	125,014	0	0
F N B CORP PA	COM	302520101	94,840	4,649	X	2	4,649	0	0
F N B CORP PA	COM	302520101	81,926	4,016	X	2	4,016	0	0
FPL GROUP INC	COM	302571104	2,870,076	44,880	X	2	41,949	1,300	1,631
FPL GROUP INC	COM	302571104	17,385,447	271,860	X	2	208,732	210	62,918
FPL GROUP INC	COM	302571104	65,869	1,030	X	4	200	0	830
FPL GROUP INC	COM	302571104	33,502,190	523,881	X	7	523,881	0	0
FACTSET RESEARCH SYSTEMS	COM	303075105	451,570	9,553	X	7	9,553	0	0
FAIR ISSAC CORP	COM	303250104	1,784,996	53,475	X	2	51,645	0	1,830
FAIR ISSAC CORP	COM	303250104	211,629	6,340	X	2	4,340	0	2,000
FAIR ISSAC CORP	COM	303250104	348,821	10,450	X	3	0	0	10,450
FAIR ISSAC CORP.	COM	303250104	19,859,798	594,961	X	7	594,961	0	0
FAIRCHILD SEMICONDUCTOR INTL INC A	COM	303726103	19,726	1,205	X	2	1,205	0	0
FAIRCHILD SEMICONDUCTOR INTL INC A	COM	303726103	29,466	1,800	X	2	0	0	1,800
FAIRCHILD SEMICONDUCTOR INTL INC A	COM	303726103	163,700	10,000	X	3	0	0	10,000
FAIRCHILD SEMI CLASS A	COM	303726103	11,805,455	721,164	X	7	721,164	0	0
Fairmont Hotels & Resorts Inc.	COM	305204109	64,366	2,388,335	X	8	675,935	0	1,712,400
FAMILY DLR STORES INC	COM	307000109	162,747	5,350	X	2	3,100	0	2,250
FAMILY DLR STORES INC	COM	307000109	6,388	210	X	4	210	0	0
FAMILY DLR STORES INC	COM	307000109	205,852	6,767	X	2	6,437	0	330
FAMILY DOLLAR STORES INC	COM	307000109	1,479,507	48,636	X	7	48,636	0	0
FARMER BROTHERS COMPANY	COM	307675108	15,883	592	X	7	592	0	0
FASTENAL CO	COM	311900104	343,822	6,050	X	2	1,200	0	4,850
FASTENAL CO	COM	311900104	371,100	6,530	X	2	4,850	0	1,680
FASTENAL CO	COM	311900104	511,470	9,000	X	3	0	0	9,000
FASTENAL CO	COM	311900104	23,650,316	416,159	X	7	416,159	0	0
FEDDERS CORPORATION	COM	313135501	20,358	4,680	X	7	4,680	0	0
FHLMC	COM	313400301	24,340,939	384,533	X	2	321,911	13,951	48,671
FHLMC	COM	313400301	386,130	6,100	X	4	6,100	0	0
FHLMC	COM	313400301	106,830,967	1,687,693	X	2	1,511,517	3,194	172,982
FHLMC	COM	313400301	579,765	9,159	X	4	7,179	0	1,980
FREDDIE MAC	COM	313400301	93,853,328	1,482,675	X	7	1,482,675	0	0
FNMA	COM	313586109	13,819,934	193,665	X	2	151,856	10,627	31,182
FNMA	COM	313586109	71,360	1,000	X	4	1,000	0	0
FNMA	COM	313586109	52,268,132	732,457	X	2	672,730	1,345	58,382
FNMA	COM	313586109	186,392	2,612	X	4	1,942	0	670
FANNIE MAE	COM	313586109	124,266,161	1,741,398	X	7	1,741,398	0	0
Federal Realty Investment Trus	COM	313747206	86,722	2,085,175	X	8	1,955,275	0	129,900
FEDERAL SIGNAL CORP	COM	313855108	680,251	36,553	X	2	26,353	0	10,200
FEDERAL SIGNAL CORP	COM	313855108	95,730	5,144	X	2	5,144	0	0
FEDERATED DEPT STORES INC DEL	COM	31410H101	114,747	2,337	X	2	2,085	0	252
FEDERATED DEPT STORES INC DEL	COM	31410H101	473,766	9,649	X	2	9,303	0	346
FEDERATED DEPART. STORES	COM	31410H101	5,263,962	107,209	X	7	107,209	0	0
FEDERATED INVS INC PA CL B	COM	314211103	341,325	11,250	X	2	11,250	0	0
FEDERATED INVS INC PA CL B	COM	314211103	95,419	3,145	X	2	2,937	0	208
FEDERATED INVS INC PA CL	COM	314211103	930,012	30,653	X	7	30,653	0	0
FEDEX CORP	COM	31428X106	4,207,852	51,510	X	2	15,981	520	35,009
FEDEX CORP	COM	31428X106	1,589,606	19,459	X	2	18,886	0	573
FEDEX CORP	COM	31428X106	6,919,551	84,705	X	7	84,705	0	0
FERRO CORP	COM	315405100	10,005	375	X	2	375	0	0
FERRO CORP.	COM	315405100	15,589,231	584,304	X	7	584,304	0	0
F5 NETWORKS INC	COM	315616102	900	34	X	2	34	0	0
F5 NETWORKS INC	COM	315616102	21,184	800	X	2	0	0	800
F5 NETWORKS INC	COM	315616102	116,512	4,400	X	3	0	0	4,400
F5 NETWORKS INC.	COM	315616102	9,371,272	353,900	X	7	353,900	0	0
FIDELITY NATL FINL INC	COM	316326107	2,054	55	X	2	55	0	0
FIDELITY NATIONAL FINANCI	COM	316326107	25,432,498	681,106	X	7	681,106	0	0
FIFTH THIRD BANCORP	COM	316773100	18,355,921	341,315	X	2	299,202	2,863	39,250
FIFTH THIRD BANCORP	COM	316773100	86,048	1,600	X	4	1,600	0	0
FIFTH THIRD BANCORP	COM	316773100	20,190,141	375,421	X	2	364,999	0	10,422
FIFTH THIRD BANCORP	COM	316773100	47,649	886	X	4	886	0	0
FIFTH THIRD BANCORP	COM	316773100	8,583,503	159,604	X	7	159,604	0	0
FILENET CORP	COM	316869106	185,632	5,880	X	2	5,880	0	0
FILENET CORP.	COM	316869106	6,209,819	196,700	X	7	196,700	0	0
FINANCIAL FEDERAL	COM	317492106	115,335	3,271	X	7	3,271	0	0
FINANCIAL INSTNS INC	COM	317585404	4,864	200	X	2	200	0	0
FIRST AMERN CORP CALIF	COM	318522307	524,790	20,270	X	2	5,970	9,600	4,700
FIRST AMERN CORP CALIF	COM	318522307	32,104	1,240	X	2	1,240	0	0



FIRST AMERICAN FINANCIAL	COM	318522307	755,807	29,193	X	7	29,193	0	0
FIRSTBANK PUERTO RICO	COM	318672102	5,707,486	140,061	X	7	140,061	0	0
FIRST COMMONWEALTH FINANC	COM	319829107	2,039,143	157,220	X	7	157,220	0	0
FIRST FED CAP CORP	COM	319960100	97,405	3,500	X	2	3,500	0	0
FIRST DATA CORP	COM	319963104	6,785,382	152,412	X	2	139,827	2,301	10,284
FIRST DATA CORP	COM	319963104	7,965,652	178,923	X	2	171,849	0	7,074
FIRST DATA CORP.	COM	319963104	38,742,372	870,224	X	7	870,224	0	0
FIRST FINL BANCORP	COM	320209109	10,632	600	X	2	600	0	0
FIRST FINL BANCORP	COM	320209109	85,907	4,848	X	2	4,848	0	0
FIRST HORIZON NATL CORP	COM	320517105	45,470	1,000	X	2	1,000	0	0
FIRST HORIZON NATL CORP	COM	320517105	1,061,815	23,352	X	2	23,112	0	240
FIRST HORIZON NATIONAL	COM	320517105	37,981,819	835,316	X	7	835,316	0	0
FIRST INDUSTRIAL REALTY	COM	32054K103	2,323,440	63,000	X	7	63,000	0	0
First Industrial Realty Trust,	COM	32054K103	20,915	567,100	X	8	567,100	0	0
FIRST IND CORP	COM	32054R108	67,968	3,566	X	2	3,566	0	0
FIRST MERCHANTS CORP	COM	320817109	707,760	27,274	X	2	27,274	0	0
FIRST MERCHANTS CORP	COM	320817109	1,253,489	48,304	X	2	48,304	0	0
FIRST MIDWEST ST BANCORP INC DEL	COM	320867104	3,279,283	93,135	X	2	93,135	0	0
FIRST MIDWEST BANCORP INC	COM	320867104	5,083,831	144,386	X	7	144,386	0	0
FIRST HEALTH GROUP CORP	COM	320960107	9,366	600	X	2	600	0	0
FIRST HEALTH GROUP CORP	COM	320960107	91,709	5,875	X	7	5,875	0	0
FIRST NATL BANKSHARES FLA INC NEW	COM	321100109	90,742	4,649	X	2	4,649	0	0
FIRST NATL BANKSHARES FLA INC NEW	COM	321100109	78,386	4,016	X	2	4,016	0	0
FIRST NIAGARA FINL GROUP INC NEW	COM	33582V108	57,000	4,750	X	2	4,750	0	0
FIRST OAK BROOK BANCSHARES INC	COM	335847208	179,649	5,929	X	2	5,929	0	0
FIRST REPUBLIC BANK	COM	336158100	103,306	2,398	X	7	2,398	0	0
FIRST ST BANCORPORATION	COM	336453105	60,177	1,950	X	2	1,950	0	0
1ST SOURCE CORP	COM	336901103	321,410	12,934	X	2	12,934	0	0
FIRSTBANK CORP MICH	COM	33761G104	406,235	13,984	X	2	13,984	0	0
FIRSTBANK CORP MICH	COM	33761G104	31,054	1,069	X	2	1,069	0	0
FIRSTCITY FINL CORP	COM	33761X107	63	8	X	2	8	0	0
FIRSTCITY FINL CORP	COM	33761X107	119	15	X	2	15	0	0
FIRST YRS INC	COM	337610109	36,880	2,000	X	2	2,000	0	0
FISERV INC	COM	337738108	2,690,799	69,190	X	2	61,045	750	7,395
FISERV INC	COM	337738108	820,151	21,089	X	2	18,516	0	2,573
FISERV INC	COM	337738108	462,791	11,900	X	3	0	0	11,900
FISERV INC	COM	337738108	22,773,284	585,582	X	7	585,582	0	0
FIRSTFED FINANCIAL CORP	COM	337907109	125,299	3,012	X	7	3,012	0	0
FIRSTMERIT CORP	COM	337915102	39,951	1,515	X	2	515	1,000	0
FIRSTMERIT CORP	COM	337915102	555,774	21,076	X	2	21,076	0	0
FIRSTMERIT CORPORATION	COM	337915102	8,003,374	303,503	X	7	303,503	0	0
FLAGSTAR BANCORP INC	COM	337930101	19,880	1,000	X	2	1,000	0	0
FLAGSTAR BANCORP, INC.	COM	337930101	406,089	20,427	X	7	20,427	0	0
FIRSTENERGY CORP	COM	337932107	378,589	10,120	X	2	9,570	0	550
FIRSTENERGY CORP	COM	337932107	878,611	23,486	X	2	22,481	0	1,005
FIRST ENERGY CORP	COM	337932107	3,498,882	93,528	X	7	93,528	0	0
FISHER SCIENTIFIC INTL INC NEW	COM	338032204	62,948	1,090	X	2	1,090	0	0
FISHER SCIENTIFIC INTL INC NEW	COM	338032204	435,435	7,540	X	2	6,440	0	1,100
FISHER SCIENTIFIC INTL INC NEW	COM	338032204	334,950	5,800	X	3	0	0	5,800
FISHER SCIENTIFIC INTL.	COM	338032204	23,986,405	415,349	X	7	415,349	0	0
FLEETWOOD ENTERPRISES INC	COM	339099103	156,194	10,735	X	7	10,735	0	0
FLORIDA ROCK INDS	COM	341140101	5,986,664	141,965	X	7	141,965	0	0
FLUOR CORP	COM	343412102	138,243	2,900	X	2	900	0	2,000
FLUOR CORP	COM	343412102	468,215	9,822	X	2	5,002	0	4,820
FLUOR CORP (NEW)	COM	343412102	32,278,501	677,124	X	7	677,124	0	0
FLOWERS FOODS INC	COM	343498101	907,405	34,700	X	2	483	0	34,217
FLOWERS FOODS INC.	COM	343498101	220,000	8,413	X	7	8,413	0	0
FLOWERVE CORP.	COM	34354P105	444,281	17,814	X	7	17,814	0	0
FONAR CORP	COM	344437108	1,280	1,000	X	2	1,000	0	0
FOOT LOCKER INC	COM	344849104	19,472	800	X	2	800	0	0
FOOTSTAR INC.	COM	344912100	655,080	109,180	X	7	109,180	0	0
FORD MTR CO DEL PAR \$0.01	COM	345370860	2,298,030	146,839	X	2	105,960	5,244	35,635
FORD MTR CO DEL PAR \$0.01	COM	345370860	6,251,361	399,448	X	2	388,439	0	11,009
FORD MTR CO DEL PAR \$0.01	COM	345370860	15,650	1,000	X	4	1,000	0	0
FORD MOTOR CO	COM	345370860	11,550,576	738,056	X	7	738,056	0	0
FOREST LABS INC	COM	345838106	658,890	11,635	X	2	10,110	125	1,400
FOREST LABS INC	COM	345838106	1,299,262	22,943	X	2	19,813	0	3,130
FOREST LABORATORIES INC	COM	345838106	25,969,669	458,585	X	7	458,585	0	0
FOREST OIL CORP.	COM	346091705	6,125,964	224,230	X	7	224,230	0	0
FORTUNE BRANDS INC	COM	349631101	8,976,095	118,999	X	2	83,629	3,350	32,020
FORTUNE BRANDS INC	COM	349631101	7,158,609	94,904	X	2	92,852	0	2,052
FORTUNE BRANDS INC.	COM	349631101	15,757,327	208,900	X	7	208,900	0	0
FORWARD AIR CORP	COM	349853101	5,653,122	151,153	X	7	151,153	0	0
FOSSIL INC	COM	349882100	574,730	21,091	X	2	21,091	0	0
FOSSIL INC	COM	349882100	1,758,933	64,548	X	7	64,548	0	0
FOUNDRY NETWORKS INC	COM	35063R100	94,269	6,700	X	2	6,700	0	0
FOUNDRY NETWORKS INC	COM	35063R100	2,142,200	152,253	X	7	152,253	0	0
4KIDS ENTERTAINMENT, INC.	COM	350865101	45,687	1,910	X	7	1,910	0	0
FOX ENTMT GROUP INC CL A	COM	35138T107	13,350	500	X	2	500	0	0
FRANKLIN ELEC INC	COM	353514102	658,764	17,400	X	2	400	12,000	5,000
FRANKLIN ELECTR PUBLISHERS INC	COM	353515109	4,650	1,000	X	2	1,000	0	0
FRANKLIN RES INC	COM	354613101	98,908	1,975	X	2	1,200	0	775
FRANKLIN RES INC	COM	354613101	605,517	12,091	X	2	11,011	0	1,080
FRANKLIN RES INC	COM	354613101	3,550,021	70,887	X	7	70,887	0	0
FRED'S, INC.	COM	356108100	4,535,055	205,299	X	7	205,299	0	0

FREEMARKETS INC	COM	356602102	9,780	1,500	X	2	1,500	0	0
FREEPOR-MCMORAN COPPER & GOLD CL B	COM	35671D857	497,250	15,000	X	2	15,000	0	0
FREEPOR-MCMORAN COPPER & GOLD CL B	COM	35671D857	944,377	28,488	X	2	24,198	0	4,290
FREEPOR-MCMORAN COPPER & GOLD CL B	COM	35671D857	348,075	10,500	X	3	0	0	10,500
FREEPOR-MCMORAN-COPPER	COM	35671D857	36,972,294	1,115,303	X	7	1,115,303	0	0
FREMONT GENERAL CORP.	COM	357288109	289,601	16,408	X	7	16,408	0	0
FRIEDMAN BILLINGS RAMSEY GROUP INC	COM	358434108	3,321,653	167,845	X	2	152,735	0	15,110
FRIEDMAN BILLINGS RAMSEY GROUP INC	COM	358434108	17,811	900	X	2	900	0	0
FRIENDLY ICE CREAM CORP NEW	COM	358497105	65,750	5,000	X	2	0	0	5,000
FRONTIER AIRLINES INC.	COM	359065109	4,592,970	422,148	X	7	422,148	0	0
FRONTIER FINL CORP WASH	COM	35907K105	17,470	500	X	2	500	0	0
FRONTIER OIL CORP	COM	35914P105	2,264,003	106,843	X	7	106,843	0	0
FULLER H B CO	COM	359694106	8,236	290	X	2	0	0	290
FULLER (H. B.) COMP.	COM	359694106	7,174,493	252,623	X	7	252,623	0	0
FULTON FINL CORP PA	COM	360271100	27,545	1,367	X	2	1,367	0	0
FULTON FINANCIAL CORP.	COM	360271100	1,853,034	91,962	X	7	91,962	0	0
FURNITURE BRANDS INTL INC	COM	360921100	667,958	26,665	X	2	26,245	0	420
FURNITURE BRANDS INTL	COM	360921100	5,889,756	235,120	X	7	235,120	0	0
G & K SERVICES CLASS A	COM	361268105	7,212,739	179,466	X	7	179,466	0	0
GATX CORPORATION	COM	361448103	285,355	10,491	X	7	10,491	0	0
THE GEO GROUP INC	COM	36159R103	1,791,120	87,800	X	7	87,800	0	0
GABELLI ASSET MGMT INC CL A	COM	36239Y102	293,250	6,900	X	2	6,900	0	0
GABLES RESIDENTIAL TRUST	COM	362418105	211,627	6,228	X	7	6,228	0	0
Gables Residential Trust	COM	362418105	4,404	129,601	X	8	129,601	0	0
GALLAGHER ARTHUR J & CO	COM	363576109	1,393,088	45,750	X	2	35,530	0	10,220
GALLAGHER ARTHUR J & CO	COM	363576109	72,167	2,370	X	2	100	0	2,270
GALLAGHER ARTHUR J & CO	COM	363576109	371,490	12,200	X	3	0	0	12,200
ARTHUR J GALLAGHER & CO	COM	363576109	16,633,922	546,270	X	7	546,270	0	0
GALYAN'S TRADING CO.	COM	36458R101	4,823,439	289,175	X	7	289,175	0	0
GANDER MOUNTAIN CO.	COM	36471P108	963,900	42,000	X	7	42,000	0	0
GANNETT INC	COM	364730101	50,259,031	592,328	X	2	571,835	6,093	14,400
GANNETT INC	COM	364730101	275,763	3,250	X	4	3,250	0	0
GANNETT INC	COM	364730101	34,238,927	403,523	X	2	392,142	0	11,381
GANNETT INC	COM	364730101	312,248	3,680	X	4	3,680	0	0
GANNETT INC	COM	364730101	24,018,320	283,068	X	7	283,068	0	0
GAP INC	COM	364760108	3,568,509	147,155	X	2	11,055	0	136,100
GAP INC	COM	364760108	1,307,269	53,908	X	2	52,180	0	1,728
THE GAP, INC.	COM	364760108	9,563,085	394,354	X	7	394,354	0	0
GARDNER DENVER MACHINERY	COM	365558105	76,390	2,738	X	7	2,738	0	0
GARTNER GROUP INC NEW CL A	COM	366651107	10,312	780	X	2	780	0	0
GARTNER GROUP INC	COM	366651107	287,337	21,735	X	7	21,735	0	0
GARTNER GROUP INC NEW CL B	COM	366651206	17,311	1,343	X	2	1,343	0	0
GATEWAY INC	COM	367626108	50,670	11,260	X	2	10,543	0	717
GATEWAY, INC.	COM	367626108	475,182	105,596	X	7	105,596	0	0
GAYLORD ENTMT CO NEW	COM	367905106	4,709	150	X	2	150	0	0
GEN-PROBE	COM	36866T103	3,974,880	84,000	X	7	84,000	0	0
GENCORP INC	COM	368682100	124,567	9,303	X	2	9,303	0	0
GENCORP, INC	COM	368682100	100,813	7,529	X	7	7,529	0	0
GENELABS TECHNOLOGIES INC	COM	368706107	4,620	2,000	X	2	2,000	0	0
GENELABS TECHNOLOGIES INC	COM	368706107	4,620	2,000	X	2	2,000	0	0
GENENTECH INC NEW	COM	368710406	4,748,731	84,497	X	2	82,747	350	1,400
GENENTECH INC NEW	COM	368710406	16,860	300	X	2	300	0	0
GENENTECH INC	COM	368710406	1,067,800	19,000	X	7	19,000	0	0
GENERAL CABLE CORP DEL NEW	COM	369300108	1,710	200	X	2	200	0	0
GENERAL COMMUNICATION -A	COM	369385109	94,232	11,868	X	7	11,868	0	0
GENERAL DYNAMICS CORP	COM	369550108	39,270,568	395,474	X	2	344,805	2,950	47,719
GENERAL DYNAMICS CORP	COM	369550108	109,230	1,100	X	4	1,100	0	0
GENERAL DYNAMICS CORP	COM	369550108	32,965,813	331,982	X	2	138,710	100	193,172
GENERAL DYNAMICS CORP	COM	369550108	18,580,619	187,116	X	7	187,116	0	0
GENERAL ELEC CO	COM	369604103	179,181,752	5,530,301	X	2	4,673,524	299,314	557,463
GENERAL ELEC CO	COM	369604103	526,500	16,250	X	4	16,250	0	0
GENERAL ELEC CO	COM	369604103	429,058,523	13,242,547	X	2	12,619,474	14,616	608,457
GENERAL ELEC CO	COM	369604103	1,331,446	41,094	X	4	36,544	0	4,550
GENERAL ELECTRIC CO.	COM	369604103	182,855,945	5,643,702	X	7	5,643,702	0	0
GENERAL GROWTH PROPERTIES	COM	370021107	1,124,843	38,040	X	7	38,040	0	0
General Growth Properties, Inc	COM	370021107	2,630	88,925	X	8	88,925	0	0
GENERAL MLS INC	COM	370334104	16,708,459	351,535	X	2	308,712	17,917	24,906
GENERAL MLS INC	COM	370334104	35,648	750	X	4	750	0	0
GENERAL MLS INC	COM	370334104	47,387,885	997,010	X	2	976,242	1,786	18,982
GENERAL MLS INC	COM	370334104	108,559	2,284	X	4	2,284	0	0
GENERAL MILLS, INC.	COM	370334104	52,198,872	1,098,230	X	7	1,098,230	0	0
GENERAL MTRS CORP	COM	370442105	8,819,580	189,302	X	2	148,699	22,053	18,550
GENERAL MTRS CORP	COM	370442105	11,850,306	254,353	X	2	242,081	1,100	11,172
GENERAL MOTORS CORP	COM	370442105	10,931,505	234,632	X	7	234,632	0	0
GENESCO INC	COM	371532102	2,363	100	X	2	100	0	0
GENESCO, INC.	COM	371532102	89,983	3,808	X	7	3,808	0	0
GENTEX CORP	COM	371901109	83,328	2,100	X	2	2,100	0	0
GENTEX CORP	COM	371901109	348,827	8,791	X	7	8,791	0	0
GENITOPE CORP	COM	37229P507	4,936	500	X	2	500	0	0
GENUINE PARTS CO	COM	372460105	1,464,152	36,899	X	2	21,299	150	15,450
GENUINE PARTS CO	COM	372460105	3,376,609	85,096	X	2	84,763	0	333
GENUINE PARTS CO	COM	372460105	1,962,771	49,465	X	7	49,465	0	0
GENTIVA HEALTH SVCS INC	COM	37247A102	3,252	200	X	2	200	0	0
GENTIVA HEALTH SERVICES	COM	37247A102	3,983,700	245,000	X	7	245,000	0	0
GENWORTH FINL INC CL A	COM	37247D106	3,211,049	139,915	X	2	137,670	0	2,245

GENWORTH FINL INC CL A	COM	37247D106	11,590	505	X	2	505	0	0
GENZYME CORP	COM	372917104	2,163,928	45,720	X	2	42,520	300	2,900
GENZYME CORP	COM	372917104	724,717	15,312	X	2	11,727	0	3,585
GENZYME CORP.	COM	372917104	27,210,112	574,902	X	7	574,902	0	0
GEORGIA GULF CORP	COM	373200203	18,898	527	X	2	527	0	0
GEORGIA GULF CORP	COM	373200203	3,509,009	97,853	X	7	97,853	0	0
GEORGIA PAC CORP	COM	373298108	1,300,845	35,177	X	2	27,905	5,362	1,910
GEORGIA PAC CORP	COM	373298108	4,353,360	117,722	X	2	117,132	0	590
GEORGIA PACIFIC CORP	COM	373298108	6,905,830	186,745	X	7	186,745	0	0
GERBER SCIENTIFIC, INC.	COM	373730100	70,720	10,017	X	7	10,017	0	0
GERMAN AMERN BANCORP	COM	373865104	202,138	12,032	X	2	12,032	0	0
GERON CORP	COM	374163103	322	40	X	2	40	0	0
GERON CORP	COM	374163103	805	100	X	2	100	0	0
GETTY IMAGES INC	COM	374276103	505,200	8,420	X	2	8,420	0	0
GETTY IMAGES INC	COM	374276103	24,000	400	X	2	0	0	400
GETTY IMAGES INC	COM	374276103	138,000	2,300	X	3	0	0	2,300
GETTY IMAGES INC.	COM	374276103	6,186,000	103,100	X	7	103,100	0	0
GETTY RLTY CORP NEW	COM	374297109	25,160	1,000	X	2	1,000	0	0
GIBRALTAR STL CORP	COM	37476F103	83,691	2,550	X	2	2,550	0	0
GILEAD SCIENCES INC	COM	375558103	221,502	3,306	X	2	600	0	2,706
GILEAD SCIENCES INC	COM	375558103	444,679	6,637	X	2	1,737	0	4,900
GILEAD SCIENCES INC	COM	375558103	743,030	11,090	X	3	0	0	11,090
GILEAD SCIENCES, INC.	COM	375558103	64,269,884	959,252	X	7	959,252	0	0
GILLETTE CO	COM	375766102	9,963,915	234,998	X	2	223,025	9,113	2,860
GILLETTE CO	COM	375766102	13,394,160	315,900	X	2	309,258	0	6,642
GILLETTE CO.	COM	375766102	29,519,007	696,203	X	7	696,203	0	0
GLATFELTER	COM	377316104	25,569	1,816	X	2	1,816	0	0
GLATFELTER COMPANY	COM	377316104	1,776,671	126,184	X	7	126,184	0	0
GLENBOROUGH REALTY TRUST	COM	37803P105	92,649	5,049	X	7	5,049	0	0
Glimcher Realty Trust	COM	379302102	17,864	807,600	X	8	807,600	0	0
GLOBAL IMAGING SYS INC	COM	37934A100	718,243	19,592	X	2	19,592	0	0
GLOBAL IMAGING SYS, INC	COM	37934A100	179,011	4,883	X	7	4,883	0	0
GLOBAL PMTS INC	COM	37940X102	12,606	280	X	2	280	0	0
GLOBAL PAYMENT INC.	COM	37940X102	6,172,242	137,100	X	7	137,100	0	0
GOLD BANC CORP INC	COM	379907108	310,000	20,000	X	2	20,000	0	0
GOLD BANC CORP INC	COM	379907108	117,366	7,572	X	7	7,572	0	0
GOAMERICA INC NEW	COM	38020R205	17	20	X	2	20	0	0
GOLDEN WEST FINL CORP DEL	COM	381317106	4,415,120	41,515	X	2	39,445	0	2,070
GOLDEN WEST FINL CORP DEL	COM	381317106	521,540	4,904	X	2	4,611	0	293
GOLDEN WEST FINANC CORP	COM	381317106	4,602,934	43,281	X	7	43,281	0	0
GOLDMAN SACHS GROUP INC	COM	38141G104	861,564	9,150	X	2	5,900	0	3,250
GOLDMAN SACHS GROUP INC	COM	38141G104	1,731,037	18,384	X	2	17,459	0	925
GOLDMAN SACHS GROUP INC	COM	38141G104	23,540	250	X	4	250	0	0
GOLDMAN SACHS GROUP INC	COM	38141G104	32,470,888	344,848	X	7	344,848	0	0
GOODRICH CORP	COM	382388106	23,536	728	X	2	500	0	228
GOODRICH CORP	COM	382388106	115,547	3,574	X	2	3,349	0	225
GOODRICH B F CO	COM	382388106	1,078,141	33,348	X	7	33,348	0	0
GOODYEAR TIRE & RUBR CO	COM	382550101	6,945	764	X	2	0	0	764
GOODYEAR TIRE & RUBR CO	COM	382550101	64,375	7,082	X	2	6,746	0	336
GOODYEAR TIRE & RUBBER CO	COM	382550101	451,964	49,721	X	7	49,721	0	0
GOODY'S FAMILY CLOTHING	COM	382588101	58,767	5,667	X	7	5,667	0	0
GORMAN RUPP CO	COM	383082104	2,292,740	84,385	X	2	84,385	0	0
GORMAN RUPP CO	COM	383082104	6,056,247	222,902	X	2	222,902	0	0
GRACE W R & CO DEL NEW	COM	38388F108	4,662	752	X	2	452	0	300
GRACO INC	COM	384109104	37,260	1,200	X	2	0	0	1,200
GRACO INC	COM	384109104	195,615	6,300	X	3	0	0	6,300
GRACO INC	COM	384109104	14,864,039	478,713	X	7	478,713	0	0
GRAINGER W W INC	COM	384802104	5,375,963	93,495	X	2	41,395	0	52,100
GRAINGER W W INC	COM	384802104	2,870,918	49,929	X	2	49,754	0	175
GRAINGER W W INC	COM	384802104	115,000	2,000	X	4	2,000	0	0
GRAINGER W.W. INC.	COM	384802104	1,481,603	25,767	X	7	25,767	0	0
GRANITE CONSTRUCTION INC	COM	387328107	493,431	27,067	X	7	27,067	0	0
GRANT PRIDECO INC	COM	38821G101	7,384	400	X	2	0	400	0
GRANT PRIDECO INC	COM	38821G101	639,233	34,628	X	2	34,628	0	0
GRANT PRIDECO INC.	COM	38821G101	27,154,918	1,471,014	X	7	1,471,014	0	0
GREAT AMERN FINL RES INC	COM	389915109	143	9	X	2	9	0	0
GREAT ATLANTIC & PAC TEA INC	COM	390064103	23,746	3,100	X	2	0	0	3,100
GREAT ATLNTIC/PACIFIC TEA	COM	390064103	93,766	12,241	X	7	12,241	0	0
GREAT LAKES CHEM CORP	COM	390568103	50,413	1,863	X	2	1,766	0	97
GREAT LAKES CHEMICAL	COM	390568103	389,339	14,388	X	7	14,388	0	0
GREAT PLAINS ENERGY INC	COM	391164100	19,305	650	X	2	650	0	0
GREAT PLAINS ENERGY INC	COM	391164100	149,866	5,046	X	2	5,046	0	0
GREAT PLAINS ENERGY INC	COM	391164100	952,746	32,079	X	7	32,079	0	0
GREATER BAY BANCORP	COM	391648102	337,465	11,677	X	7	11,677	0	0
GREEN MOUNTAIN PWR CORP	COM	393154109	2,610	100	X	2	100	0	0
GREEN MOUNTIAN POWER CORP	COM	393154109	127,342	4,879	X	7	4,879	0	0
GREENPOINT FINANCIAL CORP	COM	395384100	1,125,694	28,355	X	7	28,355	0	0
GREY GLOBAL GROUP INC	COM	39787M108	165,480	168	X	2	168	0	0
GREY GLOBAL GROUP INC	COM	39787M108	492,500	500	X	2	500	0	0
GREY WOLF, INC.	COM	397888108	2,544,000	600,000	X	7	600,000	0	0
GRIFFON CORP.	COM	398433102	6,972,905	312,967	X	7	312,967	0	0
GROUP 1 AUTOMOTIVE, INC.	COM	398905109	465,272	14,010	X	7	14,010	0	0
GTECH HLDGS CORP	COM	400518106	12,457	269	X	2	200	0	69
GTECH HLDGS CORP	COM	400518106	92,620	2,000	X	2	0	0	2,000
GTECH HLDGS CORP	COM	400518106	495,517	10,700	X	3	0	0	10,700

GTECH HOLDINGS CORP	COM	400518106	19,683,139	425,030	X	7	425,030	0	0
GUIDANT CORP	COM	401698105	3,989,441	71,393	X	2	26,393	200	44,800
GUIDANT CORP	COM	401698105	3,713,505	66,455	X	2	63,093	0	3,362
GUIDANT CORP	COM	401698105	26,758,194	478,851	X	7	478,851	0	0
GUITAR CTR INC	COM	402040109	480,543	10,806	X	2	10,806	0	0
GUITAR CTR INC	COM	402040109	375,416	8,442	X	7	8,442	0	0
GULFMARK OFFSHORE INC	COM	402629109	61,542	3,900	X	2	3,900	0	0
GULFMARK OFFSHORE INC	COM	402629109	16,790	1,064	X	2	1,064	0	0
GYMBOREE CORP	COM	403777105	7,680	500	X	2	0	0	500
GYMBOREE CORP	COM	403777105	69,642	4,534	X	7	4,534	0	0
GYRODYNE CO AMER INC	COM	403820103	6,038	210	X	2	210	0	0
HCA INC	COM	404119109	14,198,077	341,382	X	2	289,443	3,519	48,420
HCA INC	COM	404119109	20,579,813	494,826	X	2	489,099	707	5,020
HCA INC	COM	404119109	90,625	2,179	X	4	2,179	0	0
HCA INC.	COM	404119109	5,727,193	137,706	X	7	137,706	0	0
HCC INS HLDGS INC	COM	404132102	677,555	20,280	X	2	2,680	11,450	6,150
HCC INSURANCE HOLDINGS	COM	404132102	17,326,326	518,597	X	7	518,597	0	0
HNI CORP	COM	404251100	124,027	2,930	X	2	1,600	0	1,330
HNI CORP	COM	404251100	338,640	8,000	X	3	0	0	8,000
HNI CORPORATION	COM	404251100	29,135,443	688,293	X	7	688,293	0	0
HRPT Properties	COM	40426W101	42,409	4,236,700	X	8	4,236,700	0	0
HAEMONETICS CORP MASS	COM	405024100	59,300	2,000	X	2	2,000	0	0
HAEMONETICS CORP	COM	405024100	115,220	3,886	X	7	3,886	0	0
HAGGAR CORP	COM	405173105	17,349	861	X	7	861	0	0
HAIN CELESTIAL GROUP INC	COM	405217100	36,200	2,000	X	2	2,000	0	0
HAIN CELESTIAL GROUP INC	COM	405217100	140,402	7,757	X	7	7,757	0	0
HALLIBURTON CO	COM	406216101	157,594	5,208	X	2	3,880	0	1,328
HALLIBURTON CO	COM	406216101	1,169,125	38,636	X	2	37,791	0	845
HALLIBURTON CO	COM	406216101	6,720,685	222,098	X	7	222,098	0	0
HANCOCK FABRICS, INC.	COM	409900107	42,649	3,345	X	7	3,345	0	0
HANCOCK HLD CO	COM	410120109	93,457	3,216	X	2	0	3,216	0
HANDLEMAN CO DEL	COM	410252100	231,600	10,000	X	2	0	0	10,000
HANDLEMAN CO DEL	COM	410252100	2,372,788	102,452	X	2	102,452	0	0
HANOVER COMPRESSOR CO	COM	410768105	112,324	9,439	X	2	3,071	3,368	3,000
HANOVER COMPRESSOR CO	COM	410768105	678,312	57,001	X	2	57,001	0	0
HANOVER COMPRESSOR CO	COM	410768105	168,849	14,189	X	7	14,189	0	0
JOHN HARLAND CO	COM	412693103	1,787,855	60,915	X	7	60,915	0	0
HARLEY DAVIDSON INC	COM	412822108	7,697,779	124,278	X	2	109,478	0	14,800
HARLEY DAVIDSON INC	COM	412822108	3,646,594	58,873	X	2	53,007	0	5,866
HARLEY-DAVIDSON INC	COM	412822108	51,089,413	824,821	X	7	824,821	0	0
HARLEYSVILLE GROUP INC	COM	412824104	4,120,346	218,586	X	7	218,586	0	0
HARMAN INTL INDS INC NEW	COM	413086109	52,780	580	X	2	0	0	580
HARMAN INTL INDS INC NEW	COM	413086109	245,700	2,700	X	3	0	0	2,700
HARMAN INTL INDUSTRIES	COM	413086109	14,244,412	156,532	X	7	156,532	0	0
HARMONIC INC	COM	413160102	106,483	12,498	X	7	12,498	0	0
HARRAHS ENTMT INC	COM	413619107	48,690	900	X	2	900	0	0
HARRAHS ENTMT INC	COM	413619107	277,912	5,137	X	2	4,920	0	217
HARRAH'S ENTERTAIN INC	COM	413619107	6,329,159	116,990	X	7	116,990	0	0
HARRIS CORP DEL	COM	413875105	647,875	12,766	X	2	12,766	0	0
HARRIS CORP DEL	COM	413875105	290,798	5,730	X	2	3,700	0	2,030
HARRIS CORP DEL	COM	413875105	218,225	4,300	X	3	0	0	4,300
HARRIS CORP	COM	413875105	53,564,240	1,055,453	X	7	1,055,453	0	0
HARSCO CORP	COM	415864107	56,400	1,200	X	2	1,200	0	0
HARSCO CORP	COM	415864107	2,718,856	57,848	X	2	57,848	0	0
HARSCO CORP.	COM	415864107	16,102,294	342,602	X	7	342,602	0	0
HARTE-HANKS INC	COM	416196103	72,986	2,990	X	2	0	0	2,990
HARTE-HANKS INC	COM	416196103	395,442	16,200	X	3	0	0	16,200
HARTE-HANKS, INC.	COM	416196103	17,663,345	723,611	X	7	723,611	0	0
HARTFORD FINL SVCS GROUP INC	COM	416515104	3,596,133	52,315	X	2	48,655	100	3,560
HARTFORD FINL SVCS GROUP INC	COM	416515104	17,464,703	254,069	X	2	195,525	0	58,544
HARTFORD FINL SVCS GROUP INC	COM	416515104	49,493	720	X	4	0	0	720
HARTFORD FINANCIAL SVC	COM	416515104	53,157,811	773,317	X	7	773,317	0	0
HASBRO INC	COM	418056107	849,528	44,712	X	2	44,712	0	0
HASBRO INC	COM	418056107	126,331	6,649	X	2	6,315	0	334
HASBRO INC	COM	418056107	950,285	50,015	X	7	50,015	0	0
HAVERTY FURNITURE	COM	419596101	68,574	3,923	X	7	3,923	0	0
HAWAIIAN ELEC INDS INC	COM	419870100	177,898	6,816	X	2	5,600	1,216	0
HAWAIIAN ELEC INDS INC	COM	419870100	114,840	4,400	X	2	4,400	0	0
HAWAIIAN ELECTRIC INDUST	COM	419870100	8,928,967	342,106	X	7	342,106	0	0
HAWKINS, INC.	COM	420261109	948,816	79,200	X	7	79,200	0	0
HAYES LEMMERZ INTL INC NEW	COM	420781304	83,443	5,526	X	2	0	0	5,526
HEALTH MGMT ASSOC INC NEW CL A	COM	421933102	144,497	6,445	X	2	3,200	0	3,245
HEALTH MGMT ASSOC INC NEW CL A	COM	421933102	174,338	7,776	X	2	7,311	0	465
HEALTH MANAGEMENT ASSOC A	COM	421933102	1,545,231	68,922	X	7	68,922	0	0
HEADWATERS INC	COM	42210P102	166,522	6,422	X	7	6,422	0	0
HEALTH NET INC	COM	42222G108	15,900	600	X	2	600	0	0
HEALTH NET INC.	COM	42222G108	2,941,394	110,996	X	7	110,996	0	0
HEARTLAND EXPRESS, INC.	COM	422347104	3,401,313	124,317	X	7	124,317	0	0
HECLA MNG CO	COM	422704106	7,410	1,300	X	2	1,300	0	0
HEIDRICK & STRUGGLES INTL	COM	422819102	111,805	3,767	X	7	3,767	0	0
HEINZ H J CO	COM	423074103	4,889,651	124,736	X	2	100,334	2,900	21,502
HEINZ H J CO	COM	423074103	8,292,211	211,536	X	2	209,149	600	1,787
HEINZ H J CO.	COM	423074103	3,913,767	99,841	X	7	99,841	0	0
HELIX TECHNOLOGY CORP	COM	423319102	2,226,639	104,390	X	7	104,390	0	0
HELMERICH & PAYNE INC	COM	423452101	834,708	31,920	X	2	31,920	0	0

HELMERICH & PAYNE INC.	COM	423452101	8,585,045	328,300	X	7	328,300	0	0
HENRY JACK & ASSOC INC	COM	426281101	20,904	1,040	X	2	0	0	1,040
HENRY JACK & ASSOC INC	COM	426281101	40,200	2,000	X	2	2,000	0	0
HENRY (JACK) & ASSOCIATES	COM	426281101	2,466,330	122,703	X	7	122,703	0	0
HERCULES INC	COM	427056106	46,322	3,800	X	2	1,800	0	2,000
HERCULES INC	COM	427056106	61,279	5,027	X	2	4,815	0	212
HERCULES INC.	COM	427056106	6,673,135	547,427	X	7	547,427	0	0
HERLEY INDUSTRIES INC.	COM	427398102	475,604	24,340	X	7	24,340	0	0
Hersha Hospitality Trust	COM	427825104	8,213	831,300	X	8	831,300	0	0
HERSHEY FOODS CORP	COM	427866108	4,337,257	93,738	X	2	88,338	800	4,600
HERSHEY FOODS CORP	COM	427866108	78,659	1,700	X	4	1,700	0	0
HERSHEY FOODS CORP	COM	427866108	10,591,203	228,900	X	2	228,402	0	498
HERSHEY FOODS CORP	COM	427866108	92,540	2,000	X	4	2,000	0	0
HERSHEY FOODS CORP	COM	427866108	3,403,020	73,547	X	7	73,547	0	0
HEWLETT PACKARD CO	COM	428236103	11,197,770	530,700	X	2	437,300	28,104	65,296
HEWLETT PACKARD CO	COM	428236103	145,590	6,900	X	4	6,900	0	0
HEWLETT PACKARD CO	COM	428236103	29,528,564	1,399,458	X	2	1,369,887	400	29,171
HEWLETT PACKARD CO	COM	428236103	168,800	8,000	X	4	8,000	0	0
HEWLETT PACKARD CO.	COM	428236103	51,514,194	2,441,431	X	7	2,441,431	0	0
HIBBET SPORTING GOODS INC	COM	428565105	125,673	4,595	X	7	4,595	0	0
HIBERNIA CORP CL A	COM	428656102	1,051,461	43,270	X	2	33,320	6,700	3,250
HIBERNIA CORP CL A	COM	428656102	1,491,826	61,392	X	2	60,892	0	500
HIBERNIA CORP. CLASS A	COM	428656102	1,409,910	58,021	X	7	58,021	0	0
HIGHWOODS PROPERTIES INC	COM	431284108	7,245,450	308,317	X	7	308,317	0	0
Highwoods Properties	COM	431284108	1,913	81,400	X	8	81,400	0	0
HILB ROGAL & HOBBS CO	COM	431294107	732,689	20,535	X	2	9,545	7,450	3,540
HILB, ROGAL & HAMILTON CO	COM	431294107	5,148,446	144,295	X	7	144,295	0	0
HILLENBRAND INDS INC	COM	431573104	194,017,479	3,209,553	X	2	1,050,574	0	2,158,979
HILLENBRAND INDS INC	COM	431573104	7,185,752	118,871	X	2	118,871	0	0
HILLENBRAND INDS INC	COM	431573104	1,016,527	16,816	X	7	16,816	0	0
HILTON HOTELS CORP	COM	432848109	3,024,562	162,088	X	2	118,959	3,037	40,092
HILTON HOTELS CORP	COM	432848109	5,980,269	320,486	X	2	296,890	242	23,354
HILTON HOTELS CORP	COM	432848109	9,940,369	532,710	X	7	532,710	0	0
HOLLYWOOD ENTMT CORP	COM	436141105	4,275	320	X	2	320	0	0
HOLOGIC INC	COM	436440101	77,376	3,328	X	7	3,328	0	0
HOME DEPOT INC	COM	437076102	24,480,262	695,462	X	2	624,359	25,818	45,285
HOME DEPOT INC	COM	437076102	114,400	3,250	X	4	3,250	0	0
HOME DEPOT INC	COM	437076102	47,356,214	1,345,347	X	2	1,312,377	1,305	31,665
HOME DEPOT INC	COM	437076102	59,840	1,700	X	4	1,700	0	0
HOME DEPOT, INC.	COM	437076102	48,345,475	1,373,451	X	7	1,373,451	0	0
HONEYWELL INTL INC	COM	438516106	3,602,231	98,341	X	2	93,479	2,080	2,782
HONEYWELL INTL INC	COM	438516106	19,948,332	544,590	X	2	437,436	0	107,154
HONEYWELL INTL INC	COM	438516106	49,451	1,350	X	4	0	0	1,350
HONEYWELL INTERNATIONAL	COM	438516106	32,497,184	887,174	X	7	887,174	0	0
HOOPER HOLMES INC	COM	439104100	79,310	13,817	X	7	13,817	0	0
HORACE MANN EDUCATORS	COM	440327104	9,278,664	530,816	X	7	530,816	0	0
HORMEL FOODS CORP	COM	440452100	152,950	4,918	X	2	4,918	0	0
HORMEL FOODS CORP	COM	440452100	95,477	3,070	X	2	0	0	3,070
HORMEL FOODS CORP	COM	440452100	522,480	16,800	X	3	0	0	16,800
HORMEL FOODS CORP.	COM	440452100	23,416,745	752,950	X	7	752,950	0	0
HOSPITALITY PROP. TRUST	COM	44106M102	633,485	14,976	X	7	14,976	0	0
HOSPIRA INC	COM	441060100	2,374,621	86,037	X	2	75,733	3,626	6,678
HOSPIRA INC	COM	441060100	3,864	140	X	4	140	0	0
HOSPIRA INC	COM	441060100	4,385,116	158,881	X	2	155,206	160	3,515
HOSPIRA	COM	441060100	1,221,217	44,247	X	7	44,247	0	0
Host Marriott Corp.	COM	44107P104	29,960	2,423,910	X	8	2,161,810	0	262,100
HOT TOPIC INC	COM	441339108	12,294	600	X	2	0	0	600
HOT TOPIC INC	COM	441339108	3,514,373	171,517	X	7	171,517	0	0
HOUSTON EXPLORATION CO	COM	442120101	2,218,389	42,793	X	7	42,793	0	0
HOVNANIAN ENTERPRISES INC	COM	442487203	3,424,142	98,650	X	7	98,650	0	0
HUBBELL INC CL A	COM	443510102	39,285	900	X	2	900	0	0
HUBBELL INC CL A	COM	443510102	118,030	2,704	X	2	2,704	0	0
HUBBELL INC CL B	COM	443510201	1,364,679	29,216	X	2	29,216	0	0
HUBBELL INC CL B	COM	443510201	3,090,520	66,164	X	2	63,402	0	2,762
HUBBELL INC CL B	COM	443510201	406,377	8,700	X	3	0	0	8,700
HUBBELL, INC. CLASS B	COM	443510201	17,724,717	379,463	X	7	379,463	0	0
HUDSON RIV BANCORP INC	COM	444128102	21,850	1,280	X	2	1,280	0	0
HUDSON UNITED BANCORP	COM	444165104	4,885,134	131,039	X	7	131,039	0	0
HUGHES SUPPLY, INC.	COM	444482103	1,253,736	21,275	X	7	21,275	0	0
HUMANA INC	COM	444859102	52,390	3,100	X	2	3,100	0	0
HUMANA INC	COM	444859102	145,323	8,599	X	2	8,289	0	310
HUMANA INC.	COM	444859102	20,296,207	1,200,959	X	7	1,200,959	0	0
HUMAN GENOME SCIENCES INC	COM	444903108	26,749	2,300	X	2	2,300	0	0
HUMAN GENOME SCIENCES INC	COM	444903108	4,652	400	X	2	0	0	400
HUMAN GENOME SCIENCES INC	COM	444903108	1,483,279	127,539	X	7	127,539	0	0
HUMBOLDT BANCORP	COM	445069107	14,644	700	X	2	0	0	700
HUMBOLDT BANCORP	COM	445069107	1,941,619	92,856	X	7	92,856	0	0
HUNT J B TRANS SVCS INC	COM	445658107	1,119,129	29,008	X	2	29,008	0	0
HUNT J B TRANS SVCS INC	COM	445658107	367,282	9,520	X	2	7,920	0	1,600
HUNT J B TRANS SVCS INC	COM	445658107	354,936	9,200	X	3	0	0	9,200
HUNT (JB) TRANSPORT SVCS	COM	445658107	50,913,524	1,319,687	X	7	1,319,687	0	0
HUNTINGTON BANCSHARES INC	COM	446150104	1,219,342	53,061	X	2	36,937	16,124	0
HUNTINGTON BANCSHARES INC	COM	446150104	2,075,232	90,306	X	2	82,437	0	7,869
HUNTINGTON BANCSHARES INC	COM	446150104	5,212,521	227,621	X	7	227,621	0	0
HUTCHINSON TECHNOLOGY INC	COM	448407106	136,475	5,550	X	7	5,550	0	0



HYDRIL COMPANY	COM	448774109	127,418	4,045	X	7	4,045	0	0
HYDROGENICS CORP	COM	448882100	14,400	3,000	X	2	3,000	0	0
IDT CORP	COM	448947101	8,835	490	X	2	490	0	0
HYPERFEED TECHNOLOGIES INC	COM	44913S508	68	20	X	2	20	0	0
HYPERION SOLUTIONS CORP	COM	44914M104	715,915	16,375	X	2	16,375	0	0
HYPERION SOLUTIONS CORP	COM	44914M104	8,096,944	185,200	X	7	185,200	0	0
ICOS CORP	COM	449295104	208,880	7,000	X	2	4,000	3,000	0
ICOS CORP	COM	449295104	65,648	2,200	X	2	2,200	0	0
ICU MEDICAL, INC.	COM	44930G107	83,959	2,504	X	7	2,504	0	0
IDX SYS CORP	COM	449491109	8,770	275	X	2	275	0	0
IHOP CORP NEW	COM	449623107	17,880	500	X	2	500	0	0
IHOP CORP	COM	449623107	142,718	3,991	X	7	3,991	0	0
IMC GLOBAL INC	COM	449669100	80,400	6,000	X	2	6,000	0	0
IMC GLOBAL INC	COM	449669100	127,072	9,483	X	7	9,483	0	0
IMCO RECYCLING INC	COM	449681105	33,024	2,498	X	7	2,498	0	0
IMS HEALTH INC	COM	449934108	131,264	5,600	X	2	5,600	0	0
IMS HEALTH INC	COM	449934108	340,630	14,532	X	2	11,681	0	2,851
IMS HEALTH INC.	COM	449934108	1,561,854	66,632	X	7	66,632	0	0
ITLA CAP CORP	COM	450565106	1,721,466	42,600	X	2	42,330	0	270
ITLA CAP CORP	COM	450565106	6,062	150	X	2	150	0	0
ITT EDL SVCS INC	COM	45068B109	291,233	7,660	X	2	7,660	0	0
ITT EDL SVCS INC	COM	45068B109	384,458	10,112	X	2	9,412	0	700
ITT EDL SVCS INC	COM	45068B109	148,278	3,900	X	3	0	0	3,900
ITT EDUCATIONAL SERVICES,	COM	45068B109	15,283,508	401,986	X	7	401,986	0	0
IBERIABANK CORP	COM	450828108	197,073	3,334	X	2	3,334	0	0
IBERIABANK CORP.	COM	450828108	812,127	13,723	X	7	13,723	0	0
ITT INDS INC IND	COM	450911102	299,630	3,610	X	2	3,210	0	400
ITT INDS INC IND	COM	450911102	1,089,707	13,129	X	2	12,952	0	177
ITT INDUSTRIES INC	COM	450911102	26,343,204	317,388	X	7	317,388	0	0
IDACORP INC	COM	451107106	160,245	5,935	X	2	5,535	400	0
IDACORP INC	COM	451107106	16,200	600	X	2	600	0	0
IDEX CORP	COM	45167R104	5,768,739	167,940	X	7	167,940	0	0
IDEXX LABS INC	COM	45168D104	603,595	9,590	X	2	240	6,400	2,950
IDEXX LABORATORIES INC	COM	45168D104	7,011,075	111,393	X	7	111,393	0	0
IKON OFFICE SOLUTIONS INC	COM	451713101	229,400	20,000	X	2	20,000	0	0
IKON OFFICE SOLUTIONS	COM	451713101	3,375,839	294,319	X	7	294,319	0	0
ILLINOIS TOOL WKS INC	COM	452308109	13,198,971	137,647	X	2	120,805	1,500	15,342
ILLINOIS TOOL WKS INC	COM	452308109	19,255,959	200,813	X	2	199,869	0	944
ILLINOIS TOOL WORKS, INC.	COM	452308109	14,175,706	147,833	X	7	147,833	0	0
IMATION CORP	COM	45245A107	2,555,748	59,980	X	2	8,280	0	51,700
IMATION CORP	COM	45245A107	135,926	3,190	X	2	3,190	0	0
IMATION CORP	COM	45245A107	460,486	10,807	X	7	10,807	0	0
IMCLONE SYS INC	COM	45245W109	117,875	1,374	X	2	1,374	0	0
IMCLONE SYS INC	COM	45245W109	51,474	600	X	2	600	0	0
IMAGISTICS INTL INC	COM	45247T104	425	12	X	2	12	0	0
IMAGISTICS INTERNATIONAL	COM	45247T104	118,696	3,353	X	7	3,353	0	0
IMMUCOR, INC	COM	452526106	120,891	3,714	X	7	3,714	0	0
IMMUNOGEN INC	COM	45253H101	607	100	X	2	100	0	0
IMPACO TECHNOLOGIES INC	COM	45255W106	1,590	250	X	2	250	0	0
IMPERIAL SUGAR CO NEW NEW	COM	453096208	3,896	291	X	2	291	0	0
INAMED CORP.	COM	453235103	3,651,208	58,094	X	7	58,094	0	0
INCO LIMITED	COM	453258402	30,160,512	872,700	X	7	872,700	0	0
INCYTE CORP	COM	45337C102	10,314	1,350	X	2	1,350	0	0
INDEPENDENCE CMNTY BK CORP	COM	453414104	51,033	1,402	X	2	1,402	0	0
ICBC	COM	453414104	12,082,871	331,947	X	7	331,947	0	0
INDEPENDENT BK CORP MICH	COM	453838104	288,341	11,352	X	2	11,352	0	0
INDYMAC BANCORP INC.	COM	456607100	20,455,344	647,321	X	7	647,321	0	0
INFORMATICA CORP.	COM	45666Q102	1,622,901	212,700	X	7	212,700	0	0
INFORMATION HOLDINGS INC.	COM	456727106	103,760	3,791	X	7	3,791	0	0
INFOSPACE INC NEW	COM	45678T201	1,141	30	X	2	30	0	0
INFOSPACE INC.	COM	45678T201	3,528,933	92,769	X	7	92,769	0	0
INFOUSA INC NEW	COM	456818301	5,070	500	X	2	500	0	0
INGRAM MICRO INC CL A	COM	457153104	26,046	1,800	X	2	0	0	1,800
INGRAM MICRO INC	COM	457153104	3,472,351	239,969	X	7	239,969	0	0
INSIGHT ENTERPRISES INC	COM	45765U103	337,120	18,982	X	2	18,982	0	0
INSIGHT ENTERPRISES INC	COM	45765U103	3,094,129	174,219	X	7	174,219	0	0
INPUT/OUTPUT INC	COM	457652105	129,050	15,567	X	7	15,567	0	0
INSITUFORM TECHNOLOGIES A	COM	457667103	258,905	15,913	X	7	15,913	0	0
INSIGHT COMMUNICATIONS INC CL A	COM	45768V108	4,341,412	468,835	X	2	456,335	0	12,500
INSIGHT COMMUNICATIONS INC CL A	COM	45768V108	19,446	2,100	X	2	2,100	0	0
INSURANCE AUTO AUCTIONS INC	COM	457875102	34,000	2,000	X	2	2,000	0	0
INSURANCE AUTO AUCTIONS	COM	457875102	74,239	4,367	X	7	4,367	0	0
INTEGRA LIFESCIENCES HLDGS CORP NEW	COM	457985208	626,572	17,765	X	2	17,485	0	280
INTEGRA LIFESCIENCES HLDG	COM	457985208	3,819,670	108,298	X	7	108,298	0	0
INTEGRATED CIRCUIT SYS INC	COM	45811K208	486,273	17,904	X	2	17,904	0	0
INTEGRATED CIRCUIT SYS INC	COM	45811K208	57,036	2,100	X	2	0	0	2,100
INTEGRATED CIRCUIT SYS INC	COM	45811K208	266,168	9,800	X	3	0	0	9,800
INTEGRATED CIRCUIT SYS.	COM	45811K208	11,855,340	436,500	X	7	436,500	0	0
INTEGRATED DEVICE TECHNOLOGY INC	COM	458118106	4,152	300	X	2	300	0	0
INTEGRATED DEVICE TECHNOLOGY INC	COM	458118106	53,976	3,900	X	2	1,000	0	2,900
INTEGRATED DEVICE TECHNOLOGY INC	COM	458118106	217,288	15,700	X	3	0	0	15,700
INTEGRATED DEVICE TECH	COM	458118106	31,115,476	2,248,228	X	7	2,248,228	0	0
INTEL CORP	COM	458140100	70,392,751	2,550,462	X	2	2,105,368	227,551	217,543
INTEL CORP	COM	458140100	151,800	5,500	X	4	5,500	0	0
INTEL CORP	COM	458140100	196,799,730	7,130,425	X	2	6,647,053	6,933	476,439

INTEL CORP	COM	458140100	533,232	19,320	X	4	15,260	0	4,060
INTEL CORP.	COM	458140100	190,708,879	6,909,742	X	7	6,909,742	0	0
INTER TEL INC	COM	458372109	26,219	1,050	X	2	1,050	0	0
INTER-TEL INC	COM	458372109	1,841,962	73,767	X	7	73,767	0	0
INTERACTIVE INTELLIGENCE INC	COM	45839M103	6,369	1,100	X	2	1,100	0	0
INTERACTIVE DATA CORP	COM	45840J107	6,968	400	X	2	400	0	0
INTERACTIVECORP	COM	45840Q101	1,068,252	35,443	X	2	29,903	425	5,115
INTERACTIVECORP	COM	45840Q101	3,014	100	X	2	100	0	0
INTERACTIVE CORP	COM	45840Q101	168,784	5,600	X	7	5,600	0	0
INTERFACE INC	COM	458665106	1,492,734	170,989	X	7	170,989	0	0
INTERMAGNETICS GEN CORP	COM	458771102	91,030	2,675	X	2	2,675	0	0
INTERMAGNETICS GEN CORP	COM	458771102	7,311,243	214,847	X	7	214,847	0	0
INTERMET CORP	COM	45881K104	1,538,927	357,890	X	7	357,890	0	0
INTEGRATED ALARM SVCS GROUP INC	COM	45890M109	1,823,526	337,690	X	2	329,210	0	8,480
INTEGRATED ALARM SVCS GROUP INC	COM	45890M109	7,938	1,470	X	2	1,470	0	0
INTERNATIONAL BUSINESS MACHS CORP	COM	459200101	63,194,647	716,899	X	2	605,002	23,673	88,224
INTERNATIONAL BUSINESS MACHS CORP	COM	459200101	202,745	2,300	X	4	2,300	0	0
INTERNATIONAL BUSINESS MACHS CORP	COM	459200101	157,900,715	1,791,273	X	2	1,691,761	2,668	96,844
INTERNATIONAL BUSINESS MACHS CORP	COM	459200101	497,871	5,648	X	4	4,768	0	880
INTL BUSINESS MACHINES	COM	459200101	120,293,369	1,364,644	X	7	1,364,644	0	0
INTERNATIONAL FLAVORS & FRAGRANCES	COM	459506101	14,960	400	X	2	400	0	0
INTERNATIONAL FLAVORS & FRAGRANCES	COM	459506101	275,002	7,353	X	2	7,174	0	179
INTERNATL FLAVORS & FR	COM	459506101	1,000,637	26,755	X	7	26,755	0	0
INTERNATIONAL GAME TECHNOLOGY	COM	459902102	2,770,322	71,770	X	2	70,940	0	830
INTERNATIONAL GAME TECHNOLOGY	COM	459902102	868,346	22,496	X	2	21,826	0	670
INTERNATIONAL GAME TECH	COM	459902102	3,819,084	98,940	X	7	98,940	0	0
INTERNATIONAL PAPER CO	COM	460146103	1,352,980	30,268	X	2	26,579	491	3,198
INTERNATIONAL PAPER CO	COM	460146103	40,230	900	X	4	900	0	0
INTERNATIONAL PAPER CO	COM	460146103	3,252,193	72,756	X	2	71,824	0	932
INTERNATIONAL PAPER CO	COM	460146103	11,175	250	X	4	250	0	0
INTERNATIONAL PAPER	COM	460146103	6,153,581	137,664	X	7	137,664	0	0
INTERNATIONAL RECTIFIER CORP	COM	460254105	1,800,320	43,465	X	2	41,795	0	1,670
INTERNATIONAL RECTIFIER CORP	COM	460254105	312,845	7,553	X	2	7,553	0	0
INTL RECTIFIER CORP	COM	460254105	8,024,048	193,724	X	7	193,724	0	0
INTERNATIONAL SHIPHOLDING CORP	COM	460321201	3,963	266	X	2	266	0	0
INTERNATIONAL SPEEDWAY CORP CL A	COM	460335201	1,109,089	22,802	X	2	2,402	14,200	6,200
INTERNATIONAL SPEEDWAY CORP CL A	COM	460335201	56,422	1,160	X	2	0	0	1,160
INTERNATIONAL SPEEDWAY CORP CL A	COM	460335201	325,888	6,700	X	3	0	0	6,700
INTL SPEEDWAY CORP CL A	COM	460335201	14,583,683	299,829	X	7	299,829	0	0
INTERNET CAP GROUP INC NEW	COM	46059C205	3,865	502	X	2	502	0	0
INTERPHASE	COM	460593106	289,409	28,180	X	7	28,180	0	0
INTERNET SEC SYS INC	COM	46060X107	38,350	2,500	X	2	2,000	0	500
INTERNET SEC SYS INC	COM	46060X107	5,599	365	X	2	365	0	0
INTERNET SECURITY SYS INC	COM	46060X107	1,266,961	82,592	X	7	82,592	0	0
INTERSIL CORP CL A	COM	46069S109	905,756	41,817	X	2	41,217	0	600
INTERSIL CORP CL A	COM	46069S109	668,623	30,869	X	2	28,969	0	1,900
INTERSIL CORP CL A	COM	46069S109	285,912	13,200	X	3	0	0	13,200
INTERSIL HOLDING CORP.	COM	46069S109	25,273,668	1,166,836	X	7	1,166,836	0	0
INTERPUBLIC GROUP COS INC	COM	460690100	333,639	24,300	X	2	22,300	0	2,000
INTERPUBLIC GROUP COS INC	COM	460690100	1,638,360	119,327	X	2	118,323	0	1,004
INTERPUBLIC GROUP COS INC	COM	460690100	1,630,987	118,790	X	7	118,790	0	0
INTERSTATE BAKERIES CORP.	COM	46072H108	104,822	9,661	X	7	9,661	0	0
INTRADO INC	COM	46117A100	47,433	2,948	X	2	2,948	0	0
INTRADO INC	COM	46117A100	46,323	2,879	X	7	2,879	0	0
INTUITIVE SURGICAL INC NEW	COM	46120E602	1,938	102	X	2	102	0	0
INTUIT	COM	461202103	1,560,985	40,461	X	2	37,928	152	2,381
INTUIT	COM	461202103	2,645,932	68,583	X	2	66,635	0	1,948
INTUIT	COM	461202103	270,060	7,000	X	3	0	0	7,000
INTUIT INC	COM	461202103	14,363,990	372,317	X	7	372,317	0	0
INVACARE CORP	COM	461203101	22,360	500	X	2	500	0	0
INVACARE CORP	COM	461203101	3,024,414	67,630	X	7	67,630	0	0
INVERESK RESH GROUP INC	COM	461238107	5,397	175	X	2	175	0	0
INVESTMENT TECHNOLOGY GP	COM	46145F105	119,343	9,331	X	7	9,331	0	0
INVITROGEN CORP	COM	46185R100	1,936,819	26,904	X	2	26,594	0	310
INVITROGEN	COM	46185R100	3,614,546	50,209	X	7	50,209	0	0
INVISION TECHNOLOGIES INC	COM	461851107	49,900	1,000	X	2	1,000	0	0
INVISION TECH, INC	COM	461851107	186,227	3,732	X	7	3,732	0	0
INVESTORS FINL SVCS CORP DEL	COM	461915100	67,985	1,560	X	2	1,560	0	0
INVESTOR FINANCIAL SVCS	COM	461915100	714,538	16,396	X	7	16,396	0	0
IOMEGA CORP NEW	COM	462030305	8,035	1,440	X	2	1,440	0	0
IONICS INC	COM	462218108	8,475	300	X	2	300	0	0
IONICS INC	COM	462218108	121,927	4,316	X	7	4,316	0	0
IPAYMENT INC	COM	46262E105	326,770	7,970	X	2	7,970	0	0
IRON MTN INC PA	COM	462846106	144,780	3,000	X	2	3,000	0	0
IRWIN FINL CORP	COM	464119106	63,360	2,400	X	2	2,400	0	0
IRWIN FINANCIAL CORP	COM	464119106	141,293	5,352	X	7	5,352	0	0
ITRON INC	COM	465741106	81,276	3,543	X	7	3,543	0	0
IVAX CORP	COM	465823102	236,637	9,864	X	2	7,052	0	2,812
IVAX CORP	COM	465823102	5,230	218	X	2	218	0	0
IVAX CORP	COM	465823102	230,376	9,603	X	7	9,603	0	0
J & J SNACK FOODS	COM	466032109	2,800,244	68,583	X	7	68,583	0	0
JDS UNIPHASE CORP	COM	46612J101	143,831	37,950	X	2	33,150	4,800	0
JDS UNIPHASE CORP	COM	46612J101	190,103	50,159	X	2	47,410	0	2,749
JDS UNIPHASE CORP	COM	46612J101	4,945,328	1,304,836	X	7	1,304,836	0	0
JDA SOFTWARE GROUP INC	COM	46612K108	23,706	1,800	X	2	0	0	1,800

JDA SOFTWARE GROUP, INC.	COM	46612K108	81,443	6,184	X	7	6,184	0	0
J. JILL GROUP, INC.	COM	466189107	81,386	3,450	X	7	3,450	0	0
JLG INDUSTRIES INC	COM	466210101	102,619	7,388	X	7	7,388	0	0
J P MORGAN CHASE & CO	COM	46625H100	18,270,324	471,249	X	2	414,873	10,188	46,188
J P MORGAN CHASE & CO	COM	46625H100	133,369	3,440	X	4	3,440	0	0
J P MORGAN CHASE & CO	COM	46625H100	28,701,509	740,302	X	2	712,233	800	27,269
J.P. MORGAN CHASE & CO.	COM	46625H100	22,893,491	590,495	X	7	590,495	0	0
J2 GLOBAL COMMUNICATONS	COM	46626E205	112,368	4,042	X	7	4,042	0	0
JABIL CIRCUIT INC	COM	466313103	120,285	4,777	X	2	4,777	0	0
JABIL CIRCUIT INC	COM	466313103	398,952	15,844	X	2	10,551	0	5,293
JABIL CIRCUIT INC	COM	466313103	302,160	12,000	X	3	0	0	12,000
JABIL CIRCUIT, INC.	COM	466313103	25,076,409	995,886	X	7	995,886	0	0
JACK IN THE BOX INC	COM	466367109	13,307,441	448,062	X	7	448,062	0	0
JACOBS ENGR GROUP INC	COM	469814107	100,498	2,552	X	2	2,552	0	0
JACOBS ENGR GROUP INC	COM	469814107	324,570	8,242	X	2	5,822	0	2,420
JACOBS ENGR GROUP INC	COM	469814107	437,118	11,100	X	3	0	0	13,100
JACOBS ENGINEERING GROUP	COM	469814107	27,251,275	692,008	X	7	692,008	0	0
JACUZZI BRANDS INC	COM	469865109	1,209	150	X	2	150	0	0
JAKKS PACIFIC INC	COM	47012E106	97,900	4,709	X	7	4,709	0	0
JANUS CAP GROUP INC	COM	47102X105	156,919	9,516	X	2	9,055	0	461
JANUS CAPITAL GROUP INC	COM	47102X105	21,425,012	1,299,273	X	7	1,299,273	0	0
JARDEN CORP	COM	471109108	37,790	1,050	X	2	1,050	0	0
JEFFERIES GROUP INC NEW	COM	472319102	21,644	700	X	2	700	0	0
JEFFERIES GROUP INC NEW	COM	472319102	74,208	2,400	X	2	2,400	0	0
JEFFERIES GROUP INC	COM	472319102	197,022	6,372	X	7	6,372	0	0
JEFFERSON PILOT CORP	COM	475070108	191,719	3,774	X	2	0	0	3,774
JEFFERSON PILOT CORP	COM	475070108	288,798	5,685	X	2	5,415	0	270
JEFFERSON PILOT CORP	COM	475070108	2,014,169	39,649	X	7	39,649	0	0
JETBLUE AIRWAYS CORP	COM	477143101	63,725	2,169	X	2	2,169	0	0
JETBLUE AIRWAYS CORP	COM	477143101	26,442	900	X	2	900	0	0
JO-ANN STORES INC	COM	47758P307	42,659	1,451	X	2	1,451	0	0
JO-ANN STORES INC.	COM	47758P307	99,754	3,393	X	7	3,393	0	0
JOHNSON & JOHNSON	COM	478160104	90,599,002	1,626,553	X	2	1,379,683	57,759	189,111
JOHNSON & JOHNSON	COM	478160104	242,295	4,350	X	4	4,350	0	0
JOHNSON & JOHNSON	COM	478160104	194,664,593	3,494,876	X	2	3,417,114	2,285	75,477
JOHNSON & JOHNSON	COM	478160104	596,157	10,703	X	4	10,703	0	0
JOHNSON & JOHNSON	COM	478160104	128,879,718	2,313,819	X	7	2,313,819	0	0
JOHNSON CTLS INC	COM	478366107	3,021,415	56,602	X	2	55,802	800	0
JOHNSON CTLS INC	COM	478366107	17,370,119	325,405	X	2	248,268	0	77,137
JOHNSON CTLS INC	COM	478366107	52,312	980	X	4	0	0	980
JOHNSON CONTROLS INC	COM	478366107	39,241,880	735,142	X	7	735,142	0	0
JONES APPAREL GROUP INC	COM	480074103	3,190,300	80,808	X	2	75,093	3,325	2,390
JONES APPAREL GROUP INC	COM	480074103	14,018,795	355,086	X	2	238,323	0	116,763
JONES APPAREL GROUP INC	COM	480074103	59,220	1,500	X	4	0	0	1,500
JONES APPAREL GROUP INC	COM	480074103	29,686,789	751,945	X	7	751,945	0	0
JOS A BANK CLOTHIERS INC	COM	480838101	94,170	3,000	X	2	0	0	3,000
JOURNAL REGISTER CO	COM	481138105	16,000	800	X	2	0	0	800
JOY GLOBAL INC	COM	481165108	694,069	23,182	X	2	23,182	0	0
JUNIPER NETWORKS INC	COM	48203R104	26,536	1,080	X	2	80	0	1,000
JUNIPER NETWORKS INC	COM	48203R104	105,651	4,300	X	2	1,300	0	3,000
JUNIPER NETWORKS INC	COM	48203R104	402,948	16,400	X	3	0	0	16,400
JUNIPER NETWORKS INC	COM	48203R104	17,702,685	720,500	X	7	720,500	0	0
KLA-TENCOR CORP	COM	482480100	111,204	2,252	X	2	1,851	401	0
KLA-TENCOR CORP	COM	482480100	1,222,797	24,763	X	2	22,304	0	2,459
KLA-TENCOR CORP	COM	482480100	419,730	8,500	X	3	0	0	8,500
KLA-TENCOR CORP.	COM	482480100	21,674,907	438,941	X	7	438,941	0	0
K-SWISS INC	COM	482686102	4,809,050	237,954	X	7	237,954	0	0
K2 INC	COM	482732104	9,467	603	X	2	0	0	603
K2, INC.	COM	482732104	138,961	8,851	X	7	8,851	0	0
K V PHARMACEUTICAL CO CL B CONV	COM	482740107	8,509	337	X	2	337	0	0
K V PHARMACEUTICAL CO CL A	COM	482740206	345,380	14,958	X	2	14,958	0	0
KADANT INC	COM	48282T104	1,110	48	X	2	48	0	0
KNBT BANCORP INC	COM	482921103	141,115	8,450	X	2	8,450	0	0
KAMAN CORP CL A	COM	483548103	1,399	100	X	2	100	0	0
KAMAN CORP CLASS A	COM	483548103	1,600,232	114,384	X	7	114,384	0	0
KATY INDS INC	COM	486026107	9,780	2,000	X	2	2,000	0	0
KAYDON CORP	COM	486587108	8,506	275	X	2	275	0	0
KAYDON CORP	COM	486587108	61,087	1,975	X	2	1,975	0	0
KAYDON CORP.	COM	486587108	185,673	6,003	X	7	6,003	0	0
KB HOME	COM	48666K109	171,575	2,500	X	2	2,400	100	0
KB HOME	COM	48666K109	103,151	1,503	X	2	1,414	0	89
KB HOME	COM	48666K109	4,753,039	69,256	X	7	69,256	0	0
KEANE INC	COM	486665102	215,344	15,730	X	7	15,730	0	0
KEITHLEY INSTRUMENTS INC.	COM	487584104	3,146,252	142,043	X	7	142,043	0	0
KELLOGG CO	COM	487836108	2,412,401	57,644	X	2	54,644	0	3,000
KELLOGG CO	COM	487836108	3,892,217	93,004	X	2	92,215	0	789
KELLOGG CO	COM	487836108	4,873,223	116,445	X	7	116,445	0	0
KELLWOOD CO.	COM	488044108	432,408	9,929	X	7	9,929	0	0
KELLY SVCS INC CL A	COM	488152208	394,666,581	13,243,845	X	2	1,630,220	11,613,625	0
KELLY SVCS INC CL A	COM	488152208	14,607,960	490,200	X	2	463,700	0	26,500
KELLY SERVICES INC	COM	488152208	3,305,893	110,936	X	7	110,936	0	0
KELLY SVCS INC CL B	COM	488152307	2,131,479	72,450	X	2	0	72,450	0
KELLY SVCS INC CL B	COM	488152307	3,544,433	120,477	X	2	108,782	0	11,695
KEMET CORP	COM	488360108	12,684	1,038	X	2	1,038	0	0
KEMET CORP	COM	488360108	458,739	37,540	X	2	37,540	0	0

KEMET CORPORATION	COM	488360108	14,026,250	1,147,811	X	7	1,147,811	0	0
KENNAMETAL INC	COM	489170100	592,377	12,934	X	2	12,934	0	0
KENNAMETAL INC.	COM	489170100	331,455	7,237	X	7	7,237	0	0
KERR MCGEE CORP	COM	492386107	1,005,607	18,702	X	2	18,202	0	500
KERR MCGEE CORP	COM	492386107	388,112	7,218	X	2	6,631	0	587
KERR-MCGEE CORP.	COM	492386107	5,530,298	102,851	X	7	102,851	0	0
KEY ENERGY SVCS INC	COM	492914106	2,095,718	222,004	X	2	215,974	0	6,030
KEY ENERGY SVCS INC	COM	492914106	11,422	1,210	X	2	1,210	0	0
KEY ENERGY GROUP INC.	COM	492914106	3,182,951	337,177	X	7	337,177	0	0
KEYCORP NEW	COM	493267108	2,670,253	89,336	X	2	77,126	12,210	0
KEYCORP NEW	COM	493267108	5,173,361	173,080	X	2	171,570	0	1,510
KEYCORP	COM	493267108	7,033,177	235,302	X	7	235,302	0	0
KEYSPAN CORP	COM	49337W100	34,865	950	X	2	350	600	0
KEYSPAN CORP	COM	49337W100	667,500	18,188	X	2	17,880	0	308
KEYSPAN CORP.	COM	49337W100	1,666,804	45,417	X	7	45,417	0	0
KFORCE INC	COM	493732101	480,666	50,918	X	2	50,918	0	0
KILROY REALTY CORP.	COM	49427F108	163,646	4,799	X	7	4,799	0	0
KIMBALL INTL INC CL B	COM	494274103	130,538	8,850	X	2	8,850	0	0
KIMBERLY CLARK CORP	COM	494368103	62,556,486	949,552	X	2	472,751	429,329	47,472
KIMBERLY CLARK CORP	COM	494368103	131,760	2,000	X	4	2,000	0	0
KIMBERLY CLARK CORP	COM	494368103	163,860,228	2,487,253	X	2	2,312,587	1,200	173,466
KIMBERLY CLARK CORP	COM	494368103	39,528	600	X	4	600	0	0
KIMBERLY CLARK CORP.	COM	494368103	25,548,659	387,806	X	7	387,806	0	0
KINDER MORGAN INC KANS	COM	49455P101	4,671,044	78,783	X	2	72,015	2,565	4,203
KINDER MORGAN INC KANS	COM	49455P101	27,020,350	455,732	X	2	399,992	831	54,909
KINDER MORGAN INC KANS	COM	49455P101	109,271	1,843	X	4	1,253	0	590
KINDER MORGAN INC	COM	49455P101	26,558,125	447,936	X	7	447,936	0	0
KINDRED HEALTHCARE INC.	COM	494580103	3,088,589	117,214	X	7	117,214	0	0
KING PHARMACEUTICALS INC	COM	495582108	169,964	14,844	X	2	14,124	0	720
KING PHARMACEUTICALS INC	COM	495582108	127,668	11,150	X	2	10,688	0	462
KING PHARM INC	COM	495582108	8,808,897	769,336	X	7	769,336	0	0
KIRBY CORP	COM	497266106	656,632	16,880	X	2	16,640	240	0
KIRBY CORP	COM	497266106	1,917,614	49,296	X	7	49,296	0	0
KNAP & VOGT MFG CO	COM	498782101	5,219	403	X	2	403	0	0
KNIGHT RIDDER INC	COM	499040103	5,759,136	79,988	X	2	55,118	1,170	23,700
KNIGHT RIDDER INC	COM	499040103	2,631,672	36,551	X	2	36,400	0	151
KNIGHT-RIDDER INC	COM	499040103	1,606,752	22,316	X	7	22,316	0	0
KNIGHT TRADING GROUP INC.	COM	499063105	3,644,785	363,751	X	7	363,751	0	0
KNIGHT TRANSPORTATION INC	COM	499064103	4,805,897	167,278	X	7	167,278	0	0
Koger Equity, Inc.	COM	500228101	3,253	140,700	X	8	140,700	0	0
KOHL'S CORP	COM	500255104	6,035,639	142,754	X	2	131,874	5,241	5,639
KOHL'S CORP	COM	500255104	8,456	200	X	4	200	0	0
KOHL'S CORP	COM	500255104	36,159,632	855,242	X	2	751,177	793	103,272
KOHL'S CORP	COM	500255104	164,892	3,900	X	4	2,680	0	1,220
KOHL'S CORP	COM	500255104	28,644,531	677,496	X	7	677,496	0	0
KOPIN CORP	COM	500600101	2,555	500	X	2	0	0	500
KOPIN CORP.	COM	500600101	69,143	13,531	X	7	13,531	0	0
KORN/FERRY	COM	500643200	127,765	6,596	X	7	6,596	0	0
KOSS CORP	COM	500692108	21,110	1,000	X	2	1,000	0	0
KRAFT FOODS INC CL A	COM	50075N104	629,640	19,875	X	2	17,205	225	2,445
KRAFT FOODS INC CL A	COM	50075N104	122,095	3,854	X	2	3,854	0	0
KRISPY KREME DOUGHNUTS INC	COM	501014104	9,545	500	X	2	500	0	0
KROGER CO	COM	501044101	2,666,209	146,495	X	2	30,172	350	115,973
KROGER CO	COM	501044101	1,240,403	68,154	X	2	66,728	0	1,426
KROGER CO	COM	501044101	10,715,305	588,753	X	7	588,753	0	0
KROLL INC	COM	501049100	3,500,871	94,926	X	7	94,926	0	0
KRONOS WORLDWIDE INC	COM	50105F105	1,710	50	X	2	0	0	50
KRONOS INC	COM	501052104	112,682	2,735	X	2	1,135	0	1,600
KRONOS INC.	COM	501052104	8,886,387	215,689	X	7	215,689	0	0
KULICKE & SOFFA IND, INC.	COM	501242101	1,386,758	126,529	X	7	126,529	0	0
LSB FINL CORP	COM	501925101	18,197	826	X	2	826	0	0
LSB BANCSHARES INC	COM	502158108	466,800	28,904	X	7	28,904	0	0
LSI LOGIC CORP	COM	502161102	133,259	17,488	X	2	16,762	0	726
LSI LOGIC CORP	COM	502161102	4,009,423	526,171	X	7	526,171	0	0
LTX CORP	COM	502392103	140,379	12,986	X	7	12,986	0	0
L-3 COMMUNICATIONS HLDGS INC	COM	502424104	1,150,764	17,227	X	2	13,106	551	3,570
L-3 COMMUNICATIONS HLDGS INC	COM	502424104	9,164,826	137,198	X	2	100,571	0	36,627
L-3 COMMUNICATIONS HLDGS INC	COM	502424104	33,400	500	X	4	0	0	500
L-3 COMMUNICATIONS HLDGS INC	COM	502424104	420,840	6,300	X	3	0	0	6,300
L-3 COMMUNICATIONS HLDGS	COM	502424104	92,884,932	1,390,493	X	7	1,390,493	0	0
LA QUINTA CORP PAIRED CTF	COM	50419U202	87,780	10,450	X	2	10,450	0	0
LA QUINTA CORP PAIRED CTF	COM	50419U202	12,600	1,500	X	2	1,500	0	0
LA Z BOY INC	COM	505336107	40,905	2,275	X	2	2,275	0	0
LA Z BOY INC	COM	505336107	32,184	1,790	X	2	1,790	0	0
LA-Z-BOY INC	COM	505336107	71,075	3,953	X	7	3,953	0	0
LABONE, INC.	COM	50540L105	117,459	3,696	X	7	3,696	0	0
LABORATORY CORP AMER HLDGS NEW	COM	50540R409	1,137,008	28,640	X	2	7,040	14,450	7,150
LABORATORY CORP AMER HLDGS NEW	COM	50540R409	15,880	400	X	2	400	0	0
LABOR READY INC	COM	505401208	2,905,847	187,474	X	7	187,474	0	0
LABRANCHE & CO INC.	COM	505447102	97,655	11,598	X	7	11,598	0	0
LACLEDE GROUP INC	COM	505597104	27,410	1,000	X	2	1,000	0	0
LACLEDE GROUP INC	COM	505597104	86,342	3,150	X	7	3,150	0	0
LADISH INC	COM	505754200	8,680	1,000	X	2	1,000	0	0
LAFARGE NORTH AMER INC	COM	505862102	709,990	16,397	X	2	8,684	3,713	4,000
LAFARGE NORTH AMER INC	COM	505862102	3,706,523	85,601	X	2	84,801	0	800

LAFARGE CORP.	COM	505862102	32,442,135	749,241	X	7	749,241	0	0
LAKES ENMT INC	COM	51206P109	856	74	X	2	74	0	0
LAM RESH CORP	COM	512807108	91,924	3,430	X	2	0	0	3,430
LAM RESH CORP	COM	512807108	503,840	18,800	X	3	0	0	18,800
LAM RESEARCH CORP	COM	512807108	22,748,724	848,833	X	7	848,833	0	0
LAMAR ADVERTISING CO CL A	COM	512815101	15,814,990	364,821	X	2	364,821	0	0
LANCASTER COLONY CORP	COM	513847103	191,544	4,600	X	2	4,600	0	0
LANCASTER COLONY CORP	COM	513847103	7,536,965	181,003	X	2	181,003	0	0
LANCASTER COLONY CORP	COM	513847103	290,606	6,979	X	7	6,979	0	0
LANCE INC COMMON	COM	514606102	78,186	5,077	X	7	5,077	0	0
LANDAMERICA FINANCIAL GRP	COM	514936103	3,646,378	93,665	X	7	93,665	0	0
LANDRY'S SEAFOOD REST	COM	51508L103	8,979,883	300,431	X	7	300,431	0	0
LANDSTAR SYS INC	COM	515098101	446,223	8,440	X	2	8,440	0	0
LANDSTAR SYSTEM INC	COM	515098101	13,844,538	261,860	X	7	261,860	0	0
LASERSCOPE	COM	518081104	16,530	600	X	2	0	0	600
LATTICE SEMICONDUCTOR CORP	COM	518415104	16,824	2,400	X	2	2,400	0	0
LATTICE SEMICONDUCTOR CORP	COM	518415104	9,709	1,385	X	2	1,385	0	0
LATTICE SEMICONDUCTOR	COM	518415104	9,735,320	1,388,776	X	7	1,388,776	0	0
LAUDER ESTEE COS INC CL A	COM	518439104	4,237,275	86,865	X	2	86,345	0	520
LAUDER ESTEE COS INC CL A	COM	518439104	7,369,195	151,070	X	2	94,650	0	56,420
LAUDER ESTEE COS INC CL A	COM	518439104	32,683	670	X	4	0	0	670
ESTEE LAUDER COS. CL A	COM	518439104	18,088,502	370,818	X	7	370,818	0	0
LAUREATE ED INC	COM	518613104	15,296	400	X	2	400	0	0
LAUREATE ED INC	COM	518613104	7,648	200	X	2	200	0	0
LAUREATE EDUCATION INC	COM	518613104	15,064,457	393,945	X	7	393,945	0	0
LAWSON PRODS INC	COM	520776105	19,266	505	X	2	505	0	0
LAWSON PRODUCTS INC COMM	COM	520776105	1,071,099	28,076	X	7	28,076	0	0
LAWSON SOFTWARE INC	COM	520780107	8,496	1,200	X	2	0	0	1,200
LEAR CORP	COM	521865105	2,057,866	34,885	X	2	26,050	2,481	6,354
LEAR CORP	COM	521865105	11,798	200	X	4	200	0	0
LEAR CORP	COM	521865105	27,019,013	458,027	X	2	384,507	420	73,100
LEAR CORP	COM	521865105	131,371	2,227	X	4	1,307	0	920
LEAR CORP.	COM	521865105	68,707,482	1,164,731	X	7	1,164,731	0	0
LEE ENTERPRISES INC	COM	523768109	1,570,647	32,715	X	2	31,235	260	1,220
LEE ENTERPRISES INC	COM	523768109	502,089	10,458	X	2	10,458	0	0
LEGGETT & PLATT INC	COM	524660107	5,636,772	211,036	X	2	130,336	0	80,700
LEGGETT & PLATT INC	COM	524660107	722,746	27,059	X	2	25,392	0	1,667
LEGGETT & PLATT INC	COM	524660107	1,454,012	54,437	X	7	54,437	0	0
LEGG MASON INC	COM	524901105	181,110	1,990	X	2	0	0	1,990
LEGG MASON INC	COM	524901105	946,504	10,400	X	3	0	0	10,400
LEGG MASON, INC.	COM	524901105	42,332,391	465,140	X	7	465,140	0	0
LEHMAN BROS HLDGS INC	COM	524908100	1,835,799	24,396	X	2	15,665	6,271	2,460
LEHMAN BROS HLDGS INC	COM	524908100	37,625	500	X	4	500	0	0
LEHMAN BROS HLDGS INC	COM	524908100	4,442,459	59,036	X	2	56,368	0	2,668
LEHMAN BROS HLDGS INC	COM	524908100	251,787	3,346	X	3	0	0	3,346
LEHMAN BROTHERS HOLDING	COM	524908100	17,005,221	225,983	X	7	225,983	0	0
LENNAR CORP CL A	COM	526057104	178,880	4,000	X	2	4,000	0	0
LENNAR CORP CL A	COM	526057104	8,944	200	X	2	200	0	0
LENNAR CORP., CLASS A	COM	526057104	17,715,157	396,135	X	7	396,135	0	0
LENNAR CORP. COM CLASS B	COM	526057302	83	2	X	7	2	0	0
LENNOX INTER INC	COM	526107107	226,630	12,521	X	7	12,521	0	0
LEUCADIA NATL CORP	COM	527288104	3,141,338	63,206	X	2	61,270	76	1,860
LEUCADIA NATL CORP	COM	527288104	70,922	1,427	X	2	485	0	942
LEUCADIA NATIONAL CORP.	COM	527288104	749,824	15,087	X	7	15,087	0	0
LEVEL 3 COMMUNICATIONS INC	COM	52729N100	41,594	11,850	X	2	11,850	0	0
LEXAR MEDIA, INC.	COM	52886P104	635,936	95,200	X	7	95,200	0	0
LEXINGTON CORP PPTYS TR	COM	529043101	204,038	10,248	X	7	10,248	0	0
LEXMARK INTL INC NEW CL A	COM	529771107	2,075,395	21,500	X	2	0	0	21,500
LEXMARK INTL INC NEW CL A	COM	529771107	981,903	10,172	X	2	8,823	0	1,349
LEXMARK INTL INC NEW CL A	COM	529771107	530,915	5,500	X	3	0	0	5,500
LEXMARK INTL GROUP CL A	COM	529771107	28,943,845	299,843	X	7	299,843	0	0
LIBBEY INC	COM	529898108	72,926	2,627	X	7	2,627	0	0
LIBERTY CORP S C	COM	530370105	13,146	280	X	2	0	0	280
LIBERTY MEDIA CORP NEW SER A	COM	530718105	6,039,914	671,848	X	2	273,808	3,902	394,138
LIBERTY MEDIA CORP NEW SER A	COM	530718105	9,207,747	1,024,221	X	2	1,016,414	1,899	5,908
LIBERTY MEDIA CORP NEW SER A	COM	530718105	51,423	5,720	X	4	5,720	0	0
LIBERTY MEDIA INTL INC SER A	COM	530719103	1,812,521	48,855	X	2	10,847	136	37,872
LIBERTY MEDIA INTL INC SER A	COM	530719103	617,863	16,654	X	2	16,589	0	65
LIBERTY PROPERTY TRUST	COM	531172104	18,161,932	451,677	X	7	451,677	0	0
LIFE PT INC	COM	53215R100	4,000	10,000	X	2	10,000	0	0
LIFEPOINT HOSPS INC	COM	53219L109	18,610	500	X	2	500	0	0
LIFEPOINT HOSPITAL INC.	COM	53219L109	184,462	4,956	X	7	4,956	0	0
LIGAND PHARMACEUTICALS	COM	53220K207	1,649,171	94,889	X	7	94,889	0	0
LIGHTBRIDGE INC	COM	532226107	330	59	X	2	59	0	0
LILLY ELI & CO	COM	532457108	162,161,908	2,319,581	X	2	2,249,728	23,661	46,192
LILLY ELI & CO	COM	532457108	216,797,132	3,101,089	X	2	3,007,678	450	92,961
LILLY ELI & CO.	COM	532457108	57,133,039	817,237	X	7	817,237	0	0
LIMITED BRANDS INC	COM	532716107	43,010	2,300	X	2	1,300	0	1,000
LIMITED BRANDS INC	COM	532716107	1,689,620	90,354	X	2	88,129	0	2,225
LIMITED INC.	COM	532716107	7,173,937	383,633	X	7	383,633	0	0
LINCARE HLDGS INC	COM	532791100	42,718	1,300	X	2	300	0	1,000
LINCARE HOLDINGS INC	COM	532791100	4,823,257	146,782	X	7	146,782	0	0
LINCOLN ELEC HLDGS INC	COM	533900106	1,835,747	53,850	X	2	53,850	0	0
LINCOLN ELECTRIC HOLDINGS	COM	533900106	603,734	17,710	X	7	17,710	0	0
LINCOLN NATL CORP IND	COM	534187109	1,503,590	31,822	X	2	28,622	2,400	800



LINCOLN NATL CORP IND	COM	534187109	5,728,070	121,229	X	2	120,888	0	341
LINCOLN NATL CORP	COM	534187109	5,569,358	117,870	X	7	117,870	0	0
LINDSAY MFG.	COM	535555106	3,316,778	138,084	X	7	138,084	0	0
LINEAR TECHNOLOGY CORP	COM	535678106	3,306,126	83,763	X	2	74,902	2,012	6,849
LINEAR TECHNOLOGY CORP	COM	535678106	21,579,591	546,734	X	2	492,090	518	54,126
LINEAR TECHNOLOGY CORP	COM	535678106	92,399	2,341	X	4	1,721	0	620
LINEAR TECHNOLOGY CORP	COM	535678106	24,319,993	616,164	X	7	616,164	0	0
LINENS 'N THINGS INC	COM	535679104	4,542,434	154,979	X	7	154,979	0	0
LIONS GATE ENTERTAINMENT	COM	535919203	3,245,700	465,000	X	7	465,000	0	0
LITTELFUSE INC	COM	537008104	599,677	14,140	X	2	14,140	0	0
LITTELFUSE INC	COM	537008104	127,230	3,000	X	2	0	0	3,000
LITTLEFUSE INC	COM	537008104	196,740	4,639	X	7	4,639	0	0
LIZ CLAIBORNE INC	COM	539320101	1,637,054	45,499	X	2	40,438	2,341	2,720
LIZ CLAIBORNE INC	COM	539320101	2,232,991	62,062	X	2	61,749	0	313
LIZ CLAIBORNE INC	COM	539320101	12,631,355	351,066	X	7	351,066	0	0
LOCKHEED MARTIN CORP	COM	539830109	1,505,477	28,907	X	2	28,757	0	150
LOCKHEED MARTIN CORP	COM	539830109	4,623,558	88,778	X	2	85,185	0	3,593
LOCKHEED MARTIN CORP	COM	539830109	34,557,684	663,550	X	7	663,550	0	0
LOEWS CORP	COM	540424108	678,148	11,310	X	2	9,302	0	2,008
LOEWS CORP	COM	540424108	621,246	10,361	X	2	10,006	0	355
LOEWS CORPORATION	COM	540424108	6,153,215	102,622	X	7	102,622	0	0
LOEWS CORP CAROLINA GROUP STK	COM	540424207	24,427	995	X	2	995	0	0
LOEWS CORP.	COM	540424207	9,876,465	402,300	X	7	402,300	0	0
LONE STAR STEAKHOUSE	COM	542307103	108,135	3,977	X	7	3,977	0	0
LONE STAR TECHNOLOGIES	COM	542312103	141,521	5,135	X	7	5,135	0	0
LONGS DRUG STORES CORP	COM	543162101	275,866	11,557	X	7	11,557	0	0
LONGVIEW FIBRE CO	COM	543213102	121,154	8,225	X	2	8,225	0	0
LONGVIEW FIBRE CO	COM	543213102	140,068	9,509	X	7	9,509	0	0
LOUDEYE CORP	COM	545754103	13,390	8,480	X	2	8,480	0	0
LOUISIANA PAC CORP	COM	546347105	12,062	510	X	2	510	0	0
LOUISIANA PAC CORP	COM	546347105	229,476	9,703	X	2	9,494	0	209
LOUISIANA PACIFIC CORP	COM	546347105	4,369,172	184,743	X	7	184,743	0	0
LOWES COS INC	COM	548661107	7,475,448	142,254	X	2	132,244	1,885	8,125
LOWES COS INC	COM	548661107	7,016,686	133,524	X	2	129,155	0	4,369
LOWE'S COMPANIES	COM	548661107	22,746,320	432,851	X	7	432,851	0	0
LUBRIZOL CORP	COM	549271104	5,051,106	137,933	X	2	132,132	3,801	2,000
LUBRIZOL CORP	COM	549271104	2,840,137	77,557	X	2	76,057	0	1,500
LUBRIZOL CORP.	COM	549271104	32,242,225	880,454	X	7	880,454	0	0
LUCENT TECHNOLOGIES INC	COM	549463107	102,956	27,237	X	2	19,384	1,669	6,184
LUCENT TECHNOLOGIES INC	COM	549463107	564,214	149,263	X	2	141,036	0	8,227
LUCENT TECH	COM	549463107	8,204,940	2,170,619	X	7	2,170,619	0	0
LUFKIN INDUSTRIES INC.	COM	549764108	1,622,345	50,730	X	7	50,730	0	0
LYDALL, INC.	COM	550819106	23,165	2,371	X	7	2,371	0	0
LYONDELL CHEMICAL CO	COM	552078107	11,955,973	687,520	X	7	687,520	0	0
M & T BK CORP	COM	55261F104	395,731	4,533	X	2	4,305	0	228
M & T BANK CORP.	COM	55261F104	2,934,240	33,611	X	7	33,611	0	0
MAF BANCORP INC	COM	55261R108	194,663	4,561	X	2	4,561	0	0
MAF BANCORP INC	COM	55261R108	275,884	6,464	X	7	6,464	0	0
MBIA INC	COM	55262C100	259,896	4,550	X	2	2,950	1,200	400
MBIA INC	COM	55262C100	905,066	15,845	X	2	15,119	0	726
MBIA INC.	COM	55262C100	33,517,559	586,792	X	7	586,792	0	0
MBNA CORP	COM	55262L100	9,006,693	349,232	X	2	316,595	10,474	22,163
MBNA CORP	COM	55262L100	57,954,824	2,247,182	X	2	1,941,610	3,223	302,349
MBNA CORP	COM	55262L100	217,178	8,421	X	4	4,961	0	3,460
MBNA CORP	COM	55262L100	76,118,618	2,951,478	X	7	2,951,478	0	0
MDC HOLDINGS, INC.	COM	552676108	4,144,001	65,147	X	7	65,147	0	0
MDU RES GROUP INC	COM	552690109	357,230	14,866	X	2	14,866	0	0
MDU RES GROUP INC	COM	552690109	679,713	28,286	X	2	28,286	0	0
MDU RESOURCES GROUP INC	COM	552690109	39,261,992	1,633,874	X	7	1,633,874	0	0
MFB CORP	COM	55272D106	31,540	1,000	X	2	1,000	0	0
MGE ENERGY INC	COM	55277P104	93,811	2,875	X	2	2,875	0	0
MGE ENERGY INC	COM	55277P104	199,141	6,103	X	2	6,103	0	0
MGIC INVT CORP WIS	COM	552848103	5,090,130	67,099	X	2	63,219	150	3,730
MGIC INVT CORP WIS	COM	552848103	637,831	8,408	X	2	8,218	0	190
MGIC INVT CORP	COM	552848103	2,125,142	28,014	X	7	28,014	0	0
MGI PHARMA INC.	COM	552880106	4,678,888	173,228	X	7	173,228	0	0
MGM MIRAGE	COM	552953101	332,101	7,075	X	2	7,075	0	0
MGM MIRAGE	COM	552953101	56,563	1,205	X	2	205	0	1,000
MGM MIRAGE	COM	552953101	201,842	4,300	X	3	0	0	4,300
MGM GRAND, INC.	COM	552953101	11,603,568	247,200	X	7	247,200	0	0
MKS INSTRS INC	COM	55306N104	22,820	1,000	X	2	0	0	1,000
MKS INSTRUMENTS INC	COM	55306N104	3,654,532	160,146	X	7	160,146	0	0
MPS GROUP INC	COM	553409103	688,319	56,792	X	2	56,792	0	0
MPW INDL SVCS GROUP INC	COM	553444100	2,007	900	X	2	900	0	0
MRO SOFTWARE, INC.	COM	55347W105	81,143	5,962	X	7	5,962	0	0
MACATAWA BK CORP	COM	554225102	957,339	34,825	X	2	34,825	0	0
MACDERMID INC	COM	554273102	71,931	2,125	X	2	2,125	0	0
MACDERMID INC	COM	554273102	6,792,003	200,650	X	7	200,650	0	0
The Macerich Company	COM	554382101	206,251	4,308,558	X	8	2,525,758	0	1,782,800
MACK-CALI REALTY CORP.	COM	554489104	533,471	12,892	X	7	12,892	0	0
Mack-Cali Realty Corporation	COM	554489104	156,638	3,785,366	X	8	2,544,466	0	1,240,900
MACROVISION CORP	COM	555904101	70,084	2,800	X	2	0	0	2,800
MACROVISION CORP	COM	555904101	377,953	15,100	X	3	0	0	15,100
MACROVISION CORP.	COM	555904101	17,958,625	717,484	X	7	717,484	0	0
MACROMEDIA INC	COM	556100105	61,375	2,500	X	2	0	0	2,500

MACROMEDIA INC	COM	556100105	458,349	18,670	X	2	16,670	0	2,000
MACROMEDIA INC	COM	556100105	257,775	10,500	X	3	0	0	10,500
MACROMEDIA INC	COM	556100105	29,821,180	1,214,712	X	7	1,214,712	0	0
MAGELLAN HEALTH SVCS INC NEW	COM	559079207	7,827	234	X	2	0	0	234
MAGNETEK, INC.	COM	559424106	48,322	5,794	X	7	5,794	0	0
Maguire Properties, Inc.	COM	559775101	11,211	452,600	X	8	452,600	0	0
MAINSOURCE FINL GROUP INC	COM	56062Y102	102,312	5,040	X	2	5,040	0	0
MANDALAY RESORT GROUP	COM	562567107	598,953	8,726	X	2	8,726	0	0
MANDALAY RESORT GROUP	COM	562567107	492,561	7,176	X	2	5,576	0	1,600
MANDALAY RESORT GROUP	COM	562567107	741,312	10,800	X	3	0	0	10,800
MANDALAY RESORT GROUP	COM	562567107	67,345,450	981,140	X	7	981,140	0	0
MANHATTAN ASSOCS INC	COM	562750109	7,720	250	X	2	250	0	0
MANHATTAN ASSOCIATES INC.	COM	562750109	3,149,451	101,990	X	7	101,990	0	0
MANITOWOC INC	COM	563571108	45,698	1,350	X	2	1,350	0	0
MANITOWOC INC	COM	563571108	69,799	2,062	X	2	2,062	0	0
MANITOWOC CO INC	COM	563571108	3,158,476	93,308	X	7	93,308	0	0
MANOR CARE INC NEW	COM	564055101	23,987	734	X	2	734	0	0
MANOR CARE INC NEW	COM	564055101	114,217	3,495	X	2	3,324	0	171
MANOR CARE INC.	COM	564055101	8,017,221	245,325	X	7	245,325	0	0
MANPOWER INC WIS	COM	56418H100	95,955	1,890	X	2	1,890	0	0
MANPOWER INC WIS	COM	56418H100	717,583	14,134	X	2	11,234	0	2,900
MANPOWER INC WIS	COM	56418H100	786,935	15,500	X	3	0	0	15,500
MANPOWER INC	COM	56418H100	48,240,080	950,169	X	7	950,169	0	0
MANTECH INTL CORP CL A	COM	564563104	110,743	5,900	X	7	5,900	0	0
MAPINFO CORP.	COM	565105103	57,176	5,394	X	7	5,394	0	0
MARATHON OIL CORP	COM	565849106	1,094,900	28,935	X	2	26,735	2,000	200
MARATHON OIL CORP	COM	565849106	2,189,082	57,851	X	2	49,543	0	8,308
MARATHON OIL CORP.	COM	565849106	3,706,314	97,947	X	7	97,947	0	0
MARCUS CORP.	COM	566330106	3,429,680	198,822	X	7	198,822	0	0
MARINE PETE TR	COM	568423107	390,650	13,000	X	2	13,000	0	0
MARKEL CORP	COM	570535104	2,990,618	10,777	X	2	7,682	2,100	995
MARKEL CORP	COM	570535104	5,550	20	X	2	20	0	0
MARSH & MCLENNAN COS INC	COM	571748102	16,881,678	372,007	X	2	268,110	68,985	34,912
MARSH & MCLENNAN COS INC	COM	571748102	32,930,678	725,665	X	2	718,051	200	7,414
MARSH & MCLENNAN CO., INC	COM	571748102	6,733,802	148,387	X	7	148,387	0	0
MARSHALL & ILSLEY CORP	COM	571834100	1,949,536	49,873	X	2	44,273	0	5,600
MARSHALL & ILSLEY CORP	COM	571834100	7,294,780	186,615	X	2	185,763	0	852
MARSHALL & ILSLEY CORP	COM	571834100	2,462,357	62,992	X	7	62,992	0	0
MARRIOTT INTL INC NEW CL A	COM	571903202	310,054	6,216	X	2	1,716	4,500	0
MARRIOTT INTL INC NEW CL A	COM	571903202	1,363,520	27,336	X	2	26,902	0	434
MARRIOTT INTERNATIONAL	COM	571903202	11,928,303	239,140	X	7	239,140	0	0
MARTEK BIOSCIENCES CORP	COM	572901106	311,744	5,550	X	2	5,550	0	0
MARTEK BIOSCIENCES CORP	COM	572901106	2,527,650	45,000	X	7	45,000	0	0
MARTHA STEWART LIVING OMNIMEDIA CL A	COM	573083102	225	25	X	2	25	0	0
MARTIN MARIETTA MATLS INC	COM	573284106	886,600	20,000	X	2	20,000	0	0
MARTIN MARIETTA MATLS INC	COM	573284106	375,475	8,470	X	2	8,470	0	0
MARTIN MARIETTA MATERIALS	COM	573284106	16,109,566	363,401	X	7	363,401	0	0
MARVEL ENTERPRISES INC	COM	57383M108	29,378	1,505	X	2	1,505	0	0
MASCO CORP	COM	574599106	4,551,656	145,980	X	2	129,652	2,704	13,624
MASCO CORP	COM	574599106	8,518,345	273,199	X	2	258,194	0	15,005
MASCO CORP	COM	574599106	3,872,805	124,208	X	7	124,208	0	0
MASSEY ENERGY CORP	COM	576206106	2,821	100	X	2	100	0	0
MASSEY ENERGY CORP	COM	576206106	587,332	20,820	X	2	20,820	0	0
MASSEY ENERGY CO.	COM	576206106	13,868,741	491,625	X	7	491,625	0	0
MATERIAL SCIENCES CORP	COM	576674105	21,215	1,992	X	7	1,992	0	0
MATRITECH INC	COM	576818108	260	200	X	2	200	0	0
MATRIXONE INC	COM	57685P304	70,655	10,225	X	2	10,225	0	0
MATTEL INC	COM	577081102	153,373	8,404	X	2	5,904	0	2,500
MATTEL INC	COM	577081102	696,493	38,164	X	2	37,353	0	811
MATTEL, INC.	COM	577081102	2,185,894	119,775	X	7	119,775	0	0
MATTHEWS INTL CORP CL A	COM	577128101	678,564	20,600	X	2	0	13,900	6,700
MAXIM INTEGRATED PRODS INC	COM	57772K101	878,664	16,762	X	2	11,920	0	4,842
MAXIM INTEGRATED PRODS INC	COM	57772K101	783,312	14,943	X	2	14,324	0	619
MAXIM INTEGRATED PROD INC	COM	57772K101	5,167,249	98,574	X	7	98,574	0	0
MAXIM PHARMACEUTICALS INC	COM	57772M107	2,303,455	238,700	X	7	238,700	0	0
MAXWELL SHOE INC CL A	COM	577766108	361,382	15,550	X	2	15,550	0	0
MXYGEN INC	COM	57776107	349	33	X	2	33	0	0
MAY DEPT STORES CO	COM	577778103	1,775,084	64,572	X	2	57,672	6,900	0
MAY DEPT STORES CO	COM	577778103	2,223,364	80,879	X	2	80,321	0	558
MAY DEPARTMENT STORES CO	COM	577778103	2,267,155	82,472	X	7	82,472	0	0
MAXXAM INC	COM	577913106	8,379	315	X	2	315	0	0
MAVERICK TUBE CORP	COM	577914104	3,583,072	136,446	X	7	136,446	0	0
MAXIMUS INC	COM	577933104	163,754	4,618	X	7	4,618	0	0
MAYTAG CORP	COM	578592107	1,918,104	78,258	X	2	43,015	334	34,909
MAYTAG CORP	COM	578592107	1,278,025	52,143	X	2	26,993	0	25,150
MAYTAG	COM	578592107	548,534	22,380	X	7	22,380	0	0
MBT FINL CORP	COM	578877102	16,234	890	X	2	890	0	0
MBT FINL CORP	COM	578877102	853,723	46,805	X	2	46,805	0	0
MCCORMICK & CO INC	COM	579780206	1,425,824	41,936	X	2	32,161	725	9,050
MCCORMICK & CO INC	COM	579780206	2,680,696	78,844	X	2	70,650	0	8,194
MCCORMICK & CO, INC	COM	579780206	1,325,728	38,992	X	7	38,992	0	0
MCDATA CORP CL A	COM	580031201	3,131	582	X	2	582	0	0
MCDATA CORP CL A	COM	580031201	194	36	X	2	36	0	0
MCDATA CORP	COM	580031201	134,532	25,006	X	7	25,006	0	0
MCDONALDS CORP	COM	580135101	10,843,040	417,040	X	2	259,592	6,000	151,448

MCDONALDS CORP	COM	580135101	182,000	7,000	X	4	7,000	0	0
MCDONALDS CORP	COM	580135101	16,622,190	639,315	X	2	630,900	0	8,415
MCDONALDS CORP	COM	580135101	356,720	13,720	X	4	13,720	0	0
MCDONALDS CORP.	COM	580135101	21,509,124	827,274	X	7	827,274	0	0
MCG CAP CORP	COM	58047P107	2,243,711	145,885	X	2	142,005	0	3,880
MCG CAP CORP	COM	58047P107	10,458	680	X	2	680	0	0
MCGRAW HILL COS INC	COM	580645109	2,407,667	31,444	X	2	31,244	0	200
MCGRAW HILL COS INC	COM	580645109	5,375,827	70,208	X	2	69,842	0	366
MCGRAW HILL	COM	580645109	7,964,658	104,018	X	7	104,018	0	0
MCKESSON CORP	COM	58155Q103	1,752,272	51,042	X	2	45,717	2,785	2,540
MCKESSON CORP	COM	58155Q103	4,359,910	127,000	X	2	125,513	50	1,437
MCKESSON HBCO INC.	COM	58155Q103	2,850,351	83,028	X	7	83,028	0	0
MCMORAN EXPLORATION CO	COM	582411104	1,044	67	X	2	67	0	0
MEADE INSTRUMENTS CORP	COM	583062104	6,540	2,050	X	7	2,050	0	0
MEADWESTVACO CORP	COM	583334107	563,730	19,181	X	2	16,013	600	2,568
MEADWESTVACO CORP	COM	583334107	970,810	33,032	X	2	32,647	0	385
MEADWESTVACO CORP.	COM	583334107	6,705,240	228,147	X	7	228,147	0	0
MEDAREX, INC.	COM	583916101	1,283,397	176,049	X	7	176,049	0	0
MEDCO HEALTH SOLUTIONS INC	COM	58405U102	4,143,225	110,486	X	2	94,501	3,445	12,540
MEDCO HEALTH SOLUTIONS INC	COM	58405U102	4,246,425	113,238	X	2	108,895	48	4,295
MEDCO HEALTH SOLUTIONS INC	COM	58405U102	11,288	301	X	4	301	0	0
MEDCO HEALTH SOLUTIONS	COM	58405U102	2,882,363	76,863	X	7	76,863	0	0
MEDIA GENERAL INC	COM	584404107	2,509,461	39,076	X	7	39,076	0	0
MEDIACOM COMMUNICATIONS CORP CL A	COM	58446K105	3,986,871	509,830	X	2	493,380	0	16,450
MEDIACOM COMMUNICATIONS CORP CL A	COM	58446K105	23,069	2,950	X	2	2,950	0	0
MEDICINES COMPANY	COM	584688105	3,139,479	102,900	X	7	102,900	0	0
MEDICIS PHARMACEUTICAL CORP CL A	COM	584690309	792,688	19,842	X	2	19,842	0	0
MEDICIS PHARMACEUTICAL	COM	584690309	6,139,836	153,688	X	7	153,688	0	0
MEDIMMUNE INC	COM	584699102	1,768,565	75,612	X	2	55,726	16,586	3,300
MEDIMMUNE INC	COM	584699102	2,329,129	99,578	X	2	84,453	0	15,125
MEDIMMUNE INC	COM	584699102	315,765	13,500	X	3	0	0	13,500
MEDIMMUNE INC.	COM	584699102	37,744,645	1,613,019	X	7	1,613,019	0	0
MEDTRONIC INC	COM	585055106	32,243,188	661,806	X	2	519,930	28,378	113,498
MEDTRONIC INC	COM	585055106	121,800	2,500	X	4	2,500	0	0
MEDTRONIC INC	COM	585055106	79,103,546	1,623,636	X	2	1,469,190	2,697	151,749
MEDTRONIC INC	COM	585055106	239,264	4,911	X	4	3,421	0	1,490
MEDTRONIC INC.	COM	585055106	78,875,293	1,618,951	X	7	1,618,951	0	0
MELLON FINL CORP	COM	58551A108	1,244,061	42,416	X	2	25,165	500	16,751
MELLON FINL CORP	COM	58551A108	5,432,884	185,233	X	2	183,218	0	2,015
MELLON FINANCIAL CORP	COM	58551A108	3,530,423	120,369	X	7	120,369	0	0
MEMBERWORKS, INC.	COM	586002107	62,084	2,096	X	7	2,096	0	0
MENS WEARHOUSE INC	COM	587118100	4,426,104	167,719	X	7	167,719	0	0
MENTOR CORP MINN	COM	587188103	6,858	200	X	2	200	0	0
MENTOR CORP.	COM	587188103	6,954,012	202,800	X	7	202,800	0	0
MENTOR GRAPHICS CORP	COM	587200106	348,524	22,529	X	7	22,529	0	0
MERCANTILE BANK CORP	COM	587376104	3,199,800	87,786	X	7	87,786	0	0
MERCANTILE BANKSHARES CORP	COM	587405101	260,600	5,566	X	2	1,000	4,566	0
MERCANTILE BANKSHARES CORP	COM	587405101	618,118	13,202	X	2	13,202	0	0
MERCANTILE BANKSHARES	COM	587405101	27,101,476	578,844	X	7	578,844	0	0
MERCK & CO INC	COM	589331107	75,850,518	1,596,853	X	2	1,261,284	45,534	290,035
MERCK & CO INC	COM	589331107	52,250	1,100	X	4	1,100	0	0
MERCK & CO INC	COM	589331107	120,038,438	2,527,125	X	2	2,368,092	1,400	157,633
MERCK & CO INC	COM	589331107	321,575	6,770	X	4	5,600	0	1,170
MERCK & CO., INC	COM	589331107	151,806,058	3,195,917	X	7	3,195,917	0	0
MERCURY AIR GROUP INC	COM	589354406	800	151	X	2	151	0	0
MERCURY COMPUTER SYSTEMS	COM	589378108	7,145,500	288,125	X	7	288,125	0	0
MERCURY GEN CORP NEW	COM	589400100	2,568,792	51,738	X	2	50,298	0	1,440
MERCURY GEN CORP NEW	COM	589400100	13,902	280	X	2	280	0	0
MERCURY INTERACTIVE CORP	COM	589405109	51,325	1,030	X	2	1,030	0	0
MERCURY INTERACTIVE CORP	COM	589405109	134,690	2,703	X	2	2,526	0	177
MERCURY INTERACTIVE CORP	COM	589405109	1,302,756	26,144	X	7	26,144	0	0
MEREDITH CORP	COM	589433101	816,156	14,850	X	2	0	10,350	4,500
MEREDITH CORP	COM	589433101	81,726	1,487	X	2	1,391	0	96
MEREDITH CORP	COM	589433101	782,960	14,246	X	7	14,246	0	0
MERIDIAN BIOSCIENCE INC	COM	589584101	2,216	200	X	2	0	0	200
MERIT MED SYS INC	COM	589889104	89,096	5,593	X	7	5,593	0	0
MERIDIAN GOLD INC	COM	589975101	25,940	2,000	X	2	2,000	0	0
MERITAGE CORP	COM	59001A102	2,918,840	42,425	X	7	42,425	0	0
MERRILL LYNCH & CO INC	COM	590188108	2,860,994	53,001	X	2	47,201	2,830	2,970
MERRILL LYNCH & CO INC	COM	590188108	75,572	1,400	X	4	1,400	0	0
MERRILL LYNCH & CO INC	COM	590188108	9,017,683	167,056	X	2	162,712	0	4,344
MERRILL LYNCH & CO INC	COM	590188108	156,542	2,900	X	4	2,900	0	0
MERRILL LYNCH & CO.	COM	590188108	22,869,275	423,662	X	7	423,662	0	0
MESA AIR GROUP INC.	COM	590479101	46,388	5,734	X	7	5,734	0	0
METHODE ELECTRS INC CL A	COM	591520200	453,950	35,000	X	2	0	35,000	0
METHODE ELECTRS INC CL A	COM	591520200	217,676	16,783	X	2	16,783	0	0
METHODE ELECTRONICS	COM	591520200	81,322	6,270	X	7	6,270	0	0
METLIFE INC	COM	59156R108	418,979	11,687	X	2	332	0	11,355
METLIFE INC	COM	59156R108	1,097,727	30,620	X	2	29,170	0	1,450
METLIFE INC	COM	59156R108	16,897,073	471,327	X	7	471,327	0	0
METROCALL HLDGS INC	COM	59164X105	89,110	1,330	X	2	0	0	1,330
METTLER-TOLEDO INTL INC	COM	592688105	4,914	100	X	2	0	100	0
METTLER-TOLEDO INTL INC	COM	592688105	34,644	705	X	2	0	0	705
MICHAELS STORES INC	COM	594087108	109,725	1,995	X	2	0	0	1,995
MICHAELS STORES INC	COM	594087108	63,250	1,150	X	2	0	0	1,150

MICHAELS STORES INC	COM	594087108	341,000	6,200	X	3	0	0	6,200
MICHAELS STORES INC.	COM	594087108	16,012,040	291,128	X	7	291,128	0	0
MICREL INC	COM	594793101	287,226	23,640	X	2	23,640	0	0
MICREL INC	COM	594793101	3,075,165	253,100	X	7	253,100	0	0
MICROS SYSTEMS	COM	594901100	2,647,608	55,193	X	7	55,193	0	0
MICROSOFT CORP	COM	594918104	81,872,866	2,866,697	X	2	2,528,572	84,686	253,439
MICROSOFT CORP	COM	594918104	334,152	11,700	X	4	11,700	0	0
MICROSOFT CORP	COM	594918104	241,971,059	8,472,376	X	2	7,764,979	9,776	697,621
MICROSOFT CORP	COM	594918104	745,130	26,090	X	4	19,620	0	6,470
MICROSOFT CORP.	COM	594918104	259,788,672	9,096,242	X	7	9,096,242	0	0
MICROSTRATEGY INC CL A NEW	COM	594972408	342	8	X	2	8	0	0
MICROCHIP TECHNOLOGY INC	COM	595017104	3,155,262	100,040	X	2	95,051	1,374	3,615
MICROCHIP TECHNOLOGY INC	COM	595017104	14,667,645	465,049	X	2	456,033	808	8,208
MICROCHIP TECHNOLOGY INC	COM	595017104	88,186	2,796	X	4	2,796	0	0
MICROCHIP TECHNOLOGY INC	COM	595017104	605,568	19,200	X	3	0	0	19,200
MICROCHIP TECHNOLOGY, INC	COM	595017104	39,467,674	1,251,353	X	7	1,251,353	0	0
MICROMUSE INC	COM	595094103	6,021	900	X	2	0	0	900
MICRON TECHNOLOGY INC	COM	595112103	110,998	7,250	X	2	5,850	1,400	0
MICRON TECHNOLOGY INC	COM	595112103	420,903	27,492	X	2	26,326	0	1,166
MICRON TECHNOLOGY INC	COM	595112103	6,558,391	428,373	X	7	428,373	0	0
MICROSEMI CORP	COM	595137100	471,232	33,162	X	2	33,162	0	0
MICROSEMI CORP.	COM	595137100	179,813	12,654	X	7	12,654	0	0
MICROTEK MED HLDGS INC	COM	59515B109	25,600	5,000	X	2	5,000	0	0
MIDAS INCORPORATED	COM	595626102	57,037	3,278	X	7	3,278	0	0
MILACRON INC.	COM	598709103	42,432	10,608	X	7	10,608	0	0
MILLENNIUM PHARMACEUTICALS INC	COM	599902103	15,180	1,100	X	2	1,100	0	0
MILLENNIUM PHARMACEUTICAL	COM	599902103	5,168,141	374,503	X	7	374,503	0	0
MILLENNIUM CHEMICALS INC	COM	599903101	3,031	175	X	2	175	0	0
MILLER HERMAN INC	COM	600544100	361,750	12,500	X	2	12,500	0	0
MILLER HERMAN INC	COM	600544100	72,350	2,500	X	2	2,500	0	0
MILLIPORE CORP	COM	601073109	214,206	3,800	X	2	3,800	0	0
MILLIPORE CORP	COM	601073109	89,403	1,586	X	2	1,491	0	95
MILLIPORE CORP	COM	601073109	788,560	13,989	X	7	13,989	0	0
MINDSPEED TECHNOLOGIES INC	COM	602682106	2,976	600	X	2	600	0	0
MINDSPEED TECHNOLOGIES INC	COM	602682106	2,143	432	X	2	432	0	0
MINERALS TECHNOLOGIES INC	COM	603158106	29,000	500	X	2	500	0	0
MINERALS TECHNOLOGIES INC	COM	603158106	8,532,786	147,117	X	7	147,117	0	0
MOBILE MINI, INC.	COM	60740F105	70,286	2,474	X	7	2,474	0	0
MODINE MFG CO	COM	607828100	10,052,242	315,612	X	2	315,612	0	0
MODINE MANUFACTURING CO	COM	607828100	196,578	6,172	X	7	6,172	0	0
MOHAWK INDS INC	COM	608190104	1,940,312	26,460	X	2	14,310	7,900	4,250
MOHAWK INDS INC	COM	608190104	507,884	6,926	X	2	6,926	0	0
MOHAWK INDUSTRIES INC.	COM	608190104	21,921,637	298,945	X	7	298,945	0	0
MOLEX INC	COM	608554101	301,231	9,390	X	2	9,190	0	200
MOLEX INC	COM	608554101	1,376,777	42,917	X	2	42,553	0	364
MOLEX INC	COM	608554101	1,724,974	53,771	X	7	53,771	0	0
MOLEX INC CL A	COM	608554200	891,947	32,696	X	2	2,321	0	30,375
MOLEX INC CL A	COM	608554200	164,007	6,012	X	2	6,012	0	0
MONACO COACH CORP	COM	60886R103	908,088	32,236	X	7	32,236	0	0
MONDAVI ROBERT CORP CL A	COM	609200100	38,871	1,050	X	2	1,050	0	0
MONROE BANCORP-CDT	COM	610313108	885,060	54,000	X	2	54,000	0	0
MONSANTO CO NEW	COM	61166W101	1,008,739	26,201	X	2	23,183	333	2,685
MONSANTO CO NEW	COM	61166W101	8,201	213	X	4	213	0	0
MONSANTO CO NEW	COM	61166W101	2,103,717	54,642	X	2	44,550	85	10,007
MONSANTO CO.	COM	61166W101	6,206,624	161,211	X	7	161,211	0	0
MONSTER WORLDWIDE INC	COM	611742107	86,779	3,374	X	2	3,149	0	225
MONSTER WORLDWIDE INC	COM	611742107	854,727	33,232	X	7	33,232	0	0
MONY GROUP INC	COM	615337102	1,064	34	X	2	0	0	34
MONY GROUP INC	COM	615337102	7,669	245	X	2	245	0	0
MONY GROUP INC.	COM	615337102	334,034	10,672	X	7	10,672	0	0
MOODYS CORP	COM	615369105	2,486,436	38,454	X	2	28,104	6,200	4,150
MOODYS CORP	COM	615369105	457,146	7,070	X	2	5,583	0	1,487
MOODY'S CORP.	COM	615369105	2,744,752	42,449	X	7	42,449	0	0
MOOG INC CL A	COM	615394202	183,323	4,940	X	7	4,940	0	0
MORGAN STANLEY NEW	COM	617446448	10,689,408	202,566	X	2	122,205	13,621	66,740
MORGAN STANLEY NEW	COM	617446448	32,320,306	612,475	X	2	512,332	0	100,143
MORGAN STANLEY NEW	COM	617446448	60,158	1,140	X	4	0	0	1,140
MORGAN STANLEY DEAN WTR	COM	617446448	85,640,908	1,622,909	X	7	1,622,909	0	0
MOTOROLA INC	COM	620076109	9,721,556	532,688	X	2	467,202	8,592	56,894
MOTOROLA INC	COM	620076109	120,450	6,600	X	4	6,600	0	0
MOTOROLA INC	COM	620076109	28,601,437	1,567,202	X	2	1,267,746	0	299,456
MOTOROLA INC	COM	620076109	130,853	7,170	X	4	3,600	0	3,570
MOTOROLA, INC.	COM	620076109	57,450,836	3,147,991	X	7	3,147,991	0	0
MOVIE GALLERY, INC.	COM	624581104	123,752	6,330	X	7	6,330	0	0
MUELLER INDUSTRIES INC	COM	624756102	6,387,651	178,426	X	7	178,426	0	0
MULTIMEDIA GAMES INC	COM	625453105	143,407	5,347	X	7	5,347	0	0
MURPHY OIL CORP	COM	626717102	462,836	6,280	X	2	6,280	0	0
MURPHY OIL CORP	COM	626717102	13,600,524	184,539	X	2	119,783	0	64,756
MURPHY OIL CORP	COM	626717102	56,749	770	X	4	0	0	770
MURPHY OIL CORP	COM	626717102	729,630	9,900	X	3	0	0	9,900
MURPHY OIL CORP.	COM	626717102	84,269,391	1,143,411	X	7	1,143,411	0	0
MEYERS INDUSTRIES INC	COM	628464109	73,376	5,204	X	7	5,204	0	0
MYKROLIS CORP	COM	62852P103	22,385	1,285	X	2	1,285	0	0
MYLAN LABS INC	COM	628530107	2,268,000	112,000	X	2	111,250	0	750
MYLAN LABS INC	COM	628530107	795,299	39,274	X	2	35,031	0	4,243

MYLAN LABS INC	COM	628530107	348,300	17,200	X	3	0	0	17,200
MYLAN LABORATORIES INC	COM	628530107	29,155,930	1,439,799	X	7	1,439,799	0	0
MYRIAD GENETICS INC	COM	62855J104	28,348	1,900	X	2	0	0	1,900
NBT BANCORP INC	COM	628778102	17,649	790	X	2	790	0	0
NBTY INC	COM	628782104	579,042	19,702	X	2	19,702	0	0
NBTY, INC.	COM	628782104	5,381,485	183,106	X	7	183,106	0	0
NCO GROUP INC	COM	628858102	10,676	400	X	2	400	0	0
NCO GROUP	COM	628858102	4,804,200	180,000	X	7	180,000	0	0
NCR CORP NEW	COM	62886E108	27,473	554	X	2	527	15	12
NCR CORP NEW	COM	62886E108	218,146	4,399	X	2	4,218	0	181
NCR CORP	COM	62886E108	1,330,202	26,824	X	7	26,824	0	0
NL INDS INC NEW	COM	629156407	1,450	100	X	2	0	0	100
NL INDS INC NEW	COM	629156407	5,162	356	X	2	356	0	0
NMT MED INC	COM	629294109	1,900	500	X	2	0	0	500
NPS PHARMACEUTICALS INC	COM	62936P103	3,062,850	145,850	X	7	145,850	0	0
NUI CORP	COM	629431107	39,697	2,719	X	7	2,719	0	0
NVR INC	COM	62944T105	2,682,468	5,540	X	2	5,375	0	165
NVR INC	COM	62944T105	12,105	25	X	2	25	0	0
NVR INC.	COM	62944T105	811,519	1,676	X	7	1,676	0	0
NABI BIOPHARMACEUTICALS	COM	629519109	66,834	4,700	X	2	4,700	0	0
NACCO INDUSTRIES INC	COM	629579103	1,688,150	17,770	X	7	17,770	0	0
NANOGEN INC	COM	630075109	13,540	2,000	X	2	2,000	0	0
NASH FINCH CO	COM	631158102	20,024	800	X	2	800	0	0
NASH FINCH CO	COM	631158102	51,487	2,057	X	7	2,057	0	0
NATIONAL CITY CORP	COM	635405103	8,233,687	235,181	X	2	196,594	15,182	23,405
NATIONAL CITY CORP	COM	635405103	28,407,919	811,423	X	2	686,801	0	124,622
NATIONAL CITY CORP	COM	635405103	52,515	1,500	X	4	0	0	1,500
NATIONAL CITY CORP	COM	635405103	46,054,745	1,315,474	X	7	1,315,474	0	0
NATIONAL COMM FINL CORP	COM	63545P104	195,000	6,000	X	2	6,000	0	0
NAT'L COMMERCE FINANCIAL	COM	63545P104	27,737,353	853,457	X	7	853,457	0	0
NATIONAL FINL PARTNERS CORP	COM	63607P208	152,719	4,330	X	2	4,330	0	0
NATIONAL FINL PARTNERS CO	COM	63607P208	3,458,823	98,067	X	7	98,067	0	0
NATIONAL FUEL GAS CO N J	COM	636180101	185,500	7,420	X	2	7,420	0	0
NATIONAL FUEL GAS CO N J	COM	636180101	109,375	4,375	X	2	4,375	0	0
NATIONAL FUEL GAS CO.	COM	636180101	842,050	33,682	X	7	33,682	0	0
NATIONAL INSTRS CORP	COM	636518102	671,511	21,909	X	2	20,709	0	1,200
NATIONAL INSTRS CORP	COM	636518102	72,947	2,380	X	2	0	0	2,380
NATIONAL INSTRS CORP	COM	636518102	396,918	12,950	X	3	0	0	12,950
NATIONAL INSTRUMENTS CORP	COM	636518102	17,567,048	573,150	X	7	573,150	0	0
NATIONAL-OILWELL INC	COM	637071101	144,885	4,601	X	2	4,601	0	0
NATIONAL-OILWELL INC	COM	637071101	251,605	7,990	X	2	7,990	0	0
NATIONAL OILWELL INC	COM	637071101	22,745,290	722,302	X	7	722,302	0	0
NATIONAL PRESTO	COM	637215104	49,270	1,195	X	7	1,195	0	0
NATIONAL R.V. HOLDINGS	COM	637277104	3,039,533	206,070	X	7	206,070	0	0
NATIONAL SEMICONDUCTOR CORP	COM	637640103	235,271	10,699	X	2	10,010	0	689
NATIONAL SEMICONDUCTOR	COM	637640103	2,237,087	101,732	X	7	101,732	0	0
NATIONWIDE FINL SVCS INC CL A	COM	638612101	165,484	4,400	X	2	4,400	0	0
NATIONWIDE FINL SVCS INC CL A	COM	638612101	17,113	455	X	2	455	0	0
NATIONWIDE FINANCIAL SERV	COM	638612101	8,593,697	228,495	X	7	228,495	0	0
Nationwide Health Properties,	COM	638620104	42,018	2,223,200	X	8	2,223,200	0	0
NATURES SUNSHINE PRODS INC	COM	639027101	14,240	1,000	X	2	1,000	0	0
NATURES SUNSHINE PRODS	COM	639027101	41,994	2,949	X	7	2,949	0	0
NAUTILUS GROUP INC.	COM	63910B102	5,356,002	274,526	X	7	274,526	0	0
NAVISTAR INTL CORP NEW	COM	63934E108	21,318	550	X	2	550	0	0
NAVISTAR INTL CORP NEW	COM	63934E108	106,939	2,759	X	2	2,627	0	132
NAVISTAR INTERNATIONAL	COM	63934E108	3,729,410	96,218	X	7	96,218	0	0
NAVIGANT CONSULTING CO.	COM	63935N107	3,580,480	167,000	X	7	167,000	0	0
NDCHEALTH CORP	COM	639480102	26,912	1,160	X	2	1,160	0	0
NDC HEALTH CORP.	COM	639480102	322,016	13,880	X	7	13,880	0	0
NEIMAN-MARCUS GROUP INC CL A	COM	640204202	20,479	368	X	2	250	0	118
NEIMAN MARCUS GROUP CL A	COM	640204202	735,693	13,220	X	7	13,220	0	0
NEKTAR THERAPEUTICS	COM	640268108	47,904	2,400	X	2	0	0	2,400
NEKTAR THERAPEUTICS	COM	640268108	3,894,216	195,101	X	7	195,101	0	0
NELSON (THOMAS), INC.	COM	640376109	60,261	2,650	X	7	2,650	0	0
NEORX CORP	COM	640520300	125	50	X	2	50	0	0
NETWORKS ASSOCS INC	COM	640938106	123,103	6,790	X	2	6,790	0	0
NETWORKS ASSOCS INC	COM	640938106	3,893,708	214,766	X	2	132,716	0	82,050
NETWORKS ASSOCS INC	COM	640938106	19,037	1,050	X	4	0	0	1,050
NETWORK ASSOCIATES INC	COM	640938106	9,358,053	516,164	X	7	516,164	0	0
NETFLIX.COM INC	COM	64110L106	686,592	19,072	X	2	19,072	0	0
NETFLIX.COM INC	COM	64110L106	21,600	600	X	2	0	0	600
NETEGRITY, INC.	COM	64110P107	67,672	7,999	X	7	7,999	0	0
NETEASE.COM INC SPONSORED	COM	64110W102	12,883,576	311,800	X	7	311,800	0	0
NETIQ CORP	COM	64115P102	88,440	6,700	X	7	6,700	0	0
NETWORK APPLIANCE INC	COM	64120L104	110,880	5,150	X	2	2,450	0	2,700
NETWORK APPLIANCE INC	COM	64120L104	233,148	10,829	X	2	10,162	0	667
NETWORK APPLIANCE INC.	COM	64120L104	2,121,609	98,542	X	7	98,542	0	0
NETWORK EQUIP TECHNOLOGIES	COM	641208103	39,984	4,900	X	2	0	0	4,900
NETWORK EQUIP TECH	COM	641208103	54,248	6,648	X	7	6,648	0	0
NEUROGEN CORP	COM	64124E106	1,498	200	X	2	0	0	200
NEW CENTURY FINANCIAL	COM	64352D101	4,282,017	91,457	X	7	91,457	0	0
NEW JERSEY RES CORP	COM	646025106	62,370	1,500	X	2	1,500	0	0
NEW JERSEY RESOURCES CORP	COM	646025106	201,829	4,854	X	7	4,854	0	0
NEW PLAN EX REALTY TRUST	COM	648053106	536,836	22,981	X	7	22,981	0	0
New Plan Excel Realty Trust	COM	648053106	51,147	2,189,503	X	8	987,403	1,202,100	0



NEW YORK CMNTY BANCORP INC	COM	649445103	21,357	1,088	X	2	1,088	0	0
NEW YORK CMNTY BANCORP INC	COM	649445103	268,067	13,656	X	2	8,910	0	4,746
NEW YORK CMNTY BANCORP INC	COM	649445103	226,157	11,521	X	3	0	0	11,521
N.Y. COMMUNITY BANCORP	COM	649445103	22,688,236	1,155,794	X	7	1,155,794	0	0
NEW YORK TIMES CO CL A	COM	650111107	403,463	9,024	X	2	7,224	0	1,800
NEW YORK TIMES CO CL A	COM	650111107	1,043,576	23,341	X	2	23,054	0	287
NEW YORK TIMES CO CL A	COM	650111107	1,885,108	42,163	X	7	42,163	0	0
NEWALLIANCE BANCSHARES INC	COM	650203102	55,491	3,975	X	2	3,975	0	0
NEWELL RUBBERMAID INC	COM	651229106	1,446,942	61,572	X	2	36,312	260	25,000
NEWELL RUBBERMAID INC	COM	651229106	1,426,074	60,684	X	2	60,159	0	525
NEWELL RUBBERMAID INC.	COM	651229106	22,981,167	977,922	X	7	977,922	0	0
NEWFIELD EXPL CO	COM	651290108	16,722	300	X	2	300	0	0
NEWFIELD EXPL CO	COM	651290108	36,510	655	X	2	155	0	500
NEWFIELD EXPLORATION CO	COM	651290108	11,020,857	197,719	X	7	197,719	0	0
NEWMONT MNG CORP	COM	651639106	575,664	14,852	X	2	11,952	0	2,900
NEWMONT MNG CORP	COM	651639106	820,898	21,179	X	2	17,590	0	3,589
NEWMONT MINING CORP	COM	651639106	20,869,353	538,425	X	7	538,425	0	0
NEWPORT CORP.	COM	651824104	10,226,021	632,407	X	7	632,407	0	0
NEXMED INC	COM	652903105	2,000	1,000	X	2	1,000	0	0
NEXTEL COMMUNICATIONS INC CL A	COM	65332V103	553,995	20,780	X	2	19,280	0	1,500
NEXTEL COMMUNICATIONS INC CL A	COM	65332V103	8,074,488	302,869	X	2	197,499	0	105,370
NEXTEL COMMUNICATIONS INC CL A	COM	65332V103	34,925	1,310	X	4	0	0	1,310
NEXTEL COMMUNICATIONS	COM	65332V103	32,135,911	1,205,398	X	7	1,205,398	0	0
NEXTEL PARTNERS INC	COM	65333F107	49,352	3,100	X	2	0	0	3,100
NEXTEL PARTNERS INC	COM	65333F107	261,088	16,400	X	3	0	0	16,400
NEXTEL PARTNERS INC.	COM	65333F107	14,512,178	911,569	X	7	911,569	0	0
NICHOLAS-APPLEGATE CONV & INCOME FD	COM	65370F101	80,340	5,200	X	2	5,200	0	0
NICHOLAS-APPLEGATE CONV & INCOME FD	COM	65370F101	16,794	1,087	X	2	1,087	0	0
NICOR INC	COM	654086107	160,916	4,737	X	2	4,587	150	0
NICOR INC	COM	654086107	915,254	26,943	X	2	26,859	0	84
NICOR, INC.	COM	654086107	424,387	12,493	X	7	12,493	0	0
NIKE INC	COM	654106103	2,249,775	29,700	X	2	10,200	8,000	11,500
NIKE INC	COM	654106103	1,347,971	17,795	X	2	17,288	0	507
NIKE, INC., CLASS B	COM	654106103	7,942,994	104,858	X	7	104,858	0	0
99 CENTS ONLY STORES	COM	65440K106	248,163	16,273	X	2	14,517	231	1,525
99 CENTS ONLY STORES	COM	65440K106	444,873	29,172	X	2	28,892	0	280
NISOURCE INC	COM	65473P105	584,371	28,340	X	2	26,990	1,350	0
NISOURCE INC	COM	65473P105	1,307,555	63,412	X	2	62,910	0	502
NISOURCE INC.	COM	65473P105	14,973,254	726,152	X	7	726,152	0	0
NOBILITY HOMES INC	COM	654892108	51,429	2,449	X	2	2,449	0	0
NOBLE ENERGY INC	COM	655044105	489,600	9,600	X	2	8,630	270	700
NOBLE ENERGY, INC	COM	655044105	605,217	11,867	X	7	11,867	0	0
NORDSON CORP	COM	655663102	15,180	350	X	2	350	0	0
NORDSON CORP	COM	655663102	303,894	7,007	X	2	7,007	0	0
NORDSON CORPORATION	COM	655663102	7,227,177	166,640	X	7	166,640	0	0
NORDSTROM INC	COM	655664100	1,303,397	30,589	X	2	30,199	0	390
NORDSTROM INC	COM	655664100	187,612	4,403	X	2	4,136	0	267
NORDSTROM INC	COM	655664100	1,680,922	39,449	X	7	39,449	0	0
NORFOLK SOUTHN CORP	COM	655844108	2,061,347	77,728	X	2	59,349	6,975	11,404
NORFOLK SOUTHN CORP	COM	655844108	4,197,241	158,267	X	2	155,649	0	2,618
NORFOLK SOUTHERN CORP.	COM	655844108	21,552,671	812,695	X	7	812,695	0	0
N EUROPEAN OIL RTY TR CTF BEN INT	COM	659310106	24,750	1,000	X	2	1,000	0	0
N EUROPEAN OIL RTY TR CTF BEN INT	COM	659310106	12,375	500	X	2	500	0	0
NORTH FORK BANCORPORATION INC N Y	COM	659424105	5,916,128	155,483	X	2	144,815	5,057	5,611
NORTH FORK BANCORPORATION INC N Y	COM	659424105	76,100	2,000	X	4	2,000	0	0
NORTH FORK BANCORPORATION INC N Y	COM	659424105	24,981,994	656,557	X	2	571,432	660	84,465
NORTH FORK BANCORPORATION INC N Y	COM	659424105	144,248	3,791	X	4	2,751	0	1,040
NORTH FORK BANCORP INC	COM	659424105	32,018,961	841,497	X	7	841,497	0	0
NORTH VALLEY BANCORP	COM	66304M105	2,113,376	133,336	X	7	133,336	0	0
NORTHEAST UTILS	COM	664397106	36,740	1,887	X	2	1,887	0	0
NORTHEAST UTILITIES	COM	664397106	4,681,386	240,441	X	7	240,441	0	0
NORTHERN TR CORP	COM	665859104	5,217,775	123,410	X	2	118,210	0	5,200
NORTHERN TR CORP	COM	665859104	5,588,274	132,173	X	2	117,971	0	14,202
NORTHERN TR CORP	COM	665859104	42,280	1,000	X	4	1,000	0	0
NORTHERN TRUST CORP	COM	665859104	2,642,246	62,494	X	7	62,494	0	0
NORTHFIELD LABS INC	COM	666135108	28,520	2,000	X	2	2,000	0	0
NORTHROP GRUMMAN CORP	COM	666807102	5,981,804	111,393	X	2	74,501	1,892	35,000
NORTHROP GRUMMAN CORP	COM	666807102	8,702,729	162,062	X	2	152,532	7,438	2,092
NORTHROP GRUMMAN CORP	COM	666807102	15,316,099	285,216	X	7	285,216	0	0
NORTHWEST NAT GAS CO	COM	667655104	11,438	375	X	2	375	0	0
NORTHWEST NATURAL GAS	COM	667655104	134,658	4,415	X	7	4,415	0	0
NOVATEL WIRELESS INC NEW	COM	66987M604	13,939	526	X	2	526	0	0
NUANCE COMMUNICATIONS	COM	669967101	577,629	126,673	X	7	126,673	0	0
NOVELL INC	COM	670006105	6,712	800	X	2	800	0	0
NOVELL INC	COM	670006105	97,920	11,671	X	2	10,928	0	743
NOVELL INC.	COM	670006105	919,947	109,648	X	7	109,648	0	0
NOVELLUS SYS INC	COM	670008101	53,259	1,694	X	2	1,694	0	0
NOVELLUS SYS INC	COM	670008101	403,532	12,835	X	2	11,551	0	1,284
NOVELLUS SYS INC	COM	670008101	160,344	5,100	X	3	0	0	5,100
NOVELLUS SYSTEMS INC	COM	670008101	8,637,385	274,726	X	7	274,726	0	0
NOVEN PHARMACEUTICALS INC	COM	670009109	2,202	100	X	2	100	0	0
NOVEN PHARMACEUTICALS INC	COM	670009109	8,187,719	371,831	X	7	371,831	0	0
NSTAR	COM	67019E107	24,658	515	X	2	515	0	0
NSTAR	COM	67019E107	198,032	4,136	X	2	4,136	0	0
NSTAR	COM	67019E107	13,404,006	279,950	X	7	279,950	0	0

NUCOR CORP	COM	670346105	4,098,984	53,400	X	2	1,600	6,000	45,800
NUCOR CORP	COM	670346105	201,034	2,619	X	2	2,467	0	152
NUCOR CORP	COM	670346105	1,718,042	22,382	X	7	22,382	0	0
NVIDIA CORP	COM	67066G104	99,894	4,880	X	2	4,561	0	319
NVIDIA CORP	COM	67066G104	964,566	47,052	X	7	47,052	0	0
NYFIX INC.	COM	670712108	33,585	6,868	X	7	6,868	0	0
NUVELO INC NEW	COM	67072M301	19,240	2,000	X	2	2,000	0	0
O'CHARLEYS INC.	COM	670823103	56,710	3,299	X	7	3,299	0	0
OGE ENERGY CORP	COM	670837103	92,838	3,645	X	2	2,193	1,452	0
OGE ENERGY CORP	COM	670837103	134,533	5,282	X	2	4,882	0	400
OGE ENERGY CORP	COM	670837103	213,566	8,385	X	7	8,385	0	0
OM GROUP INC	COM	670872100	5,325,041	161,316	X	7	161,316	0	0
NUVEEN INVTS INC CL A	COM	67090F106	26,800	1,000	X	2	1,000	0	0
NUVEEN INVTS INC CL A	COM	67090F106	92,460	3,450	X	2	3,450	0	0
OSI PHARMACEUTICALS INC	COM	671040103	67,622	960	X	2	960	0	0
OSI PHARMACEUTICALS INC.	COM	671040103	2,888,040	41,000	X	7	41,000	0	0
OCCIDENTAL PETE CORP	COM	674599105	2,473,557	51,096	X	2	42,745	4,595	3,756
OCCIDENTAL PETE CORP	COM	674599105	5,446,512	112,508	X	2	111,157	0	1,351
OCCIDENTAL PETROLEUM	COM	674599105	5,369,879	110,925	X	7	110,925	0	0
OCEANEERING INTERNATIONAL	COM	675232102	4,098,732	119,671	X	7	119,671	0	0
ODYSSEY HEALTHCARE INC	COM	67611V101	490,844	26,081	X	2	21,931	1,146	3,004
ODYSSEY HEALTHCARE INC	COM	67611V101	9,853,700	523,576	X	2	418,887	604	104,085
ODYSSEY HEALTHCARE INC	COM	67611V101	63,442	3,371	X	4	2,051	0	1,320
ODYSSEY HEALTHCARE, INC.	COM	67611V101	13,936,869	740,535	X	7	740,535	0	0
OFFICE DEPOT INC	COM	676220106	3,643,342	203,425	X	2	3,275	0	200,150
OFFICE DEPOT INC	COM	676220106	166,097	9,274	X	2	8,673	0	601
OFFICE DEPOT	COM	676220106	1,588,939	88,718	X	7	88,718	0	0
OFFSHORE LOGISTICS	COM	676255102	10,337,699	367,628	X	7	367,628	0	0
OHIO CASUALTY CORP	COM	677240103	56,867	2,825	X	7	2,825	0	0
OLD NATL BANCORP IND	COM	680033107	298,829	12,035	X	2	11,056	979	0
OLD NATL BANCORP IND	COM	680033107	990,940	39,909	X	2	39,909	0	0
OLD NATIONAL BANCORP	COM	680033107	527,141	21,230	X	7	21,230	0	0
OLD REP INTL CORP	COM	680223104	7,612,507	320,932	X	2	320,932	0	0
OLD REP INTL CORP	COM	680223104	1,222,149	51,524	X	2	46,207	0	5,317
OLD REPUBLIC INT'L CORP.	COM	680223104	39,111,576	1,648,886	X	7	1,648,886	0	0
OLIN CORP	COM	680665205	31,716	1,800	X	2	1,800	0	0
OMNICARE INC	COM	681904108	165,889	3,875	X	2	3,875	0	0
OMNICARE INC	COM	681904108	960,656	22,440	X	2	16,460	0	5,980
OMNICARE INC	COM	681904108	406,695	9,500	X	3	0	0	9,500
OMNICARE INC.	COM	681904108	77,498,344	1,810,286	X	7	1,810,286	0	0
OMNICOM GROUP	COM	681919106	8,713,386	114,816	X	2	98,872	3,875	12,069
OMNICOM GROUP	COM	681919106	44,910,715	591,787	X	2	545,370	420	45,997
OMNICOM GROUP	COM	681919106	157,548	2,076	X	4	1,566	0	510
OMNICOM GROUP	COM	681919106	22,674,718	298,784	X	7	298,784	0	0
OMNIVISION TECHNOLOGIES INC	COM	682128103	14,355	900	X	2	0	0	900
OMNIVISION TECHNOLOGIES	COM	682128103	4,992,478	313,008	X	7	313,008	0	0
OMNOVA SOLUTIONS INC	COM	682129101	32,348	5,303	X	2	5,303	0	0
OMNOVA SOLUTIONS INC.	COM	682129101	94,562	15,502	X	7	15,502	0	0
ON ASSIGNMENT INC	COM	682159108	31,689	5,371	X	7	5,371	0	0
ON SEMICONDUCTOR CORP.	COM	682189105	3,670,775	731,230	X	7	731,230	0	0
ONEIDA, LTD.	COM	682505102	440,332	271,810	X	7	271,810	0	0
ONEOK INC NEW	COM	682680103	29,687	1,350	X	2	1,350	0	0
ONEOK INC NEW	COM	682680103	145,046	6,596	X	2	6,596	0	0
ONEOK INC.	COM	682680103	25,911,235	1,178,319	X	7	1,178,319	0	0
ONYX PHARMACEUTICALS INC DEL	COM	683399109	3,389	80	X	2	80	0	0
OPENWAVE SYS INC NEW	COM	683718308	50,787	3,999	X	2	3,699	0	300
OPSWARE INC	COM	68383A101	63,360	8,000	X	2	8,000	0	0
OPTIMAL ROBOTICS CORP.	COM	68388R208	3,374,780	444,050	X	7	444,050	0	0
ORACLE CORP	COM	68389X105	6,048,128	506,968	X	2	421,358	45,760	39,850
ORACLE CORP	COM	68389X105	11,930	1,000	X	4	1,000	0	0
ORACLE CORP	COM	68389X105	9,198,603	771,048	X	2	744,370	0	26,678
ORACLE CORP	COM	68389X105	11,930	1,000	X	4	1,000	0	0
ORACLE CORPORATION	COM	68389X105	26,397,439	2,212,694	X	7	2,212,694	0	0
ORASURE TECHNOLOGIES INC	COM	68554V108	4,865	500	X	2	500	0	0
O REILLY AUTOMOTIVE INC	COM	686091109	40,680	900	X	2	500	0	400
O REILLY AUTOMOTIVE INC	COM	686091109	295,156	6,530	X	2	4,530	0	2,000
O REILLY AUTOMOTIVE INC	COM	686091109	474,600	10,500	X	3	0	0	10,500
O'REILLY AUTOMOTIVE INC.	COM	686091109	29,343,840	649,200	X	7	649,200	0	0
ORTHODONTIC CENTERS OF AM	COM	68750P103	87,338	10,664	X	7	10,664	0	0
OSHKOSH B GOSH INC CL A	COM	688222207	49,940	2,000	X	2	2,000	0	0
OSHKOSH B GOSH INC CL A	COM	688222207	14,035,387	562,090	X	2	562,090	0	0
OSHKOSH B'GOSH	COM	688222207	57,731	2,312	X	7	2,312	0	0
OSHKOSH TRUCK CORP CL B	COM	688239201	674,997	11,778	X	2	11,778	0	0
OSHKOSH TRUCK CORP	COM	688239201	5,713,177	99,689	X	7	99,689	0	0
OSTEOTECH	COM	688582105	1,676,023	258,247	X	7	258,247	0	0
OTTER TAIL CORP	COM	689648103	77,223	2,875	X	2	2,875	0	0
OTTER TAIL CORP	COM	689648103	48,348	1,800	X	2	1,800	0	0
OUTBACK STEAKHOUSE INC	COM	689899102	74,448	1,800	X	2	1,800	0	0
OUTBACK STEAKHOUSE INC	COM	689899102	575,111	13,905	X	2	11,495	0	2,410
OUTBACK STEAKHOUSE INC	COM	689899102	533,544	12,900	X	3	0	0	12,900
OUTBACK STEAKHOUSE INC	COM	689899102	34,533,491	834,949	X	7	834,949	0	0
OVERNITE CORP	COM	690322102	4,618,446	157,090	X	7	157,090	0	0
OVERSEAS SHIPHOLDING GRP	COM	690368105	4,862,464	110,185	X	7	110,185	0	0
OVERSTOCK.COM INC DEL	COM	690370101	58,665	1,500	X	2	1,500	0	0
OWENS & MINOR INC NEW	COM	690732102	52,448	2,025	X	2	2,025	0	0

OWENS & MINOR, INC.	COM	690732102	604,221	23,329	X	7	23,329	0	0
OWENS ILL INC NEW	COM	690768403	12,989	775	X	2	775	0	0
OWENS-ILLINOIS	COM	690768403	3,790,525	226,165	X	7	226,165	0	0
OXFORD HEALTH PLANS INC	COM	691471106	955,164	17,354	X	7	17,354	0	0
OXFORD INDUSTRIES INC	COM	691497309	115,260	2,646	X	7	2,646	0	0
PC-TEL INC	COM	69325Q105	68,428	5,799	X	7	5,799	0	0
PG & E CORP	COM	69331C108	115,867	4,147	X	2	4,147	0	0
PG & E CORP	COM	69331C108	244,643	8,756	X	2	7,954	0	802
PG & E CORP	COM	69331C108	6,586,659	235,743	X	7	235,743	0	0
PMA CAP CORP CL A	COM	693419202	27,675	3,075	X	2	3,075	0	0
PMC - SIERRA INC.	COM	69344F106	718,648	50,080	X	7	50,080	0	0
P M I GROUP INC	COM	69344M101	860,564	19,774	X	2	13,745	2,799	3,230
P M I GROUP INC	COM	69344M101	2,875,584	66,075	X	2	66,075	0	0
PMI GROUP INC.	COM	69344M101	74,779,850	1,718,287	X	7	1,718,287	0	0
PNC FINL SVCS GROUP INC	COM	693475105	2,618,224	49,326	X	2	39,829	5,567	3,930
PNC FINL SVCS GROUP INC	COM	693475105	5,832,855	109,888	X	2	108,497	0	1,391
PNC BANK CORP.	COM	693475105	4,244,967	79,973	X	7	79,973	0	0
PNM RES INC	COM	69349H107	11,050	532	X	2	532	0	0
PNM RESOURCES INC	COM	69349H107	6,412,592	308,743	X	7	308,743	0	0
PPG INDS INC	COM	693506107	3,391,957	54,280	X	2	49,830	4,450	0
PPG INDS INC	COM	693506107	4,047,602	64,772	X	2	63,444	0	1,328
PPG INDUSTRIES INC	COM	693506107	3,040,263	48,652	X	7	48,652	0	0
PPL CORP	COM	69351T106	268,515	5,850	X	2	4,400	0	1,450
PPL CORP	COM	69351T106	211,324	4,604	X	2	4,265	0	339
PP&L CORPORATION	COM	69351T106	2,314,416	50,423	X	7	50,423	0	0
PRG-SCHULTZ INTL INC	COM	69357C107	11,487	2,100	X	2	0	0	2,100
PRG-SCHULTZ INTL.	COM	69357C107	71,920	13,148	X	7	13,148	0	0
PSS WORLD MED INC	COM	69366A100	19,600	1,750	X	2	1,750	0	0
PACCAR INC	COM	693718108	28,995	500	X	2	500	0	0
PACCAR INC	COM	693718108	322,250	5,557	X	2	5,220	0	337
PACCAR INC	COM	693718108	6,241,174	107,625	X	7	107,625	0	0
PACIFIC SUNWEAR OF CALIF.	COM	694873100	6,855,948	350,330	X	7	350,330	0	0
PACIFICARE HEALTH SYSTEMS	COM	695112102	8,320,096	215,212	X	7	215,212	0	0
PACKAGING DYNAMICS CORP	COM	695160101	1,108	80	X	2	80	0	0
PACTIV CORP	COM	695257105	156,000	6,255	X	2	6,055	200	0
PACTIV CORP	COM	695257105	143,829	5,767	X	2	5,473	0	294
PACTIV CORP.	COM	695257105	1,083,294	43,436	X	7	43,436	0	0
PALL CORP	COM	696429307	107,379	4,100	X	2	2,500	0	1,600
PALL CORP	COM	696429307	336,542	12,850	X	2	7,109	0	5,741
PALL CORP	COM	696429307	21,031,696	803,043	X	7	803,043	0	0
PALM HBR HOMES INC	COM	696639103	1,773	100	X	2	100	0	0
PALM HARBOR HOMES INC	COM	696639103	1,034,546	58,350	X	7	58,350	0	0
PALMONE INC	COM	69713P107	661	19	X	2	19	0	0
PALMONE INC	COM	69713P107	243	7	X	2	7	0	0
PALMSOURCE INC	COM	697154102	86	5	X	2	5	0	0
PALMSOURCE INC	COM	697154102	34	2	X	2	2	0	0
PALOMAR MED TECHNOLOGIES INC NEW	COM	697529303	5,003	298	X	2	298	0	0
Pan Pacific Retail	COM	69806L104	1,290	25,540	X	8	25,540	0	0
PANERA BREAD CO CL A	COM	69840W108	54,896	1,530	X	2	430	0	1,100
PANERA BREAD CO CL A	COM	69840W108	172,224	4,800	X	3	0	0	4,800
PANERA BREAD CO.	COM	69840W108	7,954,775	221,705	X	7	221,705	0	0
PAPA JOHN'S INTL INC	COM	698813102	3,787,412	128,213	X	7	128,213	0	0
PAR PHARMACEUTICAL	COM	69888P106	3,798,631	107,885	X	7	107,885	0	0
PARAMETRIC TECHNOLOGY CORP	COM	699173100	35,000	7,000	X	2	7,000	0	0
PARAMETRIC TECHNOLOGY CORP	COM	699173100	42,265	8,453	X	2	7,943	0	510
PARAMETRIC TECHNOLOGY	COM	699173100	512,080	102,416	X	7	102,416	0	0
PAREXEL INTL CORP	COM	699462107	495	25	X	2	25	0	0
PAREXEL INTERNATIONAL COR	COM	699462107	86,764	4,382	X	7	4,382	0	0
PARK BANCORP INC	COM	700164106	30,780	1,000	X	2	1,000	0	0
PARK ELECTROCHEMICAL CORP	COM	700416209	2,366,910	93,739	X	7	93,739	0	0
PARK NATL CORP	COM	700658107	538,681	4,218	X	2	4,218	0	0
PARKER HANNIFIN CORP	COM	701094104	958,733	16,124	X	2	15,587	337	200
PARKER HANNIFIN CORP	COM	701094104	1,221,962	20,551	X	2	19,084	0	1,467
PARKER-HANNIFIN CORP	COM	701094104	2,015,813	33,902	X	7	33,902	0	0
PARLEX CORP.	COM	701630105	1,922,700	295,800	X	7	295,800	0	0
PATINA OIL & GAS CORP	COM	703224105	56,006	1,875	X	2	1,875	0	0
PATINA OIL & GAS CORP	COM	703224105	3,830,096	128,226	X	7	128,226	0	0
PATRICK INDUSTRIES, INC.	COM	703343103	1,480,584	151,080	X	7	151,080	0	0
PATTERSON DENTAL	COM	703412106	455,116	5,950	X	2	2,400	0	3,550
PATTERSON DENTAL	COM	703412106	252,035	3,295	X	2	2,515	0	780
PATTERSON DENTAL	COM	703412106	328,907	4,300	X	3	0	0	4,300
PATTERSON DENTAL CO	COM	703412106	18,450,153	241,210	X	7	241,210	0	0
PATTERSON-UTI ENERGY INC	COM	703481101	33,410	1,000	X	2	0	0	1,000
PATTERSON-UTI ENERGY INC	COM	703481101	187,096	5,600	X	3	0	0	5,600
PATTERSON-UTI ENERGY, INC	COM	703481101	8,365,864	250,400	X	7	250,400	0	0
PAXAR CORP.	COM	704227107	4,014,815	205,677	X	7	205,677	0	0
PAYCHEX INC	COM	704326107	1,009,014	29,782	X	2	19,982	0	9,800
PAYCHEX INC	COM	704326107	7,467,830	220,420	X	2	141,098	0	79,322
PAYCHEX INC	COM	704326107	32,864	970	X	4	0	0	970
PAYCHEX INC.	COM	704326107	19,825,560	585,170	X	7	585,170	0	0
PAYLESS SHOESOURCE INC	COM	704379106	13,240	888	X	2	888	0	0
PAYLESS SHOESOURCE INC	COM	704379106	6,441	432	X	2	432	0	0
PAYLESS SHOESOURCE INC CO	COM	704379106	10,561,931	708,379	X	7	708,379	0	0
PEABODY ENERGY CORP	COM	704549104	728,542	13,012	X	2	12,012	0	1,000
PEABODY ENERGY CORP	COM	704549104	782,796	13,981	X	7	13,981	0	0

PEAPACK-GLADSTONE FINL CORP	COM	704699107	336,618	10,480	X	2	10,480	0	0
PEDIATRIX MED GROUP	COM	705324101	27,940	400	X	2	0	0	400
PEDIATRIX MED	COM	705324101	364,198	5,214	X	7	5,214	0	0
PEGASUS SOLUTIONS, INC.	COM	705906105	56,525	4,305	X	7	4,305	0	0
PENFORD INC	COM	707051108	3,994,713	227,619	X	7	227,619	0	0
PENN NATIONAL GAMING INC	COM	707569109	7,922,151	238,619	X	7	238,619	0	0
PENNEY J C INC	COM	708160106	249,594	6,610	X	2	3,210	0	3,400
PENNEY J C INC	COM	708160106	2,073,024	54,900	X	2	38,358	0	16,542
PENNEY J.C., INC.	COM	708160106	3,020,800	80,000	X	7	80,000	0	0
PENN REAL EST INVEST TRST	COM	709102107	336,678	9,830	X	7	9,830	0	0
PENTAIR INC	COM	709631105	1,255,647	37,326	X	2	18,826	13,000	5,500
PENTAIR INC	COM	709631105	7,716,410	229,382	X	2	142,296	0	87,086
PENTAIR INC	COM	709631105	35,658	1,060	X	4	0	0	1,060
PENTAIR INC	COM	709631105	37,937,981	1,127,764	X	7	1,127,764	0	0
PEOPLES ENERGY CORP	COM	711030106	220,445	5,230	X	2	3,788	399	1,043
PEOPLES ENERGY CORP	COM	711030106	296,652	7,038	X	2	6,967	0	71
PEOPLES ENERGY CORP	COM	711030106	448,687	10,645	X	7	10,645	0	0
PEOPLESOFT INC	COM	712713106	255,319	13,801	X	2	10,901	1,200	1,700
PEOPLESOFT INC	COM	712713106	12,950	700	X	4	700	0	0
PEOPLESOFT INC	COM	712713106	1,190,568	64,355	X	2	60,258	0	4,097
PEOPLESOFT INC	COM	712713106	9,481,509	512,514	X	7	512,514	0	0
PEP BOYS	COM	713278109	208,985	8,244	X	7	8,244	0	0
PEPCO HLDGS INC	COM	713291102	291,018	15,920	X	2	15,703	217	0
PEPCO HLDGS INC	COM	713291102	220,091	12,040	X	2	11,634	200	206
PEPCO HOLDINGS, INC.	COM	713291102	23,733,509	1,298,332	X	7	1,298,332	0	0
PEPSI BOTTLING GROUP INC	COM	713409100	20,156	660	X	2	660	0	0
PEPSI BOTTLING GROUP INC	COM	713409100	239,556	7,844	X	2	7,347	0	497
PEPSI BOTTLING GROUP INC.	COM	713409100	2,230,245	73,027	X	7	73,027	0	0
PEPSIAMERICAS INC	COM	71343P200	185,383	8,728	X	2	8,728	0	0
PEPSIAMERICAS INC.	COM	71343P200	21,073,054	992,140	X	7	992,140	0	0
PEPSICO INC	COM	713448108	91,470,783	1,697,676	X	2	1,550,554	59,680	87,442
PEPSICO INC	COM	713448108	317,922	5,900	X	4	5,900	0	0
PEPSICO INC	COM	713448108	129,295,028	2,399,685	X	2	2,313,065	3,000	83,620
PEPSICO INC	COM	713448108	608,844	11,300	X	4	11,300	0	0
PEPSICO, INC.	COM	713448108	69,268,559	1,285,608	X	7	1,285,608	0	0
PERFORMANCE FOOD GROUP CO	COM	713755106	256,111	9,650	X	2	2,900	4,650	2,100
PERFORMANCE FOOD GROUP CO	COM	713755106	226,227	8,524	X	7	8,524	0	0
PERICOM SEMICONDUCTOR	COM	713831105	76,212	7,116	X	7	7,116	0	0
PERKINELMER INC	COM	714046109	394,788	19,700	X	2	500	0	19,200
PERKINELMER INC	COM	714046109	417,513	20,834	X	2	10,121	0	10,713
PERKIN/ELMER INC.	COM	714046109	30,621,180	1,528,003	X	7	1,528,003	0	0
PERMIAN BASIN ROYALTY TR	COM	714236106	9,070	1,000	X	2	1,000	0	0
PERMIAN BASIN ROYALTY TR	COM	714236106	151,233	16,674	X	2	16,674	0	0
PEROT SYSTEMS CORP.	COM	714265105	2,703,099	203,700	X	7	203,700	0	0
PERRIGO CO	COM	714290103	23,371	1,232	X	2	1,232	0	0
PERRIGO COMPANY	COM	714290103	5,203,793	274,317	X	7	274,317	0	0
PETCO ANIMAL SUPPLIES INC	COM	716016209	32,210	1,000	X	2	0	0	1,000
PETROQUEST ENERGY INC	COM	716748108	13,344	3,125	X	2	3,125	0	0
PETSMART INC	COM	716768106	117,145	3,610	X	2	3,610	0	0
PETSMART INC	COM	716768106	769,065	23,700	X	2	19,020	0	4,680
PETSMART INC	COM	716768106	824,230	25,400	X	3	0	0	25,400
PETSMART INC.	COM	716768106	43,129,295	1,329,100	X	7	1,329,100	0	0
PFIZER INC	COM	717081103	145,420,593	4,242,141	X	2	3,516,141	211,976	514,024
PFIZER INC	COM	717081103	615,326	17,950	X	4	17,950	0	0
PFIZER INC	COM	717081103	329,791,049	9,620,509	X	2	9,094,782	8,479	517,248
PFIZER INC	COM	717081103	1,342,131	39,152	X	4	34,282	0	4,870
PFIZER, INC.	COM	717081103	293,855,496	8,572,214	X	7	8,572,214	0	0
PHARMACOPEIA DRUG DISCOVERY INC	COM	7171EP101	241	42	X	2	42	0	0
PHARMACEUTICAL HOLDERS TR DEP RCPT	COM	71712A206	60,542	774	X	2	774	0	0
PHARM PROD DEVO	COM	717124101	1,429,650	45,000	X	7	45,000	0	0
PHELPS DODGE CORP	COM	717265102	72,472	935	X	2	935	0	0
PHELPS DODGE CORP	COM	717265102	738,825	9,532	X	2	5,392	0	4,140
PHELPS DODGE CORP	COM	717265102	68,093,233	878,509	X	7	878,509	0	0
PHILADELPHIA CONS	COM	717528103	281,728	4,690	X	7	4,690	0	0
PHILLIPS VAN HEUSEN	COM	718592108	94,152	4,891	X	7	4,891	0	0
PHOENIX COS INC NEW	COM	71902E109	3,246	265	X	2	265	0	0
PHOENIX COS INC NEW	COM	71902E109	30,797	2,514	X	2	2,514	0	0
PHOENIX TECHNOLOGIES	COM	719153108	22,368	3,200	X	7	3,200	0	0
PHOTON DYNAMICS INC	COM	719364101	83,151	2,371	X	7	2,371	0	0
PHOTRONICS INC	COM	719405102	113,640	6,000	X	2	6,000	0	0
PHOTRONICS INC.	COM	719405102	117,769	6,218	X	7	6,218	0	0
PIEDMONT NAT GAS INC	COM	720186105	82,198	1,925	X	2	750	0	1,175
PIEDMONT NATURAL GAS CO	COM	720186105	294,288	6,892	X	7	6,892	0	0
PILGRIM'S PRIDE CORP.	COM	721467108	2,337,571	80,773	X	7	80,773	0	0
PINNACLE ENTMT INC	COM	723456109	24,905	1,975	X	2	1,975	0	0
PINNACLE ENTMT INC	COM	723456109	189,932	15,062	X	2	62	0	15,000
PINNACLE ENTERTAINMENT	COM	723456109	83,503	6,622	X	7	6,622	0	0
PINNACLE SYSTEMS INC.	COM	723481107	88,088	12,320	X	7	12,320	0	0
PINNACLE WEST CAP CORP	COM	723484101	1,726,996	42,758	X	2	38,314	2,929	1,515
PINNACLE WEST CAP CORP	COM	723484101	14,304,078	354,149	X	2	256,309	234	97,606
PINNACLE WEST CAP CORP	COM	723484101	51,699	1,280	X	4	0	0	1,280
PINNACLE WEST CAPITAL CO	COM	723484101	29,221,438	723,482	X	7	723,482	0	0
PIONEER NAT RES CO	COM	723787107	219,952	6,270	X	2	6,270	0	0
PIONEER NAT RES CO	COM	723787107	580,609	16,551	X	2	16,551	0	0
PIONEER NATURAL RESOURCES	COM	723787107	35,644,086	1,016,080	X	7	1,016,080	0	0

PIPER JAFFRAY COS	COM	724078100	217,873	4,817	X	2	3,887	915	15
PIPER JAFFRAY COS	COM	724078100	234,201	5,178	X	2	5,139	3	36
PIPER JAFFRAY COS., INC.	COM	724078100	161,923	3,580	X	7	3,580	0	0
PITNEY BOWES INC	COM	724479100	791,190	17,880	X	2	16,580	1,300	0
PITNEY BOWES INC	COM	724479100	8,010,887	181,037	X	2	121,453	0	59,584
PITNEY BOWES INC	COM	724479100	32,303	730	X	4	0	0	730
PITNEY BOWES INC.	COM	724479100	25,510,391	576,506	X	7	576,506	0	0
PIXAR	COM	725811103	695	10	X	2	10	0	0
PLAINS EXPL & PRODTN CO	COM	726505100	6,147	335	X	2	335	0	0
PLAINS EXPLORATION & PRO.	COM	726505100	664,986	36,239	X	7	36,239	0	0
PLAINS RESOURCES INC	COM	726540503	69,207	4,083	X	7	4,083	0	0
Plains Resources	COM	726540503	2,433,291	143,557	X	1	143,557	0	0
PLANAR SYSTEMS, INC.	COM	726900103	5,262,846	393,043	X	7	393,043	0	0
PLANTRONICS INC NEW	COM	727493108	44,205	1,050	X	2	1,050	0	0
PLANTRONICS INC	COM	727493108	5,500,239	130,647	X	7	130,647	0	0
PLEXUS CORP	COM	729132100	97,470	7,220	X	2	7,220	0	0
PLEXUS CORP	COM	729132100	5,067,846	375,396	X	7	375,396	0	0
PLUG PWR INC	COM	72919F103	6,358	850	X	2	850	0	0
PLUG PWR INC	COM	72919F103	5,236	700	X	2	700	0	0
PLUM CREEK TIMBER CO. INC	COM	729251108	1,692,824	51,959	X	7	51,959	0	0
PLUMTREE SOFTWARE INC	COM	72940Q104	11,130	3,000	X	2	3,000	0	0
POGO PRODUCING CO.	COM	730448107	1,266,665	25,641	X	7	25,641	0	0
POLARIS INDS INC	COM	731068102	220,800	4,600	X	2	4,600	0	0
POLARIS INDS INC	COM	731068102	8,640	180	X	2	180	0	0
POLARIS INDUSTRIES INC	COM	731068102	5,496,528	114,511	X	7	114,511	0	0
POLO RALPH LAUREN CORP CL A	COM	731572103	128,740	3,737	X	2	3,737	0	0
POLYCOM INC	COM	73172K104	413,173	18,437	X	2	18,437	0	0
POLYCOM INC.	COM	73172K104	273,111	12,187	X	7	12,187	0	0
POLYMEDICA CORP.	COM	731738100	7,165,118	230,835	X	7	230,835	0	0
POLYONE CORPORATION	COM	73179P106	121,770	16,367	X	7	16,367	0	0
POORE BROS INC	COM	732813100	1,004	400	X	2	400	0	0
POPE & TALBOT, INC.	COM	732827100	57,116	2,889	X	7	2,889	0	0
PORTAL SOFTWARE INC NEW	COM	736126301	73	20	X	2	20	0	0
PORTEC RAIL PRODS INC	COM	736212101	22,232	2,800	X	2	2,800	0	0
POSSIS MEDICAL INC.	COM	737407106	104,875	3,071	X	7	3,071	0	0
Post Properties Inc.	COM	737464107	102,272	3,508,480	X	8	1,071,330	1,539,100	898,050
POTLATCH CORP	COM	737628107	907,044	21,783	X	7	21,783	0	0
POWELL INDS INC	COM	739128106	43,067	2,520	X	2	2,520	0	0
POWER INTEGRATIONS INC	COM	739276103	679,098	27,273	X	2	26,903	0	370
POWER INTEGRATIONS, INC.	COM	739276103	4,628,910	185,900	X	7	185,900	0	0
POWER-ONE INC	COM	739308104	29,602	2,696	X	2	2,537	0	159
POWER ONE	COM	739308104	260,577	23,732	X	7	23,732	0	0
POWERWAVE TECHNOLOGIES INC	COM	739363109	312,035	40,524	X	2	40,524	0	0
POWERWAVE TECHNOLOGIES	COM	739363109	142,627	18,523	X	7	18,523	0	0
PRAECIS PHARMACEUTICALS INC	COM	739421105	7,600	2,000	X	2	2,000	0	0
PRAXAIR INC	COM	74005P104	3,906,670	97,887	X	2	81,885	1,762	14,240
PRAXAIR INC	COM	74005P104	119,730	3,000	X	4	3,000	0	0
PRAXAIR INC	COM	74005P104	17,900,752	448,528	X	2	436,234	548	11,746
PRAXAIR INC	COM	74005P104	192,127	4,814	X	4	4,814	0	0
PRAXAIR, INC.	COM	74005P104	46,769,052	1,171,863	X	7	1,171,863	0	0
PREPAID LEGAL SERVICES	COM	740065107	82,452	3,460	X	7	3,460	0	0
PRECISION CASTPARTS CORP	COM	740189105	36,095	660	X	2	660	0	0
PREMCO INC	COM	74045Q104	519,000	13,840	X	2	13,840	0	0
PREMIER FINL BANCORP INC	COM	74050M105	15,640	1,575	X	2	1,575	0	0
PRENTISS PROPERTIES TRUST	COM	740706106	1,939,132	57,850	X	7	57,850	0	0
PRESIDENTIAL LIFE	COM	740884101	92,262	5,120	X	7	5,120	0	0
PRICE T ROWE GROUP INC	COM	74144T108	738,360	14,650	X	2	0	10,250	4,400
PRICE T ROWE GROUP INC	COM	74144T108	191,923	3,808	X	2	3,567	0	241
T ROWE PRICE GROUP INC	COM	74144T108	1,810,570	35,924	X	7	35,924	0	0
PRICELINE.COM INC	COM	741503403	8,968	333	X	2	333	0	0
PRICELINE.COM, INC.	COM	741503403	3,278,647	121,747	X	7	121,747	0	0
PRIDE INTL INC DEL	COM	74153Q102	8,555	500	X	2	500	0	0
PRIDE INTERNATIONAL INC.	COM	74153Q102	7,125,973	416,480	X	7	416,480	0	0
PRIMEDIA INC	COM	74157K101	9,452	3,400	X	2	0	0	3,400
PRIMA ENERGY CORP.	COM	741901201	106,562	2,693	X	7	2,693	0	0
PRIME HOSPITALITY CORP	COM	741917108	1,763	166	X	2	166	0	0
PRIME HOSPITALITY CORP.	COM	741917108	6,057,977	570,431	X	7	570,431	0	0
PRINCIPAL FINL GROUP INC	COM	74251V102	167,292	4,810	X	2	4,810	0	0
PRINCIPAL FINL GROUP INC	COM	74251V102	782,098	22,487	X	2	16,789	0	5,698
PRUDENTIAL FINANCE GROUP	COM	74251V102	3,148,042	90,513	X	7	90,513	0	0
PRIORITY HEALTHCARE CORP CL B	COM	74264T102	161,109	7,020	X	2	7,020	0	0
PRIORITY HEALTHCARE CORP CL B	COM	74264T102	218,025	9,500	X	2	9,500	0	0
PRIORITY HEALTHCARE CORP.	COM	74264T102	360,430	15,705	X	7	15,705	0	0
PROASSURANCE CORP	COM	74267C106	16,202	475	X	2	475	0	0
PROASSURANCE CORP	COM	74267C106	239,657	7,026	X	2	7,026	0	0
PROASSURANCE CORP.	COM	74267C106	12,523,828	367,160	X	7	367,160	0	0
PROCTER & GAMBLE CO	COM	742718109	70,114,474	1,287,922	X	2	1,018,754	228,826	40,342
PROCTER & GAMBLE CO	COM	742718109	76,216	1,400	X	4	1,400	0	0
PROCTER & GAMBLE CO	COM	742718109	119,491,009	2,194,912	X	2	2,121,976	1,000	71,936
PROCTER & GAMBLE CO	COM	742718109	141,544	2,600	X	4	2,600	0	0
PROCTER & GAMBLE CO.	COM	742718109	116,538,619	2,140,680	X	7	2,140,680	0	0
PRIVATEBANCORP INC	COM	742962103	659,520	24,000	X	2	24,000	0	0
PRIVATEBANCORP INC	COM	742962103	82,440	3,000	X	2	0	0	3,000
PROGRESS ENERGY INC	COM	743263105	589,653	13,386	X	2	12,436	125	825
PROGRESS ENERGY INC	COM	743263105	1,732,619	39,333	X	2	38,178	0	1,155



PROGRESS ENERGY INC	COM	743263105	3,079,976	69,920	X	7	69,920	0	0
PROGRESS SOFTWARE CORP	COM	743312100	122,544	5,655	X	7	5,655	0	0
PROGRESSIVE CORP OHIO	COM	743315103	5,280,838	61,909	X	2	17,934	200	43,775
PROGRESSIVE CORP OHIO	COM	743315103	1,461,957	17,139	X	2	16,527	0	612
PROGRESSIVE CORP	COM	743315103	5,258,574	61,648	X	7	61,648	0	0
PROLOGIS	COM	743410102	1,692,977	51,427	X	7	51,427	0	0
PROTECTIVE LIFE CORP	COM	743674103	349,964	9,050	X	2	9,050	0	0
PROTECTIVE LIFE CORP	COM	743674103	27,456	710	X	2	710	0	0
PROTECTIVE LIFE CORP	COM	743674103	24,039,863	621,667	X	7	621,667	0	0
PROTEIN DESIGN LABS INC	COM	74369L103	76,271	3,987	X	2	3,987	0	0
PROTEIN DESIGN LABS INC	COM	74369L103	371,887	19,440	X	2	18,530	0	910
PROTEIN DESIGN LABS INC	COM	74369L103	5,056,442	264,320	X	7	264,320	0	0
PROVIDENT BANKSHARES CORP	COM	743859100	22,697	787	X	2	787	0	0
PROVIDENT BANKSHARES CORP	COM	743859100	189,969	6,587	X	7	6,587	0	0
PROVIDENT FINL SVCS INC	COM	74386T105	2,660,405	151,590	X	2	146,920	0	4,670
PROVIDENT FINL SVCS INC	COM	74386T105	13,689	780	X	2	780	0	0
PROVINCE HEALTHCARE CO	COM	743977100	84,893	4,950	X	2	4,950	0	0
PROVINCE HEALTHCARE CO	COM	743977100	1,051,089	61,288	X	7	61,288	0	0
PROVIDIAN FINL CORP	COM	74406A102	33,374	2,275	X	2	2,275	0	0
PROVIDIAN FINL CORP	COM	74406A102	147,903	10,082	X	2	9,526	0	556
PROVIDIAN FINANCIAL CORP	COM	74406A102	4,337,904	295,699	X	7	295,699	0	0
PRUDENTIAL FINL INC	COM	744320102	142,523	3,067	X	2	3,067	0	0
PRUDENTIAL FINL INC	COM	744320102	8,852,860	190,507	X	2	183,764	0	6,743
PRUDENTIAL FINANCE INC	COM	744320102	29,504,686	634,919	X	7	634,919	0	0
PUBLIC SVC ENTERPRISE GROUP INC	COM	744573106	571,068	14,266	X	2	13,166	0	1,100
PUBLIC SVC ENTERPRISE GROUP INC	COM	744573106	942,226	23,538	X	2	22,886	0	652
PUBLIC SERVICE ENTERPRISE	COM	744573106	2,685,653	67,091	X	7	67,091	0	0
PUBLIC STORAGE INC	COM	74460D109	2,070,450	45,000	X	7	45,000	0	0
Public Storage, Inc.	COM	74460D109	55,552	1,207,394	X	8	1,112,444	0	94,950
Public Storage Inc. A Shares	COM	74460D729	2,008	76,900	X	8	76,900	0	0
PUGET ENERGY INC NEW	COM	745310102	129,203	5,897	X	2	5,897	0	0
PUGET ENERGY INC.	COM	745310102	28,837,876	1,316,197	X	7	1,316,197	0	0
PULITZER INC	COM	745769109	26,064	533	X	2	533	0	0
PULTE HOMES INC	COM	745867101	893,875	17,180	X	2	15,990	0	1,190
PULTE HOMES INC	COM	745867101	269,359	5,177	X	2	4,934	0	243
PULTE HOMES INC.	COM	745867101	18,113,360	348,133	X	7	348,133	0	0
QRS CORPORATION	COM	74726X105	22,224	3,393	X	7	3,393	0	0
QLOGIC CORP	COM	747277101	19,943	750	X	2	0	0	750
QLOGIC CORP	COM	747277101	597,504	22,471	X	2	18,170	0	4,301
QLOGIC CORP	COM	747277101	191,448	7,200	X	3	0	0	7,200
QLOGIC CORP	COM	747277101	31,570,493	1,187,307	X	7	1,187,307	0	0
QUAKER CHEMICAL CORP	COM	747316107	39,939	1,446	X	7	1,446	0	0
QUALCOMM INC	COM	747525103	12,402,367	169,942	X	2	154,618	6,430	8,894
QUALCOMM INC	COM	747525103	94,874	1,300	X	4	1,300	0	0
QUALCOMM INC	COM	747525103	47,007,367	644,113	X	2	571,306	481	72,326
QUALCOMM INC	COM	747525103	177,049	2,426	X	4	1,666	0	760
QUALCOMM, INC.	COM	747525103	71,664,681	981,977	X	7	981,977	0	0
QUANTA SERVICES, INC.	COM	74762E102	155,089	24,934	X	7	24,934	0	0
QUANEX CORP	COM	747620102	25,568	525	X	2	525	0	0
QUANEX CORP	COM	747620102	541,836	11,126	X	2	11,126	0	0
QUANEX CORP	COM	747620102	170,401	3,499	X	7	3,499	0	0
QUANTUM FUEL SYS TECHNOLOGIES	COM	74765E109	1,530	250	X	2	250	0	0
QUANTUM CORP-DLT & STORAG	COM	747906204	140,542	45,336	X	7	45,336	0	0
QUEST DIAGNOSTICS INC	COM	74834L100	293,842	3,459	X	2	3,261	0	198
QUEST DIAGNOSTICS INC	COM	74834L100	2,492,348	29,339	X	7	29,339	0	0
QUESTAR CORP	COM	748356102	122,334	3,166	X	2	2,066	0	1,100
QUESTAR CORP	COM	748356102	43,779	1,133	X	2	1,133	0	0
QUESTAR CORP	COM	748356102	447,335	11,577	X	7	11,577	0	0
QUICKSILVER RES INC	COM	74837R104	705,308	10,516	X	2	10,516	0	0
QUIKSILVER INC	COM	74838C106	529,296	22,230	X	2	22,230	0	0
QUIDEL CORP	COM	74838J101	5,301	900	X	2	900	0	0
QWEST COMMUNICATIONS INTL INC	COM	749121109	32,490	9,050	X	2	4,850	0	4,200
QWEST COMMUNICATIONS INTL INC	COM	749121109	2,481	691	X	4	691	0	0
QWEST COMMUNICATIONS INTL INC	COM	749121109	245,075	68,266	X	2	64,839	0	3,427
QWEST COMMUNICATIONS INTL	COM	749121109	1,816,432	505,970	X	7	505,970	0	0
R&G FINANCIAL CORP.	COM	749136107	1,776,644	53,740	X	7	53,740	0	0
R H DONNELLEY CORP NEW	COM	74955W307	15,309	350	X	2	350	0	0
RH DONNELLEY	COM	74955W307	3,555,406	81,285	X	7	81,285	0	0
RLI CORP	COM	749607107	2,668,515	73,110	X	2	71,110	0	2,000
RLI CORP	COM	749607107	37,960	1,040	X	2	1,040	0	0
RLI CORP.	COM	749607107	195,750	5,363	X	7	5,363	0	0
RPM INTL INC	COM	749685103	64,478	4,242	X	2	2,960	0	1,282
RPM INTL INC	COM	749685103	30,400	2,000	X	2	2,000	0	0
RPM INTERNATIONAL, INC.	COM	749685103	20,832,147	1,370,536	X	7	1,370,536	0	0
RSA SEC INC	COM	749719100	313,396	15,310	X	2	13,910	0	1,400
RSA SEC INC	COM	749719100	161,713	7,900	X	3	0	0	7,900
RSA SECURITY INC.	COM	749719100	13,783,331	673,343	X	7	673,343	0	0
RTI INTERNATIONAL METALS	COM	74973W107	53,289	3,341	X	7	3,341	0	0
RF MICRO DEVICES INC	COM	749941100	4,000,215	533,362	X	7	533,362	0	0
RADIAN GROUP INC	COM	750236101	10,538	220	X	2	220	0	0
RADIAN GROUP INC	COM	750236101	616,808	12,877	X	2	12,877	0	0
RADIAN GROUP, INC.	COM	750236101	76,533,902	1,597,785	X	7	1,597,785	0	0
RADIANT SYSTEMS INC.	COM	75025N102	26,226	5,592	X	7	5,592	0	0
RADIO ONE INC CL A	COM	75040P108	4,818	300	X	2	300	0	0
RADIO ONE INC CL A	COM	75040P108	16,060	1,000	X	2	0	0	1,000

RADIO ONE INC	COM	75040P108	1,768,878	109,800	X	7	109,800	0	0
RADIOSHACK CORP	COM	750438103	60,123	2,100	X	2	600	0	1,500
RADIOSHACK CORP	COM	750438103	5,316,448	185,695	X	2	185,386	0	309
RADIOSHACK CORP	COM	750438103	1,305,728	45,607	X	7	45,607	0	0
RADISYS CORP	COM	750459109	71,569	3,854	X	7	3,854	0	0
RAILAMERICA INC	COM	750753105	3,548,165	243,025	X	2	236,055	0	6,970
RAILAMERICA INC	COM	750753105	18,104	1,240	X	2	1,240	0	0
RALCORP HLDGS INC NEW	COM	751028101	259,987	7,386	X	2	200	7,186	0
RALCORP HOLDINGS INC	COM	751028101	1,265,581	35,954	X	7	35,954	0	0
RAMTRON INTL CORP NEW	COM	751907304	9,120	2,000	X	2	2,000	0	0
RARE HOSPITALITY INTL	COM	753820109	4,099,163	164,625	X	7	164,625	0	0
RAYMOND JAMES FINL INC	COM	754730109	45,891	1,735	X	2	1,735	0	0
RAYMOND JAMES FINANCIAL,	COM	754730109	3,973,266	150,218	X	7	150,218	0	0
RAYONIER INC	COM	754907103	503,218	11,321	X	2	917	0	10,404
RAYONIER INC	COM	754907103	8,268	186	X	2	186	0	0
RAYONIER INC	COM	754907103	468,547	10,541	X	7	10,541	0	0
RAYOVAC CORP	COM	755081106	87,110	3,100	X	2	3,100	0	0
RAYOVAC CORP	COM	755081106	4,825,192	171,715	X	7	171,715	0	0
RAYTHEON CO NEW	COM	755111507	2,993,806	83,696	X	2	71,602	6,640	5,454
RAYTHEON CO NEW	COM	755111507	3,841,913	107,406	X	2	103,246	51	4,109
RAYTHEON CO.	COM	755111507	24,940,704	697,252	X	7	697,252	0	0
READERS DIGEST ASSN INC	COM	755267101	31,980	2,000	X	2	2,000	0	0
READER'S DIGEST ASSN-CL A	COM	755267101	14,673,527	917,669	X	7	917,669	0	0
READING INTL INC CL A	COM	755408101	70	8	X	2	8	0	0
REALNETWORKS INC	COM	75605L104	1,368	200	X	2	200	0	0
Reckson Associates Realty Corp	COM	75621K106	196,493	7,155,600	X	8	2,971,750	2,061,150	2,122,700
RED HAT INC	COM	756577102	1,904,558	82,915	X	2	81,815	0	1,100
RED HAT INC	COM	756577102	919	40	X	2	40	0	0
REDWOOD EMPIRE BANCORP	COM	757897103	20,790	863	X	2	0	863	0
REEBOK INTL LTD	COM	758110100	148,849	4,137	X	2	4,137	0	0
REEBOK INTL LTD	COM	758110100	72,608	2,018	X	2	1,905	0	113
REEBOK INTERNATIONAL LTD	COM	758110100	611,804	17,004	X	7	17,004	0	0
REGAL BELOIT CORP	COM	758750103	11,687	525	X	2	525	0	0
REGAL BELOIT	COM	758750103	95,406	4,286	X	7	4,286	0	0
REGAL ENTMT GROUP CL A	COM	758766109	181,000	10,000	X	2	0	0	10,000
REGENERON PHARMACEUTICALS INC	COM	75886F107	10,530	1,000	X	2	1,000	0	0
REGENERON PHARMACEUTICAL	COM	75886F107	124,728	11,845	X	7	11,845	0	0
REGIS CORP MINN	COM	758932107	1,880,628	42,176	X	2	38,710	952	2,514
REGIS CORP MINN	COM	758932107	13,618,098	305,407	X	2	303,094	584	1,729
REGIS CORP MINN	COM	758932107	80,128	1,797	X	4	1,797	0	0
REGIS CORP NEW	COM	758932107	18,436,761	413,473	X	7	413,473	0	0
REGIONS FINL CORP	COM	758940100	2,170,376	59,381	X	2	59,381	0	0
REGIONS FINL CORP	COM	758940100	438,271	11,991	X	2	11,570	0	421
REGIONS FINANCIAL CORP	COM	758940100	2,274,762	62,237	X	7	62,237	0	0
REHABCARE GROUP INC	COM	759148109	91,874	3,450	X	2	3,450	0	0
REHABCARE GROUP	COM	759148109	4,738,888	177,953	X	7	177,953	0	0
REINSURANCE GROUP OF AMER	COM	759351109	9,267,794	227,990	X	7	227,990	0	0
RELIANCE STEEL & ALUMINUM	COM	759509102	3,951,763	98,010	X	7	98,010	0	0
RELIANT ENERGY INC	COM	75952B105	17,815	1,645	X	2	1,645	0	0
RELIANT ENERGY INC	COM	75952B105	16,711	1,543	X	2	1,543	0	0
REMINGTON OIL & GAS	COM	759594302	5,175,008	219,280	X	7	219,280	0	0
RENAL CARE GROUP INC	COM	759930100	14,909	450	X	2	450	0	0
RENAL CARE GROUP INC	COM	759930100	3,756,942	113,400	X	7	113,400	0	0
RENT A CTR INC NEW	COM	76009N100	1,177,746	39,350	X	2	33,998	1,989	3,363
RENT A CTR INC NEW	COM	76009N100	19,930,028	665,888	X	2	548,314	674	116,900
RENT A CTR INC NEW	COM	76009N100	111,100	3,712	X	4	2,292	0	1,420
RENT A CTR INC NEW	COM	76009N100	580,642	19,400	X	3	0	0	19,400
RENT-A-CENTER, INC.	COM	76009N100	59,986,634	2,004,231	X	7	2,004,231	0	0
REPUBLIC BANCORP INC KY CL A	COM	760281204	21,200	1,050	X	2	1,050	0	0
REPUBLIC BANCORP INC	COM	760282103	31,803	2,288	X	2	2,288	0	0
REPUBLIC BANCORP	COM	760282103	161,282	11,603	X	7	11,603	0	0
REPUBLIC SVCS INC	COM	760759100	8,827	305	X	2	305	0	0
REPUBLIC SVCS INC	COM	760759100	485,845	16,788	X	2	16,788	0	0
REPUBLIC SERVICES INC	COM	760759100	23,951,786	827,636	X	7	827,636	0	0
RESMED INC	COM	761152107	4,433,520	87,000	X	7	87,000	0	0
RESOURCES CONNECTION INC	COM	76122Q105	655,640	16,764	X	2	16,764	0	0
RESPIRONICS INC.	COM	761230101	6,379,310	108,584	X	7	108,584	0	0
RETEK INC	COM	76128Q109	503,327	81,975	X	2	80,755	0	1,220
RETEK INC	COM	76128Q109	1,425,493	232,165	X	7	232,165	0	0
REWARDS NETWORK, INC.	COM	761557107	46,881	5,209	X	7	5,209	0	0
REX STORES CORP.	COM	761624105	4,757,226	388,345	X	7	388,345	0	0
REYNOLDS & REYNOLDS CO CL A	COM	761695105	93,723	4,052	X	2	4,052	0	0
REYNOLDS & REYNOLDS CO CL A	COM	761695105	101,772	4,400	X	2	4,400	0	0
REYNOLDS & REYNOLDS CO.	COM	761695105	5,007,506	216,494	X	7	216,494	0	0
REYNOLDS R J TOB HLDGS INC	COM	76182K105	718,414	10,629	X	2	7,123	2,316	1,190
REYNOLDS R J TOB HLDGS INC	COM	76182K105	1,404,723	20,783	X	2	20,419	0	364
RJ REYNOLDS TOBACCO	COM	76182K105	5,587,260	82,664	X	7	82,664	0	0
RIGGS NATL CORP WASH D C	COM	766570105	126,720	6,000	X	2	6,000	0	0
RIGGS NATL CORP WASH DC	COM	766570105	105,178	4,980	X	7	4,980	0	0
RITE AID CORP	COM	767754104	159,210	30,500	X	2	30,500	0	0
RITE AID CORP	COM	767754104	2,912,567	557,963	X	7	557,963	0	0
RIVIANA FOODS INC	COM	769536103	211,454	8,080	X	7	8,080	0	0
ROBBINS & MYERS INC	COM	770196103	359,200	16,000	X	2	16,000	0	0
ROBBINS & MEYERS INC	COM	770196103	57,966	2,582	X	7	2,582	0	0
ROBERT HALF INTL INC	COM	770323103	997,057	33,492	X	2	31,592	0	1,900

ROBERT HALF INTL INC	COM	770323103	193,981	6,516	X	2	6,188	0	328
ROBERT HALF INTL, INC.	COM	770323103	1,448,519	48,657	X	7	48,657	0	0
ROCK-TENN COMPANY	COM	772739207	81,869	4,830	X	7	4,830	0	0
ROCKWELL AUTOMATION INC	COM	773903109	672,292	17,923	X	2	16,243	1,680	0
ROCKWELL AUTOMATION INC	COM	773903109	1,652,653	44,059	X	2	41,751	0	2,308
ROCKWELL AUTOMATION INC	COM	773903109	45,012	1,200	X	4	1,200	0	0
ROCKWELL AUTOMATION, INC.	COM	773903109	1,977,152	52,710	X	7	52,710	0	0
ROCKWELL COLLINS INC	COM	774341101	215,914	6,480	X	2	4,800	1,680	0
ROCKWELL COLLINS INC	COM	774341101	526,589	15,804	X	2	15,162	0	642
ROCKWELL COLLINS	COM	774341101	1,675,396	50,282	X	7	50,282	0	0
ROGERS CORP	COM	775133101	192,295	2,751	X	7	2,751	0	0
ROHM & HAAS CO	COM	775371107	848,814	20,414	X	2	20,193	0	221
ROHM & HAAS CO	COM	775371107	896,215	21,554	X	2	21,124	0	430
ROHM & HAAS CO.	COM	775371107	2,642,534	63,553	X	7	63,553	0	0
ROLLINS INC.	COM	775711104	192,847	8,381	X	7	8,381	0	0
ROPER INDS INC NEW	COM	776696106	352,780	6,200	X	2	6,200	0	0
ROPER INDUSTRIES, INC	COM	776696106	2,862,070	50,300	X	7	50,300	0	0
ROSS STORES INC	COM	778296103	165,082	6,169	X	2	6,169	0	0
ROSS STORES INC	COM	778296103	524,496	19,600	X	2	14,080	0	5,520
ROSS STORES INC	COM	778296103	800,124	29,900	X	3	0	0	29,900
ROSS STORES, INC.	COM	778296103	44,843,445	1,675,764	X	7	1,675,764	0	0
The Rouse Company	COM	779273101	30,705	646,433	X	8	430,220	169,163	47,050
ROWAN COS INC	COM	779382100	161,308	6,630	X	2	4,530	0	2,100
ROWAN COS INC	COM	779382100	202,596	8,327	X	2	8,123	0	204
ROWAN COMPANIES, INC.	COM	779382100	729,900	30,000	X	7	30,000	0	0
ROXIO INC	COM	780008108	35,082	7,145	X	7	7,145	0	0
RUBY TUESDAY INC	COM	781182100	4,804	175	X	2	175	0	0
RUBY TUESDAY INC	COM	781182100	41,175	1,500	X	2	0	0	1,500
RUBY TUESDAY INC	COM	781182100	227,835	8,300	X	3	0	0	8,300
RUBY TUESDAY, INC.	COM	781182100	10,727,570	390,804	X	7	390,804	0	0
RUDDICK CORP.	COM	781258108	6,215,597	276,864	X	7	276,864	0	0
RUDOLPH TECHNOLOGIES INC.	COM	781270103	51,387	2,825	X	7	2,825	0	0
RUSS BERRIE & CO., INC.	COM	782233100	68,568	3,529	X	7	3,529	0	0
RUSSELL CORP	COM	782352108	59,268	3,300	X	2	3,300	0	0
RUSSELL CORP.	COM	782352108	2,839,278	158,089	X	7	158,089	0	0
RYAN'S RESTAURANT GROUP	COM	783520109	124,520	7,881	X	7	7,881	0	0
RYDER SYS INC	COM	783549108	130,708	3,262	X	2	3,138	0	124
RYDER SYSTEMS, INC.	COM	783549108	10,047,312	250,744	X	7	250,744	0	0
RYERSON TULL INC	COM	78375P107	72,715	4,579	X	7	4,579	0	0
RYLAND GROUP, INC.	COM	783764103	4,070,154	52,048	X	7	52,048	0	0
S & T BANCORP INC	COM	783859101	21,587	675	X	2	675	0	0
SBC COMMUNICATIONS INC	COM	78387G103	25,050,080	1,032,993	X	2	895,696	69,238	68,059
SBC COMMUNICATIONS INC	COM	78387G103	154,036	6,352	X	4	6,352	0	0
SBC COMMUNICATIONS INC	COM	78387G103	54,971,476	2,266,865	X	2	2,127,275	3,868	135,722
SBC COMMUNICATIONS INC	COM	78387G103	96,273	3,970	X	4	2,660	0	1,310
SBC COMMUNICATIONS INC.	COM	78387G103	42,174,921	1,739,172	X	7	1,739,172	0	0
SBS TECHNOLOGIES, INC.	COM	78387P103	99,859	6,214	X	7	6,214	0	0
SBA COMMUNICATIONS CORP	COM	78388J106	3,338	750	X	2	750	0	0
SCM MICROSYSTEMS INC.	COM	784018103	6,695	1,030	X	7	1,030	0	0
SCPIE HOLDINGS INC	COM	78402P104	6,825	750	X	7	750	0	0
SCP POOL CORP.	COM	784028102	7,989,390	177,542	X	7	177,542	0	0
SEI INVTS CO	COM	784117103	34,848	1,200	X	2	1,200	0	0
SEI INVESTMENT CO	COM	784117103	113,053	3,893	X	7	3,893	0	0
SEMCO ENERGY INC	COM	78412D109	33,349	5,730	X	2	5,730	0	0
SJW CORP	COM	784305104	40,800	1,200	X	2	1,200	0	0
SL Green Realty Corp.	COM	78440X101	68,408	1,461,712	X	8	1,345,112	0	116,600
SLM CORP	COM	78442P106	3,898,450	96,377	X	2	92,737	0	3,640
SLM CORP	COM	78442P106	994,544	24,587	X	2	22,545	0	2,042
SLM CORP	COM	78442P106	5,034,771	124,469	X	7	124,469	0	0
SPSS INC	COM	78462K102	83,830	4,665	X	7	4,665	0	0
SPX CORP	COM	784635104	2,079,119	44,770	X	2	32,433	2,384	9,953
SPX CORP	COM	784635104	16,560,922	356,609	X	2	317,834	1,292	37,483
SPX CORP	COM	784635104	75,837	1,633	X	4	1,193	0	440
SPX CORP.	COM	784635104	33,053,809	711,753	X	7	711,753	0	0
SRA INTL INC CL A	COM	78464R105	281,936	6,662	X	2	6,662	0	0
SWS GROUP INC.	COM	78503N107	45,977	3,005	X	7	3,005	0	0
S Y BANCORP INC	COM	785060104	19,337	826	X	2	0	0	826
S Y BANCORP INC	COM	785060104	79,594	3,400	X	2	3,400	0	0
SABRE HLDGS CORP CL A	COM	785905100	11,998	433	X	2	433	0	0
SABRE HLDGS CORP CL A	COM	785905100	118,377	4,272	X	2	4,004	0	268
SABRE GROUP HOLDING INC	COM	785905100	1,092,550	39,428	X	7	39,428	0	0
SAFECO CORP	COM	786429100	784,388	17,827	X	2	17,559	0	268
SAFECO CORP	COM	786429100	1,738,132	39,503	X	7	39,503	0	0
SAFeway INC NEW	COM	786514208	1,788,320	70,573	X	2	55,993	5,507	9,073
SAFeway INC NEW	COM	786514208	203	8	X	4	0	0	8
SAFeway INC NEW	COM	786514208	30,589,358	1,207,157	X	2	997,700	1,244	208,213
SAFeway INC NEW	COM	786514208	169,373	6,684	X	4	4,184	0	2,500
SAFeway INC	COM	786514208	36,719,206	1,449,061	X	7	1,449,061	0	0
ST JOE CO	COM	790148100	11,910	300	X	2	300	0	0
ST JOSEPH CAP CORP	COM	790595102	446,000	20,000	X	2	20,000	0	0
ST JUDE MED INC	COM	790849103	61,277	810	X	2	810	0	0
ST JUDE MED INC	COM	790849103	467,744	6,183	X	2	5,045	0	1,138
ST JUDE MED INC	COM	790849103	340,425	4,500	X	3	0	0	4,500
ST JUDE MEDICAL, INC.	COM	790849103	19,937,709	263,552	X	7	263,552	0	0
ST MARY LD & EXPL CO	COM	792228108	810,360	22,731	X	2	22,731	0	0

ST PAUL TRAVELERS COS INC/TH	COM	792860108	1,305,347	32,199	X	2	27,917	322	3,960
ST PAUL TRAVELERS COS INC/TH	COM	792860108	4,280,943	105,598	X	2	100,303	0	5,295
ST PAUL COS., INC.	COM	792860108	17,450,119	430,442	X	7	430,442	0	0
SAKS INC	COM	79377W108	6,375	425	X	2	425	0	0
SAKS INC.	COM	79377W108	15,182,895	1,012,193	X	7	1,012,193	0	0
SALOMON BROS MUN PARTNERS FD INC	COM	794916106	26,240	2,000	X	2	2,000	0	0
SAN JUAN BASIN RLTY TR	COM	798241105	116,928	4,800	X	2	4,500	0	300
SAN JUAN BASIN RLTY TR	COM	798241105	397,068	16,300	X	2	16,300	0	0
SANDERSON FARMS, INC.	COM	800013104	226,813	4,230	X	7	4,230	0	0
SANDISK CORP	COM	80004C101	313,876	14,471	X	2	13,951	220	300
SANDISK CORP	COM	80004C101	32,535	1,500	X	2	0	0	1,500
SANDISK CORP	COM	80004C101	171,351	7,900	X	3	0	0	7,900
SANDISK CORP.	COM	80004C101	11,875,123	547,493	X	7	547,493	0	0
SANGAMO BIOSCIENCES INC	COM	800677106	3,582	600	X	2	600	0	0
SANMINA-SCI CORP	COM	800907107	70,980	7,800	X	2	400	0	7,400
SANMINA-SCI CORP	COM	800907107	177,414	19,496	X	2	16,603	0	2,893
SANMINA SCI CORP.	COM	800907107	1,344,179	147,712	X	7	147,712	0	0
SAPIENT CORPORATION	COM	803062108	1,953,250	325,000	X	7	325,000	0	0
SARA LEE CORP	COM	803111103	11,961,536	520,293	X	2	463,884	38,435	17,974
SARA LEE CORP	COM	803111103	206,910	9,000	X	4	9,000	0	0
SARA LEE CORP	COM	803111103	24,890,101	1,082,649	X	2	1,068,152	1,200	13,297
SARA LEE CORP	COM	803111103	241,395	10,500	X	4	10,500	0	0
SARA LEE, CORP.	COM	803111103	8,211,062	357,158	X	7	357,158	0	0
SAVIENT PHARMACEUTICALS	COM	80517Q100	31,645	12,760	X	7	12,760	0	0
SAXON CAPITAL INC	COM	80556P302	2,887,310	126,470	X	2	122,640	0	3,830
SAXON CAPITAL INC	COM	80556P302	14,611	640	X	2	640	0	0
SCANA CORP NEW	COM	80589M102	21,822	600	X	2	600	0	0
SCANA CORP NEW	COM	80589M102	297,434	8,178	X	2	8,178	0	0
SCANA CORP.	COM	80589M102	7,421,699	204,061	X	7	204,061	0	0
SCANSOFT INC	COM	80603P107	1,931	390	X	2	390	0	0
SCANSOURCE, INC.	COM	806037107	145,579	2,450	X	7	2,450	0	0
SCHEIN HENRY INC	COM	806407102	123,881	1,962	X	2	1,962	0	0
SCHEIN HENRY INC	COM	806407102	575,205	9,110	X	2	9,110	0	0
HENRY SCHEIN INC.	COM	806407102	10,550,947	167,104	X	7	167,104	0	0
SCHERING PLOUGH CORP	COM	806605101	7,898,389	427,402	X	2	334,052	17,500	75,850
SCHERING PLOUGH CORP	COM	806605101	99,792	5,400	X	4	5,400	0	0
SCHERING PLOUGH CORP	COM	806605101	10,183,515	551,056	X	2	545,021	0	6,035
SCHERING PLOUGH CORP	COM	806605101	14,784	800	X	4	800	0	0
SCHERING PLOUGH CORP.	COM	806605101	7,712,813	417,360	X	7	417,360	0	0
SCHLOTZSKYS INC	COM	806832101	10,150	5,000	X	2	5,000	0	0
SCHLUMBERGER LTD	COM	806857108	9,344,417	147,133	X	2	127,792	4,803	14,538
SCHLUMBERGER LTD	COM	806857108	31,755	500	X	4	500	0	0
SCHLUMBERGER LTD	COM	806857108	20,750,622	326,730	X	2	321,449	0	5,281
SCHLUMBERGER LTD	COM	806857108	57,159	900	X	4	900	0	0
SCHLUMBERGER LTD.	COM	806857108	30,991,229	487,974	X	7	487,974	0	0
SCHOLASTIC CORP	COM	807066105	12,735,189	425,215	X	7	425,215	0	0
SCHOOL SPECIALTY INC	COM	807863105	7,262	200	X	2	200	0	0
SCHOOL SPECIALTY INC.	COM	807863105	146,838	4,044	X	7	4,044	0	0
SCHULMAN A INC	COM	808194104	21,490	1,000	X	2	1,000	0	0
SCHULMAN A INC	COM	808194104	89,957	4,186	X	2	4,186	0	0
SCHULMAN A INC COMMON	COM	808194104	116,325	5,413	X	7	5,413	0	0
SCHWAB CHARLES CORP NEW	COM	808513105	100,136	10,420	X	2	10,420	0	0
SCHWAB CHARLES CORP NEW	COM	808513105	770,049	80,130	X	2	77,510	0	2,620
SCHWAB (CHARLES) CORP.	COM	808513105	3,719,176	387,011	X	7	387,011	0	0
SCHWEITZER-MAUDUIT INTL INC	COM	808541106	17,765	580	X	2	580	0	0
SCHWEITZER-MAUDUIT INTL INC	COM	808541106	32,100	1,048	X	2	1,048	0	0
SCHWEITZER MAUDUIT INTL	COM	808541106	79,240	2,587	X	7	2,587	0	0
SCIENTIFIC ATLANTA INC	COM	808655104	170,672	4,947	X	2	4,655	0	292
SCIENTIFIC-ATLANTA INC	COM	808655104	1,498,404	43,432	X	7	43,432	0	0
SCOTTS CO CL A	COM	810186106	25,552	400	X	2	0	0	400
SCOTTS CO CL A	COM	810186106	140,536	2,200	X	3	0	0	2,200
THE SCOTTS CO.	COM	810186106	6,426,328	100,600	X	7	100,600	0	0
SCRIPPS E W CO OHIO CL A	COM	811054204	883,575	8,415	X	2	8,415	0	0
SCRIPPS E W CO OHIO CL A	COM	811054204	4,095,000	39,000	X	2	39,000	0	0
SCS TRANSN INC	COM	81111T102	42,937	1,627	X	2	1,627	0	0
SCS TRANSPORTATION	COM	81111T102	2,393,573	90,700	X	7	90,700	0	0
SEACOAST FINL SERV. CORP.	COM	81170Q106	222,547	6,432	X	7	6,432	0	0
SEACOR HOLDINGS INC	COM	811904101	5,686,211	129,438	X	7	129,438	0	0
SEALED AIR CORP NEW	COM	81211K100	748,017	14,042	X	2	12,742	0	1,300
SEALED AIR CORP NEW	COM	81211K100	472,239	8,865	X	2	8,702	0	163
SEALED AIR CORP.	COM	81211K100	1,273,739	23,911	X	7	23,911	0	0
SEARS ROEBUCK & CO	COM	812387108	1,191,706	31,560	X	2	26,884	4,676	0
SEARS ROEBUCK & CO	COM	812387108	2,507,453	66,405	X	2	65,396	0	1,009
SEARS ROEBUCK	COM	812387108	5,341,907	141,470	X	7	141,470	0	0
SECOND BANCORP INC	COM	813114105	9,393	300	X	2	300	0	0
SELECT COMFORT OC-CAP STK	COM	81616X103	172,331	6,068	X	2	6,068	0	0
SELECT COMFORT OC-CAP STK	COM	81616X103	370,734	13,054	X	7	13,054	0	0
SELECT MED CORP OC	COM	816196109	26,840	2,000	X	2	200	0	1,800
SELECT MEDICAL CORP	COM	816196109	3,655,568	272,397	X	7	272,397	0	0
SELECTIVE INSURANCE	COM	816300107	6,483,331	162,571	X	7	162,571	0	0
SEMTECH CORP	COM	816850101	318,920	13,548	X	2	13,548	0	0
SEMTECH CORP	COM	816850101	54,848	2,330	X	2	0	0	2,330
SEMTECH CORP	COM	816850101	301,312	12,800	X	3	0	0	12,800
SEMTECH CORP	COM	816850101	17,547,116	745,417	X	7	745,417	0	0
SEMPRA ENERGY	COM	816851109	378,661	10,998	X	2	10,278	120	600

SEMPRA ENERGY	COM	816851109	541,274	15,721	X	2	12,360	0	3,361
SEMPRA ENERGY	COM	816851109	23,263,731	675,682	X	7	675,682	0	0
Senior Housing Property	COM	81721M109	34,153	2,034,100	X	8	2,034,100	0	0
SENSIENT TECHNOLOGIES CORP	COM	81725T100	31,060	1,446	X	2	1,446	0	0
SENSIENT TECHNOLOGIES CORP	COM	81725T100	5,463,610	254,358	X	2	254,358	0	0
SENSIENT TECH CORP.	COM	81725T100	6,712,736	312,511	X	7	312,511	0	0
SEPRACOR INC	COM	817315104	122,728	2,320	X	2	0	0	2,320
SEPRACOR INC	COM	817315104	576,610	10,900	X	3	0	0	10,900
SEPRACOR INC	COM	817315104	25,658,087	485,030	X	7	485,030	0	0
SEQUA CORPORATION	COM	817320104	113,023	1,933	X	7	1,933	0	0
SERENA SOFTWARE INC	COM	817492101	3,495,245	183,093	X	7	183,093	0	0
SERVICE CORP INTL	COM	817565104	7,370	1,000	X	2	1,000	0	0
SERVICE CORP INT'L	COM	817565104	3,215,126	436,245	X	7	436,245	0	0
SERVICEMASTER CO	COM	81760N109	210,857	17,115	X	2	17,115	0	0
SERVICEMASTER CO	COM	81760N109	6,826,142	554,070	X	2	554,070	0	0
SHAW GROUP	COM	820280105	5,550,278	547,905	X	7	547,905	0	0
SHERWIN WILLIAMS CO	COM	824348106	4,194,057	100,940	X	2	98,740	0	2,200
SHERWIN WILLIAMS CO	COM	824348106	2,008,485	48,339	X	2	48,064	0	275
SHERWIN-WILLIAMS CO	COM	824348106	14,101,405	339,384	X	7	339,384	0	0
SHILOH INDS INC	COM	824543102	44,070	3,000	X	2	3,000	0	0
SHOPKO STORES INC	COM	824911101	11,666	825	X	2	825	0	0
SHOPKO STORES, INC.	COM	824911101	3,443,444	243,525	X	7	243,525	0	0
SHUFFLE MASTER INC	COM	825549108	2,723	75	X	2	75	0	0
SHUFFLE MASTER INC	COM	825549108	13,616	375	X	2	375	0	0
SHUFFLE MASTER, INC.	COM	825549108	3,066,343	84,449	X	7	84,449	0	0
SHURGARD STORAGE CENTERS	COM	82567D104	363,678	9,724	X	7	9,724	0	0
Shurgard Storage Ctr-A	COM	82567D104	80,170	2,143,576	X	8	724,876	0	1,418,700
SIEBEL SYS INC	COM	826170102	6,286	588	X	2	588	0	0
SIEBEL SYS INC	COM	826170102	164,134	15,354	X	2	14,389	0	965
SIEBEL SYSTEMS INC.	COM	826170102	1,522,039	142,513	X	7	142,513	0	0
SIERRA HEALTH SERVICES	COM	826322109	10,479,110	234,432	X	7	234,432	0	0
SIERRA PAC RES NEW	COM	826428104	5,821	755	X	2	755	0	0
SIERRA PACIFIC RESOURCES	COM	826428104	6,246,958	810,241	X	7	810,241	0	0
SIGMA ALDRICH CORP	COM	826552101	2,234,898	37,492	X	2	36,286	532	674
SIGMA ALDRICH CORP	COM	826552101	12,061,487	202,340	X	2	153,321	300	48,719
SIGMA ALDRICH CORP	COM	826552101	36,958	620	X	4	0	0	620
SIGMA-ALDRICH CORP.	COM	826552101	18,924,864	317,478	X	7	317,478	0	0
SILICON LABORATORIES INC OC	COM	826919102	66,281	1,430	X	2	0	0	1,430
SILICON LABORATORIES INC OC	COM	826919102	375,435	8,100	X	3	0	0	8,100
SILICON LABORATORIES INC.	COM	826919102	16,306,625	351,815	X	7	351,815	0	0
SILGAN HLDGS INC	COM	827048109	69,535	1,725	X	2	1,725	0	0
SILICON VALLEY BANCSHARES	COM	827064106	3,490,786	88,040	X	7	88,040	0	0
SIMMONS FIRST NATIONAL	COM	828730200	632,008	24,280	X	7	24,280	0	0
SIMON PROPERTY GROUP INC.	COM	828806109	4,833,840	94,007	X	7	94,007	0	0
Simon Property Group, Inc.	COM	828806109	38,119	741,325	X	8	684,175	0	57,150
SIMPSON MANUFACTURING CO	COM	829073105	5,509,188	98,168	X	7	98,168	0	0
SINCLAIR BROADCAST GR-A	COM	829226109	2,080,702	202,600	X	7	202,600	0	0
SIRIUS SATELLITE RADIO INC	COM	82966U103	4,484	1,456	X	2	1,000	0	456
SIX FLAGS INC	COM	83001P109	130,927	18,034	X	7	18,034	0	0
SKY FINL GROUP INC	COM	83080P103	36,180	1,463	X	2	1,463	0	0
SKY FINL GROUP INC	COM	83080P103	219,553	8,878	X	2	8,878	0	0
SKYLINE CORP	COM	830830105	4,065	100	X	2	100	0	0
SKYLINE CORP	COM	830830105	4,395,078	108,120	X	2	108,120	0	0
SKYLINE CORP.	COM	830830105	59,593	1,466	X	7	1,466	0	0
SKYWEST INC	COM	830879102	443,224	25,458	X	2	25,458	0	0
SKYWEST INC	COM	830879102	344,701	19,799	X	7	19,799	0	0
SKYWORKS SOLUTIONS INC	COM	83088M102	5,509	631	X	2	631	0	0
SKYWORKS SOLUTIONS INC	COM	83088M102	32,938	3,773	X	2	3,773	0	0
SKYWORKS SOLUTIONS INC.	COM	83088M102	98,920	11,331	X	7	11,331	0	0
SMITH A O CORP	COM	831865209	155,803	4,901	X	2	4,901	0	0
SMITH (A.O.) CORP.	COM	831865209	3,635,187	114,350	X	7	114,350	0	0
SMITH INTL INC	COM	832110100	108,453	1,945	X	2	1,945	0	0
SMITH INTL INC	COM	832110100	286,606	5,140	X	2	1,110	0	4,030
SMITH INTL INC	COM	832110100	836,400	15,000	X	3	0	0	15,000
SMITH INTERNATIONAL INC	COM	832110100	48,801,821	875,212	X	7	875,212	0	0
SMITHFIELD FOODS INC	COM	832248108	358,386	12,190	X	2	12,190	0	0
SMITHFIELD FOODS INC	COM	832248108	19,319,593	657,129	X	7	657,129	0	0
SMTC CORP	COM	832682108	217,529	356,605	X	2	356,605	0	0
SMUCKER J M CO NEW	COM	832696405	281,199	6,125	X	2	2,001	4,076	48
SMUCKER J M CO NEW	COM	832696405	131,257	2,859	X	2	2,859	0	0
SMUCKERS (J.M.) CO.	COM	832696405	62,407	1,359	X	7	1,359	0	0
SMURFIT-STONE CONTAINER CORP	COM	832727101	60,349	3,025	X	2	525	0	2,500
SNAP ON INC	COM	833034101	335,500	10,000	X	2	10,000	0	0
SNAP ON INC	COM	833034101	69,885	2,083	X	2	1,971	0	112
SNAP-ON INC	COM	833034101	553,072	16,485	X	7	16,485	0	0
SOLA INTL INC	COM	834092108	4,308	250	X	2	250	0	0
SOLA INTERNATIONAL, INC.	COM	834092108	129,639	7,524	X	7	7,524	0	0
SOLECTRON CORP	COM	834182107	88,154	13,625	X	2	6,625	1,000	6,000
SOLECTRON CORP	COM	834182107	208,573	32,237	X	2	30,403	0	1,834
SOLECTRON CORP.	COM	834182107	1,763,858	272,621	X	7	272,621	0	0
SONIC AUTOMOTIVE INC CL A	COM	83545G102	4,984	225	X	2	225	0	0
SONIC CORP	COM	835451105	23,023	1,012	X	2	1,012	0	0
SONIC CORP	COM	835451105	4,852,575	213,300	X	7	213,300	0	0
SONOCO PRODS CO	COM	835495102	235,620	9,240	X	2	9,240	0	0
SONOCO PRODS CO	COM	835495102	27,413	1,075	X	2	1,075	0	0



SONOCO PRODUCTS CO.	COM	835495102	306,128	12,005	X	7	12,005	0	0
SONOSITE INC	COM	83568G104	1,583	66	X	2	66	0	0
SOTHEBY'S HOLDINGS CL A	COM	835898107	185,503	11,623	X	7	11,623	0	0
SONUS NETWORKS INC	COM	835916107	44,454	9,300	X	2	9,300	0	0
SOURCE INFORMATION MGMT CO NEW	COM	836151209	58,658	5,275	X	2	5,275	0	0
SOURCECORP INC	COM	836167106	8,944	325	X	2	325	0	0
SOURCECORP	COM	836167106	82,945	3,014	X	7	3,014	0	0
FINANCIAL GROUP INC.	COM	837841105	819,224	28,907	X	7	28,907	0	0
SOUTHERN CO	COM	842587107	2,414,116	82,817	X	2	66,967	2,050	13,800
SOUTHERN CO	COM	842587107	4,343,933	149,020	X	2	141,233	1,000	6,787
SOUTHERN CO	COM	842587107	58,300	2,000	X	4	2,000	0	0
SOUTHERN CO.	COM	842587107	6,095,702	209,115	X	7	209,115	0	0
SOUTHERN UNION CO	COM	844030106	15,494	735	X	2	735	0	0
SOUTHTRUST CORP	COM	844730101	588,554	15,165	X	2	13,715	0	1,450
SOUTHTRUST CORP	COM	844730101	3,322,330	85,605	X	2	84,173	0	1,432
SOUTHTRUST CORP.	COM	844730101	7,898,378	203,514	X	7	203,514	0	0
SOUTHWEST AIRLS CO	COM	844741108	3,023,447	180,289	X	2	117,612	9,054	53,623
SOUTHWEST AIRLS CO	COM	844741108	5,575,958	332,496	X	2	320,720	250	11,526
SOUTHWEST AIRLINES CO	COM	844741108	3,757,570	224,065	X	7	224,065	0	0
SOUTHWEST BANCORPORATION TEX INC	COM	84476R109	33,090	750	X	2	750	0	0
SOUTHWEST BANK	COM	84476R109	6,220,038	140,980	X	7	140,980	0	0
SOUTHWEST GAS CORP	COM	844895102	24,130	1,000	X	2	1,000	0	0
SOUTHWEST GAS CORP.	COM	844895102	137,324	5,691	X	7	5,691	0	0
SOUTHWEST WTR CO	COM	845331107	6,260	500	X	2	500	0	0
SOUTHWESTERN ENERGY CO.	COM	845467109	3,835,329	133,775	X	7	133,775	0	0
SOVEREIGN BANCORP INC	COM	845905108	185,530	8,395	X	2	8,395	0	0
SOVEREIGN BANCORP INC	COM	845905108	521,980	23,619	X	2	23,619	0	0
SOVEREIGN BANCORP, INC.	COM	845905108	46,799,844	2,117,640	X	7	2,117,640	0	0
SPANISH BROADCASTING SYS INC CL A	COM	846425882	3,732	400	X	2	400	0	0
SPARTECH CORP NEW	COM	847220209	7,134	275	X	2	275	0	0
SPECIALTY LABORATORIES INC	COM	84749R100	11,200	1,250	X	2	1,250	0	0
SPEEDWAY MOTORSPORTS INC	COM	847788106	33,440	1,000	X	2	1,000	0	0
SPHERIX INC	COM	84842R106	10,200	2,000	X	2	2,000	0	0
SPHERION CORP	COM	848420105	541,476	53,400	X	2	53,400	0	0
SPHERION CORP	COM	848420105	109,512	10,800	X	7	10,800	0	0
SPINNAKER EXPLORATION CO	COM	84855W109	6,182,266	156,990	X	7	156,990	0	0
SPORTSLINE USA INC	COM	848934105	432	400	X	2	400	0	0
SPRINT CORP	COM	852061100	1,985,773	112,828	X	2	90,671	4,900	17,257
SPRINT CORP	COM	852061100	3,634,699	206,517	X	2	202,310	0	4,207
SPRINT CORP	COM	852061100	7,118,285	404,448	X	7	404,448	0	0
STAGE STORES INC	COM	85254C305	7,532	200	X	2	200	0	0
STANCORP FINL GROUP INC	COM	852891100	395,702	5,906	X	2	5,906	0	0
STANCORP FINANCIAL	COM	852891100	30,418,402	454,006	X	7	454,006	0	0
STANDARD MICROSYSTEMS	COM	853626109	69,074	2,962	X	7	2,962	0	0
STANDARD MOTOR PRODUCTS	COM	853666105	36,162	2,455	X	7	2,455	0	0
STANDARD PACIFIC CORP.	COM	85375C101	4,725,405	95,850	X	7	95,850	0	0
STANDARD REGISTER CO	COM	853887107	4,165	350	X	2	350	0	0
STANDARD REGISTER CO	COM	853887107	72,209	6,068	X	7	6,068	0	0
STANDEX INTL CORP	COM	854231107	582,080	21,400	X	2	0	0	21,400
STANDEX INTERNATIONAL	COM	854231107	60,901	2,239	X	7	2,239	0	0
STANLEY WKS	COM	854616109	4,080,230	89,518	X	2	78,450	368	10,700
STANLEY WKS	COM	854616109	935,985	20,535	X	2	20,380	0	155
STANLEY WORKS	COM	854616109	7,390,113	162,135	X	7	162,135	0	0
STAPLES INC	COM	855030102	297,776	10,125	X	2	9,725	0	400
STAPLES INC	COM	855030102	1,485,293	50,503	X	2	46,077	0	4,426
STAPLES, INC.	COM	855030102	18,717,776	638,614	X	7	638,614	0	0
STARBUCKS CORP	COM	855244109	7,516,203	172,826	X	2	159,520	235	13,071
STARBUCKS CORP	COM	855244109	16,042,852	368,886	X	2	315,195	419	53,272
STARBUCKS CORP	COM	855244109	78,847	1,813	X	4	1,173	0	640
STARBUCKS CORP	COM	855244109	18,156,291	417,578	X	7	417,578	0	0
STARTEK INC	COM	85569C107	6,265	175	X	2	175	0	0
STARTEK INC	COM	85569C107	3,868,548	108,060	X	7	108,060	0	0
STATE AUTO FINL CORP	COM	855707105	9,216	300	X	2	0	0	300
STATE AUTO FINL CORP	COM	855707105	97,843	3,185	X	2	3,185	0	0
STARWOOD HOTELS & RESORTS	COM	85590A203	11,997,151	267,495	X	7	267,495	0	0
Starwood Hotels & Resorts Worl	COM	85590A203	78,948	1,760,265	X	8	1,099,465	0	660,800
STATE STR CORP	COM	857477103	4,658,751	94,999	X	2	82,199	0	12,800
STATE STR CORP	COM	857477103	11,428,134	233,037	X	2	231,312	0	1,725
STATE STR CORP	COM	857477103	191,256	3,900	X	4	3,900	0	0
STATE STREET CORP.	COM	857477103	4,671,207	95,253	X	7	95,253	0	0
STEAK N SHAKE CO	COM	857873103	20,953	1,150	X	2	1,150	0	0
THE STEAK N SHAKE CO.	COM	857873103	3,523,019	193,360	X	7	193,360	0	0
STEEL DYNAMICS INC	COM	858119100	19,325	675	X	2	675	0	0
STEEL DYNAMICS INC	COM	858119100	71,575	2,500	X	2	2,500	0	0
STEEL DYNAMICS	COM	858119100	5,540,850	193,533	X	7	193,533	0	0
STEEL TECHNOLOGIES, INC	COM	858147101	41,113	1,862	X	7	1,862	0	0
STEELCASE INC CL A	COM	858155203	56,000	4,000	X	2	4,000	0	0
STEIN MART INC	COM	858375108	117,267	7,212	X	7	7,212	0	0
STEPAN CO.	COM	858586100	3,366,028	128,720	X	7	128,720	0	0
STERLING BANCSHARES INC	COM	858907108	105,730	7,451	X	7	7,451	0	0
STERICYCLE INC	COM	858912108	1,168,237	22,579	X	2	20,379	0	2,200
STERICYCLE INC	COM	858912108	32,596	630	X	2	630	0	0
STERICYCLE INC	COM	858912108	5,561,274	107,485	X	7	107,485	0	0
STERIS CORP	COM	859152100	107,972	4,786	X	2	4,786	0	0
STERIS CORP	COM	859152100	72,914	3,232	X	2	2,192	0	1,040

STERIS CORP	COM	859152100	128,592	5,700	X	3	0	0	5,700
STERIS CORP	COM	859152100	13,411,221	594,469	X	7	594,469	0	0
STERLING FINL CORP WASH	COM	859319105	137,137	4,303	X	7	4,303	0	0
STEWART & STEVENSON SVCS	COM	860342104	2,377,213	132,657	X	7	132,657	0	0
STEWART INFORMATION SERVI	COM	860372101	104,822	3,104	X	7	3,104	0	0
STILLWATER MNG CO	COM	860740102	11,258	750	X	2	750	0	0
STONE ENERGY CORP	COM	861642106	417,424	9,138	X	7	9,138	0	0
STORAGE TECHNOLOGY CORP	COM	862111200	10,875	375	X	2	375	0	0
STORAGE TECHNOLOGY CORP	COM	862111200	98,600	3,400	X	2	0	0	3,400
STORAGE TECHNOLOGY CORP	COM	862111200	522,000	18,000	X	3	0	0	18,000
STORAGE TECHNOLOGY CORP	COM	862111200	27,363,269	943,561	X	7	943,561	0	0
STRATEGIC DISTR INCNEW	COM	862701307	1,315	100	X	2	100	0	0
Strategic Hotel Capital	COM	86272T106	8,085	550,000	X	8	0	550,000	0
STRATOS INTL INC NEW	COM	863100202	782,073	142,975	X	2	0	142,975	0
STRATTEC SEC CORP	COM	863111100	207,001	3,025	X	2	3,025	0	0
STRATUS PPTYS INC NEW	COM	863167201	1,036	80	X	2	80	0	0
STRAYER ED INC	COM	863236105	221,355	1,984	X	2	1,984	0	0
STRIDE RITE CORP	COM	863314100	26,472	2,400	X	2	0	0	2,400
STRIDE RITE CORP	COM	863314100	80,067	7,259	X	7	7,259	0	0
STRYKER CORP	COM	863667101	7,951,625	144,575	X	2	137,678	2,952	3,945
STRYKER CORP	COM	863667101	14,131,810	256,942	X	2	253,675	401	2,866
STRYKER CORP	COM	863667101	60,940	1,108	X	4	1,108	0	0
STRYKER CORP	COM	863667101	6,241,235	113,477	X	7	113,477	0	0
STURM, RUGER & CO.	COM	864159108	56,905	4,699	X	7	4,699	0	0
SUMMIT BANCSHARES INC FORT WORTH TX	COM	866011109	1,205,642	41,431	X	2	0	41,431	0
SUMMIT BANCSHARES INC FORT WORTH TX	COM	866011109	1,326,058	45,569	X	2	0	0	45,569
SUMMIT PROPERTIES INC	COM	866239106	6,066,424	236,600	X	7	236,600	0	0
SUN MICROSYSTEMS INC	COM	866810104	690,310	159,425	X	2	105,925	6,700	46,800
SUN MICROSYSTEMS INC	COM	866810104	4,330	1,000	X	4	1,000	0	0
SUN MICROSYSTEMS INC	COM	866810104	1,469,373	339,347	X	2	327,262	0	12,085
SUN MICROSYSTEMS INC.	COM	866810104	4,252,080	979,742	X	7	979,742	0	0
SUNCOR ENERGY INC	COM	867229106	14,257,241	556,706	X	7	556,706	0	0
SUNGARD DATA SYS INC	COM	867363103	464,880	17,880	X	2	10,725	0	7,155
SUNGARD DATA SYS INC	COM	867363103	634,374	24,399	X	2	22,542	0	1,857
SUNGARD DATA SYS INC	COM	867363103	223,600	8,600	X	3	0	0	8,600
SUNGARD DATA SYSTEMS INC	COM	867363103	16,182,634	622,409	X	7	622,409	0	0
SUNOCO INC	COM	86764P109	42,307	665	X	2	465	0	200
SUNOCO INC	COM	86764P109	404,750	6,362	X	2	6,217	0	145
SUNOCO INC	COM	86764P109	1,363,249	21,428	X	7	21,428	0	0
SUNRISE SR LIVING INC	COM	86768K106	17,222	440	X	2	0	0	440
SUNRISE ASSISTED LIVING	COM	86768K106	160,239	4,094	X	7	4,094	0	0
SUNTRUST BKS INC	COM	867914103	2,475,404	38,089	X	2	24,374	9,500	4,215
SUNTRUST BKS INC	COM	867914103	8,733,616	134,384	X	2	117,302	150	16,932
SUNTRUST BKS INC	COM	867914103	12,998	200	X	4	0	0	200
SUNTRUST BANKS, INC.	COM	867914103	11,572,054	178,059	X	7	178,059	0	0
SUPERGEN INC	COM	868059106	645	100	X	2	100	0	0
SUPERTEX, INC.	COM	868532102	74,706	4,572	X	7	4,572	0	0
SUPERVALU INC	COM	868536103	18,366	600	X	2	0	0	600
SUPERVALU INC	COM	868536103	225,473	7,366	X	2	7,109	0	257
SUPERVALU INC	COM	868536103	4,148,206	135,518	X	7	135,518	0	0
SUPREME INDS INC	COM	868607102	102,647	15,939	X	2	15,939	0	0
SURMODICS, INC.	COM	868873100	80,031	3,248	X	7	3,248	0	0
SUSQUEHANNA BANCSHARES INC PA	COM	869099101	21,386	850	X	2	850	0	0
SUSQUEHANNA BANCSHARES	COM	869099101	2,828,110	112,405	X	7	112,405	0	0
SWIFT ENERGY CO	COM	870738101	2,708,306	122,770	X	7	122,770	0	0
SWIFT TRANSN INC	COM	870756103	178,944	9,969	X	2	7,869	0	2,100
SWIFT TRANSN INC	COM	870756103	204,630	11,400	X	3	0	0	11,400
SWIFT TRANSPORTATION CO.	COM	870756103	24,401,051	1,359,390	X	7	1,359,390	0	0
SYBASE INC	COM	871130100	9,360	520	X	2	520	0	0
SYBASE INC	COM	871130100	21,369,258	1,187,181	X	7	1,187,181	0	0
SYBRON DENTAL SPECIALTIES INC	COM	871142105	8,955	300	X	2	300	0	0
SYBRON DENTAL SPECIALTIES	COM	871142105	4,956,593	166,050	X	7	166,050	0	0
SYCAMORE NETWORKS INC	COM	871206108	55	13	X	2	13	0	0
SYKES ENTERPRISES INC	COM	871237103	61,859	8,150	X	2	8,150	0	0
SYMANTEC CORP	COM	871503108	1,301,098	29,719	X	2	29,359	0	360
SYMANTEC CORP	COM	871503108	910,318	20,793	X	2	16,004	0	4,789
SYMANTEC CORP	COM	871503108	564,762	12,900	X	3	0	0	12,900
SYMANTEC CORP	COM	871503108	41,062,313	937,924	X	7	937,924	0	0
SYMBOL TECHNOLOGIES INC	COM	871508107	81,439	5,525	X	2	5,525	0	0
SYMBOL TECHNOLOGIES INC	COM	871508107	112,068	7,603	X	2	7,152	0	451
SYMBOL TECHNOLOGIES INC	COM	871508107	980,136	66,495	X	7	66,495	0	0
SYMMETRICOM INC	COM	871543104	12,282	1,380	X	2	1,380	0	0
SYMMETRICOM INC.	COM	871543104	86,980	9,773	X	7	9,773	0	0
SYNOPSIS INC	COM	871607107	123,671	4,350	X	2	4,350	0	0
SYNOPSIS INC	COM	871607107	484,732	17,050	X	2	9,660	0	7,390
SYNOPSIS INC	COM	871607107	582,815	20,500	X	3	0	0	20,500
SYNOPSIS INC	COM	871607107	46,450,867	1,633,868	X	7	1,633,868	0	0
SYNOVUS FINL CORP	COM	87161C105	237,223	9,369	X	2	8,784	0	585
SYNOVUS FINANCIAL CORP	COM	87161C105	2,188,230	86,423	X	7	86,423	0	0
SYSCO CORP	COM	871829107	47,325,336	1,319,357	X	2	1,152,825	34,984	131,548
SYSCO CORP	COM	871829107	564,953	15,750	X	4	15,750	0	0
SYSCO CORP	COM	871829107	99,017,485	2,760,454	X	2	2,623,850	2,765	133,839
SYSCO CORP	COM	871829107	221,928	6,187	X	4	4,987	0	1,200
SYSCO CORP.	COM	871829107	27,081,348	754,986	X	7	754,986	0	0
TBC CORP	COM	872180104	87,727	3,686	X	7	3,686	0	0

TCF FINL CORP	COM	872275102	876,671	15,102	X	2	2,402	8,850	3,850
TCF FINANCIAL CORP	COM	872275102	101,704	1,752	X	7	1,752	0	0
TECO ENERGY INC	COM	872375100	308,695	25,746	X	2	21,946	0	3,800
TECO ENERGY INC	COM	872375100	480,271	40,056	X	2	37,896	0	2,160
TECO ENERGY INC	COM	872375100	2,542,659	212,065	X	7	212,065	0	0
TEL OFFSHORE TR UNIT BEN INT	COM	872382106	103	25	X	2	25	0	0
THQ INC	COM	872443403	3,799,476	165,916	X	7	165,916	0	0
TJX COS INC NEW	COM	872540109	179,722	7,445	X	2	7,445	0	0
TJX COS INC NEW	COM	872540109	2,204,972	91,341	X	2	81,951	0	9,390
TJX COS INC NEW	COM	872540109	615,570	25,500	X	3	0	0	25,500
TJX COMPANIES INC	COM	872540109	43,514,836	1,802,603	X	7	1,802,603	0	0
TXU CORP	COM	873168108	2,492,013	61,516	X	2	41,730	17,681	2,105
TXU CORP	COM	873168108	3,254,128	80,329	X	2	79,109	0	1,220
TXU CORP	COM	873168108	7,534,171	185,983	X	7	185,983	0	0
TAKE TWO INTERACTIVE	COM	874054109	1,230,257	40,152	X	7	40,152	0	0
TALX CORP.	COM	874918105	61,148	2,503	X	7	2,503	0	0
TARGET CORP	COM	87612E106	28,745,820	676,850	X	2	540,799	28,128	107,923
TARGET CORP	COM	87612E106	73,473	1,730	X	4	1,730	0	0
TARGET CORP	COM	87612E106	91,373,908	2,151,493	X	2	2,019,852	3,203	128,438
TARGET CORP	COM	87612E106	232,268	5,469	X	4	4,559	0	910
TARGET CORP	COM	87612E106	59,216,091	1,394,304	X	7	1,394,304	0	0
TASER INTL INC	COM	87651B104	25,938	600	X	2	600	0	0
Taubman Centers, Inc.	COM	876664103	107,155	4,681,325	X	8	1,540,275	3,017,100	123,950
TECH DATA CORP	COM	878237106	215,411	5,505	X	2	1,590	1,115	2,800
TECH DATA CORP	COM	878237106	1,368,493	34,973	X	2	34,973	0	0
TECH DATA CORP	COM	878237106	22,044,864	563,375	X	7	563,375	0	0
TECHNE CORP	COM	878377100	586,575	13,500	X	2	0	9,350	4,150
TECHNE CORP	COM	878377100	7,000,447	161,115	X	7	161,115	0	0
TECHNITROL INC	COM	878555101	155,972	7,122	X	7	7,122	0	0
TECHNOLOGY SOLUTIONS CO	COM	87872T108	42,800	40,000	X	2	40,000	0	0
TECUMSEH PRODS CO CL A	COM	878895200	13,016	316	X	2	316	0	0
TECUMSEH PRODUCTS CO CL A	COM	878895200	2,907,726	70,593	X	7	70,593	0	0
TEKELEC	COM	879101103	2,826,344	155,550	X	7	155,550	0	0
TEKTRONIX INC	COM	879131100	88,860	2,612	X	2	2,450	0	162
TEKTRONIX INC.	COM	879131100	816,446	23,999	X	7	23,999	0	0
TELEDYNE TECHNOLOGIES INC	COM	879360105	8,949	447	X	2	447	0	0
TELEDYNE TECHNOLOGIES	COM	879360105	111,491	5,569	X	7	5,569	0	0
TELEFLEX INC	COM	879369106	292,124	5,825	X	2	5,825	0	0
TELEFLEX INC	COM	879369106	446,837	8,910	X	2	8,910	0	0
TELEFLEX INC	COM	879369106	17,962,526	358,176	X	7	358,176	0	0
TELEPHONE & DATA SYS INC	COM	879433100	3,449,284	48,445	X	2	47,145	0	1,300
TELEPHONE & DATA SYS INC	COM	879433100	30,260	425	X	2	425	0	0
TELEPHONE & DATA SYSTEMS	COM	879433100	868,640	12,200	X	7	12,200	0	0
TELLABS INC	COM	879664100	259,141	29,650	X	2	22,950	0	6,700
TELLABS INC	COM	879664100	279,147	31,939	X	2	25,344	0	6,595
TELLABS INC	COM	879664100	271,814	31,100	X	3	0	0	31,100
TELLABS, INC.	COM	879664100	20,701,966	2,368,646	X	7	2,368,646	0	0
TEMPLE INLAND INC	COM	879868107	2,688,285	38,820	X	2	38,370	0	450
TEMPLE INLAND INC	COM	879868107	5,395,891	77,919	X	2	54,815	0	23,104
TEMPLE INLAND INC	COM	879868107	20,775	300	X	4	0	0	300
TEMPLE INLAND, INC.	COM	879868107	18,000,637	259,937	X	7	259,937	0	0
TENET HEALTHCARE CORP	COM	88033G100	49,483	3,690	X	2	3,090	600	0
TENET HEALTHCARE CORP	COM	88033G100	287,269	21,422	X	2	20,532	0	890
TENET HEALTHCARE CORP	COM	88033G100	1,769,972	131,989	X	7	131,989	0	0
TENGASCO INC NEW	COM	88033R205	15,200	40,000	X	2	40,000	0	0
TENNANT CO	COM	880345103	33,160	800	X	2	800	0	0
TENNANT CO	COM	880345103	1,329,302	32,070	X	7	32,070	0	0
TENNECO AUTOMOTIVE INC	COM	880349105	2,593	196	X	2	196	0	0
TENNECO AUTOMOTIVE INC	COM	880349105	1,945	147	X	2	147	0	0
TERADYNE INC	COM	880770102	101,015	4,450	X	2	1,450	0	3,000
TERADYNE INC	COM	880770102	225,184	9,920	X	2	9,547	0	373
TERADYNE INC.	COM	880770102	5,105,866	224,928	X	7	224,928	0	0
TERAYON COMMUNICATION SYS	COM	880775101	702	300	X	2	300	0	0
TEREX CORP.	COM	880779103	3,178,186	93,120	X	7	93,120	0	0
TESORO PETROLEUM CORP.	COM	881609101	6,212,180	225,079	X	7	225,079	0	0
TETRA TECHNOLOGIES	COM	88162F105	99,614	3,710	X	7	3,710	0	0
TETRA TECH INC NEW	COM	88162G103	32,640	2,000	X	2	0	0	2,000
TETRA TECH INC NEW	COM	88162G103	206,122	12,630	X	2	10,200	0	2,430
TETRA TECH INC NEW	COM	88162G103	217,056	13,300	X	3	0	0	13,300
TETRA TECH INC	COM	88162G103	14,265,475	874,110	X	7	874,110	0	0
TEXAS GENCO HLDGS INC	COM	882443104	1,353	30	X	2	30	0	0
TEXAS GENCO HLDGS INC	COM	882443104	10,686	237	X	2	237	0	0
TEXAS INDS INC	COM	882491103	57,638	1,400	X	2	1,400	0	0
TEXAS INDUSTRIES INC	COM	882491103	4,681,400	113,709	X	7	113,709	0	0
TEXAS INSTRS INC	COM	882508104	8,389,638	346,966	X	2	265,455	14,869	66,642
TEXAS INSTRS INC	COM	882508104	54,405	2,250	X	4	2,250	0	0
TEXAS INSTRS INC	COM	882508104	16,905,544	699,154	X	2	662,962	470	35,722
TEXAS INSTRS INC	COM	882508104	24,180	1,000	X	4	1,000	0	0
TEXAS INSTRUMENTS INC	COM	882508104	34,179,010	1,413,524	X	7	1,413,524	0	0
TEXAS REGL BANCSHARES INC CL A VTG	COM	882673106	988,810	21,538	X	2	20,146	1,392	0
TEXTRON INC	COM	883203101	216,924	3,655	X	2	2,655	0	1,000
TEXTRON INC	COM	883203101	1,452,235	24,469	X	2	23,205	0	1,264
TEXTRON INC	COM	883203101	6,072,395	102,315	X	7	102,315	0	0
THERAGENICS CORP.	COM	883375107	56,447	12,218	X	7	12,218	0	0
THERMO ELECTRON CORP	COM	883556102	126,218	4,106	X	2	4,106	0	0

THERMO ELECTRON CORP	COM	883556102	146,999	4,782	X	2	4,465	0	317
THERMO ELECTRON CORP.	COM	883556102	1,444,503	46,991	X	7	46,991	0	0
THIRD WAVE TECHNOLOGIES INC	COM	88428W108	317,520	72,000	X	2	72,000	0	0
THOMAS & BETTS CORP	COM	884315102	51,192	1,880	X	2	1,768	0	112
THOMAS & BETTS CORP	COM	884315102	453,679	16,661	X	7	16,661	0	0
THOMAS INDS INC	COM	884425109	83,000	2,500	X	2	2,500	0	0
THOMAS INDS INC	COM	884425109	741,854	22,345	X	2	22,345	0	0
THOMAS INDUSTRIES, INC.	COM	884425109	3,122,327	94,046	X	7	94,046	0	0
THOMSON CORP.	COM	884903105	669,200	20,000	X	7	20,000	0	0
THOR INDS INC	COM	885160101	46,844	1,400	X	2	1,400	0	0
THOR INDS INC	COM	885160101	150,570	4,500	X	2	4,500	0	0
THOR INDUSTRIES, INC.	COM	885160101	2,722,373	81,362	X	7	81,362	0	0
3COM CORP	COM	885535104	7,500	1,200	X	2	200	0	1,000
3COM CORP	COM	885535104	16,250	2,600	X	2	2,600	0	0
3 COM CORP	COM	885535104	10,795,625	1,727,300	X	7	1,727,300	0	0
THREE-FIVE SYSTEMS	COM	88554L108	49,072	9,622	X	7	9,622	0	0
3M CO	COM	88579Y101	98,807,577	1,097,740	X	2	1,017,042	38,335	42,363
3M CO	COM	88579Y101	405,045	4,500	X	4	4,500	0	0
3M CO	COM	88579Y101	229,574,285	2,550,542	X	2	2,437,614	3,150	109,778
3M CO	COM	88579Y101	562,202	6,246	X	4	5,306	0	940
3M CO.	COM	88579Y101	105,292,798	1,169,790	X	7	1,169,790	0	0
TIBCO SOFTWARE INC.	COM	88632Q103	1,711,125	202,500	X	7	202,500	0	0
TIDEWATER INC	COM	886423102	28,310	950	X	2	850	0	100
TIDEWATER INC	COM	886423102	5,960	200	X	2	200	0	0
TIDEWATER INC COMMON	COM	886423102	22,344,338	749,810	X	7	749,810	0	0
TIFFANY & CO NEW	COM	886547108	1,759,403	47,745	X	2	47,145	0	600
TIFFANY & CO NEW	COM	886547108	531,709	14,429	X	2	14,148	0	281
TIFFANY & CO.	COM	886547108	1,529,717	41,512	X	7	41,512	0	0
TIMBERLAND CO., CLASS A	COM	887100105	737,036	11,411	X	7	11,411	0	0
TIME WARNER INC NEW	COM	887317105	8,481,998	482,480	X	2	363,574	20,689	98,217
TIME WARNER INC NEW	COM	887317105	72,078	4,100	X	4	4,100	0	0
TIME WARNER INC NEW	COM	887317105	29,705,893	1,689,755	X	2	1,400,301	605	288,849
TIME WARNER INC NEW	COM	887317105	83,329	4,740	X	4	1,500	0	3,240
TIME WARNER	COM	887317105	53,274,239	3,030,389	X	7	3,030,389	0	0
TIMKEN CO	COM	887389104	10,596	400	X	2	400	0	0
TIMKEN CO	COM	887389104	4,161,367	157,092	X	7	157,092	0	0
TIPPINGPOINT TECHNOLOGIES INC	COM	888011103	202	8	X	2	8	0	0
TITAN CORP.	COM	888266103	4,434,578	341,647	X	7	341,647	0	0
TIVO INC	COM	888706108	7,090	1,000	X	2	1,000	0	0
TIVO INC.	COM	888706108	1,184,030	167,000	X	7	167,000	0	0
TOLL BROS INC	COM	889478103	16,928	400	X	2	400	0	0
TOLLGRADE COMMUNICATIONS	COM	889542106	30,713	2,892	X	7	2,892	0	0
TOO INC.	COM	890333107	111,589	6,682	X	7	6,682	0	0
TOOTSIE ROLL INDS INC	COM	890516107	328,738	10,115	X	2	10,115	0	0
TOOTSIE ROLL INDUSTRIES	COM	890516107	363,773	11,193	X	7	11,193	0	0
TOPPS INC	COM	890786106	2,964,780	304,705	X	2	294,645	0	10,060
TOPPS INC	COM	890786106	15,763	1,620	X	2	1,620	0	0
TORCHMARK CORP	COM	891027104	341,200	6,342	X	2	3,736	1,916	690
TORCHMARK CORP	COM	891027104	2,867,163	53,293	X	2	53,079	0	214
TORCHMARK CORP	COM	891027104	1,698,089	31,563	X	7	31,563	0	0
TORO CO	COM	891092108	42,042	600	X	2	600	0	0
TORO CO	COM	891092108	147,147	2,100	X	2	2,100	0	0
TORO CO.	COM	891092108	5,897,301	84,163	X	7	84,163	0	0
TORTOISE ENERGY INFRASTRUCTURE CORP	COM	89147L100	230,731	10,080	X	2	10,080	0	0
TOWER AUTOMOTIVE INC	COM	891707101	14,924	4,100	X	2	0	0	4,100
TOWER AUTOMOTIVE INC	COM	891707101	44,969	12,354	X	7	12,354	0	0
TOWER FINL CORP	COM	891769101	14,000	1,000	X	2	1,000	0	0
TOYS "R" US INC	COM	892335100	11,151	700	X	2	700	0	0
TOYS "R" US INC	COM	892335100	117,101	7,351	X	2	6,942	0	409
TOYS R US, INC.	COM	892335100	10,709,755	672,301	X	7	672,301	0	0
TRACTOR SUPPLY CO	COM	892356106	12,546	300	X	2	300	0	0
TRACTOR SUPPLY CO.	COM	892356106	6,378,386	152,520	X	7	152,520	0	0
TRANS. SYSTEM ARCHITECTS	COM	893416107	2,286,830	106,216	X	7	106,216	0	0
TRANSMETA CORP DEL	COM	89376R109	88	40	X	2	40	0	0
TREDEGAR CORPORATION	COM	894650100	107,555	6,668	X	7	6,668	0	0
TREX COMPANY INC.	COM	89531P105	5,285,000	140,000	X	7	140,000	0	0
TRIAD HOSPS INC	COM	89579K109	45,607	1,225	X	2	0	0	1,225
TRIAD HOSPS INC	COM	89579K109	26,061	700	X	2	0	0	700
TRIAD HOSPITALS INC.	COM	89579K109	24,518,859	658,578	X	7	658,578	0	0
TRIARC COS., INC. CL B	COM	895927309	106,988	10,520	X	7	10,520	0	0
TRIBUNE CO NEW	COM	896047107	23,066,556	506,512	X	2	274,739	152,048	79,725
TRIBUNE CO NEW	COM	896047107	5,426,045	119,149	X	2	114,920	0	4,229
TRIBUNE CO.	COM	896047107	13,517,820	296,834	X	7	296,834	0	0
TRIMBLE NAVIGATION LTD	COM	896239100	9,045,089	325,480	X	7	325,480	0	0
TRIMERIS, INC.	COM	896263100	3,135,639	217,300	X	7	217,300	0	0
TRINITY INDS INC	COM	896522109	3,405,822	107,135	X	2	104,115	0	3,020
TRINITY INDS INC	COM	896522109	16,531	520	X	2	520	0	0
TRINITY INDUSTRIES INC	COM	896522109	21,252,569	668,530	X	7	668,530	0	0
TRIQUINT SEMICONDUCTOR INC	COM	89674K103	120,120	22,000	X	2	22,000	0	0
TRIQUINT SEMICONDUCTOR	COM	89674K103	2,352,567	430,873	X	7	430,873	0	0
TRIUMPH GROUP INC	COM	896818101	88,159	2,761	X	7	2,761	0	0
TrizecHahn Corp.	COM	89687P107	44,070	2,710,320	X	8	2,470,770	0	239,550
TRIZETTO GROUP INC	COM	896882107	67,433	10,125	X	2	10,125	0	0
TRUSTCO BK CORP N Y	COM	898349105	18,183	1,388	X	2	1,388	0	0
TRUSTCO BANK CORP NY	COM	898349105	164,091	12,526	X	7	12,526	0	0

TUPPERWARE CORP	COM	899896104	835,645	43,008	X	2	308	200	42,500
TUPPERWARE CORP	COM	899896104	82,208	4,231	X	2	4,231	0	0
TUPPERWARE CORP	COM	899896104	651,119	33,511	X	7	33,511	0	0
TWIN DISC INC	COM	901476101	122,000	5,000	X	2	5,000	0	0
TYCO INTERNATIONAL LTD	COM	902124106	58,313,011	1,759,596	X	7	1,759,596	0	0
TYSON FOODS INC CL A	COM	902494103	119,918	5,724	X	2	2,564	0	3,160
TYSON FOODS INC CL A	COM	902494103	446,591	21,317	X	2	21,117	0	200
TYSON FOODS, INC. CLASS A	COM	902494103	32,162,796	1,535,217	X	7	1,535,217	0	0
UCBH HLDGS INC	COM	90262T308	62,442	1,580	X	2	1,580	0	0
UCBH HOLDINGS, INC.	COM	90262T308	3,762,146	95,196	X	7	95,196	0	0
UGI CORP	COM	902681105	217,702	6,782	X	7	6,782	0	0
UICI	COM	902737105	19,048	800	X	2	800	0	0
UICI	COM	902737105	208,838	8,771	X	7	8,771	0	0
UIL HLDG CORP	COM	902748102	11,101	228	X	2	228	0	0
UIL HOLDINGS CORPORATION	COM	902748102	110,283	2,265	X	7	2,265	0	0
UMB FINL CORP	COM	902788108	620,059	12,012	X	2	0	0	12,012
UMB FINL CORP	COM	902788108	14,144	274	X	2	0	0	274
UMB FINANCIAL CORP.	COM	902788108	7,737,373	149,891	X	7	149,891	0	0
UST INC	COM	902911106	2,957,580	82,155	X	2	79,715	0	2,440
UST INC	COM	902911106	1,423,620	39,545	X	2	39,228	0	317
UST, INC.	COM	902911106	8,930,196	248,061	X	7	248,061	0	0
US BANCORP DEL NEW	COM	902973304	20,897,315	758,248	X	2	633,305	67,901	57,042
US BANCORP DEL NEW	COM	902973304	11,024	400	X	4	400	0	0
US BANCORP DEL NEW	COM	902973304	70,663,950	2,564,004	X	2	2,301,258	3,160	259,586
US BANCORP DEL NEW	COM	902973304	274,691	9,967	X	4	7,037	0	2,930
US BANCORP NEW	COM	902973304	83,052,721	3,013,524	X	7	3,013,524	0	0
URS CORP NEW	COM	903236107	2,411	88	X	2	88	0	0
URS CORP.	COM	903236107	2,002,063	73,068	X	7	73,068	0	0
USEC INC	COM	90333E108	17,759	2,025	X	2	2,025	0	0
US ONCOLOGY INC.	COM	90338W103	252,080	17,125	X	7	17,125	0	0
ULTIMATE ELECTRONICS INC	COM	903849107	15,744	3,187	X	7	3,187	0	0
ULTRATECH INC	COM	904034105	8,140	500	X	2	500	0	0
ULTRATECH STEPPER INC	COM	904034105	1,433,389	88,046	X	7	88,046	0	0
UMPQUA HLDGS CORP	COM	904214103	120,105	5,722	X	7	5,722	0	0
UNIFAB INTL INC NEW	COM	90467L209	740	500	X	2	500	0	0
UNIFIRST CORP.	COM	904708104	9,115,933	313,370	X	7	313,370	0	0
UNION PAC CORP	COM	907818108	1,982,836	33,353	X	2	25,682	1,800	5,871
UNION PAC CORP	COM	907818108	5,707,022	95,997	X	2	94,700	0	1,297
UNION PAC CORP	COM	907818108	4,368,327	73,479	X	7	73,479	0	0
UNION PLANTERS CORP	COM	908068109	13,415	450	X	2	450	0	0
UNION PLANTERS CORP	COM	908068109	766,594	25,716	X	2	25,351	0	365
UNION PLANTERS CORP	COM	908068109	8,943	300	X	4	300	0	0
UNION PLANTERS CORP.	COM	908068109	1,606,252	53,883	X	7	53,883	0	0
UNIONBANCAL CORP.	COM	908906100	2,775,782	49,216	X	7	49,216	0	0
UNISOURCE ENERGY CORP	COM	909205106	27,211	1,095	X	2	1,095	0	0
UNISOURCE ENERGY CORP.	COM	909205106	145,248	5,845	X	7	5,845	0	0
UNISYS CORP	COM	909214108	1,332	96	X	2	96	0	0
UNISYS CORP	COM	909214108	245,468	17,685	X	2	14,750	0	2,935
UNISYS CORP	COM	909214108	169,336	12,200	X	3	0	0	12,200
UNISYS CORP.	COM	909214108	18,759,028	1,351,515	X	7	1,351,515	0	0
UNITED AUTO GROUP INC	COM	909440109	4,598	150	X	2	150	0	0
UNITED AUTO GROUP INC.	COM	909440109	2,122,880	69,262	X	7	69,262	0	0
UNITED BANKSHARES INC W VA	COM	909907107	1,440,823	44,333	X	2	42,529	1,804	0
UNITED BANKSHARES INC W VA	COM	909907107	1,264,250	38,900	X	2	38,900	0	0
UNITED BANKSHARES INC	COM	909907107	301,243	9,269	X	7	9,269	0	0
UNITED DEFENSE INDS INC	COM	91018B104	78,400	2,240	X	2	840	0	1,400
UNITED DEFENSE INDUSTRIES	COM	91018B104	10,030,230	286,578	X	7	286,578	0	0
UNITED DOMINION REALTY	COM	910197102	9,229,032	466,584	X	7	466,584	0	0
United Dominion Realty Trust	COM	910197102	160,372	8,107,774	X	8	898,651	7,128,623	80,500
UNITED FIRE & CAS CO	COM	910331107	59,771	1,035	X	2	1,035	0	0
UNITED INDL CORP	COM	910671106	122,588	5,250	X	2	5,250	0	0
UNITED NAT FOODS INC	COM	911163103	23,128	800	X	2	800	0	0
UNITED NATURAL FOODS INC	COM	911163103	6,019,062	208,200	X	7	208,200	0	0
UNITED ONLINE, INC.	COM	911268100	4,974,402	282,476	X	7	282,476	0	0
UNITED PARCEL SVC INC CL B	COM	911312106	13,603,365	180,968	X	2	147,405	5,583	27,980
UNITED PARCEL SVC INC CL B	COM	911312106	36,669,730	487,824	X	2	424,711	745	62,368
UNITED PARCEL SVC INC CL B	COM	911312106	51,867	690	X	4	0	0	690
UNITED PARCEL SERVICE INC	COM	911312106	52,483,995	698,204	X	7	698,204	0	0
UNITED RENTALS INC	COM	911363109	484,425	27,078	X	2	27,078	0	0
UNITED RENTALS INC	COM	911363109	172,388	9,636	X	7	9,636	0	0
UNITED STATES CELLULAR CORP	COM	911684108	159,790	4,145	X	2	4,145	0	0
UNITED STS STL CORP NEW	COM	912909108	34,944	995	X	2	995	0	0
UNITED STS STL CORP NEW	COM	912909108	146,977	4,185	X	2	3,968	0	217
UNITED STATES STEEL CORP.	COM	912909108	1,128,054	32,120	X	7	32,120	0	0
UNITED STAIONERS INC	COM	913004107	691,605	17,412	X	7	17,412	0	0
UNITED SURGICAL PARTNERS INTL INC	COM	913016309	27,629	700	X	2	0	0	700
UNITED SURGICAL PART INT	COM	913016309	180,891	4,583	X	7	4,583	0	0
UNITED TECHNOLOGIES CORP	COM	913017109	15,317,686	167,443	X	2	147,316	9,338	10,789
UNITED TECHNOLOGIES CORP	COM	913017109	34,019,034	371,874	X	2	367,517	0	4,357
UNITED TECHNOLOGIES CORP	COM	913017109	30,554	334	X	4	334	0	0
UNITED TECHNOLOGIES CORP	COM	913017109	58,827,586	643,065	X	7	643,065	0	0
UNITEDHEALTH GROUP INC	COM	91324P102	3,196,911	51,356	X	2	46,133	1,436	3,787
UNITEDHEALTH GROUP INC	COM	91324P102	12,450	200	X	4	200	0	0
UNITEDHEALTH GROUP INC	COM	91324P102	32,184,620	517,022	X	2	428,386	472	88,164
UNITEDHEALTH GROUP INC	COM	91324P102	162,971	2,618	X	4	1,588	0	1,030



UNITEDHEALTH GROUP INC	COM	91324P102	59,090,003	949,237	X	7	949,237	0	0
UNITEDGLOBALCOM CL A	COM	913247508	152,024	20,940	X	2	20,940	0	0
UNITRIN INC	COM	913275103	122,688	2,880	X	2	2,880	0	0
UNITRIN INC	COM	913275103	138,876	3,260	X	2	3,260	0	0
UNITRIN INC	COM	913275103	619,276	14,537	X	7	14,537	0	0
UNIVERSAL ACCESS GLOBAL HLDGS NEW	COM	91336M204	1,160	1,000	X	2	1,000	0	0
UNIV AMER FINAN CORP	COM	913377107	879,366	80,088	X	7	80,088	0	0
UNIVERSAL CORP VA	COM	913456109	670,421	13,161	X	2	13,161	0	0
UNIVERSAL CORP VA	COM	913456109	22,923	450	X	2	450	0	0
UNIVERSAL CORP.	COM	913456109	276,146	5,421	X	7	5,421	0	0
UNIVERSAL FOREST PRODUCTS	COM	913543104	109,360	3,391	X	7	3,391	0	0
UNIVERSAL HEALTH SVCS INC CL B	COM	913903100	18,356	400	X	2	400	0	0
UNIVERSAL HEALTH SVCS INC CL B	COM	913903100	80,629	1,757	X	2	47	0	1,710
UNIVERSAL HEALTH SVCS INC CL B	COM	913903100	408,421	8,900	X	3	0	0	8,900
UNIVERSAL HEALTH SERVICES	COM	913903100	28,928,414	630,386	X	7	630,386	0	0
UNIVISION COMMUNICATIONS INC CL A	COM	914906102	290,882	9,110	X	2	6,460	0	2,650
UNIVISION COMMUNICATIONS INC CL A	COM	914906102	518,799	16,248	X	2	11,587	0	4,661
UNIVISION COMMUNICATIONS	COM	914906102	20,782,854	650,888	X	7	650,888	0	0
UNIZAN FINL CORP	COM	91528W101	6,591,242	252,538	X	2	252,538	0	0
UNOCAL CORP	COM	915289102	1,630,656	42,912	X	2	28,208	6,005	8,699
UNOCAL CORP	COM	915289102	1,285,806	33,837	X	2	33,331	0	506
UNOCAL CORP	COM	915289102	24,700	650	X	4	650	0	0
UNOCAL	COM	915289102	2,839,816	74,732	X	7	74,732	0	0
UNOVA INC	COM	91529B106	6,075	300	X	2	300	0	0
UNUMPROVIDENT CORP	COM	91529Y106	42,930	2,700	X	2	2,700	0	0
UNUMPROVIDENT CORP	COM	91529Y106	138,648	8,720	X	2	8,153	0	567
UNUMPROVIDENT CORP.	COM	91529Y106	1,335,759	84,010	X	7	84,010	0	0
URBAN OUTFITTERS INC	COM	917047102	24,364	400	X	2	0	0	400
URBAN OUTFITTERS INC.	COM	917047102	2,101,395	34,500	X	7	34,500	0	0
USF CORP	COM	91729Q101	180,393	5,135	X	7	5,135	0	0
UTAH MED PRODS INC	COM	917488108	131,700	5,000	X	2	5,000	0	0
UTSTARCOM INC	COM	918076100	121,212	4,007	X	2	4,007	0	0
UTSTARCOM INC	COM	918076100	4,407,546	145,704	X	7	145,704	0	0
VCA ANTECH INC	COM	918194101	517,671	11,550	X	2	750	7,500	3,300
VCA ANTECH INC	COM	918194101	3,675,240	82,000	X	7	82,000	0	0
V F CORP	COM	918204108	53,570	1,100	X	2	0	0	1,100
V F CORP	COM	918204108	369,877	7,595	X	2	7,384	0	211
V.F. CORP	COM	918204108	1,517,297	31,156	X	7	31,156	0	0
VALASSIS COMMUNICATIONS INC	COM	918866104	75,383	2,474	X	2	2,474	0	0
VALASSIS COMMUNICATIONS	COM	918866104	8,791,692	288,536	X	7	288,536	0	0
VALEANT PHARMACEUTICALS INTL	COM	91911X104	12,100	605	X	2	605	0	0
VALEANT PHARMACEUTICALS	COM	91911X104	119,660	5,983	X	7	5,983	0	0
VALERO ENERGY CORP NEW	COM	91913Y100	287,295	3,895	X	2	3,295	0	600
VALERO ENERGY CORP NEW	COM	91913Y100	8,725,587	118,297	X	2	74,090	0	44,207
VALERO ENERGY CORP NEW	COM	91913Y100	40,568	550	X	4	0	0	550
VALERO ENERGY CORP W/I	COM	91913Y100	44,126,994	598,251	X	7	598,251	0	0
VALLEY NATL BANCORP	COM	919794107	20,199	799	X	2	799	0	0
VALLEY NATL BANCORP	COM	919794107	19,617	776	X	2	776	0	0
VALMONT INDUSTRIES INC	COM	920253101	954,701	41,690	X	7	41,690	0	0
VALSPAR CORP	COM	920355104	475,027	9,427	X	2	8,227	0	1,200
VALSPAR CORP	COM	920355104	342,652	6,800	X	3	0	0	6,800
VALSPAR CORP	COM	920355104	36,406,775	722,500	X	7	722,500	0	0
VANS, INC.	COM	921930103	4,939,193	240,350	X	7	240,350	0	0
VARCO INTL INC DEL	COM	922122106	13,134	600	X	2	600	0	0
VARCO INTERNATIONAL INC.	COM	922122106	19,765,422	902,943	X	7	902,943	0	0
VARIAN MED SYS INC	COM	92220P105	96,014	1,210	X	2	1,210	0	0
VARIAN MED SYS INC	COM	92220P105	91,253	1,150	X	2	0	0	1,150
VARIAN MED SYS INC	COM	92220P105	507,840	6,400	X	3	0	0	6,400
VARIAN MEDICAL SYSTEMS	COM	92220P105	23,522,514	296,440	X	7	296,440	0	0
VARIAN INC	COM	922206107	16,860	400	X	2	400	0	0
VARIAN INC.	COM	922206107	6,429,350	152,535	X	7	152,535	0	0
VARIAN SEMICONDUCTOR EQUIPMENT	COM	922207105	15,424	400	X	2	400	0	0
VARIAN SEMICONDUCTOR	COM	922207105	3,984,868	103,342	X	7	103,342	0	0
VECTREN CORP	COM	92240G101	477,463	19,030	X	2	19,030	0	0
VECTREN CORP	COM	92240G101	461,229	18,383	X	2	18,383	0	0
VECTREN, INC.	COM	92240G101	4,795,652	191,138	X	7	191,138	0	0
VECTOR GROUP LTD	COM	92240M108	5,119	325	X	2	325	0	0
VEECO INSTRUMENTS INC.	COM	922417100	3,898,033	151,028	X	7	151,028	0	0
VERITY INC	COM	92343C106	7,025	520	X	2	520	0	0
VERITY INC	COM	92343C106	105,945	7,842	X	7	7,842	0	0
VERISIGN INC	COM	92343E102	951,538	47,816	X	2	47,156	0	660
VERISIGN INC	COM	92343E102	8,557	430	X	2	430	0	0
VERISIGN INC.	COM	92343E102	3,611,193	181,467	X	7	181,467	0	0
VERITAS DGC INC	COM	92343P107	126,515	5,465	X	7	5,465	0	0
VERIZON COMMUNICATIONS	COM	92343V104	36,832,879	1,017,764	X	2	849,775	60,266	107,723
VERIZON COMMUNICATIONS	COM	92343V104	58,845	1,626	X	4	1,626	0	0
VERIZON COMMUNICATIONS	COM	92343V104	113,319,105	3,131,227	X	2	3,020,800	8,411	102,016
VERIZON COMMUNICATIONS	COM	92343V104	235,742	6,514	X	4	5,744	0	770
VERIZON COMMUNICATIONS	COM	92343V104	47,706,128	1,318,213	X	7	1,318,213	0	0
VERINT SYS INC	COM	92343X100	51,330	1,500	X	2	0	0	1,500
VERITAS SOFTWARE CO	COM	923436109	1,397,142	50,275	X	2	44,520	0	5,755
VERITAS SOFTWARE CO	COM	923436109	720,150	25,914	X	2	20,585	0	5,329
VERITAS SOFTWARE CORP.	COM	923436109	16,797,114	606,394	X	7	606,394	0	0
VERMONT PURE HLDGS LTD NEW	COM	924237100	42,000	15,000	X	2	15,000	0	0
VERTEX PHARMACEUTICALS	COM	92532F100	758,052	69,931	X	7	69,931	0	0

VESTA INSURANCE GROUP INC	COM	925391104	1,367,240	211,320	X	7	211,320	0	0
VIAD CORP	COM	92552R109	29,711	1,100	X	2	1,100	0	0
VIAD CORP	COM	92552R109	55,452	2,053	X	2	2,053	0	0
VIASAT, INC.	COM	92552V100	112,974	4,528	X	7	4,528	0	0
VIACOM INC CL A	COM	925524100	38,386	1,056	X	2	756	0	300
VIACOM INC CL A	COM	925524100	84,332	2,320	X	2	1,820	0	500
VIACOM INC CL B	COM	925524308	15,833,819	443,276	X	2	343,921	14,472	84,883
VIACOM INC CL B	COM	925524308	60,724	1,700	X	4	1,700	0	0
VIACOM INC CL B	COM	925524308	64,577,224	1,807,873	X	2	1,647,176	3,027	157,670
VIACOM INC CL B	COM	925524308	167,205	4,681	X	4	2,961	0	1,720
VIACOM INC. - CLASS B	COM	925524308	71,023,683	1,988,345	X	7	1,988,345	0	0
VIASYS HEALTHCARE INC NEW	COM	92553Q209	1,589	76	X	2	76	0	0
VIASYS HEALTHCARE INC	COM	92553Q209	96,792	4,629	X	7	4,629	0	0
VICAL INC	COM	925602104	353	61	X	2	61	0	0
VICOR CORP	COM	925815102	157,853	8,640	X	7	8,640	0	0
VIA NET WKS INC	COM	925912107	6,400	8,000	X	2	8,000	0	0
VIGNETTE CORP	COM	926734104	37	22	X	2	22	0	0
VIGNETTE CORP	COM	926734104	3,320	2,000	X	2	2,000	0	0
VINTAGE PETROLEUM, INC.	COM	927460105	748,309	44,096	X	7	44,096	0	0
VISHAY INTERTECHNOLOGY INC	COM	928298108	185,317	9,974	X	2	7,154	0	2,820
VISHAY INTERTECHNOLOGY INC	COM	928298108	14,864	800	X	2	800	0	0
VISHAY INTERTECHNOLOGY	COM	928298108	4,295,232	231,175	X	7	231,175	0	0
VISTEON CORP	COM	92839U107	5,030	431	X	2	0	392	39
VISTEON CORP	COM	92839U107	110,573	9,475	X	2	5,225	0	4,250
VISTEON CORP	COM	92839U107	4,159,795	356,452	X	7	356,452	0	0
VISTACARE INC CL A	COM	92839Y109	35,245	1,900	X	2	0	0	1,900
VISX INC	COM	92844S105	3,857,272	144,359	X	7	144,359	0	0
VITAL SIGNS, INC.	COM	928469105	1,050,667	36,180	X	7	36,180	0	0
VITESSE SEMICONDUCTOR CORP	COM	928497106	244	50	X	2	50	0	0
VOLT INFORMATION SCIENCES	COM	928703107	921,321	29,239	X	7	29,239	0	0
VORNADO REALTY TRUST	COM	929042109	1,713,300	30,000	X	7	30,000	0	0
Vornado Realty Trust	COM	929042109	2,488	43,570	X	8	43,570	0	0
VULCAN MATLS CO	COM	929160109	886,142	18,636	X	2	16,800	0	1,836
VULCAN MATLS CO	COM	929160109	12,725,093	267,615	X	2	267,420	0	195
VULCAN MATERIALS CO.	COM	929160109	1,376,668	28,952	X	7	28,952	0	0
WD 40 CO	COM	929236107	26,946	900	X	2	0	0	900
WD-40 COMPANY	COM	929236107	82,964	2,771	X	7	2,771	0	0
WGL HLDGS INC	COM	92924F106	31,535	1,098	X	2	1,098	0	0
WGL HLDGS INC	COM	92924F106	11,488	400	X	2	400	0	0
WGL HOLDINGS INC	COM	92924F106	261,352	9,100	X	7	9,100	0	0
W-H ENERGY SERVICES, INC.	COM	92925E108	99,372	5,070	X	7	5,070	0	0
WPS RES CORP	COM	92931B106	365,562	7,887	X	2	7,887	0	0
WPS RES CORP	COM	92931B106	513,975	11,089	X	2	5,734	2,000	3,355
WPS RESOURCES	COM	92931B106	324,914	7,010	X	7	7,010	0	0
WABASH NATIONAL CORP	COM	929566107	167,256	6,071	X	7	6,071	0	0
WABTEC CORP	COM	929740108	72,611	4,025	X	2	4,025	0	0
WACHOVIA CORP 2ND NEW	COM	929903102	13,811,154	310,363	X	2	268,690	24,888	16,785
WACHOVIA CORP 2ND NEW	COM	929903102	30,031,671	674,869	X	2	653,133	0	21,736
WACHOVIA CORP	COM	929903102	19,482,812	437,816	X	7	437,816	0	0
WADDELL & REED FINL INC CL A	COM	930059100	13,266	600	X	2	600	0	0
WADDELL & REED FINL INC CL A	COM	930059100	24,144	1,092	X	2	1,092	0	0
WADDELL & REED FINANCIAL	COM	930059100	210,531	9,522	X	7	9,522	0	0
WAL MART STORES INC	COM	931142103	46,923,478	889,376	X	2	738,176	59,957	91,243
WAL MART STORES INC	COM	931142103	113,962	2,160	X	4	2,160	0	0
WAL MART STORES INC	COM	931142103	171,182,458	3,244,550	X	2	3,032,187	4,016	208,347
WAL MART STORES INC	COM	931142103	390,318	7,398	X	4	5,238	0	2,160
WAL-MART STORES, INC.	COM	931142103	182,228,028	3,453,905	X	7	3,453,905	0	0
WALGREEN CO	COM	931422109	33,477,195	924,529	X	2	831,976	37,157	55,396
WALGREEN CO	COM	931422109	461,678	12,750	X	4	12,750	0	0
WALGREEN CO	COM	931422109	68,499,000	1,891,715	X	2	1,753,635	2,700	135,380
WALGREEN CO	COM	931422109	464,212	12,820	X	4	11,500	0	1,320
WALGREEN CO.	COM	931422109	57,979,017	1,601,188	X	7	1,601,188	0	0
WASHINGTON FED INC	COM	938824109	27,144	1,131	X	2	1,131	0	0
WASHINGTON FEDERAL INC	COM	938824109	2,164,464	90,186	X	7	90,186	0	0
WASHINGTON GROUP INTL INC	COM	938862208	2,180,533	60,756	X	7	60,756	0	0
WASHINGTON MUT INC	COM	939322103	11,545,246	298,790	X	2	202,779	22,820	73,191
WASHINGTON MUT INC	COM	939322103	50,232	1,300	X	4	1,300	0	0
WASHINGTON MUT INC	COM	939322103	57,052,424	1,476,512	X	2	1,302,194	1,717	172,601
WASHINGTON MUT INC	COM	939322103	207,922	5,381	X	4	3,371	0	2,010
WASHINGTON MUTUAL	COM	939322103	53,173,200	1,376,118	X	7	1,376,118	0	0
WASHINGTON POST CO	COM	939640108	4,036,243	4,340	X	2	1,430	1,010	1,900
WASHINGTON POST CO	COM	939640108	93,001	100	X	4	100	0	0
WASHINGTON POST CO	COM	939640108	900,250	968	X	2	808	0	160
WASHINGTON POST CO	COM	939640108	734,708	790	X	3	0	0	790
WASHINGTON POST CO.	COM	939640108	33,905,375	36,457	X	7	36,457	0	0
WASHINGTON TR BANCORP	COM	940610108	2,031,529	78,226	X	7	78,226	0	0
WASTE CONNECTIONS INC.	COM	941053100	488,500	16,470	X	7	16,470	0	0
WASTE MGMT INC DEL	COM	94106L109	3,665,035	119,577	X	2	100,979	6,345	12,253
WASTE MGMT INC DEL	COM	94106L109	45,975	1,500	X	4	1,500	0	0
WASTE MGMT INC DEL	COM	94106L109	23,305,800	760,385	X	2	752,228	1,280	6,877
WASTE MGMT INC DEL	COM	94106L109	134,278	4,381	X	4	4,381	0	0
WASTE MANAGEMENT INC.	COM	94106L109	5,045,480	164,616	X	7	164,616	0	0
WATER PIK TECHNOLOGIES INC	COM	94113U100	4,968	300	X	2	300	0	0
WATER PIK TECHNOLOGIES INC	COM	94113U100	2,202	133	X	2	133	0	0
WATERS CORP	COM	941848103	648,375	13,570	X	2	520	9,150	3,900

WATERS CORP	COM	941848103	1,283,466	26,862	X	2	14,530	0	12,332
WATERS CORPORATION	COM	941848103	1,619,264	33,890	X	7	33,890	0	0
WATSCO, INC.	COM	942622200	2,541,374	90,537	X	7	90,537	0	0
WATSON PHARMACEUTICALS INC	COM	942683103	11,433	425	X	2	425	0	0
WATSON PHARMACEUTICALS INC	COM	942683103	664,699	24,710	X	2	22,643	0	2,067
WATSON PHARMACEUTICALS INC	COM	942683103	352,390	13,100	X	3	0	0	13,100
WATSON PHARMACEUTICAL INC	COM	942683103	24,921,209	926,439	X	7	926,439	0	0
WATSON WYATT & CO.	COM	942712100	3,697,474	138,742	X	7	138,742	0	0
WATTS INDUSTRIES INC	COM	942749102	153,292	5,688	X	7	5,688	0	0
WAUSAU-MOSINEE PAPER CORP	COM	943315101	63,647	3,679	X	2	3,679	0	0
WAUSAU-MOSINEE PAPER CORP	COM	943315101	88,836	5,135	X	2	3,660	0	1,475
WAUSAU-MOSINEE PAPER CORP	COM	943315101	3,454,585	199,687	X	7	199,687	0	0
WAYPOINT FINANCIAL CORP.	COM	946756103	198,455	7,193	X	7	7,193	0	0
WEBEX COMMUNICATIONS, INC	COM	94767L109	3,182,182	146,240	X	7	146,240	0	0
WEBMETHODS INC	COM	94768C108	2,357	275	X	2	275	0	0
WEBMETHODS INC	COM	94768C108	8,570	1,000	X	2	1,000	0	0
WEBSense INC	COM	947684106	744,153	19,988	X	2	19,988	0	0
WEBSense INC.	COM	947684106	142,181	3,819	X	7	3,819	0	0
WEBMD CORP	COM	94769M105	13,281	1,425	X	2	1,425	0	0
WEBSTER FINANCIAL CORP.	COM	947890109	668,530	14,218	X	7	14,218	0	0
WEIGHT WATCHERS INTL INC NEW	COM	948626106	1,128,641	28,836	X	2	28,536	0	300
WEIS MKTS INC	COM	948849104	3,377,769	96,370	X	7	96,370	0	0
WELLMAN	COM	949702104	55,186	6,788	X	7	6,788	0	0
WELLPOINT HEALTH NETWORKS INC NEW	COM	94973H108	33,603	300	X	2	300	0	0
WELLPOINT HEALTH NETWORKS INC NEW	COM	94973H108	896,640	8,005	X	2	7,266	0	739
WELLPOINT HLTH NETWORKS	COM	94973H108	11,865,779	105,935	X	7	105,935	0	0
WELLS FARGO & CO NEW	COM	949746101	59,609,223	1,041,573	X	2	937,378	48,682	55,513
WELLS FARGO & CO NEW	COM	949746101	280,427	4,900	X	4	4,900	0	0
WELLS FARGO & CO NEW	COM	949746101	153,322,833	2,679,064	X	2	2,543,751	2,396	132,917
WELLS FARGO & CO NEW	COM	949746101	405,074	7,078	X	4	5,858	0	1,220
WELLS FARGO & CO.	COM	949746101	105,902,398	1,850,470	X	7	1,850,470	0	0
WENDYS INTL INC	COM	950590109	108,004	3,100	X	2	3,100	0	0
WENDYS INTL INC	COM	950590109	2,237,529	64,223	X	2	62,895	0	1,328
WENDY'S INTERNATIONAL INC	COM	950590109	13,455,800	386,217	X	7	386,217	0	0
WERNER ENTERPRISES INC	COM	950755108	159,389	7,554	X	7	7,554	0	0
WESBANCO INC	COM	950810101	981,856	33,706	X	2	27,768	0	5,938
WESBANCO INC	COM	950810101	763,468	26,209	X	2	26,209	0	0
WESBANCO INC.	COM	950810101	3,097,393	106,330	X	7	106,330	0	0
WESTAR ENERGY INC	COM	95709T100	23,673	1,189	X	2	1,189	0	0
WESTAR ENERGY INC	COM	95709T100	54,753	2,750	X	2	2,750	0	0
WESTAR ENERGY INC.	COM	95709T100	691,076	34,710	X	7	34,710	0	0
WESTAMERICA BANCORPORATION	COM	957090103	78,675	1,500	X	2	1,500	0	0
WESTAMERICA BANCORPORATION	COM	957090103	66,612	1,270	X	2	0	0	1,270
WESTAMERICA BANCORPORATION	COM	957090103	367,150	7,000	X	3	0	0	7,000
WESTAMERICA BANCORP	COM	957090103	16,653,819	317,518	X	7	317,518	0	0
WESTERN GAS RESOURCES, IN	COM	958259103	280,172	8,626	X	7	8,626	0	0
WESTERN WIRELESS CORP CL A	COM	95988E204	239,953	8,300	X	2	8,300	0	0
WESTERN WIRELESS CORP	COM	95988E204	6,327,734	218,877	X	7	218,877	0	0
WET SEAL INC. - CL A	COM	961840105	33,550	6,415	X	7	6,415	0	0
WEYCO GROUP INC	COM	962149100	12,716	375	X	2	0	0	375
WEYERHAEUSER CO	COM	962166104	580,767	9,201	X	2	7,201	1,150	850
WEYERHAEUSER CO	COM	962166104	1,518,478	24,057	X	2	23,594	0	463
WEYERHAEUSER CO.	COM	962166104	4,316,209	68,381	X	7	68,381	0	0
WHIRLPOOL CORP	COM	963320106	10,590,056	154,374	X	2	152,914	0	1,460
WHIRLPOOL CORP	COM	963320106	16,185,553	235,941	X	2	235,808	0	133
WHIRLPOOL CORP.	COM	963320106	3,124,113	45,541	X	7	45,541	0	0
WHITE ELECTR DESIGNS CORP	COM	963801105	38,907	7,425	X	2	7,425	0	0
WHITNEY HLDG CORP	COM	966612103	67,005	1,500	X	2	1,500	0	0
WHITNEY HLDG CORP	COM	966612103	46,993	1,052	X	2	1,052	0	0
WHITNEY HOLDING CORP	COM	966612103	4,857,192	108,735	X	7	108,735	0	0
WHOLE FOODS MKT INC	COM	966837106	226,217	2,370	X	2	1,270	0	1,100
WHOLE FOODS MKT INC	COM	966837106	310,690	3,255	X	2	2,455	0	800
WHOLE FOODS MKT INC	COM	966837106	362,710	3,800	X	3	0	0	3,800
WHOLE FOODS MARKET INC	COM	966837106	16,212,946	169,858	X	7	169,858	0	0
WILD OATS MKTS INC	COM	96808B107	25,326	1,800	X	2	0	0	1,800
WILEY JOHN & SONS INC CL A	COM	968223206	218,400	6,825	X	2	6,825	0	0
WILLBROS GROUP INC	COM	969199108	1,610,230	106,850	X	7	106,850	0	0
WILLIAMS COAL SEAM GAS RTY TR UNIT	COM	969450105	12,600	800	X	2	800	0	0
WILLIAMS COS INC	COM	969457100	1,008,525	84,750	X	2	84,750	0	0
WILLIAMS COS INC	COM	969457100	192,316	16,161	X	2	15,169	0	992
WILLIAMS COS INC.	COM	969457100	1,754,084	147,402	X	7	147,402	0	0
WILLIAMS SONOMA INC	COM	969904101	461,044	13,988	X	2	10,888	0	3,100
WILLIAMS SONOMA INC	COM	969904101	70,864	2,150	X	2	2,150	0	0
WILLIAMS SONOMA INC.	COM	969904101	141,267	4,286	X	7	4,286	0	0
WILMINGTON TR CORP	COM	971807102	374,992	10,075	X	2	9,750	0	325
WILMINGTON TR CORP	COM	971807102	29,776	800	X	2	800	0	0
WILMINGTON TRUST CORP.	COM	971807102	327,759	8,806	X	7	8,806	0	0
WILSON GREATBATCH TECHNOL	COM	972232102	127,815	4,573	X	7	4,573	0	0
WIND RIVER SYSTEMS, INC.	COM	973149107	170,250	14,477	X	7	14,477	0	0
WINN DIXIE STORES INC	COM	974280109	32,630	4,532	X	2	1,332	0	3,200
WINN DIXIE STORES INC	COM	974280109	34,546	4,798	X	2	4,527	0	271
WINN DIXIE STORES INC.	COM	974280109	290,232	40,310	X	7	40,310	0	0
WINNEBAGO INDUSTRIES, INC	COM	974637100	438,711	11,768	X	7	11,768	0	0
WINSTON HOTELS, INC.	COM	97563A102	4,965,309	479,740	X	7	479,740	0	0
WINTRUST FINL CORP	COM	97650W108	1,010,200	20,000	X	2	20,000	0	0

WINTRUST FINANCIAL CORP.	COM	97650W108	6,480,888	128,309	X	7	128,309	0	0
WISCONSIN ENERGY CORP	COM	976657106	2,277,515	69,841	X	2	59,598	6,023	4,220
WISCONSIN ENERGY CORP	COM	976657106	6,656,092	204,112	X	2	199,101	0	5,011
WISCONSIN ENERGY CORP.	COM	976657106	37,877,917	1,161,543	X	7	1,161,543	0	0
WOLVERINE TUBE INC	COM	978093102	3,096,243	284,059	X	7	284,059	0	0
WOLVERINE WORLD WIDE, INC	COM	978097103	4,202,310	160,088	X	7	160,088	0	0
WOODWARD GOVERNOR CO	COM	980745103	36,055	500	X	2	500	0	0
WOODWARD GOVERNOR CO	COM	980745103	368,915	5,116	X	2	5,116	0	0
WOODWARD GOVERNOR CO	COM	980745103	142,417	1,975	X	7	1,975	0	0
WORLD ACCEPTANCE	COM	981419104	70,479	3,845	X	7	3,845	0	0
WORLD FUEL SVCS CORP	COM	981475106	23,757	527	X	2	527	0	0
WORTHINGTON INDS INC	COM	981811102	45,679	2,225	X	2	2,225	0	0
WORTHINGTON INDS INC	COM	981811102	193,249	9,413	X	2	9,248	0	165
WORTHINGTON INDUSTRIES	COM	981811102	504,792	24,588	X	7	24,588	0	0
WRIGHT MED GROUP INC	COM	98235T107	369,386	10,376	X	2	10,376	0	0
WRIGLEY WM JR CO	COM	982526105	7,093,251	112,502	X	2	107,272	200	5,030
WRIGLEY WM JR CO	COM	982526105	11,088,099	175,862	X	2	175,423	0	439
WRIGLEY WM JR CO.	COM	982526105	4,015,528	63,688	X	7	63,688	0	0
WYETH	COM	983024100	30,708,663	849,244	X	2	741,830	39,969	67,445
WYETH	COM	983024100	108,480	3,000	X	4	3,000	0	0
WYETH	COM	983024100	72,453,900	2,003,703	X	2	1,951,088	1,700	50,915
WYETH	COM	983024100	39,776	1,100	X	4	1,100	0	0
WYETH	COM	983024100	60,410,849	1,670,654	X	7	1,670,654	0	0
XM SATELLITE RADIO HLDGS INC CL A	COM	983759101	8,187	300	X	2	0	0	300
XM SATELLITE RADIO HLDGS INC CL A	COM	983759101	15,091	553	X	2	500	0	53
XTO ENERGY INC	COM	98385X106	361,859	12,147	X	2	6,815	0	5,332
XTO ENERGY INC	COM	98385X106	175,106	5,878	X	2	0	0	5,878
XTO ENERGY INC	COM	98385X106	938,385	31,500	X	3	0	0	31,500
XTO ENERGY INC.	COM	98385X106	43,289,309	1,453,149	X	7	1,453,149	0	0
X-RITE INC	COM	983857103	2,933,547	201,757	X	7	201,757	0	0
XCEL ENERGY INC	COM	98389B100	148,201	8,869	X	2	7,839	1,030	0
XCEL ENERGY INC	COM	98389B100	660,814	39,546	X	2	38,399	0	1,147
XCEL ENERGY, INC.	COM	98389B100	4,723,616	282,682	X	7	282,682	0	0
XILINX INC	COM	983919101	1,480,696	44,452	X	2	43,942	0	510
XILINX INC	COM	983919101	483,328	14,510	X	2	13,844	0	666
XILINX INC.	COM	983919101	3,571,698	107,226	X	7	107,226	0	0
XEROX CORP	COM	984121103	111,650	7,700	X	2	7,700	0	0
XEROX CORP	COM	984121103	403,173	27,805	X	2	26,269	0	1,536
XEROX CORP.	COM	984121103	6,764,410	466,511	X	7	466,511	0	0
YAHOO INC	COM	984332106	276,786	7,604	X	2	1,482	0	6,122
YAHOO INC	COM	984332106	1,549,948	42,581	X	2	39,997	0	2,584
YAHOO INC.	COM	984332106	13,873,664	381,879	X	7	381,879	0	0
YANKEE CANDLE INC	COM	984757104	25,740	880	X	2	180	0	700
XICOR INC	COM	984903104	2,799	185	X	2	185	0	0
YELLOW ROADWAY CORP	COM	985577105	14,150	355	X	2	355	0	0
YELLOW CORP.	COM	985577105	3,533,230	88,641	X	7	88,641	0	0
YORK INTL CORP NEW	COM	986670107	15,401	375	X	2	375	0	0
YORK INTERNATIONAL CORP	COM	986670107	16,289,882	396,637	X	7	396,637	0	0
YOUBET COM INC	COM	987413101	1,652	400	X	2	400	0	0
YUM BRANDS INC	COM	988498101	4,939,950	132,723	X	2	103,683	11,774	17,266
YUM BRANDS INC	COM	988498101	37,220	1,000	X	4	1,000	0	0
YUM BRANDS INC	COM	988498101	38,445,394	1,032,923	X	2	871,980	1,328	159,615
YUM BRANDS INC	COM	988498101	160,604	4,315	X	4	2,485	0	1,830
YUM! BRANDS INC	COM	988498101	43,428,222	1,166,798	X	7	1,166,798	0	0
ZALE CORP.	COM	988858106	11,586,045	425,020	X	7	425,020	0	0
ZAPATA CORP	COM	989070602	1,288	21	X	2	21	0	0
ZEBRA TECHNOLOGIES CORP CL A	COM	989207105	130,500	1,500	X	2	0	0	1,500
ZEBRA TECHNOLOGIES CORP CL A	COM	989207105	598,212	6,876	X	2	6,276	0	600
ZEBRA TECHNOLOGIES CORP CL A	COM	989207105	269,700	3,100	X	3	0	0	3,100
ZEBRA TECHNOLOGIES CORP C	COM	989207105	29,148,393	335,039	X	7	335,039	0	0
ZENITH NATL INS CORP	COM	989390109	4,131	85	X	2	85	0	0
ZENITH NATIONAL INSURANCE	COM	989390109	198,045	4,075	X	7	4,075	0	0
ZHONE TECHNOLOGIES INC NEW	COM	98950F108	5,265	1,350	X	2	1,350	0	0
ZIMMER HLDGS INC	COM	98956P102	2,144,495	24,314	X	2	21,844	390	2,080
ZIMMER HLDGS INC	COM	98956P102	3,726,450	42,250	X	2	29,919	0	12,331
ZIMMER HOLDINGS INC	COM	98956P102	6,102,999	69,195	X	7	69,195	0	0
ZIONS BANCORP	COM	989701107	164,133	2,671	X	2	2,499	0	172
ZIONS BANCORPORATION	COM	989701107	16,676,731	271,387	X	7	271,387	0	0
ZIXIT CORP.	COM	98974P100	53,079	6,685	X	7	6,685	0	0
ZORAN CORP	COM	98975F101	1,835	100	X	2	100	0	0
ZOLL MED CORP	COM	989922109	64,898	1,850	X	2	1,850	0	0
ZOLL MEDICAL CORP.	COM	989922109	1,595,088	45,470	X	7	45,470	0	0

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