AMERICAN INTERNATIONAL GROUP INC
Form 13F-HR
November 14, 2001

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

FORM 13F

FORM 13F COVER PAGE

Report for the Calendar Year or Quarter Ended: September 30, 2001

Check here if Amendment [ ]; Amendment Number:

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

Institutional Investment Manager Filing this Report:

Name: AMERICAN INTERNATIONAL GROUP, INC.

Address: 70 Pine Street

New York, New York 10270

Form 13F File Number: 28-219

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

Person Signing this Report on Behalf of Reporting Manager:

Name: Edward E. Matthews

Title: Vice Chairman -- Investments and Financial Services

Phone: (212) 770-7000

Signature, Place, and Date of Signing:

/s/ Edward E. Matthews	New York, New York	November 14, 2001
(Signature)	(City, State)	(Date)

Report Type (Check only one.):

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

reported in this report.)

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

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

FORM 13F SUMMARY PAGE

REPORT SUMMARY:

Number of Other Included Managers: 8

Form 13F Information Table Entry Total: 6,740

Form 13F Information Table Value Total: $18,886,600 (thousands)

List of Other Included Managers:

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

No.	Form 13F File Number	Name
1	28-4637	AIG GLOBAL INVESTMENT CORP.
2	28-2725	SUNAMERICA ASSET MANAGEMENT CORP.
3	28-3463	JOHN MCSTAY INVESTMENT COUNSEL, L.P.
4	28-5794	HSB GROUP, INC.
5	28-609	AMERICAN GENERAL CORPORATION
6	28-1213	AGC LIFE INSURANCE COMPANY
7	28-612	AMERICAN GENERAL LIFE INSURANCE COMPANY
8	28-87	THE VARIABLE ANNUITY LIFE INSURANCE COMPANY

File Number 28-219 (Consolidated)
As of 9/30/01

NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X$1000)	SHRS OR PRN AMT	SH/ PRN	PUT/ CALL	INVSTMT DSCRETN	OTHR MGRS
1 800 FLOWERS COM	CL A	68243Q106	102	8425	SH		DEFINED	6, 7, 8
1 800 FLOWERS COM	CL A	68243Q106	3	233	SH		DEFINED	5
1-800 CONTACTS INC	COM	681977104	24	1923	SH		DEFINED	6, 7, 8
1-800 CONTACTS INC	COM	681977104	2	191	SH		DEFINED	5
1ST SOURCE CORP	COM	336901103	87	4069	SH		DEFINED	6, 7, 8
1ST SOURCE CORP	COM	336901103	8	364	SH		DEFINED	5
21ST CENTURY INSURANCE COMPANY	EQUITY	90130N103	940643	53,445,620	SH		DEFINED	1
3COM CORP	COM	885535104	1497	399270	SH		DEFINED	6, 7, 8
3-D SYS CORP DEL	COM NEW	88554D205	35	2275	SH		DEFINED	6, 7, 8
3-D SYS CORP DEL	COM NEW	88554D205	4	226	SH		DEFINED	5
3-DIMENSIONAL PHARMACEUTICALS	COM	88554W104	12	1746	SH		DEFINED	6, 7, 8
3-DIMENSIONAL PHARMACEUTICALS	COM	88554W104	1	172	SH		DEFINED	5
3DO CO	COM	88553W105	19	9470	SH		DEFINED	6, 7, 8
3DO CO	COM	88553W105	2	927	SH		DEFINED	5
3TEC ENERGY CORP	COM NEW	88575R308	61	4277	SH		DEFINED	6, 7, 8
3TEC ENERGY CORP	COM NEW	88575R308	5	383	SH		DEFINED	5
4 KIDS ENTMT INC	COM	350865101	47	2361	SH		DEFINED	6, 7, 8
4 KIDS ENTMT INC	COM	350865101	5	234	SH		DEFINED	5
7-ELEVEN INC	COM NEW	817826209	65	6769	SH		DEFINED	6, 7, 8
7-ELEVEN INC	COM NEW	817826209	6	652	SH		DEFINED	5
99 CENTS ONLY STORES	COM	65440K106	246	7610	SH		DEFINED	6, 7, 8
99 CENTS ONLY STORES	COM	65440K106	23	725	SH		DEFINED	5
99 CENTS ONLY STORES COM	EQUITY	65440K106	38666	1195255	SH		Sole	3
A D C TELECOMMUNICATIONS	COM	000886101	1215	348190	SH		DEFINED	6, 7, 8
A D C TELECOMMUNICATIONS	COM	000886101	8	2330	SH		DEFINED	5
AAIPHARMA INC	COM	00252W104	48	2781	SH		DEFINED	6, 7, 8
AAIPHARMA INC	COM	00252W104	5	276	SH		DEFINED	5
AAR CORP	COM	000361105	60	7551	SH		DEFINED	6, 7, 8
AAR CORP	COM	000361105	5	676	SH		DEFINED	5
AARON RENTS INC	COM	002535201	67	4328	SH		DEFINED	6, 7, 8
AARON RENTS INC	COM	002535201	6	390	SH		DEFINED	5
ABBOTT LABORATORIES	EQUITY	002824100	21321	411,210	SH		DEFINED	1

NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X$1000)	SHRS OR PRN AMT	SH/ PRN	PUT/ CALL	INVSTMT DSCRETN	OTHR MGRS
Abbott Labs	EQUITY	002824100	4667	90,000	SH		DEFINED	4
ABBOTT LABS	COM	002824100	41598	802280	SH		DEFINED	6, 7, 8
ABBOTT LABS	COM	002824100	347	6690	SH		DEFINED	5
ABBOTT LABS	EQUITY	002824100	33915	644690	SH		DEFINED	2
ABERCROMBIE								

& FITCH CO	CL A	002896207	2042	116100	SH	DEFINED	6, 7, 8
ABERCROMBIE AND FITCH CO	EQUITY	002896207	1994	109800	SH	DEFINED	2
ABGENIX INC	COM	00339B107	300	13195	SH	DEFINED	6, 7, 8
ABGENIX INC	EQUITY	00339B107	1820	50000	SH	DEFINED	2
ABIOMED INC	COM	003654100	71	4083	SH	DEFINED	6, 7, 8
ABIOMED INC	COM	003654100	7	405	SH	DEFINED	5
ABM INDS INC	COM	000957100	137	5300	SH	DEFINED	6, 7, 8
ABM INDS INC	COM	000957100	13	495	SH	DEFINED	5
ACACIA RESH CORP	COM	003881109	46	5029	SH	DEFINED	6, 7, 8
ACACIA RESH CORP	COM	003881109	5	499	SH	DEFINED	5
ACADIA RLTY TR	COM SH BEN INT	004239109	38	5906	SH	DEFINED	6, 7, 8
ACADIA RLTY TR	COM SH BEN INT	004239109	3	529	SH	DEFINED	5
ACCLAIM ENTMT INC	COM PAR $0.02	004325205	34	12668	SH	DEFINED	6, 7, 8
ACCLAIM ENTMT INC	COM PAR $0.02	004325205	3	1203	SH	DEFINED	5
ACCREDO HEALTH INC	COM	00437V104	447	12279	SH	DEFINED	6, 7, 8
ACCREDO HEALTH INC	COM	00437V104	25	698	SH	DEFINED	5
ACCREDO HEALTH INC	EQUITY	00437V104	2046	28500	SH	DEFINED	2
ACCREDO HEALTH INC COM	EQUITY	00437V104	67418	1852150	SH	Sole	3
ACE LTD	ORD	G0070K103	71	2450	SH	DEFINED	6, 7, 8
ACE LTD	EQUITY	G0070K103	488	18300	SH	DEFINED	2
ACKERLEY GROUP INC	COM	004527107	46	4260	SH	DEFINED	6, 7, 8
ACKERLEY GROUP INC	COM	004527107	5	423	SH	DEFINED	5
ACLARA BIOSCIENCES INC	COM	00461P106	57	10166	SH	DEFINED	6, 7, 8
ACLARA BIOSCIENCES INC	COM	00461P106	6	1003	SH	DEFINED	5
ACT MFG INC	COM	000973107	14	3054	SH	DEFINED	6, 7, 8
ACT MFG INC	COM	000973107	1	286	SH	DEFINED	5
ACTEL CORP	COM	004934105	289	16252	SH	DEFINED	6, 7, 8
ACTEL CORP	COM	004934105	11	629	SH	DEFINED	5
ACTION PERFORMANCE COS INC	COM	004933107	74	4075	SH	DEFINED	6, 7, 8
ACTION PERFORMANCE COS INC	COM	004933107	7	384	SH	DEFINED	5
ACTIVE POWER INC	COM	00504W100	47	9295	SH	DEFINED	6, 7, 8
ACTIVE POWER INC	COM	00504W100	4	879	SH	DEFINED	5
ACTIVISION INC NEW	COM NEW	004930202	221	8104	SH	DEFINED	6, 7, 8
ACTIVISION INC NEW	COM NEW	004930202	16	596	SH	DEFINED	5
ACTRADE FINL TECHNOLOGIES LTD	COM	00507P102	35	1904	SH	DEFINED	6, 7, 8
ACTRADE FINL TECHNOLOGIES LTD	COM	00507P102	3	189	SH	DEFINED	5
ACTUATE CORP	COM	00508B102	49	11768	SH	DEFINED	6, 7, 8

ACTUATE CORP	COM	00508B102	5	1168	SH		DEFINED	5
ACTV INC	COM	00088E104	24	11567	SH		DEFINED	6, 7, 8

NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X$1000)	SHRS OR PRN	SH/ PRN	PUT/ CALL	INVSTMT DSCRETN	OTHR MGRS
ACTV INC	COM	00088E104	2	1148	SH		DEFINED	5
ACXIOM CORP	COM	005125109	982	104500	SH		DEFINED	6, 7, 8
ADAPTEC INC	COM	00651F108	242	30733	SH		DEFINED	6, 7, 8
ADAPTEC INC	COM	00651F108	21	2694	SH		DEFINED	5
ADC TELECOMMUNICATIONS	EQUITY	000886101	46	13,100	SH		DEFINED	1
ADE CORP MASS	COM	00089C107	24	2581	SH		DEFINED	6, 7, 8
ADE CORP MASS	COM	00089C107	2	256	SH		DEFINED	5
ADELPHIA BUSINESS SOLUTIONS	CL A	006847107	9	8741	SH		DEFINED	6, 7, 8
ADELPHIA BUSINESS SOLUTIONS	CL A	006847107	1	783	SH		DEFINED	5
ADELPHIA COMMUNICATIONS CORP	CL A	006848105	66	2980	SH		DEFINED	6, 7, 8
ADELPHIA COMMUNICATIONS CORP	EQUITY	006848105	1483	66600	SH		DEFINED	2
ADMINISTAFF INC	COM	007094105	239	9191	SH		DEFINED	6, 7, 8
ADMINISTAFF INC	COM	007094105	16	604	SH		DEFINED	5
ADOBE SYS INC	COM	00724F101	3345	139480	SH		DEFINED	6, 7, 8
ADOBE SYS INC	COM	00724F101	22	910	SH		DEFINED	5
Adobe Systems	EQUITY	00724F101	1079	45,000	SH		DEFINED	4
ADOBE SYSTEMS INC	EQUITY	00724F101	96	4,000	SH		DEFINED	1
ADOLOR CORP	COM	00724X102	208	12279	SH		DEFINED	6, 7, 8
ADOLOR CORP	COM	00724X102	14	847	SH		DEFINED	5
Adolph Coors	EQUITY	217016104	1125	25,000	SH		DEFINED	4
ADTRAN INC	COM	00738A106	1008	52778	SH		DEFINED	6, 7, 8
ADTRAN INC	COM	00738A106	11	595	SH		DEFINED	5
ADVANCED DIGITAL INFORMATION	COM	007525108	152	14746	SH		DEFINED	6, 7, 8
ADVANCED DIGITAL INFORMATION	COM	007525108	15	1413	SH		DEFINED	5
ADVANCED ENERGY INDS	COM	007973100	87	5237	SH		DEFINED	6, 7, 8
ADVANCED ENERGY INDS	COM	007973100	9	520	SH		DEFINED	5
ADVANCED FIBRE COMMUNICATIONS	COM	00754A105	1653	113160	SH		DEFINED	6, 7, 8
ADVANCED MARKETING SVCS INC	COM	00753T105	54	3517	SH		DEFINED	6, 7, 8
ADVANCED MARKETING SVCS INC	COM	00753T105	5	349	SH		DEFINED	5
ADVANCED MICRO DEVICES	EQUITY	007903107	46	5,700	SH		DEFINED	1
ADVANCED MICRO DEVICES INC	COM	007903107	1782	218630	SH		DEFINED	6, 7, 8
ADVANCED MICRO DEVICES INC	COM	007903107	17	2070	SH		DEFINED	5
ADVANCED NEUROMODULATION SYS	COM	00757T101	39	1900	SH		DEFINED	6, 7, 8
ADVANCED NEUROMODULATION SYS	COM	00757T101	4	189	SH		DEFINED	5
ADVANCED TISSUE SCIENCES INC	COM	00755F103	65	18211	SH		DEFINED	6, 7, 8

NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X$1000)	SHRS OR PRN	SH/ PRN	PUT/ CALL	INVSTMT DSCRETN	OTHR MGRS
ADVANCED TISSUE SCIENCES INC	COM	00755F103	6	1807	SH		DEFINED	5
ADVANCEPCS	EQUITY	00790K109	6279	147200	SH		DEFINED	2
ADVANTA CORP	CL A	007942105	66	7002	SH		DEFINED	6, 7, 8
ADVANTA CORP	CL A	007942105	6	627	SH		DEFINED	5
ADVENT SOFTWARE INC	COM	007974108	1472	39100	SH		DEFINED	6, 7, 8
ADVENT SOFTWARE INC COM	EQUITY	007974108	3577	95000	SH		Sole	3
ADVO INC	COM	007585102	481	14158	SH		DEFINED	6, 7, 8
ADVO INC	COM	007585102	17	509	SH		DEFINED	5
AEP INDS INC	COM	001031103	11	445	SH		DEFINED	6, 7, 8
AEP INDS INC	COM	001031103	1	44	SH		DEFINED	5
AEROFLEX INC	COM	007768104	186	16907	SH		DEFINED	6, 7, 8
AEROFLEX INC	COM	007768104	18	1678	SH		DEFINED	5
AES CORP	EQUITY	00130H105	177	13,800	SH		DEFINED	1
AES CORP	COM	00130H105	2884	224990	SH		DEFINED	6, 7, 8
AES CORP	COM	00130H105	20	1590	SH		DEFINED	5
AETHER SYS INC	COM	00808V105	180	28681	SH		DEFINED	6, 7, 8
AETHER SYS INC	COM	00808V105	4	615	SH		DEFINED	5
Aetna	CORPBOND	00817YAB4	4999	5,000,000	PRN		DEFINED	4
AETNA CORP (NEW)	EQUITY	00817Y108	69	2,400	SH		DEFINED	1
AETNA INC	EQUITY	008117103	88	3050	SH		DEFINED	2
AETNA INC NEW	COM	00817Y108	1740	60240	SH		DEFINED	6, 7, 8
AETNA INC NEW	COM	00817Y108	12	420	SH		DEFINED	5
AFC ENTERPRISES INC	COM	00104Q107	259	12716	SH		DEFINED	6, 7, 8
AFC ENTERPRISES INC	COM	00104Q107	5	264	SH		DEFINED	5
AFFILIATED COMPUTER CL A	EQUITY	008190100	70404	864810	SH		Sole	3
AFFILIATED COMPUTER SERVICES	CL A	008190100	4795	58900	SH		DEFINED	6, 7, 8
AFFILIATED COMPUTER SVCS INC	EQUITY	008190100	4597	50050	SH		DEFINED	2
AFFILIATED MANAGERS CORP	EQUITY	008252108	27076	476600	SH		Sole	3
AFFILIATED MANAGERS GROUP	COM	008252108	358	6308	SH		DEFINED	6, 7, 8
AFFILIATED MANAGERS GROUP	COM	008252108	34	602	SH		DEFINED	5
AFLAC INC	COM	001055102	10430	386280	SH		DEFINED	6, 7, 8
AFLAC INC	COM	001055102	59	2190	SH		DEFINED	5
AFLAC INC.	EQUITY	001055102	235	8,700	SH		DEFINED	1
AGCO CORP	COM	001084102	937	103557	SH		DEFINED	6, 7, 8
AGCO CORP	COM	001084102	16	1793	SH		DEFINED	5
AGILE SOFTWARE CORP DEL	COM	00846X105	163	17889	SH		DEFINED	6, 7, 8
AGILE SOFTWARE CORP DEL	COM	00846X105	8	848	SH		DEFINED	5
AGILENT TECHNOLOGIES INC	EQUITY	00846U101	148	7,588	SH		DEFINED	1
AGILENT TECHNOLOGIES INC	COM	00846U101	4387	224379	SH		DEFINED	6, 7, 8

AGILENT TECHNOLOGIES INC	COM	00846U101	35	1783	SH	DEFINED	5
AGL Cap Trust	CORPBOND	001196AC8	931	1,000,000	PRN	DEFINED	4
AGL RES INC	EQUITY	001204106	1815	90,900	SH	DEFINED	1
AGL RES INC	COM	001204106	2228	111557	SH	DEFINED	6, 7, 8
AGL RES INC	COM	001204106	42	2121	SH	DEFINED	5
Ahmanson Cap Trust I	CORPBOND	008682AA4	3474	3,700,000	PRN	DEFINED	4
AIR PRODS & CHEMS INC	COM	009158106	4391	113810	SH	DEFINED	6, 7, 8
AIR PRODS & CHEMS INC	COM	009158106	26	680	SH	DEFINED	5
AIR PRODUCTS	EQUITY	009158106	147	3,800	SH	DEFINED	1
AIRBORNE INC	COM	009269101	682	71420	SH	DEFINED	6, 7, 8
AIRBORNE INC	COM	009269101	12	1304	SH	DEFINED	5
AIRGAS INC	COM	009363102	1286	96947	SH	DEFINED	6, 7, 8

NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X$1000)	SHRS OR PRN AMT	SH/ PRN	PUT/ CALL	INVSTMT DSCRETN	OTHR MGRS
AIRGAS INC	COM	009363102	21	1570	SH		DEFINED	5
AIRGATE PCS INC	COM	009367103	146	3287	SH		DEFINED	6, 7, 8
AIRGATE PCS INC	COM	009367103	14	326	SH		DEFINED	5
AIRTRAN HLDGS INC	COM	00949P108	73	17101	SH		DEFINED	6, 7, 8
AIRTRAN HLDGS INC	COM	00949P108	7	1649	SH		DEFINED	5
AK STL HLDG CORP	COM	001547108	1267	149900	SH		DEFINED	6, 7, 8
AKAMAI TECHNOLOGIES INC	COM	00971T101	60	20487	SH		DEFINED	6, 7, 8
AKAMAI TECHNOLOGIES INC	COM	00971T101	6	1940	SH		DEFINED	5
AKSYS LTD	COM	010196103	25	4894	SH		DEFINED	6, 7, 8
AKSYS LTD	COM	010196103	2	486	SH		DEFINED	5
AKZO NOBEL NV	SPONSORED ADR	010199305	171	4200	SH		DEFINED	6, 7, 8
ALABAMA NATL BANCORP DELA	COM	010317105	93	2829	SH		DEFINED	6, 7, 8
ALABAMA NATL BANCORP DELA	COM	010317105	8	255	SH		DEFINED	5
ALAMOSA HLDGS INC	COM	011589108	284	20541	SH		DEFINED	6, 7, 8
ALAMOSA HLDGS INC	COM	011589108	26	1878	SH		DEFINED	5
ALASKA AIR GROUP INC	COM	011659109	895	44823	SH		DEFINED	6, 7, 8
ALASKA AIR GROUP INC	COM	011659109	14	715	SH		DEFINED	5
ALASKA COMMUNICATIONS SYS GRP	COM	01167P101	22	2888	SH		DEFINED	6, 7, 8
ALASKA COMMUNICATIONS SYS GRP	COM	01167P101	2	259	SH		DEFINED	5
ALBANY INTL CORP	CL A	012348108	614	41012	SH		DEFINED	6, 7, 8
ALBANY INTL CORP	CL A	012348108	7	436	SH		DEFINED	5
ALBANY MOLECULAR RESH INC	COM	012423109	211	8504	SH		DEFINED	6, 7, 8
ALBANY MOLECULAR RESH INC	COM	012423109	15	592	SH		DEFINED	5

ALBEMARLE CORP	COM	012653101	1347	71259	SH	DEFINED	6, 7, 8
ALBEMARLE CORP	COM	012653101	13	683	SH	DEFINED	5
ALBERTO CULVER CO	CL B CONV	013068101	932	23969	SH	DEFINED	6, 7, 8
ALBERTO CULVER CO	CL A	013068200	251	7600	SH	DEFINED	6, 7, 8
ALBERTO CULVER CO	CL B CONV	013068101	7	170	SH	DEFINED	5
ALBERTO-CULVER CO	EQUITY	013068101	35	900	SH	DEFINED	1
ALBERTSONS INC	COM	013104104	5458	171200	SH	DEFINED	6, 7, 8
ALBERTSONS INC	COM	013104104	39	1210	SH	DEFINED	5
ALBERTSON'S INC	EQUITY	013104104	215	6,731	SH	DEFINED	1
ALBERTSONS INC	EQUITY	013104104	6532	204902	SH	DEFINED	2
ALCAN INC	EQUITY	013716105	159	5,300	SH	DEFINED	1
ALCAN INC	COM	013716105	4216	140530	SH	DEFINED	6, 7, 8
ALCAN INC	COM	013716105	29	950	SH	DEFINED	5
ALCOA INC	COM	013817101	12566	405240	SH	DEFINED	6, 7, 8
ALCOA INC	COM	013817101	80	2570	SH	DEFINED	5
ALCOA INC	EQUITY	013817101	12075	386200	SH	DEFINED	2
ALCOA INC.	EQUITY	013817101	445	14,344	SH	DEFINED	1
ALEXANDER & BALDWIN INC	COM	014482103	1408	60132	SH	DEFINED	6, 7, 8
ALEXANDER & BALDWIN INC	COM	014482103	26	1100	SH	DEFINED	5
ALEXANDERS INC	COM	014752109	29	479	SH	DEFINED	6, 7, 8

NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X$1000)	SHRS OR PRN AMT	SH/ PRN	PUT/ CALL	INVSTMT DSCRETN	OTHR MGRS
ALEXANDERS INC	COM	014752109	3	48	SH		DEFINED	5
ALEXANDRIA REAL ESTATE EQ INC	COM	015271109	177	4498	SH		DEFINED	6, 7, 8
ALEXANDRIA REAL ESTATE EQ INC	COM	015271109	16	416	SH		DEFINED	5
ALEXION PHARMACEUTICALS INC	COM	015351109	77	4515	SH		DEFINED	6, 7, 8
ALEXION PHARMACEUTICALS INC	COM	015351109	8	448	SH		DEFINED	5
ALFA CORP	COM	015385107	272	12300	SH		DEFINED	6, 7, 8
ALFA CORP	COM	015385107	23	1061	SH		DEFINED	5
ALICO INC	COM	016230104	28	1089	SH		DEFINED	6, 7, 8
ALICO INC	COM	016230104	2	98	SH		DEFINED	5
ALIGN TECHNOLOGY INC	COM	016255101	6	2880	SH		DEFINED	6, 7, 8
ALIGN TECHNOLOGY INC	COM	016255101	1	281	SH		DEFINED	5
ALLEGHENY ENERGY INC	EQUITY	017361106	334	9,100	SH		DEFINED	1
ALLEGHENY ENERGY INC	COM	017361106	2362	64360	SH		DEFINED	6, 7, 8
ALLEGHENY ENERGY INC	COM	017361106	14	370	SH		DEFINED	5
ALLEGHENY TECHNOLOGIES INC	EQUITY	01741R102	7942	595,783	SH		DEFINED	1
ALLEGHENY TECHNOLOGIES INC	COM	01741R102	452	33910	SH		DEFINED	6, 7, 8
ALLEGHENY								

TECHNOLOGIES INC	COM	01741R102	3	240	SH	DEFINED	5
ALLEN TELECOM INC	COM	018091108	70	7998	SH	DEFINED	6, 7, 8
ALLEN TELECOM INC	COM	018091108	6	716	SH	DEFINED	5
ALLERGAN INC	EQUITY	018490102	10103	152,380	SH	DEFINED	1
ALLERGAN INC	COM	018490102	6097	91960	SH	DEFINED	6, 7, 8
ALLERGAN INC	COM	018490102	54	810	SH	DEFINED	5
ALLERGAN INC	EQUITY	018490102	4989	73800	SH	DEFINED	2
ALLETE INC	COM	018522102	2946	114900	SH	DEFINED	6, 7, 8
ALLIANCE DATA SYS CORP COM	EQUITY	018581108	15351	944700	SH	Sole	3
ALLIANCE FIBER OPTIC PRODS INC	COM	018680108	3	4218	SH	DEFINED	6, 7, 8
ALLIANCE FIBER OPTIC PRODS INC	COM	018680108	0	406	SH	DEFINED	5
ALLIANCE GAMING CORP	COM NEW	01859P609	63	4444	SH	DEFINED	6, 7, 8
ALLIANCE GAMING CORP	COM NEW	01859P609	6	410	SH	DEFINED	5
ALLIANCE SEMICONDUCTOR CORP	COM	01877H100	59	8209	SH	DEFINED	6, 7, 8
ALLIANCE SEMICONDUCTOR CORP	COM	01877H100	5	735	SH	DEFINED	5
ALLIANT ENERGY CORP	COM	018802108	2898	92600	SH	DEFINED	6, 7, 8
ALLIANT TECHSYSTEMS COM	EQUITY	018804104	9878	115400	SH	Sole	3
ALLIANT TECHSYSTEMS INC	COM	018804104	917	10716	SH	DEFINED	6, 7, 8
ALLIANT TECHSYSTEMS INC	COM	018804104	49	573	SH	DEFINED	5
ALLIED CAP CORP NEW	COM	01903Q108	191	8395	SH	DEFINED	6, 7, 8
ALLIED CAPITAL CORP	EQUITY	01903Q108	6270	275,600	SH	DEFINED	1
ALLIED WASTE INDS INC	COM PAR $.01 NEW	019589308	1773	139030	SH	DEFINED	6, 7, 8
ALLIED WASTE INDS INC	COM PAR $.01 NEW	019589308	14	1110	SH	DEFINED	5
ALLIED WASTE INDUSTRIES INC	EQUITY	019589308	42	3,300	SH	DEFINED	1
ALLMERICA FINL CORP	COM	019754100	2772	61800	SH	DEFINED	6, 7, 8
ALLOY INC	COM	019855105	29	2338	SH	DEFINED	6, 7, 8
ALLOY INC	COM	019855105	3	232	SH	DEFINED	5

NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X$1000)	SHRS OR PRN	SH/ AMT	PRN	PUT/ CALL	INVSTMT DSCRETN	OTHR MGRS
ALLOY INC COM	EQUITY	019855105	6540	530000	SH			Sole	3
ALLSCRIPTS HEALTHCARE SOLUTION	COM	01988P108	38	9044	SH			DEFINED	6, 7, 8
ALLSCRIPTS HEALTHCARE SOLUTION	COM	01988P108	4	875	SH			DEFINED	5

ALLSTATE CORP	EQUITY	020002101	4482	120,000	SH		DEFINED	1
ALLSTATE CORP	COM	020002101	14286	382490	SH		DEFINED	6, 7, 8
ALLSTATE CORP	COM	020002101	120	3200	SH		DEFINED	5
ALLTEL CORP	EQUITY	020039103	301	5,200	SH		DEFINED	1
ALLTEL CORP	COM	020039103	11996	207000	SH		DEFINED	6, 7, 8
ALLTEL CORP	COM	020039103	118	2040	SH		DEFINED	5
ALLTEL CORP	EQUITY	020039103	4987	86058	SH		DEFINED	2
ALPHA INDS INC	COM	020753109	239	12318	SH		DEFINED	6, 7, 8
ALPHA INDS INC	COM	020753109	23	1192	SH		DEFINED	5
ALPHA INDS INC	EQUITY	020753109	1063	54900	SH		DEFINED	2
ALPHARMA INC	CL A	020813101	240	8332	SH		DEFINED	6, 7, 8
ALPHARMA INC	CL A	020813101	22	771	SH		DEFINED	5
ALTERA CORP	EQUITY	021441100	105	6,400	SH		DEFINED	1
ALTERA CORP	COM	021441100	2858	173300	SH		DEFINED	6, 7, 8
ALTERA CORP	COM	021441100	19	1149	SH		DEFINED	5
AMAZON COM INC	COM	023135106	26	4350	SH		DEFINED	6, 7, 8
AMB PPTY CORP	EQUITY	00163T109	20293	828300	SH		Sole	3
AMB PPTY CORP	EQUITY	00163T109	2986	92300	SH		DEFINED	2
AMBAC FINL GROUP INC	COM	023139108	3557	65020	SH		DEFINED	6, 7, 8
AMBAC FINL GROUP INC	COM	023139108	18	320	SH		DEFINED	5
AMBAC INC.	EQUITY	023139108	98	1,800	SH		DEFINED	1
AMBASSADORS INTL INC	COM	023178106	36	2155	SH		DEFINED	6, 7, 8
AMBASSADORS INTL INC	COM	023178106	3	194	SH		DEFINED	5
AMC ENTMT INC	COM	001669100	55	5272	SH		DEFINED	6, 7, 8
AMC ENTMT INC	COM	001669100	5	523	SH		DEFINED	5
AMCOL INTL CORP	COM	02341W103	36	6311	SH		DEFINED	6, 7, 8
AMCOL INTL CORP	COM	02341W103	3	565	SH		DEFINED	5
AMCORE FINL INC	COM	023912108	184	8108	SH		DEFINED	6, 7, 8
AMCORE FINL INC	COM	023912108	16	696	SH		DEFINED	5
AMDOCS LIMITED	EQUITY	G02602103	272	10,200	SH		DEFINED	1
AMDOCS LIMITED	EQUITY	G02602103	3639	133030	SH		DEFINED	2
AMERADA HESS CORP	EQUITY	023551104	95	1,500	SH		DEFINED	1
AMERADA HESS CORP	COM	023551104	2711	42700	SH		DEFINED	6, 7, 8
AMERADA HESS CORP	COM	023551104	17	270	SH		DEFINED	5
AMERCO	COM	023586100	74	4096	SH		DEFINED	6, 7, 8
AMERCO	COM	023586100	7	367	SH		DEFINED	5
AMEREN CORP	COM	023608102	2227	57990	SH		DEFINED	6, 7, 8
AMEREN CORP	COM	023608102	16	410	SH		DEFINED	5
AMEREN CORPORATION	EQUITY	023608102	1517	39,500	SH		DEFINED	1
Ameren Corporation	EQUITY	023608102	8394	218,600	SH		DEFINED	4

NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X$1000)	SHRS OR PRN	SH/ AMT	PRN	PUT/ CALL	INVSTMT DSCRETN	OTHR MGRS
AMERICA MOVIL-SERIES L ADR	EQUITY	02364W105	2825	190,490	SH			DEFINED	1
AMERICA ONLINE LATIN AMERICA I	CL A	02365B100	22	6581	SH			DEFINED	6, 7, 8
AMERICA ONLINE LATIN AMERICA I	CL A	02365B100	2	625	SH			DEFINED	5
AMERICA WEST HLDG CORP	CL B	023657208	20	10575	SH			DEFINED	6, 7, 8
AMERICA WEST HLDG									

COR	CL B	023657208	2	947	SH	DEFINED	5
AMERICAN AIRLINES	EQUITY	001765106	48	2,500	SH	DEFINED	1
AMERICAN AXLE & MFG HLDGS INC	COM	024061103	41	3185	SH	DEFINED	6, 7, 8
AMERICAN AXLE & MFG HLDGS INC	COM	024061103	4	285	SH	DEFINED	5
AMERICAN AXLE + MFG HLDGS INC	EQUITY	024061103	4533	341400	SH	DEFINED	2
AMERICAN CAPITAL STRATEGIES	COM	024937104	479	17490	SH	DEFINED	6, 7, 8
AMERICAN CAPITAL STRATEGIES	COM	024937104	22	816	SH	DEFINED	5
AMERICAN EAGLE OUTFITTERS INC	EQUITY	02553E106	5909	315450	SH	DEFINED	2
AMERICAN EAGLE OUTFITTERS NEW	COM	02553E106	1624	81600	SH	DEFINED	6, 7, 8
AMERICAN ELEC PWR INC	COM	025537101	6641	153620	SH	DEFINED	6, 7, 8
AMERICAN ELEC PWR INC	COM	025537101	42	960	SH	DEFINED	5
AMERICAN ELECTRIC POWER	EQUITY	025537101	227	5,240	SH	DEFINED	1
AMERICAN EXPRESS	EQUITY	025816109	749	25,770	SH	DEFINED	1
American Express	EQUITY	025816109	1308	45,000	SH	DEFINED	4
AMERICAN EXPRESS CO	COM	025816109	16256	559390	SH	DEFINED	6, 7, 8
AMERICAN EXPRESS CO	COM	025816109	114	3940	SH	DEFINED	5
AMERICAN EXPRESS CO	EQUITY	025816109	8391	288010	SH	DEFINED	2
AMERICAN FINL GROUP INC OHIO	COM	025932104	1764	79450	SH	DEFINED	6, 7, 8
AMERICAN FINL HLDGS INC	COM	026075101	457	18630	SH	DEFINED	6, 7, 8
AMERICAN FINL HLDGS INC	COM	026075101	18	743	SH	DEFINED	5
AMERICAN GREEETINGS -CL A	EQUITY	026375105	13	1,000	SH	DEFINED	1
AMERICAN GREETINGS CORP	CL A	026375105	1072	80997	SH	DEFINED	6, 7, 8
AMERICAN GREETINGS CORP	CL A	026375105	25	1917	SH	DEFINED	5
AMERICAN HEALTHWAYS INC	COM	02649V104	65	1838	SH	DEFINED	6, 7, 8
AMERICAN HEALTHWAYS INC	COM	02649V104	7	202	SH	DEFINED	5
AMERICAN HOME PRODS CORP	COM	026609107	33191	569800	SH	DEFINED	6, 7, 8
AMERICAN HOME PRODS CORP	COM	026609107	228	3920	SH	DEFINED	5
AMERICAN HOME PRODUCTS	EQUITY	026609107	17632	302,700	SH	DEFINED	1
AMERICAN INTERNATIONAL GROUP	EQUITY	026874107	2210	28,339	SH	DEFINED	1
AMERICAN INTL GROUP INC	COM	026874107	93235	1195322	SH	DEFINED	6, 7, 8
AMERICAN INTL GROUP INC	COM	026874107	681	8733	SH	DEFINED	5
AMERICAN INTL GROUP INC	EQUITY	026874107	1021	12187	SH	DEFINED	2
AMERICAN ITALIAN PASTA CO	CL A	027070101	207	4784	SH	DEFINED	6, 7, 8

NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X$1000)	SHRS OR PRN	SH/ PRN	PUT/ CALL	INVSTMT DSCRETN	OTHR MGRS
AMERICAN ITALIAN PASTA CO	CL A	027070101	19	446	SH		DEFINED	5
AMERICAN MED SYS HLDGS	EQUITY	02744M108	1049	150000	SH		DEFINED	2
AMERICAN MED SYS HLDGS INC	COM	02744M108	154	8053	SH		DEFINED	6, 7, 8
AMERICAN MED SYS HLDGS INC	COM	02744M108	16	855	SH		DEFINED	5
AMERICAN MGMT SYS INC	COM	027352103	143	11873	SH		DEFINED	6, 7, 8
AMERICAN MGMT SYS INC	COM	027352103	14	1131	SH		DEFINED	5
AMERICAN PHYSICIANS CAPITAL	COM	028884104	76	3653	SH		DEFINED	6, 7, 8
AMERICAN PHYSICIANS CAPITAL	COM	028884104	7	327	SH		DEFINED	5
AMERICAN POWER CONVERSION	EQUITY	029066107	37	3,200	SH		DEFINED	1
AMERICAN PWR CONVERSION CORP	COM	029066107	963	82470	SH		DEFINED	6, 7, 8
AMERICAN PWR CONVERSION CORP	COM	029066107	7	580	SH		DEFINED	5
AMERICAN RLTY INVS INC	COM	029174109	14	1269	SH		DEFINED	6, 7, 8
AMERICAN RLTY INVS INC	COM	029174109	1	115	SH		DEFINED	5
AMERICAN SKIING	EQUITY	029654308	529	528,581	SH		DEFINED	1
American Standard	CORPBOND	029717AC9	4950	5,000,000	PRN		DEFINED	4
AMERICAN STD COS INC DEL	COM	029712106	5994	108980	SH		DEFINED	6, 7, 8
AMERICAN STD COS INC DEL	COM	029712106	18	320	SH		DEFINED	5
AMERICAN STS WTR CO	COM	029899101	117	3168	SH		DEFINED	6, 7, 8
AMERICAN STS WTR CO	COM	029899101	11	284	SH		DEFINED	5
AMERICAN SUPERCONDUCTOR CORP	COM	030111108	54	5770	SH		DEFINED	6, 7, 8
AMERICAN SUPERCONDUCTOR CORP	COM	030111108	5	569	SH		DEFINED	5
AMERICAN TOWER	EQUITY	029912201	43365	3122044	SH		Sole	3
AMERICAN WOODMARK CORP	COM	030506109	45	1530	SH		DEFINED	6, 7, 8
AMERICAN WOODMARK CORP	COM	030506109	4	152	SH		DEFINED	5

AMERICAN WTR WKS INC	COM	030411102	4586	116100	SH		DEFINED	6, 7, 8
AMERICAN WTR WKS INC	EQUITY	030411102	4172	10500	SH		DEFINED	2
AMERICREDIT CORP	COM	03060R101	3712	117400	SH		DEFINED	6, 7, 8
AMERICREDIT CORP	COM	03060R101	13	420	SH		DEFINED	5
AMERICREDIT CORP COM	EQUITY	03060R101	106336	3362946	SH		Sole	3
AMERIPATH INC	COM	03071D109	173	6597	SH		DEFINED	6, 7, 8
AMERIPATH INC	COM	03071D109	17	630	SH		DEFINED	5
AMERISOURCE-BERGEN CORP	EQUITY	03073E105	16340	230,300	SH		DEFINED	1
AMERISOURCE-BERGEN CORP	COM	03073E105	3802	53593	SH		DEFINED	6, 7, 8
AMERISOURCE-BERGEN CORP	COM	03073E105	22	310	SH		DEFINED	5
AMERISTAR CASINOS INC	COM	03070Q101	10	760	SH		DEFINED	6, 7, 8
AMERISTAR CASINOS INC	COM	03070Q101	1	75	SH		DEFINED	5
AMERITRADE HLDG CORP	CL A	03072H109	136	33890	SH		DEFINED	6, 7, 8
AMERON INTL INC	COM	030710107	73	1140	SH		DEFINED	6, 7, 8
AMERON INTL INC	COM	030710107	7	102	SH		DEFINED	5
AMERUS GROUP CO	COM	03072M108	332	9438	SH		DEFINED	6, 7, 8
AMERUS GROUP CO	COM	03072M108	41	1165	SH		DEFINED	5
AMETEK INC NEW	COM	031100100	1260	47953	SH		DEFINED	6, 7, 8
AMETEK INC NEW	COM	031100100	24	898	SH		DEFINED	5
AMGEN INC	COM	031162100	27962	475860	SH		DEFINED	6, 7, 8
AMGEN INC	COM	031162100	183	3110	SH		DEFINED	5
AMGEN INC	EQUITY	031162100	20072	342195	SH		DEFINED	2
AMGEN INC.	EQUITY	031162100	9379	159,580	SH		DEFINED	1
AMLI RESIDENTIAL PPTYS TR	SH BEN INT	001735109	99	4174	SH		DEFINED	6, 7, 8
AMLI RESIDENTIAL PPTYS TR	SH BEN INT	001735109	9	374	SH		DEFINED	5

NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X$1000)	SHRS OR PRN	SH/ PRN AMT	PUT/ CALL	INVSTMT DSCRETN	OTHR MGRS
AMPHENOL CORP NEW	CL A	032095101	856	24630	SH		DEFINED	6, 7, 8
AMPHENOL CORP NEW	CL A	032095101	7	200	SH		DEFINED	5
AMR Corp	EQUITY	001765106	287	15,000	SH		DEFINED	4
AMR CORP	COM	001765106	1243	64960	SH		DEFINED	6, 7, 8
AMR CORP	COM	001765106	26	1340	SH		DEFINED	5
AmSouth	EQUITY	032165102	1802	99,700	SH		DEFINED	4
AMSOUTH BANCORPORATION	EQUITY	032165102	112	6,200	SH		DEFINED	1
AMSOUTH								

BANCORPORATION AMSOUTH	COM	032165102	3682	203750	SH	DEFINED	6, 7, 8
BANCORPORATION AMSOUTH	COM	032165102	20	1100	SH	DEFINED	5
BANCORPORATION	EQUITY	032165102	3072	17000	SH	DEFINED	2
AMSURG CORP	COM	03232P405	152	5500	SH	DEFINED	6, 7, 8
AMSURG CORP	COM	03232P405	15	550	SH	DEFINED	5
AMSURG CORP CL A	EQUITY	03232P405	25660	931400	SH	Sole	3
AMTRAN INC	COM	03234G106	9	1002	SH	DEFINED	6, 7, 8
AMTRAN INC	COM	03234G106	1	90	SH	DEFINED	5
AMYLIN PHARMACEUTICALS INC	COM	032346108	111	20036	SH	DEFINED	6, 7, 8
AMYLIN PHARMACEUTICALS INC	COM	032346108	8	1507	SH	DEFINED	5
ANADARKO PETE CORP	COM	032511107	5094	105942	SH	DEFINED	6, 7, 8
ANADARKO PETE CORP	COM	032511107	36	747	SH	DEFINED	5
ANADARKO PETROLEUM CORP	EQUITY	032511107	202	4,193	SH	DEFINED	1
ANADIGICS INC	COM	032515108	150	12259	SH	DEFINED	6, 7, 8
ANADIGICS INC	COM	032515108	10	847	SH	DEFINED	5
ANALOG DEVICES INC	EQUITY	032654105	196	6,000	SH	DEFINED	1
ANALOG DEVICES INC	SB NT C	032654AC9	9188	10000000	PRN	DEFINED	6
ANALOG DEVICES INC	COM	032654105	5841	178620	SH	DEFINED	6, 7, 8
ANALOG DEVICES INC	COM	032654105	45	1390	SH	DEFINED	5
ANALOGIC CORP	COM PAR $0.05	032657207	82	2027	SH	DEFINED	6, 7, 8
ANALOGIC CORP	COM PAR $0.05	032657207	7	185	SH	DEFINED	5
ANAREN MICROWAVE INC	COM	032744104	406	24808	SH	DEFINED	6, 7, 8
ANAREN MICROWAVE INC	COM	032744104	10	593	SH	DEFINED	5
ANC RENTAL CORP	COM	001813104	6	11494	SH	DEFINED	6, 7, 8
ANC RENTAL CORP	COM	001813104	1	1057	SH	DEFINED	5
ANCHOR BANCORP WIS INC	COM	032839102	102	6135	SH	DEFINED	6, 7, 8
ANCHOR BANCORP WIS INC	COM	032839102	9	550	SH	DEFINED	5
ANCHOR GAMING	COM	033037102	168	4050	SH	DEFINED	6, 7, 8
ANCHOR GAMING	COM	033037102	16	376	SH	DEFINED	5
ANDOVER BANCORP INC DEL	COM	034258103	94	1847	SH	DEFINED	6, 7, 8
ANDOVER BANCORP INC DEL	COM	034258103	8	165	SH	DEFINED	5

ANDREW CORP	COM	034425108	1081	59488	SH		DEFINED	6, 7, 8
ANDREW CORP	COM	034425108	45	2451	SH		DEFINED	5
ANDREW CORPRATION	EQUITY	034425108	24	1,300	SH		DEFINED	1
ANDRX CORP DEL	EQUITY	034553107	5453	84000	SH		DEFINED	2
ANGIOTECH PHARMACEUTICALS INC	EQUITY	034918102	1946	45000	SH		DEFINED	2

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ANGLO AMERICAN PLC - UNSP ADR	EQUITY	03485P102	203	17,000	SH		DEFINED	1
Anheuser Busch	CORPBOND	035229AX1	2043	2,000,000	PRN		DEFINED	4
Anheuser Busch	EQUITY	035229103	2932	70,000	SH		DEFINED	4
ANHEUSER BUSCH COS INC	COM	035229103	16730	399480	SH		DEFINED	6, 7, 8
ANHEUSER BUSCH COS INC	COM	035229103	112	2670	SH		DEFINED	5
ANHEUSER BUSCH COS INC	EQUITY	035229103	3481	83120	SH		DEFINED	2
ANHEUSER-BUSCH COS	EQUITY	035229103	18018	430,220	SH		DEFINED	1
ANIXTER INTL INC	COM	035290105	202	8136	SH		DEFINED	6, 7, 8
ANIXTER INTL INC	COM	035290105	18	729	SH		DEFINED	5
ANNALY MORTGAGE MANAGEMENT	EQUITY	035710409	11624	804,400	SH		DEFINED	1
ANNALY MTG MGMT INC	COM	035710409	203	14025	SH		DEFINED	6, 7, 8
ANNALY MTG MGMT INC	COM	035710409	18	1216	SH		DEFINED	5
ANNTAYLOR STORES CORP	COM	036115103	196	8961	SH		DEFINED	6, 7, 8
ANNTAYLOR STORES CORP	COM	036115103	15	665	SH		DEFINED	5
ANSOFT CORP	COM	036384105	16	1727	SH		DEFINED	6, 7, 8
ANSOFT CORP	COM	036384105	2	171	SH		DEFINED	5
ANSWERTHINK INC	COM	036916104	54	11443	SH		DEFINED	6, 7, 8
ANSWERTHINK INC	COM	036916104	5	1077	SH		DEFINED	5
ANSWERTHINK INC	EQUITY	036916104	270	71000	SH		DEFINED	2
ANSYS INC	COM	03662Q105	72	4055	SH		DEFINED	6, 7, 8
ANSYS INC	COM	03662Q105	7	402	SH		DEFINED	5
ANTHRACITE CAP INC	COM	037023108	103	9932	SH		DEFINED	6, 7, 8
ANTHRACITE CAP INC	COM	037023108	9	889	SH		DEFINED	5

ANTHRACITE CAPITAL INC	EQUITY	037023108	2966	285,177	SH		DEFINED	1
ANTIGENICS INC DEL	COM	037032109	49	3869	SH		DEFINED	6, 7, 8
ANTIGENICS INC DEL	COM	037032109	5	382	SH		DEFINED	5
AOL TIME WARNER	EQUITY	00184A105	7837	236,780	SH		DEFINED	1
AOL TIME WARNER INC	COM	00184A105	77653	2346006	SH		DEFINED	6, 7, 8
AOL TIME WARNER INC	COM	00184A105	597	18040	SH		DEFINED	5
AOL TIME WARNER INC	EQUITY	00184A105	25361	770716	SH		DEFINED	2
AON Capital Trust	CORPBOND	037388AE5	5020	5,000,000	PRN		DEFINED	4
AON CORP	EQUITY	037389103	19945	474,890	SH		DEFINED	1
AON CORP	COM	037389103	4652	110750	SH		DEFINED	6, 7, 8
AON CORP	COM	037389103	33	780	SH		DEFINED	5
APAC CUSTOMER SERVICES INC	COM	00185E106	12	6821	SH		DEFINED	6, 7, 8
APAC CUSTOMER SERVICES INC	COM	00185E106	1	677	SH		DEFINED	5
Apache	EQUITY	037411105	430	10,000	SH		DEFINED	4
APACHE CORP	EQUITY	037411105	90	2,100	SH		DEFINED	1
APACHE CORP	COM	037411105	2729	63470	SH		DEFINED	6, 7, 8
APACHE CORP	COM	037411105	16	370	SH		DEFINED	5
APACHE CORP	EQUITY	037411105	5892	133460	SH		DEFINED	2
APACHE CORP COM	EQUITY	037411105	4326	100600	SH		Sole	3
APARTMENT INVT & MGMT CL A	EQUITY	03748R101	39629	875600	SH		Sole	3

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APHTON CORP	COM	03759P101	39	3993	SH		DEFINED	6, 7, 8
APHTON CORP	COM	03759P101	4	396	SH		DEFINED	5
APOGEE ENTERPRISES INC	COM	037598109	112	8715	SH		DEFINED	6, 7, 8
APOGEE ENTERPRISES INC	COM	037598109	10	794	SH		DEFINED	5
APOGENT TECHNOLOGIES INC	COM	03760A101	2956	123700	SH		DEFINED	6, 7, 8
APOLLO GROUP INC	CL A	037604105	5737	136500	SH		DEFINED	6, 7, 8
APOLLO GROUP INC	EQUITY	037604105	7833	216500	SH		DEFINED	2
APOLLO GROUP INC CL A	EQUITY	037604105	6216	147900	SH		Sole	3
APPLE COMPUTER	EQUITY	037833100	88	5,700	SH		DEFINED	1
APPLE COMPUTER INC	COM	037833100	2869	184960	SH		DEFINED	6, 7, 8
APPLE COMPUTER INC	COM	037833100	16	1040	SH		DEFINED	5

APPLEBEES INTL INC	COM	037899101	288	9773	SH	DEFINED	6, 7, 8
APPLEBEES INTL INC	COM	037899101	27	907	SH	DEFINED	5
APPLERA CORP	COM AP BIO GRP	038020103	2177	89240	SH	DEFINED	6, 7, 8
APPLERA CORP	COM AP BIO GRP	038020103	15	630	SH	DEFINED	5
APPLERA CORP-APPLIED BIOSYS	EQUITY	038020103	148	6,060	SH	DEFINED	1
APPLICA INC	COM	03815A106	46	5460	SH	DEFINED	6, 7, 8
APPLICA INC	COM	03815A106	4	489	SH	DEFINED	5
Applied Biosystems	EQUITY	038020103	732	30,000	SH	DEFINED	4
APPLIED INDL TECHNOLOGIES INC	COM	03820C105	92	5475	SH	DEFINED	6, 7, 8
APPLIED INDL TECHNOLOGIES INC	COM	03820C105	8	490	SH	DEFINED	5
APPLIED INNOVATION INC	COM	037916103	20	2492	SH	DEFINED	6, 7, 8
APPLIED INNOVATION INC	COM	037916103	2	247	SH	DEFINED	5
APPLIED MATERIALS INC	EQUITY	038222105	9050	318,220	SH	DEFINED	1
APPLIED MATLS INC	COM	038222105	11797	414810	SH	DEFINED	6, 7, 8
APPLIED MATLS INC	COM	038222105	87	3050	SH	DEFINED	5
APPLIED MICRO CIRCUITS CORP	EQUITY	03822W109	36	5,100	SH	DEFINED	1
APPLIED MICRO CIRCUITS CORP	COM	03822W109	932	133350	SH	DEFINED	6, 7, 8
APPLIED MICRO CIRCUITS CORP	COM	03822W109	6	900	SH	DEFINED	5
APPLIED MICRO CIRCUITS CORP	EQUITY	03822W109	4003	183000	SH	DEFINED	2
APPLIED MOLECULAR EVOLUTION	EQUITY	03823E108	405	54,870	SH	DEFINED	1
APPLIED MOLECULAR EVOLUTION IN	COM	03823E108	34	4617	SH	DEFINED	6, 7, 8
APPLIED MOLECULAR EVOLUTION IN	COM	03823E108	3	456	SH	DEFINED	5
APRIA HEALTHCARE GROUP INC	COM	037933108	2766	106792	SH	DEFINED	6, 7, 8
APRIA HEALTHCARE GROUP INC	COM	037933108	28	1100	SH	DEFINED	5
APROPOS TECHNOLOGY INC	COM	038334108	9	7725	SH	DEFINED	6, 7, 8
APTARGROUP INC	COM	038336103	316	9928	SH	DEFINED	6, 7, 8
APTARGROUP INC	COM	038336103	28	880	SH	DEFINED	5
AQUILA INC DEL CL A	EQUITY	03840J106	9738	446700	SH	Sole	3
ARACRUZ CELULOSE SA-SPON ADR	EQUITY	038496204	1087	73,220	SH	DEFINED	1
ARBITRON INC	COM	03875Q108	240	9166	SH	DEFINED	6, 7, 8
ARBITRON INC	COM	03875Q108	21	791	SH	DEFINED	5

ARCH CHEMICALS INC	COM	03937R102	140	6338	SH		DEFINED	6, 7, 8

NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X$1000)	SHRS OR PRN	SH/ PRN AMT	PUT/ CALL	INVSTMT DSCRETN	OTHR MGRS
ARCH CHEMICALS INC	COM	03937R102	13	568	SH		DEFINED	5
ARCH COAL INC	COM	039380100	955	61200	SH		DEFINED	6, 7, 8
ARCH COAL INC	EQUITY	039380100	4752	276500	SH		DEFINED	2
ARCHER DANIELS MIDLAND	EQUITY	039483102	139	11,034	SH		DEFINED	1
ARCHER DANIELS MIDLAND CO	COM	039483102	5383	427550	SH		DEFINED	6, 7, 8
ARCHER DANIELS MIDLAND CO	COM	039483102	25	1974	SH		DEFINED	5
ARCHSTONE CMNTYS TR	SH BEN INT	0395103	1099	42100	SH		DEFINED	6, 7, 8
ARCHSTONE CMNTYS TR SH BEN INT	EQUITY	039581103	7875	301736	SH		Sole	3
ARCTIC CAT INC	COM	039670104	67	5006	SH		DEFINED	6, 7, 8
ARCTIC CAT INC	COM	039670104	6	459	SH		DEFINED	5
ARDEN GROUP INC	CL A	039762109	20	443	SH		DEFINED	6, 7, 8
ARDEN GROUP INC	CL A	039762109	2	42	SH		DEFINED	5
ARDEN RLTY GROUP INC COM	EQUITY	039793104	22872	894500	SH		Sole	3
AREA BANCSHARES CORP NEW	COM	039872106	80	4717	SH		DEFINED	6, 7, 8
AREA BANCSHARES CORP NEW	COM	039872106	7	422	SH		DEFINED	5
ARENA PHARMACEUTICALS COM	EQUITY	040047102	2469	224500	SH		Sole	3
ARENA PHARMACEUTICALS INC	COM	040047102	55	5008	SH		DEFINED	6, 7, 8
ARENA PHARMACEUTICALS INC	COM	040047102	5	494	SH		DEFINED	5
ARGONAUT GROUP INC	EQUITY	040157109	54	3,300	SH		DEFINED	1
ARGONAUT GROUP INC	COM	040157109	112	6839	SH		DEFINED	6, 7, 8
ARGONAUT GROUP INC	COM	040157109	10	612	SH		DEFINED	5
ARGOSY GAMING CO	COM	040228108	169	6468	SH		DEFINED	6, 7, 8
ARGOSY GAMING CO	COM	040228108	16	609	SH		DEFINED	5
ARIAD PHARMACEUTICALS INC	COM	04033A100	17	6880	SH		DEFINED	6, 7, 8
ARIAD PHARMACEUTICALS INC	COM	04033A100	2	683	SH		DEFINED	5
ARIBA INC	COM	04033V104	56	29980	SH		DEFINED	6, 7, 8
ARIBA INC	COM	04033V104	1	520	SH		DEFINED	5

ARKANSAS BEST CORP	EQUITY	040790107	6066	286400	SH		DEFINED	2
ARKANSAS BEST CORP DEL	COM	040790107	112	5409	SH		DEFINED	6, 7, 8
ARKANSAS BEST CORP DEL	COM	040790107	10	484	SH		DEFINED	5
ARMOR HOLDINGS INC	COM	042260109	101	5098	SH		DEFINED	6, 7, 8
ARMOR HOLDINGS INC	COM	042260109	9	457	SH		DEFINED	5
ARMSTRONG HLDGS INC	COM	042384107	33	12098	SH		DEFINED	6, 7, 8
ARMSTRONG HLDGS INC	COM	042384107	3	1083	SH		DEFINED	5
ARNOLD INDS INC	COM	042595108	127	6147	SH		DEFINED	6, 7, 8
ARNOLD INDS INC	COM	042595108	11	550	SH		DEFINED	5
ARQULE INC	COM	04269E107	57	5434	SH		DEFINED	6, 7, 8
ARQULE INC	COM	04269E107	6	539	SH		DEFINED	5
ARRAY BIOPHARMA INC	EQUITY	04269X105	3376	374300	SH		Sole	3
ARRAY BIOPHARMA INC	COM	04269X105	38	4163	SH		DEFINED	6, 7, 8
ARRAY BIOPHARMA INC	COM	04269X105	4	413	SH		DEFINED	5
ARRIS GROUP INC	COM	04269Q100	188	52597	SH		DEFINED	6, 7, 8
ARRIS GROUP INC	COM	04269Q100	5	1374	SH		DEFINED	5

NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X$1000)	SHRS OR PRN	SH/ PRN	PUT/ CALL	INVSTMT DSCRETN	OTHR MGRS
Arrow Electronics	CORPBOND	042735AR1	1043	1,000,000	PRN		DEFINED	4
ARROW ELECTRS INC	COM	042735100	3362	161151	SH		DEFINED	6, 7, 8
ARROW ELECTRS INC	COM	042735100	18	840	SH		DEFINED	5
ARROW FINL CORP	COM	042744102	51	1834	SH		DEFINED	6, 7, 8
ARROW FINL CORP	COM	042744102	5	170	SH		DEFINED	5
ARROW INTL INC	COM	042764100	130	3484	SH		DEFINED	6, 7, 8
ARROW INTL INC	COM	042764100	12	319	SH		DEFINED	5
ART TECHNOLOGY GROUP INC	COM	04289L107	11	15348	SH		DEFINED	6, 7, 8
ART TECHNOLOGY GROUP INC	COM	04289L107	1	1523	SH		DEFINED	5
ARTESYN TECHNOLOGIES INC	COM	043127109	81	14929	SH		DEFINED	6, 7, 8
ARTESYN								

TECHNOLOGIES INC	COM	043127109	5	956	SH	DEFINED	5
ARTHROCARE CORP	COM	043136100	110	5605	SH	DEFINED	6, 7, 8
ARTHROCARE CORP	COM	043136100	11	556	SH	DEFINED	5
ARTHROCARE CORP	EQUITY	043136100	3052	155700	SH	DEFINED	2
Arthur J Gallagher	EQUITY	363576109	1693	50,000	SH	DEFINED	4
ARTISAN COMPONENTS INC	COM	042923102	30	3768	SH	DEFINED	6, 7, 8
ARTISAN COMPONENTS INC	COM	042923102	3	365	SH	DEFINED	5
Arvin Industries Inc.	CORPBOND	043339AJ9	2622	3,000,000	PRN	DEFINED	4
ARVINMERITOR INC	COM	043353101	1398	97804	SH	DEFINED	6, 7, 8
ARVINMERITOR INC	COM	043353101	26	1804	SH	DEFINED	5
ASCENTIAL SOFTWARE CORP	COM	04362P108	1385	419643	SH	DEFINED	6, 7, 8
ASCENTIAL SOFTWARE CORP	COM	04362P108	27	8125	SH	DEFINED	5
ASHLAND INC	EQUITY	044204105	46	1,200	SH	DEFINED	1
ASHLAND INC	COM	044204105	7441	193016	SH	DEFINED	6, 7, 8
ASHLAND INC	COM	044204105	61	1590	SH	DEFINED	5
ASIAINFO HLDGS INC	COM	04518A104	92	7739	SH	DEFINED	6, 7, 8
ASIAINFO HLDGS INC	COM	04518A104	9	747	SH	DEFINED	5
ASPECT COMMUNICATIONS CORP	COM	04523Q102	29	16087	SH	DEFINED	6, 7, 8
ASPECT COMMUNICATIONS CORP	COM	04523Q102	3	1453	SH	DEFINED	5
ASPECT MED SYS INC	COM	045235108	39	3529	SH	DEFINED	6, 7, 8
ASPECT MED SYS INC	COM	045235108	4	350	SH	DEFINED	5
ASPEN TECHNOLOGY INC	COM	045327103	87	8670	SH	DEFINED	6, 7, 8
ASPEN TECHNOLOGY INC	COM	045327103	9	860	SH	DEFINED	5
ASSOCIATED BANC CORP	COM	045487105	2628	77540	SH	DEFINED	6, 7, 8
ASSOCIATED ESTATES RLTY CORP	COM	045604105	49	5069	SH	DEFINED	6, 7, 8
ASSOCIATED ESTATES RLTY CORP	COM	045604105	4	454	SH	DEFINED	5
Associates Corp	CORPBOND	U0460WAB5	1096	1,000,000	PRN	DEFINED	4
ASTEC INDS INC	COM	046224101	62	4737	SH	DEFINED	6, 7, 8
ASTEC INDS INC	COM	046224101	6	427	SH	DEFINED	5
ASTORIA FINL CORP	COM	046265104	4427	74700	SH	DEFINED	6, 7, 8
ASTRAZENECA PLC	SPONSORED ADR	046353108	743	15900	SH	DEFINED	6, 7, 8
ASTROPOWER INC	COM	04644A101	118	3415	SH	DEFINED	6, 7, 8
ASTROPOWER INC	COM	04644A101	12	339	SH	DEFINED	5

NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X$1000)	SHRS OR PRN	SH/ PRN	PUT/ CALL	INVSTMT DSCRETN	OTHR MGRS
ASTROPOWER INC COM	EQUITY	04644A101	21586	625500	SH		Sole	3
ASYST TECHNOLOGY CORP	COM	04648X107	153	16892	SH		DEFINED	6, 7, 8
ASYST TECHNOLOGY CORP	COM	04648X107	9	989	SH		DEFINED	5
AT & T	EQUITY	001957109	1521	78,795	SH		DEFINED	1
AT & T LATIN AMER CORP	COM	04649A106	23	12843	SH		DEFINED	6, 7, 8
AT & T LATIN AMER CORP	COM	04649A106	2	1218	SH		DEFINED	5
AT & WIRELESS	EQUITY	00209A106	2724	120000	SH		DEFINED	2
AT + T CORP	EQUITY	001957109	12767	674144	SH		DEFINED	2
AT HOME CORP	COM SER A	045919107	1	4610	SH		DEFINED	6, 7, 8
AT&T CORP	COM	001957109	32884	1703816	SH		DEFINED	6, 7, 8
AT&T CORP	COM	001957109	255	13197	SH		DEFINED	5
AT&T LATIN AMERICA CORP CL A	EQUITY	04649A106	113	64,000	SH		DEFINED	1
AT&T WIRELESS SERVICES	EQUITY	00209A106	648	43,347	SH		DEFINED	1
AT&T WIRELESS SVCS INC	COM	00209A106	17721	1186158	SH		DEFINED	6, 7, 8
AT&T WIRELESS SVCS INC	COM	00209A106	127	8471	SH		DEFINED	5
ATLANTIC COAST AIRLINES HLDGS	COM	048396105	148	11115	SH		DEFINED	6, 7, 8
ATLANTIC COAST AIRLINES HLDGS	COM	048396105	14	1083	SH		DEFINED	5
ATLANTIC COAST AIRLINES HLDGS	EQUITY	048396105	4417	312800	SH		DEFINED	2
ATLAS AIR WORLDWIDE HLDGS INC	COM	049164106	491	49813	SH		DEFINED	6, 7, 8
ATLAS AIR WORLDWIDE HLDGS INC	COM	049164106	5	463	SH		DEFINED	5
ATMEL CORP	COM	049513104	3672	549680	SH		DEFINED	6, 7, 8
ATMEL CORP	EQUITY	049513104	3024	425400	SH		DEFINED	2
ATMI INC	COM	00207R101	119	7715	SH		DEFINED	6, 7, 8
ATMI INC	COM	00207R101	11	736	SH		DEFINED	5
ATMOS ENERGY CORP	COM	049560105	275	12720	SH		DEFINED	6, 7, 8
ATMOS ENERGY CORP	COM	049560105	24	1109	SH		DEFINED	5
ATP OIL & GAS CORP	COM	00208J108	12	1749	SH		DEFINED	6, 7, 8
ATP OIL & GAS CORP	COM	00208J108	1	169	SH		DEFINED	5
ATRIX								

LABS INC ATRIX	COM	04962L101	3	110	SH	DEFINED	6	
LABS INC ATRIX	COM	04962L101	101	4279	SH	DEFINED	6, 7, 8	
LABS INC	COM	04962L101	12	495	SH	DEFINED	5	
ATS MED INC	COM	002083103	25	6277	SH	DEFINED	6, 7, 8	
ATS MED INC	COM	002083103	2	623	SH	DEFINED	5	
ATWOOD OCEANICS INC	COM	050095108	68	2620	SH	DEFINED	6, 7, 8	
ATWOOD OCEANICS INC	COM	050095108	7	258	SH	DEFINED	5	
AUDIOVOX CORP	CL A	050757103	49	5403	SH	DEFINED	6, 7, 8	
AUDIOVOX CORP	CL A	050757103	4	484	SH	EFINED	5	
AUGUST TECHNOLOGY CORP	COM	05106U105	135	16455	SH	DEFINED	6, 7, 8	
AUGUST TECHNOLOGY CORP	COM	05106U105	1	152	SH	DEFINED	5	
AURORA FOODS INC	COM	05164B106	30	7623	SH	DEFINED	6, 7, 8	
AURORA FOODS INC	COM	05164B106	3	683	SH	DEFINED	5	
AUSPEX SYS INC	COM	052116100	30	12814	SH	DEFINED	6, 7, 8	
AUSPEX SYS INC	COM	052116100	3	1272	SH	DEFINED	5	

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AUTODESK INC	COM	052769106	1627	50750	SH		DEFINED	6, 7, 8
AUTODESK INC	COM	052769106	5	160	SH		DEFINED	5
AUTODESK INC.	EQUITY	052769106	29	900	SH		DEFINED	1
AUTOLIV INC	COM	052800109	480	30500	SH		DEFINED	6, 7, 8
AUTOLIV INC	COM	052800109	7	420	SH		DEFINED	5
AUTOMATIC DATA PROCESSING INC	EQUITY	053015103	520	11,050	SH		DEFINED	1
AUTOMATIC DATA PROCESSING INC	COM	053015103	15925	338550	SH		DEFINED	6, 7, 8
AUTOMATIC DATA								

PROCESSING INC	COM	053015103	124	2630	SH	DEFINED	5
AUTONATION INC	COM	05329W102	140	15900	SH	DEFINED	6, 7, 8
AUTOZONE INC	EQUITY	053332102	99	1,900	SH	DEFINED	1
AUTOZONE INC	COM	053332102	4036	77830	SH	DEFINED	6, 7, 8
AUTOZONE INC	COM	053332102	39	750	SH	DEFINED	5
AVALONBAY CMNTYS INC	COM	053484101	1065	22300	SH	DEFINED	6, 7, 8
AVALONBAY COMM	EQUITY	053484101	18769	393068	SH	Sole	3
AVANEX CORP	COM	05348W109	24	8266	SH	DEFINED	6, 7, 8
AVANEX CORP	COM	05348W109	2	820	SH	DEFINED	5
AVANIR PHARMACEUTICALS	CL A	05348P104	47	16324	SH	DEFINED	6, 7, 8
AVANIR PHARMACEUTICALS	CL A	05348P104	5	1620	SH	DEFINED	5
AVANT CORP	COM	053487104	32	10753	SH	DEFINED	6, 7, 8
AVANT CORP	COM	053487104	3	1054	SH	DEFINED	5
AVANT IMMUNO THERAPEUTICS INC	COM	053491106	39	16270	SH	DEFINED	6, 7, 8
AVANT IMMUNO THERAPEUTICS INC	COM	053491106	4	1615	SH	DEFINED	5
AVATAR HLDGS INC	COM	053494100	36	1551	SH	DEFINED	6, 7, 8
AVATAR HLDGS INC	COM	053494100	3	139	SH	DEFINED	5
AVAYA INC	EQUITY	053499109	47	4,791	SH	DEFINED	1
AVAYA INC	EQUITY	053499109	7	677	SH	DEFINED	2
AVAYA INC	COM	053499109	1356	136970	SH	DEFINED	6, 7, 8
AVAYA INC	COM	053499109	8	848	SH	DEFINED	5
AVERY DENNISON CORP	COM	053611109	2206	46620	SH	DEFINED	6, 7, 8
AVERY DENNISON CORP	COM	053611109	16	330	SH	DEFINED	5
AVERY DENNISON CORP	EQUITY	053611109	4548	96133	SH	DEFINED	2
AVERY DENNISON CORP.	EQUITY	053611109	85	1,800	SH	DEFINED	1
AVI BIOPHARMA INC	COM	002346104	30	4000	SH	DEFINED	6, 7, 8
AVI BIOPHARMA INC	COM	002346104	3	397	SH	DEFINED	5
AVIALL INC NEW	COM	05366B102	36	5810	SH	DEFINED	6, 7, 8
AVIALL INC NEW	COM	05366B102	3	520	SH	DEFINED	5
AVICI SYS INC	COM	05367L109	18	13939	SH	DEFINED	6, 7, 8

AVICI SYS INC	COM	05367L109	2	1383	SH		DEFINED	5
AVID TECHNOLOGY INC	COM	05367P100	52	7091	SH		DEFINED	6, 7, 8
AVID TECHNOLOGY INC	COM	05367P100	5	641	SH		DEFINED	5
AVIGEN INC	COM	053690103	77	5617	SH		DEFINED	6, 7, 8
AVIGEN INC	COM	053690103	8	557	SH		DEFINED	5
AVIRON	COM	053762100	17	665	SH		DEFINED	6, 7, 8

NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X$1000)	SHRS OR PRN	SH/ PRN AMT	PUT/ CALL	INVSTMT DSCRETN	OTHR MGRS
AVISTA CORP	COM	05379B107	202	14873	SH		DEFINED	6, 7, 8
AVISTA CORP	COM	05379B107	18	1292	SH		DEFINED	5
AVNET INC	COM	053807103	2501	137500	SH		DEFINED	6, 7, 8
AVNET INC.	EQUITY	053807103	144	7,890	SH		DEFINED	1
AVOCENT CORP	COM	053893103	956	64230	SH		DEFINED	6, 7, 8
AVOCENT CORP	COM	053893103	18	1213	SH		DEFINED	5
AVON PRODS INC	COM	054303102	6876	148660	SH		DEFINED	6, 7, 8
AVON PRODS INC	COM	054303102	62	1330	SH		DEFINED	5
AVON PRODUCTS	EQUITY	054303102	185	4,000	SH		DEFINED	1
AVX CORP NEW	COM	002444107	667	41002	SH		DEFINED	6, 7, 8
AVX CORP NEW	COM	002444107	17	1030	SH		DEFINED	5
AWARE INC MASS	COM	05453N100	25	6416	SH		DEFINED	6, 7, 8
AWARE INC MASS	COM	05453N100	3	637	SH		DEFINED	5
AXCELIS TECHNOLOGIES INC	COM	054540109	40	4185	SH		DEFINED	6, 7, 8
AXT INC	COM	00246W103	128	12038	SH		DEFINED	6, 7, 8
AXT INC	COM	00246W103	6	540	SH		DEFINED	5
AZTAR CORP	COM	054802103	145	11067	SH		DEFINED	6, 7, 8
AZTAR CORP	COM	054802103	12	951	SH		DEFINED	5
B I S Y S GROUP INC	EQUITY	055472104	96645	1822800	SH		Sole	3
BAKER HUGHES	EQUITY	057224107	42	1450	SH		DEFINED	2
BAKER HUGHES INC	COM	057224107	7075	244400	SH		DEFINED	6, 7, 8
BAKER HUGHES INC	COM	057224107	77	2670	SH		DEFINED	5
BAKER HUGHES INC.	EQUITY	057224107	162	5,600	SH		DEFINED	1
BALDOR ELEC CO	COM	057741100	144	7261	SH		DEFINED	6, 7, 8
BALDOR								

ELEC CO	COM	057741100	13	663	SH	DEFINED	5
BALDWIN & LYONS INC	CL B	057755209	39	2012	SH	DEFINED	6, 7, 8
BALDWIN & LYONS INC	CL B	057755209	3	180	SH	DEFINED	5
BALL CORP	EQUITY	058498106	30	500	SH	DEFINED	1
BALL CORP	COM	058498106	1674	27944	SH	DEFINED	6, 7, 8
BALL CORP	COM	058498106	50	836	SH	DEFINED	5
BALLY TOTAL FITNESS HLDG CORP	COM	05873K108	494	24304	SH	DEFINED	6, 7, 8
BALLY TOTAL FITNESS HLDG CORP	COM	05873K108	15	744	SH	DEFINED	5
BANC ONE CORP	EQUITY	06423A103	607	19,300	SH	DEFINED	1
BANCFIRST CORP	COM	05945F103	44	1288	SH	DEFINED	6, 7, 8
BANCFIRST CORP	COM	05945F103	4	115	SH	DEFINED	5
BANCFIRST CORP ZANESVILLE OHIO	COM	059450106	53	2442	SH	DEFINED	6, 7, 8
BANCFIRST CORP ZANESVILLE OHIO	COM	059450106	5	219	SH	DEFINED	5
BANCO DE A. EDWARDS- SP ADR	EQUITY	059504100	775	49,978	SH	DEFINED	1
BANCORP SOUTH INC	COM	059692103	404	26260	SH	DEFINED	6, 7, 8
BANCORP SOUTH INC	COM	059692103	35	2242	SH	DEFINED	5
BANDAG INC	COM	059815100	759	27755	SH	DEFINED	6, 7, 8
BANDAG INC	COM	059815100	9	318	SH	DEFINED	5
BANGOR HYDRO ELEC CO	COM	060077104	62	2315	SH	DEFINED	6, 7, 8

NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X$1000)	SHRS OR PRN	SH/ AMT	PRN	PUT/ CALL	INVSTMT DSCRETN	OTHR MGRS
BANGOR HYDRO ELEC CO	COM	060077104	6	207	SH			DEFINED	5
BANK AMER CORP	EQUITY	060505104	10843	185000	SH			DEFINED	2
BANK MUT CORP	COM	063748107	56	3481	SH			DEFINED	6, 7, 8
BANK MUT CORP	COM	063748107	5	314	SH			DEFINED	5
BANK NEW YORK INC	COM	064057102	12757	364498	SH			DEFINED	6, 7, 8
BANK NEW YORK INC	COM	064057102	105	3010	SH			DEFINED	5

BANK OF AMERICA CORPORATION	COM	060505104	52285	895290	SH	DEFINED	6, 7, 8
BANK OF AMERICA CORPORATION	COM	060505104	384	6580	SH	DEFINED	5
BANK OF GRANITE CORP	COM	062401104	78	3495	SH	DEFINED	6, 7, 8
BANK OF GRANITE CORP	COM	062401104	7	313	SH	DEFINED	5
BANK OF NEW YORK	EQUITY	064057102	26306	751,590	SH	DEFINED	1
BANK ONE CORP	COM	06423A103	18612	591410	SH	DEFINED	6, 7, 8
BANK ONE CORP	COM	06423A103	152	4830	SH	DEFINED	5
BANK ONE CORP	EQUITY	06423A103	1420	30600	SH	DEFINED	2
BANK UNITED CORP- CONTINGENT	EQUITY	065416117	137	506,802	SH	DEFINED	1
BANK UTD CORP LITIGATN CONT TR	RT CONTINGENT	065416117	2	8028	SH	DEFINED	6, 7, 8
BANK UTD CORP LITIGATN CONT TR	RT CONTINGENT	065416117	0	300	SH	DEFINED	5
BANKAMERICA CORPORATION	EQUITY	060505104	1556	26,640	SH	DEFINED	1
BANK ATLANTIC BANCORP	CL A	065908501	67	6665	SH	DEFINED	6, 7, 8
BANK ATLANTIC BANCORP	CL A	065908501	6	597	SH	DEFINED	5
BankBoston	CORPBOND	06605WAC9	3163	3,000,000	PRN	DEFINED	4
BANK NORTH GROUP INC NEW	COM	06646R107	3600	161300	SH	DEFINED	6, 7, 8
BANKUNITED FINL CORP	CL A	06652B103	84	5736	SH	DEFINED	6, 7, 8
BANKUNITED FINL CORP	CL A	06652B103	8	514	SH	DEFINED	5
BANNER CORP	COM	06652V109	64	3335	SH	DEFINED	6, 7, 8
BANNER CORP	COM	06652V109	6	299	SH	DEFINED	5
BANTA CORP	COM	066821109	1018	36529	SH	DEFINED	6, 7, 8
BANTA CORP	COM	066821109	19	672	SH	DEFINED	5
BARD C R INC	COM	067383109	1301	25310	SH	DEFINED	6, 7, 8
BARD C R INC	COM	067383109	8	150	SH	DEFINED	5
BARD C.R.	EQUITY	067383109	46	900	SH	DEFINED	1
BARNES & NOBLE INC	COM	067774109	2758	76400	SH	DEFINED	6, 7, 8
BARNES &							

NOBLE INC.	EQUITY	067774109	10920	302,495	SH		DEFINED	1
BARNES & NOBLES INC COM	EQUITY	067774109	56049	1552600	SH		Sole	3
BARNES + NOBLE INC	EQUITY	067774109	2880	76700	SH		DEFINED	2
BARNES GROUP INC	COM	067806109	109	5108	SH		DEFINED	6, 7, 8
BARNES GROUP INC	COM	067806109	10	460	SH		DEFINED	5
Barnett Capital I	CORPBOND	068056AE0	5111	5,000,000	PRN		DEFINED	4
BARR LABS INC	COM	068306109	4650	58820	SH		DEFINED	6, 7, 8
BARR LABS INC	COM	068306109	28	360	SH		DEFINED	5
BARRA INC	COM	068313105	138	3276	SH		DEFINED	6, 7, 8
BARRA INC	COM	068313105	14	325	SH		DEFINED	5
BARRICK GOLD CORP	COM	067901108	3390	195410	SH		DEFINED	6, 7, 8

NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X$1000)	SHRS OR PRN AMT	SH/ PRN	PUT/ CALL	INVSTMT DSCRETN	OTHR MGRS
BARRICK GOLD CORP	COM	067901108	20	1180	SH		DEFINED	5
BARRICK GOLD CORP.	EQUITY	067901108	115	6,600	SH		DEFINED	1
BASSETT FURNITURE INDS INC	COM	070203104	45	3197	SH		DEFINED	6, 7, 8
BASSETT FURNITURE INDS INC	COM	070203104	4	286	SH		DEFINED	5
BAUSCH & LOMB	EQUITY	071707103	25	900	SH		DEFINED	1
BAUSCH & LOMB INC	COM	071707103	641	22640	SH		DEFINED	6, 7, 8
BAUSCH & LOMB INC	COM	071707103	5	160	SH		DEFINED	5
BAXTER INTERNATIONAL INC.	EQUITY	071813109	8058	146,380	SH		DEFINED	1
BAXTER INTL INC	COM	071813109	13785	250400	SH		DEFINED	6, 7, 8
BAXTER INTL INC	COM	071813109	97	1770	SH		DEFINED	5
BAXTER INTL INC	EQUITY	071813109	19849	363150	SH		DEFINED	2
BAY VIEW CAP CORP DEL	COM	07262L101	125	17795	SH		DEFINED	6, 7, 8
BAY VIEW CAP CORP DEL	COM	07262L101	12	1704	SH		DEFINED	5
BB&T CORP	COM	054937107	6752	185230	SH		DEFINED	6, 7, 8
BB&T CORP	COM	054937107	47	1300	SH		DEFINED	5

BB&T CORPORATION	EQUITY	054937107	266	7,300	SH	DEFINED	1
BE AEROSPACE INC	COM	073302101	58	7687	SH	DEFINED	6, 7, 8
BE AEROSPACE INC	COM	073302101	6	749	SH	DEFINED	5
BEA SYS INC	COM	073325102	63	6590	SH	DEFINED	6, 7, 8
BEACON POWER CORP	COM	073677106	14	8270	SH	DEFINED	6, 7, 8
BEACON POWER CORP	COM	073677106	1	782	SH	DEFINED	5
BEAR STEARNS	EQUITY	073902108	89	1,783	SH	DEFINED	1
BEAR STEARNS COS INC	COM	073902108	2599	51960	SH	DEFINED	6, 7, 8
BEAR STEARNS COS INC	COM	073902108	16	310	SH	DEFINED	5
BEASLEY BROADCAST GROUP INC	CL A	074014101	22	2162	SH	DEFINED	6, 7, 8
BEASLEY BROADCAST GROUP INC	CL A	074014101	2	215	SH	DEFINED	5
BEAZER HOMES USA INC	COM	07556Q105	131	2691	SH	DEFINED	6, 7, 8
BEAZER HOMES USA INC	COM	07556Q105	11	231	SH	DEFINED	5
BEAZER HOMES USA INC COM	EQUITY	07556Q105	4097	84300	SH	Sole	3
BEBE STORES INC	COM	075571109	16	1050	SH	DEFINED	6, 7, 8
BEBE STORES INC	COM	075571109	2	104	SH	DEFINED	5
BECKMAN COULTER INC	COM	075811109	4323	97700	SH	DEFINED	6, 7, 8
Beckman Coulter Inc.	EQUITY	075811109	885	20,000	SH	DEFINED	4
BECTON DICKINSON & CO	EQUITY	075887109	159	4,300	SH	DEFINED	1
BECTON DICKINSON & CO	COM	075887109	5265	142310	SH	DEFINED	6, 7, 8
BECTON DICKINSON & CO	COM	075887109	28	770	SH	DEFINED	5
BED BATH & BEYOND INC	COM	075896100	3285	129040	SH	DEFINED	6, 7, 8
BED BATH & BEYOND INC	COM	075896100	22	860	SH	DEFINED	5
BED BATH & BEYOND INC COM	EQUITY	075896100	12167	477900	SH	Sole	3
BED BATH + BEYOND							

INC	EQUITY	075896100	4392	172500	SH		DEFINED	2
BED BATH AND BEYOND	EQUITY	075896100	122	4,800	SH		DEFINED	1
BEDFORD PPTY INVS INC	COM PAR $0.02	076446301	98	4865	SH		DEFINED	6, 7, 8
BEDFORD PPTY INVS INC	COM PAR $0.02	076446301	8	406	SH		DEFINED	5

NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X$1000)	SHRS OR PRN	SH/ PRN	PUT/ CALL	INVSTMT DSCRETN	OTHR MGRS
BEDFORD PPTY INVS INC COM PAR	EQUITY	076446301	3744	185000	SH		Sole	3
BEI TECHNOLOGIES INC	COM	05538P104	49	3042	SH		DEFINED	6, 7, 8
BEI TECHNOLOGIES INC	COM	05538P104	5	302	SH		DEFINED	5
BEL FUSE INC	CL B	077347300	47	2434	SH		DEFINED	6, 7, 8
BEL FUSE INC	CL B	077347300	5	242	SH		DEFINED	5
BELDEN INC	COM	077459105	144	7674	SH		DEFINED	6, 7, 8
BELDEN INC	COM	077459105	13	691	SH		DEFINED	5
BELL CANADA INTERNATIONAL INC.	EQUITY	077914109	122	40,000	SH		DEFINED	1
BELL MICROPRODUCTS INC	COM	078137106	33	4333	SH		DEFINED	6, 7, 8
BELL MICROPRODUCTS INC	COM	078137106	3	388	SH		DEFINED	5
BELLSOUTH CORP	EQUITY	079860102	1298	31,230	SH		DEFINED	1
BELLSOUTH CORP	COM	079860102	44324	1066770	SH		DEFINED	6, 7, 8
BELLSOUTH CORP	COM	079860102	349	8410	SH		DEFINED	5
Bellsouth Tel	CORPBOND	079867AA5	10437	10,000,000	PRN		DEFINED	4
BELO CORP	COM SER A	080555105	2820	175800	SH		DEFINED	6, 7, 8
BEMIS CO.	EQUITY	081437105	36	900	SH		DEFINED	1
BEMIS INC	COM	081437105	1077	27030	SH		DEFINED	6, 7, 8
BEMIS INC	COM	081437105	6	160	SH		DEFINED	5
BEMIS INC	EQUITY	081437105	617	154841	SH		DEFINED	2
BENCHMARK ELECTRS INC	COM	08160H101	97	5873	SH		DEFINED	6, 7, 8
BENCHMARK ELECTRS INC	COM	08160H101	9	552	SH		DEFINED	5
BERKLEY W R CORP	COM	084423102	428	8922	SH		DEFINED	6, 7, 8
BERKLEY W R CORP	COM	084423102	25	513	SH		DEFINED	5
BERKSHIRE HATHAWAY INC DEL CL	EQUITY	084670207	42	17	SH		DEFINED	2

BERRY PETE CO	CL A	085789105	75	4835	SH	DEFINED	6, 7, 8
BERRY PETE CO	CL A	085789105	7	476	SH	DEFINED	5
BEST BUY INC	EQUITY	086516101	159	3,500	SH	DEFINED	1
BEST BUY INC	COM	086516101	5043	110950	SH	DEFINED	6, 7, 8
BEST BUY INC	COM	086516101	37	820	SH	DEFINED	5
BETHLEHEM STL CORP	COM	087509105	52	40793	SH	DEFINED	6, 7, 8
BETHLEHEM STL CORP	COM	087509105	5	3653	SH	DEFINED	5
BEVERLY ENTERPRISES INC	COM NEW	087851309	309	30329	SH	DEFINED	6, 7, 8
BEVERLY ENTERPRISES INC	COM NEW	087851309	27	2636	SH	DEFINED	5
BHP BILLITON LTD	SPONSORED ADR	088606108	122	14228	SH	DEFINED	6, 7, 8
BIG LOTS INC	EQUITY	089302103	15	1,800	SH	DEFINED	1
BIG LOTS INC	COM	089302103	397	47850	SH	DEFINED	6, 7, 8
BIG LOTS INC	COM	089302103	3	340	SH	DEFINED	5
BIO RAD LABS INC	CL A	090572207	114	2425	SH	DEFINED	6, 7, 8
BIO RAD LABS INC	CL A	090572207	11	229	SH	DEFINED	5
BIO TECHNOLOGY GEN CORP	COM	090578105	121	16243	SH	DEFINED	6, 7, 8
BIO TECHNOLOGY GEN CORP	COM	090578105	12	1612	SH	DEFINED	5
BIOGEN	EQUITY	090597105	139	2,500	SH	DEFINED	1
BIOGEN INC	COM	090597105	4340	78090	SH	DEFINED	6, 7, 8

NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X$1000)	SHRS OR PRN	SH/ PRN	PUT/ CALL	INVSTMT DSCRETN	OTHR MGRS
BIOGEN INC	COM	090597105	24	440	SH		DEFINED	5
BIOMARIN PHARMACEUTICAL INC	COM	09061G101	53	5438	SH		DEFINED	6, 7, 8
BIOMARIN PHARMACEUTICAL INC	COM	09061G101	6	590	SH		DEFINED	5
BIOMET INC	EQUITY	090613100	129	4,425	SH		DEFINED	1
BIOMET INC	COM	090613100	3510	119985	SH		DEFINED	6, 7, 8
BIOMET INC	COM	090613100	23	795	SH		DEFINED	5
BIOMET INC	EQUITY	090613100	3871	132350	SH		DEFINED	2
BIOPURE CORP	CL A	09065H105	81	4389	SH		DEFINED	6, 7, 8
BIOPURE CORP	CL A	09065H105	8	436	SH		DEFINED	5
BIOSITE INC	COM	090945106	83	3447	SH		DEFINED	6, 7, 8

BIOSITE INC	COM	090945106	8	342	SH	DEFINED	5
BIOSITE INC COM	EQUITY	090945106	2404	99300	SH	Sole	3
BIOSPHERE MEDICAL INC	COM	09066V103	50	6047	SH	DEFINED	6, 7, 8
BIOSPHERE MEDICAL INC	COM	09066V103	1	86	SH	DEFINED	5
BIOSPHERE MEDICAL INC COM	EQUITY	09066V103	256	31000	SH	Sole	3
BIOVAIL CORP	EQUITY	09067J109	105051	2264024	SH	Sole	3
BIOVAIL CORP	COM	09067J109	2835	61100	SH	DEFINED	6, 7, 8
BIOVAIL CORP	EQUITY	09067J109	6663	92000	SH	DEFINED	2
BISYS GROUP INC	COM	055472104	3605	68000	SH	DEFINED	6, 7, 8
BJ SVCS CO	COM	055482103	6564	368950	SH	DEFINED	6, 7, 8
BJ SVCS CO	COM	055482103	9	500	SH	DEFINED	5
BJ SVCS CO	EQUITY	055482103	6750	371400	SH	DEFINED	2
BJS WHOLESALE CLUB INC	COM	05548J106	6002	126060	SH	DEFINED	6, 7, 8
BJS WHOLESALE CLUB INC	COM	05548J106	30	620	SH	DEFINED	5
BJS WHOLESALE CLUB INC COM	EQUITY	05548J106	5242	110100	SH	Sole	3
BKF CAP GROUP INC	COM	05548G102	48	1786	SH	DEFINED	6, 7, 8
BKF CAP GROUP INC	COM	05548G102	4	161	SH	DEFINED	5
BLACK & DECKER CORP	EQUITY	091797100	41	1,300	SH	DEFINED	1
BLACK & DECKER CORP	COM	091797100	1074	34420	SH	DEFINED	6, 7, 8
BLACK & DECKER CORP	COM	091797100	7	240	SH	DEFINED	5
BLACK BOX CORP DEL	COM	091826107	229	5438	SH	DEFINED	6, 7, 8
BLACK BOX CORP DEL	COM	091826107	23	540	SH	DEFINED	5
BLACK HILLS CORP	COM	092113109	928	30400	SH	DEFINED	6, 7, 8
BLOCK H & R	EQUITY	093671105	150	3,900	SH	DEFINED	1
BLOCK H & R INC	COM	093671105	3970	102950	SH	DEFINED	6, 7, 8
BLOCK H & R INC	COM	093671105	21	540	SH	DEFINED	5
BLOCKBUSTER INC	EQUITY	093679108	494	20000	SH	DEFINED	2
BLUE MARTINI SOFTWARE INC	COM	095698106	7	8403	SH	DEFINED	6, 7, 8
BLUE MARTINI SOFTWARE INC	COM	095698106	1	834	SH	DEFINED	5
BLYTH INC	COM	09643P108	1299	65315	SH	DEFINED	6, 7, 8
BLYTH INC	COM	09643P108	18	890	SH	DEFINED	5
BMC INDS INC MINN	COM	055607105	18	8624	SH	DEFINED	6, 7, 8
BMC INDS INC MINN	COM	055607105	2	772	SH	DEFINED	5

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BMC SOFTWARE	EQUITY	055921100	52	4,100	SH		DEFINED	1
BMC SOFTWARE INC	COM	055921100	1308	102970	SH		DEFINED	6, 7, 8
BMC SOFTWARE INC	COM	055921100	9	730	SH		DEFINED	5
BOB EVANS FARMS INC	COM	096761101	935	51737	SH		DEFINED	6, 7, 8
BOB EVANS FARMS INC	COM	096761101	17	949	SH		DEFINED	5
BOCA RESORTS INC	CL A	09688T106	91	9132	SH		DEFINED	6, 7, 8
BOCA RESORTS INC	CL A	09688T106	8	818	SH		DEFINED	5
BOEING CO	EQUITY	097023105	124	3570	SH		DEFINED	2
BOEING CO	COM	097023105	15207	453930	SH		DEFINED	6, 7, 8
BOEING CO	COM	097023105	87	2600	SH		DEFINED	5
BOEING CO.	EQUITY	097023105	486	14,500	SH		DEFINED	1
BOISE CASCADE CORP	EQUITY	097383103	27	900	SH		DEFINED	1
BOISE CASCADE CORP	COM	097383103	716	24280	SH		DEFINED	6, 7, 8
BOISE CASCADE CORP	COM	097383103	5	170	SH		DEFINED	5
BOK FINL CORP	COM NEW	05561Q201	110	3639	SH		DEFINED	6, 7, 8
BOK FINL CORP	COM NEW	05561Q201	10	326	SH		DEFINED	5
BONE CARE INTL INC	COM	098072101	52	2684	SH		DEFINED	6, 7, 8
BONE CARE INTL INC	COM	098072101	5	266	SH		DEFINED	5
BORDERS GROUP INC	COM	099709107	1792	93600	SH		DEFINED	6, 7, 8
BORDERS GROUP INC	EQUITY	099709107	1270	70400	SH		DEFINED	2
BORG WARNER INC	COM	099724106	2927	72619	SH		DEFINED	6, 7, 8
BORG WARNER INC	COM	099724106	54	1330	SH		DEFINED	5
BORLAND SOFTWARE CORP	COM	099849101	259	31970	SH		DEFINED	6, 7, 8
BORLAND SOFTWARE CORP	COM	099849101	11	1377	SH		DEFINED	5
BORON LEPORE & ASSOCS INC	COM	10001P102	23	2471	SH		DEFINED	6, 7, 8
BORON LEPORE & ASSOCS INC	COM	10001P102	2	221	SH		DEFINED	5
BOSTON BEER INC	CL A	100557107	33	2792	SH		DEFINED	6, 7, 8
BOSTON BEER INC	CL A	100557107	3	268	SH		DEFINED	5

BOSTON COMMUNICATIONS GROUP	COM	100582105	169	15054	SH	DEFINED	6, 7, 8
BOSTON COMMUNICATIONS GROUP	COM	100582105	5	423	SH	DEFINED	5
BOSTON PRIVATE FINL HLDGS INC	COM	101119105	65	3326	SH	DEFINED	6, 7, 8
BOSTON PRIVATE FINL HLDGS INC	COM	101119105	6	330	SH	DEFINED	5
BOSTON PROPERTIES INC	COM	101121101	904	23700	SH	DEFINED	6, 7, 8
BOSTON PROPERTIES INC COM	EQUITY	101121101	31389	823200	SH	Sole	3
BOSTON SCIENTIFIC	EQUITY	101137107	137	6,700	SH	DEFINED	1
BOSTON SCIENTIFIC CORP	COM	101137107	3478	169660	SH	DEFINED	6, 7, 8
BOSTON SCIENTIFIC CORP	COM	101137107	25	1200	SH	DEFINED	5
BOSTON SCIENTIFIC CORP	EQUITY	101137107	1743	85000	SH	DEFINED	2
BOWATER INC	COM	102183100	3528	80150	SH	DEFINED	6, 7, 8
BOWATER INC	COM	102183100	9	200	SH	DEFINED	5
BOWNE & CO INC	COM	103043105	105	10386	SH	DEFINED	6, 7, 8
BOWNE & CO INC	COM	103043105	9	930	SH	DEFINED	5
BOYD GAMING CORP	COM	103304101	41	9312	SH	DEFINED	6, 7, 8

NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X$1000)	SHRS OR PRN	SH/ PRN	PUT/ CALL	INVSTMT DSCRETN	OTHR MGRS
BOYD GAMING CORP	COM	103304101	4	834	SH		DEFINED	5
BOYDS COLLECTION LTD	COM	103354106	123	14933	SH		DEFINED	6, 7, 8
BOYDS COLLECTION LTD	COM	103354106	12	1482	SH		DEFINED	5
BOYKIN LODGING CO	COM	103430104	42	5397	SH		DEFINED	6, 7, 8
BOYKIN LODGING CO	COM	103430104	4	483	SH		DEFINED	5
BP AMOCO PLC SPON								

ADR	EQUITY	556622104	236	4590	SH	DEFINED	2
BP P.L.C.	EQUITY	055622104	1721	35,000	SH	DEFINED	4
BP PLC	SPONSORED ADR	055622104	2516	51178	SH	DEFINED	6, 7, 8
BRADY CORP	CL A	104674106	155	5216	SH	DEFINED	6, 7, 8
BRADY CORP	CL A	104674106	14	482	SH	DEFINED	5
BRANDYWINE RLTY TR	SH BEN INT NEW	105368203	380	17798	SH	DEFINED	6, 7, 8
BRANDYWINE RLTY TR	SH BEN INT NEW	105368203	15	686	SH	DEFINED	5
BRASIL DISTR PAO ACU-SP ADR	EQUITY	20440T201	411	32,877	SH	DEFINED	1
BRAUN CONSULTING INC	COM	105651103	9	2600	SH	DEFINED	6, 7, 8
BRAUN CONSULTING INC	COM	105651103	1	258	SH	DEFINED	5
BRE PROPERTIES INC	CL A	05564E106	437	14582	SH	DEFINED	6, 7, 8
BRE PROPERTIES INC	CL A	05564E106	38	1266	SH	DEFINED	5
BRE PROPERTIES INC CL A	EQUITY	05564E106	19132	638800	SH	Sole	3
BRIGGS & STRATTON CORP	COM	109043109	207	6626	SH	DEFINED	6, 7, 8
BRIGGS & STRATTON CORP	COM	109043109	18	588	SH	DEFINED	5
BRIGHT HORIZON FAMILY COM	EQUITY	109195107	39733	1471600	SH	Sole	3
BRIGHT HORIZON FAMILY SOLUTION	COM	109195107	82	3026	SH	DEFINED	6, 7, 8
BRIGHT HORIZON FAMILY SOLUTION	COM	109195107	8	300	SH	DEFINED	5
BRIGHTPOINT INC	COM	109473108	53	17133	SH	DEFINED	6, 7, 8
BRIGHTPOINT INC	COM	109473108	5	1571	SH	DEFINED	5
BRINKER INTL INC	COM	109641100	2761	116900	SH	DEFINED	6, 7, 8
BRIO TECHNOLOGY INC	COM	109704106	13	5300	SH	DEFINED	6, 7, 8
BRIO TECHNOLOGY INC	COM	109704106	1	526	SH	DEFINED	5
BRISTOL MYERS SQUIBB	EQUITY	110122108	17796	320,310	SH	DEFINED	1
BRISTOL MYERS SQUIBB CO	COM	110122108	58689	1056320	SH	DEFINED	6, 7, 8
BRISTOL MYERS SQUIBB CO	COM	110122108	472	8500	SH	DEFINED	5
BRISTOL MYERS SQUIBB CO	EQUITY	110122108	4793	86100	SH	DEFINED	2
BRITESMILE INC	COM	110415106	24	3963	SH	DEFINED	6, 7, 8
BRITESMILE INC	COM	110415106	2	393	SH	DEFINED	5
BRITESMILE INC COM	EQUITY	110415106	1089	181500	SH	Sole	3
BRITISH AIRWAYS - SPONS ADR	EQUITY	110419306	2966	111,100	SH	DEFINED	1
BRITISH AMERN TOB PLC	SPONSORED ADR	110448107	176	9908	SH	DEFINED	6, 7, 8
BRITISH							

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TELECOMMUNICATIONS PLC	ADR FINAL INST	111021408	147	2879	SH		DEFINED	6, 7, 8
BROADCOM CORP	CL A	111320107	2293	112940	SH		DEFINED	6, 7, 8
BROADCOM CORP	CL A	111320107	16	780	SH		DEFINED	5
BROADCOM CORP	EQUITY	111320107	1790	50000	SH		DEFINED	2
BROADCOM CORP Cl A	EQUITY	111320107	85	4,200	SH		DEFINED	1
BROADVISION INC	COM	111412102	5	5450	SH		DEFINED	6, 7, 8
BROADWING COMMUNICATIONS INC	EQUITY	11161P205	7145	45300	SH		DEFINED	2
BROADWING INC	COM	111620100	4107	255400	SH		DEFINED	6, 7, 8
BROCADE COMMUNICATIONS SYS INC	EQUITY	111621108	7311	219559	SH		DEFINED	2
BROCADE COMMUNICATIONS SYS INC	COM	111621108	59	4190	SH		DEFINED	6, 7, 8
BROOKLINE BANCORP INC	COM	113739106	57	3776	SH		DEFINED	6, 7, 8
BROOKLINE BANCORP INC	COM	113739106	5	338	SH		DEFINED	5
BROOKS AUTOMATION INC	COM	11434A100	135	5087	SH		DEFINED	6, 7, 8
BROOKS AUTOMATION INC	COM	11434A100	12	470	SH		DEFINED	5
BROWN & BROWN INC	COM	115236101	298	5714	SH		DEFINED	6, 7, 8
BROWN & BROWN INC	COM	115236101	30	567	SH		DEFINED	5
BROWN AND BROWN	EQUITY	115236101	11358	218,000	SH		DEFINED	1
BROWN FORMAN CORP	CL B	115637209	1825	28890	SH		DEFINED	6, 7, 8
BROWN FORMAN CORP	CL B	115637209	13	200	SH		DEFINED	5
BROWN SHOE INC NEW	COM	115736100	59	5180	SH		DEFINED	6, 7, 8
BROWN SHOE INC NEW	COM	115736100	5	464	SH		DEFINED	5
BROWN TOM INC	COM NEW	115660201	197	9412	SH		DEFINED	6, 7, 8
BROWN TOM INC	COM NEW	115660201	19	904	SH		DEFINED	5
BROWN-FORMAN CORP CL B	EQUITY	115637209	76	1,200	SH		DEFINED	1
BRUKER DALTONICS INC	COM	116795105	317	19083	SH		DEFINED	6, 7, 8
BRUKER DALTONICS INC	COM	116795105	21	1246	SH		DEFINED	5
BRUNSWICK CORP	EQUITY	117043109	23	1,400	SH		DEFINED	1
BRUNSWICK CORP	COM	117043109	726	44090	SH		DEFINED	6, 7, 8
BRUNSWICK CORP	COM	117043109	4	260	SH		DEFINED	5
BRUSH ENGINEERED								

MATLS INC	COM	117421107	72	5204	SH		DEFINED	6, 7, 8
BRUSH ENGINEERED MATLS INC	COM	117421107	6	466	SH		DEFINED	5
BSB BANCORP	COM	055652101	65	2794	SH		DEFINED	6, 7, 8
BSB BANCORP	COM	055652101	6	250	SH		DEFINED	5
BSQUARE CORP	COM	11776U102	11	4197	SH		DEFINED	6, 7, 8
BSQUARE CORP	COM	11776U102	1	416	SH		DEFINED	5
BT Preferred Capital II	CORPBOND	055843AA4	7143	7,160,000	PRN		DEFINED	4
BUCA INC	COM	117769109	39	3491	SH		DEFINED	6, 7, 8
BUCA INC	COM	117769109	4	346	SH		DEFINED	5
BUCKEYE TECHNOLOGIES INC	COM	118255108	66	6663	SH		DEFINED	6, 7, 8
BUCKEYE TECHNOLOGIES INC	COM	118255108	6	601	SH		DEFINED	5
BUCKLE INC	COM	118440106	32	1926	SH		DEFINED	6, 7, 8
BUCKLE INC	COM	118440106	3	174	SH		DEFINED	5
BUILDING MATLS HLDG CORP	COM	120113105	57	4040	SH		DEFINED	6, 7, 8
BUILDING MATLS HLDG CORP	COM	120113105	5	362	SH		DEFINED	5
BURLINGTON COAT FACTORY	COM	121579106	79	5592	SH		DEFINED	6, 7, 8
BURLINGTON COAT FACTORY	COM	121579106	7	501	SH		DEFINED	5
BURLINGTON NORTHERN SANTA FE	EQUITY	12189T104	174	6,500	SH		DEFINED	1
BURLINGTON NORTHN SANTA FE CP	COM	12189T104	6490	242630	SH		DEFINED	6, 7, 8
BURLINGTON NORTHN SANTA FE CP	COM	12189T104	60	2240	SH		DEFINED	5

NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X$1000)	SHRS OR PRN	SH/ PRN	PUT/ CALL	INVSTMT DSCRETN	OTHR MGRS
BURLINGTON RES INC	COM	122014103	3412	99740	SH		DEFINED	6, 7, 8
BURLINGTON RES INC	COM	122014103	22	630	SH		DEFINED	5
BURLINGTON RESOURCES	EQUITY	122014103	120	3,500	SH		DEFINED	1
BURNHAM PAC PPTYS INC	COM	12232C108	36	7260	SH		DEFINED	6, 7, 8
BURNHAM PAC PPTYS INC	COM	12232C108	3	650	SH		DEFINED	5
BUSH INDS INC	CL A	123164105	23	2581	SH		DEFINED	6, 7, 8
BUSH INDS INC	CL A	123164105	2	231	SH		DEFINED	5
BUTLER MFG								

CO DEL	COM	123655102	35	1603	SH	DEFINED	6, 7, 8
BUTLER MFG							
CO DEL	COM	123655102	3	144	SH	DEFINED	5
C COR NET CORP	COM	125010108	68	9966	SH	DEFINED	6, 7, 8
C COR NET CORP	COM	125010108	6	910	SH	DEFINED	5
C D I CORP	COM	125071100	59	3650	SH	DEFINED	6, 7, 8
C D I CORP	COM	125071100	5	327	SH	DEFINED	5
C H ROBINSON WORLDWIDE INC	COM	12541W100	2870	99100	SH	DEFINED	6, 7, 8
C MAC INDS INC	EQUITY	125920108	16803	204980	SH	DEFINED	2
C&D TECHNOLOGIES INC	COM	124661109	266	14465	SH	DEFINED	6, 7, 8
C&D TECHNOLOGIES INC	COM	124661109	13	705	SH	DEFINED	5
CABLE DESIGN TECHNOLOGIES CORP	COM	126924109	162	13687	SH	DEFINED	6, 7, 8
CABLE DESIGN TECHNOLOGIES CORP	COM	126924109	14	1193	SH	DEFINED	5
CABLEVISION SYS CORP	CL A NY CABLVS	12686C109	252	6150	SH	DEFINED	6, 7, 8
CABLEVISION SYS CORP	CL A NY CABLVS	12686C109	5	125	SH	DEFINED	5
CABOT CORP	COM	127055101	3052	76500	SH	DEFINED	6, 7, 8
CABOT INDUSTRIAL TRUST	COM	127072106	262	12780	SH	DEFINED	6, 7, 8
CABOT INDUSTRIAL TRUST	COM	127072106	23	1114	SH	DEFINED	5
CABOT INDUSTRIAL TRUST COM	EQUITY	127072106	3690	180000	SH	Sole	3
CABOT MICROEL ECTRONICS CORP	COM	12709P103	1358	28100	SH	DEFINED	6, 7, 8
CABOT OIL & GAS CORP	CL A	127097103	155	7779	SH	DEFINED	6, 7, 8
CABOT OIL & GAS CORP	CL A	127097103	15	772	SH	DEFINED	5
CACHEFLOW INC	COM	126946102	9	6299	SH	DEFINED	6, 7, 8
CACHEFLOW INC	COM	126946102	1	611	SH	DEFINED	5
CACI INTL INC	CL A	127190304	151	2762	SH	DEFINED	6, 7, 8
CACI INTL INC	CL A	127190304	14	258	SH	DEFINED	5
CADBURY SCHWEPPES PLC	ADR	127209302	200	7858	SH	DEFINED	6, 7, 8
CADENCE DESIGN SYSTEM INC	COM	127387108	5468	328400	SH	DEFINED	6, 7, 8
CADIZ INC	COM	127537108	82	9584	SH	DEFINED	6, 7, 8
CADIZ INC	COM	127537108	8	951	SH	DEFINED	5
CAL DIVE INTL INC	COM	127914109	153	9201	SH	DEFINED	6, 7, 8
CAL DIVE INTL INC	COM	127914109	15	883	SH	DEFINED	5

CALGON CARBON CORP	COM	129603106	79	10440	SH	DEFINED	6, 7, 8
CALGON CARBON CORP	COM	129603106	7	935	SH	DEFINED	5
CALIFORNIA PIZZA KITCHEN INC	COM	13054D109	67	4212	SH	DEFINED	6, 7, 8
CALIFORNIA PIZZA KITCHEN INC	COM	13054D109	7	418	SH	DEFINED	5
CALIFORNIA WTR SVC GROUP	COM	130788102	119	4424	SH	DEFINED	6, 7, 8

NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X$1000)	SHRS OR PRN	SH/ PRN	PUT/ CALL	INVSTMT DSCRETN	OTHR MGRS
CALIFORNIA WTR SVC GROUP	COM	130788102	11	396	SH		DEFINED	5
CALIPER TECHNOLOGIES CORP	COM	130876105	56	6020	SH		DEFINED	6, 7, 8
CALIPER TECHNOLOGIES CORP	COM	130876105	6	597	SH		DEFINED	5
CALLAWAY GOLF CO	COM	131193104	1257	98200	SH		DEFINED	6, 7, 8
CALLON PETE CO DEL	COM	13123X102	23	3451	SH		DEFINED	6, 7, 8
CALLON PETE CO DEL	COM	13123X102	2	238	SH		DEFINED	5
CALPINE CORP	COM	131347106	3041	133320	SH		DEFINED	6, 7, 8
CALPINE CORP	COM	131347106	20	890	SH		DEFINED	5
CALPINE CORP	EQUITY	131347106	1109	46900	SH		DEFINED	2
CALPINE CORPORATION	EQUITY	131347106	3484	152,750	SH		DEFINED	1
CAMBREX CORP	COM	132011107	217	6470	SH		DEFINED	6, 7, 8
CAMBREX CORP	COM	132011107	20	605	SH		DEFINED	5
CAMDEN PPTY TR	SH BEN INT	133131102	416	11214	SH		DEFINED	6, 7, 8
CAMDEN PPTY TR	SH BEN INT	133131102	36	974	SH		DEFINED	5
CAMDEN PPTY TR SH BEN INT	EQUITY	133131102	20505	552700	SH		Sole	3
CAMINUS CORP	COM	133766105	39	2687	SH		DEFINED	6, 7, 8
CAMINUS CORP	COM	133766105	4	259	SH		DEFINED	5
CAMINUS CORP COM	EQUITY	133766105	5935	404300	SH		Sole	3

CAMPBELL SOUP CO	COM	134429109	6622	236510	SH	DEFINED	6, 7, 8
CAMPBELL SOUP CO	COM	134429109	55	1960	SH	DEFINED	5
CAMPBELL SOUP COMPANY	EQUITY	134429109	190	6,800	SH	DEFINED	1
CANADIAN NATL RY CO	COM	136375102	613	16100	SH	DEFINED	6, 7, 8
CANADIAN PAC LTD NEW	COM	135923100	4579	142690	SH	DEFINED	6, 7, 8
CANON INC	ADR	138006309	271	10000	SH	DEFINED	6, 7, 8
CAPITAL AUTOMOTIVE REIT	COM SH BEN INT	139733109	86	4874	SH	DEFINED	6, 7, 8
CAPITAL AUTOMOTIVE REIT	COM SH BEN INT	139733109	9	506	SH	DEFINED	5
CAPITAL CITY BK GROUP INC	COM	139674105	50	2112	SH	DEFINED	6, 7, 8
CAPITAL CITY BK GROUP INC	COM	139674105	4	189	SH	DEFINED	5
CAPITAL GAMING INTL INC	EQUITY	140180308		344	SH	DEFINED	2
CAPITAL ONE FINANCIAL CORP	EQUITY	14040H105	13063	283,790	SH	DEFINED	1
CAPITAL ONE FINL CORP	COM	14040H105	4112	89324	SH	DEFINED	6, 7, 8
CAPITAL ONE FINL CORP	COM	14040H105	29	620	SH	DEFINED	5
CAPITAL ONE FINL CORP	EQUITY	14040H105	12495	258800	SH	DEFINED	2
CAPITAL ONE FINL CORP COM	EQUITY	14040H105	10067	218700	SH	Sole	3
CAPITOL FED FINL	COM	14057C106	170	8893	SH	DEFINED	6, 7, 8
CAPITOL FED FINL	COM	14057C106	15	766	SH	DEFINED	5
CAPITOL TRANSAMERICA CORP	COM	140640103	47	2867	SH	DEFINED	6, 7, 8
CAPITOL TRANSAMERICA CORP	COM	140640103	4	257	SH	DEFINED	5
CAPSTEAD MTG CORP	COM NO PAR	14067E506	72	2732	SH	DEFINED	6, 7, 8
CAPSTEAD MTG CORP	COM NO PAR	14067E506	6	244	SH	DEFINED	5
CAPSTONE TURBINE CORP	COM	14067D102	90	14820	SH	DEFINED	6, 7, 8
CARAUSTAR INDS INC	COM	140909102	75	8141	SH	DEFINED	6, 7, 8
CARAUSTAR INDS INC	COM	140909102	7	729	SH	DEFINED	5

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CARBO CERAMICS INC	COM	140781105	56	2020	SH		DEFINED	6,7,8	2020
CARBO CERAMICS INC	COM	140781105	6	200	SH		DEFINED	5	200
CARDINAL HEALTH INC	EQUITY	14149Y108	642	8,685	SH		DEFINED	1	
CARDINAL HEALTH INC	COM	14149Y108	14184	191810	SH		DEFINED	6,7,8	191810
CARDINAL HEALTH INC	COM	14149Y108	98	1330	SH		DEFINED	5	1330
CARDINAL HEALTH INC	EQUITY	14149Y108	17462	239700	SH		DEFINED	2	
CARDIODYNAMICS INTL CORP	COM	141597104	39	8225	SH		DEFINED	6,7,8	8225
CARDIODYNAMICS INTL CORP	COM	141597104	4	816	SH		DEFINED	5	816
CARECENTRIC INC	COM	14166Y106	1	647	SH		DEFINED	6,7,8	647
CARECENTRIC INC	COM	14166Y106	0	3	SH		DEFINED	5	3
CAREER ED CORP	EQUITY	141665109	3564	69600	SH		DEFINED	2	
CAREER EDUCATION CORP	COM	141665109	321	5836	SH		DEFINED	6,7,8	5836
CAREER EDUCATION CORP	COM	141665109	31	559	SH		DEFINED	5	559
CAREMARK RX INC	EQUITY	141705103	4221	267200	SH		DEFINED	2	
CARLISLE COS INC	COM	142339100	1253	44700	SH		DEFINED	6,7,8	44700
CARLISLE COS INC	COM	142339100	23	822	SH		DEFINED	5	822
CARNIVAL CORP	COM	143658102	8401	381530	SH		DEFINED	6,7,8	381530
CARNIVAL CORP	COM	143658102	66	2990	SH		DEFINED	5	2990
CARNIVAL CORP CLASS A	EQUITY	143658102	214	9,700	SH		DEFINED	1	
CARPENTER TECHNOLOGY CORP	COM	144285103	709	31867	SH		DEFINED	6,7,8	31867
CARPENTER TECHNOLOGY CORP	COM	144285103	12	523	SH		DEFINED	5	523
CARRAMERICA REALTY CORPORATION	EQUITY	144418100	16622	554800	SH		Sole	3	486800
CARRAMERICA RLTY CORP	COM	144418100	398	13300	SH		DEFINED	6,7,8	13300
CARREKER CORP	COM	144433109	37	4842	SH		DEFINED	6,7,8	4842
CARREKER CORP	COM	144433109	4	481	SH		DEFINED	5	481
CARRIER ACCESS CORP	COM	144460102	8	3056	SH		DEFINED	6,7,8	3056
CARRIER ACCESS CORP	COM	144460102	1	297	SH		DEFINED	5	297
CARTER WALLACE INC	COM	146285101	123	6007	SH		DEFINED	6,7,8	6007
CARTER WALLACE INC	COM	146285101	11	544	SH		DEFINED	5	544
CASCADE NAT GAS CORP	COM	147339105	75	3472	SH		DEFINED	6,7,8	3472
CASCADE NAT GAS CORP	COM	147339105	7	311	SH		DEFINED	5	311
CASELLA WASTE SYS INC	CL A	147448104	62	5567	SH		DEFINED	6,7,8	5567
CASELLA WASTE SYS INC	CL A	147448104	6	499	SH		DEFINED	5	499
CASEYS GEN STORES INC	COM	147528103	148	12414	SH		DEFINED	6,7,8	12414
CASEYS GEN STORES									

INC	COM	147528103	13	1072	SH		DEFINED	5	1072
CASH AMER INTL INC	COM	14754D100	64	6987	SH		DEFINED	6,7,8	6987
CASH AMER INTL INC	COM	14754D100	6	626	SH		DEFINED	5	626
CASTLE A M & CO	COM	148411101	17	2043	SH		DEFINED	6,7,8	2043
CASTLE A M & CO	COM	148411101	2	183	SH		DEFINED	5	183
CATALINA MARKETING CORP	COM	148867104	2041	72905	SH		DEFINED	6,7,8	72905
CATALYTICA ENERGY SYS INC	COM	148884109	29	3832	SH		DEFINED	6,7,8	3832
CATALYTICA ENERGY SYS INC	COM	148884109	4	472	SH		DEFINED	5	472
CATAPULT COMMUNICATIONS CORP	COM	149016107	18	1340	SH		DEFINED	6,7,8	1340

NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X$1000)	SHRS OR PRN AMT	SH/ PRN	PUT/ CALL	INVSTMT DSCRETN	OTHR MGRS	SOLE
CATAPULT COMMUNICATIONS CORP	COM	149016107	2	133	SH		DEFINED	5	133
CATELLUS DEVELOPMENT CORP	EQUITY	149111106	8971	513200	SH		Sole	3	444500
CATERPILLAR INC	EQUITY	149123101	4999	111575	SH		DEFINED	2	
CATERPILLAR INC DEL	COM	149123101	7256	161970	SH		DEFINED	6,7,8	161970
CATERPILLAR INC DEL	COM	149123101	46	1020	SH		DEFINED	5	1020
CATERPILLAR INC.	EQUITY	149123101	255	5,700	SH		DEFINED	1	
CATHAY BANCORP INC	COM	149150104	129	2394	SH		DEFINED	6,7,8	2394
CATHAY BANCORP INC	COM	149150104	11	210	SH		DEFINED	5	210
CATO CORP NEW	CL A	149205106	60	4010	SH		DEFINED	6,7,8	4010
CATO CORP NEW	CL A	149205106	6	395	SH		DEFINED	5	395
CBL & ASSOC PPTYS INC	COM	124830100	442	16208	SH		DEFINED	6,7,8	16208
CBL & ASSOC PPTYS INC	COM	124830100	15	554	SH		DEFINED	5	554
CBL & ASSOC PPTYS INC COM	EQUITY	124830100	12685	465500	SH		Sole	3	406400
CBRL GROUP INC	COM	12489V106	1811	82424	SH		DEFINED	6,7,8	82424
CBRL GROUP INC	COM	12489V106	33	1500	SH		DEFINED	5	1500
CCBT FINL COS INC	COM	12500Q102	62	2494	SH		DEFINED	6,7,8	2494
CCBT FINL COS INC	COM	12500Q102	6	242	SH		DEFINED	5	242
CCC INFORMATION SERVICE GROUP INC	EQUITY	12487Q109	877	120,000	SH		DEFINED	1	
CCC INFORMATION SVCS GROUP INC	COM	12487Q109	21	2862	SH		DEFINED	6,7,8	2862
CCC INFORMATION SVCS GROUP INC	COM	12487Q109	2	284	SH		DEFINED	5	284
CDW COMPUTER CTRS INC	COM	125129106	3719	102800	SH		DEFINED	6,7,8	102800
CEC ENTMT INC	COM	125137109	384	11253	SH		DEFINED	6,7,8	11253
CEC ENTMT INC	COM	125137109	26	757	SH		DEFINED	5	757
CELERITEK INC	COM	150926103	42	3550	SH		DEFINED	6,7,8	3550
CELERITEK INC	COM	150926103	4	335	SH		DEFINED	5	335
CELESTICA INC	SUB VTG SHS	15101Q108	429	15700	SH		DEFINED	6,7,8	15700
CELL GENESYS INC	COM	150921104	173	10798	SH		DEFINED	6,7,8	10798
CELL GENESYS INC	COM	150921104	15	937	SH		DEFINED	5	937

NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X$1000)	SHRS OR PRN AMT	SH/ PRN	PUT/ CALL	INVSTMT DSCRETN	OTHR MGRS	SOLE
CELL PATHWAYS INC NEW	COM	15114R101	25	7666	SH		DEFINED	6,7,8	7666
CELL PATHWAYS INC NEW	COM	15114R101	3	761	SH		DEFINED	5	761
CELL THERAPEUTICS INC	COM	150934107	230	9561	SH		DEFINED	6,7,8	9561
CELL THERAPEUTICS INC	COM	150934107	22	919	SH		DEFINED	5	919
CELL THERAPEUTICS INC	EQUITY	150934107	2405	100000	SH		DEFINED	2	
CEMEX S A	SPON ADR 5 ORD	151290889	231	11267	SH		DEFINED	6,7,8	11267
CENDANT CORP	COM	151313103	6383	498680	SH		DEFINED	6,7,8	498680
CENDANT CORP	COM	151313103	60	4650	SH		DEFINED	5	4650
CENDANT CORP	EQUITY	151313103	4078	313300	SH		DEFINED	2	
CENDANT CORPORATION	EQUITY	151313103	182	14,200	SH		DEFINED	1	
CENTENNIAL BANCORP	COM	15133T104	46	6069	SH		DEFINED	6,7,8	6069
CENTENNIAL BANCORP	COM	15133T104	4	589	SH		DEFINED	5	589
CENTENNIAL COMMUNCTNS CORP NEW	CL A NEW	15133V208	21	2331	SH		DEFINED	6,7,8	2331
CENTENNIAL COMMUNCTNS CORP NEW	CL A NEW	15133V208	2	221	SH		DEFINED	5	221
CENTERPOINT PPTYS TR	SH BEN INT	151895109	303	6350	SH		DEFINED	6,7,8	6350
CENTERPOINT PPTYS TR	SH BEN INT	151895109	27	559	SH		DEFINED	5	559
CENTERPOINT PPTYS TRUST	EQUITY	151895109	8414	176200	SH		Sole	3	154000
CENTEX CONSTRUCTION PRODUCTS	COM	15231R109	61	2051	SH		DEFINED	6,7,8	2051
CENTEX CONSTRUCTION PRODUCTS	COM	15231R109	5	184	SH		DEFINED	5	184
CENTEX CORP	EQUITY	152312104	34	1,000	SH		DEFINED	1	
CENTEX CORP	COM	152312104	1477	43800	SH		DEFINED	6,7,8	43800
CENTEX CORP	COM	152312104	6	180	SH		DEFINED	5	180
CENTEX CORP COM	EQUITY	152312104	22758	674700	SH		Sole	3	627400
CENTILLIUM COMMUNICATIONS INC	EQUITY	152319109	7061	1165100	SH		Sole	3	1165100
CENTILLIUM COMMUNICATIONS INC	COM	152319109	43	7156	SH		DEFINED	6,7,8	7156
CENTILLIUM COMMUNICATIONS INC	COM	152319109	4	710	SH		DEFINED	5	710
CENTRA SOFTWARE INC	COM	15234X103	52	6031	SH		DEFINED	6,7,8	6031
CENTRA SOFTWARE INC	COM	15234X103	5	598	SH		DEFINED	5	598
CENTRAL COAST BANCORP	COM	153145107	35	1669	SH		DEFINED	6,7,8	1669
CENTRAL COAST BANCORP	COM	153145107	3	166	SH		DEFINED	5	166

CENTRAL PKG CORP	COM	154785109	75	5337	SH	DEFINED	6,7,8	5337
CENTRAL PKG CORP	COM	154785109	7	483	SH	DEFINED	5	483
CENTRAL VT PUB SVC CORP	COM	155771108	63	3629	SH	DEFINED	6,7,8	3629
CENTRAL VT PUB SVC CORP	COM	155771108	6	325	SH	DEFINED	5	325
CENTURY ALUM CO	COM	156431108	29	3587	SH	DEFINED	6,7,8	3587
CENTURY ALUM CO	COM	156431108	3	352	SH	DEFINED	5	352
CENTURY BUSINESS SVCS INC	COM	156490104	62	24699	SH	DEFINED	6,7,8	24699
CENTURY BUSINESS SVCS INC	COM	156490104	6	2212	SH	DEFINED	5	2212
CENTURYTEL INC	EQUITY	156700106	77	2,300	SH	DEFINED	1	
CENTURYTEL INC	COM	156700106	1998	59630	SH	DEFINED	6,7,8	59630
CENTURYTEL INC	COM	156700106	14	420	SH	DEFINED	5	420
CEPHALON INC	EQUITY	156708109	13280	255100	SH	DEFINED	2	
CERIDIAN CORP NEW	COM	156779100	2878	198470	SH	DEFINED	6,7,8	198470
CERIDIAN CORP NEW	COM	156779100	8	570	SH	DEFINED	5	570
CERNER CORP	COM	156782104	277	5600	SH	DEFINED	6,7,8	5600
CERNER CORP	EQUITY	156782104	6118	122800	SH	DEFINED	2	
CERTEGY INC	COM	156880106	2492	96000	SH	DEFINED	6,7,8	96000
CERTEGY INC COM	EQUITY	156880106	24236	933600	SH	Sole	3	916900
CERUS CORP	COM	157085101	152	3211	SH	DEFINED	6,7,8	3211
CERUS CORP	COM	157085101	15	309	SH	DEFINED	5	309
CFS BANCORP INC	COM	12525D102	75	5052	SH	DEFINED	6,7,8	5052
CFS BANCORP INC	COM	12525D102	7	452	SH	DEFINED	5	452
CH ENERGY GROUP INC	COM	12541M102	215	5300	SH	DEFINED	6,7,8	5300
CH ENERGY GROUP INC	COM	12541M102	18	445	SH	DEFINED	5	445
CHAMPION ENTERPRISES INC	COM	158496109	104	15014	SH	DEFINED	6,7,8	15014
CHAMPION ENTERPRISES INC	COM	158496109	9	1345	SH	DEFINED	5	1345
CHAMPION ENTERPRISES INC	EQUITY	158496109	403	52600	SH	DEFINED	2	
Champion International	CORP BOND	158525AV7	4658	5,000,000	PRN	DEFINED	4	

NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X$1000)	SHRS OR PRN	SH/ PRN AMT	PUT/ CALL	INVSTMT DSCRETN	OTHR MGRS	SOLE
CHAMPIONSHIP AUTO RACING TEAM	COM	158711101	55	3934	SH		DEFINED	6,7,8	3934
CHAMPIONSHIP AUTO RACING TEAM	COM	158711101	5	352	SH		DEFINED	5	352
CHARLES RIV LABORATORIES INTL	EQUITY	159864107	5968	169800	SH		DEFINED	2	
CHARLES RIV LABS INTL INC	COM	159864107	892	25212	SH		DEFINED	6,7,8	25212
CHARLES RIV LABS INTL INC	COM	159864107	40	1135	SH		DEFINED	5	1135
CHARLOTTE RUSSE HLDG INC	COM	161048103	76	5872	SH		DEFINED	6,7,8	5872
CHARLOTTE RUSSE HLDG INC	COM	161048103	8	583	SH		DEFINED	5	583

CHARMING SHOPPES INC	COM	161133103	150	30462	SH	DEFINED	6,7,8	30462	
CHARMING SHOPPES INC	COM	161133103	13	2629	SH	DEFINED	5	2629	
CHARTER MUN MTG ACCEP CO	SH BEN INT	160908109	154	9618	SH	DEFINED	6,7,8	9618	
CHARTER MUN MTG ACCEP CO	SH BEN INT	160908109	14	861	SH	DEFINED	5	861	
CHARTER ONE FINANCIAL, INC.	EQUITY	160903100	103	3,659	SH	DEFINED	1		
CHARTER ONE FIN'L	EQUITY	160903100	64303	2278620	SH	Sole	3	2111578	
CHARTER ONE FINL INC	COM	160903100	2590	91766	SH	DEFINED	6,7,8	91766	
CHARTER ONE FINL INC	COM	160903100	18	651	SH	DEFINED	5	651	
CHATEAU CMNTYS INC	COM	161726104	178	6048	SH	DEFINED	6,7,8	6048	
CHATEAU CMNTYS INC	COM	161726104	16	551	SH	DEFINED	5	551	
CHATEAU COMMUNITIES INC COM	EQUITY	161726104	16963	576000	SH	Sole	3	519000	
CHEAP TICKETS INC	COM	162672109	56	3396	SH	DEFINED	6,7,8	3396	
CHEAP TICKETS INC	COM	162672109	5	307	SH	DEFINED	5	307	
CHECK POINT SOFTWARE	EQUITY	M22465104	470	43800	SH	DEFINED	2		
CHECK POINT SOFTWARE TECH	EQUITY	M22465104	437	19,850	SH	DEFINED	1		
CHECK POINT SOFTWARE TECH LTD	ORD	M22465104	92	4200	SH	DEFINED	6,7,8	4200	
CHECKFREE CORP NEW	COM	162813109	1526	89900	SH	DEFINED	6,7,8	89900	
CHECKPOINT SYS INC	COM	162825103	97	8889	SH	DEFINED	6,7,8	8889	
CHECKPOINT SYS INC	COM	162825103	9	801	SH	DEFINED	5	801	
CHEESECAKE FACTORY INC	COM	163072101	252	10519	SH	DEFINED	6,7,8	10519	
CHEESECAKE FACTORY INC	COM	163072101	25	1024	SH	DEFINED	5	1024	
CHEESECAKE FACTORY INC COM	EQUITY	163072101	19281	805037	SH	Sole	3	789788	
CHELSEA PPTY GROUP INC	COM	163421100	178	3916	SH	DEFINED	6,7,8	3916	
CHELSEA PPTY GROUP INC	COM	163421100	17	379	SH	DEFINED	5	379	
CHELSEA PPTY GROUP INC COM	EQUITY	163421100	900	19800	SH	Sole	3		
CHEMED CORP	COM	163596109	80	2780	SH	DEFINED	6,7,8	2780	
CHEMED CORP	COM	163596109	7	249	SH	DEFINED	5	249	
CHEMFIRST INC	COM	16361A106	69	3400	SH	DEFINED	6,7,8	3400	
CHEMFIRST INC	COM	16361A106	6	304	SH	DEFINED	5	304	
CHEMICAL FINL CORP	COM	163731102	183	6736	SH	DEFINED	6,7,8	6736	
CHEMICAL FINL CORP	COM	163731102	16	583	SH	DEFINED	5	583	
CHESAPEAKE CORP	COM	165159104	123	4756	SH	DEFINED	6,7,8	4756	
CHESAPEAKE CORP	COM	165159104	11	426	SH	DEFINED	5	426	
CHESAPEAKE ENERGY CORP	COM	165167107	224	39678	SH	DEFINED	6,7,8	39678	
CHESAPEAKE ENERGY CORP	COM	165167107	22	3807	SH	DEFINED	5	3807	
CHEVRON CORPORATION	EQUITY	166751107	907	10,700	SH	DEFINED	1		

CHEVRON CORPORATION	COM	166751107	26178	308890	SH	DEFIN
CHEVRON CORPORATION	COM	166751107	162	1910	SH	DEFIN

CHICOS FAS INC	COM	168615102	147	6243	SH	DEFIN
CHICOS FAS INC	COM	168615102	14	600	SH	DEFIN
CHILDRENS PL RETAIL STORES INC	COM	168905107	54	3001	SH	DEFIN
CHILDRENS PL RETAIL STORES INC	COM	168905107	5	298	SH	DEFIN
CHILES OFFSHORE INC	COM	16888M104	42	2079	SH	DEFIN
CHILES OFFSHORE INC	COM	16888M104	4	200	SH	DEFIN
CHINA MOBILE HK LTD - SPON ADR	EQUITY	16941M109	1645	102,500	SH	DEFIN
CHIPPAC INC	CL A	169657103	21	9197	SH	DEFIN
CHIPPAC INC	CL A	169657103	2	913	SH	DEFIN
CHIRON CORP	COM	170040109	3781	85110	SH	DEFIN
CHIRON CORP	COM	170040109	25	570	SH	DEFIN
CHIRON CORP.	EQUITY	170040109	142	3,200	SH	DEFIN
CHITTENDEN CORP	COM	170228100	229	9013	SH	DEFIN
CHITTENDEN CORP	COM	170228100	21	830	SH	DEFIN
CHOICE HOTELS INTL INC	COM	169905106	170	10279	SH	DEFIN
CHOICE HOTELS INTL INC	COM	169905106	15	934	SH	DEFIN
CHOICE ONE COMMUNICATION INC	COM	17038P104	5	3137	SH	DEFIN
CHOICE ONE COMMUNICATION INC	COM	17038P104	0	281	SH	DEFIN
CHOICEPOINT INC	COM	170388102	3735	89700	SH	DEFIN
CHOICEPOINT INC COM	EQUITY	170388102	6492	155900	SH	Sole
CHORDIANT SOFTWARE INC	COM	170404107	15	7855	SH	DEFIN
CHORDIANT SOFTWARE INC	COM	170404107	1	780	SH	DEFIN
CHRISTOPHER & BANKS CORP	COM	171046105	123	4083	SH	DEFIN
CHRISTOPHER & BANKS CORP	COM	171046105	12	405	SH	DEFIN
CHUBB CORP	EQUITY	171232101	2765	38,715	SH	DEFIN
CHUBB CORP	COM	171232101	7782	108971	SH	DEFIN
CHUBB CORP	COM	171232101	81	1140	SH	DEFIN
CHURCH & DWIGHT INC	COM	171340102	1642	63532	SH	DEFIN
CHURCH & DWIGHT INC	COM	171340102	26	993	SH	DEFIN
CHURCHILL DOWNS INC	COM	171484108	24	863	SH	DEFIN
CHURCHILL DOWNS INC	COM	171484108	2	77	SH	DEFIN
CIA ANONIMA TELEF DE VEN-ADR (CANTV)	EQUITY	204421101	560	24,300	SH	DEFIN
CIA PARANAENSE ENER-SP ADR	EQUITY	20441B407	238	40,700	SH	DEFIN
CIA TELECOM CHILE-SPONS ADR	EQUITY	204449300	392	39,750	SH	DEFIN
CIBER INC	COM	17163B102	95	15058	SH	DEFIN
CIBER INC	COM	17163B102	8	1348	SH	DEFIN
CIENA CORP	EQUITY	171779101	56	5,400	SH	DEFIN
CIENA CORP	COM	171779101	1495	145320	SH	DEFIN
CIENA CORP	COM	171779101	10	970	SH	DEFIN
CIENA CORP	EQUITY	171779101	2599	196500	SH	DEFIN
CIGNA CORP	EQUITY	125509109	207	2,500	SH	DEFIN
CIGNA CORP	COM	125509109	12614	152072	SH	DEFIN
CIGNA CORP	COM	125509109	141	1700	SH	DEFIN
CIMA LABS INC	COM	171796105	251	4124	SH	DEFIN
CIMA LABS INC	COM	171796105	24	399	SH	DEFIN
CINCINNATI FINANCIAL CORPORATION	EQUITY	172062101	112	2,700	SH	DEFIN
CINCINNATI FINL CORP	COM	172062101	2827	67930	SH	DEFIN
CINCINNATI FINL CORP	COM	172062101	20	480	SH	DEFIN
CINERGY CORP	EQUITY	172474108	80	2,600	SH	DEFIN
CINERGY CORP	COM	172474108	2078	67310	SH	DEFIN
CINERGY CORP	COM	172474108	15	470	SH	DEFIN
CINTAS CORP	EQUITY	172908105	113	2,800	SH	DEFIN
CINTAS CORP	COM	172908105	3030	75180	SH	DEFIN
CINTAS CORP	COM	172908105	20	500	SH	DEFIN
CIPHERGEN BIOSYSTEMS INC	COM	17252Y104	14	4724	SH	DEFIN
CIPHERGEN BIOSYSTEMS INC	COM	17252Y104	1	466	SH	DEFIN
CIRCOR INTL INC	COM	17273K109	40	2696	SH	DEFIN

CIRCOR INTL INC	COM	17273K109	4	241	SH	DEFIN	
CIRCUIT CITY STORE INC	CIRCT CITY GRP	172737108	1240	103310	SH	DEFIN	
CIRCUIT CITY STORE INC	CARMAX GROUP	172737306	91	8062	SH	DEFIN	
CIRCUIT CITY STORE INC	CIRCT CITY GRP	172737108	7	620	SH	DEFIN	
CIRCUIT CITY STORE INC	CARMAX GROUP	172737306	8	722	SH	DEFIN	
CIRCUIT CITY STORES-CIRCUIT CITY GROU	EQUITY	172737108	41	3,400	SH	DEFIN	
CIRRUS LOGIC INC	COM	172755100	1130	152250	SH	DEFIN	
CIRRUS LOGIC INC	COM	172755100	5	630	SH	DEFIN	
CISCO SYS INC	COM	17275R102	42941	3525520	SH	DEFIN	
CISCO SYS INC	COM	17275R102	334	27410	SH	DEFIN	
CISCO SYS INC	EQUITY	17275R102	14200	1021900	SH	DEFIN	
Cisco Systems	EQUITY	17275R102	664	54,500	SH	DEFIN	
CISCO SYSTEMS INC.	EQUITY	17275R102	11755	965,070	SH	DEFIN	
CIT Capital Trust I	CORPBOND	125563AC0	4627	5,000,000	PRN	DEFIN	
CITIGROUP INC	EQUITY	172967101	88196	2,012,862	SH	DEFIN	
CITIGROUP INC	EQUITY	172937101	40183	1266229	SH	DEFIN	
CITIGROUP INC	COM	172967101	107100	2644456	SH	DEFIN	
CITIGROUP INC	COM	172967101	788	19452	SH	DEFIN	
CITIZENS BKG CORP MICH	COM	174420109	469	14619	SH	DEFIN	
CITIZENS BKG CORP MICH	COM	174420109	40	1259	SH	DEFIN	
CITIZENS COMMUNICATIONS CO	EQUITY	17453B101	44	4,700	SH	DEFIN	
CITIZENS COMMUNICATIONS CO	COM	17453B101	1134	120590	SH	DEFIN	
CITIZENS COMMUNICATIONS CO	COM	17453B101	8	850	SH	DEFIN	
CITIZENS INC	CL A	174740100	56	5570	SH	DEFIN	
CITIZENS INC	CL A	174740100	6	547	SH	DEFIN	
CITRIX SYS INC	COM	177376100	1625	82080	SH	DEFIN	
CITRIX SYS INC	COM	177376100	11	550	SH	DEFIN	

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CITRIX SYS INC	EQUITY	177376100	2672	130000	SH		DEFINED	2	
CITRIX SYSTEMS INC	EQUITY	177376100	61	3,100	SH		DEFINED	1	
CITY BK LYNNWOOD WASH	COM	17770A109	65	2665	SH		DEFINED	6,7,8	2665
CITY BK LYNNWOOD WASH	COM	17770A109	6	263	SH		DEFINED	5	263
CITY HLDG CO	COM	177835105	53	5308	SH		DEFINED	6,7,8	5308
CITY HLDG CO	COM	177835105	5	475	SH		DEFINED	5	475
CITY NATL CORP	COM	178566105	3078	71325	SH		DEFINED	6,7,8	71325
CLAIRES STORES INC	COM	179584107	889	70249	SH		DEFINED	6,7,8	70249
CLAIRES STORES INC	COM	179584107	14	1146	SH		DEFINED	5	1146
CLARCOR INC	COM	179895107	165	6887	SH		DEFINED	6,7,8	6887
CLARCOR INC	COM	179895107	14	600	SH		DEFINED	5	600
CLARENT CORP DEL	COM	180461105	14	8873	SH		DEFINED	6,7,8	8873
CLARENT CORP DEL	COM	180461105	1	840	SH		DEFINED	5	840
CLARK / BARDES INC	COM	180668105	51	2374	SH		DEFINED	6,7,8	2374
CLARK / BARDES INC	COM	180668105	5	236	SH		DEFINED	5	236
CLAYTON HOMES INC	COM	184190106	1969	161400	SH		DEFINED	6,7,8	161400
CLAYTON HOMES INC	EQUITY	184190106	509	38000	SH		DEFINED	2	
CLEAR CHANNEL COMMUN	EQUITY	184502102	1351	34000	SH		Sole	3	34000
CLEAR CHANNEL COMMUNICATIONS	EQUITY	184502102	7857	197,660	SH		DEFINED	1	
CLEAR CHANNEL COMMUNICATIONS	COM	184502102	10259	258090	SH		DEFINED	6,7,8	258090
CLEAR CHANNEL									

COMMUNICATIONS	COM	184502102	78	1950	SH		DEFINED	5	1950
CLEAR CHANNEL COMMUNICATIONS	EQUITY	184502102	15418	384510	SH		DEFINED	2	
CLECO CORP NEW	COM	12561W105	1358	65867	SH		DEFINED	6,7,8	65867
CLECO CORP NEW	COM	12561W105	23	1130	SH		DEFINED	5	1130
CLEVELAND CLIFFS INC	COM	185896107	43	3000	SH		DEFINED	6,7,8	3000
CLEVELAND CLIFFS INC	COM	185896107	4	269	SH		DEFINED	5	269
CLICK COMMERCE INC	COM	18681D109	7	4882	SH		DEFINED	6,7,8	4882
CLICK COMMERCE INC	COM	18681D109	1	484	SH		DEFINED	5	484
CLOROX CO	EQUITY	189054109	5717	154507	SH		DEFINED	2	
CLOROX CO DEL	COM	189054109	4236	114490	SH		DEFINED	6,7,8	114490
CLOROX CO DEL	COM	189054109	26	710	SH		DEFINED	5	710
CLOROX CO.	EQUITY	189054109	144	3,900	SH		DEFINED	1	
CLOSURE MED CORP	COM	189093107	29	1518	SH		DEFINED	6,7,8	1518
CLOSURE MED CORP	COM	189093107	3	151	SH		DEFINED	5	151
CMGI INC	COM	125750109	7	6820	SH		DEFINED	6,7,8	6820
CMS ENERGY CORP	EQUITY	125896100	46	2,300	SH		DEFINED	1	
CMS ENERGY CORP	COM	125896100	1269	63440	SH		DEFINED	6,7,8	63440
CMS ENERGY CORP	COM	125896100	8	390	SH		DEFINED	5	390
CNA SURETY CORP	COM	12612L108	65	4809	SH		DEFINED	6,7,8	4809
CNA SURETY CORP	COM	12612L108	6	431	SH		DEFINED	5	431
CNET NETWORKS INC	COM	12613R104	12	2820	SH		DEFINED	6,7,8	2820
CNF INC	COM	12612W104	1306	57200	SH		DEFINED	6,7,8	57200
COACH INC	COM	189754104	1434	54105	SH		DEFINED	6,7,8	54105

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COACH INC	EQUITY	189754104	2068	70600	SH		DEFINED	2	
COACH INC COM	EQUITY	189754104	30020	1132400	SH		Sole	3	1112300
COACHMEN INDS INC	COM	189873102	40	4445	SH		DEFINED	6,7,8	4445
COACHMEN INDS INC	COM	189873102	4	398	SH		DEFINED	5	398
COASTAL BANCORP INC	COM	19041P105	46	1309	SH		DEFINED	6,7,8	1309
COASTAL BANCORP INC	COM	19041P105	4	117	SH		DEFINED	5	117
COBALT CORP	COM	19074W100	13	2579	SH		DEFINED	6,7,8	2579
COBALT CORP	COM	19074W100	1	256	SH		DEFINED	5	256
COBIZ INC	COM	190897108	26	1984	SH		DEFINED	6,7,8	1984
COBIZ INC	COM	190897108	3	197	SH		DEFINED	5	197
COCA COLA	EQUITY	191216100	34688	740,400	SH		DEFINED	1	
COCA COLA BOTTLING CO CONS	COM	191098102	10	271	SH		DEFINED	6,7,8	271
COCA COLA BOTTLING CO CONS	COM	191098102	1	27	SH		DEFINED	5	27
COCA COLA CO	COM	191216100	56614	1208420	SH		DEFINED	6,7,8	1208420
COCA COLA CO	COM	191216100	431	9200	SH		DEFINED	5	9200
COCA COLA CO	EQUITY	191216100	1928	41100	SH		DEFINED	2	
COCA COLA ENTERPRISES INC	COM	191219104	2887	188210	SH		DEFINED	6,7,8	188210
COCA COLA ENTERPRISES INC	COM	191219104	20	1330	SH		DEFINED	5	1330
COCA-COLA ENTERPRISES	EQUITY	191219104	114	7,400	SH		DEFINED	1	
COCA-COLA FEMSA S.A.-SP ADR	EQUITY	191241108	972	49,200	SH		DEFINED	1	

COGNEX CORP	COM	192422103	177	9021	SH		DEFINED	6,7,8	9021
COGNEX CORP	COM	192422103	17	865	SH		DEFINED	5	865
COGNIZANT TECHNOLOGY SOLUTIONS	CL A	192446102	48	2127	SH		DEFINED	6,7,8	2127
COGNIZANT TECHNOLOGY SOLUTIONS	CL A	192446102	5	211	SH		DEFINED	5	211
COHERENT INC	COM	192479103	318	11182	SH		DEFINED	6,7,8	11182
COHERENT INC	COM	192479103	22	779	SH		DEFINED	5	779
COHU INC	COM	192576106	88	5859	SH		DEFINED	6,7,8	5859
COHU INC	COM	192576106	9	573	SH		DEFINED	5	573
COINSTAR INC	COM	19259P300	115	5854	SH		DEFINED	6,7,8	5854
COINSTAR INC	COM	19259P300	11	581	SH		DEFINED	5	581
COLDWATER CREEK INC	COM	193068103	20	1113	SH		DEFINED	6,7,8	1113
COLDWATER CREEK INC	COM	193068103	2	110	SH		DEFINED	5	110
COLE KENNETH PRODTNS INC	CL A	193294105	27	2115	SH		DEFINED	6,7,8	2115
COLE KENNETH PRODTNS INC	CL A	193294105	3	210	SH		DEFINED	5	210
COLE NATIONAL CORP NEW	CL A	193290103	41	3088	SH		DEFINED	6,7,8	3088
COLE NATIONAL CORP NEW	CL A	193290103	4	277	SH		DEFINED	5	277
Colgate	EQUITY	194162103	3349	57,500	SH		DEFINED	4	
COLGATE PALMOLIVE CO	COM	194162103	16580	284628	SH		DEFINED	6,7,8	284628
COLGATE PALMOLIVE CO	COM	194162103	153	2620	SH		DEFINED	5	2620
COLGATE-PALMOLIVE	EQUITY	194162103	627	10,760	SH		DEFINED	1	
COLLINS & AIKMAN CORP NEW	COM	194830105	167	27225	SH		DEFINED	6,7,8	27225
COLLINS & AIKMAN CORP NEW	COM	194830105	15	2460	SH		DEFINED	5	2460
COLONIAL BANCGROUP INC	COM	195493309	2104	164388	SH		DEFINED	6,7,8	164388

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COLONIAL BANCGROUP INC	COM	195493309	39	3075	SH		DEFINED	5	3075
COLONIAL PPTYS TR	COM SH BEN INT	195872106	136	4590	SH		DEFINED	6,7,8	4590
COLONIAL PPTYS TR	COM SH BEN INT	195872106	12	411	SH		DEFINED	5	411
COLUMBIA BKG SYS INC	COM	197236102	56	4122	SH		DEFINED	6,7,8	4122
COLUMBIA BKG SYS INC	COM	197236102	5	369	SH		DEFINED	5	369
COLUMBIA LABS INC	COM	197779101	32	7047	SH		DEFINED	6,7,8	7047
COLUMBIA LABS INC	COM	197779101	3	699	SH		DEFINED	5	699
COMCAST CORP	CL A SPL	200300200	18465	514770	SH		DEFINED	6,7,8	514770
COMECAST CORP	CL A SPL	200300200	141	3920	SH		DEFINED	5	3920

COMCAST CORP	EQUITY	200300200	3657	101900	SH	DEFINED	2	
COMCAST CORP. SPECIAL CL A	EQUITY	200300200	563	15,700	SH	DEFINED	1	
COMDISCO INC	COM	200336105	20	33407	SH	DEFINED	6,7,8	33407
COMDISCO INC	COM	200336105	2	2992	SH	DEFINED	5	2992
COMERICA INC	EQUITY	200340107	166	3,000	SH	DEFINED	1	
COMERICA INC	COM	200340107	6194	111810	SH	DEFINED	6,7,8	111810
COMERICA INC	COM	200340107	29	530	SH	DEFINED	5	530
COMMERCE BANCSHARES INC	COM	200525103	1905	50630	SH	DEFINED	6,7,8	50630
COMMERCE BANCSHARES INC	COM	200525103	20	520	SH	DEFINED	5	520
COMMERCE GROUP INC MASS	COM	200641108	298	7851	SH	DEFINED	6,7,8	7851
COMMERCE GROUP INC MASS	COM	200641108	26	683	SH	DEFINED	5	683
COMMERCE ONE INC DEL	COM	200693109	137	55872	SH	DEFINED	6,7,8	55872
COMMERCE ONE INC DEL	COM	200693109	14	5544	SH	DEFINED	5	5544
COMMERCIAL BK NY	COM	201462108	20	616	SH	DEFINED	6,7,8	616
COMMERCIAL BK NY	COM	201462108	2	55	SH	DEFINED	5	55
COMMERCIAL FEDERAL CORPORATION	COM	201647104	392	16139	SH	DEFINED	6,7,8	16139
COMMERCIAL FEDERAL CORPORATION	COM	201647104	33	1355	SH	DEFINED	5	1355
COMMERCIAL METALS CO	COM	201723103	100	3590	SH	DEFINED	6,7,8	3590
COMMERCIAL METALS CO	COM	201723103	9	322	SH	DEFINED	5	322
COMMERCIAL NET LEASE RLTY INC	COM	202218103	127	9587	SH	DEFINED	6,7,8	9587
COMMERCIAL NET LEASE RLTY INC	COM	202218103	11	859	SH	DEFINED	5	859
COMMONWEALTH BANCORP INC	COM	20268X102	56	2727	SH	DEFINED	6,7,8	2727
COMMONWEALTH BANCORP INC	COM	20268X102	5	244	SH	DEFINED	5	244
COMMONWEALTH TEL ENTERPRISES	COM	203349105	113	3077	SH	DEFINED	6,7,8	3077
COMMONWEALTH TEL ENTERPRISES	COM	203349105	11	305	SH	DEFINED	5	305
COMMSCOPE INC	COM	203372107	1338	74871	SH	DEFINED	6,7,8	74871
COMMSCOPE INC	COM	203372107	25	1396	SH	DEFINED	5	1396
COMMUNITY BK SYS INC	COM	203607106	61	2234	SH	DEFINED	6,7,8	2234
COMMUNITY BK SYS INC	COM	203607106	8	280	SH	DEFINED	5	280
COMMUNITY BKS INC MILLERSBURG	COM	203628102	52	2118	SH	DEFINED	6,7,8	2118
COMMUNITY BKS INC MILLERSBURG	COM	203628102	5	196	SH	DEFINED	5	196
COMMUNITY FIRST BANKSHARES INC	COM	203902101	276	11476	SH	DEFINED	6,7,8	11476
COMMUNITY FIRST BANKSHARES INC	COM	203902101	24	990	SH	DEFINED	5	990
COMMUNITY HLTH SYS NEW COM	EQUITY	203668108	77285	2598700	SH	Sole	3	2475800

NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X$1000)	SHRS OR PRN AMT	SH/ PRN	PUT/ CALL	INVSTMT DSCRETN	OTHR MGRS	SOLE
COMMUNITY TR BANCORP INC	COM	204149108	78	3248	SH		DEFINED	6,7,8	3248
COMMUNITY TR BANCORP INC	COM	204149108	7	291	SH		DEFINED	5	291
COMPANHIA DE BEBIDAS-PR ADR	EQUITY	20441W203	1816	113,440	SH		DEFINED	1	
COMPAQ COMP CORP	EQUITY	204493100	68	7104	SH		DEFINED	2	
COMPAQ COMPUTER	EQUITY	204493100	234	28,200	SH		DEFINED	1	
COMPAQ COMPUTER CORP	COM	204493100	7099	854220	SH		DEFINED	6,7,8	854220
COMPAQ COMPUTER CORP	COM	204493100	53	6380	SH		DEFINED	5	6380
COMPASS BANCSHARES INC	COM	20449H109	3905	150000	SH		DEFINED	6,7,8	150000
COMPUCREDIT CORP	COM	20478N100	23	3180	SH		DEFINED	6,7,8	3180
COMPUCREDIT CORP	COM	20478N100	2	316	SH		DEFINED	5	316
COMPUTER ASSOC INTL INC	COM	204912109	7900	306920	SH		DEFINED	6,7,8	306920
COMPUTER ASSOC INTL INC	COM	204912109	53	2040	SH		DEFINED	5	2040
COMPUTER ASSOCIATES INT'L	EQUITY	204912109	245	9,500	SH		DEFINED	1	
COMPUTER NETWORK TECHNOLOGY CP	COM	204925101	89	8431	SH		DEFINED	6,7,8	8431
COMPUTER NETWORK TECHNOLOGY CP	COM	204925101	9	837	SH		DEFINED	5	837
COMPUTER SCIENCES CORP	EQUITY	205363104	280	8,440	SH		DEFINED	1	
COMPUTER SCIENCES CORP	COM	205363104	2365	71310	SH		DEFINED	6,7,8	71310
COMPUTER SCIENCES CORP	COM	205363104	17	500	SH		DEFINED	5	500
COMPUTERIZED THERMAL IMAGING	COM	20557C108	40	18004	SH		DEFINED	6,7,8	18004
COMPUTERIZED THERMAL IMAGING	COM	20557C108	4	1787	SH		DEFINED	5	1787
COMPUWARE CORP	EQUITY	205638109	51	6,100	SH		DEFINED	1	
COMPUWARE CORP	COM	205638109	1330	159650	SH		DEFINED	6,7,8	159650
COMPUWARE CORP	COM	205638109	9	1100	SH		DEFINED	5	1100
COMPX INTERNATIONAL INC	CL A	20563P101	12	1145	SH		DEFINED	6,7,8	1145
COMPX INTERNATIONAL INC	CL A	20563P101	1	103	SH		DEFINED	5	103
COMSTOCK RES INC	COM NEW	205768203	43	7161	SH		DEFINED	6,7,8	7161
COMSTOCK RES INC	COM NEW	205768203	4	649	SH		DEFINED	5	649
COMVERSE TECHNOLOGY INC	COM PAR $0.10	205862402	1847	90190	SH		DEFINED	6,7,8	90190
COMVERSE TECHNOLOGY INC	COM PAR $0.10	205862402	11	550	SH		DEFINED	5	550
Comverse Technology Inc.	EQUITY	205862402	58	2,820	SH		DEFINED	1	
CONAGRA FOODS INC	EQUITY	205887102	200	8,900	SH		DEFINED	1	

CONAGRA FOODS INC	COM	205887102	8569	381680	SH		DEFINED	6,7,8	381680
CONAGRA FOODS INC	COM	205887102	72	3220	SH		DEFINED	5	3220
CONAGRA INC	EQUITY	205887102	45394	202201	SH		DEFINED	2	
CONCEPTUS INC	COM	206016107	35	2039	SH		DEFINED	6,7,8	2039
CONCEPTUS INC	COM	206016107	4	232	SH		DEFINED	5	232
CONCEPTUS INC	EQUITY	206016107	1131	65000	SH		DEFINED	2	
CONCORD CAMERA CORP	COM	206156101	73	16652	SH		DEFINED	6,7,8	16652
CONCORD CAMERA CORP	COM	206156101	3	669	SH		DEFINED	5	669
CONCORD EFS INC	EQUITY	206197105	7948	162,375	SH		DEFINED	1	
CONCORD EFS INC	COM	206197105	5236	106960	SH		DEFINED	6,7,8	106960
CONCORD EFS INC	COM	206197105	35	720	SH		DEFINED	5	720
CONCORD EFS INC	EQUITY	206197105	2692	55000	SH		DEFINED	2	

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CONCORD EFS INC COM	EQUITY	206197105	9303	190050	SH		Sole	3	144850
CONCURRENT COMPUTER CORP	EQUITY	206710204	114	10000	SH		DEFINED	2	
CONCURRENT COMPUTER CORP NEW	COM	206710204	142	15617	SH		DEFINED	6,7,8	15617
CONCURRENT COMPUTER CORP NEW	COM	206710204	15	1640	SH		DEFINED	5	1640
CONCURRENT COMPUTR NEW COM	EQUITY	206710204	6262	689600	SH		Sole	3	677200
CONECTIV INC	COM	206829103	2442	103900	SH		DEFINED	6,7,8	103900
CONESTOGA ENTERPRISES INC	COM	207015108	52	2263	SH		DEFINED	6,7,8	2263
CONESTOGA ENTERPRISES INC	COM	207015108	5	222	SH		DEFINED	5	222
CONEXANT SYS INC	EQUITY	207142100	672	60000	SH		DEFINED	2	
CONEXANT SYSTEMS INC	EQUITY	207142100	34	4,100	SH		DEFINED	1	
CONEXANT SYSTEMS INC	COM	207142100	909	109530	SH		DEFINED	6,7,8	109530
CONEXANT SYSTEMS INC	COM	207142100	6	740	SH		DEFINED	5	740
CONMED CORP	COM	207410101	386	21831	SH		DEFINED	6,7,8	21831
CONMED CORP	COM	207410101	11	642	SH		DEFINED	5	642
CONNECTICUT BANCSHARES INC	COM	207540105	272	12307	SH		DEFINED	6,7,8	12307
CONNECTICUT BANCSHARES INC	COM	207540105	7	316	SH		DEFINED	5	316
CONNECTICUT WTR SVC INC	COM	207797101	60	2158	SH		DEFINED	6,7,8	2158
CONNECTICUT WTR SVC INC	COM	207797101	6	215	SH		DEFINED	5	215
CONNETICS CORP	COM	208192104	55	8447	SH		DEFINED	6,7,8	8447
CONNETICS CORP	COM	208192104	5	838	SH		DEFINED	5	838
Conoco Inc	EQUITY	208251405	507	20,000	SH		DEFINED	4	
CONOCO INC	CL B	208251405	6964	274820	SH		DEFINED	6,7,8	274820
CONOCO INC	CL B	208251405	47	1860	SH		DEFINED	5	1860
CONOCO INC - CLASS A	EQUITY	208251306	7894	310,430	SH		DEFINED	1	
CONOCO INC - CLASS B	EQUITY	208251405	264	10,400	SH		DEFINED	1	

CONSECO INC	COM	208464107	1037	142820	SH		DEFINED	6,7,8	142820
CONSECO INC	COM	208464107	7	1010	SH		DEFINED	5	1010
CONSECO INC.	EQUITY	208464107	41	5,600	SH		DEFINED	1	
CONSOL ENERGY INC	COM	20854P109	576	26900	SH		DEFINED	6,7,8	26900
Consolidated Edison	EQUITY	209115104	204	5,000	SH		DEFINED	4	
CONSOLIDATED EDISON INC	EQUITY	209115104	170	4,170	SH		DEFINED	1	
CONSOLIDATED EDISON INC	COM	209115104	3651	89650	SH		DEFINED	6,7,8	89650
CONSOLIDATED EDISON INC	COM	209115104	26	630	SH		DEFINED	5	630
CONSOLIDATED FREIGHTWAYS CORP	COM	209232107	16	5255	SH		DEFINED	6,7,8	5255
CONSOLIDATED FREIGHTWAYS CORP	COM	209232107	1	471	SH		DEFINED	5	471
CONSOLIDATED GRAPHICS INC	COM	209341106	54	3152	SH		DEFINED	6,7,8	3152
CONSOLIDATED GRAPHICS INC	COM	209341106	5	282	SH		DEFINED	5	282
CONSTELLATION 3D INC	COM	210379103	3	3978	SH		DEFINED	6,7,8	3978
CONSTELLATION 3D INC	COM	210379103	0	395	SH		DEFINED	5	395
CONSTELLATION BRANDS INC	CL A	21036P108	217	5200	SH		DEFINED	6,7,8	5200
CONSTELLATION BRANDS INC	EQUITY	21036P108	7799	266600	SH		DEFINED	2	
CONSTELLATION ENERGY GROUP	EQUITY	210371100	65	2,700	SH		DEFINED	1	
CONSTELLATION ENERGY GROUP INC	COM	210371100	1676	69260	SH		DEFINED	6,7,8	69260

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CONSTELLATION ENERGY GROUP INC	COM	210371100	12	490	SH		DEFINED	5	490
CONTINENTAL AIRLS INC	CL B	210795308	8	566	SH		DEFINED	6, 7	566
CONVERA CORP	CL A	211919105	14	5788	SH		DEFINED	6,7,8	5788
CONVERA CORP	CL A	211919105	1	574	SH		DEFINED	5	574
CONVERGYS CORP	COM	212485106	2004	72230	SH		DEFINED	6,7,8	72230
CONVERGYS CORP	COM	212485106	14	510	SH		DEFINED	5	510
CONVERGYS CORPORATION	EQUITY	212485106	78	2,800	SH		DEFINED	1	
COOPER CAMERON CORP	COM	216640102	2577	78555	SH		DEFINED	6,7,8	78555
COOPER CAMERON CORP	COM	216640102	9	280	SH		DEFINED	5	280
COOPER COS INC	COM NEW	216648402	182	3890	SH		DEFINED	6,7,8	3890
COOPER COS INC	COM NEW	216648402	18	383	SH		DEFINED	5	383
COOPER COS INC COM NEW	EQUITY	216648402	14999	319800	SH		Sole	3	314500
COOPER INDS INC	COM	216669101	1640	39550	SH		DEFINED	6,7,8	39550
COOPER INDS INC	COM	216669101	16	380	SH		DEFINED	5	380
COOPER INDUSTRIES	EQUITY	216669101	66	1,600	SH		DEFINED	1	

COOPER TIRE & RUBBER	EQUITY	216831107	17	1,200	SH		DEFINED	1	
COOPER TIRE & RUBR CO	COM	216831107	899	63153	SH		DEFINED	6,7,8	63153
COOPER TIRE & RUBR C CO	COM	216831107	27	1926	SH		DEFINED	5	1926
COORS (ADOLPH) - CL B	EQUITY	217016104	27	600	SH		DEFINED	1	
COORS ADOLPH CO	CL B	217016104	710	15780	SH		DEFINED	6,7,8	15780
COORS ADOLPH CO	CL B	217016104	5	110	SH		DEFINED	5	110
COORSTEK INC	COM	217020106	59	2357	SH		DEFINED	6,7,8	2357
COORSTEK INC	COM	217020106	6	232	SH		DEFINED	5	232
COPART INC	COM	217204106	296	10561	SH		DEFINED	6,7,8	10561
COPART INC	COM	217204106	29	1018	SH		DEFINED	5	1018
COPART INC COM	EQUITY	217204106	37164	1326800	SH		Sole	3	1304600
COPPER MTN NETWORKS INC	COM	217510106	13	15727	SH		DEFINED	6,7,8	15727
COPPER MTN NETWORKS INC	COM	217510106	1	1489	SH		DEFINED	5	1489
COR THERAPEUTICS INC	COM	217753102	1665	73575	SH		DEFINED	6,7,8	73575
CORE LABORATORIES N V	COM	N22717107	271	21100	SH		DEFINED	6,7,8	21100
CORILLIAN CORP	COM	218725109	11	5472	SH		DEFINED	6,7,8	5472
CORILLIAN CORP	COM	218725109	1	543	SH		DEFINED	5	543
CORINTHIAN COLLEGES INC	COM	218868107	75	2225	SH		DEFINED	6,7,8	2225
CORINTHIAN COLLEGES INC	COM	218868107	7	221	SH		DEFINED	5	221
CORIXA CORP	COM	21887F100	121	11564	SH		DEFINED	6,7,8	11564
CORIXA CORP	COM	21887F100	12	1148	SH		DEFINED	5	1148
CORN PRODS INTL INC	COM	219023108	319	11092	SH		DEFINED	6,7,8	11092
CORN PRODS INTL INC	COM	219023108	28	963	SH		DEFINED	5	963
CORNERSTONE REALTY INCOME TR	EQUITY	21922V102	1605	150,000	SH		DEFINED	1	
CORNERSTONE RLTY INCOME TR INC	COM	21922V102	159	14903	SH		DEFINED	6,7,8	14903
CORNERSTONE RLTY INCOME TR INC	COM	21922V102	14	1285	SH		DEFINED	5	1285
CORNING INC	COM	219350105	3761	426410	SH		DEFINED	6,7,8	426410
CORNING INC	COM	219350105	24	2770	SH		DEFINED	5	2770

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CORNING INC.	EQUITY	219350105	199	22,550	SH		DEFINED	1	
CORPORATE EXEC BRD CO COM	EQUITY	21988R102	29197	1119500	SH		Sole	3	1105100
CORPORATE EXECUTIVE BRD CO	COM	21988R102	257	9848	SH		DEFINED	6,7,8	9848
CORPORATE EXECUTIVE BRD CO	COM	21988R102	25	947	SH		DEFINED	5	947
CORPORATE OFFICE PPTYS TR	SH BEN INT	22002T108	30	2775	SH		DEFINED	6,7,8	2775
CORPORATE OFFICE PPTYS TR	SH BEN INT	22002T108	3	248	SH		DEFINED	5	248

CORRECTIONAL PROPERTIES TRUST	EQUITY	22025E104	218	15,400	SH	DEFINED	1	
CORRECTIONS CORP AMER NEW	PFD CV B 12%	22025Y308	25	1674	SH	DEFINED	6,7,8	1674
CORRECTIONS CORP AMER NEW	COM NEW	22025Y407	102	7745	SH	DEFINED	6,7,8	7745
CORRECTIONS CORP AMER NEW	PFD CV B 12%	22025Y308	1	58	SH	DEFINED	5	58
CORRECTIONS CORP AMER NEW	COM NEW	22025Y407	9	702	SH	DEFINED	5	702
CORUS BANKSHARES INC	COM	220873103	128	2846	SH	DEFINED	6,7,8	2846
CORUS BANKSHARES INC	COM	220873103	11	255	SH	DEFINED	5	255
CORUS GROUP PLC	SPON-SORED ADR	22087M101	13	2000	SH	DEFINED	6,7,8	2000
CORVAS INTL INC	COM	221005101	45	7764	SH	DEFINED	6,7,8	7764
CORVAS INTL INC	COM	221005101	4	770	SH	DEFINED	5	770
CORVEL CORP	COM	221006109	52	1962	SH	DEFINED	6,7,8	1962
CORVEL CORP	COM	221006109	5	189	SH	DEFINED	5	189
CORVIS CORP	COM	221009103	40	26510	SH	DEFINED	6,7,8	26510
COSINE COMMUNICATIONS INC	COM	221222102	9	25481	SH	DEFINED	6,7,8	25481
COSINE COMMUNICATIONS INC	COM	221222102	1	2455	SH	DEFINED	5	2455
COST PLUS INC CALIF	COM	221485105	360	19594	SH	DEFINED	6,7,8	19594
COST PLUS INC CALIF	COM	221485105	11	597	SH	DEFINED	5	597
COSTAR GROUP INC	COM	22160N109	65	3628	SH	DEFINED	6,7,8	3628
COSTAR GROUP INC	COM	22160N109	6	358	SH	DEFINED	5	358
COSTCO WHOLESALE CORPORATION	EQUITY	22160K105	11945	335,910	SH	DEFINED	1	
COSTCO WHSL CORP NEW	COM	22160K105	6917	194530	SH	DEFINED	6,7,8	194530
COSTCO WHSL CORP NEW	COM	22160K105	48	1340	SH	DEFINED	5	1340
COUNTRYWIDE CR INDS INC DEL	COM	222372104	3730	84900	SH	DEFINED	6,7,8	84900
COUNTRYWIDE CR INDS INC DEL	COM	222372104	15	350	SH	DEFINED	5	350
COUNTRYWIDE CREDIT IND INC	EQUITY	222372104	88	2,000	SH	DEFINED	1	
COUSINS PPTYS INC	COM	222795106	250	10082	SH	DEFINED	6,7,8	10082
COUSINS PPTYS INC	COM	222795106	24	970	SH	DEFINED	5	970
COUSINS PPTYS INC COM	EQUITY	222795106	15107	610400	SH	Sole	3	532900
COVANCE INC	COM	222816100	1522	84965	SH	DEFINED	6,7,8	84965
COVANCE INC	COM	222816100	29	1606	SH	DEFINED	5	1606
COVANSYS CORP	COM	22281W103	45	5191	SH	DEFINED	6,7,8	5191
COVANSYS CORP	COM	22281W103	4	506	SH	DEFINED	5	506
COVANTA ENERGY CORP	COM	22281N103	853	73020	SH	DEFINED	6,7,8	73020
COVANTA ENERGY CORP	COM	22281N103	16	1350	SH	DEFINED	5	1350
COVENANT TRANS INC	CL A	22284P105	21	2211	SH	DEFINED	6,7,8	2211
COVENANT TRANS INC	CL A	22284P105	2	201	SH	DEFINED	5	201
COVENTRY HEALTH CARE INC	COM	222862104	480	20351	SH	DEFINED	6,7,8	20351

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COVENTRY HEALTH CARE INC	COM	222862104	42	1772	SH		DEFINED	5	1772
COX COMMUNICATIONS	EQUITY	224044107	21834	522,960	SH		DEFINED	1	
COX COMMUNICATIONS INC NEW	CL A	224044107	856	20500	SH		DEFINED	6,7,8	20500
COX COMMUNICATIONS INC NEW	CL A	224044107	18	420	SH		DEFINED	5	420
CPB INC	COM	125903104	72	2286	SH		DEFINED	6,7,8	2286
CPB INC	COM	125903104	6	205	SH		DEFINED	5	205
CPI CORP	COM	125902106	29	2027	SH		DEFINED	6,7,8	2027
CPI CORP	COM	125902106	3	185	SH		DEFINED	5	185
CRANE CO	EQUITY	224399105	22	1,000	SH		DEFINED	1	
CRANE CO	COM	224399105	552	25200	SH		DEFINED	6,7,8	25200
CRANE CO	COM	224399105	4	180	SH		DEFINED	5	180
CRAWFORD & CO	CL B	224633107	133	10698	SH		DEFINED	6,7,8	10698
CRAWFORD & CO	CL B	224633107	12	975	SH		DEFINED	5	975
CREDENCE SYS CORP	COM	225302108	1045	86713	SH		DEFINED	6,7,8	86713
CREDENCE SYS CORP	COM	225302108	19	1561	SH		DEFINED	5	1561
CREDIT ACCEP CORP MICH	COM	225310101	36	4068	SH		DEFINED	6,7,8	4068
CREDIT ACCEP CORP MICH	COM	225310101	3	364	SH		DEFINED	5	364
CREDITCORP LTD	EQUITY	G2519Y108	320	38,500	SH		DEFINED	1	
CRESCENT REAL ESTATE EQUITIES, INC.	EQUITY	225756105	2312	107,800	SH		DEFINED	1	
CRESTLINE CAP CORP	COM	226153104	118	4170	SH		DEFINED	6,7,8	4170
CRESTLINE CAP CORP	COM	226153104	11	373	SH		DEFINED	5	373
CRITICAL PATH INC	COM	22674V100	7	12000	SH		DEFINED	6,7,8	12000
CROMPTON CORP	COM	227116100	1165	168051	SH		DEFINED	6,7,8	168051
CROMPTON CORP	COM	227116100	21	3074	SH		DEFINED	5	3074
CROSSMANN CMNTYS INC	COM	22764E109	54	2059	SH		DEFINED	6,7,8	2059
CROSSMANN CMNTYS INC	COM	22764E109	5	184	SH		DEFINED	5	184
CROSSROADS SYS INC	COM	22765D100	20	5995	SH		DEFINED	6,7,8	5995
CROSSROADS SYS INC	COM	22765D100	2	537	SH		DEFINED	5	537
CROWN AMERN RLTY TR	SH BEN INT	228186102	46	6412	SH		DEFINED	6,7,8	6412
CROWN AMERN RLTY TR	SH BEN INT	228186102	4	595	SH		DEFINED	5	595
CROWN CASTLE INTERNATIONAL	EQUITY	228227104	4354	483,762	SH		DEFINED	1	
CROWN CASTLE INTL CORP	COM	228227104	157	17400	SH		DEFINED	6,7,8	17400
CROWN CORK & SEAL INC	COM	228255105	86	37435	SH		DEFINED	6,7,8	37435
CROWN CORK & SEAL INC	COM	228255105	8	3352	SH		DEFINED	5	3352
CROWN MEDIA HLDGS INC	CL A	228411104	51	4968	SH		DEFINED	6,7,8	4968
CROWN MEDIA HLDGS INC	CL A	228411104	5	468	SH		DEFINED	5	468
CRYOLIFE INC	COM	228903100	166	4422	SH		DEFINED	6,7,8	4422
CRYOLIFE INC	COM	228903100	16	419	SH		DEFINED	5	419
CSG SYS INTL INC	COM	126349109	2542	62000	SH		DEFINED	6,7,8	62000
CSG SYS INTL INC COM	EQUITY	126349109	68599	1673147	SH		Sole	3	1603547

CSK AUTO CORP	COM	125965103	48	7617	SH		DEFINED	6,7,8	7617
CSK AUTO CORP	COM	125965103	4	689	SH		DEFINED	5	689
CSS INDS INC	COM	125906107	31	1227	SH		DEFINED	6,7,8	1227

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CSS INDS INC	COM	125906107	3	110	SH		DEFINED	5	110
CSX CORP	EQUITY	126408103	110	3,500	SH		DEFINED	1	
CSX CORP	COM	126408103	3435	109060	SH		DEFINED	6,7,8	109060
CSX CORP	COM	126408103	20	640	SH		DEFINED	5	640
CT COMMUNICATIONS INC	COM NEW	126426402	71	4891	SH		DEFINED	6,7,8	4891
CT COMMUNICATIONS INC	COM NEW	126426402	6	438	SH		DEFINED	5	438
CTS CORP	COM	126501105	119	8040	SH		DEFINED	6,7,8	8040
CTS CORP	COM	126501105	12	782	SH		DEFINED	5	782
CUBIC CORP	COM	229669106	56	1612	SH		DEFINED	6,7,8	1612
CUBIC CORP	COM	229669106	5	144	SH		DEFINED	5	144
CUBIST PHARMACEUTICALS INC	COM	229678107	246	7519	SH		DEFINED	6,7,8	7519
CUBIST PHARMACEUTICALS INC	COM	229678107	24	726	SH		DEFINED	5	726
CUBIST PHARMACEUTICALS INC	EQUITY	229678107	1401	35300	SH		DEFINED	2	
CUMMINS INC	EQUITY	231021106	23	700	SH		DEFINED	1	
CUMMINS INC	COM	231021106	575	17420	SH		DEFINED	6,7,8	17420
CUMMINS INC	COM	231021106	4	120	SH		DEFINED	5	120
CUMMINS INC	EQUITY	231021106	1815	55000	SH		DEFINED	2	
CUMULUS MEDIA INC	CL A	231082108	64	9179	SH		DEFINED	6,7,8	9179
CUMULUS MEDIA INC	CL A	231082108	6	827	SH		DEFINED	5	827
CUNO INC	COM	126583103	123	4439	SH		DEFINED	6,7,8	4439
CUNO INC	COM	126583103	12	425	SH		DEFINED	5	425
CURAGEN CORP	COM	23126R101	95	4925	SH		DEFINED	6,7,8	4925
CURAGEN CORP	EQUITY	23126R101	3326	256600	SH		DEFINED	2	
CURIS INC	COM	231269101	31	8992	SH		DEFINED	6,7,8	8992
CURIS INC	COM	231269101	3	887	SH		DEFINED	5	887
CURTISS WRIGHT CORP	COM	231561101	82	1770	SH		DEFINED	6,7,8	1770
CURTISS WRIGHT CORP	COM	231561101	7	158	SH		DEFINED	5	158
CV THERAPEUTICS INC	COM	126667104	212	5465	SH		DEFINED	6,7,8	5465
CV THERAPEUTICS INC	COM	126667104	21	542	SH		DEFINED	5	542
CVB FINL CORP	COM	126600105	130	6054	SH		DEFINED	6,7,8	6054
CVB FINL CORP	COM	126600105	13	585	SH		DEFINED	5	585
CVS Corp	EQUITY	126650100	1162	35,000	SH		DEFINED	4	
CVS CORP	COM	126650100	6615	199250	SH		DEFINED	6,7,8	199250
CVS CORP	COM	126650100	60	1800	SH		DEFINED	5	1800
CVS CORPORATION	EQUITY	126650100	268	8,080	SH		DEFINED	1	
CYBERONICS INC	COM	23251P102	286	18140	SH		DEFINED	6,7,8	18140
CYBERONICS INC	COM	23251P102	9	543	SH		DEFINED	5	543
CYGNUS INC	COM	232560102	45	8142	SH		DEFINED	6,7,8	8142
CYGNUS INC	COM	232560102	4	795	SH		DEFINED	5	795
CYMER INC	COM	232572107	203	12131	SH		DEFINED	6,7,8	12131
CYMER INC	COM	232572107	14	829	SH		DEFINED	5	829

CYPRESS SEMICONDUCTOR CORP	COM	232806109	2413	162380	SH		DEFINED	6,7,8	162380
CYPRESS SEMICONDUCTOR CORP	COM	232806109	1	70	SH		DEFINED	5	70

NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X$1000)	SHRS OR PRN AMT	SH/ PRN	PUT/ CALL	INVSTMT DSCRETN	OTHR MGRS	SOLE
CYTEC INDS INC	COM	232820100	1718	74223	SH		DEFINED	6,7,8	74223
CYTEC INDS INC	COM	232820100	25	1097	SH		DEFINED	5	1097
CYTOGEN CORP	COM	232824102	59	21981	SH		DEFINED	6,7,8	21981
CYTOGEN CORP	COM	232824102	6	2181	SH		DEFINED	5	2181
CYTYC CORP	COM	232946103	3627	135300	SH		DEFINED	6,7,8	135300
D + K HEALTHCARE RES INC	EQUITY	232861104	6227	130000	SH		DEFINED	2	
D R HORTON INC COM	EQUITY	23331A109	9482	454578	SH		Sole	3	363102
DAI EI INC	ADR	233798206	16	8000	SH		DEFINED	6,7,8	8000
DAISYTEK INTL CORP	COM	234053106	55	4812	SH		DEFINED	6,7,8	4812
DAISYTEK INTL CORP	COM	234053106	5	431	SH		DEFINED	5	431
DAKTRONICS INC	COM	234264109	34	3872	SH		DEFINED	6,7,8	3872
DAKTRONICS INC	COM	234264109	3	384	SH		DEFINED	5	384
DAL-TILE INTL INC	COM	23426R108	345	22422	SH		DEFINED	6,7,8	22422
DAL-TILE INTL INC	COM	23426R108	23	1520	SH		DEFINED	5	1520
DANA CORP	EQUITY	235811106	37	2,400	SH		DEFINED	1	
DANA CORP	COM	235811106	975	62500	SH		DEFINED	6,7,8	62500
DANA CORP	COM	235811106	7	440	SH		DEFINED	5	440
DANA CORP	EQUITY	235811106	5273	345800	SH		DEFINED	2	
DANAHER CORP	EQUITY	235851102	113	2,400	SH		DEFINED	1	
DANAHER CORP DEL	COM	235851102	2842	60240	SH		DEFINED	6,7,8	60240
DANAHER CORP DEL	COM	235851102	20	430	SH		DEFINED	5	430
DARDEN RESTAURANTS INC	EQUITY	237194105	50	1,900	SH		DEFINED	1	
DARDEN RESTAURANTS INC	COM	237194105	2775	105720	SH		DEFINED	6,7,8	105720
DARDEN RESTAURANTS INC	COM	237194105	23	870	SH		DEFINED	5	870
DATASCOPE CORP	COM	238113104	128	3305	SH		DEFINED	6,7,8	3305
DATASCOPE CORP	COM	238113104	13	324	SH		DEFINED	5	324
DATASTREAM SYS INC	COM	238124101	14	4606	SH		DEFINED	6,7,8	4606
DATASTREAM SYS INC	COM	238124101	1	454	SH		DEFINED	5	454
DDI CORP	COM	233162106	173	22021	SH		DEFINED	6,7,8	22021
DDI CORP	COM	233162106	9	1166	SH		DEFINED	5	1166
DEAN FOODS CO	COM	242361103	2446	52889	SH		DEFINED	6,7,8	52889
DEAN FOODS CO	COM	242361103	45	972	SH		DEFINED	5	972
DEB SHOPS INC	COM	242728103	26	1275	SH		DEFINED	6,7,8	1275
DEB SHOPS INC	COM	242728103	2	115	SH		DEFINED	5	115
DECODE GENETICS INC	COM	243586104	54	8693	SH		DEFINED	6,7,8	8693
DECODE GENETICS INC	COM	243586104	5	858	SH		DEFINED	5	858
DEERE & CO	EQUITY	244199105	147	3,900	SH		DEFINED	1	
DEERE & CO	COM	244199105	3734	99280	SH		DEFINED	6,7,8	99280
DEERE & CO	COM	244199105	26	700	SH		DEFINED	5	700
DEERE + CO	EQUITY	244199105	8401	223025	SH		DEFINED	2	
DEL MONTE FOODS CO	COM	24522P103	57	7389	SH		DEFINED	6,7,8	7389
DEL MONTE FOODS CO	COM	24522P103	5	701	SH		DEFINED	5	701
DELIAS CORP	CL A	24688Q101	46	8562	SH		DEFINED	6,7,8	8562

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DELIAS CORP	CL A	24688Q101	4	760	SH		DEFINED	5	760
DELIAS CORP	EQUITY	24688Q101	2271	287500	SH		DEFINED	2	
DELL COMPUTER CORP	COM	247025109	22270	1201822	SH		DEFINED	6,7,8	1201822
DELL COMPUTER CORP	COM	247025109	159	8590	SH		DEFINED	5	8590
DELL COMPUTER CORP	EQUITY	247025109	6178	317200	SH		DEFINED	2	
DELL COMPUTER CORP.	EQUITY	247025109	6409	345,860	SH		DEFINED	1	
DELPHI AUTOMOTIVE SYS CORP	COM	247126105	2781	236670	SH		DEFINED	6,7,8	236670
DELPHI AUTOMOTIVE SYS CORP	COM	247126105	20	1670	SH		DEFINED	5	1670
DELPHI FINL GROUP INC	CL A	247131105	138	4082	SH		DEFINED	6,7,8	4082
DELPHI FINL GROUP INC	CL A	247131105	12	366	SH		DEFINED	5	366
DELTA & PINE LD CO	COM	247357106	166	9766	SH		DEFINED	6,7,8	9766
DELTA & PINE LD CO	COM	247357106	15	897	SH		DEFINED	5	897
DELTA AIR LINES INC DEL	COM	247361108	1372	52050	SH		DEFINED	6,7,8	52050
DELTA AIR LINES INC DEL	COM	247361108	10	370	SH		DEFINED	5	370
Delta Airlines	CORPBOND	247361YF9	4201	5,000,000	PRN		DEFINED	4	
DELTA AIRLINES INC.	EQUITY	247361108	53	2,000	SH		DEFINED	1	
DELTAGEN INC	COM	24783R103	22	3112	SH		DEFINED	6,7,8	3112
DELTAGEN INC	COM	24783R103	2	307	SH		DEFINED	5	307
DELTIC TIMBER CORP	COM	247850100	79	3121	SH		DEFINED	6,7,8	3121
DELTIC TIMBER CORP	COM	247850100	7	279	SH		DEFINED	5	279
DELUXE CHECK PRINTERS	EQUITY	248019101	41	1,200	SH		DEFINED	1	
DELUXE CORP	COM	248019101	3565	103220	SH		DEFINED	6,7,8	103220
DELUXE CORP	COM	248019101	7	210	SH		DEFINED	5	210
DENBURY RES INC	COMNEW	247916208	39	4721	SH		DEFINED	6,7,8	4721
DENBURY RES INC	NEWCOM	247916208	4	469	SH		DEFINED	5	469
DENDREON CORP	COM	24823Q107	37	4330	SH		DEFINED	6,7,8	4330
DENDREON CORP	COM	24823Q107	4	430	SH		DEFINED	5	430
DENDRITE INTL INC	COM	248239105	66	8329	SH		DEFINED	6,7,8	8329
DENDRITE INTL INC	COM	248239105	7	827	SH		DEFINED	5	827
DENTSPLY INTL INC NEW	COM	249030107	2784	60600	SH		DEFINED	6,7,8	60600
DENTSPLY INTL INC NEW	EQUITY	249030107	7976	174100	SH		DEFINED	2	
DEPPHI AUTOMOTIVE SYSTEMS	EQUITY	247126105	109	9,300	SH		DEFINED	1	
DETROIT EDISON CO	EQUITY	233331107	1920	44,600	SH		DEFINED	1	
DEUTSCHE TELEKOM AG -SPON ADR	EQUITY	251566105	7334	473,160	SH		DEFINED	1	
DEVELOPERS DIVERS REALTY CRP	EQUITY	251591103	465	25,900	SH		DEFINED	1	
DEVELOPERS DIVERS RLTY COM	EQUITY	251591103	15004	835900	SH		Sole	3	742500
DEVELOPERS DIVERSIFIED RLTY CO	COM	251591103	282	15721	SH		DEFINED	6,7,8	15721
DEVELOPERS DIVERSIFIED RLTY									

CO	COM	251591103	25	1368	SH		DEFINED	5	1368
DEVON ENERGY	EQUITY	251799102	17	500	SH		DEFINED	2	
DEVON ENERGY CORP	EQUITY	25179M103	848	24,652	SH		DEFINED	1	
DEVON ENERGY CORP NEW	COM	25179M103	1882	54710	SH		DEFINED	6,7,8	54710
DEVON ENERGY CORP NEW	COM	25179M103	13	390	SH		DEFINED	5	390
DEVON ENERGY CORPORATION NEW	EQUITY	25179M103	3308	105200	SH		DEFINED	2	

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DEVRY INC DEL	COM	251893103	2933	81700	SH		DEFINED	6,7,8	81700
DEVRY INC DEL COM	EQUITY	251893103	42374	1180336	SH		Sole	3	1146636
DIAGNOSTIC PRODS CORP	COM	252450101	253	6001	SH		DEFINED	6,7,8	6001
DIAGNOSTIC PRODS CORP	COM	252450101	24	575	SH		DEFINED	5	575
DIAL CORP NEW	COM	25247D101	2307	139394	SH		DEFINED	6,7,8	139394
DIAL CORP NEW	COM	25247D101	43	2581	SH		DEFINED	5	2581
DIAMOND OFFSHORE DRILLING INC	EQUITY	25271C102	6361	167900	SH		DEFINED	2	
DIAMONDCLUSTER INTL INC	CL A	25278P106	231	23421	SH		DEFINED	6,7,8	23421
DIAMONDCLUSTER INTL INC	CL A	25278P106	8	763	SH		DEFINED	5	763
DIANON SYS INC	COM	252826102	74	1466	SH		DEFINED	6,7,8	1466
DIANON SYS INC	COM	252826102	7	145	SH		DEFINED	5	145
DIEBOLD INC	COM	253651103	3197	83900	SH		DEFINED	6,7,8	83900
DIGENE CORP	EQUITY	253752109	6935	277400	SH		Sole	3	277400
DIGENE CORP	COM	253752109	77	3090	SH		DEFINED	6,7,8	3090
DIGENE CORP	COM	253752109	8	307	SH		DEFINED	5	307
DIGEX INC DEL	CL A	253756100	21	6196	SH		DEFINED	6,7,8	6196
DIGEX INC DEL	CL A	253756100	2	615	SH		DEFINED	5	615
DIGIMARC CORP	COM	253807101	39	2810	SH		DEFINED	6,7,8	2810
DIGIMARC CORP	COM	253807101	4	279	SH		DEFINED	5	279
DIGITAL GENERATION SYS INC	COM	253921100	14	10004	SH		DEFINED	6,7,8	10004
DIGITAL GENERATION SYS INC	COM	253921100	1	993	SH		DEFINED	5	993
DIGITAL INSIGHT CORP	COM	25385P106	84	7278	SH		DEFINED	6,7,8	7278
DIGITAL INSIGHT CORP	COM	25385P106	8	722	SH		DEFINED	5	722
DIGITAL LIGHTWAVE INC	COM	253855100	35	3588	SH		DEFINED	6,7,8	3588
DIGITAL LIGHTWAVE INC	COM	253855100	3	356	SH		DEFINED	5	356
DIGITALTHINK INC	COM	25388M100	43	5517	SH		DEFINED	6,7,8	5517
DIGITALTHINK INC	COM	25388M100	4	547	SH		DEFINED	5	547
DIGITAS INC	COM	25388K104	6	2444	SH		DEFINED	6,7,8	2444
DIGITAS INC	COM	25388K104	1	243	SH		DEFINED	5	243
DILLARDS INC	CL A	254067101	738	56033	SH		DEFINED	6,7,8	56033
DILLARDS INC	CL A	254067101	26	1970	SH		DEFINED	5	1970
DILLARDS INC - CL A	EQUITY	254067101	18	1,400	SH		DEFINED	1	

DIME BANCORP INC NEW	COM	25429Q102	5289	134500	SH		DEFINED	6,7,8	134500
DIME CMNTY BANCSHARES	COM	253922108	110	4360	SH		DEFINED	6,7,8	4360
DIME CMNTY BANCSHARES	COM	253922108	10	390	SH		DEFINED	5	390
DIMON INC	COM	254394109	75	13058	SH		DEFINED	6,7,8	13058
DIMON INC	COM	254394109	7	1169	SH		DEFINED	5	1169
DIONEX CORP	COM	254546104	145	5730	SH		DEFINED	6,7,8	5730
DIONEX CORP	COM	254546104	13	531	SH		DEFINED	5	531
DIRECT FOCUS INC	COM	254931108	168	8460	SH		DEFINED	6,7,8	8460
DIRECT FOCUS INC	COM	254931108	16	810	SH		DEFINED	5	810
DISCOUNT AUTO PTS INC	COM	254642101	36	2620	SH		DEFINED	6,7,8	2620
DISCOUNT AUTO PTS INC	COM	254642101	3	235	SH		DEFINED	5	235

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DISNEY COMPANY WALT	EQUITY COM	254687106	646	34,700	SH		DEFINED	1	
DISNEY WALT CO	DISNEY COM	254687106	21180	1137478	SH		DEFINED	6,7,8	1137478
DISNEY WALT CO	DISNEY	254687106	168	9030	SH		DEFINED	5	9030
DISTRIBUCION Y SERVICIO ADR	EQUITY	254753106	459	41,000	SH		DEFINED	1	
DITECH COMMUNICATIONS CORP	COM	25500M103	31	7448	SH		DEFINED	6,7,8	7448
DITECH COMMUNICATIONS CORP	COM	25500M103	3	667	SH		DEFINED	5	667
DIVERSA CORP	EQUITY	255064107	514	54,713	SH		DEFINED	1	
DIVERSA CORP	COM	255064107	142	15130	SH		DEFINED	6,7,8	15130
DIVERSA CORP	COM	255064107	7	707	SH		DEFINED	5	707
DIVINE INC	CL A	255402109	17	28002	SH		DEFINED	6,7,8	28002
DIVINE INC	CL A	255402109	2	2710	SH		DEFINED	5	2710
DMC STRATEX NETWORKS INC	COM	23322L106	113	21878	SH		DEFINED	6,7,8	21878
DMC STRATEX NETWORKS INC	COM	23322L106	11	2226	SH		DEFINED	5	2226
DOBSON COMMUNICATIONS CORP	CL A	256069105	72	6965	SH		DEFINED	6,7,8	6965
DOBSON COMMUNICATIONS CORP	CL A	256069105	7	660	SH		DEFINED	5	660
DOCENT INC	COM	25608L106	21	10357	SH		DEFINED	6,7,8	10357
DOCENT INC	COM	25608L106	2	1028	SH		DEFINED	5	1028
DOCUMENTUM INC	COM	256159104	87	10674	SH		DEFINED	6,7,8	10674
DOCUMENTUM INC	COM	256159104	9	1059	SH		DEFINED	5	1059
DOLE FOOD INC	COM	256605106	1683	78636	SH		DEFINED	6,7,8	78636
DOLE FOOD INC	COM	256605106	25	1145	SH		DEFINED	5	1145
DOLLAR GEN CORP	COM	256669102	1635	139750	SH		DEFINED	6,7,8	139750
DOLLAR GEN CORP	COM	256669102	12	990	SH		DEFINED	5	990

DOLLAR GENERAL	EQUITY	256669102	64	5,481	SH		DEFINED	1	
DOLLAR THRIFTY AUTOMOTIVE GP	COM	256743105	70	7062	SH		DEFINED	6,7,8	7062
DOLLAR THRIFTY AUTOMOTIVE GP	COM	256743105	6	632	SH		DEFINED	5	632
DOLLAR TREE STORES INC	EQUITY	256747106	24218	1,282,080	SH		DEFINED	1	
DOLLAR TREE STORES INC	COM	256747106	2464	131400	SH		DEFINED	6,7,8	131400
Dominion	EQUITY	2574U109	1757	29,600	SH		DEFINED	4	
DOMINION RES INC VA NEW	COM	25746U109	7834	132000	SH		DEFINED	6,7,8	132000
DOMINION RES INC VA NEW	COM	25746U109	44	740	SH		DEFINED	5	740
DOMINION RES INC VA NEW	EQUITY	25746U109	6847	140800	SH		DEFINED	2	
DOMINION RES INC/VA	EQUITY	257470104	72	1210	SH		DEFINED	2	
DOMINION RESOURCES INC	EQUITY	25746U109	248	4,179	SH		DEFINED	1	
DONALDSON INC	COM	257651109	1830	63500	SH		DEFINED	6,7,8	63500
DONALDSON INC	COM	257651109	31	1063	SH		DEFINED	5	1063
DONNA KARAN INTL INC	COM	257826107	5	500	SH		DEFINED	6,7,8	500
DONNA KARAN INTL INC	COM	257826107	0	45	SH		DEFINED	5	45
DONNELLEY R R & SONS	EQUITY	257867101	51	1,900	SH		DEFINED	1	
DONNELLEY R R & SONS CO	COM	257867101	1344	49690	SH		DEFINED	6,7,8	49690
DONNELLEY R R & SONS CO	COM	257867101	9	350	SH		DEFINED	5	350
DORAL FINL CORP	COM	25811P100	366	9445	SH		DEFINED	6,7,8	9445
DORAL FINL CORP	COM	25811P100	39	1017	SH		DEFINED	5	1017

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DORAL FINL CORP COM	EQUITY	25811P100	37298	961300	SH		Sole	3	944500
DOVER CORP	COM	260003108	3514	116720	SH		DEFINED	6,7,8	116720
DOVER CORP	COM	260003108	37	1240	SH		DEFINED	5	1240
DOVER CORP.	EQUITY	260003108	102	3,400	SH		DEFINED	1	
DOVER DOWNS ENTMT INC	COM	260086103	63	5057	SH		DEFINED	6,7,8	5057
DOVER DOWNS ENTMT INC	COM	260086103	6	456	SH		DEFINED	5	456
DOW CHEM CO	COM	260543103	13087	399482	SH		DEFINED	6,7,8	399482
DOW CHEM CO	COM	260543103	88	2675	SH		DEFINED	5	2675
DOW CHEM CO	EQUITY	260543103	9228	280200	SH		DEFINED	2	
DOW CHEM CO COM	EQUITY	260543103	2080	63500	SH		Sole	3	63500
Dow Chemical	EQUITY	260543103	1310	40,000	SH		DEFINED	4	
DOW CHEMICAL CORP	EQUITY	260543103	489	14,927	SH		DEFINED	1	
DOW JONES & CO INC	COM	260561105	1657	36470	SH		DEFINED	6,7,8	36470
DOW JONES & CO INC	COM	260561105	12	260	SH		DEFINED	5	260
DOW JONES & CO.	EQUITY	260561105	278	6,130	SH		DEFINED	1	
DOWNEY FINL CORP	COM	261018105	274	6199	SH		DEFINED	6,7,8	6199
DOWNEY FINL CORP	COM	261018105	24	538	SH		DEFINED	5	538
DPL INC	COM	233293109	3607	148300	SH		DEFINED	6,7,8	148300

DQE INC	COM	23329J104	2393	124366	SH		DEFINED	6,7,8	124366
DQE INC	COM	23329J104	45	2353	SH		DEFINED	5	2353
DQE INC.	EQUITY	23329J104	3082	160,200	SH		DEFINED	1	
DRESS BARN INC	COM	261570105	98	4381	SH		DEFINED	6,7,8	4381
DRESS BARN INC	COM	261570105	9	392	SH		DEFINED	5	392
DREYERS GRAND ICE CREAM INC	COM	261878102	1111	38253	SH		DEFINED	6,7,8	38253
DREYERS GRAND ICE CREAM INC	COM	261878102	16	538	SH		DEFINED	5	538
DRIL-QUIP INC	COM	262037104	26	1761	SH		DEFINED	6,7,8	1761
DRIL-QUIP INC	COM	262037104	3	175	SH		DEFINED	5	175
DRS TECHNOLOGIES INC	COM	23330X100	120	3441	SH		DEFINED	6,7,8	3441
DRS TECHNOLOGIES INC	COM	23330X100	12	336	SH		DEFINED	5	336
DSP GROUP INC	COM	23332B106	941	47188	SH		DEFINED	6,7,8	47188
DSP GROUP INC	COM	23332B106	13	664	SH		DEFINED	5	664
DST SYS INC DEL	COM	233326107	6211	143600	SH		DEFINED	6,7,8	143600
DTE ENERGY CO	COM	233331107	3077	71470	SH		DEFINED	6,7,8	71470
DTE ENERGY CO	COM	233331107	21	490	SH		DEFINED	5	490
DTE Energy Company	EQUITY	233331107	9147	210,000	SH		DEFINED	4	
DU PONT E I DE NEMOURS & CO	COM	263534109	18041	480850	SH		DEFINED	6,7,8	480850
DU PONT E I DE NEMOURS & CO	COM	263534109	117	3110	SH		DEFINED	5	3110
DU PONT E I DE NEMOURS + CO	EQUITY	263534109	4031	107444	SH		DEFINED	2	
DU PONT E.I. DE NEMOURS	EQUITY	263534109	649	17,300	SH		DEFINED	1	
DUANE READE INC	COM	263578106	569	18976	SH		DEFINED	6,7,8	18976
DUANE READE INC	COM	263578106	8	279	SH		DEFINED	5	279
DUANE READE INC COM	EQUITY	263578106	15909	530300	SH		Sole	3	522700
DUKE ENERGY CORP	EQUITY	264399106	484	12,800	SH		DEFINED	1	

NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X$1000)	SHRS OR PRN	SH/ PRN AMT	PUT/ CALL	INVSTMT DSCRETN	OTHR MGRS	SOLE
DUKE ENERGY CORP	COM	264399106	12559	331810	SH		DEFINED	6,7,8	331810
DUKE ENERGY CORP	COM	264399106	87	2300	SH		DEFINED	5	2300
DUKE REALTY CORP	EQUITY	264411505	9543	402830	SH		Sole	3	352684
DUN & BRADSTREET CORP DEL NEW	COM	26483E100	3174	113350	SH		DEFINED	6,7,8	113350
DUPONT PHOTOMASKS INC	COM	26613X101	71	2560	SH		DEFINED	6,7,8	2560
DUPONT PHOTOMASKS INC	COM	26613X101	4	136	SH		DEFINED	5	136
DURA AUTOMOTIVE SYSTEMS CORP	CL A	265903104	31	4309	SH		DEFINED	6,7,8	4309
DURA AUTOMOTIVE SYSTEMS CORP	CL A	265903104	3	386	SH		DEFINED	5	386
DURAMED PHARMACEUTICALS INC	COM	266354109	122	6025	SH		DEFINED	6,7,8	6025
DURAMED PHARMACEUTICALS INC	COM	266354109	12	598	SH		DEFINED	5	598
DURASWITCH	COM								

INDUSTRIES INC	NEW	266905207	13	1328	SH	DEFINED	6,7,8	1328
DURASWITCH INDUSTRIES INC	COM NEW	266905207	1	129	SH	DEFINED	5	129
DURATEK INC	EQUITY	26658Q102	1334	230,000	SH	DEFINED	1	
DURECT CORP	COM	266605104	52	5374	SH	DEFINED	6,7,8	5374
DURECT CORP	COM	266605104	5	533	SH	DEFINED	5	533
DUSA PHARMACEUTICALS INC	COM	266898105	40	3906	SH	DEFINED	6,7,8	3906
DUSA PHARMACEUTICALS INC	COM	266898105	4	388	SH	DEFINED	5	388
DVI INC	COM	233343102	65	3827	SH	DEFINED	6,7,8	3827
DVI INC	COM	233343102	6	343	SH	DEFINED	5	343
DYAX CORP	COM	26746E103	53	5482	SH	DEFINED	6,7,8	5482
DYAX CORP	COM	26746E103	5	541	SH	DEFINED	5	541
DYCOM INDS INC	COM	267475101	729	62828	SH	DEFINED	6,7,8	62828
DYCOM INDS INC	COM	267475101	14	1196	SH	DEFINED	5	1196
DYNACQ INTL INC	COM PAR $.001	267919306	18	1196	SH	DEFINED	6,7,8	1196
DYNACQ INTL INC	COM PAR $.001	267919306	2	119	SH	DEFINED	5	119
DYNEGY INC	EQUITY	26816Q101	187	5,400	SH	DEFINED	1	
DYNEGY INC NEW	CL A	26816Q101	4828	139337	SH	DEFINED	6,7,8	139337
DYNEGY INC NEW	CL A	26816Q101	34	970	SH	DEFINED	5	970
DYNEGY INC NEW	EQUITY	26816Q101	5075	143099	SH	DEFINED	2	
E M C CORP MASS	COM	268648102	12946	1101770	SH	DEFINED	6,7,8	1101770
E M C CORP MASS	COM	268648102	99	8440	SH	DEFINED	5	8440
E PIPHANY INC	COM	26881V100	74	17516	SH	DEFINED	6,7,8	17516
E PIPHANY INC	COM	26881V100	7	1738	SH	DEFINED	5	1738
E TRADE GROUP INC	COM	269246104	2263	374000	SH	DEFINED	6,7,8	374000
EARTHSHELL CORP	COM	27032B100	28	12693	SH	DEFINED	6,7,8	12693
EARTHSHELL CORP	COM	27032B100	3	1260	SH	DEFINED	5	1260
EARTHWATCH INC	EQUITY	270324601	7	730567	SH	DEFINED	2	
EAST WEST BANCORP INC	COM	27579R104	429	18356	SH	DEFINED	6,7,8	18356
EAST WEST BANCORP INC	COM	27579R104	15	649	SH	DEFINED	5	649
EASTGROUP PPTY INC	COM	277276101	109	4989	SH	DEFINED	6,7,8	4989
EASTGROUP PPTY INC	COM	277276101	10	447	SH	DEFINED	5	447
EASTMAN CHEM CO	COM	277432100	1183	32580	SH	DEFINED	6,7,8	32580
EASTMAN CHEM CO	COM	277432100	8	230	SH	DEFINED	5	230

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EASTMAN CHEMICAL	EQUITY	277432100	47	1,300	SH		DEFINED	1	
EASTMAN KODAK	EQUITY	277461109	156	4,800	SH		DEFINED	1	
EASTMAN KODAK CO	COM	277461109	4712	144840	SH		DEFINED	6,7,8	144840
EASTMAN KODAK CO	COM	277461109	28	860	SH		DEFINED	5	860
EASTMAN KODAK CO	EQUITY	277461109	4301	132203	SH		DEFINED	2	
EATON CORP	EQUITY	278058102	71	1,200	SH		DEFINED	1	
EATON CORP	COM	278058102	2238	37800	SH		DEFINED	6,7,8	37800
EATON CORP	COM	278058102	12	210	SH		DEFINED	5	210
	COM								

EATON VANCE CORP	NON VTG COM	278265103	4144	132200	SH	DEFINED	6,7,8	132200
EATON VANCE CORP	NON VTG	278265103	26	840	SH	DEFINED	5	840
EATON VANCE CORP	EQUITY	278265103	5270	168100	SH	DEFINED	2	
EBAY INC	COM	278642103	397	8680	SH	DEFINED	6,7,8	8680
EBAY INC	EQUITY	278642103	5146	90000	SH	DEFINED	2	
ECHELON CORP	COM	27874N105	82	6602	SH	DEFINED	6,7,8	6602
ECHELON CORP	COM	27874N105	8	655	SH	DEFINED	5	655
ECHOSTAR COMMUNICATIONS CORP N	EQUITY	278762109	18279	780900	SH	DEFINED	2	
ECHOSTAR COMMUNICATIONS NEW	CL A	278762109	135	5790	SH	DEFINED	6,7,8	5790
ECLIPSYS CORP	COM	278856109	276	20715	SH	DEFINED	6,7,8	20715
ECLIPSYS CORP	COM	278856109	16	1189	SH	DEFINED	5	1189
ECOLAB INC	EQUITY	278865100	76	2,100	SH	DEFINED	1	
ECOLAB INC	COM	278865100	1961	53990	SH	DEFINED	6,7,8	53990
ECOLAB INC	COM	278865100	14	380	SH	DEFINED	5	380
EDEN BIOSCIENCE CORP	COM	279445100	83	10929	SH	DEFINED	6,7,8	10929
EDEN BIOSCIENCE CORP	COM	279445100	4	560	SH	DEFINED	5	560
EDISON INTERNATIONAL	EQUITY	281020107	71	5,400	SH	DEFINED	1	
EDISON INTL	COM	281020107	1812	137700	SH	DEFINED	6,7,8	137700
EDISON INTL	COM	281020107	13	970	SH	DEFINED	5	970
EDISON SCHOOLS INC	EQUITY	281033100	115	7,636	SH	DEFINED	1	
EDISON SCHOOLS INC	CL A	281033100	107	7082	SH	DEFINED	6,7,8	7082
EDISON SCHOOLS INC	CL A	281033100	11	703	SH	DEFINED	5	703
EDISON SCHOOLS INC CL A	EQUITY	281033100	20252	1341200	SH	Sole	3	1318600
EDO CORP	COM	281347104	68	2349	SH	DEFINED	6,7,8	2349
EDO CORP	COM	281347104	7	233	SH	DEFINED	5	233
EDUCATION MGMT CORP	COM	28139T101	175	5765	SH	DEFINED	6,7,8	5765
EDUCATION MGMT CORP	COM	28139T101	17	552	SH	DEFINED	5	552
EDUCATION MGMT CORP COM	EQUITY	28139T101	29565	973800	SH	Sole	3	964000
EDWARDS AG INC	COM	281760108	3304	94100	SH	DEFINED	6,7,8	94100
EDWARDS LIFESCIENCES CORP	COM	28176E108	1949	86994	SH	DEFINED	6,7,8	86994
EDWARDS LIFESCIENCES CORP	COM	28176E108	36	1606	SH	DEFINED	5	1606
EEX CORP	COM NEW	26842V207	14	9780	SH	DEFINED	6,7,8	9780
EEX CORP	COM NEW	26842V207	1	876	SH	DEFINED	5	876
EFUNDS CORP	COM	28224R101	434	26059	SH	DEFINED	6,7,8	26059
EFUNDS CORP	COM	28224R101	21	1286	SH	DEFINED	5	1286

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EGL INC	COM	268484102	579	65301	SH		DEFINED	6,7,8
EGL INC	COM	268484102	9	963	SH		DEFINED	5
EL PASO CORP	EQUITY	28336L109	2732	80684	SH		DEFINED	2
EL PASO CORP	COM	28336L109	8943	215231	SH		DEFINED	6,7,8
EL PASO CORP	COM	28336L109	63	1517	SH		DEFINED	5
EL PASO CORPORATION	EQUITY	28336L109	476	11,451	SH		DEFINED	1
EL PASO ELEC CO	COM NEW	283677854	212	16154	SH		DEFINED	6,7,8

EL PASO ELEC CO	COM NEW	283677854	19	1407	SH	DEFINED	5
ELAN CORP PLC - ADR	EQUITY	284131208	11517	237,710	SH	DEFINED	1
ELAN CORP PLC - B WARRANTS	EQUITY	284131802	7600	200,000	SH	DEFINED	1
ELAN CORP PLC -WTS CL-A ADR	EQUITY	284131703	12000	200,000	SH	DEFINED	1
ELAN PLC	ADR	284131208	4201	86715	SH	DEFINED	6,7,8
ELANTEC SEMICONDUCTOR INC	COM	284155108	146	6375	SH	DEFINED	6,7,8
ELANTEC SEMICONDUCTOR INC	COM	284155108	14	613	SH	DEFINED	5
ELCOR CORP	COM	284443108	129	6014	SH	DEFINED	6,7,8
ELCOR CORP	COM	284443108	12	541	SH	DEFINED	5
ELECTRO RENT CORP	COM	285218103	57	4517	SH	DEFINED	6,7,8
ELECTRO RENT CORP	COM	285218103	5	404	SH	DEFINED	5
ELECTRO SCIENTIFIC INDS	COM	285229100	168	7664	SH	DEFINED	6,7,8
ELECTRO SCIENTIFIC INDS	COM	285229100	16	741	SH	DEFINED	5
ELECTROGLAS INC	COM	285324109	77	6210	SH	DEFINED	6,7,8
ELECTROGLAS INC	COM	285324109	7	592	SH	DEFINED	5
ELECTRONIC ARTS	EQUITY	285512109	16372	343500	SH	DEFINED	2
ELECTRONIC ARTS INC	COM	285512109	7244	158610	SH	DEFINED	6,7,8
ELECTRONIC DATA SYS NEW	COM	285661104	16445	285600	SH	DEFINED	6,7,8
ELECTRONIC DATA SYS NEW	COM	285661104	116	2020	SH	DEFINED	5
ELECTRONIC DATA SYS NW COM	EQUITY	285661104	2015	35000	SH	Sole	3
ELECTRONIC DATA SYSTEMS	EQUITY	285661104	684	11,880	SH	DEFINED	1
ELECTRONICS BOUTIQUE HLDGS CP	COM	286045109	67	2468	SH	DEFINED	6,7,8
ELECTRONICS BOUTIQUE HLDGS CP	COM	286045109	7	265	SH	DEFINED	5
ELECTRONICS BOUTQ HLDG COM	EQUITY	286045109	14930	554000	SH	Sole	3
ELECTRONICS FOR IMAGING INC	COM	286082102	269	16548	SH	DEFINED	6,7,8
ELECTRONICS FOR IMAGING INC	COM	286082102	24	1461	SH	DEFINED	5
ELIZABETH ARDEN INC	COM	28660G106	34	2661	SH	DEFINED	6,7,8
ELIZABETH ARDEN INC	COM	28660G106	3	264	SH	DEFINED	5
ELIZABETH ARDEN INC	EQUITY	28660G106	1552	125200	SH	DEFINED	2
EMBARCADERO TECHNOLOGIES INC	COM	290787100	68	8611	SH	DEFINED	6,7,8
EMBARCADERO TECHNOLOGIES INC	COM	290787100	2	253	SH	DEFINED	5
Embotelladora Andina -ADR 'B'	EQUITY	29081P303	322	38,300	SH	DEFINED	1
EMBRAER AIRCRAFT CORP ADR	EQUITY	29081M102	181	14,190	SH	DEFINED	1
EMBRAER EMPRESA BRASILEIRA DE	EQUITY	29081M102	2641	211500	SH	DEFINED	2
EMBRAER-EMPRESA BRASILEIRA DE	SP ADR PFD SHS	29081M102	0	0	SH	DEFINED	6,7,8
EMBRATEL PARTICIPACOES - ADR	EQUITY	29081N100	92	33,000	SH	DEFINED	1

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EMC Corp / Mass	EQUITY	268648102	646	55,000	SH		DEFINED	4	
EMC CORP MASS	EQUITY	268648102	139	11060	SH		DEFINED	2	
EMC CORPORATION	EQUITY	268648102	3785	322,160	SH		DEFINED	1	
EMCOR GROUP INC	COM	29084Q100	89	2791	SH		DEFINED	6,7,8	2791
EMCOR GROUP INC	COM	29084Q100	9	290	SH		DEFINED	5	290
EMCORE CORP	COM	290846104	53	6197	SH		DEFINED	6,7,8	6197
EMCORE CORP	COM	290846104	5	615	SH		DEFINED	5	615
EMERSON ELEC	EQUITY	029101104	35	750	SH		DEFINED	2	
Emerson Elec Co	EQUITY	291011104	2353	50,000	SH		DEFINED	4	
EMERSON ELEC CO	COM	291011104	11534	245091	SH		DEFINED	6,7,8	245091
EMERSON ELEC CO	COM	291011104	109	2310	SH		DEFINED	5	2310
EMERSON ELEC CO	EQUITY	291011104	3126	66419	SH		DEFINED	2	
EMERSON ELECTRIC	EQUITY	291011104	355	7,550	SH		DEFINED	1	
EMEX CORP	COM	291206100	24	3641	SH		DEFINED	6,7,8	3641
EMEX CORP	COM	291206100	2	361	SH		DEFINED	5	361
EMISPHERE TECHNOLOGIES INC	COM	291345106	92	4801	SH		DEFINED	6,7,8	4801
EMISPHERE TECHNOLOGIES INC	COM	291345106	8	430	SH		DEFINED	5	430
EMMIS COMMUNICATIONS CORP	CL A	291525103	799	55400	SH		DEFINED	6,7,8	55400
EMPIRE DIST ELEC CO	COM	291641108	114	5539	SH		DEFINED	6,7,8	5539
EMPIRE DIST ELEC CO	COM	291641108	10	496	SH		DEFINED	5	496
EMPIRE DISTRICT ELECTRIC CO	EQUITY	291641108	769	37,400	SH		DEFINED	1	
EMPRESA NACIONAL DE ELEC ADR	EQUITY	29244T101	709	81,892	SH		DEFINED	1	
EMULEX CORP	EQUITY	292475209	526	20000	SH		DEFINED	2	
ENCOMPASS SVCS CORP	COM	29255U104	145	38278	SH		DEFINED	6,7,8	38278
ENCOMPASS SVCS CORP	COM	29255U104	7	1796	SH		DEFINED	5	1796
ENCORE ACQUISITION CO	COM	29255W100	34	2246	SH		DEFINED	6,7,8	2246
ENCORE ACQUISITION CO	COM	29255W100	3	201	SH		DEFINED	5	201
ENCORE WIRE CORP	COM	292562105	53	4118	SH		DEFINED	6,7,8	4118
ENCORE WIRE CORP	COM	292562105	5	369	SH		DEFINED	5	369
ENDESA S A	SPONS-ORED ADR	29258N107	153	10000	SH		DEFINED	6,7,8	10000
ENDO PHARMACEUTICALS HLDGS INC	WT EXP 123102	29264F114	0	3251	SH		DEFINED	6,7,8	3251
ENDO PHARMACEUTICALS HLDGS INC	COM	29264F205	57	5209	SH		DEFINED	6,7,8	5209
ENDO PHARMACEUTICALS HLDGS INC	WT EXP 123102	29264F114	0	100	SH		DEFINED	5	100
ENDO PHARMACEUTICALS HLDGS INC	COM	29264F205	6	517	SH		DEFINED	5	517
ENDOCARE INC	COM	29264P104	58	3284	SH		DEFINED	6,7,8	3284
ENDOCARE INC	COM	29264P104	6	326	SH		DEFINED	5	326
ENDOCARE INC COM	EQUITY	29264P104	8292	472500	SH		Sole	3	472500
ENERGEN CORP	COM	29265N108	194	8623	SH		DEFINED	6,7,8	8623
ENERGEN CORP	COM	29265N108	17	757	SH		DEFINED	5	757

ENERGIZER HLDGS INC	COM	29266R108	1785	107401	SH		DEFINED	6,7,8	107401
ENERGY CONVERSION DEVICES INC	COM	292659109	59	3613	SH		DEFINED	6,7,8	3613
ENERGY CONVERSION DEVICES INC	COM	292659109	6	359	SH		DEFINED	5	359
ENERGY EAST CORP	COM	29266M109	2741	136300	SH		DEFINED	6,7,8	136300

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ENERGY PARTNERS LTD	EQUITY	29270U105	2559	366600	SH		Sole	3	366600
ENERGY PARTNERS LTD	COM	29270U105	45	6392	SH		DEFINED	6,7,8	6392
ENERGY PARTNERS LTD	COM	29270U105	4	616	SH		DEFINED	5	616
ENERGY PARTNERS LTD	EQUITY	29270U105	98	55900	SH		DEFINED	2	
ENERSIS SA ADR	EQUITY	29274F104	123	10,065	SH		DEFINED	1	
ENGAGE INC	COM	292827102	3	13620	SH		DEFINED	6,7,8	13620
ENGAGE INC	COM	292827102	0	1229	SH		DEFINED	5	1229
ENGELHARD CORP	EQUITY	292845104	49	2,100	SH		DEFINED	1	
ENGELHARD CORP	COM	292845104	1872	81020	SH		DEFINED	6,7,8	81020
ENGELHARD CORP	COM	292845104	9	390	SH		DEFINED	5	390
ENGELHARD CORP COM	EQUITY	292845104	6958	301200	SH		Sole	3	261200
ENGINEERED SUPPORT SYS INC	COM	292866100	88	1877	SH		DEFINED	6,7,8	1877
ENGINEERED SUPPORT SYS INC	COM	292866100	9	185	SH		DEFINED	5	185
ENRON CORP	EQUITY	293561106	555	20,400	SH		DEFINED	1	
ENRON CORP	EQUITY	293561106	14	500	SH		DEFINED	2	
ENRON CORP	COM	293561106	8733	320702	SH		DEFINED	6,7,8	320702
ENRON CORP	COM	293561106	60	2220	SH		DEFINED	5	2220
ENSCO INTL INC	COM	26874Q100	2377	162600	SH		DEFINED	6,7,8	162600
ENTEGRIS INC	COM	29362U104	88	11158	SH		DEFINED	6,7,8	11158
ENTEGRIS INC	COM	29362U104	8	1057	SH		DEFINED	5	1057
ENTERASYS NETWORKS INC	COM	293637104	1431	221800	SH		DEFINED	6,7,8	221800
ENTERASYS NETWORKS INC COM	EQUITY	293637104	10770	1669800	SH		Sole	3	1386700
ENTERCOM COMMUNICATIONS CORP	CL A	293639100	1802	53000	SH		DEFINED	6,7,8	53000
ENTERGY CORP	EQUITY	29364G103	132	3,700	SH		DEFINED	1	
ENTERGY CORP NEW	COM	29364G103	5033	141530	SH		DEFINED	6,7,8	141530
ENTERGY CORP NEW	COM	29364G103	23	660	SH		DEFINED	5	660
ENTERTAINMENT PPTYS TR	COM SH BEN INT	29380T105	78	4628	SH		DEFINED	6,7,8	4628
ENTERTAINMENT PPTYS TR	COM SH BEN INT	29380T105	7	414	SH		DEFINED	5	414
ENTRADE INC	EQUITY	29382L993	2957	16150	SH		DEFINED	2	
ENTREMED INC	COM	29382F103	38	4323	SH		DEFINED	6,7,8	4323
ENTREMED INC	COM	29382F103	4	429	SH		DEFINED	5	429
ENTRUST INC	COM	293848107	38	13311	SH		DEFINED	6,7,8	13311
ENTRUST INC	COM	293848107	4	1321	SH		DEFINED	5	1321
ENZO BIOCHEM INC	COM	294100102	105	6171	SH		DEFINED	6,7,8	6171
ENZO BIOCHEM INC	COM	294100102	10	612	SH		DEFINED	5	612
ENZON INC	COM	293904108	291	5705	SH		DEFINED	6,7,8	5705
ENZON INC	EQUITY	293904108	4644	90000	SH		DEFINED	2	
EOG RES INC	COM	26875P101	2455	84870	SH		DEFINED	6,7,8	84870
EOG RES INC	COM	26875P101	10	350	SH		DEFINED	5	350

EOG RESOURCES INC	EQUITY	26875P101	55	1,900	SH		DEFINED	1	
EPICEDGE INC	COM	29426X102	1	2628	SH		DEFINED	6,7,8	2628
EPICEDGE INC	COM	29426X102	0	96	SH		DEFINED	5	96
EPIQ SYS INC	COM	26882D109	42	1646	SH		DEFINED	6,7,8	1646

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EPIQ SYS INC	COM	26882D109	4	163	SH		DEFINED	5	163
EQUIFAX INC	COM	294429105	1326	60550	SH		DEFINED	6,7,8	60550
EQUIFAX INC	COM	294429105	9	430	SH		DEFINED	5	430
EQUIFAX INC.	EQUITY	294429105	53	2,400	SH		DEFINED	1	
EQUITABLE RES INC	COM	294549100	2905	96800	SH		DEFINED	6,7,8	96800
EQUITY INNS INC	COM	294703103	83	11577	SH		DEFINED	6,7,8	11577
EQUITY INNS INC	COM	294703103	7	1037	SH		DEFINED	5	1037
EQUITY OFFICE PPTYS TR	EQUITY	294741103	2624	82000	SH		DEFINED	2	
EQUITY OFFICE PPTYS TR COM	EQUITY	294741103	87738	2741822	SH		Sole	3	2411920
EQUITY OFFICE PROPERTIES TRUST	EQUITY	294741103	11200	350,000	SH		DEFINED	1	
EQUITY ONE	COM	294752100	5	386	SH		DEFINED	6,7,8	386
EQUITY ONE	COM	294752100	0	35	SH		DEFINED	5	35
EQUITY RESIDENT PPTYS SH BEN I	EQUITY	29476L107	52986	907300	SH		Sole	3	799500
EQUITY RESIDENTIAL PPTYS TR	SH BEN INT	29476L107	1121	19200	SH		DEFINED	6,7,8	19200
EQUITY RESIDENTIAL PPTYS TR	EQUITY	29476L107	193	5700	SH		DEFINED	2	
ERICSSON L M TEL CO	ADR CL B SEK 10	294821400	297	85000	SH		DEFINED	6,7,8	85000
ERICSSON L M TEL CO	ADR CL B SEK 10	294821400	62	17840	SH		DEFINED	6,7,8	17840
ESCO TECHNOLOGIES INC	COM	296315104	83	3347	SH		DEFINED	6,7,8	3347
ESCO TECHNOLOGIES INC	COM	296315104	8	303	SH		DEFINED	5	303
ESPEED INC	CL A	296643109	131	30081	SH		DEFINED	6,7,8	30081
ESPEED INC	CL A	296643109	2	442	SH		DEFINED	5	442
ESPERION THERAPEUTICS COM	EQUITY	29664R106	1572	211000	SH		Sole	3	211000
ESPERION THERAPEUTICS INC	COM	29664R106	43	5746	SH		DEFINED	6,7,8	5746
ESPERION THERAPEUTICS INC	COM	29664R106	4	570	SH		DEFINED	5	570
ESS TECHNOLOGY INC	COM	269151106	96	9388	SH		DEFINED	6,7,8	9388
ESS TECHNOLOGY INC	COM	269151106	9	841	SH		DEFINED	5	841
ESSEX PPTY TR INC	COM	297178105	216	4397	SH		DEFINED	6,7,8	4397
ESSEX PPTY TR INC	COM	297178105	19	394	SH		DEFINED	5	394
ESSEX PPTY TR INC COM	EQUITY	297178105	7684	156500	SH		Sole	3	136700
ESTERLINE TECHNOLOGIES CORP	COM	297425100	103	6493	SH		DEFINED	6,7,8	6493
ESTERLINE TECHNOLOGIES CORP	COM	297425100	9	581	SH		DEFINED	5	581
ETHAN ALLEN INTERIORS INC	COM	297602104	132	4800	SH		DEFINED	6,7,8	4800

NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X$1000)	SHRS OR PRN AMT	SH/ PRN	PUT/ CALL	INVSTMT DSCRETN	OTHR MGRS	SOLE
EVEREST RE GROUP LTD	EQUITY	G3223R108	17112	264,480	SH		DEFINED	1	
EVEREST RE GROUP LTD	COM	G3223R108	3494	54000	SH		DEFINED	6,7,8	54000
EVEREST RE GROUP LTD COM	EQUITY	G3223R108	91622	1416100	SH		Sole	3	1350500
EVERGREEN RES INC	COM NO PAR	299900308	159	4673	SH		DEFINED	6,7,8	4673
EVERGREEN RES INC	COM NO PAR	299900308	16	464	SH		DEFINED	5	464
EVOLVE SOFTWARE INC.	EQUITY	30049P104	384	1,239,564	SH		DEFINED	1	
EXACT SCIENCES CORP	COM	30063P105	11	1140	SH		DEFINED	6,7,8	1140
EXACT SCIENCES CORP	COM	30063P105	1	113	SH		DEFINED	5	113
EXAR CORP	COM	300645108	452	26105	SH		DEFINED	6,7,8	26105
EXAR CORP	COM	300645108	18	1024	SH		DEFINED	5	1024
EXCEL TECHNOLOGY INC	COM	30067T103	38	2395	SH		DEFINED	6,7,8	2395
EXCEL TECHNOLOGY INC	COM	30067T103	4	238	SH		DEFINED	5	238
EXE TECHNOLOGIES INC	COM	301504106	18	8982	SH		DEFINED	6,7,8	8982
EXE TECHNOLOGIES INC	COM	301504106	2	869	SH		DEFINED	5	869
EXELIXIS INC	COM	30161Q104	111	9667	SH		DEFINED	6,7,8	9667
EXELIXIS INC	COM	30161Q104	11	954	SH		DEFINED	5	954
EXELON CORP	COM	30161N101	6926	155282	SH		DEFINED	6,7,8	155282
EXELON CORP	COM	30161N101	43	960	SH		DEFINED	5	960
EXELON CORPORATION	EQUITY	30161N101	237	5,312	SH		DEFINED	1	
EXIDE TECHNOLOGIES	COM	302051107	30	8000	SH		DEFINED	6,7,8	8000
EXIDE TECHNOLOGIES	COM	302051107	3	716	SH		DEFINED	5	716
EXODUS COMMUNICATIONS INC	COM	302088109	0	10760	SH		DEFINED	6,7,8	10760
EXPEDITORS INTL WASH INC	COM	302130109	2888	61000	SH		DEFINED	6,7,8	61000
EXPRESS SCRIPTS INC	COM	302182100	6227	112200	SH		DEFINED	6,7,8	112200
EXPRESS SCRIPTS INC	COM	302182100	23	420	SH		DEFINED	5	420
EXTENDED STAY AMER INC	COM	30224P101	1573	108700	SH		DEFINED	6,7,8	108700
EXTENSITY INC	COM	302255104	12	4283	SH		DEFINED	6,7,8	4283
EXTENSITY INC	COM	302255104	1	414	SH		DEFINED	5	414
EXTREME NETWORKS INC	EQUITY	30226D106	23749	1446267	SH		DEFINED	2	
EXXON MOBIL CORP	EQUITY	3021G112	193	28000	SH		DEFINED	2	
Exxon Mobil Corp	EQUITY	30231G102	2399	60,892	SH		DEFINED	4	
EXXON MOBIL CORP	COM	30231G102	129386	3283920	SH		DEFINED	6,7,8	3283920
EXXON MOBIL CORP	COM	30231G102	810	20560	SH		DEFINED	5	20560
EXXON MOBIL CORPORATIONS	EQUITY	30231G102	46123	1,170,622	SH		DEFINED	1	
F M C CORP	COM NEW	302491303	643	13120	SH		DEFINED	6,7,8	13120
F M C CORP	COM NEW	302491303	4	90	SH		DEFINED	5	90
F Y I INC	COM	302712104	141	3756	SH		DEFINED	6,7,8	3756

F Y I INC	COM	302712104	14	373	SH		DEFINED	5	373
F&M BANCORP MD	COM	302367107	91	3466	SH		DEFINED	6,7,8	3466
F&M BANCORP MD	COM	302367107	8	310	SH		DEFINED	5	310
F5 NETWORKS INC	COM	315616102	44	4755	SH		DEFINED	6,7,8	4755
F5 NETWORKS INC	COM	315616102	5	512	SH		DEFINED	5	512
FACTORY 2-U INC	COM	303072102	51	3624	SH		DEFINED	6,7,8	3624
FACTORY 2-U INC	COM	303072102	5	360	SH		DEFINED	5	360
FACTSET RESH SYS INC	COM	303075105	140	5783	SH		DEFINED	6,7,8	5783
FACTSET RESH SYS INC	COM	303075105	14	574	SH		DEFINED	5	574
FAIR ISAAC & CO INC	COM	303250104	237	5008	SH		DEFINED	6,7,8	5008
FAIR ISAAC & CO INC	COM	303250104	23	487	SH		DEFINED	5	487
FAIRCHILD CORP	CL A	303698104	14	3993	SH		DEFINED	6,7,8	3993
FAIRCHILD CORP	CL A	303698104	1	357	SH		DEFINED	5	357
FAIRCHILD SEMICONDUCTOR INTL	CL A	303726103	1140	71000	SH		DEFINED	6,7,8	71000
FAIRCHILD SEMICONDUCTOR INTL	CL A	303726103	13	830	SH		DEFINED	5	830
FALCONSTOR SOFTWARE INC	COM	306137100	32	3692	SH		DEFINED	6,7,8	3692
FALCONSTOR SOFTWARE INC	COM	306137100	3	366	SH		DEFINED	5	366

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FAMILY DLR STORES INC	COM	307000109	1999	72640	SH			DEFINED	6,7,8	7
FAMILY DLR STORES INC	COM	307000109	14	510	SH			DEFINED	5	
FAMILY DOLLAR STORES	EQUITY	307000109	77	2,800	SH			DEFINED	1	
FARMER BROS CO	COM	307675108	58	265	SH			DEFINED	6,7,8	
FARMER BROS CO	COM	307675108	5	24	SH			DEFINED	5	
FARMERS CAP BK CORP	COM	309562106	82	2189	SH			DEFINED	6,7,8	
FARMERS CAP BK CORP	COM	309562106	7	196	SH			DEFINED	5	
FASTENAL CO	COM	311900104	2530	44400	SH			DEFINED	6,7,8	4
FBL FINL GROUP INC	CL A	30239F106	61	3654	SH			DEFINED	6,7,8	
FBL FINL GROUP INC	CL A	30239F106	5	327	SH			DEFINED	5	
FBR ASSET INVT CORP	COM	30241E303	100	4325	SH			DEFINED	6,7,8	
FED NATL MTG CO	EQUITY	313586109	1680	20,980	SH			DEFINED	1	
FEDDERS CORP	COM	313135105	30	7761	SH			DEFINED	6,7,8	
FEDDERS CORP	COM	313135105	3	695	SH			DEFINED	5	
FEDERAL AGRIC MTG CORP	CL C	313148306	76	2288	SH			DEFINED	6,7,8	
FEDERAL AGRIC MTG CORP	CL C	313148306	8	227	SH			DEFINED	5	
FEDERAL HOME LN MTG CORP	COM	313400301	25705	395462	SH			DEFINED	6,7,8	39
FEDERAL HOME LN MTG CORP	COM	313400301	235	3610	SH			DEFINED	5	
FEDERAL HOME LOAN MTG CORP.	EQUITY	313400301	22808	350,890	SH			DEFINED	1	
FEDERAL MOGUL CORP	COM	313549107	13	19311	SH			DEFINED	6,7,8	1
FEDERAL MOGUL CORP	COM	313549107	1	1729	SH			DEFINED	5	
FEDERAL NATL MTG										

ASSN	EQUITY	313586109	32	400	SH		DEFINED	1	
FEDERAL NATL MTG ASSN	COM	313586109	44492	555737	SH		DEFINED	6,7,8	55
FEDERAL NATL MTG ASSN	COM	313586109	363	4530	SH		DEFINED	5	
FEDERAL NATL MTG ASSN	EQUITY	313586109	7965	100000	SH		DEFINED	2	
FEDERAL NATL MTG ASSN	EQUITY	31359MDF7	2332	840000	SH		DEFINED	2	
FEDERAL REALTY INVT SH TR	BEN INT NEW	313747206	243	11048	SH		DEFINED	6,7,8	1
FEDERAL REALTY INVT SH TR	BEN INT NEW	313747206	21	973	SH		DEFINED	5	
FEDERAL SIGNAL CORP	COM	313855108	1231	69809	SH		DEFINED	6,7,8	6
FEDERAL SIGNAL CORP	COM	313855108	22	1241	SH		DEFINED	5	
FEDERATED DEPARTMENT STORES	EQUITY	31410H101	93	3,300	SH		DEFINED	1	
FEDERATED DEPT STORES INC DEL	COM	31410H101	4372	155020	SH		DEFINED	6,7,8	15
FEDERATED DEPT STORES INC DEL	COM	31410H101	31	1110	SH		DEFINED	5	
FEDERATED INVS INC PA	CL B	314211103	811	27400	SH		DEFINED	6,7,8	2
FEDERATED INVS INC PA	EQUITY	314211103	3256	110000	SH		DEFINED	2	
FEDEX CORP	COM	31428X106	4771	129810	SH		DEFINED	6,7,8	12
FEDEX CORP	COM	31428X106	34	920	SH		DEFINED	5	
FEDEX CORPORATION	EQUITY	31428X106	184	5,000	SH		DEFINED	1	
FEI CO	COM	30241L109	902	41458	SH		DEFINED	6,7,8	4
FEI CO	COM	30241L109	9	423	SH		DEFINED	5	
FELCOR LODGING TR INC	COM	31430F101	127	9425	SH		DEFINED	6,7,8	
FELCOR LODGING TR INC	COM	31430F101	11	814	SH		DEFINED	5	
FERRO CORP	COM	315405100	1130	48733	SH		DEFINED	6,7,8	4

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FERRO CORP	COM	315405100	18	769	SH		DEFINED	5	769
FHLMC CORP	BOND	3134A3RE8	2038	2,000,000	PRN		DEFINED	4	
FHLMC CORP	BOND	3134A3T48	4670	4,500,000	PRN		DEFINED	4	
FIBERCORE INC	COM	31563B109	21	8917	SH		DEFINED	6,7,8	8917
FIBERCORE INC	COM	31563B109	2	885	SH		DEFINED	5	885
FIDELITY BANKSHARES INC NEW	COM	31604Q107	60	4529	SH		DEFINED	6,7,8	4529
FIDELITY BANKSHARES INC NEW	COM	31604Q107	6	424	SH		DEFINED	5	424
FIDELITY NATL FINL INC	COM	316326107	3539	131600	SH		DEFINED	6,7,8	131600
FIFTH THIRD BANCORP	COM	316773100	14956	243259	SH		DEFINED	6,7,8	243259
FIFTH THIRD BANCORP	COM	316773100	105	1714	SH		DEFINED	5	1714
FIFTH THIRD BANK	EQUITY	316773100	591	9,614	SH		DEFINED	1	
FILENET CORP	COM	316869106	101	10072	SH		DEFINED	6,7,8	10072
FILENET CORP	COM	316869106	10	994	SH		DEFINED	5	994

FINANCIAL FED CORP	COM	317492106	671	27376	SH		DEFINED	6,7,8	27376
FINANCIAL FED CORP	COM	317492106	7	297	SH		DEFINED	5	297
FINANCIAL FED CORP COM	EQUITY	317492106	6223	254000	SH		Sole	3	254000
FINANCIAL INSTNS INC	COM	317585404	58	2495	SH		DEFINED	6,7,8	2495
FINANCIAL INSTNS INC	COM	317585404	5	233	SH		DEFINED	5	233
FINISH LINE INC	CL A	317923100	59	5464	SH		DEFINED	6,7,8	5464
FINISH LINE INC	CL A	317923100	5	489	SH		DEFINED	5	489
FINOVA GROUP INC	COM	317928109	19	16894	SH		DEFINED	6,7,8	16894
FINOVA GROUP INC	COM	317928109	2	1546	SH		DEFINED	5	1546
FIRST AMERN CORP CALIF	COM	318522307	429	21195	SH		DEFINED	6,7,8	21195
FIRST AMERN CORP CALIF	COM	318522307	37	1848	SH		DEFINED	5	1848
FIRST BANCORP N C	COM	318910106	49	2062	SH		DEFINED	6,7,8	2062
FIRST BANCORP N C	COM	318910106	4	185	SH		DEFINED	5	185
FIRST BANCORP P R	COM	318672102	163	6298	SH		DEFINED	6,7,8	6298
FIRST BANCORP P R	COM	318672102	15	573	SH		DEFINED	5	573
FIRST BKS AMER INC	COM	31928N103	8	248	SH		DEFINED	6,7,8	248
FIRST BKS AMER INC	COM	31928N103	1	22	SH		DEFINED	5	22
FIRST BUSEY CORP	COM	319383105	50	2520	SH		DEFINED	6,7,8	2520
FIRST BUSEY CORP	COM	319383105	5	250	SH		DEFINED	5	250
FIRST CHARTER CORP	COM	319439105	163	9969	SH		DEFINED	6,7,8	9969
FIRST CHARTER CORP	COM	319439105	14	843	SH		DEFINED	5	843
FIRST CMNTY BANCSHARES INC NEV	COM	31983A103	78	2460	SH		DEFINED	6,7,8	2460
FIRST CMNTY BANCSHARES INC NEV	COM	31983A103	7	226	SH		DEFINED	5	226
FIRST COMWLTH FINL CORP PA	COM	319829107	225	18308	SH		DEFINED	6,7,8	18308
FIRST COMWLTH FINL CORP PA	COM	319829107	20	1590	SH		DEFINED	5	1590
FIRST CONSULTING GROUP INC	COM	31986R103	46	5165	SH		DEFINED	6,7,8	5165
FIRST CONSULTING GROUP INC	COM	31986R103	4	477	SH		DEFINED	5	477
FIRST CTZNS BANCSHARES INC N C	CL A	31946M103	158	1902	SH		DEFINED	6,7,8	1902
FIRST CTZNS BANCSHARES INC N C	CL A	31946M103	13	160	SH		DEFINED	5	160
FIRST DATA CORP	EQUITY	319963104	461	7,910	SH		DEFINED	1	

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FIRST DATA CORP	COM	319963104	13647	234240	SH		DEFINED	6,7,8	234240
FIRST DATA CORP	COM	319963104	131	2240	SH		DEFINED	5	2240
FIRST DATA CORP	EQUITY	319963104	138	2000	SH		DEFINED	2	
FIRST DATA CORP COM	EQUITY	319963104	897	15400	SH		Sole	3	15400
FIRST ESSEX BANCORP INC	COM	320103104	53	2009	SH		DEFINED	6,7,8	2009
FIRST ESSEX BANCORP INC	COM	320103104	5	180	SH		DEFINED	5	180
FIRST FED CAP CORP	COM	319960100	71	4763	SH		DEFINED	6,7,8	4763
FIRST FED CAP CORP	COM	319960100	6	426	SH		DEFINED	5	426

FIRST FINL BANCORP OH	COM	320209109	179	11547	SH	DEFINED	6,7,8	11547
FIRST FINL BANCORP OH	COM	320209109	15	984	SH	DEFINED	5	984
FIRST FINL BANKSHARES	COM	32020R109	100	3390	SH	DEFINED	6,7,8	3390
FIRST FINL BANKSHARES	COM	32020R109	9	304	SH	DEFINED	5	304
FIRST FINL CORP IND	COM	320218100	84	2104	SH	DEFINED	6,7,8	2104
FIRST FINL CORP IND	COM	320218100	8	188	SH	DEFINED	5	188
FIRST FINL HLDGS INC	COM	320239106	96	4198	SH	DEFINED	6,7,8	4198
FIRST FINL HLDGS INC	COM	320239106	9	376	SH	DEFINED	5	376
FIRST HEALTH GROUP CORP	COM	320960107	3358	114300	SH	DEFINED	6,7,8	114300
FIRST HORIZON PHARMACE COM	EQUITY	32051K106	6848	263100	SH	Sole	3	263100
FIRST HORIZON PHARMACEUTICAL	COM	32051K106	59	2283	SH	DEFINED	6,7,8	2283
FIRST HORIZON PHARMACEUTICAL	COM	32051K106	8	302	SH	DEFINED	5	302
FIRST IND CORP	COM	32054R108	61	2955	SH	DEFINED	6,7,8	2955
FIRST IND CORP	COM	32054R108	5	265	SH	DEFINED	5	265
FIRST INDUSTRIAL REALTY TR	EQUITY	32054K103	5100	170,000	SH	DEFINED	1	
FIRST INDUSTRIAL REALTY TRUST	COM	32054K103	372	12400	SH	DEFINED	6,7,8	12400
FIRST INDUSTRIAL REALTY TRUST	COM	32054K103	32	1080	SH	DEFINED	5	1080
FIRST INDUSTRIAL RLTY COM	EQUITY	32054K103	14157	471900	SH	Sole	3	430000
FIRST MERCHANTS CORP	COM	320817109	78	3390	SH	DEFINED	6,7,8	3390
FIRST MERCHANTS CORP	COM	320817109	7	303	SH	DEFINED	5	303
FIRST MIDWEST BANCORP DEL	COM	320867104	427	12637	SH	DEFINED	6,7,8	12637
FIRST MIDWEST BANCORP DEL	COM	320867104	37	1082	SH	DEFINED	5	1082
FIRST NIAGARA FINL GROUP INC	COM	33582U100	48	3052	SH	DEFINED	6,7,8	3052
FIRST NIAGARA FINL GROUP INC	COM	33582U100	4	273	SH	DEFINED	5	273
FIRST PL FINL CORP	COM	33610T109	69	4833	SH	DEFINED	6,7,8	4833
FIRST PL FINL CORP	COM	33610T109	6	433	SH	DEFINED	5	433
FIRST REP BK SAN FRANCISCO	COM	336158100	76	3316	SH	DEFINED	6,7,8	3316
FIRST REP BK SAN FRANCISCO	COM	336158100	7	299	SH	DEFINED	5	299
First Security	CORP BOND	33620VAE2	2538	2,500,000	PRN	DEFINED	4	
FIRST SENTINEL BANCORP INC	COM	33640T103	99	8413	SH	DEFINED	6,7,8	8413
FIRST SENTINEL BANCORP INC	COM	33640T103	8	713	SH	DEFINED	5	713
FIRST TENN NATL CORP	COM	337162101	6394	172800	SH	DEFINED	6,7,8	172800
FIRST TENN NATL CORP	EQUITY	337162101	3651	100000	SH	DEFINED	2	
First Union	CORP BOND	337363AE5	3024	3,000,000	PRN	DEFINED	4	

FIRST VA BANKS INC	COM	337477103	2478	54100	SH	DEFINED	6,7,8	54100
FIRSTENERGY CORP	COM	337932107	3899	108470	SH	DEFINED		
FIRSTENERGY CORP	COM	337932107	24	670	SH	DEFINED		
FIRSTENERGY CORPORATION	EQUITY	337932107	133	3,700	SH	DEFINED		
FIRSTFED FINL CORP	COM	337907109	141	5426	SH	DEFINED		
FIRSTFED FINL CORP	COM	337907109	12	466	SH	DEFINED		
FIRSTMERIT CORP	COM	337915102	2352	100200	SH	DEFINED		
FIRSTSERVICE CORP SUB VTG SH	EQUITY	33761N109	5413	242100	SH	Sole		
FISERV INC	EQUITY	337738108	104	3,050	SH	DEFINED		
FISERV INC	COM	337738108	2835	83110	SH	DEFINED		
FISERV INC	COM	337738108	19	555	SH	DEFINED		
FISERV INC COM	EQUITY	337738108	19915	582300	SH	Sole		
FISHER COMMUNICATIONS INC	COM	337756209	64	1236	SH	DEFINED		
FISHER COMMUNICATIONS INC	COM	337756209	6	115	SH	DEFINED		
FISHER SCIENTIFIC INTL INC	COM NEW	338032204	407	16009	SH	DEFINED		
FISHER SCIENTIFIC INTL INC	COM NEW	338032204	37	1466	SH	DEFINED		
FLAGSTAR BANCORP INC	COM	337930101	48	2071	SH	DEFINED		
FLAGSTAR BANCORP INC	COM	337930101	4	186	SH	DEFINED		
FLEETBOSTON FINANCIAL CORP	EQUITY	339030108	660	17,959	SH	DEFINED		
FLEETBOSTON FINL CORP	COM	339030108	21710	598909	SH	DEFINED		
FLEETBOSTON FINL CORP	COM	339030108	154	4259	SH	DEFINED		
FLEETBOSTON FINL CORP	EQUITY	339030108	17661	482500	SH	DEFINED		
FLEETWOOD ENTERPRISES INC	COM	339099103	115	10291	SH	DEFINED		
FLEETWOOD ENTERPRISES INC	COM	339099103	10	922	SH	DEFINED		
FLEMING COS INC	COM	339130106	773	26195	SH	DEFINED		
FLEMING COS INC	COM	339130106	33	1128	SH	DEFINED		
FLEXTRONICS INTL LTD	EQUITY	339383101	17	1000	SH	DEFINED		
FLEXTRONICS INTL LTD	ORD	Y2573F102	173	10433	SH	DEFINED		
FLIR SYS INC	COM	302445101	123	2987	SH	DEFINED		
FLIR SYS INC	COM	302445101	12	296	SH	DEFINED		
FLORIDA EAST COAST INDS	CL A	340632108	156	7092	SH	DEFINED		
FLORIDA EAST COAST INDS	CL A	340632108	14	639	SH	DEFINED		
FLORIDA ROCK INDS INC	COM	341140101	175	5558	SH	DEFINED		
FLORIDA ROCK INDS INC	COM	341140101	17	524	SH	DEFINED		
FLOW INTL CORP	COM	343468104	36	3721	SH	DEFINED		
FLOW INTL CORP	COM	343468104	4	367	SH	DEFINED		
FLOWERS FOODS INC	COM	343498101	192	5308	SH	DEFINED		
FLOWERS FOODS INC	COM	343498101	16	455	SH	DEFINED		
FLOWSERVE CORP	COM	34354P105	1361	68910	SH	DEFINED		
FLOWSERVE CORP	COM	34354P105	20	1027	SH	DEFINED		
FLUOR CORP (NEW)	EQUITY	343412102	50	1,300	SH	DEFINED		
FLUOR CORP NEW	COM	343412102	1290	33500	SH	DEFINED		
FLUOR CORP NEW	COM	343412102	9	240	SH	DEFINED		
FLUSHING FINL CORP	COM	343873105	54	3361	SH	DEFINED		
FLUSHING FINL CORP	COM	343873105	5	302	SH	DEFINED		
FMC CORP	EQUITY	302491303	24	500	SH	DEFINED		
FMC TECHNOLOGIES INC	COM	30249U101	73	6300	SH	DEFINED		
FNB CORP PA	COM	302520101	194	7430	SH	DEFINED		
FNB CORP PA	COM	302520101	18	696	SH	DEFINED		
FNMA	CORPBOND	31359MFB4	2081	2,000,000	PRN	DEFINED		

FNMA	CORPBOND	31364FPJ4	2468	2,500,000	PRN	DEFINED
FOAMEX INTL INC	COM	344123104	31	5043	SH	DEFINED
FOAMEX INTL INC	COM	344123104	3	461	SH	DEFINED
FOCAL COMMUNICATIONS CORP	COM	344155106	1	4435	SH	DEFINED
FOCAL COMMUNICATIONS CORP	COM	344155106	0	440	SH	DEFINED
FOMENTO ECONOMICO MEX-SP ADR	EQUITY	344419106	157	5,500	SH	DEFINED
FOOTSTAR INC	COM	344912100	200	5767	SH	DEFINED
FOOTSTAR INC	COM	344912100	19	538	SH	DEFINED
FORD MOTOR CO	EQUITY	345370100	26	1470	SH	DEFINED
FORD MOTOR COMPANY	EQUITY	345370860	527	30,400	SH	DEFINED
FORD MTR CO DEL	COM PAR $0.01	345370860	15162	873863	SH	DEFINED
FORD MTR CO DEL	COM PAR $0.01	345370860	95	5451	SH	DEFINED
FORD MTR CO DEL	EQUITY	345370860	5764	333930	SH	DEFINED
FOREST CITY ENTERPRISES INC	CL A	345550107	237	4931	SH	DEFINED
FOREST CITY ENTERPRISES INC	CL A	345550107	21	440	SH	DEFINED
FOREST LABORATORIES-CLASS A	EQUITY	345838106	216	3,000	SH	DEFINED
FOREST LABS INC	COM	345838106	5373	74480	SH	DEFINED
FOREST LABS INC	COM	345838106	38	530	SH	DEFINED
FOREST LABS INC	EQUITY	345838106	6729	93100	SH	DEFINED
FOREST OIL CORP	COM PAR $0.01	346091705	1396	56300	SH	DEFINED
FORRESTER RESH INC	COM	346563109	62	3712	SH	DEFINED
FORRESTER RESH INC	COM	346563109	6	368	SH	DEFINED
FORTUNE BRANDS INC	EQUITY	349631101	84	2,500	SH	DEFINED
FORTUNE BRANDS INC	COM	349631101	2380	71050	SH	DEFINED
FORTUNE BRANDS INC	COM	349631101	15	460	SH	DEFINED
FORWARD AIR CORP	COM	349853101	196	8330	SH	DEFINED
FORWARD AIR CORP	COM	349853101	10	432	SH	DEFINED
FOSSIL INC	COM	349882100	57	3624	SH	DEFINED
FOSSIL INC	COM	349882100	6	360	SH	DEFINED
FOURTHSTAGE TECH (APERIAN)	EQUITY	35112T107	72	111,111	SH	DEFINED
FOX ENTMT GROUP INC	EQUITY	35138T107	13225	688614	SH	DEFINED
FPL GROUP INC	EQUITY	302571104	155	2,900	SH	DEFINED
FPL GROUP INC	COM	302571104	3983	74380	SH	DEFINED
FPL GROUP INC	COM	302571104	28	520	SH	DEFINED
FRANKLIN ELEC INC	COM	353514102	88	1218	SH	DEFINED
FRANKLIN ELEC INC	COM	353514102	9	121	SH	DEFINED
FRANKLIN RES INC	EQUITY	354613101	153	4,400	SH	DEFINED
FRANKLIN RES INC	COM	354613101	3879	111880	SH	DEFINED
FRANKLIN RES INC	COM	354613101	27	790	SH	DEFINED
Freddie Mac	EQUITY	313400301	1138	17,500	SH	DEFINED
FREDS INC	CL A	356108100	84	3210	SH	DEFINED
FREDS INC	CL A	356108100	8	313	SH	DEFINED
FREEMARKETS INC	COM	356602102	91	8585	SH	DEFINED
FREEMARKETS INC	COM	356602102	9	814	SH	DEFINED
FREEPORT-MCMORAN COPPER & GOLD	EQUITY	35671D857	23	2,100	SH	DEFINED
FREEPORT-MCMORAN COPPER & GOLD	CL B	35671D857	944	85860	SH	DEFINED
FREEPORT-MCMORAN COPPER & GOLD	CL B	35671D857	5	430	SH	DEFINED
FREMONT GEN CORP	COM	357288109	98	17990	SH	DEFINED
FREMONT GEN CORP	COM	357288109	9	1611	SH	DEFINED
FRIEDMAN BILLINGS RAMSEY GROUP	CL A	358433100	39	7617	SH	DEFINED
FRIEDMAN BILLINGS RAMSEY GROUP	CL A	358433100	3	682	SH	DEFINED
FRIEDMANS INC	CL A	358438109	31	4353	SH	DEFINED
FRIEDMANS INC	CL A	358438109	3	390	SH	DEFINED
FRONTIER AIRLINES INC NEW	COM	359065109	66	7945	SH	DEFINED
FRONTIER AIRLINES INC NEW	COM	359065109	7	788	SH	DEFINED
FRONTIER FINL CORP WASH	COM	35907K105	142	5163	SH	DEFINED
FRONTIER FINL CORP WASH	COM	35907K105	13	471	SH	DEFINED
FRONTIER OIL CORP	COM	35914P105	128	7469	SH	DEFINED

FRONTIER OIL CORP	COM	35914P105	12	701	SH	DEFINED
FRONTLINE CAP GROUP	COM	35921N101	1	8952	SH	DEFINED
FRONTLINE CAP GROUP	COM	35921N101	0	845	SH	DEFINED
FRONTLINE LTD	EQUITY	556105906	272	30000	SH	DEFINED
FSI INTL INC	COM	302633102	80	8065	SH	DEFINED
FSI INTL INC	COM	302633102	7	722	SH	DEFINED
FTD COM INC	CL A	30265F103	9	2331	SH	DEFINED
FTD COM INC	CL A	30265F103	1	231	SH	DEFINED
FTI CONSULTING INC	COM	302941109	71	2418	SH	DEFINED
FTI CONSULTING INC	COM	302941109	7	240	SH	DEFINED
FUELCELL ENERGY INC	COM	35952H106	112	7570	SH	DEFINED
FUELCELL ENERGY INC	COM	35952H106	11	751	SH	DEFINED
FULLER H B CO	COM	359694106	959	20938	SH	DEFINED
FULLER H B CO	COM	359694106	18	387	SH	DEFINED
FURNITURE BRANDS INTL COM	EQUITY	360921100	15175	779000	SH	Sole
FURNITURE BRANDS INTL INC	COM	360921100	1648	84575	SH	DEFINED
FURNITURE BRANDS INTL INC	COM	360921100	27	1365	SH	DEFINED
FUTURELINK CORP	EQUITY	36114Q307	161	97142	SH	DEFINED
G & K SVCS INC	CL A	361268105	171	6456	SH	DEFINED
G & K SVCS INC	CL A	361268105	15	558	SH	DEFINED
G A P INC	EQUITY	364760108	65	4780	SH	DEFINED
GABELLI ASSET MGMT INC	CL A	36239Y102	55	1489	SH	DEFINED
GABELLI ASSET MGMT INC	CL A	36239Y102	5	148	SH	DEFINED
GABLES RESIDENTIAL TR	SH BEN INT	362418105	231	7524	SH	DEFINED
GABLES RESIDENTIAL TR	SH BEN INT	362418105	20	653	SH	DEFINED
Gables Residential Trust	EQUITY	362418105	767	25,000	SH	DEFINED
GALEN HOLDINGS - ADR	EQUITY	363240102	7395	193,575	SH	DEFINED
GALLAGHER A.J.	EQUITY	363576109	16411	484,807	SH	DEFINED
GALLAGHER ARTHUR J & CO	COM	363576109	3199	94500	SH	DEFINED
GANNETT INC	COM	364730101	12200	202960	SH	DEFINED
GANNETT INC	COM	364730101	111	1850	SH	DEFINED
GANNETT PUBLISHING	EQUITY	364730101	264	4,400	SH	DEFINED
GAP INC	EQUITY	364760108	171	14,350	SH	DEFINED
GAP INC DEL	COM	364760108	4343	363400	SH	DEFINED
GAP INC DEL	COM	364760108	31	2560	SH	DEFINED
GARAN INC	COM	364802108	40	1147	SH	DEFINED
GARAN INC	COM	364802108	4	103	SH	DEFINED
GARDNER DENVER INC	COM	365558105	102	4577	SH	DEFINED
GARDNER DENVER INC	COM	365558105	9	410	SH	DEFINED
GARTNER INC	COM	366651107	206	22777	SH	DEFINED
GARTNER INC	CL B	366651206	884	101600	SH	DEFINED
GARTNER INC	COM	366651107	19	2148	SH	DEFINED
Gateway	EQUITY	367626108	273	50,000	SH	DEFINED
GATEWAY INC	EQUITY	367626108	29	5,400	SH	DEFINED
GATEWAY INC	COM	367626108	744	136570	SH	DEFINED
GATEWAY INC	COM	367626108	5	960	SH	DEFINED
GATX	EQUITY	361448103	3280	97500	SH	DEFINED
GATX CORP	COM	361448103	1911	56800	SH	DEFINED
GAYLORD ENTMT CO NEW	COM	367905106	137	6818	SH	DEFINED
GAYLORD ENTMT CO NEW	COM	367905106	12	591	SH	DEFINED
GBC BANCORP CALIF	COM	361475106	78	2495	SH	DEFINED
GBC BANCORP CALIF	COM	361475106	7	223	SH	DEFINED
GEMSTAR-TV GUIDE INTL INC	EQUITY	36866W106	5198	263,730	SH	DEFINED
GEMSTAR-TV GUIDE INTL INC	COM	36866W106	154	7790	SH	DEFINED
GENAISSANCE PHARMACEUTICALS	COM	36867W105	20	5167	SH	DEFINED
GENAISSANCE PHARMACEUTICALS	COM	36867W105	2	510	SH	DEFINED
GenAmerica Capital I 8.525%	CORPBOND	36867NAA3	3059	3,000,000	PRN	DEFINED
GENCORP INC	COM	368682100	111	9801	SH	DEFINED

GENCORP INC	COM	368682100	10	878	SH	DEFINED
GENE LOGIC INC	COM	368689105	99	7491	SH	DEFINED
GENE LOGIC INC	COM	368689105	10	743	SH	DEFINED
GENELABS TECHNOLOGIES INC	COM	368706107	21	11509	SH	DEFINED
GENELABS TECHNOLOGIES INC	COM	368706107	2	1142	SH	DEFINED
GENENCOR INTL INC	COM	368709101	28	2804	SH	DEFINED
GENENCOR INTL INC	COM	368709101	3	278	SH	DEFINED
GENENTECH INC	EQUITY	368710406	59	1,340	SH	DEFINED
GENENTECH INC	COM NEW	368710406	671	15250	SH	DEFINED
GENENTECH INC	COM NEW	368710406	9	200	SH	DEFINED
GENENTECH INC	EQUITY	368710406	7940	178825	SH	DEFINED
GENERAL CABLE CORP DEL NEW	COM	369300108	99	10034	SH	DEFINED
GENERAL CABLE CORP DEL NEW	COM	369300108	9	920	SH	DEFINED
GENERAL COMMUNICATION CL A	EQUITY	369385109	18119	1497400	SH	Sole
GENERAL COMMUNICATION INC	CL A	369385109	130	10750	SH	DEFINED
GENERAL COMMUNICATION INC	CL A	369385109	13	1054	SH	DEFINED
General Dynamics	EQUITY	369550108	3003	34,000	SH	DEFINED
GENERAL DYNAMICS CORP	EQUITY	369550108	347	3,930	SH	DEFINED
GENERAL DYNAMICS CORP	COM	369550108	7501	84930	SH	DEFINED
GENERAL DYNAMICS CORP	COM	369550108	53	600	SH	DEFINED
GENERAL DYNAMICS CORP COM	EQUITY	369550108	3533	40000	SH	Sole
General Elec Co	EQUITY	369604103	3162	85,000	SH	DEFINED
GENERAL ELEC CO	COM	369604103	188138	5057475	SH	DEFINED
GENERAL ELEC CO	COM	369604103	1426	38320	SH	DEFINED
GENERAL ELEC CO	EQUITY	369604103	346659	931620	SH	DEFINED
GENERAL ELECTRIC	EQUITY	369604103	87815	2,360,615	SH	DEFINED
GENERAL GROWTH PPTYS	EQUITY	370021107	29446	846900	SH	Sole
GENERAL MILLS INC	EQUITY	370334104	214	4,700	SH	DEFINED
GENERAL MLS INC	COM	370334104	5473	120280	SH	DEFINED
GENERAL MLS INC	COM	370334104	39	850	SH	DEFINED
GENERAL MOTORS	EQUITY	370442105	390	9,100	SH	DEFINED
General Motors	CORPBOND	370442AV7	7162	7,500,000	PRN	DEFINED
GENERAL MTRS CORP	COM	370442105	11238	261950	SH	DEFINED
GENERAL MTRS CORP	COM	370442105	70	1630	SH	DEFINED
GENERAL MTRS CORP	EQUITY	370442105	12107	664200	SH	DEFINED
GENERAL PUBLIC UTILITY	EQUITY	36225X100	7931	196,500	SH	DEFINED
GENERAL SEMICONDUCTOR INC	COM	370787103	97	10071	SH	DEFINED
GENERAL SEMICONDUCTOR INC	COM	370787103	10	999	SH	DEFINED
GENESCO INC	COM	371532102	159	9763	SH	DEFINED
GENESCO INC	COM	371532102	10	616	SH	DEFINED
GENESISINTERMEDIA INC	COM	37184Y105	10	3378	SH	DEFINED
GENESISINTERMEDIA INC	COM	37184Y105	1	335	SH	DEFINED
GENLYTE GROUP INC	COM	372302109	107	3705	SH	DEFINED
GENLYTE GROUP INC	COM	372302109	10	335	SH	DEFINED
GENOME THERAPEUTICS CORP	COM	372430108	37	6370	SH	DEFINED
GENOME THERAPEUTICS CORP	COM	372430108	4	632	SH	DEFINED
GENRAD INC	COM	372447102	29	8972	SH	DEFINED
GENRAD INC	COM	372447102	3	803	SH	DEFINED
GENSTAR THERAPEUTICS CORP	COM	37248D105	9	3247	SH	DEFINED
GENSTAR THERAPEUTICS CORP	COM	37248D105	1	320	SH	DEFINED
GENTA INC	EQUITY	37245M207	8956	865300	SH	Sole
GENTA INC	COM NEW	37245M207	58	5622	SH	DEFINED
GENTA INC	COM NEW	37245M207	6	558	SH	DEFINED
GENTEK INC	COM	37245X104	62	19209	SH	DEFINED

GENTEK INC	COM	37245X104	0	115	SH	DEFINED
GENTEX CORP	COM	371901109	2248	94110	SH	DEFINED
GENTIVA HEALTH SERVICES INC	COM	37247A102	90	4994	SH	DEFINED
GENTIVA HEALTH SERVICES INC	COM	37247A102	9	496	SH	DEFINED
GENUINE PARTS CO	COM	372460105	2317	72740	SH	DEFINED
GENUINE PARTS CO	COM	372460105	16	510	SH	DEFINED
GENUINE PARTS CO	EQUITY	372460105	6487	203596	SH	DEFINED
GENUINE PARTS CO.	EQUITY	372460105	89	2,800	SH	DEFINED
GENUITY INC	CL A	37248E103	69	44082	SH	DEFINED
GENUITY INC	CL A	37248E103	7	4257	SH	DEFINED
GENVEC INC	EQUITY	37246C109	178	101800	SH	DEFINED
GENVEC INC	EQUITY	37246C109	89	1575	SH	DEFINED
GENZYME CORP	COM GENL DIV	372917104	10519	231600	SH	DEFINED
GENZYME CORP	COM-MOLECULAR	372917500	33	4276	SH	DEFINED
GENZYME CORP	COM BIOSURGERY	372917708	42	10781	SH	DEFINED
GENZYME CORP	COM-MOLECULAR	372917500	3	422	SH	DEFINED
GENZYME CORP	COM BIOSURGERY	372917708	4	965	SH	DEFINED
GENZYME CORP	EQUITY	372917708	7	1608	SH	DEFINED
GENZYME TRANSGENICS CORP	COM	37246E105	22	5731	SH	DEFINED
GENZYME TRANSGENICS CORP	COM	37246E105	2	569	SH	DEFINED
GEORGIA GULF CORP	COM PAR $0.01	373200203	336	20883	SH	DEFINED
GEORGIA GULF CORP	COM PAR $0.01	373200203	11	680	SH	DEFINED
GEORGIA PAC CORP	COM GA PAC GRP	373298108	3268	113521	SH	DEFINED
GEORGIA PAC CORP	COM-TIMBER GRP	373298702	3419	94400	SH	DEFINED
GEORGIA PAC CORP	COM GA PAC GRP	373298108	19	672	SH	DEFINED
GEORGIA PAC CORP	EQUITY	373298108	21125	733225	SH	DEFINED
Georgia Pacific	CORPBOND	373298BJ6	4650	5,000,000	PRN	DEFINED
GEORGIA-PAC (GEORGIA-PAC GP)	EQUITY	373298108	108	3,757	SH	DEFINED
GERBER SCIENTIFIC INC	COM	373730100	61	5825	SH	DEFINED
GERBER SCIENTIFIC INC	COM	373730100	5	522	SH	DEFINED
GERMAN AMERN BANCORP	COM	373865104	46	2824	SH	DEFINED
GERMAN AMERN BANCORP	COM	373865104	4	253	SH	DEFINED
GERON CORP	COM	374163103	53	5504	SH	DEFINED
GERON CORP	COM	374163103	5	546	SH	DEFINED
GETTY IMAGES INC	COM	374276103	306	27721	SH	DEFINED
GETTY IMAGES INC	COM	374276103	11	952	SH	DEFINED
GETTY RLTY CORP NEW	COM	374297109	34	1877	SH	DEFINED
GETTY RLTY CORP NEW	COM	374297109	6	306	SH	DEFINED
GIBRALTAR STL CORP	COM	37476F103	26	1724	SH	DEFINED
GIBRALTAR STL CORP	COM	37476F103	2	154	SH	DEFINED
GILEAD SCIENCES INC	COM	375558103	6537	116370	SH	DEFINED
GILEAD SCIENCES INC	EQUITY	375558103	2809	50000	SH	DEFINED
GILLETTE CO	EQUITY	375766102	575	19,300	SH	DEFINED
GILLETTE CO	COM	375766102	13731	460770	SH	DEFINED
GILLETTE CO	COM	375766102	94	3140	SH	DEFINED
GILLETTE CO	EQUITY	375766102	5346	178500	SH	DEFINED
GLACIER BANCORP INC NEW	COM	37637Q105	79	4140	SH	DEFINED
GLACIER BANCORP INC NEW	COM	37637Q105	7	381	SH	DEFINED
GLADSTONE CAP CORP	EQUITY	376535100	810	50000	SH	DEFINED
GLADSTONE CAPITAL CORP	COM	376535100	65	4050	SH	DEFINED
GLATFELTER P H CO	COM	377316104	822	53664	SH	DEFINED
GLATFELTER P H CO	COM	377316104	5	355	SH	DEFINED
GLAXO PLC	EQUITY	37733W105	271	44500	SH	DEFINED
GLAXOSMITHKLINE PLC	SPONSORED ADR	37733W105	13460	239841	SH	DEFINED
GLAXOSMITHKLINE PLC	SPONSORED ADR	37733W105	1678	29900	SH	DEFINED
GLENBOROUGH RLTY TR INC	COM	37803P105	386	20800	SH	DEFINED
GLENBOROUGH RLTY TR INC	COM	37803P105	10	546	SH	DEFINED
GLIMCHER REALTY TRUST	EQUITY	379302102	2963	183,100	SH	DEFINED

Glimcher Realty Trust	EQUITY	379302102	728	45,000	SH	DEFINED
GLIMCHER RLTY TR	SH BEN INT	379302102	124	7635	SH	DEFINED
GLIMCHER RLTY TR	SH BEN INT	379302102	11	684	SH	DEFINED
GLIMCHER RLTY TR SH BEN INT	EQUITY	379302102	2548	157500	SH	Sole
GLOBAL CROSSING LTD	EQUITY	G3921A100	27	14,915	SH	DEFINED
GLOBAL CROSSING LTD	COM	G3921A100	723	401925	SH	DEFINED
GLOBAL CROSSING LTD	COM	G3921A100	6	3190	SH	DEFINED
GLOBAL IMAGING SYSTEMS	COM	37934A100	35	2028	SH	DEFINED
GLOBAL IMAGING SYSTEMS	COM	37934A100	3	192	SH	DEFINED
GLOBAL INDS LTD	COM	379336100	146	26810	SH	DEFINED
GLOBAL INDUSTRIES INC	EQUITY	379336100	226	38400	SH	DEFINED
GLOBAL MARINE INC	COM	379352404	2895	206800	SH	DEFINED
GLOBAL MARINE INC	EQUITY	379352404	5751	406000	SH	DEFINED
GLOBAL PMTS INC	COM	37940X102	295	10049	SH	DEFINED
GLOBAL PMTS INC	COM	37940X102	28	950	SH	DEFINED
GLOBAL SPORTS INC	COM	37937A107	42	3640	SH	DEFINED
GLOBAL SPORTS INC	COM	37937A107	4	328	SH	DEFINED
GLOBESPAN INC	COM	379571102	139	15328	SH	DEFINED
GLOBESPAN INC	COM	379571102	13	1481	SH	DEFINED
GOLD BANC CORP INC	COM	379907108	75	9605	SH	DEFINED
GOLD BANC CORP INC	COM	379907108	7	860	SH	DEFINED
GOLDEN ST BANCORP INC	COM	381197102	7079	232860	SH	DEFINED
GOLDEN ST BANCORP INC	COM	381197102	32	1040	SH	DEFINED
GOLDEN TELECOM INC	COM	38122G107	23	2980	SH	DEFINED
GOLDEN TELECOM INC	COM	38122G107	2	267	SH	DEFINED
GOLDEN WEST FINANCIAL CORP.	EQUITY	381317106	157	2,700	SH	DEFINED
GOLDEN WEST FINL CORP DEL	COM	381317106	4364	75110	SH	DEFINED
GOLDEN WEST FINL CORP DEL	COM	381317106	27	470	SH	DEFINED
GOLDMAN SACHS GROUP INC	EQUITY	38141G104	24833	348,050	SH	DEFINED
GOLDMAN SACHS GROUP INC	COM	38141G104	114	1600	SH	DEFINED
GOODRICH CORP	COM	382388106	850	43650	SH	DEFINED
GOODRICH CORP	COM	382388106	6	310	SH	DEFINED
GOODRICH CORPORATION	EQUITY	382388106	33	1,700	SH	DEFINED
GOODYEAR TIRE & RUBBER CO.	EQUITY	382550101	48	2,600	SH	DEFINED
GOODYEAR TIRE & RUBR CO	COM	382550101	1237	67110	SH	DEFINED
GOODYEAR TIRE & RUBR CO	COM	382550101	9	470	SH	DEFINED
GORMAN RUPP CO	COM	383082104	44	2257	SH	DEFINED
GORMAN RUPP CO	COM	383082104	4	207	SH	DEFINED
GOTO COM INC	COM	38348T107	64	5129	SH	DEFINED
GOTO COM INC	COM	38348T107	6	509	SH	DEFINED
GPU INC	COM	36225X100	2164	53610	SH	DEFINED
GPU INC	COM	36225X100	15	360	SH	DEFINED
GRACE W R & CO DEL NEW	COM	38388F108	79	51250	SH	DEFINED
GRACE W R & CO DEL NEW	COM	38388F108	2	1030	SH	DEFINED
GRACO INC	COM	384109104	264	8735	SH	DEFINED
GRACO INC	COM	384109104	26	847	SH	DEFINED
GRAINGER (W.W.) INC.	EQUITY	384802104	62	1,600	SH	DEFINED
GRAINGER W W INC	COM	384802104	1560	40160	SH	DEFINED
GRAINGER W W INC	COM	384802104	11	280	SH	DEFINED
GRAINGER W W INC	EQUITY	384802104	5734	147594	SH	DEFINED
GRANITE CONSTR INC	COM	387328107	1477	57595	SH	DEFINED
GRANITE CONSTR INC	COM	387328107	22	849	SH	DEFINED
GRANT PRIDE INC	EQUITY	38821G101	4338	218435	SH	DEFINED
GRANT PRIDECO INC	COM	38821G101	780	128000	SH	DEFINED
GRAY COMMUNICATIONS SYS INC	COM	389190109	44	2892	SH	DEFINED
GRAY COMMUNICATIONS SYS INC	COM	389190109	4	259	SH	DEFINED
GREAT AMERN FINL RES INC	COM	389915109	34	1849	SH	DEFINED
GREAT AMERN FINL RES INC	COM	389915109	3	166	SH	DEFINED

GREAT ATLANTIC & PAC TEA INC	COM	390064103	87	6063	SH	DEFINED
GREAT ATLANTIC & PAC TEA INC	COM	390064103	8	543	SH	DEFINED
GREAT LAKES CHEM CORP	COM	390568103	469	21210	SH	DEFINED
GREAT LAKES CHEM CORP	COM	390568103	3	150	SH	DEFINED
GREAT LAKES CHEMICAL CORP	EQUITY	390568103	18	800	SH	DEFINED
GREAT LAKES REIT INC	COM	390752103	63	3844	SH	DEFINED
GREAT LAKES REIT INC	COM	390752103	6	344	SH	DEFINED
GREAT SOUTHN BANCORP INC	COM	390905107	44	1645	SH	DEFINED
GREAT SOUTHN BANCORP INC	COM	390905107	4	160	SH	DEFINED
GREATER BAY BANCORP	COM	391648102	1880	80779	SH	DEFINED
GREATER BAY BANCORP	COM	391648102	27	1157	SH	DEFINED
GREEN MTN COFFEE INC	COM	393122106	29	1254	SH	DEFINED
GREEN MTN COFFEE INC	COM	393122106	3	124	SH	DEFINED
GREENPOINT FINL CORP	COM	395384100	8129	231602	SH	DEFINED
GREENPOINT FINL CORP	COM	395384100	59	1670	SH	DEFINED
GREIF BROS CORP	CL A	397624107	93	4057	SH	DEFINED
GREIF BROS CORP	CL A	397624107	8	363	SH	DEFINED
GREY GLOBAL GROUP INC	COM	39787M108	112	203	SH	DEFINED
GREY GLOBAL GROUP INC	COM	39787M108	11	20	SH	DEFINED
GREY WOLF INC	COM	397888108	73	40442	SH	DEFINED
GREY WOLF INC	COM	397888108	7	4013	SH	DEFINED
GREY WOLF INC COM	EQUITY	397888108	1738	965700	SH	Sole
GRIFFON CORP	COM	398433102	102	8326	SH	DEFINED
GRIFFON CORP	COM	398433102	9	746	SH	DEFINED
GROUP 1 AUTOMOTIVE INC	COM	398905109	105	3955	SH	DEFINED
GROUP 1 AUTOMOTIVE INC	COM	398905109	10	379	SH	DEFINED
GRUPO AEROPORTUARIO SUR ADR	EQUITY	40051E202	1129	120,155	SH	DEFINED
GRUPO IUSACELL-ADR V	EQUITY	40050B100	628	279,000	SH	DEFINED
Grupo Televisa S.A. GDR (ADR)	EQUITY	40049J206	1349	47,000	SH	DEFINED
GT GROUP TELECOM INC	EQUITY	362359101		5650	SH	DEFINED
GT GROUP TELECOM INC.	EQUITY	362359408	25	35,000	SH	DEFINED
GTE Corp	CORPBOND	362320AW3	7536	7,500,000	PRN	DEFINED
GTECH HLDGS CORP	COM	400518106	1479	42834	SH	DEFINED
GTECH HLDGS CORP	COM	400518106	27	777	SH	DEFINED
GUESS INC	COM	401617105	16	2496	SH	DEFINED
GUESS INC	COM	401617105	1	223	SH	DEFINED
GUIDANT CORP	EQUITY	401698105	196	5,100	SH	DEFINED
GUIDANT CORP	COM	401698105	5691	147810	SH	DEFINED
GUIDANT CORP	COM	401698105	35	910	SH	DEFINED
GUILFORD PHARMACEUTICALS INC	COM	401829106	52	6011	SH	DEFINED
GUILFORD PHARMACEUTICALS INC	COM	401829106	6	666	SH	DEFINED
GUITAR CTR MGMT INC	COM	402040109	57	4743	SH	DEFINED
GUITAR CTR MGMT INC	COM	402040109	6	471	SH	DEFINED
GULF ISLAND FABRICATION INC	COM	402307102	60	7087	SH	DEFINED
GULF ISLAND FABRICATION INC	COM	402307102	2	215	SH	DEFINED
GULFMARK OFFSHORE INC	COM	402629109	31	1291	SH	DEFINED
GULFMARK OFFSHORE INC	COM	402629109	3	128	SH	DEFINED
GYMBOREE CORP	COM	403777105	56	8342	SH	DEFINED
GYMBOREE CORP	COM	403777105	5	790	SH	DEFINED
H POWER CORP	COM	40427A108	23	7273	SH	DEFINED
H POWER CORP	COM	40427A108	2	693	SH	DEFINED
H&CB ADR	EQUITY	404008203	451	43,832	SH	DEFINED
HAEMONETICS CORP	COM	405024100	195	5620	SH	DEFINED
HAEMONETICS CORP	COM	405024100	19	538	SH	DEFINED

HAIN CELESTIAL GROUP INC	COM	405217100	124	6717	SH	DEFINED
HAIN CELESTIAL GROUP INC	COM	405217100	12	651	SH	DEFINED
HALIBURTON	EQUITY	406216101	160	7,100	SH	DEFINED
HALLIBURTON CO	COM	406216101	5245	232590	SH	DEFINED
HALLIBURTON CO	COM	406216101	39	1730	SH	DEFINED
HALLIBURTON COMPANY	EQUITY	406216101	260	10550	SH	DEFINED
HANCOCK FABRICS INC	COM	409900107	39	4813	SH	DEFINED
HANCOCK FABRICS INC	COM	409900107	4	439	SH	DEFINED
HANCOCK HLDG CO	COM	410120109	98	2404	SH	DEFINED
HANCOCK HLDG CO	COM	410120109	9	215	SH	DEFINED
HANCOCK JOHN FINL SVCS INC	COM	41014S106	9354	234140	SH	DEFINED
HANCOCK JOHN FINL SVCS INC	COM	41014S106	107	2690	SH	DEFINED
HANDLEMAN CO DEL	COM	410252100	110	7864	SH	DEFINED
HANDLEMAN CO DEL	COM	410252100	10	704	SH	DEFINED
HANDSPRING INC	COM	410293104	7	5516	SH	DEFINED
HANDSPRING INC	COM	410293104	1	547	SH	DEFINED
HANOVER COMPRESSOR CO	EQUITY	410768105	26712	1234400	SH	Sole
HANOVER COMPRESSOR CO	COM	410768105	1599	73900	SH	DEFINED
HARBOR FLA BANCSHARES INC	COM	411901101	125	6969	SH	DEFINED
HARBOR FLA BANCSHARES INC	COM	411901101	11	594	SH	DEFINED
HARLAND JOHN H CO	COM	412693103	193	8823	SH	DEFINED
HARLAND JOHN H CO	COM	412693103	17	787	SH	DEFINED
HARLEY DAVIDSON INC	EQUITY	412822108	203	5,000	SH	DEFINED
HARLEY DAVIDSON INC	COM	412822108	5178	127860	SH	DEFINED
HARLEY DAVIDSON INC	COM	412822108	36	900	SH	DEFINED
HARLEYSVILLE GROUP INC	COM	412824104	220	9173	SH	DEFINED
HARLEYSVILLE GROUP INC	COM	412824104	20	821	SH	DEFINED
HARLEYSVILLE GROUP INC COM	EQUITY	412824104	4311	179700	SH	Sole
HARLEYSVILLE NATL CORP PA	COM	412850109	122	5670	SH	DEFINED
HARLEYSVILLE NATL CORP PA	COM	412850109	11	514	SH	DEFINED
HARMAN INTL INDS INC	COM	413086109	331	9895	SH	DEFINED
HARMAN INTL INDS INC	COM	413086109	29	871	SH	DEFINED
HARMONIC INC	EQUITY	413160102	4	500	SH	DEFINED
HARMONIC INC	COM	413160102	131	16148	SH	DEFINED
HARMONIC INC	COM	413160102	12	1495	SH	DEFINED
HARRAH'S ENTERTAINMENT	EQUITY	413619107	51	1,900	SH	DEFINED
HARRAHS ENTMT INC	COM	413619107	1339	49590	SH	DEFINED
HARRAHS ENTMT INC	COM	413619107	9	350	SH	DEFINED
HARRIS CORP DEL	COM	413875105	3001	94300	SH	DEFINED
HARSCO CORP	COM	415864107	1641	59113	SH	DEFINED
HARSCO CORP	COM	415864107	30	1081	SH	DEFINED
HARTE-HANKS INC	COM	416196103	1610	74400	SH	DEFINED
HARTFORD FINANCIAL SERVICES GROUP, IN	EQUITY	416515104	235	4,000	SH	DEFINED
HARTFORD FINL SVCS GROUP INC	COM	416515104	6746	114850	SH	DEFINED
HARTFORD FINL SVCS GROUP INC	COM	416515104	59	1000	SH	DEFINED
HARVARD BIOSCIENCE INC	COM	416906105	19	1901	SH	DEFINED
HARVARD BIOSCIENCE INC	COM	416906105	2	188	SH	DEFINED
HARVARD BIOSCIENCE INC COM	EQUITY	416906105	5731	573100	SH	Sole
HASBRO INC	COM	418056107	1021	72950	SH	DEFINED
HASBRO INC	COM	418056107	7	510	SH	DEFINED
HASBRO INC.	EQUITY	418056107	40	2,850	SH	DEFINED
HAVERTY FURNITURE INC	COM	419596101	49	4933	SH	DEFINED
HAVERTY FURNITURE INC	COM	419596101	4	442	SH	DEFINED
HAWAIIAN ELEC INDUSTRIES	COM	419870100	1880	48205	SH	DEFINED
HAWAIIAN ELEC INDUSTRIES	COM	419870100	34	884	SH	DEFINED
HAYES LEMMERZ INTL INC	COM	420781106	5	4954	SH	DEFINED
HAYES LEMMERZ INTL INC	COM	420781106	0	444	SH	DEFINED

HCA INC	EQUITY	404119109	394	8,900	SH	DEFINED
HCA INC	COM	404119109	11928	269185	SH	DEFINED
HCA INC	COM	404119109	108	2440	SH	DEFINED
HCA, Inc	EQUITY	404119109	1994	45,000	SH	DEFINED
HCC INS HLDGS INC	COM	404132102	1887	71740	SH	DEFINED
HEADWATERS INC	COM	42210P102	72	6505	SH	DEFINED
HEADWATERS INC	COM	42210P102	7	646	SH	DEFINED
HEALTH CARE PPTY INVS COM	EQUITY	421915109	21947	570800	SH	Sole
HEALTH CARE PPTY INVS INC	EQUITY	421915109	1500	39000	SH	DEFINED
HEALTH CARE REIT INC	COM	42217K106	253	10028	SH	DEFINED
HEALTH CARE REIT INC	COM	42217K106	23	898	SH	DEFINED
HEALTH CARE REIT INC COM	EQUITY	42217K106	12880	511100	SH	Sole
HEALTH MGMT ASSOC INC NEW	CL A	421933102	5958	287000	SH	DEFINED
HEALTH NET INC	COM	42222G108	3515	182900	SH	DEFINED
Healthcare Realty Trust	EQUITY	421946104	1114	43,700	SH	DEFINED
HEALTHCARE RLTY TR	COM	421946104	325	12748	SH	DEFINED
HEALTHCARE RLTY TR	COM	421946104	28	1102	SH	DEFINED
HEALTHCARE RLTY TR COM	EQUITY	421946104	13268	520300	SH	Sole
HEALTHEXTRAS INC	COM	422211102	17	3262	SH	DEFINED
HEALTHEXTRAS INC	COM	422211102	2	324	SH	DEFINED
HEALTHSOUTH CORP	COM	421924101	2679	164740	SH	DEFINED
HEALTHSOUTH CORP	COM	421924101	19	1160	SH	DEFINED
HEALTHSOUTH CORPORATION	EQUITY	421924101	106	6,500	SH	DEFINED
HEALTHSOUTH REHABILITN COM	EQUITY	421924101	18076	1111700	SH	Sole
HEARTLAND EXPRESS INC	COM	422347104	102	4422	SH	DEFINED
HEARTLAND EXPRESS INC	COM	422347104	9	399	SH	DEFINED
HEARTLAND EXPRESS INC	EQUITY	422347104	3655	155100	SH	DEFINED
HEICO CORP NEW	COM	422806109	45	2987	SH	DEFINED
HEICO CORP NEW	COM	422806109	4	269	SH	DEFINED
HEIDRICK & STRUGGLES INTL INC	COM	422819102	78	5500	SH	DEFINED
HEIDRICK & STRUGGLES INTL INC	COM	422819102	8	542	SH	DEFINED
HEINZ H J CO	COM	423074103	6948	164850	SH	DEFINED
HEINZ H J CO	COM	423074103	59	1390	SH	DEFINED
HEINZ H.J.	EQUITY	423074103	244	5,800	SH	DEFINED
HELIX TECHNOLOGY CORP	COM	423319102	104	6393	SH	DEFINED
HELIX TECHNOLOGY CORP	COM	423319102	10	634	SH	DEFINED
HELLER FINANCIAL INC	CL A	423328103	693	13135	SH	DEFINED
HELMERICH & PAYNE INC	COM	423452101	3147	120560	SH	DEFINED
HELMERICH & PAYNE INC	COM	423452101	27	1040	SH	DEFINED
HEMISPHERX BIOPHARMA INC	COM	42366C103	21	5087	SH	DEFINED
HEMISPHERX BIOPHARMA INC	COM	42366C103	2	505	SH	DEFINED
HENRY JACK & ASSOC INC	COM	426281101	2351	103600	SH	DEFINED
HENRY JACK & ASSOC INC COM	EQUITY	426281101	18406	811200	SH	Sole
HERBALIFE INTL INC	CL A	426908208	45	4417	SH	DEFINED
HERBALIFE INTL INC	CL A	426908208	4	395	SH	DEFINED
HERCULES INC	EQUITY	427056106	15	1,800	SH	DEFINED
HERCULES INC	COM	427056106	376	45590	SH	DEFINED
HERCULES INC	COM	427056106	3	320	SH	DEFINED
Hershey Foods	EQUITY	427866108	981	15,000	SH	DEFINED
HERSHEY FOODS CORP	EQUITY	427866108	150	2,300	SH	DEFINED
HERSHEY FOODS CORP	COM	427866108	5104	78080	SH	DEFINED
HERSHEY FOODS CORP	COM	427866108	54	830	SH	DEFINED
Hertz Corp	CORPBOND	428040BJ7	4550	5,000,000	PRN	DEFINED
HEWLETT PACKARD CO	COM	428236103	15440	958990	SH	DEFINED
HEWLETT PACKARD CO	COM	428236103	115	7150	SH	DEFINED
HEWLETT-PACKARD COMPANY	EQUITY	428236103	633	39,450	SH	DEFINED
HEXCEL CORP NEW	COM	428291108	29	7182	SH	DEFINED
HEXCEL CORP NEW	COM	428291108	3	643	SH	DEFINED

HI / FN INC	COM	428358105	133	13549	SH	DEFINED
HI / FN INC	COM	428358105	2	223	SH	DEFINED
HIBBETT SPORTING GOODS INC	COM	428565105	24	1040	SH	DEFINED
HIBBETT SPORTING GOODS INC	COM	428565105	2	103	SH	DEFINED
HIBERNIA CORP	CL A	428656102	3159	193200	SH	DEFINED
HIBERNIA CORP	EQUITY	428656102	7489	462400	SH	DEFINED
HICKORY TECH CORP	COM	429060106	61	3729	SH	DEFINED
HICKORY TECH CORP	COM	429060106	6	364	SH	DEFINED
HIGHWOODS PPTYS INC	COM	431284108	419	16934	SH	DEFINED
HIGHWOODS PPTYS INC	COM	431284108	36	1466	SH	DEFINED
HIGHWOODS PPTYS INC COM	EQUITY	431284108	3712	150000	SH	Sole
HILB ROGAL & HAMILTON CO	COM	431294107	175	3847	SH	DEFINED
HILB ROGAL & HAMILTON CO	COM	431294107	17	382	SH	DEFINED
HILLENBRAND INDS INC	COM	431573104	3951	73200	SH	DEFINED
HILTON HOTELS	EQUITY	432848109	48	6,100	SH	DEFINED
HILTON HOTELS CORP	COM	432848109	2506	319290	SH	DEFINED
HILTON HOTELS CORP	COM	432848109	30	3800	SH	DEFINED
HISPANIC BROADCASTING	EQUITY	43357b104	14108	876302	SH	Sole
HISPANIC BROADCASTING CORP	CL A	43357B104	2056	127700	SH	DEFINED
HNC SOFTWARE INC	COM	40425P107	336	17950	SH	DEFINED
HNC SOFTWARE INC	COM	40425P107	18	975	SH	DEFINED
HOLLINGER INTL INC	CL A	435569108	853	81260	SH	DEFINED
HOLLINGER INTL INC	CL A	435569108	11	1040	SH	DEFINED
HOLLY CORP	COM PAR $0.01	435758305	43	2390	SH	DEFINED
HOLLY CORP	COM PAR $0.01	435758305	4	232	SH	DEFINED
HOLLYWOOD CASINO CORP	CL A	436132203	19	2829	SH	DEFINED
HOLLYWOOD CASINO CORP	CL A	436132203	2	281	SH	DEFINED
HOLLYWOOD ENTMT CORP	COM	436141105	154	13073	SH	DEFINED
HOLLYWOOD ENTMT CORP	COM	436141105	14	1210	SH	DEFINED
HOLLYWOOD ENTMT CORP	EQUITY	436141105	146	10000	SH	DEFINED
HOME DEPOT	EQUITY	437076102	1489	38,800	SH	DEFINED
HOME DEPOT INC	COM	437076102	44276	1153920	SH	DEFINED
HOME DEPOT INC	COM	437076102	346	9020	SH	DEFINED
HOME DEPOT INC	EQUITY	437076102	9095	234725	SH	DEFINED
HOME PPTYS N Y INC	COM	437306103	403	12737	SH	DEFINED
HOME PPTYS N Y INC	COM	437306103	16	496	SH	DEFINED
HOME PPTYS N Y INC COM	EQUITY	437306103	15782	498800	SH	Sole
HOMESTAKE MINING	EQUITY	437614100	40	4,300	SH	DEFINED
HOMESTAKE MNG CO	COM	437614100	1035	111270	SH	DEFINED
HOMESTAKE MNG CO	COM	437614100	7	780	SH	DEFINED
HON INDS INC	COM	438092108	1524	69400	SH	DEFINED
HONEYWELL INTERNATIONAL INC	EQUITY	438516106	21755	824,052	SH	DEFINED
HONEYWELL INTL INC	COM	438516106	9161	346990	SH	DEFINED
HONEYWELL INTL INC	COM	438516106	64	2410	SH	DEFINED
HOOPER HOLMES INC	COM	439104100	265	42461	SH	DEFINED
HOOPER HOLMES INC	COM	439104100	10	1609	SH	DEFINED
HORACE MANN EDUCATORS CORP NEW	COM	440327104	1063	60239	SH	DEFINED
HORACE MANN EDUCATORS CORP NEW	COM	440327104	19	1101	SH	DEFINED
HORIZON OFFSHORE INC	COM	44043J105	25	4090	SH	DEFINED
HORIZON OFFSHORE INC	COM	44043J105	2	406	SH	DEFINED
HORIZON PCS INC	EQUITY	44043U118	1697	30000	SH	DEFINED
HORMEL FOODS CORP	COM	440452100	3834	162300	SH	DEFINED
HOSPITALITY PPTYS TR COM SH BE	EQUITY	44106M102	4293	178300	SH	Sole
HOSPITALITY PROPERTIES TRUST	EQUITY	44106M102	8088	335,900	SH	DEFINED
HOST MARRIOTT CORP (REIT)	EQUITY	44107P104	2933	416,000	SH	DEFINED

HOST MARRIOTT CORP NEW	COM	44107P104	783	111020	SH	DEFINED
HOST MARRIOTT CORP NEW	COM	44107P104	15	2090	SH	DEFINED
HOT TOPIC INC	COM	441339108	204	8139	SH	DEFINED
HOT TOPIC INC	COM	441339108	12	482	SH	DEFINED
HOT TOPIC INC COM	EQUITY	441339108	16428	654500	SH	Sole
HOTJOBS COM INC	COM	441474103	43	7208	SH	DEFINED
HOTJOBS COM INC	COM	441474103	4	687	SH	DEFINED
HOUSEHOLD INT'L	EQUITY	441815107	434	7,700	SH	DEFINED
HOUSEHOLD INTL	EQUITY	441815107	2819	50000	SH	Sole
HOUSEHOLD INTL INC	COM	441815107	14604	259026	SH	DEFINED
HOUSEHOLD INTL INC	COM	441815107	127	2250	SH	DEFINED
HOUSEHOLD INTL INC	EQUITY	441815107	3608	64000	SH	DEFINED
HOUSTON EXPL CO	COM	442120101	68	2736	SH	DEFINED
HOUSTON EXPL CO	COM	442120101	7	271	SH	DEFINED
HOVNANIAN ENTERPRISES INC	CL A	442487203	48	4197	SH	DEFINED
HOVNANIAN ENTERPRISES INC	CL A	442487203	4	375	SH	DEFINED
HRPT PPTYS TR	COM SH BEN INT	40426W101	334	41064	SH	DEFINED
HRPT PPTYS TR	COM SH BEN INT	40426W101	29	3537	SH	DEFINED
HRPT TRUST	EQUITY	40426w101	663	81500	SH	Sole
HUBBELL INC	CL B	443510201	1997	68500	SH	DEFINED
HUDSON RIV BANCORP INC	COM	444128102	96	4805	SH	DEFINED
HUDSON RIV BANCORP INC	COM	444128102	9	430	SH	DEFINED
HUDSON UNITED BANCORP	COM	444165104	370	13322	SH	DEFINED
HUDSON UNITED BANCORP	COM	444165104	35	1262	SH	DEFINED
HUGHES SUPPLY INC	COM	444482103	166	7422	SH	DEFINED
HUGHES SUPPLY INC	COM	444482103	14	635	SH	DEFINED
HUMAN GENOME SCIENCES INC	COM	444903108	71	2290	SH	DEFINED
HUMAN GENOME SCIENCES INC	EQUITY	444903108	10498	292300	SH	DEFINED
HUMANA CORP	EQUITY	444859102	34	2,800	SH	DEFINED
HUMANA INC	COM	444859102	866	71820	SH	DEFINED
HUMANA INC	COM	444859102	6	510	SH	DEFINED
HUNT J B TRANS SVCS INC	COM	445658107	615	46080	SH	DEFINED
HUNT J B TRANS SVCS INC	COM	445658107	6	428	SH	DEFINED
HUNT J B TRANS SVCS INC	EQUITY	445658107	2235	163500	SH	DEFINED
HUNTINGTON BANCSHARES	EQUITY	446150104	73	4,198	SH	DEFINED
HUNTINGTON BANCSHARES INC	COM	446150104	1837	106130	SH	DEFINED
HUNTINGTON BANCSHARES INC	COM	446150104	13	750	SH	DEFINED
HUTCHINSON TECHNOLOGY INC	COM	448407106	140	7864	SH	DEFINED
HUTCHINSON TECHNOLOGY INC	COM	448407106	13	704	SH	DEFINED
HYDRIL CO	COM	448774109	53	3785	SH	DEFINED
HYDRIL CO	COM	448774109	5	361	SH	DEFINED
HYPERION SOLUTIONS CORP	COM	44914M104	134	10040	SH	DEFINED
HYPERION SOLUTIONS CORP	COM	44914M104	12	907	SH	DEFINED
HYSEQ INC	COM	449163302	19	3100	SH	DEFINED
HYSEQ INC	COM	449163302	2	308	SH	DEFINED
I2 TECHNOLOGIES INC	COM	465754109	28	8050	SH	DEFINED
IBASIS INC	COM	450732102	10	24816	SH	DEFINED
IBASIS INC	COM	450732102	0	926	SH	DEFINED
IBERIABANK CORP	COM	450828108	50	1757	SH	DEFINED
IBERIABANK CORP	COM	450828108	4	157	SH	DEFINED
IBM	EQUITY	459200101	414	4105	SH	DEFINED
ICICI LTD	EQUITY	44926P202	972	196,400	SH	DEFINED
ICN PHARMACEUTICALS INC NEW	COM	448924100	3157	119800	SH	DEFINED
ICT GROUP INC	COM	44929Y101	7	739	SH	DEFINED
ICT GROUP INC	COM	44929Y101	1	73	SH	DEFINED
ICU MED INC	COM	44930G107	65	1626	SH	DEFINED
ICU MED INC	COM	44930G107	6	161	SH	DEFINED

IDACORP INC	COM	451107106	1566	43800	SH	DEFINED
IDEC PHARMACEUTICALS COM	EQUITY	449370105	13448	271300	SH	Sole
IDEC PHARMACEUTICALS CORP	COM	449370105	8813	177780	SH	DEFINED
IDEC PHARMACEUTICALS CORP	EQUITY	449370105	16732	326700	SH	DEFINED
IDEC PHARMACEUTICALS CORP.	EQUITY	449370105	50	1,000	SH	DEFINED
IDENTIX INC	COM	451906101	71	8692	SH	DEFINED
IDENTIX INC	COM	451906101	7	862	SH	DEFINED
IDEX CORP	COM	45167R104	260	9410	SH	DEFINED
IDEX CORP	COM	45167R104	23	825	SH	DEFINED
IDEXX LABS INC	COM	45168D104	218	9320	SH	DEFINED
IDEXX LABS INC	COM	45168D104	22	925	SH	DEFINED
IDT CORP	COM	448947101	122	10577	SH	DEFINED
IDT CORP	COM	448947101	11	955	SH	DEFINED
IDX SYS CORP	COM	449491109	49	4807	SH	DEFINED
IDX SYS CORP	COM	449491109	5	468	SH	DEFINED
IGEN INC	COM	449536101	88	3187	SH	DEFINED
IGEN INC	COM	449536101	9	341	SH	DEFINED
IHOP CORP	COM	449623107	146	5554	SH	DEFINED
IHOP CORP	COM	449623107	13	500	SH	DEFINED
II VI INC	COM	902104108	38	2946	SH	DEFINED
II VI INC	COM	902104108	4	292	SH	DEFINED
IKON OFFICE SOLUTIONS INC	COM	451713101	343	44446	SH	DEFINED
IKON OFFICE SOLUTIONS INC	COM	451713101	30	3850	SH	DEFINED
ILEX ONCOLOGY INC	COM	451923106	196	7474	SH	DEFINED
ILEX ONCOLOGY INC	COM	451923106	19	722	SH	DEFINED
ILLINOIS TOOL WKS INC	COM	452308109	6952	128480	SH	DEFINED
ILLINOIS TOOL WKS INC	COM	452308109	49	910	SH	DEFINED
ILLINOIS TOOL WKS INC COM	EQUITY	452308109	1975	36500	SH	Sole
ILLINOIS TOOL WORKS	EQUITY	452308109	276	5,100	SH	DEFINED
Illinois Tool Works Inc	EQUITY	452308109	1894	35,000	SH	DEFINED
ILLUMINA INC	COM	452327109	34	5234	SH	DEFINED
ILLUMINA INC	COM	452327109	3	519	SH	DEFINED
ILLUMINET HLDGS INC	COM	452334105	296	7714	SH	DEFINED
ILLUMINET HLDGS INC	COM	452334105	29	746	SH	DEFINED
ILLUMINET HLDGS INC COM	EQUITY	452334105	20417	532800	SH	Sole
IMAGEX COM INC	EQUITY	45244D102	444	791,393	SH	DEFINED
I-MANY INC	COM	44973Q103	22	9698	SH	DEFINED
I-MANY INC	COM	44973Q103	2	936	SH	DEFINED
IMATION CORP	COM	45245A107	1082	51774	SH	DEFINED
IMATION CORP	COM	45245A107	19	898	SH	DEFINED
IMATRON INC	COM	452906100	47	26565	SH	DEFINED
IMATRON INC	COM	452906100	5	2636	SH	DEFINED
IMC GLOBAL INC	COM	449669100	1516	168416	SH	DEFINED
IMC GLOBAL INC	COM	449669100	27	2946	SH	DEFINED
IMCLONE SYS INC	EQUITY	45245W109	3169	212119	SH	DEFINED
IMMUNE RESPONSE CORP DEL	COM	45252T106	12	8741	SH	DEFINED
IMMUNE RESPONSE CORP DEL	COM	45252T106	1	867	SH	DEFINED
Immunex	EQUITY	452528102	187	10,000	SH	DEFINED
IMMUNEX CORP	EQUITY	452528102	164	8,800	SH	DEFINED
IMMUNEX CORP	EQUITY	452527104	960	51370	SH	DEFINED
IMMUNEX CORP NEW	COM	452528102	4458	239030	SH	DEFINED
IMMUNEX CORP NEW	COM	452528102	30	1590	SH	DEFINED
IMMUNOGEN INC	COM	45253H101	149	16460	SH	DEFINED
IMMUNOGEN INC	COM	45253H101	9	1045	SH	DEFINED
IMMUNOMEDICS INC	COM	452907108	128	10662	SH	DEFINED
IMMUNOMEDICS INC	COM	452907108	13	1058	SH	DEFINED
IMPATH INC	COM	45255G101	180	5222	SH	DEFINED
IMPATH INC	COM	45255G101	15	438	SH	DEFINED

IMPAX LABORATORIES INC	COM	45256B101	60	4598	SH	DEFINED
IMPAX LABORATORIES INC	COM	45256B101	6	456	SH	DEFINED
IMPCO TECHNOLOGIES INC	COM	45255W106	26	2251	SH	DEFINED
IMPCO TECHNOLOGIES INC	COM	45255W106	3	223	SH	DEFINED
IMPERIAL CHEM INDS PLC	ADR NEW	452704505	30	1750	SH	DEFINED
IMPERIAL OIL LTD	COM NEW	453038408	329	12100	SH	DEFINED
IMPSAT FIBER NETWORKS INC	COM	45321T103	1	4598	SH	DEFINED
IMPSAT FIBER NETWORKS INC	COM	45321T103	0	437	SH	DEFINED
IMS HEALTH INC	COM	449934108	4405	175830	SH	DEFINED
IMS HEALTH INC	COM	449934108	48	1910	SH	DEFINED
IMS HEALTH INC.	EQUITY	449934108	10145	404,990	SH	DEFINED
INAMED CORP	COM	453235103	72	4234	SH	DEFINED
INAMED CORP	COM	453235103	7	420	SH	DEFINED
INCO LTD	EQUITY	453258402	37	3,000	SH	DEFINED
INCO LTD	COM	453258402	954	76840	SH	DEFINED
INCO LTD	COM	453258402	7	540	SH	DEFINED
INCYTE GENOMICS INC	COM	45337C102	1308	95753	SH	DEFINED
INCYTE GENOMICS INC	COM	45337C102	25	1801	SH	DEFINED
INDEPENDENCE CMNTY BK CORP	COM	453414104	406	18666	SH	DEFINED
INDEPENDENCE CMNTY BK CORP	COM	453414104	35	1602	SH	DEFINED
INDEPENDENT BANK CORP MASS	COM	453836108	63	3836	SH	DEFINED
INDEPENDENT BANK CORP MASS	COM	453836108	6	346	SH	DEFINED
INDEPENDENT BANK CORP MICH	COM	453838104	90	3433	SH	DEFINED
INDEPENDENT BANK CORP MICH	COM	453838104	8	323	SH	DEFINED
INDUS INTL INC	COM	45578L100	57	9645	SH	DEFINED
INDUS INTL INC	COM	45578L100	5	864	SH	DEFINED
INDYMAC BANCORP INC	COM	456607100	2451	90425	SH	DEFINED
INDYMAC BANCORP INC	COM	456607100	44	1638	SH	DEFINED
INET TECHNOLOGIES INC	COM	45662V105	16	2775	SH	DEFINED
INET TECHNOLOGIES INC	COM	45662V105	2	275	SH	DEFINED
INFOCUS CORP	COM	45665B106	741	56781	SH	DEFINED
INFOCUS CORP	COM	45665B106	14	1052	SH	DEFINED
INFOGRAMES INC	COM	45665T107	15	4342	SH	DEFINED
INFOGRAMES INC	COM	45665T107	1	412	SH	DEFINED
INFORMATION HLDGS INC	COM	456727106	108	5506	SH	DEFINED
INFORMATION HLDGS INC	COM	456727106	11	546	SH	DEFINED
INFORMATION RES INC	COM	456905108	54	8529	SH	DEFINED
INFORMATION RES INC	COM	456905108	5	764	SH	DEFINED
INFOSPACE INC	COM	45678T102	102	69120	SH	DEFINED
INFOSPACE INC	COM	45678T102	10	6859	SH	DEFINED
INFOUSA INC NEW	COM	456818301	34	8442	SH	DEFINED
INFOUSA INC NEW	COM	456818301	3	762	SH	DEFINED
INGERSOLL-RAND	EQUITY	456866102	91	2,700	SH	DEFINED
INGERSOLL-RAND CO	COM	456866102	3042	90000	SH	DEFINED
INGERSOLL-RAND CO	COM	456866102	17	500	SH	DEFINED
INGLES MKTS INC	CL A	457030104	37	3058	SH	DEFINED
INGLES MKTS INC	CL A	457030104	3	274	SH	DEFINED
INKINE PHARMACEUTICALS INC	COM	457214104	7	9675	SH	DEFINED
INKINE PHARMACEUTICALS INC	COM	457214104	1	960	SH	DEFINED
INKTOMI CORP	COM	457277101	125	45634	SH	DEFINED
INKTOMI CORP	COM	457277101	9	3383	SH	DEFINED
INNKEEPERS USA TR	COM	4576J0104	116	12891	SH	DEFINED
INNKEEPERS USA TR	COM	4576J0104	6	650	SH	DEFINED
INNKEEPERS USA TR COM	EQUITY	4576J0104	1350	150000	SH	Sole
INNOVATIVE SOLUTIONS & SUPPORT	COM	45769N105	16	2245	SH	DEFINED
INNOVATIVE SOLUTIONS & SUPPORT	COM	45769N105	2	223	SH	DEFINED
INPUT/OUTPUT INC	COM	457652105	117	14250	SH	DEFINED

INPUT/OUTPUT INC	COM	457652105	10	1276	SH	DEFINED
INSIGHT COMMUNICATIONS INC	CL A	45768V108	72	3900	SH	DEFINED
INSIGHT ENTERPRISES INC	COM	45765U103	157	11112	SH	DEFINED
INSIGHT ENTERPRISES INC	COM	45765U103	15	1073	SH	DEFINED
INSIGNIA FINL GROUP INC NEW	COM	45767A105	62	5968	SH	DEFINED
INSIGNIA FINL GROUP INC NEW	COM	45767A105	6	534	SH	DEFINED
INSITUFORM TECHNOLOGIES INC	CL A	457667103	114	6701	SH	DEFINED
INSITUFORM TECHNOLOGIES INC	CL A	457667103	11	645	SH	DEFINED
INSMED INC	COM NEW	457669208	25	9361	SH	DEFINED
INSMED INC	COM NEW	457669208	2	924	SH	DEFINED
INSPIRE PHARMACEUTICALS INC	COM	457733103	40	4598	SH	DEFINED
INSPIRE PHARMACEUTICALS INC	COM	457733103	4	456	SH	DEFINED
INSTINET GROUP INC	COM	457750107	75	7685	SH	DEFINED
INSTINET GROUP INC	EQUITY	457750107	2615	267900	SH	DEFINED
INSURANCE AUTO AUCTIONS	EQUITY	457875102	1350	100,000	SH	DEFINED
INSURANCE AUTO AUCTIONS INC	COM	457875102	50	3688	SH	DEFINED
INSURANCE AUTO AUCTIONS INC	COM	457875102	4	330	SH	DEFINED
Insurance Services Office, Inc	EQUITY	45806@109	279	11,172	SH	DEFINED
INSWEB CORPORATION	EQUITY	45809K103	25	55,165	SH	DEFINED
INTEGRA BK CORP	COM	45814P105	126	5468	SH	DEFINED
INTEGRA BK CORP	COM	45814P105	11	490	SH	DEFINED
INTEGRA LIFESCIENCES CORP	EQUITY	457985208	5803	210000	SH	DEFINED
INTEGRA LIFESCIENCES HLDGS CP	COM NEW	457985208	111	4019	SH	DEFINED
INTEGRA LIFESCIENCES HLDGS CP	COM NEW	457985208	9	320	SH	DEFINED
INTEGRAL SYS INC MD	COM	45810H107	49	2702	SH	DEFINED
INTEGRAL SYS INC MD	COM	45810H107	5	266	SH	DEFINED
INTEGRATED CIRCUIT SYS INC	COM	45811K208	240	18817	SH	DEFINED
INTEGRATED CIRCUIT SYS INC	COM	45811K208	10	744	SH	DEFINED
INTEGRATED DEVICE TECHNOLOGY	COM	458118106	3515	174720	SH	DEFINED
INTEGRATED DEVICE TECHNOLOGY	COM	458118106	5	270	SH	DEFINED
INTEGRATED DEVICE TECHNOLOGY	EQUITY	458118106	3612	161900	SH	DEFINED
INTEGRATED ELECTRICAL SVC	COM	45811E103	54	9734	SH	DEFINED
INTEGRATED ELECTRICAL SVC	COM	45811E103	5	872	SH	DEFINED
INTEGRATED SILICON SOLUTION	COM	45812P107	71	8273	SH	DEFINED
INTEGRATED SILICON SOLUTION	COM	45812P107	6	741	SH	DEFINED
Intel	EQUITY	458140100	429	21,000	SH	DEFINED
INTEL CORP	EQUITY	458140100	22033	1,077,950	SH	DEFINED
INTEL CORP	COM	458140100	70527	3458925	SH	DEFINED
INTEL CORP	COM	458140100	527	25840	SH	DEFINED
INTEL CORP	EQUITY	458140100	14821	711630	SH	DEFINED
INTELIDATA TECHNOLOGIES CORP	COM	45814T107	42	12938	SH	DEFINED
INTELIDATA TECHNOLOGIES CORP	COM	45814T107	4	1284	SH	DEFINED
INTER TEL INC	COM	458372109	67	5804	SH	DEFINED
INTER TEL INC	COM	458372109	6	483	SH	DEFINED
INTERACTIVE DATA CORP	COM	45840J107	154	11503	SH	DEFINED
INTERACTIVE DATA CORP	COM	45840J107	14	1030	SH	DEFINED
INTERACTIVE INTELLIGENCE INC	COM	45839M103	8	1539	SH	DEFINED
INTERACTIVE INTELLIGENCE INC	COM	45839M103	1	153	SH	DEFINED
INTERCEPT GROUP INC	EQUITY	45845L107	22217	664200	SH	Sole
INTERCEPT GROUP INC	COM	45845L107	103	3087	SH	DEFINED
INTERCEPT GROUP INC	COM	45845L107	12	366	SH	DEFINED
INTERDIGITAL COMMUNICATIONS CP	COM	45866A105	111	15117	SH	DEFINED
INTERDIGITAL COMMUNICATIONS CP	COM	45866A105	11	1500	SH	DEFINED
INTERFACE INC	CL A	458665106	61	14079	SH	DEFINED
INTERFACE INC	CL A	458665106	5	1261	SH	DEFINED

INTERGRAPH CORP	COM	458683109	127	14206	SH	DEFINED
INTERGRAPH CORP	COM	458683109	13	1397	SH	DEFINED
INTERLAND INC	COM	458727104	12	11849	SH	DEFINED
INTERLAND INC	COM	458727104	1	1071	SH	DEFINED
INTERLOGIX INC	COM	458763109	148	6118	SH	DEFINED
INTERLOGIX INC	COM	458763109	13	548	SH	DEFINED
INTERMAGNETICS GEN CORP	COM	458771102	91	3915	SH	DEFINED
INTERMAGNETICS GEN CORP	COM	458771102	9	381	SH	DEFINED
INTERMUNE INC	COM	45884X103	261	6833	SH	DEFINED
INTERMUNE INC	COM	45884X103	29	764	SH	DEFINED
INTERNAP NETWORK SVCS CORP	COM	45885A102	45	44623	SH	DEFINED
INTERNAP NETWORK SVCS CORP	COM	45885A102	4	4226	SH	DEFINED
INTERNATIONAL BANCSHARES CORP	COM	459044103	200	5191	SH	DEFINED
INTERNATIONAL BANCSHARES CORP	COM	459044103	17	450	SH	DEFINED
INTERNATIONAL BUSINESS MACHINES	EQUITY	459200101	24984	272,395	SH	DEFINED
INTERNATIONAL BUSINESS MACHS	COM	459200101	85186	922926	SH	DEFINED
INTERNATIONAL BUSINESS MACHS	COM	459200101	651	7050	SH	DEFINED
INTERNATIONAL BUSINESS MACHS	EQUITY	459200101	21635	231000	SH	DEFINED
INTERNATIONAL FLAVORS & FRAGRANCES	EQUITY	459506101	44	1,600	SH	DEFINED
INTERNATIONAL FLAVORS&FRAGRANC	COM	459506101	1121	40470	SH	DEFINED
INTERNATIONAL FLAVORS&FRAGRANC	COM	459506101	8	290	SH	DEFINED
INTERNATIONAL GAME TECHNOLOGY	EQUITY	459902102	51	1,200	SH	DEFINED
INTERNATIONAL GAME TECHNOLOGY	COM	459902102	1711	40250	SH	DEFINED
INTERNATIONAL GAME TECHNOLOGY	COM	459902102	9	220	SH	DEFINED
INTERNATIONAL MULTIFOODS CORP	COM	460043102	92	4836	SH	DEFINED
INTERNATIONAL MULTIFOODS CORP	COM	460043102	8	433	SH	DEFINED
INTERNATIONAL PAPER	EQUITY	460146103	279	8,009	SH	DEFINED
INTERNATIONAL PAPER CO	EQUITY	460146103	4409	126707	SH	DEFINED
INTERNATIONAL RECTIFIER CORP	COM	460254105	2519	92500	SH	DEFINED
INTERNATIONAL SPEEDWAY CORP	CL A	460335201	2166	62200	SH	DEFINED
INTERNATIONAL WIRELESS COMN	EQUITY	46058G504	339	340895	SH	DEFINED
INTERNET CAP GROUP INC	COM	46059C106	24	59349	SH	DEFINED
INTERNET CAP GROUP INC	COM	46059C106	2	5315	SH	DEFINED
INTERNEURON PHARMACEUTICALS	COM	460573108	50	10137	SH	DEFINED
INTERNEURON PHARMACEUTICALS	COM	460573108	5	1006	SH	DEFINED
INTERPOOL INC	COM	46062R108	60	4094	SH	DEFINED
INTERPOOL INC	COM	46062R108	5	367	SH	DEFINED
INTERPUBLIC GROUP COS	EQUITY	460690100	126	6,200	SH	DEFINED
INTERPUBLIC GROUP COS INC	COM	460690100	3236	158606	SH	DEFINED
INTERPUBLIC GROUP COS INC	COM	460690100	23	1119	SH	DEFINED
INTERSTATE BAKERIES CORP DEL	COM	46072H108	1731	67879	SH	DEFINED
INTERSTATE BAKERIES CORP DEL	COM	46072H108	20	765	SH	DEFINED
INTERTAN INC	COM	461120107	67	8563	SH	DEFINED
INTERTAN INC	COM	461120107	7	850	SH	DEFINED
INTERTAPE POLYMER GROUP INC	COM	460919103	64	8400	SH	DEFINED
INTERTRUST TECHNOLOGIES CORP	COM	46113Q109	25	23609	SH	DEFINED
INTERTRUST TECHNOLOGIES CORP	COM	46113Q109	2	2114	SH	DEFINED
INTERVOICE-BRITE INC	COM	461142101	88	8469	SH	DEFINED
INTERVOICE-BRITE INC	COM	461142101	9	840	SH	DEFINED
INTERWOVEN INC	COM	46114T102	74	19250	SH	DEFINED
INTL PAPER CO	COM	460146103	7892	226790	SH	DEFINED
INTL PAPER CO	COM	460146103	50	1440	SH	DEFINED
INTL SPECIALTY PRODS INC NEW	COM	460337108	36	4095	SH	DEFINED
INTL SPECIALTY PRODS INC NEW	COM	460337108	3	367	SH	DEFINED
INTRADO INC	COM	46117A100	86	3336	SH	DEFINED
INTRADO INC	COM	46117A100	8	331	SH	DEFINED
INTROGEN THERAPEUTICS INC	EQUITY	46119F107	2302	35000	SH	DEFINED

Intuit	EQUITY	461202103	788	22,000	SH	DEFINED
INTUIT	COM	461202103	4379	122310	SH	DEFINED
INTUIT	COM	461202103	39	1080	SH	DEFINED
INTUIT	EQUITY	461202103	1472	35200	SH	DEFINED
INTUIT INCORPORATION	EQUITY	461202103	125	3,500	SH	DEFINED
INTUITIVE SURGICAL INC	COM	46120E107	54	8649	SH	DEFINED
INTUITIVE SURGICAL INC	COM	46120E107	5	858	SH	DEFINED
INVACARE CORP	COM	461203101	445	10979	SH	DEFINED
INVACARE CORP	COM	461203101	23	561	SH	DEFINED
INVERNESS MED TECHNOLOGY INC	COM	461268104	274	7427	SH	DEFINED
INVERNESS MED TECHNOLOGY INC	COM	461268104	26	717	SH	DEFINED
INVESTMENT TECHNOLOGY GRP NEW	COM	46145F105	2064	37200	SH	DEFINED
INVESTORS FINL SERVICES CORP	COM	461915100	2144	37200	SH	DEFINED
INVESTORS REAL ESTATE TR	SH BEN INT	461730103	61	6573	SH	DEFINED
INVESTORS REAL ESTATE TR	SH BEN INT	461730103	5	589	SH	DEFINED
INVITROGEN CORP	COM	46185R100	245	3720	SH	DEFINED
INVITROGEN CORP	EQUITY	46185R100	4398	328600	SH	DEFINED
INVITROGEN CORP COM	EQUITY	46185r100	106313	1616684	SH	Sole
IOMEGA CORP	COM	462030107	101	82453	SH	DEFINED
IOMEGA CORP	COM	462030107	9	7673	SH	DEFINED
IONICS INC	COM	462218108	120	5429	SH	DEFINED
IONICS INC	COM	462218108	11	486	SH	DEFINED
IPC Holdings LTDS	EQUITY	G4933P101	139080	6,100,000	SH	DEFINED
IRON MTN INC DEL COM	EQUITY	462846106	81815	1973817	SH	Sole
IRT PPTY CO	COM	450058102	103	9533	SH	DEFINED
IRT PPTY CO	COM	450058102	9	854	SH	DEFINED
IRWIN FINL CORP	COM	464119106	59	2846	SH	DEFINED
IRWIN FINL CORP	COM	464119106	5	257	SH	DEFINED
ISHARES TR	RUSL 2000 VALU	464287630	1297	11600	SH	DEFINED
ISIS PHARMACEUTICALS INC	COM	464330109	344	20181	SH	DEFINED
ISIS PHARMACEUTICALS INC	COM	464330109	15	898	SH	DEFINED
ISLE OF CAPRI CASINOS INC	COM	464592104	43	6026	SH	DEFINED
ISLE OF CAPRI CASINOS INC	COM	464592104	4	540	SH	DEFINED
ISTAR FINANCIAL INC	EQUITY	45031U101	4078	165,100	SH	DEFINED
I-STAT CORP	COM	450312103	29	4689	SH	DEFINED
I-STAT CORP	COM	450312103	3	465	SH	DEFINED
ITC DELTACOM INC	COM	45031T104	13	10534	SH	DEFINED
ITC DELTACOM INC	COM	45031T104	1	1003	SH	DEFINED
ITRON INC	COM	465741106	91	3967	SH	DEFINED
ITRON INC	COM	465741106	9	394	SH	DEFINED
ITT EDUCATIONAL SERVICES INC	COM	45068B109	215	6721	SH	DEFINED
ITT EDUCATIONAL SERVICES INC	COM	45068B109	21	647	SH	DEFINED
ITT INDS INC IND	COM	450911102	3300	73660	SH	DEFINED
ITT INDS INC IND	COM	450911102	41	910	SH	DEFINED
ITT INDUSTRIES	EQUITY	450911102	67	1,500	SH	DEFINED
ITXC CORP	COM	45069F109	56	22031	SH	DEFINED
ITXC CORP	COM	45069F109	2	661	SH	DEFINED
IVAX CORP	COM	465823102	6985	315082	SH	DEFINED
IVAX CORP	COM	465823102	23	1040	SH	DEFINED
IVEX PACKAGING CORP DEL	COM	465855104	80	4690	SH	DEFINED
IVEX PACKAGING CORP DEL	COM	465855104	8	446	SH	DEFINED
IXIA	COM	45071R109	78	12266	SH	DEFINED
IXIA	COM	45071R109	7	1179	SH	DEFINED
IXYS CORP	COM	46600W106	17	2817	SH	DEFINED
IXYS CORP	COM	46600W106	2	280	SH	DEFINED
J & J SNACK FOODS CORP	COM	466032109	34	1822	SH	DEFINED
J & J SNACK FOODS CORP	COM	466032109	3	163	SH	DEFINED
J D EDWARDS & CO	COM	281667105	207	29006	SH	DEFINED

J D EDWARDS & CO	COM	281667105	19	2716	SH	DEFINED
J JILL GROUP INC	COM	466189107	37	2993	SH	DEFINED
J JILL GROUP INC	COM	466189107	4	297	SH	DEFINED
J JILL GROUP INC	EQUITY	466189107	1455	116400	SH	DEFINED
J P MORGAN CHASE & CO	COM	46625H100	33697	986748	SH	DEFINED
J P MORGAN CHASE & CO	COM	46625H100	273	7986	SH	DEFINED
J P MORGAN CHASE + CO	EQUITY	46625H100	16152	470680	SH	DEFINED
J.C. PENNEY & CO.	EQUITY	708160106	112	5,100	SH	DEFINED
JABIL CIRCUIT INC	EQUITY	466313103	57	3,200	SH	DEFINED
JABIL CIRCUIT INC	COM	466313103	1447	80840	SH	DEFINED
JABIL CIRCUIT INC	COM	466313103	10	570	SH	DEFINED
JACK IN THE BOX INC	COM	466367109	303	10807	SH	DEFINED
JACK IN THE BOX INC	COM	466367109	28	1006	SH	DEFINED
JACOBS ENGR GROUP INC DEL	COM	469814107	1953	31300	SH	DEFINED
JAKKS PAC INC	COM	47012E106	153	11333	SH	DEFINED
JAKKS PAC INC	COM	47012E106	7	508	SH	DEFINED
JDA SOFTWARE GROUP INC	COM	46612K108	82	6211	SH	DEFINED
JDA SOFTWARE GROUP INC	COM	46612K108	7	564	SH	DEFINED
JDN RLTY CORP	COM	465917102	109	10330	SH	DEFINED
JDN RLTY CORP	COM	465917102	10	925	SH	DEFINED
JDS UNIPHASE CORP	EQUITY	46612J101	139	22,000	SH	DEFINED
JDS UNIPHASE CORP	COM	46612J101	3671	580890	SH	DEFINED
JDS UNIPHASE CORP	COM	46612J101	25	3920	SH	DEFINED
JDS UNIPHASE CORP	EQUITY	46612J101	2327	93400	SH	DEFINED
JEFFERIES GROUP INC NEW	COM	472319102	504	15283	SH	DEFINED
JEFFERIES GROUP INC NEW	COM	472319102	20	605	SH	DEFINED
JEFFERSON PILOT	EQUITY	475070108	113	2,550	SH	DEFINED
Jefferson Pilot	CORPBOND	475068AA0	8221	8,000,000	PRN	DEFINED
Jefferson Pilot	CORPBOND	475529AA1	2525	2,500,000	PRN	DEFINED
JEFFERSON PILOT CORP	COM	475070108	2859	64285	SH	DEFINED
JEFFERSON PILOT CORP	COM	475070108	20	455	SH	DEFINED
JLG INDS INC	COM	466210101	121	13174	SH	DEFINED
JLG INDS INC	COM	466210101	11	1180	SH	DEFINED
JNI CORP	COM	46622G105	40	6427	SH	DEFINED
JNI CORP	COM	46622G105	4	638	SH	DEFINED
JOHN HANCOCK FINANCIAL SRVCS	EQUITY	41014S106	204	5,100	SH	DEFINED
JOHN HANCOCK FINANCIAL SRVCS	EQUITY	41014S106	364	8600	SH	DEFINED
JOHNSON & JOHNSON	EQUITY	478160104	2940	53,060	SH	DEFINED
JOHNSON & JOHNSON	COM	478160104	91662	1654543	SH	DEFINED
JOHNSON & JOHNSON	COM	478160104	707	12756	SH	DEFINED
JOHNSON + JOHNSON	EQUITY	478160104	40432	719602	SH	DEFINED
Johnson and Johnson	EQUITY	478160104	5263	95,000	SH	DEFINED
JOHNSON CONTROLS INC	EQUITY	478366107	98	1,500	SH	DEFINED
JOHNSON CTLS INC	COM	478366107	5235	80240	SH	DEFINED
JOHNSON CTLS INC	COM	478366107	58	885	SH	DEFINED
JOHNSON CTLS INC	EQUITY	478366107	6484	99388	SH	DEFINED
JONES APPAREL GROUP INC	COM	480074103	3609	141600	SH	DEFINED
JONES LANG LASALLE INC	COM	48020Q107	128	9358	SH	DEFINED
JONES LANG LASALLE INC	COM	48020Q107	11	838	SH	DEFINED
JOURNAL REGISTER CO	COM	481138105	139	8402	SH	DEFINED
JOURNAL REGISTER CO	COM	481138105	12	722	SH	DEFINED
JP MORGAN CHASE	EQUITY	617446109	85	2500	SH	DEFINED
JP MORGAN CHASE	EQUITY	46625H101	709	73100	SH	DEFINED
JP MORGAN CHASE & CO	EQUITY	46625H100	13727	401,958	SH	DEFINED

JP REALTY INC	COM	46624A106	77	3449	SH	DEFINED
JP REALTY INC	COM	46624A106	7	310	SH	DEFINED
JUNIPER NETWORKS INC	COM	48203R104	629	64810	SH	DEFINED
JUNIPER NETWORKS INC	COM	48203R104	8	840	SH	DEFINED
K MART	EQUITY	482584109	57	8,200	SH	DEFINED
K MART CORP	COM	482584109	1448	207160	SH	DEFINED
K MART CORP	COM	482584109	10	1460	SH	DEFINED
K MART CORP	EQUITY	482584109	7168	1025000	SH	DEFINED
K V PHARMACEUTICAL CO	CL B CONV	482740107	186	6311	SH	DEFINED
K V PHARMACEUTICAL CO	CL B CONV	482740107	18	626	SH	DEFINED
K2 INC	COM	482732104	34	5638	SH	DEFINED
K2 INC	COM	482732104	3	505	SH	DEFINED
KADANT INC	COM	48282T104	5	359	SH	DEFINED
KADANT INC	COM	48282T104	4	332	SH	DEFINED
Kafus Environmental Industries	EQUITY	482910106		75,000	SH	DEFINED
KAISER ALUMINUM CORP	COM	483007100	24	9312	SH	DEFINED
KAISER ALUMINUM CORP	COM	483007100	2	834	SH	DEFINED
KAMAN CORP	CL A	483548103	93	7032	SH	DEFINED
KAMAN CORP	CL A	483548103	8	630	SH	DEFINED
KANA SOFTWARE INC	COM	483600102	15	42559	SH	DEFINED
KANA SOFTWARE INC	COM	483600102	1	4116	SH	DEFINED
KANSAS CITY LIFE INS CO	COM	484836101	68	1929	SH	DEFINED
KANSAS CITY LIFE INS CO	COM	484836101	6	173	SH	DEFINED
KANSAS CITY PWR & LT CO	COM	485134100	1892	72500	SH	DEFINED
KANSAS CITY SOUTHN INDS INC	COM NEW	485170302	220	18336	SH	DEFINED
KANSAS CITY SOUTHN INDS INC	COM NEW	485170302	19	1592	SH	DEFINED
KAYDON CORP	COM	486587108	916	43769	SH	DEFINED
KAYDON CORP	COM	486587108	16	751	SH	DEFINED
KB HOME	EQUITY	48666K109	20	700	SH	DEFINED
KB HOME	COM	48666K109	1154	40608	SH	DEFINED
KB HOME	COM	48666K109	31	1090	SH	DEFINED
KCS ENERGY INC	COM	482434206	27	7518	SH	DEFINED
KCS ENERGY INC	COM	482434206	2	708	SH	DEFINED
KEANE INC	COM	486665102	1290	94512	SH	DEFINED
KEANE INC	COM	486665102	20	1450	SH	DEFINED
KEITH COMPANIES INC COM	EQUITY	487539108	5733	627200	SH	Sole
KEITHLEY INSTRS INC	COM	487584104	24	1700	SH	DEFINED
KEITHLEY INSTRS INC	COM	487584104	2	169	SH	DEFINED
KELLOGG	EQUITY	487836108	201	6,700	SH	DEFINED
KELLOGG CO	COM	487836108	5400	180010	SH	DEFINED
KELLOGG CO	COM	487836108	36	1210	SH	DEFINED
KELLWOOD CO	COM	488044108	132	7141	SH	DEFINED
KELLWOOD CO	COM	488044108	12	639	SH	DEFINED
KELLY SVCS INC	CL A	488152208	950	47012	SH	DEFINED
KELLY SVCS INC	CL A	488152208	9	449	SH	DEFINED
KEMET CORP	COM	488360108	2528	153602	SH	DEFINED
KEMET CORP	COM	488360108	19	1150	SH	DEFINED
KENDLE INTERNATIONAL INC	COM	48880L107	56	2826	SH	DEFINED
KENDLE INTERNATIONAL INC	COM	48880L107	5	272	SH	DEFINED
KENNAMETAL INC	COM	489170100	1453	45523	SH	DEFINED
KENNAMETAL INC	COM	489170100	27	832	SH	DEFINED
KENNAMETAL INC COM	EQUITY	489170100	16723	523900	SH	Sole
KERR MCGEE CORP	EQUITY	492386107	89	1,716	SH	DEFINED
KERR MCGEE CORP	COM	492386107	3495	67324	SH	DEFINED
KERR MCGEE CORP	COM	492386107	16	301	SH	DEFINED
KERYX BIOPHARMACEUTICALS INC	COM	492515101	22	3533	SH	DEFINED
KERYX BIOPHARMACEUTICALS INC	COM	492515101	2	351	SH	DEFINED
KEY ENERGY SVCS INC	COM	492914106	168	26471	SH	DEFINED

KEY ENERGY SVCS INC	COM	492914106	16	2567	SH	DEFINED
KEY ENERGY SVCS INC	EQUITY	492914122	116	5000	SH	DEFINED
KEY PRODTN INC	COM	493138101	46	3963	SH	DEFINED
KEY PRODTN INC	COM	493138101	5	393	SH	DEFINED
KEY3MEDIA GROUP INC	COM	49326R104	34	8584	SH	DEFINED
KEY3MEDIA GROUP INC	COM	49326R104	3	822	SH	DEFINED
KEYCORP	EQUITY	493267108	169	7,000	SH	DEFINED
KeyCorp Institutional	CORPBOND	493265AC6	5890	6,000,000	PRN	DEFINED
KEYCORP NEW	COM	493267108	4333	179500	SH	DEFINED
KEYCORP NEW	COM	493267108	31	1270	SH	DEFINED
KEYNOTE SYS INC	COM	493308100	53	7006	SH	DEFINED
KEYNOTE SYS INC	COM	493308100	5	663	SH	DEFINED
KEYSPAN CORP	COM	49337W100	2629	79090	SH	DEFINED
KEYSPAN CORP	COM	49337W100	14	410	SH	DEFINED
KEYSPAN CORPORTATION	EQUITY	49337W100	2756	82,900	SH	DEFINED
KEYSTONE PPTY TR CORP	COM	493596100	27	2132	SH	DEFINED
KEYSTONE PPTY TR CORP	COM	493596100	2	191	SH	DEFINED
KFORCE INC	COM	493732101	39	7741	SH	DEFINED
KFORCE INC	COM	493732101	3	693	SH	DEFINED
KILROY RLTY CORP	COM	49427F108	192	7684	SH	DEFINED
KILROY RLTY CORP	COM	49427F108	17	668	SH	DEFINED
KILROY RLTY CORP COM	EQUITY	49427F108	11961	479400	SH	Sole
KIMBALL INTL INC	CL B	494274103	143	10900	SH	DEFINED
KIMBALL INTL INC	CL B	494274103	13	976	SH	DEFINED
KIMBERLY CLARK CORP	COM	494368103	19670	317260	SH	DEFINED
KIMBERLY CLARK CORP	COM	494368103	190	3060	SH	DEFINED
KIMBERLY-CLARK CORP	EQUITY	494368103	22600	364,520	SH	DEFINED
KIMCO REALTY CORP COM	EQUITY	49446R109	40229	828600	SH	Sole
KINDER MORGAN ENERGY PRTNRS	EQUITY	494550106	8822	254,900	SH	DEFINED
KINDER MORGAN INC	EQUITY	49455P101	93	1,900	SH	DEFINED
KINDER MORGAN INC KANS	COM	49455P101	2380	48360	SH	DEFINED
KINDER MORGAN INC KANS	COM	49455P101	17	340	SH	DEFINED
KING PHARMACEUTICALS COM	EQUITY	495582108	131358	3131303	SH	Sole
KING PHARMACEUTICALS INC	EQUITY	495582108	158	3,766	SH	DEFINED
KING PHARMACEUTICALS INC	COM	495582108	4553	108531	SH	DEFINED
KING PHARMACEUTICALS INC	COM	495582108	29	680	SH	DEFINED
KIRBY CORP	COM	497266106	132	5858	SH	DEFINED
KIRBY CORP	COM	497266106	12	525	SH	DEFINED
KLA TENCOR CORP	EQUITY	482480100	2084	66000	SH	DEFINED
KLA-TENCOR CORP	EQUITY	482480100	98	3,100	SH	DEFINED
KLA-TENCOR CORP	COM	482480100	2935	92930	SH	DEFINED
KLA-TENCOR CORP	COM	482480100	17	550	SH	DEFINED
KMC TELECOM HOLDINGS INC	EQUITY	482562121		8300	SH	DEFINED
KNIGHT RIDDER INC	COM	499040103	4463	79910	SH	DEFINED
KNIGHT RIDDER INC	COM	499040103	47	850	SH	DEFINED
KNIGHT RIDDER INC.	EQUITY	499040103	67	1,200	SH	DEFINED
KNIGHT TRANSN INC	COM	499064103	58	3051	SH	DEFINED
KNIGHT TRANSN INC	COM	499064103	6	303	SH	DEFINED
KNIGHTBRIDGE TANKERS LTD	EQUITY	G5299G106	9823	561,000	SH	DEFINED
KNOLOGY INC	EQUITY	499183119		12000	SH	DEFINED
KOGER EQUITY INC	COM	500228101	146	8423	SH	DEFINED
KOGER EQUITY INC	COM	500228101	13	724	SH	DEFINED
KOHLS CORP	COM	500255104	6762	140870	SH	DEFINED
KOHLS CORP	COM	500255104	48	990	SH	DEFINED
KOHLS CORPORATION	EQUITY	500255104	11042	230,040	SH	DEFINED
KONINKLIJKE PHILIPS ELECTRS NV	SP ADR NEW2000	500472303	889	46064	SH	DEFINED
KOPIN CORP	COM	500600101	256	24543	SH	DEFINED
KOPIN CORP	COM	500600101	18	1768	SH	DEFINED

KOREA FUND INC	EQUITY	500634100	309	34,000	SH	DEFINED
KORN FERRY INTL	COM NEW	500643200	450	54522	SH	DEFINED
KORN FERRY INTL	COM NEW	500643200	9	1054	SH	DEFINED
KOS PHARMACEUTICALS INC	COM	500648100	38	1353	SH	DEFINED
KOS PHARMACEUTICALS INC	COM	500648100	4	134	SH	DEFINED
KOSAN BIOSCIENCES INC	COM	50064W107	21	3904	SH	DEFINED
KOSAN BIOSCIENCES INC	COM	50064W107	2	385	SH	DEFINED
KRAFT FOODS INC	CL A	50075N104	370	10760	SH	DEFINED
KRAMONT RLTY TR	COM SH BEN INT	50075Q107	74	5894	SH	DEFINED
KRAMONT RLTY TR	COM SH BEN INT	50075Q107	7	528	SH	DEFINED
KROGER CO	COM	501044101	8469	343720	SH	DEFINED
KROGER CO	COM	501044101	60	2420	SH	DEFINED
KROGER CO.	EQUITY	501044101	330	13,400	SH	DEFINED
KROLL INC	COM	501049100	53	4678	SH	DEFINED
KROLL INC	COM	501049100	5	419	SH	DEFINED
Kroll-O'Gara Company	EQUITY	501050108	16450	1,444,212	SH	DEFINED
KRONOS INC	COM	501052104	145	3544	SH	DEFINED
KRONOS INC	COM	501052104	14	352	SH	DEFINED
K-SWISS INC	CL A	482686102	52	2108	SH	DEFINED
K-SWISS INC	CL A	482686102	5	189	SH	DEFINED
KUBOTA CORP	ADR	501173207	76	1350	SH	DEFINED
KULICKE & SOFFA INDS INC	COM	501242101	158	14490	SH	DEFINED
KULICKE & SOFFA INDS INC	COM	501242101	14	1328	SH	DEFINED
L 3 COMMUNICATIONS HLDG CORP	EQUITY	502424104	122187	139800	SH	DEFINED
L-3 COMMUNICATIONS HLDGS INC	COM	502424104	5735	65582	SH	DEFINED
L3 COMMUNICATIONS HOLDINGS 5.2	EQUITY	502424AA2	16192	127000	SH	Sole
LA JOLLA PHARMACEUTICAL CO	COM	503459109	80	19553	SH	DEFINED
LA JOLLA PHARMACEUTICAL CO	COM	503459109	4	894	SH	DEFINED
LA QUINTA PPTYS INC	PAIRED CTF	50419Q409	178	40418	SH	DEFINED
LA QUINTA PPTYS INC	PAIRED CTF	50419Q409	16	3619	SH	DEFINED
LA Z BOY INC	COM	505336107	238	15058	SH	DEFINED
LA Z BOY INC	COM	505336107	21	1308	SH	DEFINED
Lab Corp of America Holdings	EQUITY	50540R409	970	12,000	SH	DEFINED
LABOR READY INC	COM NEW	505401208	41	12733	SH	DEFINED
LABOR READY INC	COM NEW	505401208	4	1140	SH	DEFINED
LABORATORY CORP OF AMERICA	EQUITY	50540R409	13316	164700	SH	Sole
LABRANCHE & CO INC	COM	505447102	1492	67200	SH	DEFINED
LACLEDE GAS CO	COM	505588103	142	5934	SH	DEFINED
LACLEDE GAS CO	COM	505588103	13	531	SH	DEFINED
LADISH INC	COM NEW	505754200	23	2839	SH	DEFINED
LADISH INC	COM NEW	505754200	2	256	SH	DEFINED
LAKELAND BANCORP INC	COM	511637100	47	3375	SH	DEFINED
LAKELAND BANCORP INC	COM	511637100	4	310	SH	DEFINED
LAM RESEARCH CORP	COM	512807108	2454	144800	SH	DEFINED
LAM RESH CORP	EQUITY	512807108	8392	156950	SH	DEFINED
LAMAR ADVERTISING CO CL A	EQUITY	512815101	782	25800	SH	Sole
LAMAR CORP CV	EQUITY	512815af8	4581	4860000	SH	Sole
LANCASTER COLONY CORP	COM	513847103	1466	52341	SH	DEFINED
LANCASTER COLONY CORP	COM	513847103	21	762	SH	DEFINED
LANCE INC	COM	514606102	549	41361	SH	DEFINED
LANCE INC	COM	514606102	9	668	SH	DEFINED
LANDAMERICA FINL GROUP INC	COM	514936103	188	5657	SH	DEFINED
LANDAMERICA FINL GROUP INC	COM	514936103	17	507	SH	DEFINED
LANDAUER INC	COM	51476K103	77	2261	SH	DEFINED

LANDAUER INC	COM	51476K103	8	224	SH	DEFINED
LANDRYS RESTAURANTS INC	COM	51508L103	71	4807	SH	DEFINED
LANDRYS RESTAURANTS INC	COM	51508L103	6	431	SH	DEFINED
LANDS END INC	COM	515086106	1090	37718	SH	DEFINED
LANDS END INC	COM	515086106	9	316	SH	DEFINED
LANDSTAR SYS INC	COM	515098101	340	5316	SH	DEFINED
LANDSTAR SYS INC	COM	515098101	15	230	SH	DEFINED
LANTRONIX INC	COM	516548104	27	4427	SH	DEFINED
LANTRONIX INC	COM	516548104	3	529	SH	DEFINED
LARGE SCALE BIOLOGY CORP	COM	517053104	14	3653	SH	DEFINED
LARGE SCALE BIOLOGY CORP	COM	517053104	1	361	SH	DEFINED
LASALLE HOTEL PPTYS	COM SH BEN INT	517942108	35	3838	SH	DEFINED
LASALLE HOTEL PPTYS	COM SH BEN INT	517942108	3	344	SH	DEFINED
LATTICE SEMICONDUCTOR CORP	COM	518415104	2109	134325	SH	DEFINED
LAWSON PRODS INC	COM	520776105	38	1554	SH	DEFINED
LAWSON PRODS INC	COM	520776105	3	139	SH	DEFINED
LEAP WIRELESS INTL INC	COM	521863100	128	8158	SH	DEFINED
LEAP WIRELESS INTL INC	COM	521863100	13	850	SH	DEFINED
LEAP WIRELESS INTL INC	EQUITY	521863118	370	12250	SH	DEFINED
LEAR CORP	COM	521865105	3180	117700	SH	DEFINED
LEARNING TREE INTL INC	COM	522015106	68	3328	SH	DEFINED
LEARNING TREE INTL INC	COM	522015106	7	330	SH	DEFINED
LECROY CORP	COM	52324W109	39	2003	SH	DEFINED
LECROY CORP	COM	52324W109	4	199	SH	DEFINED
LEE ENTERPRISES INC	COM	523768109	2018	63730	SH	DEFINED
LEE ENTERPRISES INC	COM	523768109	38	1193	SH	DEFINED
LEGATO SYS INC	COM	524651106	709	129302	SH	DEFINED
LEGATO SYS INC	COM	524651106	13	2431	SH	DEFINED
LEGG MASON INC	COM	524901105	3038	76400	SH	DEFINED
LEGGETT & PLATT INC	COM	524660107	1618	82990	SH	DEFINED
LEGGETT & PLATT INC	COM	524660107	12	590	SH	DEFINED
LEGGETT & PLATT INC.	EQUITY	524660107	64	3,300	SH	DEFINED
LEGGETT + PLATT INC	EQUITY	524660107	5538	284018	SH	DEFINED
LEHMAN BROS HLDGS INC	COM	524908100	10433	183520	SH	DEFINED
LEHMAN BROS HLDGS INC	COM	524908100	76	1345	SH	DEFINED
LEHMAN BROTHERS HLDGS INC	EQUITY	524908100	24669	430500	SH	DEFINED
LENNAR CORP	COM	526057104	4282	118800	SH	DEFINED
LENNAR CORP	COM	526057104	15	420	SH	DEFINED
LENNAR CORP COM	EQUITY	526057104	35359	981100	SH	Sole
LENNOX INTL INC	COM	526107107	125	13485	SH	DEFINED
LENNOX INTL INC	COM	526107107	11	1208	SH	DEFINED
LEUCADIA NATL CORP	COM	527288104	2022	64800	SH	DEFINED
LEVEL 3 COMMUNICATIONS INC	COM	52729N100	17	4610	SH	DEFINED
LEXAR MEDIA INC	EQUITY	52886P104	965	965,215	SH	DEFINED
LEXAR MEDIA INC	COM	52886P104	10	9718	SH	DEFINED
LEXAR MEDIA INC	COM	52886P104	1	927	SH	DEFINED
LEXENT INC	COM	52886Q102	39	5435	SH	DEFINED
LEXENT INC	COM	52886Q102	4	539	SH	DEFINED
LEXICON GENETICS INC	COM	528872104	69	9113	SH	DEFINED
LEXICON GENETICS INC	COM	528872104	7	899	SH	DEFINED
LEXINGTON CORP PPTYS TR	COM	529043101	72	4941	SH	DEFINED
LEXINGTON CORP PPTYS TR	COM	529043101	6	443	SH	DEFINED
LEXMARK INTERNATIONAL INC	EQUITY	529771107	1933	43,240	SH	DEFINED
LEXMARK INTL NEW	CL A	529771107	3867	86500	SH	DEFINED
LEXMARK INTL NEW	CL A	529771107	28	630	SH	DEFINED
LIBBEY INC	COM	529898108	147	4567	SH	DEFINED
LIBBEY INC	COM	529898108	13	410	SH	DEFINED
LIBERATE TECHNOLOGIES	COM	530129105	308	30962	SH	DEFINED

LIBERATE TECHNOLOGIES	COM	530129105	28	2858	SH	DEFINED
LIBERTY CORP S C	COM	530370105	211	5318	SH	DEFINED
LIBERTY CORP S C	COM	530370105	18	456	SH	DEFINED
LIBERTY DIGITAL INC	CL A	530436104	24	6101	SH	DEFINED
LIBERTY DIGITAL INC	CL A	530436104	2	601	SH	DEFINED
LIBERTY LIVEWIRE CORP	CL A	530709104	11	1649	SH	DEFINED
LIBERTY LIVEWIRE CORP	CL A	530709104	1	152	SH	DEFINED
LIBERTY MEDIA CORP A	EQUITY	530715101	15	1200	SH	DEFINED
LIBERTY MEDIA CORP NEW	COM SER A	530718105	25	1939	SH	DEFINED
LIBERTY MEDIA CORP NEW	EQUITY	530718105	5404	427100	SH	DEFINED
LIBERTY PPTY TR	SH BEN INT	531172104	327	11400	SH	DEFINED
LIBERTY PPTY TR SH BEN INT	EQUITY	531172104	11685	407300	SH	Sole
LIBERTY PROPERTY TRUST	EQUITY	531172104	3750	130,700	SH	DEFINED
LIFEPOINT HOSPITALS INC	COM	53219L109	2826	64230	SH	DEFINED
LIFEPOINT HOSPITALS INC	COM	53219L109	46	1043	SH	DEFINED
LIFEPOINT HOSPS INC	EQUITY	53219L109	1044	32300	SH	DEFINED
LIGAND PHARMACEUTICALS INC	CL B	53220K207	359	39059	SH	DEFINED
LIGAND PHARMACEUTICALS INC	CL B	53220K207	10	1121	SH	DEFINED
LIGHTBRIDGE INC	COM	532226107	75	7305	SH	DEFINED
LIGHTBRIDGE INC	COM	532226107	7	725	SH	DEFINED
LIGHTPATH TECHNOLOGIES INC	CL A	532257102	11	6043	SH	DEFINED
LIGHTPATH TECHNOLOGIES INC	CL A	532257102	1	545	SH	DEFINED
LILLY ELI & CO	COM	532457108	48062	595560	SH	DEFINED
LILLY ELI & CO	COM	532457108	379	4700	SH	DEFINED
LILLY ELI AND COMPANY	EQUITY	532457108	1509	18,700	SH	DEFINED
LIMITED INC	EQUITY	532716107	67	7,000	SH	DEFINED
LIMITED INC	COM	532716107	1713	180320	SH	DEFINED
LIMITED INC	COM	532716107	12	1270	SH	DEFINED
LINCARE HLDGS INC	COM	532791100	3337	125600	SH	DEFINED
LINCOLN ELEC HLDGS INC	COM	533900106	210	9554	SH	DEFINED
LINCOLN ELEC HLDGS INC	COM	533900106	19	856	SH	DEFINED
LINCOLN NATIONAL CORP.	EQUITY	534187109	145	3,100	SH	DEFINED
LINCOLN NATL CORP IND	EQUITY	534187109	35	830	SH	DEFINED
LINCOLN NATL CORP IND	COM	534187109	7136	153040	SH	DEFINED
LINCOLN NATL CORP IND	COM	534187109	59	1260	SH	DEFINED
LINDSAY MFG CO	COM	535555106	51	2861	SH	DEFINED
LINDSAY MFG CO	COM	535555106	5	282	SH	DEFINED
LINEAR TECHNOLOGY CORP	EQUITY	535678106	174	5,300	SH	DEFINED
LINEAR TECHNOLOGY CORP	COM	535678106	5362	163480	SH	DEFINED
LINEAR TECHNOLOGY CORP	COM	535678106	31	950	SH	DEFINED
LINENS N THINGS INC	COM	535679104	247	13307	SH	DEFINED
LINENS N THINGS INC	COM	535679104	18	980	SH	DEFINED
LIQUI BOX CORP	COM	536314107	32	784	SH	DEFINED
LIQUI BOX CORP	COM	536314107	3	74	SH	DEFINED
LITHIA MTRS INC	CL A	536797103	27	1946	SH	DEFINED
LITHIA MTRS INC	CL A	536797103	2	174	SH	DEFINED
LITTELFUSE INC	COM	537008104	118	5327	SH	DEFINED
LITTELFUSE INC	COM	537008104	11	491	SH	DEFINED
LIZ CLAIBORNE INC	EQUITY	539320101	34	900	SH	DEFINED
LIZ CLAIBORNE INC	COM	539320101	838	22230	SH	DEFINED
LIZ CLAIBORNE INC	COM	539320101	6	160	SH	DEFINED
LNR PPTY CORP	COM	501940100	207	6909	SH	DEFINED
LNR PPTY CORP	COM	501940100	18	599	SH	DEFINED
LOCAL FINL CORP	COM	539553107	80	5952	SH	DEFINED
LOCAL FINL CORP	COM	539553107	7	533	SH	DEFINED
LOCKHEED MARTIN CORP	EQUITY	539830109	315	7,200	SH	DEFINED
LOCKHEED MARTIN CORP	COM	539830109	9931	227000	SH	DEFINED
LOCKHEED MARTIN CORP	COM	539830109	56	1290	SH	DEFINED

LODGENET ENTMT CORP	COM	540211109	31	2808	SH	DEFINED
LODGENET ENTMT CORP	COM	540211109	3	259	SH	DEFINED
LOEWS CORP	COM	540424108	5507	119000	SH	DEFINED
LOEWS CORP	COM	540424108	27	590	SH	DEFINED
LOEWS CORP.	EQUITY	540424108	153	3,300	SH	DEFINED
LO-JACK CORPORATION	EQUITY	539451104	1200	240,000	SH	DEFINED
LONE STAR STEAKHOUSE SALOON	COM	542307103	61	5629	SH	DEFINED
LONE STAR STEAKHOUSE SALOON	COM	542307103	5	504	SH	DEFINED
LONE STAR TECHNOLOGIES INC	COM	542312103	88	7063	SH	DEFINED
LONE STAR TECHNOLOGIES INC	COM	542312103	9	701	SH	DEFINED
LONGS DRUG STORES CORP	COM	543162101	1707	62745	SH	DEFINED
LONGS DRUG STORES CORP	COM	543162101	22	825	SH	DEFINED
LONGVIEW FIBRE CO	COM	543213102	770	76211	SH	DEFINED
LONGVIEW FIBRE CO	COM	543213102	14	1383	SH	DEFINED
LOUDCLOUD INC	COM	545735102	8	7185	SH	DEFINED
LOUDCLOUD INC	COM	545735102	1	695	SH	DEFINED
LOUISIANA PAC CORP	COM	546347105	500	76966	SH	DEFINED
LOUISIANA PAC CORP	COM	546347105	20	3148	SH	DEFINED
LOUISIANA PACIFIC	EQUITY	546347105	11	1,700	SH	DEFINED
LOWE'S COMPANIES	EQUITY	548661107	11988	378,770	SH	DEFINED
LOWES COS INC	COM	548661107	11389	359830	SH	DEFINED
LOWES COS INC	COM	548661107	93	2950	SH	DEFINED
LOWES COS INC COM	EQUITY	548661107	1503	47500	SH	Sole
LSI INDS INC	COM	50216C108	71	2852	SH	DEFINED
LSI INDS INC	COM	50216C108	7	265	SH	DEFINED
LSI LOGIC CORP	EQUITY	502161102	71	6,000	SH	DEFINED
LSI LOGIC CORP	COM	502161102	1988	169160	SH	DEFINED
LSI LOGIC CORP	COM	502161102	17	1410	SH	DEFINED
LTX CORP	COM	502392103	1026	75416	SH	DEFINED
LTX CORP	COM	502392103	18	1307	SH	DEFINED
LUBRIZOL CORP	COM	549271104	2784	88100	SH	DEFINED
LUBYS INC	COM	549282101	50	7048	SH	DEFINED
LUBYS INC	COM	549282101	5	631	SH	DEFINED
LUCENT TECH	EQUITY	054963107	9	1600	SH	DEFINED
LUCENT TECHNOLOGIES	EQUITY	549463107	5184	904,745	SH	DEFINED
LUCENT TECHNOLOGIES INC	COM	549463107	8984	1567952	SH	DEFINED
LUCENT TECHNOLOGIES INC	COM	549463107	73	12750	SH	DEFINED
LUFKIN INDS INC	COM	549764108	39	1717	SH	DEFINED
LUFKIN INDS INC	COM	549764108	4	154	SH	DEFINED
Lumbermens Mutual	CORPBOND	550060AC1	5675	6,875,000	PRN	DEFINED
LUMINENT INC	COM	55027R103	7	3669	SH	DEFINED
LUMINENT INC	COM	55027R103	1	351	SH	DEFINED
LUMINEX CORP DEL	COM	55027E102	62	4511	SH	DEFINED
LUMINEX CORP DEL	COM	55027E102	6	448	SH	DEFINED
LYDALL INC DEL	COM	550819106	31	4659	SH	DEFINED
LYDALL INC DEL	COM	550819106	3	419	SH	DEFINED
LYNCH INTERACTIVE CORP	COM	551146103	30	610	SH	DEFINED
LYNCH INTERACTIVE CORP	COM	551146103	3	61	SH	DEFINED
LYONDELL CHEMICAL CO	COM	552078107	1577	137700	SH	DEFINED
M & T BK CORP	COM	55261F104	8406	113600	SH	DEFINED
M D C HLDGS INC	COM	552676108	145	5214	SH	DEFINED
M D C HLDGS INC	COM	552676108	12	447	SH	DEFINED
M/I SCHOTTENSTEIN HOMES INC	COM	55305B101	63	1851	SH	DEFINED
M/I SCHOTTENSTEIN HOMES INC	COM	55305B101	6	166	SH	DEFINED

MACDERMID INC	COM	554273102	82	6435	SH	DEFINED	
MACDERMID INC	COM	554273102	7	580	SH	DEFINED	
MACERICH CO	COM	554382101	216	9791	SH	DEFINED	
MACERICH CO	COM	554382101	19	847	SH	DEFINED	
MACERICH CO COM	EQUITY	554382101	2551	115416	SH	Sole	
MACK CALI REALTY CORP COM	EQUITY	554489104	4185	135000	SH	Sole	
MACK-CALI REALTY CORP	EQUITY	554489104	2365	76,300	SH	DEFINED	
MACROCHEM CORP DEL	COM	555903103	15	6011	SH	DEFINED	
MACROCHEM CORP DEL	COM	555903103	1	597	SH	DEFINED	
MACROMEDIA INC	COM	556100105	1036	85585	SH	DEFINED	
MACROMEDIA INC	COM	556100105	19	1576	SH	DEFINED	
MACROVISION CORP	COM	555904101	1668	58700	SH	DEFINED	
MADDEN STEVEN LTD	COM	556269108	25	2433	SH	DEFINED	
MADDEN STEVEN LTD	COM	556269108	2	241	SH	DEFINED	
MADISON GAS & ELEC CO	COM	557497104	125	4953	SH	DEFINED	
MADISON GAS & ELEC CO	COM	557497104	11	446	SH	DEFINED	
MADISON GAS & ELECTRIC CO	EQUITY	557497104	377	15,000	SH	DEFINED	
MAF BANCORP INC	COM	55261R108	166	5798	SH	DEFINED	
MAF BANCORP INC	COM	55261R108	14	499	SH	DEFINED	
MAGELLAN HEALTH SVCS INC	COM	559079108	75	6562	SH	DEFINED	
MAGELLAN HEALTH SVCS INC	COM	559079108	7	651	SH	DEFINED	
MAGNA ENTMT CORP	CL A	559211107	40	6529	SH	DEFINED	
MAGNA ENTMT CORP	CL A	559211107	4	618	SH	DEFINED	
MAGNA INTL INC	CL A	559222401	1178	22339	SH	DEFINED	
MAGNETEK INC	COM	559424106	59	6413	SH	DEFINED	
MAGNETEK INC	COM	559424106	5	574	SH	DEFINED	
MAGNUM HUNTER RES INC	COM PAR $0.002	55972F203	78	8183	SH	DEFINED	
MAGNUM HUNTER RES INC	COM PAR $0.002	55972F203	8	812	SH	DEFINED	
MAIL-WELL INC	COM	560321200	36	9726	SH	DEFINED	
MAIL-WELL INC	COM	560321200	3	871	SH	DEFINED	
MAIN STR BKS INC NEW	COM	56034R102	49	2712	SH	DEFINED	
MAIN STR BKS INC NEW	COM	56034R102	5	269	SH	DEFINED	
MAKITA CORP	ADR NEW	560877300	17	3000	SH	DEFINED	
MANAGEMENT NETWORK GROUP INC	COM	561693102	16	2583	SH	DEFINED	
MANAGEMENT NETWORK GROUP INC	COM	561693102	2	256	SH	DEFINED	
MANDALAY RESORT GROUP	COM	562567107	1436	88500	SH	DEFINED	
MANHATTAN ASSOCS INC	COM	562750109	68	4036	SH	DEFINED	
MANHATTAN ASSOCS INC	COM	562750109	7	400	SH	DEFINED	
MANITOWOC INC	COM	563571108	174	7191	SH	DEFINED	6,
MANITOWOC INC	COM	563571108	17	683	SH	DEFINED	
MANOR CARE INC	EQUITY	564055101	48	1,700	SH	DEFINED	
MANOR CARE INC NEW	COM	564055101	1223	43540	SH	DEFINED	6,
MANOR CARE INC NEW	COM	564055101	9	310	SH	DEFINED	
MANOR CARE INC NEW COM	EQUITY	564055101	10015	356400	SH	Sole	
MANPOWER INC	COM	56418H100	3148	119560	SH	DEFINED	6,
MANPOWER INC	COM	56418H100	16	620	SH	DEFINED	
MANUFACTURED HOME CMNT COM	EQUITY	564682102	6492	213400	SH	Sole	
MANUFACTURED HOME CMNTYS INC	COM	564682102	121	3963	SH	DEFINED	6,
MANUFACTURED HOME CMNTYS INC	COM	564682102	12	393	SH	DEFINED	
MANUFACTURERS SVCS LTD	COM	565005105	18	4357	SH	DEFINED	6,
MANUFACTURERS SVCS LTD	COM	565005105	2	432	SH	DEFINED	
MAPINFO CORP	COM	565105103	27	3713	SH	DEFINED	6,
MAPINFO CORP	COM	565105103	3	368	SH	DEFINED	
MARCUS CORP	COM	566330106	66	5492	SH	DEFINED	6,
MARCUS CORP	COM	566330106	6	492	SH	DEFINED	
MARRIOTT INTERNATIONAL-CL A	EQUITY	571903202	134	4,000	SH	DEFINED	
MARRIOTT INTL INC NEW	CL A	571903202	3443	103070	SH	DEFINED	6,
MARRIOTT INTL INC NEW	CL A	571903202	24	730	SH	DEFINED	

MARRIOTT INTL INC NEW	EQUITY	571903202	2609	78100	SH	DEFINED	
MARSH & MC LENNAN	EQUITY	571748102	454	4,690	SH	DEFINED	
MARSH & MCLENNAN COS INC	COM	571748102	11265	116490	SH	DEFINED	6,
MARSH & MCLENNAN COS INC	COM	571748102	79	820	SH	DEFINED	
MARSHALL & ILSLEY CORP	COM	571834100	6837	120600	SH	DEFINED	6,
MARTEK BIOSCIENCES CORP	COM	572901106	78	4267	SH	DEFINED	6,
MARTEK BIOSCIENCES CORP	COM	572901106	8	423	SH	DEFINED	
MARTHA STEWART LIVING INC	EQUITY	573083102	5435	363300	SH	DEFINED	
MARTHA STEWART LIVING OMNIMED	CL A	573083102	36	2396	SH	DEFINED	6,
MARTHA STEWART LIVING OMNIMED	CL A	573083102	4	238	SH	DEFINED	
MARTIN MARIETTA MATLS INC	COM	573284106	2167	55400	SH	DEFINED	6,
MASCO CORP	EQUITY	574599106	13824	676,330	SH	DEFINED	
MASCO CORP	COM	574599106	3973	194350	SH	DEFINED	6,
MASCO CORP	COM	574599106	28	1370	SH	DEFINED	
Masisa SA-ADR	EQUITY	574799102	173	17,600	SH	DEFINED	
MASTEC INC	COM	576323109	320	62694	SH	DEFINED	6,
MASTEC INC	COM	576323109	3	648	SH	DEFINED	
MATRIX PHARMACEUTICAL INC	COM	576844104	4	7419	SH	DEFINED	6,
MATRIX PHARMACEUTICAL INC	COM	576844104	0	736	SH	DEFINED	
MATRIXONE INC	COM	57685P304	115	21136	SH	DEFINED	6,
MATRIXONE INC	COM	57685P304	5	845	SH	DEFINED	
MATTEL INC	COM	577081102	4973	317540	SH	DEFINED	6,
MATTEL INC	COM	577081102	51	3250	SH	DEFINED	
MATTEL INC.	EQUITY	577081102	113	7,200	SH	DEFINED	
MATTHEWS INTL CORP	CL A	577128101	191	8668	SH	DEFINED	6,
MATTHEWS INTL CORP	CL A	577128101	18	820	SH	DEFINED	
MATTSON TECHNOLOGY INC	COM	577223100	35	8845	SH	DEFINED	6,
MATTSON TECHNOLOGY INC	COM	577223100	4	878	SH	DEFINED	
MAUI LD & PINEAPPLE INC	COM	577345101	13	647	SH	DEFINED	6,
MAUI LD & PINEAPPLE INC	COM	577345101	1	60	SH	DEFINED	
MAVERICK TUBE CORP	COM	577914104	87	9593	SH	DEFINED	6,
MAVERICK TUBE CORP	COM	577914104	9	952	SH	DEFINED	
MAXIM INTEGRATED PRODS	EQUITY	57772K101	192	5,500	SH	DEFINED	
MAXIM INTEGRATED PRODS INC	COM	57772K101	5964	170700	SH	DEFINED	6,
MAXIM INTEGRATED PRODS INC	COM	57772K101	34	980	SH	DEFINED	
MAXIM PHARMACEUTICALS INC	COM	57772M107	29	7304	SH	DEFINED	6,
MAXIM PHARMACEUTICALS INC	COM	57772M107	3	654	SH	DEFINED	
MAXIMUS INC	COM	577933104	138	3467	SH	DEFINED	6,
MAXIMUS INC	COM	577933104	14	344	SH	DEFINED	
MAXIMUS INC COM	EQUITY	577933104	41118	1034940	SH	Sole	
MAXWELL TECHNOLOGIES INC	COM	577767106	20	3105	SH	DEFINED	6,
MAXWELL TECHNOLOGIES INC	COM	577767106	2	282	SH	DEFINED	
MAXYGEN INC	COM	577776107	233	14731	SH	DEFINED	6,
MAXYGEN INC	COM	577776107	13	816	SH	DEFINED	
MAY DEPARTMENT STORES	EQUITY	577778103	151	5,220	SH	DEFINED	
MAY DEPT STORES CO	COM	577778103	9135	314790	SH	DEFINED	6,
MAY DEPT STORES CO	COM	577778103	80	2770	SH	DEFINED	
MAY DEPT STORES CO	EQUITY	577778103	4710	162316	SH	DEFINED	
MAYTAG CO.	EQUITY	578592107	30	1,200	SH	DEFINED	
MAYTAG CORP	COM	578592107	793	32170	SH	DEFINED	6,
MAYTAG CORP	COM	578592107	6	230	SH	DEFINED	
MB FINL INC	COM	55263D107	44	1759	SH	DEFINED	6,
MB FINL INC	COM	55263D107	4	157	SH	DEFINED	
MBIA INC	COM	55262C100	4280	85600	SH	DEFINED	6,
MBIA INC	COM	55262C100	22	440	SH	DEFINED	
MBIA INC.	EQUITY	55262C100	123	2,450	SH	DEFINED	
MBNA Capital	CORPBOND	55263BAA9	7731	8,000,000	PRN	DEFINED	
MBNA CORP	EQUITY	55262L100	427	14,100	SH	DEFINED	

MBNA CORP	COM	55262L100	12557	414572	SH	DEFINED	6,
MBNA CORP	COM	55262L100	122	4030	SH	DEFINED	
MBNA CORP COM	EQUITY	55262L100	4074	134500	SH	Sole	
MC DONALDS CORP.	EQUITY	580135101	583	21,480	SH	DEFINED	
MCAFEE COM CORP	CL A	579062100	17	1485	SH	DEFINED	6,
MCAFEE COM CORP	CL A	579062100	2	147	SH	DEFINED	
MCCORMICK & CO INC	COM NON VTG	579780206	3691	80600	SH	DEFINED	6,
MCDATA CORP	CL A	580031201	41	4850	SH	DEFINED	6,
MCDATA CORPORATION	EQUITY	580031201	20	2103	SH	DEFINED	
MCDERMOTT INTERNATIONAL	EQUITY	580037109	9	1,100	SH	DEFINED	
MCDERMOTT INTL INC	COM	580037109	213	25820	SH	DEFINED	6,
MCDERMOTT INTL INC	COM	580037109	1	180	SH	DEFINED	
McDonalds Corp	EQUITY	580135101	1289	47,500	SH	DEFINED	
MCDONALDS CORP	COM	580135101	14840	546790	SH	DEFINED	6,
MCDONALDS CORP	COM	580135101	104	3850	SH	DEFINED	
MCGRATH RENTCORP	COM	580589109	41	1902	SH	DEFINED	6,
MCGRATH RENTCORP	COM	580589109	4	189	SH	DEFINED	
MCGRAW HILL CORP	EQUITY	580645109	221	3,800	SH	DEFINED	
MCGRAW HILL COS INC	COM	580645109	5993	102980	SH	DEFINED	6,
MCGRAW HILL COS INC	COM	580645109	58	1000	SH	DEFINED	
MCKESSON CORP	EQUITY	58155Q103	177	4,694	SH	DEFINED	
MCKESSON CORP	COM	58155Q103	4581	121210	SH	DEFINED	6,
MCKESSON CORP	COM	58155Q103	32	850	SH	DEFINED	
MCLEODUSA INC	CL A	582266102	7	9100	SH	DEFINED	6,
MCMORAN EXPLORATION CO	COM	582411104	22	4081	SH	DEFINED	6,
MCMORAN EXPLORATION CO	COM	582411104	2	365	SH	DEFINED	
MCSI INC	COM	55270M108	160	9944	SH	DEFINED	6,
MCSI INC	COM	55270M108	5	310	SH	DEFINED	
MDU RES GROUP INC	COM	552690109	1860	79600	SH	DEFINED	6,
MEAD CORP	EQUITY	582834107	44	1,600	SH	DEFINED	
Mead Corp	CORPBOND	582834AH0	3869	4,000,000	PRN	DEFINED	
MEAD CORP	COM	582834107	1160	41900	SH	DEFINED	6,
MEAD CORP	COM	582834107	8	300	SH	DEFINED	
MEADE INSTRUMENTS CORP	COM	583062104	49	13045	SH	DEFINED	6,
MEASUREMENT SPECIALTIES INC	COM	583421102	19	1957	SH	DEFINED	6,
MEASUREMENT SPECIALTIES INC	COM	583421102	3	264	SH	DEFINED	
MECHANICAL TECHNOLOGY INC	COM	583538103	19	5431	SH	DEFINED	6,
MECHANICAL TECHNOLOGY INC	COM	583538103	2	539	SH	DEFINED	
MEDALLION FINL CORP	COM	583928106	27	3287	SH	DEFINED	6,
MEDALLION FINL CORP	COM	583928106	3	370	SH	DEFINED	
MEDAREX INC	COM	583916101	147	9765	SH	DEFINED	6,
MED-DESIGN CORP	COM	583926100	30	2070	SH	DEFINED	6,
MED-DESIGN CORP	COM	583926100	3	205	SH	DEFINED	
MEDFORD BANCORP INC	COM	584131106	36	1889	SH	DEFINED	6,
MEDFORD BANCORP INC	COM	584131106	3	173	SH	DEFINED	
MEDIA GEN INC	CL A	584404107	1334	30764	SH	DEFINED	6,
MEDIA GEN INC	CL A	584404107	15	346	SH	DEFINED	
MEDICINES CO	COM	584688105	34	5569	SH	DEFINED	6,
MEDICINES CO	COM	584688105	3	553	SH	DEFINED	
MEDICIS PHARMACEUTICAL CL A NE	EQUITY	584690309	51875	1037917	SH	Sole	
MEDIMMUNE INC	EQUITY	584699102	125	3,500	SH	DEFINED	
MEDIMMUNE INC	COM	584699102	3386	95020	SH	DEFINED	6,
MEDIMMUNE INC	COM	584699102	22	630	SH	DEFINED	
MEDIMMUNE INC	EQUITY	584699102	6190	173000	SH	DEFINED	

MEDIS TECHNOLOGIES LTD	COM	58500P107	15	2363	SH	DEFINED	6,
MEDIS TECHNOLOGIES LTD	COM	58500P107	1	234	SH	DEFINED	
MEDQUIST INC	COM	584949101	73	2914	SH	DEFINED	6,
MEDQUIST INC	COM	584949101	7	289	SH	DEFINED	
Medtronic	EQUITY	585055106	1436	33,000	SH	DEFINED	
MEDTRONIC INC	COM	585055106	22304	512725	SH	DEFINED	6,
MEDTRONIC INC	COM	585055106	157	3600	SH	DEFINED	
MEDTRONIC INC.	EQUITY	585055106	13553	311,560	SH	DEFINED	
MEEMIC HLDGS INC	COM	585135106	8	328	SH	DEFINED	6,
MEEMIC HLDGS INC	COM	585135106	1	30	SH	DEFINED	
MELLON FINANCIAL CORP	EQUITY	58551A108	255	7,900	SH	DEFINED	
MELLON FINL CORP	COM	58551A108	9169	283600	SH	DEFINED	6,
MELLON FINL CORP	COM	58551A108	80	2480	SH	DEFINED	
MELLON FINL CORP	EQUITY	58551A108	14683	472200	SH	DEFINED	
MEMBERWORKS INC	COM	586002107	57	2778	SH	DEFINED	6,
MEMBERWORKS INC	COM	586002107	6	276	SH	DEFINED	
MEMC ELECTR MATLS INC	COM	552715104	14	12932	SH	DEFINED	6,
MEMC ELECTR MATLS INC	COM	552715104	1	1158	SH	DEFINED	
MENS WEARHOUSE INC	COM	587118100	164	9089	SH	DEFINED	6,
MENS WEARHOUSE INC	COM	587118100	16	861	SH	DEFINED	
MENTOR CORP MINN	COM	587188103	153	6038	SH	DEFINED	6,
MENTOR CORP MINN	COM	587188103	15	599	SH	DEFINED	
MENTOR GRAPHICS CORP	COM	587200106	1800	130600	SH	DEFINED	6,
MERCANTILE BANKSHARES CORP	EQUITY	587405101	17	420	SH	DEFINED	
MERCANTILE BANKSHARES CORP	COM	587405101	3311	83400	SH	DEFINED	6,
MERCK & CO INC	COM	589331107	81281	1220440	SH	DEFINED	6,
MERCK & CO INC	COM	589331107	628	9430	SH	DEFINED	
MERCK & CO.	EQUITY	589331107	2575	38,660	SH	DEFINED	
MERCK + CO INC	EQUITY	589331107	15171	227380	SH	DEFINED	
Merck and Co Inc	EQUITY	589331107	3623	54,400	SH	DEFINED	
MERCURY COMPUTER SYS	COM	589378108	289	7690	SH	DEFINED	6,
MERCURY COMPUTER SYS	COM	589378108	19	499	SH	DEFINED	
MERCURY INTERACTIVE CORP	COM	589405109	696	36540	SH	DEFINED	6,
MERCURY INTERACTIVE CORP	COM	589405109	5	250	SH	DEFINED	
MERCURY INTERACTIVE CORPORATION	EQUITY	589405109	25	1,300	SH	DEFINED	
MERCURY INTERACTIVE CP COM	EQUITY	589405109	48160	2529426	SH	Sole	
MEREDITH CORP	EQUITY	589433101	26	800	SH	DEFINED	
MEREDITH CORP	COM	589433101	893	27800	SH	DEFINED	6,
MEREDITH CORP	COM	589433101	5	150	SH	DEFINED	
MERIDIAN RESOURCE CORP	COM	58977Q109	32	9722	SH	DEFINED	6,
MERIDIAN RESOURCE CORP	COM	58977Q109	3	965	SH	DEFINED	
MERISTAR HOSPITALITY CORP	EQUITY	58984Y103	2079	197,100	SH	DEFINED	
MERISTAR HOSPITALITY CORP	COM	58984Y103	125	11866	SH	DEFINED	6,
MERISTAR HOSPITALITY CORP	COM	58984Y103	11	1023	SH	DEFINED	
MERITAGE CORP	COM	59001A102	38	1036	SH	DEFINED	6,
MERITAGE CORP	COM	59001A102	3	80	SH	DEFINED	
MERIX CORP	COM	590049102	163	11576	SH	DEFINED	6,
MERIX CORP	COM	590049102	5	361	SH	DEFINED	
MERRILL LYNCH & CO INC	COM	590188108	14409	354890	SH	DEFINED	6,
MERRILL LYNCH & CO INC	COM	590188108	102	2500	SH	DEFINED	
MERRILL LYNCH & CO.	EQUITY	590188108	564	13,900	SH	DEFINED	
MERRILL LYNCH + CO INC	EQUITY	590188108	1068	23700	SH	DEFINED	
MESA AIR GROUP INC	COM	590479101	28	8527	SH	DEFINED	6,
MESA AIR GROUP INC	COM	590479101	2	756	SH	DEFINED	
MESA AIR GROUP INC	EQUITY	590479101	1240	306400	SH	DEFINED	
MESABA HLDGS INC	COM	59066B102	18	3105	SH	DEFINED	6,
MESABA HLDGS INC	COM	59066B102	2	278	SH	DEFINED	
MESTEK INC	COM	590829107	20	839	SH	DEFINED	6,

MESTEK INC	COM	590829107	2	75	SH	DEFINED	
METASOLV INC	COM	59139P104	44	7403	SH	DEFINED	6,
METASOLV INC	COM	59139P104	4	735	SH	DEFINED	
METAWAVE COMMUNICATIONS CP	COM	591409107	27	9841	SH	DEFINED	6,
METAWAVE COMMUNICATIONS CP	COM	591409107	3	977	SH	DEFINED	
METHODE ELECTRS INC	CL A	591520200	80	10586	SH	DEFINED	6,
METHODE ELECTRS INC	CL A	591520200	7	948	SH	DEFINED	
METLIFE INC	EQUITY	59156R108	368	12,400	SH	DEFINED	
METLIFE INC	COM	59156R108	10222	344190	SH	DEFINED	6,
METLIFE INC	COM	59156R108	66	2230	SH	DEFINED	
METRIS COS INC	COM	591598107	965	39000	SH	DEFINED	6,
METRIS COS INC COM	EQUITY	591598107	130852	5286931	SH	Sole	
METRO GOLDWYN MAYER INC	COM	591610100	1199	70760	SH	DEFINED	6,
METRO GOLDWYN MAYER INC	COM	591610100	11	620	SH	DEFINED	
METRO ONE TELECOMMUNICATIONS	EQUITY	59163F105	9756	420500	SH	Sole	
METRO ONE TELECOMMUNICATIONS	COM	59163F105	118	5095	SH	DEFINED	6,
METRO ONE TELECOMMUNICATIONS	COM	59163F105	12	506	SH	DEFINED	
METROMEDIA FIBER NETWORK INC	CL A	591689104	4	10760	SH	DEFINED	6,
METROMEDIA INTL GROUP INC	COM	591695101	28	23202	SH	DEFINED	6,
METROMEDIA INTL GROUP INC	COM	591695101	2	2078	SH	DEFINED	
MGI PHARMA INC	COM	552880106	64	4780	SH	DEFINED	6,
MGI PHARMA INC	COM	552880106	8	574	SH	DEFINED	
MGIC INVESTMENT CORP	EQUITY	552848103	118	1,800	SH	DEFINED	
MGIC INVT CORP WIS	COM	552848103	3788	57980	SH	DEFINED	6,
MGIC INVT CORP WIS	COM	552848103	21	320	SH	DEFINED	
MGIC INVT CORP WIS COM	EQUITY	552848103	14982	229300	SH	Sole	
MICHAELS STORES INC	COM	594087108	482	13194	SH	DEFINED	6,
MICHAELS STORES INC	COM	594087108	32	878	SH	DEFINED	
MICHAELS STORES INC COM	EQUITY	594087108	10845	296800	SH	Sole	
MICREL INC	COM	594793101	2150	107800	SH	DEFINED	6,
MICRO GENERAL CORP	COM NEW	594838302	25	2890	SH	DEFINED	6,
MICRO GENERAL CORP	COM NEW	594838302	2	287	SH	DEFINED	
MICROCHIP TECHNOLOGY INC	COM	595017104	4172	155690	SH	DEFINED	6,
MICROFINANCIAL INC	COM	595072109	28	2013	SH	DEFINED	6,
MICROFINANCIAL INC	COM	595072109	3	197	SH	DEFINED	
MICRON TECHNOLOGY INC	EQUITY	595112103	186	9,900	SH	DEFINED	
MICRON TECHNOLOGY INC	COM	595112103	5228	277660	SH	DEFINED	6,
MICRON TECHNOLOGY INC	COM	595112103	43	2300	SH	DEFINED	
MICROS SYS INC	COM	594901100	94	5279	SH	DEFINED	6,
MICROS SYS INC	COM	594901100	8	470	SH	DEFINED	
MICROSEMI CORP	COM	595137100	206	7924	SH	DEFINED	6,
MICROSEMI CORP	COM	595137100	20	786	SH	DEFINED	
MICROSOFT	EQUITY	594918104	41250	806,140	SH	DEFINED	
MICROSOFT CORP	EQUITY	549918104	117	2073	SH	DEFINED	
Microsoft Corp	EQUITY	594918104	1356	26,500	SH	DEFINED	
MICROSOFT CORP	COM	594918104	142587	2786534	SH	DEFINED	6,
MICROSOFT CORP	COM	594918104	1076	21020	SH	DEFINED	
MICROSOFT CORP	EQUITY	594918104	51627	968580	SH	DEFINED	
MICROSOFT CORP COM	EQUITY	594918104	1484	29000	SH	Sole	
MICROSTRATEGY INC	CL A	594972101	9	8136	SH	DEFINED	6,
MICROSTRATEGY INC	CL A	594972101	1	807	SH	DEFINED	
MICROTUNE INC DEL	COM	59514P109	76	6679	SH	DEFINED	6,
MICROTUNE INC DEL	COM	59514P109	7	640	SH	DEFINED	
MICROVISION INC WASH	COM	594960106	36	2799	SH	DEFINED	6,
MICROVISION INC WASH	COM	594960106	4	278	SH	DEFINED	
MID AMER BANCORP	COM	595915109	69	2738	SH	DEFINED	6,
MID AMER BANCORP	COM	595915109	6	245	SH	DEFINED	
MID ATLANTIC MED SVCS INC	COM	59523C107	289	13741	SH	DEFINED	6,

MID ATLANTIC MED SVCS INC	COM	59523C107	27	1281	SH	DEFINED	
MID-AMER APT CMNTYS INC	COM	59522J103	115	4426	SH	DEFINED	6,
MID-AMER APT CMNTYS INC	COM	59522J103	10	396	SH	DEFINED	
MIDAS GROUP INC	COM	595626102	47	4706	SH	DEFINED	6,
MIDAS GROUP INC	COM	595626102	4	421	SH	DEFINED	
MID-ATLANTIC RLTY TR	SH BEN INT	595232109	56	4016	SH	DEFINED	6,
MID-ATLANTIC RLTY TR	SH BEN INT	595232109	5	360	SH	DEFINED	
MIDDLESEX WATER CO	COM	596680108	48	1461	SH	DEFINED	6,
MIDDLESEX WATER CO	COM	596680108	5	142	SH	DEFINED	
MIDLAND CO	COM	597486109	50	1241	SH	DEFINED	6,
MIDLAND CO	COM	597486109	5	111	SH	DEFINED	
MID-STATE BANCSHARES	COM	595440108	118	6888	SH	DEFINED	6,
MID-STATE BANCSHARES	COM	595440108	11	617	SH	DEFINED	
MIDWAY GAMES INC	COM	598148104	94	7758	SH	DEFINED	6,
MIDWAY GAMES INC	COM	598148104	9	765	SH	DEFINED	
MIDWEST BANC HOLDINGS INC	COM	598251106	36	1664	SH	DEFINED	6,
MIDWEST BANC HOLDINGS INC	COM	598251106	4	164	SH	DEFINED	
MIDWEST EXPRESS HLDGS INC	COM	597911106	42	3965	SH	DEFINED	6,
MIDWEST EXPRESS HLDGS INC	COM	597911106	4	355	SH	DEFINED	
MILACRON INC	COM	598709103	59	4929	SH	DEFINED	6,
MILACRON INC	COM	598709103	5	441	SH	DEFINED	
MILLENNIUM CELL INC	COM	60038B105	18	4703	SH	DEFINED	6,
MILLENNIUM CELL INC	COM	60038B105	2	448	SH	DEFINED	
MILLENNIUM CHEMICALS INC	COM	599903101	209	19937	SH	DEFINED	6,
MILLENNIUM CHEMICALS INC	COM	599903101	18	1725	SH	DEFINED	
MILLENNIUM PHARMACEUTICALS INC	COM	599902103	4604	259250	SH	DEFINED	6,
MILLER HERMAN INC	COM	600544100	1731	88900	SH	DEFINED	6,
MILLIPORE CORP	EQUITY	601073109	42	800	SH	DEFINED	
MILLIPORE CORP	COM	601073109	1342	25345	SH	DEFINED	6,
MILLIPORE CORP	COM	601073109	7	140	SH	DEFINED	
MILLS COPORATION	EQUITY	601148109	866	40,500	SH	DEFINED	
MILLS CORP	COM	601148109	94	4391	SH	DEFINED	6,
MILLS CORP	COM	601148109	10	486	SH	DEFINED	
MINAS BUENAVENTURA-SPON ADR	EQUITY	204448104	379	17,500	SH	DEFINED	
MINE SAFETY APPLIANCES CO	COM	602720104	122	2707	SH	DEFINED	6,
MINE SAFETY APPLIANCES CO	COM	602720104	11	242	SH	DEFINED	
MINERALS TECHNOLOGIES INC	COM	603158106	1319	34949	SH	DEFINED	6,
MINERALS TECHNOLOGIES INC	COM	603158106	20	531	SH	DEFINED	
Minnesota Mining & Mfg Co	EQUITY	604059105	1968	20,000	SH	DEFINED	
MINNESOTA MINING & MFG.	EQUITY	604059105	649	6,600	SH	DEFINED	
MINNESOTA MNG & MFG CO	COM	604059105	16473	167410	SH	DEFINED	6,
MINNESOTA MNG & MFG CO	COM	604059105	116	1180	SH	DEFINED	
MINNESOTA MNG & MFG CO COM	EQUITY	604059105	866	8800	SH	Sole	
MINNESOTA MNG + MFG CO	EQUITY	604059105	4295	43653	SH	DEFINED	
MIPS TECHNOLOGIES INC	CL A	604567107	72	11004	SH	DEFINED	6,
MIPS TECHNOLOGIES INC	CL B	604567206	274	45600	SH	DEFINED	6,
MIPS TECHNOLOGIES INC	CL A	604567107	7	1092	SH	DEFINED	
MIRANT CORP	EQUITY	604675108	176	8,025	SH	DEFINED	
MIRANT CORP	COM	604675108	5869	268012	SH	DEFINED	6,
MIRANT CORP	COM	604675108	58	2671	SH	DEFINED	
MIRANT CORP	EQUITY	604675108	3800	155092	SH	DEFINED	
MIRAVANT MED TECHNOLOGIES	COM	604690107	30	3900	SH	DEFINED	6,
MIRAVANT MED TECHNOLOGIES	COM	604690107	3	387	SH	DEFINED	
MISSION WEST PPTYS INC	COM	605203108	55	4575	SH	DEFINED	6,

MISSION WEST PPTYS INC	COM	605203108	5	430	SH	DEFINED	
MISSISSIPPI VY BANCSHARES INC	COM	605720101	65	1721	SH	DEFINED	6,
MISSISSIPPI VY BANCSHARES INC	COM	605720101	6	163	SH	DEFINED	
MKS INSTRUMENT INC	COM	55306N104	128	7202	SH	DEFINED	6,
MKS INSTRUMENT INC	COM	55306N104	10	577	SH	DEFINED	
MOBILE MINI	EQUITY	60740F105	24561	946100	SH	Sole	
MOBILE MINI INC	COM	60740F105	95	3676	SH	DEFINED	6,
MOBILE MINI INC	COM	60740F105	9	365	SH	DEFINED	
MOBILE MINI INC	EQUITY	60740F105	1832	66600	SH	DEFINED	
MODINE MFG CO	COM	607828100	1165	47381	SH	DEFINED	6,
MODINE MFG CO	COM	607828100	18	747	SH	DEFINED	
MODIS PROFESSIONAL SVCS INC	COM	607830106	571	142626	SH	DEFINED	6,
MODIS PROFESSIONAL SVCS INC	COM	607830106	10	2482	SH	DEFINED	
MOHAWK INDS INC	COM	608190104	2249	61200	SH	DEFINED	6,
MOHAWK INDS INC COM	EQUITY	608190104	35861	975800	SH	Sole	
MOLDFLOW CORP	COM	608507109	10	1213	SH	DEFINED	6,
MOLDFLOW CORP	COM	608507109	1	120	SH	DEFINED	
MOLECULAR DEVICES CORP	COM	60851C107	81	4352	SH	DEFINED	6,
MOLECULAR DEVICES CORP	COM	60851C107	8	432	SH	DEFINED	
MOLEX INC	EQUITY	608554101	91	3,250	SH	DEFINED	
MOLEX INC	COM	608554101	2371	84330	SH	DEFINED	6,
MOLEX INC	COM	608554101	28	1012	SH	DEFINED	
MONACO COACH CORP	COM	60886R103	100	6995	SH	DEFINED	6,
MONACO COACH CORP	COM	60886R103	9	642	SH	DEFINED	
MONDAVI ROBERT CORP	CL A	609200100	284	7984	SH	DEFINED	6,
MONDAVI ROBERT CORP	CL A	609200100	8	235	SH	DEFINED	
MONOLITHIC SYS TECHNOLOGY INC	COM	609842109	25	2850	SH	DEFINED	6,
MONTANA POWER CO	COM	612085100	803	153014	SH	DEFINED	6,
MONTANA POWER CO	COM	612085100	15	2821	SH	DEFINED	
MONY GROUP INC	COM	615337102	1924	58100	SH	DEFINED	6,
MOODYS CORP	COM	615369105	2464	66590	SH	DEFINED	6,
MOODYS CORP	COM	615369105	17	470	SH	DEFINED	
MOODY'S INVESTORS SERVICE	EQUITY	615369105	96	2,600	SH	DEFINED	
MOOG INC	CL A	615394202	88	3888	SH	DEFINED	6,
MOOG INC	CL A	615394202	8	348	SH	DEFINED	
MORGAN STANLEY DEAN WITTER & CO	EQUITY	617446448	857	18,500	SH	DEFINED	
MORGAN STANLEY DEAN WITTER&CO	COM NEW	617446448	24713	533175	SH	DEFINED	6,
MORGAN STANLEY DEAN WITTER&CO	COM NEW	617446448	154	3320	SH	DEFINED	
MORGAN STANLEY DEAN WITTER+CO	EQUITY	617446448	9195	195580	SH	DEFINED	
MORGAN STANLEY INDIA INVT FUND	EQUITY	61745C105	389	52,623	SH	DEFINED	
MOTIENT CORP	EQUITY	619908114		4500	SH	DEFINED	
MOTOROLA INC	EQUITY	620076109	671	42,991	SH	DEFINED	
MOTOROLA INC	COM	620076109	17369	1113385	SH	DEFINED	6,
MOTOROLA INC	COM	620076109	145	9280	SH	DEFINED	
MOTOROLA INC	EQUITY	620076109	7116	451000	SH	DEFINED	
MOVADO GROUP INC	COM	624580106	47	3041	SH	DEFINED	6,
MOVADO GROUP INC	COM	624580106	4	272	SH	DEFINED	
MOVIE GALLERY INC	COM	624581104	46	2222	SH	DEFINED	6,
MOVIE GALLERY INC	COM	624581104	4	200	SH	DEFINED	
MRO SOFTWARE INC	COM	55347W105	48	4661	SH	DEFINED	6,
MRO SOFTWARE INC	COM	55347W105	4	436	SH	DEFINED	
MRV COMMUNICATIONS INC	COM	553477100	65	21622	SH	DEFINED	6,
MRV COMMUNICATIONS INC	COM	553477100	6	2146	SH	DEFINED	
MSC INDL DIRECT INC	CL A	553530106	178	11165	SH	DEFINED	6,
MSC INDL DIRECT INC	CL A	553530106	17	1068	SH	DEFINED	
MSC SOFTWARE CORP	COM	553531104	65	4045	SH	DEFINED	6,
MSC SOFTWARE CORP	COM	553531104	8	511	SH	DEFINED	
MTR GAMING GROUP INC	COM	553769100	44	4789	SH	DEFINED	6,

MTR GAMING GROUP INC	COM	553769100	5	525	SH	DEFINED	
MTS SYS CORP	COM	553777103	74	6467	SH	DEFINED	6,
MTS SYS CORP	COM	553777103	7	579	SH	DEFINED	
MUELLER INDS INC	COM	624756102	263	9154	SH	DEFINED	6,
MUELLER INDS INC	COM	624756102	23	795	SH	DEFINED	
MULTEX COM INC	COM	625367107	16	7634	SH	DEFINED	6,
MULTEX COM INC	COM	625367107	2	758	SH	DEFINED	
MURPHY OIL CORP	COM	626717102	3821	52800	SH	DEFINED	6,
MYERS INDS INC	COM	628464109	61	5162	SH	DEFINED	6,
MYERS INDS INC	COM	628464109	5	462	SH	DEFINED	
MYKROLIS CORP	COM	62852P103	25	2825	SH	DEFINED	6,
MYLAN LABS INC	COM	628530107	4772	146300	SH	DEFINED	6,
MYRIAD GENETICS INC	EQUITY	62855J104	3030	117600	SH	DEFINED	
NABI INC	COM	628716102	66	10750	SH	DEFINED	6,
NABI INC	COM	628716102	7	1067	SH	DEFINED	
NABORS INDS INC	EQUITY	629568106	50	2,400	SH	DEFINED	
NABORS INDS INC	COM	629568106	1302	62090	SH	DEFINED	6,
NABORS INDS INC	COM	629568106	9	440	SH	DEFINED	
NABORS INDS INC COM	EQUITY	629568106	3827	182500	SH	Sole	
NABORS INDUSTRIES INC	EQUITY	629568106	22617	1035900	SH	DEFINED	
NACCO INDS INC	CL A	629579103	114	2037	SH	DEFINED	6,
NACCO INDS INC	CL A	629579103	10	172	SH	DEFINED	
NANOGEN INC	COM	630075109	18	3719	SH	DEFINED	6,
NANOGEN INC	COM	630075109	2	369	SH	DEFINED	
NANOMETRICS INC	COM	630077105	37	2065	SH	DEFINED	6,
NANOMETRICS INC	COM	630077105	4	205	SH	DEFINED	
NANOPHASE TCHNOLOGIES CORP	COM	630079101	15	3289	SH	DEFINED	6,
NANOPHASE TCHNOLOGIES CORP	COM	630079101	1	326	SH	DEFINED	
NAPRO BIOTHERAPUTICS INC	COM	630795102	53	6669	SH	DEFINED	6,
NAPRO BIOTHERAPUTICS INC	COM	630795102	5	662	SH	DEFINED	
NASDAQ 100 TR	EQUITY	631100104	12338	418600	SH	DEFINED	
NASH FINCH CO	COM	631158102	115	3368	SH	DEFINED	6,
NASH FINCH CO	COM	631158102	10	302	SH	DEFINED	
NATCO GROUP INC	CL A	63227W203	21	2738	SH	DEFINED	6,
NATCO GROUP INC	CL A	63227W203	2	262	SH	DEFINED	
NATIONAL AUSTRALIA BK LTD	SPONSORED ADR	632525408	422	6619	SH	DEFINED	6,
NATIONAL BEVERAGE CORP	COM	635017106	11	1115	SH	DEFINED	6,
NATIONAL BEVERAGE CORP	COM	635017106	1	101	SH	DEFINED	
NATIONAL CITY CORP	EQUITY	635405103	300	10,000	SH	DEFINED	
NATIONAL CITY CORP	COM	635405103	8505	283980	SH	DEFINED	6,
NATIONAL CITY CORP	COM	635405103	54	1790	SH	DEFINED	
NATIONAL CITY CORP	EQUITY	635405103	19416	656800	SH	DEFINED	
NATIONAL COMMERCE FINL CORP	COM	63545P104	6275	240425	SH	DEFINED	6,
NATIONAL DATA CORP	COM	635621105	341	9475	SH	DEFINED	6,
NATIONAL DATA CORP	COM	635621105	32	875	SH	DEFINED	
NATIONAL EQUIPMENT SERV	EQUITY	635847106	143	75,000	SH	DEFINED	
NATIONAL FUEL GAS CO N J	COM	636180101	3313	143850	SH	DEFINED	6,
NATIONAL FUEL GAS CO N J	COM	636180101	18	800	SH	DEFINED	
NATIONAL GOLF PPTYS INC	COM	63623G109	46	2853	SH	DEFINED	6,
NATIONAL GOLF PPTYS INC	COM	63623G109	4	279	SH	DEFINED	
NATIONAL HEALTH INVS INC	COM	63633D104	88	6525	SH	DEFINED	6,
NATIONAL HEALTH INVS INC	COM	63633D104	8	584	SH	DEFINED	
NATIONAL HEALTHCARE CORP	COM	635906100	36	2309	SH	DEFINED	6,
NATIONAL HEALTHCARE CORP	COM	635906100	4	229	SH	DEFINED	
NATIONAL INSTRS CORP	COM	636518102	1560	59600	SH	DEFINED	6,
NATIONAL OILWELL INC	EQUITY	637071101	19307	1,331,530	SH	DEFINED	
NATIONAL PENN BANCSHARES INC	COM	637138108	127	5384	SH	DEFINED	6,
NATIONAL PENN BANCSHARES INC	COM	637138108	12	490	SH	DEFINED	

NATIONAL PRESTO INDS INC	COM	637215104	40	1486	SH	DEFINED	6,
NATIONAL PRESTO INDS INC	COM	637215104	4	133	SH	DEFINED	
NATIONAL PROCESSING INC	COM	637229105	55	1947	SH	DEFINED	6,
NATIONAL PROCESSING INC	COM	637229105	5	193	SH	DEFINED	
NATIONAL SEMICONDUCTOR	EQUITY	637640103	64	2,900	SH	DEFINED	
NATIONAL SEMICONDUCTOR CORP	COM	637640103	2478	112370	SH	DEFINED	6,
NATIONAL SEMICONDUCTOR CORP	COM	637640103	21	930	SH	DEFINED	
NATIONAL SERVICE INDS INC	EQUITY	637657107	14	700	SH	DEFINED	
NATIONAL SVC INDS INC	COM	637657107	683	33055	SH	DEFINED	6,
NATIONAL SVC INDS INC	COM	637657107	26	1238	SH	DEFINED	
NATIONAL WESTN LIFE INS CO	CL A	638522102	68	673	SH	DEFINED	6,
NATIONAL WESTN LIFE INS CO	CL A	638522102	6	60	SH	DEFINED	
NATIONAL-OILWELL INC	COM	637071101	1420	97900	SH	DEFINED	6,
NATIONAL-OILWELL INC COM	EQUITY	637071101	20718	1428800	SH	Sole	
NATIONWIDE FINL SVCS CL A	EQUITY	638612101	8964	241100	SH	Sole	
NATIONWIDE HEALTH PPTYS INC	COM	638620104	286	14534	SH	DEFINED	6,
NATIONWIDE HEALTH PPTYS INC	COM	638620104	26	1302	SH	DEFINED	
NATURES SUNSHINE PRODUCTS INC	COM	639027101	39	3396	SH	DEFINED	6,
NATURES SUNSHINE PRODUCTS INC	COM	639027101	4	326	SH	DEFINED	
NAUTICA ENTERPRISES INC	COM	639089101	91	7707	SH	DEFINED	6,
NAUTICA ENTERPRISES INC	COM	639089101	8	698	SH	DEFINED	
NAVIGANT CONSULTING INC	COM	63935N107	47	12604	SH	DEFINED	6,
NAVIGANT CONSULTING INC	COM	63935N107	4	1129	SH	DEFINED	
NAVIGANT INTL INC	COM	63935R108	30	3707	SH	DEFINED	6,
NAVIGANT INTL INC	COM	63935R108	3	332	SH	DEFINED	
NAVISTAR INTERNATIONAL	EQUITY	63934E108	28	1,000	SH	DEFINED	
NAVISTAR INTL CORP NEW	COM	63934E108	709	25100	SH	DEFINED	6,
NAVISTAR INTL CORP NEW	COM	63934E108	5	180	SH	DEFINED	
NB Cap Trust	CORPBOND	62874HAA3	5149	5,000,000	PRN	DEFINED	
NBC CAP CORP	COM	628729105	53	1617	SH	DEFINED	6,
NBC CAP CORP	COM	628729105	5	149	SH	DEFINED	
NBT BANCORP INC	COM	628778102	107	7482	SH	DEFINED	6,
NBT BANCORP INC	COM	628778102	10	670	SH	DEFINED	
NBTY INC	COM	628782104	168	12769	SH	DEFINED	6,
NBTY INC	COM	628782104	15	1161	SH	DEFINED	
NBTY INC COM	EQUITY	628782104	11805	897000	SH	Sole	
NCH CORP	COM	628850109	27	699	SH	DEFINED	6,
NCH CORP	COM	628850109	2	63	SH	DEFINED	
NCI BUILDING SYS INC	COM	628852105	57	4991	SH	DEFINED	6,
NCI BUILDING SYS INC	COM	628852105	5	447	SH	DEFINED	
NCO GROUP INC	COM	628858102	487	35601	SH	DEFINED	6,
NCO GROUP INC	COM	628858102	7	513	SH	DEFINED	
NCR CORP NEW	COM	62886E108	1209	40780	SH	DEFINED	6,
NCR CORP NEW	COM	62886E108	9	290	SH	DEFINED	
NCR CORPORATION	EQUITY	62886E108	47	1,600	SH	DEFINED	
NEIMAN MARCUS GROUP INC	CL A	640204202	1364	55800	SH	DEFINED	6,
NEON COMMUNICATIONS INC	COM	640506101	6	2354	SH	DEFINED	6,
NEON COMMUNICATIONS INC	COM	640506101	1	211	SH	DEFINED	
NEOPHARM INC	COM	640919106	41	2911	SH	DEFINED	6,
NEOPHARM INC	COM	640919106	4	289	SH	DEFINED	
NEOSE TECHNOLOGIES INC	COM	640522108	127	3295	SH	DEFINED	6,
NEOSE TECHNOLOGIES INC	COM	640522108	13	327	SH	DEFINED	
NET2PHONE	COM	64108N106	17	5455	SH	DEFINED	6,
NET2PHONE	COM	64108N106	1	492	SH	DEFINED	
NETBANK INC	COM	640933107	61	7293	SH	DEFINED	6,

NETBANK INC	COM	640933107	6	691	SH	DEFINED	
NETEGRITY INC	COM	64110P107	138	16083	SH	DEFINED	6,
NETEGRITY INC	COM	64110P107	6	657	SH	DEFINED	
NETIQ CORP	COM	64115P102	345	15160	SH	DEFINED	6,
NETIQ CORP	COM	64115P102	25	1078	SH	DEFINED	
NETRATINGS INC	COM	64116M108	23	2262	SH	DEFINED	6,
NETRATINGS INC	COM	64116M108	2	202	SH	DEFINED	
NETRO CORP	COM	64114R109	29	10634	SH	DEFINED	6,
NETRO CORP	COM	64114R109	3	1055	SH	DEFINED	
NETSCOUT SYS INC	COM	64115T104	21	4846	SH	DEFINED	6,
NETSCOUT SYS INC	COM	64115T104	2	481	SH	DEFINED	
NETWORK APPLIANCE INC	EQUITY	64120L104	37	5,400	SH	DEFINED	
NETWORK APPLIANCE INC	COM	64120L104	978	143820	SH	DEFINED	6,
NETWORK APPLIANCE INC	COM	64120L104	7	970	SH	DEFINED	
Network Associates	EQUITY	640938106	258	20,000	SH	DEFINED	
NETWORK PLUS CORP	COM	64122D506	5	5425	SH	DEFINED	6,
NETWORK PLUS CORP	COM	64122D506	0	486	SH	DEFINED	
NETWORKS ASSOCS INC	COM	640938106	2064	160100	SH	DEFINED	6,
NETWORKS ASSOCS INC	EQUITY	640938106	1628	82100	SH	DEFINED	
NEUBERGER BERMAN INC	COM	641234109	3003	86099	SH	DEFINED	6,
NEUROCRINE BIOSCIENCES COM	EQUITY	64125C109	14162	442300	SH	Sole	
NEUROCRINE BIOSCIENCES INC	COM	64125C109	540	16850	SH	DEFINED	6,
NEUROCRINE BIOSCIENCES INC	COM	64125C109	20	637	SH	DEFINED	
NEUROGEN CORP	COM	64124E106	57	3482	SH	DEFINED	6,
NEUROGEN CORP	COM	64124E106	6	345	SH	DEFINED	
NEW CENTURY FINANCIAL CORP	COM	64352D101	23	2343	SH	DEFINED	6,
NEW CENTURY FINANCIAL CORP	COM	64352D101	2	221	SH	DEFINED	
NEW ENGLAND BUSINESS SVC INC	COM	643872104	61	3527	SH	DEFINED	6,
NEW ENGLAND BUSINESS SVC INC	COM	643872104	5	316	SH	DEFINED	
NEW FOCUS INC	COM	644383101	48	14851	SH	DEFINED	6,
NEW FOCUS INC	COM	644383101	5	1474	SH	DEFINED	
NEW HORIZONS WORLDWIDE INC	COM	645526104	22	1917	SH	DEFINED	6,
NEW HORIZONS WORLDWIDE INC	COM	645526104	2	184	SH	DEFINED	
NEW JERSEY RES	COM	646025106	247	5587	SH	DEFINED	6,
NEW JERSEY RES	COM	646025106	21	480	SH	DEFINED	
NEW PLAN EXCEL REALTY TRUST	EQUITY	648053106	2144	125,400	SH	DEFINED	
NEW YORK CMNTY BANCORP INC	COM	649445103	563	24267	SH	DEFINED	6,
NEW YORK CMNTY BANCORP INC	COM	649445103	53	2269	SH	DEFINED	
NEW YORK TIMES	EQUITY	650111107	101	2,600	SH	DEFINED	
NEW YORK TIMES CO	CL A	650111107	2627	67310	SH	DEFINED	6,
NEW YORK TIMES CO	CL A	650111107	18	470	SH	DEFINED	
NEWELL RUBBERMAID INC	EQUITY	651229106	99	4,376	SH	DEFINED	
NEWELL RUBBERMAID INC	COM	651229106	2559	112700	SH	DEFINED	6,
NEWELL RUBBERMAID INC	COM	651229106	18	790	SH	DEFINED	
NEWELL RUBBERMAID INC	EQUITY	651229106	5221	229890	SH	DEFINED	
NEWMARK HOMES CORP	COM	651578106	8	717	SH	DEFINED	6,
NEWMARK HOMES CORP	COM	651578106	1	65	SH	DEFINED	
Newmont Mining	CORPBOND	651639AD8	3979	4,000,000	PRN	DEFINED	
NEWMONT MINING CORP	EQUITY	651639106	78	3,300	SH	DEFINED	
NEWMONT MINING CORP	COM	651639106	1949	82580	SH	DEFINED	6,
NEWMONT MINING CORP	COM	651639106	14	580	SH	DEFINED	
NEWMONT MNG CORP	EQUITY	651639106	425	20000	SH	DEFINED	
NEWPARK RES INC	COM PAR $.01NEW	651718504	127	18750	SH	DEFINED	6,
NEWPARK RES INC	COM PAR $.01NEW	651718504	12	1781	SH	DEFINED	
NEWPORT CORP	COM	651824104	737	52271	SH	DEFINED	6,
NEWPORT CORP	COM	651824104	14	960	SH	DEFINED	
NEWPORT NEWS SHIPBUILDING INC	COM	652228107	2913	43350	SH	DEFINED	6,

NEWPOWER HLDGS INC	COM	652463100	43	13890	SH	DEFINED	6,
NEWPOWER HLDGS INC	COM	652463100	4	1252	SH	DEFINED	
NEWS CORP LTD	ADR NEW	652487703	313	13000	SH	DEFINED	6,
NEWS CORP LTD	SP ADR PFD	652487802	0	1	SH	DEFINED	6,
NEXT LEVEL COMM INC	COM	65333U104	18	5885	SH	DEFINED	6,
NEXT LEVEL COMM INC	COM	65333U104	2	584	SH	DEFINED	
NEXTCARD INC	COM	65332K107	64	10119	SH	DEFINED	6,
NEXTCARD INC	COM	65332K107	6	906	SH	DEFINED	
NEXTEL COMMUNICATIONS	EQUITY	65332V103	111	12,800	SH	DEFINED	
NEXTEL COMMUNICATIONS INC	CL A	65332V103	3122	360526	SH	DEFINED	6,
NEXTEL COMMUNICATIONS INC	CL A	65332V103	23	2680	SH	DEFINED	
NEXTEL COMMUNICATIONS INC	EQUITY	65332V103	1316	3061	SH	DEFINED	
NEXTEL COMMUNICATIONS INC	EQUITY	65332V707	3447	131631	SH	DEFINED	
NEXTEL PARTNERS INC	EQUITY	65333F107	337	50,000	SH	DEFINED	
NIAGARA MOHAWK HLDGS INC	COM	653520106	1149	67720	SH	DEFINED	6,
NIAGARA MOHAWK HLDGS INC	COM	653520106	8	480	SH	DEFINED	
NIAGARA MOHAWK HOLDINGS INC	EQUITY	653520106	46	2,700	SH	DEFINED	
NICOR INC	EQUITY	654086107	31	800	SH	DEFINED	
NICOR INC	COM	654086107	984	25390	SH	DEFINED	6,
NICOR INC	COM	654086107	5	140	SH	DEFINED	
NIKE INC	CL B	654106103	5367	114650	SH	DEFINED	6,
NIKE INC	CL B	654106103	38	810	SH	DEFINED	
NIKE INC CLASS B	EQUITY	654106103	194	4025	SH	DEFINED	
NIKE INC.	EQUITY	654106103	211	4,500	SH	DEFINED	
NISOURCE INC	EQUITY	65473P105	79	3,377	SH	DEFINED	
NISOURCE INC	COM	65473P105	2035	87290	SH	DEFINED	6,
NISOURCE INC	COM	65473P105	14	620	SH	DEFINED	
NITCHES INC	EQUITY	65476M109	419	74,500	SH	DEFINED	
NL INDS INC	COM NEW	629156407	45	2984	SH	DEFINED	6,
NL INDS INC	COM NEW	629156407	4	272	SH	DEFINED	
NMS COMMUNICATIONS CORP	COM	629248105	17	10900	SH	DEFINED	6,
NMS COMMUNICATIONS CORP	COM	629248105	2	1031	SH	DEFINED	
NN INC	COM	629337106	29	3296	SH	DEFINED	6,
NN INC	COM	629337106	3	323	SH	DEFINED	
NOBLE AFFILIATES INC	COM	654894104	2055	66300	SH	DEFINED	6,
NOBLE DRILLING CORP	EQUITY	655042109	53	2,200	SH	DEFINED	
NOBLE DRILLING CORP	COM	655042109	1761	73360	SH	DEFINED	6,
NOBLE DRILLING CORP	COM	655042109	10	400	SH	DEFINED	
NOKIA CORP	EQUITY	654902204	4453	275200	SH	DEFINED	
NOKIA CORP A ADR	EQUITY	654902204	59	3115	SH	DEFINED	
NOKIA CORP SPON-ADR	EQUITY	654902204	6005	383,715	SH	DEFINED	
NORDIC AMER TANKER SHIPPING	EQUITY	G65773106	2087	139,200	SH	DEFINED	
NORDSON CORP	COM	655663102	987	45160	SH	DEFINED	6,
NORDSON CORP	COM	655663102	14	630	SH	DEFINED	
NORDSTROM INC	COM	655664100	817	56550	SH	DEFINED	6,
NORDSTROM INC	COM	655664100	6	400	SH	DEFINED	
NORDSTROM INC.	EQUITY	655664100	32	2,200	SH	DEFINED	
NORFOLK AND SOUTHERN	EQUITY	655844108	103	6,400	SH	DEFINED	
Norfolk Southern Corp	CORPBOND	655844AD0	2041	2,000,000	PRN	DEFINED	
NORFOLK SOUTHERN CORP	COM	655844108	2621	162590	SH	DEFINED	6,
NORFOLK SOUTHERN CORP	COM	655844108	19	1150	SH	DEFINED	
NORTEK INC	COM	656559101	57	2651	SH	DEFINED	6,
NORTEK INC	COM	656559101	5	237	SH	DEFINED	
NORTEL NETWORKS CORP	EQUITY	656568102	321	57,270	SH	DEFINED	
NORTEL NETWORKS CORP	EQUITY	656568102	23	3950	SH	DEFINED	
NORTEL NETWORKS CORP NEW	COM	656568102	8528	1520080	SH	DEFINED	6,
NORTEL NETWORKS CORP NEW	COM	656568102	71	12590	SH	DEFINED	
NORTH AMERN SCIENTIFIC INC	COM	65715D100	22	1996	SH	DEFINED	6,

NORTH AMERN SCIENTIFIC INC	COM	65715D100	2	198	SH	DEFINED	
NORTH FORK BANCORPORATION NY	COM	659424105	5636	189500	SH	DEFINED	6,
NORTH PITTSBURGH SYS INC	COM	661562108	68	4603	SH	DEFINED	6,
NORTH PITTSBURGH SYS INC	COM	661562108	6	422	SH	DEFINED	
NORTHEAST UTILS	COM	664397106	3139	167600	SH	DEFINED	6,
NORTHERN BORDER PARTNERS - LP	EQUITY	664785102	4619	118,900	SH	DEFINED	
NORTHERN TR CORP	COM	665859104	4941	94150	SH	DEFINED	6,
NORTHERN TR CORP	COM	665859104	35	660	SH	DEFINED	
NORTHERN TRUST CORP	EQUITY	665859104	194	3,700	SH	DEFINED	
NORTHFIELD LABS INC	COM	666135108	39	3002	SH	DEFINED	6,
NORTHFIELD LABS INC	COM	666135108	4	298	SH	DEFINED	
NORTHROP GRUMMAN CORP	EQUITY	666807102	5955	58,960	SH	DEFINED	
NORTHROP GRUMMAN CORP	COM	666807102	4450	44060	SH	DEFINED	6,
NORTHROP GRUMMAN CORP	COM	666807102	25	250	SH	DEFINED	
NORTHROP GRUMMAN CORP	EQUITY	666807102	975	9400	SH	DEFINED	
NORTHWEST AIRLINES CORP CL-A	EQUITY	667280101	4960	434,748	SH	DEFINED	
NORTHWEST BANCORP INC PA	COM	667328108	38	3815	SH	DEFINED	6,
NORTHWEST BANCORP INC PA	COM	667328108	3	342	SH	DEFINED	
NORTHWEST NAT GAS CO	COM	667655104	184	7874	SH	DEFINED	6,
NORTHWEST NAT GAS CO	COM	667655104	16	705	SH	DEFINED	
NORTHWEST NATURAL GAS CO.	EQUITY	667655104	15	650	SH	DEFINED	
NORTHWESTERN CORP	COM	668074107	410	18644	SH	DEFINED	6,
NORTHWESTERN CORP	COM	668074107	15	667	SH	DEFINED	
NORWEGIAN KRONE	EQUITY	999NOKZ96	1	10650	SH	DEFINED	
NORWEGIAN KRONE	EQUITY	999NOKZ96	6	51300	SH	DEFINED	
NOVADIGM INC	COM	669937104	28	3834	SH	DEFINED	6,
NOVADIGM INC	COM	669937104	3	380	SH	DEFINED	
NOVATEL WIRELESS INC	COM	66987M109	3	7714	SH	DEFINED	6,
NOVATEL WIRELESS INC	COM	66987M109	0	743	SH	DEFINED	
NOVAVAX INC	COM	670002104	57	4015	SH	DEFINED	6,
NOVAVAX INC	COM	670002104	6	398	SH	DEFINED	
NOVELL INC	COM	670006105	992	271010	SH	DEFINED	6,
NOVELL INC	COM	670006105	40	11010	SH	DEFINED	
NOVELL INC.	EQUITY	670006105	22	5,900	SH	DEFINED	
NOVELLUS SYS INC	COM	670008101	1978	69270	SH	DEFINED	6,
NOVELLUS SYS INC	COM	670008101	12	420	SH	DEFINED	
NOVELLUS SYS INC	EQUITY	670008101	2392	80500	SH	DEFINED	
NOVELLUS SYSTEMS INC	EQUITY	670008101	69	2,400	SH	DEFINED	
NOVEN PHARMACEUTICALS INC	COM	670009109	114	6319	SH	DEFINED	6,
NOVEN PHARMACEUTICALS INC	COM	670009109	11	627	SH	DEFINED	
NOVOSTE CORP	COM	67010C100	25	4193	SH	DEFINED	6,
NOVOSTE CORP	COM	67010C100	2	416	SH	DEFINED	
NPS PHARMACEUTICALS INC	COM	62936P103	242	7756	SH	DEFINED	6,
NPS PHARMACEUTICALS INC	COM	62936P103	23	750	SH	DEFINED	
NS GROUP INC	COM	628916108	38	5532	SH	DEFINED	6,
NS GROUP INC	COM	628916108	3	495	SH	DEFINED	
NSTAR	COM	67019E107	2602	62100	SH	DEFINED	6,
NTELOS INC	COM	67019U101	43	5129	SH	DEFINED	6,
NTELOS INC	COM	67019U101	4	475	SH	DEFINED	
NU HORIZONS ELECTRS CORP	COM	669908105	35	4570	SH	DEFINED	6,
NU HORIZONS ELECTRS CORP	COM	669908105	3	412	SH	DEFINED	
NU SKIN ENTERPRISES INC	CL A	67018T105	107	13660	SH	DEFINED	6,
NU SKIN ENTERPRISES INC	CL A	67018T105	10	1223	SH	DEFINED	
NUANCE COMMUNICATIONS INC	COM	669967101	49	7505	SH	DEFINED	6,
NUANCE COMMUNICATIONS INC	COM	669967101	5	745	SH	DEFINED	
NUCOR CORP	EQUITY	670346105	52	1,300	SH	DEFINED	
NUCOR CORP	COM	670346105	1306	32890	SH	DEFINED	6,

NUCOR CORP	COM	670346105	9	230	SH	DEFINED	
NUEVO ENERGY CO	COM	670509108	63	4515	SH	DEFINED	6,
NUEVO ENERGY CO	COM	670509108	6	404	SH	DEFINED	
NUI CORP	COM	629431107	88	4318	SH	DEFINED	6,
NUI CORP	COM	629431107	8	387	SH	DEFINED	
NUMERICAL TECHNOLOGIES INC	COM	67053T101	90	5410	SH	DEFINED	6,
NUMERICAL TECHNOLOGIES INC	COM	67053T101	8	502	SH	DEFINED	
NVIDIA CORP	COM	67066G104	4928	179380	SH	DEFINED	6,
NVR INC	COM	62944T105	265	1889	SH	DEFINED	6,
NVR INC	COM	62944T105	25	177	SH	DEFINED	
NYFIX INC	COM	670712108	99	6909	SH	DEFINED	6,
NYFIX INC	COM	670712108	10	686	SH	DEFINED	
NYMAGIC INC	COM	629484106	17	1041	SH	DEFINED	6,
NYMAGIC INC	COM	629484106	1	93	SH	DEFINED	
O CHARLEYS INC	COM	670823103	84	4885	SH	DEFINED	6,
O CHARLEYS INC	COM	670823103	8	461	SH	DEFINED	
O CHARLEYS INC COM	EQUITY	670823103	3291	191900	SH	Sole	
O REILLY AUTOMOTIVE INC	COM	686091109	304	10602	SH	DEFINED	6,
O REILLY AUTOMOTIVE INC	COM	686091109	29	995	SH	DEFINED	
OAK TECHNOLOGY INC	COM	671802106	104	13343	SH	DEFINED	6,
OAK TECHNOLOGY INC	COM	671802106	10	1316	SH	DEFINED	
OAKLEY INC	EQUITY	673662102	2978	243000	SH	DEFINED	
OCCIDENTAL PETE CORP DEL	COM	674599105	7513	308650	SH	DEFINED	6,
OCCIDENTAL PETE CORP DEL	COM	674599105	27	1100	SH	DEFINED	
OCCIDENTAL PETROLEUM	EQUITY	674599105	148	6,100	SH	DEFINED	
OCCIDENTE Y CARIBE CELULAR SA	EQUITY	674608112		24000	SH	DEFINED	
OCEAN ENERGY INC DEL	COM	67481E106	3728	228700	SH	DEFINED	6,
OCEAN ENERGY INC TEX	EQUITY	67481E106	4441	230700	SH	DEFINED	
OCEAN ENERGY INC TEX COM	EQUITY	67481E106	12370	758900	SH	Sole	
OCEANEERING INTL INC	COM	675232102	108	6674	SH	DEFINED	6,
OCEANEERING INTL INC	COM	675232102	10	615	SH	DEFINED	
OCEANFIRST FINL CORP	COM	675234108	63	2493	SH	DEFINED	6,
OCEANFIRST FINL CORP	COM	675234108	6	223	SH	DEFINED	
OCTEL CORP	COM	675727101	57	3132	SH	DEFINED	6,
OCTEL CORP	COM	675727101	5	280	SH	DEFINED	
OCULAR SCIENCES INC	COM	675744106	97	4810	SH	DEFINED	6,
OCULAR SCIENCES INC	COM	675744106	10	472	SH	DEFINED	
OCWEN FINL CORP	COM	675746101	365	50649	SH	DEFINED	6,
OCWEN FINL CORP	COM	675746101	7	1032	SH	DEFINED	
OFFICE DEPOT INC	COM	676220106	1711	125810	SH	DEFINED	6,
OFFICE DEPOT INC	COM	676220106	12	890	SH	DEFINED	
OFFICE DEPOT INCORPORATED	EQUITY	676220106	67	4,900	SH	DEFINED	
OFFICEMAX INC	COM	67622M108	102	33561	SH	DEFINED	6,
OFFICEMAX INC	COM	67622M108	9	3005	SH	DEFINED	
OFFSHORE LOGISTICS INC	COM	676255102	99	5167	SH	DEFINED	6,
OFFSHORE LOGISTICS INC	COM	676255102	9	484	SH	DEFINED	
OFFSHORE LOGISTICS INC	EQUITY	676255102	2596	135900	SH	DEFINED	
OGE ENERGY CORP	COM	670837103	2961	135380	SH	DEFINED	6,
OGE ENERGY CORP	COM	670837103	20	900	SH	DEFINED	
OGLEBAY NORTON CO	COM	677007106	13	863	SH	DEFINED	6,
OGLEBAY NORTON CO	COM	677007106	1	79	SH	DEFINED	
OHIO CAS CORP	COM	677240103	1143	87979	SH	DEFINED	6,
OHIO CAS CORP	COM	677240103	20	1524	SH	DEFINED	
OIL STS INTL INC	COM	678026105	19	2941	SH	DEFINED	6,
OIL STS INTL INC	COM	678026105	2	281	SH	DEFINED	

OLD REP INTL CORP	COM	680223104	5654	215720	SH	DEFINED	6,
OLD REP INTL CORP	COM	680223104	14	520	SH	DEFINED	
OLD REP INTL CORP COM	EQUITY	680223104	30815	1175700	SH	Sole	
OLD SECOND BANCORP INC ILL	COM	680277100	62	1825	SH	DEFINED	6,
OLD SECOND BANCORP INC ILL	COM	680277100	6	163	SH	DEFINED	
OLIN CORP	COM PAR $1	680665205	1324	90066	SH	DEFINED	6,
OLIN CORP	COM PAR $1	680665205	14	978	SH	DEFINED	
OM GROUP INC	COM	670872100	385	7000	SH	DEFINED	6,
OMEGA FINL CORP	COM	682092101	81	2603	SH	DEFINED	6,
OMEGA FINL CORP	COM	682092101	7	233	SH	DEFINED	
OMNICARE INC	COM	681904108	3982	182425	SH	DEFINED	6,
OMNICELL INC	EQUITY	68213N109	2692	368600	SH	DEFINED	
OMNICOM GROUP INC	EQUITY	681919106	201	3,100	SH	DEFINED	
OMNICOM GROUP INC	COM	681919106	7103	109446	SH	DEFINED	6,
OMNICOM GROUP INC	COM	681919106	76	1170	SH	DEFINED	
OMNISKY CORP	COM	68213L103	1	5466	SH	DEFINED	6,
OMNISKY CORP	COM	68213L103	0	520	SH	DEFINED	
OMNOVA SOLUTIONS INC	COM	682129101	78	12442	SH	DEFINED	6,
OMNOVA SOLUTIONS INC	COM	682129101	7	1114	SH	DEFINED	
ON ASSIGNMENT INC	COM	682159108	220	13700	SH	DEFINED	6,
ON ASSIGNMENT INC	COM	682159108	10	600	SH	DEFINED	
ON COMMAND CORP	COM	682160106	4	1732	SH	DEFINED	6,
ON COMMAND CORP	COM	682160106	0	156	SH	DEFINED	
ON SEMICONDUCTOR CORP	COM	682189105	18	9492	SH	DEFINED	6,
ON SEMICONDUCTOR CORP	COM	682189105	2	932	SH	DEFINED	
ONEIDA LTD	COM	682505102	63	4404	SH	DEFINED	6,
ONEIDA LTD	COM	682505102	6	397	SH	DEFINED	
ONEOK INC NEW	COM	682680103	1685	101758	SH	DEFINED	6,
ONEOK INC NEW	COM	682680103	29	1764	SH	DEFINED	
ONI SYS CORP	EQUITY	68273F103	607	3675554	SH	DEFINED	
ONYX PHARMACEUTICALS INC	COM	683399109	18	5227	SH	DEFINED	6,
ONYX PHARMACEUTICALS INC	COM	683399109	2	519	SH	DEFINED	
ONYX SOFTWARE CORP	COM	683402101	18	9278	SH	DEFINED	6,
ONYX SOFTWARE CORP	COM	683402101	2	921	SH	DEFINED	
OPENWAVE SYS INC	COM	683718100	576	45207	SH	DEFINED	6,
OPENWAVE SYS INC	COM	683718100	8	613	SH	DEFINED	
OPENWAVE SYS INC	EQUITY	683718100	1586	131700	SH	DEFINED	
OPLINK COMMUNICATIONS INC	COM	68375Q106	22	32778	SH	DEFINED	6,
OPLINK COMMUNICATIONS INC	COM	68375Q106	2	3253	SH	DEFINED	
OPNET TECHNOLOGIES INC	COM	683757108	14	2323	SH	DEFINED	6,
OPNET TECHNOLOGIES INC	COM	683757108	1	230	SH	DEFINED	
OPTICAL CABLE CORP	COM	683827109	1	671	SH	DEFINED	6,
OPTICAL CABLE CORP	COM	683827109	0	67	SH	DEFINED	
OPTICAL COMMUNICATION PRODS	CL A	68382T101	3	1350	SH	DEFINED	6,
OPTICAL COMMUNICATION PRODS	CL A	68382T101	0	130	SH	DEFINED	
OPTIMAL ROBOTICS CORP	CL A NEW	68388R208	125	5110	SH	DEFINED	6,
OPTION CARE INC	COM	683948103	25	1632	SH	DEFINED	6,
OPTION CARE INC	COM	683948103	3	162	SH	DEFINED	
Oracle	EQUITY	68389X105	1623	129,000	SH	DEFINED	
ORACLE CORP	COM	68389X105	34965	2779420	SH	DEFINED	6,
ORACLE CORP	COM	68389X105	258	20510	SH	DEFINED	
ORACLE SYSTEMS	EQUITY	68389X105	9842	782,360	SH	DEFINED	
ORASURE TECHNOLOGIES INC	COM	68554V108	74	7262	SH	DEFINED	6,
ORASURE TECHNOLOGIES INC	COM	68554V108	7	721	SH	DEFINED	
ORBITAL SCIENCES CORP	COM	685564106	19	10505	SH	DEFINED	6,
ORBITAL SCIENCES CORP	COM	685564106	2	941	SH	DEFINED	
ORCHID BIOSCIENCES INC	COM	68571P100	25	11250	SH	DEFINED	6,
ORCHID BIOSCIENCES INC	COM	68571P100	2	1111	SH	DEFINED	

OREGON STL MLS INC	COM	686079104	43	8103	SH	DEFINED	6,
OREGON STL MLS INC	COM	686079104	4	726	SH	DEFINED	
ORGANOGENESIS INC	COM	685906109	50	8499	SH	DEFINED	6,
ORGANOGENESIS INC	COM	685906109	5	839	SH	DEFINED	
ORIENTAL FINL GROUP INC	COM	68618W100	67	3341	SH	DEFINED	6,
ORIENTAL FINL GROUP INC	COM	68618W100	6	309	SH	DEFINED	
ORTHODONTIC CTRS AMER INC	COM	68750P103	404	16400	SH	DEFINED	6,
ORTHODONTIC CTRS AMER INC	COM	68750P103	8	340	SH	DEFINED	
OSCA INC	CL A	687836106	31	1976	SH	DEFINED	6,
OSCA INC	CL A	687836106	3	188	SH	DEFINED	
OSHKOSH B GOSH INC	CL A	688222207	73	2791	SH	DEFINED	6,
OSHKOSH B GOSH INC	CL A	688222207	7	277	SH	DEFINED	
OSHKOSH TRUCK CORP	COM	688239201	384	10613	SH	DEFINED	6,
OSHKOSH TRUCK CORP	COM	688239201	16	450	SH	DEFINED	
OSI PHARMACEUTICALS INC	COM	671040103	120	3685	SH	DEFINED	6,
OSMONICS INC	COM	688350107	41	3311	SH	DEFINED	6,
OSMONICS INC	COM	688350107	4	297	SH	DEFINED	
OTG SOFTWARE INC	COM	671059103	24	4279	SH	DEFINED	6,
OTG SOFTWARE INC	COM	671059103	2	411	SH	DEFINED	
OTTER TAIL CORP	COM	689648103	209	7381	SH	DEFINED	6,
OTTER TAIL CORP	COM	689648103	19	664	SH	DEFINED	
OUTBACK STEAKHOUSE INC	COM	689899102	2284	89200	SH	DEFINED	6,
OVERSEAS PRIVATE INVT CORP	EQUITY	690353BB2	1099	27100	SH	DEFINED	
OVERSEAS SHIPHOLDING GROUP INC	COM	690368105	1069	48572	SH	DEFINED	6,
OVERSEAS SHIPHOLDING GROUP INC	COM	690368105	16	738	SH	DEFINED	
OWENS & MINOR INC NEW	COM	690732102	198	9756	SH	DEFINED	6,
OWENS & MINOR INC NEW	COM	690732102	19	939	SH	DEFINED	
OWENS ILL INC	COM NEW	690768403	184	45599	SH	DEFINED	6,
OWENS ILL INC	COM NEW	690768403	16	3983	SH	DEFINED	
OXFORD HEALTH PLANS INC	COM	691471106	5651	198966	SH	DEFINED	6,
OXFORD HEALTH PLANS INC	COM	691471106	21	730	SH	DEFINED	
OXFORD INDS INC	COM	691497309	40	1849	SH	DEFINED	6,
OXFORD INDS INC	COM	691497309	4	166	SH	DEFINED	
P C CONNECTION	COM	69318J100	15	1877	SH	DEFINED	6,
P C CONNECTION	COM	69318J100	1	186	SH	DEFINED	
P F CHANGS CHINA BISTRO INC	COM	69333Y108	93	2583	SH	DEFINED	6,
P F CHANGS CHINA BISTRO INC	COM	69333Y108	9	256	SH	DEFINED	
P G & E CORPORATION	EQUITY	69331C108	99	6,500	SH	DEFINED	
PACCAR INC	EQUITY	693718108	64	1,300	SH	DEFINED	
PACCAR INC	COM	693718108	1665	33930	SH	DEFINED	6,
PACCAR INC	COM	693718108	11	230	SH	DEFINED	
PACIFIC CAP BANCORP NEW	COM	69404P101	230	7932	SH	DEFINED	6,
PACIFIC CAP BANCORP NEW	COM	69404P101	21	719	SH	DEFINED	
PACIFIC CENTY FINL CORP	COM	694058108	2187	93600	SH	DEFINED	6,
PACIFIC NORTHWEST BANCORP	COM	69466M103	88	4318	SH	DEFINED	6,
PACIFIC NORTHWEST BANCORP	COM	69466M103	8	387	SH	DEFINED	
PACIFIC SUNWEAR CALIF INC	COM	694873100	112	8166	SH	DEFINED	6,
PACIFIC SUNWEAR CALIF INC	COM	694873100	11	810	SH	DEFINED	
PACIFICARE HEALTH SYS DEL	COM	695112102	606	48117	SH	DEFINED	6,
PACIFICARE HEALTH SYS DEL	COM	695112102	10	781	SH	DEFINED	
PACKAGING CORP AMER	COM	695156109	2106	136300	SH	DEFINED	6,
PACKARD BIOSCIENCE INC	COM	695172205	146	18404	SH	DEFINED	6,
PACKARD BIOSCIENCE INC	COM	695172205	14	1794	SH	DEFINED	
PACKETEER INC	COM	695210104	20	6271	SH	DEFINED	6,
PACKETEER INC	COM	695210104	2	622	SH	DEFINED	
PACTIV CORP	COM	695257105	1183	81610	SH	DEFINED	6,
PACTIV CORP	COM	695257105	7	470	SH	DEFINED	
PACTIV CORPORATION	EQUITY	695257105	38	2,600	SH	DEFINED	

PAIN THERAPEUTICS INC	COM	69562K100	32	4519	SH	DEFINED	6,
PAIN THERAPEUTICS INC	COM	69562K100	3	448	SH	DEFINED	
PALL CORP	EQUITY	696429307	39	2,000	SH	DEFINED	
PALL CORP	COM	696429307	1919	98640	SH	DEFINED	6,
PALL CORP	COM	696429307	7	370	SH	DEFINED	
PALM HARBOR HOMES	COM	696639103	94	5042	SH	DEFINED	6,
PALM HARBOR HOMES	COM	696639103	9	460	SH	DEFINED	
PALM INC	EQUITY	696642107	14	9,495	SH	DEFINED	
PALM INC	COM	696642107	364	249423	SH	DEFINED	6,
PALM INC	COM	696642107	2	1689	SH	DEFINED	
PAN PACIFIC RETAIL COM	EQUITY	69806L104	9868	374500	SH	Sole	
PAN PACIFIC RETAIL PPTYS INC	COM	69806L104	194	7355	SH	DEFINED	6,
PAN PACIFIC RETAIL PPTYS INC	COM	69806L104	17	659	SH	DEFINED	
PANAMSAT CORP NEW	COM	697933109	85	3640	SH	DEFINED	6,
PANERA BREAD CO	CL A	69840W108	94	2687	SH	DEFINED	6,
PANERA BREAD CO	CL A	69840W108	9	267	SH	DEFINED	
PAPA JOHNS INTL INC	COM	698813102	795	30536	SH	DEFINED	6,
PAPA JOHNS INTL INC	COM	698813102	11	411	SH	DEFINED	
PARADIGM GENETICS INC	COM	69900R106	31	4955	SH	DEFINED	6,
PARADIGM GENETICS INC	COM	69900R106	3	489	SH	DEFINED	
PARAMETRIC TECHNOLOGY CORP	EQUITY	699173100	23	4,400	SH	DEFINED	
PARAMETRIC TECHNOLOGY CORP	COM	699173100	613	118100	SH	DEFINED	6,
PARAMETRIC TECHNOLOGY CORP	COM	699173100	4	790	SH	DEFINED	
PAREXEL INTL CORP	COM	699462107	88	7740	SH	DEFINED	6,
PAREXEL INTL CORP	COM	699462107	8	693	SH	DEFINED	
PARK ELECTROCHEMICAL CORP	COM	700416209	113	5205	SH	DEFINED	6,
PARK ELECTROCHEMICAL CORP	COM	700416209	10	466	SH	DEFINED	
PARK NATL CORP	COM	700658107	324	3345	SH	DEFINED	6,
PARK NATL CORP	COM	700658107	31	318	SH	DEFINED	
PARK PL ENTMT CORP	COM	700690100	2546	347400	SH	DEFINED	6,
PARKER DRILLING CO	COM	701081101	83	27078	SH	DEFINED	6,
PARKER DRILLING CO	COM	701081101	7	2425	SH	DEFINED	
PARKER HANNIFAN	EQUITY	701094104	65	1,900	SH	DEFINED	
PARKER HANNIFIN CORP	COM	701094104	1701	49380	SH	DEFINED	6,
PARKER HANNIFIN CORP	COM	701094104	12	350	SH	DEFINED	
PARKERVISION INC	COM	701354102	43	2360	SH	DEFINED	6,
PARKERVISION INC	COM	701354102	4	234	SH	DEFINED	
PARKWAY PPTYS INC	COM	70159Q104	85	2625	SH	DEFINED	6,
PARKWAY PPTYS INC	COM	70159Q104	8	235	SH	DEFINED	
PATHMARK STORES INC NEW	COM	70322A101	221	9301	SH	DEFINED	6,
PATHMARK STORES INC NEW	COM	70322A101	19	817	SH	DEFINED	
PATINA OIL & GAS CORP	COM	703224105	114	4949	SH	DEFINED	6,
PATINA OIL & GAS CORP	COM	703224105	12	521	SH	DEFINED	
PATTERSON DENTAL CO	COM	703412106	2916	79100	SH	DEFINED	6,
PATTERSON UTI ENERGY INC	EQUITY	703481101	3041	233600	SH	DEFINED	
PAXAR CORP	COM	704227107	666	52226	SH	DEFINED	6,
PAXAR CORP	COM	704227107	23	1811	SH	DEFINED	
PAXSON COMMUNICATIONS CORP	COM	704231109	64	8911	SH	DEFINED	6,
PAXSON COMMUNICATIONS CORP	COM	704231109	6	884	SH	DEFINED	
PAYCHEX INC	EQUITY	704326107	194	6,150	SH	DEFINED	
PAYCHEX INC	EQUITY	704326107	50737	1610182	SH	Sole	
PAYCHEX INC	COM	704326107	6587	209030	SH	DEFINED	6,
PAYCHEX INC	COM	704326107	56	1785	SH	DEFINED	
PAYCHEX INC	EQUITY	704326107	6091	190600	SH	DEFINED	

PAYLESS SHOESOURCE INC	COM	704379106	2329	42500	SH	DEFINED	6,
PC-TEL INC	COM	69325Q105	32	4222	SH	DEFINED	6,
PC-TEL INC	COM	69325Q105	3	378	SH	DEFINED	
PEC SOLUTIONS INC	COM	705107100	6	378	SH	DEFINED	6,
PEC SOLUTIONS INC	COM	705107100	1	37	SH	DEFINED	
PECO II INC	COM	705221109	19	3908	SH	DEFINED	6,
PECO II INC	COM	705221109	2	374	SH	DEFINED	
PEDIATRIX MED GROUP	COM	705324101	256	6279	SH	DEFINED	6,
PEDIATRIX MED GROUP	COM	705324101	23	562	SH	DEFINED	
PEGASUS COMM A	EQUITY	070504100	6	900	SH	DEFINED	
PEGASUS COMMUNICATIONS CORP	CL A	705904100	89	12664	SH	DEFINED	6,
PEGASUS COMMUNICATIONS CORP	CL A	705904100	8	1211	SH	DEFINED	
PEGASUS COMMUNICATIONS CORP	EQUITY	705904100	1644	216100	SH	DEFINED	
PEGASUS SOLUTIONS INC	COM	705906105	63	7533	SH	DEFINED	6,
PEGASUS SOLUTIONS INC	COM	705906105	6	689	SH	DEFINED	
PEMSTAR INC	COM	706552106	65	5674	SH	DEFINED	6,
PEMSTAR INC	COM	706552106	6	557	SH	DEFINED	
PENN ENGR & MFG CORP	COM NON VTG	707389300	52	3648	SH	DEFINED	6,
PENN ENGR & MFG CORP	COM NON VTG	707389300	5	335	SH	DEFINED	
PENN NATL GAMING INC	COM	707569109	40	2424	SH	DEFINED	6,
PENN NATL GAMING INC	COM	707569109	4	241	SH	DEFINED	
PENN VA CORP	COM	707882106	70	2477	SH	DEFINED	6,
PENN VA CORP	COM	707882106	6	222	SH	DEFINED	
PENNEY J C INC	COM	708160106	2434	111160	SH	DEFINED	6,
PENNEY J C INC	COM	708160106	17	780	SH	DEFINED	
PENNFED FINL SVCS INC	COM	708167101	42	1864	SH	DEFINED	6,
PENNFED FINL SVCS INC	COM	708167101	4	167	SH	DEFINED	
PENNSYLVANIA RL ESTATE INVT TR	SH BEN INT	709102107	73	3441	SH	DEFINED	6,
PENNSYLVANIA RL ESTATE INVT TR	SH BEN INT	709102107	7	351	SH	DEFINED	
PENNZOIL QUAKER ST CO	EQUITY	709323109	2177	194400	SH	DEFINED	
PENNZOIL-QUAKER STATE COMPANY	COM	709323109	1313	117441	SH	DEFINED	6,
PENNZOIL-QUAKER STATE COMPANY	COM	709323109	24	2155	SH	DEFINED	
PENTAIR INC	COM	709631105	1766	57400	SH	DEFINED	6,
PENTON MEDIA INC	COM	709668107	26	7306	SH	DEFINED	6,
PENTON MEDIA INC	COM	709668107	2	654	SH	DEFINED	
PENWEST PHARMACEUTICALS CO	COM	709754105	55	3172	SH	DEFINED	6,
PENWEST PHARMACEUTICALS CO	COM	709754105	6	365	SH	DEFINED	
PEOPLES ENERGY CORP	COM	711030106	1705	42883	SH	DEFINED	6,
PEOPLES ENERGY CORP	COM	711030106	53	1326	SH	DEFINED	
PEOPLE'S ENERGY CORP.	EQUITY	711030106	24	600	SH	DEFINED	
PEOPLES HLDG CO	COM	711148106	64	1899	SH	DEFINED	6,
PEOPLES HLDG CO	COM	711148106	6	170	SH	DEFINED	
PEOPLESOFT INC	EQUITY	712713106	2355	130,570	SH	DEFINED	
PEOPLESOFT INC	COM	712713106	2381	131990	SH	DEFINED	6,
PEOPLESOFT INC	COM	712713106	16	880	SH	DEFINED	
PEOPLESOFT INC	EQUITY	712713106	3155	151400	SH	DEFINED	
PEP BOYS MANNY MOE & JACK	COM	713278109	158	14288	SH	DEFINED	6,
PEP BOYS MANNY MOE & JACK	COM	713278109	14	1279	SH	DEFINED	
PEPSI BOTTLING GROUP INC	EQUITY	713409100	111	2,400	SH	DEFINED	
PEPSI BOTTLING GROUP INC	COM	713409100	2799	60760	SH	DEFINED	6,
PEPSI BOTTLING GROUP INC	COM	713409100	20	430	SH	DEFINED	
PEPSIAMERICAS INC	COM	71343P200	2736	183000	SH	DEFINED	6,
PEPSICO	EQUITY	713448108	49	1000	SH	DEFINED	
PEPSICO INC	COM	713448108	45779	943904	SH	DEFINED	6,
PEPSICO INC	COM	713448108	366	7551	SH	DEFINED	
PEPSICO INC.	EQUITY	713448108	1522	31,390	SH	DEFINED	
PEPSI-GEMEX S.A.- SPONS GDR	EQUITY	713435105	652	124,100	SH	DEFINED	
PEREGRINE PHARMACEUTICALS INC	COM	713661106	27	27526	SH	DEFINED	6,

PEREGRINE PHARMACEUTICALS INC	COM	713661106	3	2716	SH	DEFINED	
PEREGRINE SYSTEMS INC	COM	71366Q101	158	12474	SH	DEFINED	6,
PEREGRINE SYSTEMS INC	COM	71366Q101	0	1	SH	DEFINED	
PEREZ COMPANC SA- SPON ADR	EQUITY	71367B103	499	49,023	SH	DEFINED	
PERFORMANCE FOOD GROUP CO	COM	713755106	296	10375	SH	DEFINED	6,
PERFORMANCE FOOD GROUP CO	COM	713755106	29	1000	SH	DEFINED	
PERFORMANCE TECHNOLOGIES INC	COM	71376K102	23	2814	SH	DEFINED	6,
PERFORMANCE TECHNOLOGIES INC	COM	71376K102	2	279	SH	DEFINED	
PERICOM SEMICONDUCTOR CORP	COM	713831105	91	6528	SH	DEFINED	6,
PERICOM SEMICONDUCTOR CORP	COM	713831105	8	599	SH	DEFINED	
PERINI CORP	COM	713839108	22	3445	SH	DEFINED	6,
PERINI CORP	COM	713839108	2	315	SH	DEFINED	
PERINI CORPORATION	EQUITY	713839108	30588	4,705,882	SH	DEFINED	
PERKINELMER INC	COM	714046109	1969	75020	SH	DEFINED	6,
PERKINELMER INC	COM	714046109	8	300	SH	DEFINED	
PERKINELMER INC.	EQUITY	714046109	45	1,700	SH	DEFINED	
PEROT SYS CORP	CL A	714265105	278	17198	SH	DEFINED	6,
PEROT SYS CORP	CL A	714265105	28	1707	SH	DEFINED	
PERRIGO CO	COM	714290103	1566	103339	SH	DEFINED	6,
PERRIGO CO	COM	714290103	25	1651	SH	DEFINED	
PER-SE TECHNOLOGIES INC	COM NEW	713569309	67	8482	SH	DEFINED	6,
PER-SE TECHNOLOGIES INC	COM NEW	713569309	7	842	SH	DEFINED	
PETROLEO BRASILEIRO S.A. - ADR	EQUITY	71654V101	2329	121,300	SH	DEFINED	
PETROLEO BRASILEIRO S.A. ADR	EQUITY	71654V408	277	14,000	SH	DEFINED	
PETROQUEST ENERGY INC	COM	716748108	32	6337	SH	DEFINED	6,
PETROQUEST ENERGY INC	COM	716748108	3	629	SH	DEFINED	
PETSMART INC	COM	716768106	219	31175	SH	DEFINED	6,
PETSMART INC	COM	716768106	19	2679	SH	DEFINED	
PF CHANGS CHINA BISTRO COM	EQUITY	69333Y108	6326	176100	SH	Sole	
PFF BANCORP INC	COM	69331W104	99	3615	SH	DEFINED	6,
PFF BANCORP INC	COM	69331W104	9	324	SH	DEFINED	
PFIZER	EQUITY	717081103	57331	1,429,711	SH	DEFINED	
PFIZER	EQUITY	717078109	226	59625	SH	DEFINED	
PFIZER INC	COM	717081103	132916	3314618	SH	DEFINED	6,
PFIZER INC	COM	717081103	1004	25040	SH	DEFINED	
PFIZER INC	EQUITY	717081103	15049	370726	SH	DEFINED	
PG&E CORP	COM	69331C108	2744	180520	SH	DEFINED	6,
PG&E CORP	COM	69331C108	17	1150	SH	DEFINED	
PHARMACEUTICAL RES INC	COM	717125108	176	4912	SH	DEFINED	6,
PHARMACEUTICAL RES INC	COM	717125108	17	487	SH	DEFINED	
PHARMACIA CORP	EQUITY	71713U102	14781	364,427	SH	DEFINED	
PHARMACIA CORP	EQUITY	717130102	41	1000	SH	DEFINED	
PHARMACIA CORP	COM	71713U102	24562	605571	SH	DEFINED	6,
PHARMACIA CORP	COM	71713U102	157	3880	SH	DEFINED	
PHARMACIA CORP	EQUITY	71713U102	4307	111400	SH	DEFINED	
PHARMACOPEIA INC	COM	71713B104	81	6240	SH	DEFINED	6,
PHARMACOPEIA INC	COM	71713B104	8	619	SH	DEFINED	
Pharmacopeia Incorporated	EQUITY	71713B104	259	20,000	SH	DEFINED	
PHARMACYCLICS INC	COM	716933106	84	4706	SH	DEFINED	6,
PHARMACYCLICS INC	COM	716933106	8	453	SH	DEFINED	
PHARMOS CORP	COM NEW	717139208	38	15417	SH	DEFINED	6,
PHARMOS CORP	COM NEW	717139208	4	1530	SH	DEFINED	
Phelps Dodge	CORPBOND	717265AK8	3080	3,000,000	PRN	DEFINED	
PHELPS DODGE CORP	COM	717265102	916	33300	SH	DEFINED	6,
PHELPS DODGE CORP	COM	717265102	6	230	SH	DEFINED	
PHELPS DODGE CORP.	EQUITY	717265102	35	1,260	SH	DEFINED	
PHILADELPHIA CONS HLDG CORP	COM	717528103	81	2319	SH	DEFINED	6,
PHILADELPHIA CONS HLDG CORP	COM	717528103	9	269	SH	DEFINED	

PHILADELPHIA SUBN CORP	COM PAR $0.50	718009608	359	13688	SH	DEFINED	6,
PHILADELPHIA SUBN CORP	COM PAR $0.50	718009608	32	1226	SH	DEFINED	
PHILIP MORRIS	EQUITY	718154107	37703	780,770	SH	DEFINED	
Philip Morris	EQUITY	718154107	3863	80,000	SH	DEFINED	
Philip Morris Cos Inc	CORPBOND	718154CJ4	1061	1,000,000	PRN	DEFINED	
PHILIP MORRIS COS INC	COM	718154107	48193	997983	SH	DEFINED	6,
PHILIP MORRIS COS INC	COM	718154107	316	6550	SH	DEFINED	
PHILIP MORRIS COS INC	EQUITY	718154107	10310	212768	SH	DEFINED	
PHILLIPS PETE CO	COM	718507106	9437	174958	SH	DEFINED	6,
PHILLIPS PETE CO	COM	718507106	61	1128	SH	DEFINED	
PHILLIPS PETROLEUM	EQUITY	718507106	343	6,350	SH	DEFINED	
PHILLIPS VAN HEUSEN CORP	COM	718592108	70	7064	SH	DEFINED	6,
PHILLIPS VAN HEUSEN CORP	COM	718592108	6	632	SH	DEFINED	
PHOENIX COS INC NEW	COM	71902E109	659	45600	SH	DEFINED	6,
PHOENIX TECHNOLOGY LTD	COM	719153108	71	7095	SH	DEFINED	6,
PHOENIX TECHNOLOGY LTD	COM	719153108	7	651	SH	DEFINED	
PHOTON DYNAMICS INC	COM	719364101	84	3612	SH	DEFINED	6,
PHOTON DYNAMICS INC	COM	719364101	8	358	SH	DEFINED	
PHOTRONICS INC	COM	719405102	208	11257	SH	DEFINED	6,
PHOTRONICS INC	COM	719405102	13	730	SH	DEFINED	
PHYSIOMETRIX INC	COM	718928104	10	9220	SH	DEFINED	6,
PICO HLDGS INC	COM NEW	693366205	37	3357	SH	DEFINED	6,
PICO HLDGS INC	COM NEW	693366205	3	301	SH	DEFINED	
PICTURETEL CORP	COM NEW	720035302	72	11979	SH	DEFINED	6,
PICTURETEL CORP	COM NEW	720035302	6	1073	SH	DEFINED	
PIEDMONT NAT GAS INC	COM	720186105	296	9499	SH	DEFINED	6,
PIEDMONT NAT GAS INC	COM	720186105	26	820	SH	DEFINED	
PIER 1 IMPORTS INC	COM	720279108	472	56811	SH	DEFINED	6,
PIER 1 IMPORTS INC	COM	720279108	21	2582	SH	DEFINED	
PILGRIMS PRIDE CORP	CL B	721467108	65	4716	SH	DEFINED	6,
PILGRIMS PRIDE CORP	CL B	721467108	6	422	SH	DEFINED	
PINNACLE ENTMT INC	COM	723456109	35	5869	SH	DEFINED	6,
PINNACLE ENTMT INC	COM	723456109	3	526	SH	DEFINED	
PINNACLE HLDGS INC	COM	72346N101	5	12726	SH	DEFINED	6,
PINNACLE HLDGS INC	COM	72346N101	0	1190	SH	DEFINED	
PINNACLE SYS INC	COM	723481107	45	15381	SH	DEFINED	6,
PINNACLE SYS INC	COM	723481107	4	1440	SH	DEFINED	
PINNACLE WEST CAP CORP	EQUITY	723484101	56	1,400	SH	DEFINED	
PINNACLE WEST CAP CORP	COM	723484101	1864	46960	SH	DEFINED	6,
PINNACLE WEST CAP CORP	COM	723484101	10	250	SH	DEFINED	
PIONEER NAT RES CO	COM	723787107	1780	125100	SH	DEFINED	6,
PIONEER STD ELECTRS INC	COM	723877106	78	8656	SH	DEFINED	6,
PIONEER STD ELECTRS INC	COM	723877106	7	775	SH	DEFINED	
PITNEY BOWES	EQUITY	724479100	157	4,100	SH	DEFINED	
PITNEY BOWES INC	COM	724479100	6197	162000	SH	DEFINED	6,
PITNEY BOWES INC	COM	724479100	28	740	SH	DEFINED	
PITNEY BOWES INC	EQUITY	724479100	6130	160466	SH	DEFINED	
PITT DESMOINES INC	COM	724508106	43	1418	SH	DEFINED	6,
PITT DESMOINES INC	COM	724508106	4	127	SH	DEFINED	
PITTSTON CO	COM BRINKS GRP	725701106	1391	76872	SH	DEFINED	6,
PITTSTON CO	COM BRINKS GRP	725701106	25	1407	SH	DEFINED	
PIXELWORKS INC	COM	72581M107	78	6157	SH	DEFINED	6,
PIXELWORKS INC	COM	72581M107	8	611	SH	DEFINED	
PLACER DOME INC	EQUITY	725906101	69	5,400	SH	DEFINED	

PLACER DOME INC	COM	725906101	1965	153620	SH	DEFINED	6,
PLACER DOME INC	COM	725906101	13	980	SH	DEFINED	
PLAINS RES INC	COM PAR $0.10	726540503	163	6270	SH	DEFINED	6,
PLAINS RES INC	COM PAR $0.10	726540503	17	652	SH	DEFINED	
PLANAR SYS INC	COM	726900103	59	2929	SH	DEFINED	6,
PLANAR SYS INC	COM	726900103	6	291	SH	DEFINED	
PLANTRONICS INC NEW	COM	727493108	1137	66658	SH	DEFINED	6,
PLANTRONICS INC NEW	COM	727493108	16	928	SH	DEFINED	
PLATO LEARNING INC	COM	72764Y100	67	2789	SH	DEFINED	6,
PLATO LEARNING INC	COM	72764Y100	7	277	SH	DEFINED	
PLAYBOY ENTERPRISES INC	CL B	728117300	48	3907	SH	DEFINED	6,
PLAYBOY ENTERPRISES INC	CL B	728117300	4	363	SH	DEFINED	
PLAYTEX PRODS INC	COM	72813P100	85	8376	SH	DEFINED	6,
PLAYTEX PRODS INC	COM	72813P100	8	750	SH	DEFINED	
PLEXUS CORP	COM	729132100	1473	62460	SH	DEFINED	6,
PLEXUS CORP	COM	729132100	27	1134	SH	DEFINED	
PLUM CREEK TIMBER CO INC	COM	729251108	524	19600	SH	DEFINED	6,
PLX TECHNOLOGY INC	COM	693417107	25	4881	SH	DEFINED	6,
PLX TECHNOLOGY INC	COM	693417107	2	480	SH	DEFINED	
PMA CAP CORP	CL A	693419202	93	5190	SH	DEFINED	6,
PMA CAP CORP	CL A	693419202	8	465	SH	DEFINED	
PMC-SIERRA INC	EQUITY	69344F106	43	4,230	SH	DEFINED	
PMC-SIERRA INC	COM	69344F106	757	72840	SH	DEFINED	6,
PMC-SIERRA INC	COM	69344F106	5	490	SH	DEFINED	
PMI GROUP INC	COM	69344M101	3655	58580	SH	DEFINED	6,
PMI GROUP INC	COM	69344M101	4	70	SH	DEFINED	
PMI GROUP INC COM	EQUITY	69344M101	84588	1355800	SH	Sole	
PNC FINANCIAL SERVICES CORP	EQUITY	693475105	275	4,800	SH	DEFINED	
PNC FINL SVCS GROUP INC	COM	693475105	8406	146830	SH	DEFINED	6,
PNC FINL SVCS GROUP INC	COM	693475105	78	1360	SH	DEFINED	
PNC FINL SVCS GROUP INC	EQUITY	693475105	9747	170500	SH	DEFINED	
PNC Funding Corp	CORPBOND	69347CAA8	5095	5,000,000	PRN	DEFINED	
POGO PRODUCING CO COM	EQUITY	730448107	30846	1312577	SH	Sole	
POLARIS INDS INC	COM	731068102	265	6903	SH	DEFINED	6,
POLARIS INDS INC	COM	731068102	24	630	SH	DEFINED	
POLAROID CORP	COM	731095105	7	13888	SH	DEFINED	6,
POLAROID CORP	COM	731095105	1	1244	SH	DEFINED	
POLYCOM INC	COM	73172K104	2620	107490	SH	DEFINED	6,
POLYMEDICA CORP	COM	731738100	51	3331	SH	DEFINED	6,
POLYMEDICA CORP	COM	731738100	5	331	SH	DEFINED	
POLYONE CORP	COM	73179P106	190	24339	SH	DEFINED	6,
POLYONE CORP	COM	73179P106	16	2100	SH	DEFINED	
POMEROY COMPUTER RES	COM	731822102	38	3116	SH	DEFINED	6,
POMEROY COMPUTER RES	COM	731822102	3	279	SH	DEFINED	
POPE & TALBOT INC	COM	732827100	56	4358	SH	DEFINED	6,
POPE & TALBOT INC	COM	732827100	5	390	SH	DEFINED	
PORT FINL CORP	COM	734119100	51	2123	SH	DEFINED	6,
PORT FINL CORP	COM	734119100	5	190	SH	DEFINED	
PORTAL SOFTWARE INC	COM	736126103	41	27575	SH	DEFINED	6,
PORTAL SOFTWARE INC	COM	736126103	4	2736	SH	DEFINED	
POSSIS MEDICAL INC	COM	737407106	56	4751	SH	DEFINED	6,
POSSIS MEDICAL INC	COM	737407106	6	471	SH	DEFINED	
POST PPTYS INC	COM	737464107	452	12194	SH	DEFINED	6,
POST PPTYS INC	COM	737464107	39	1042	SH	DEFINED	
POST PROPERTIES INC	EQUITY	737464107	5317	143,400	SH	DEFINED	
POTLATCH CORP	COM	737628107	1133	41994	SH	DEFINED	6,
POTLATCH CORP	COM	737628107	21	766	SH	DEFINED	
Potomac Edison	CORPBOND	737662BB1	8145	8,000,000	PRN	DEFINED	

POTOMAC ELEC PWR CO	COM	737679100	3944	179600	SH	DEFINED	6,
POWELL INDS INC	COM	739128106	40	1773	SH	DEFINED	6,
POWELL INDS INC	COM	739128106	4	176	SH	DEFINED	
POWER INTEGRATIONS INC	COM	739276103	256	14072	SH	DEFINED	6,
POWER INTEGRATIONS INC	COM	739276103	13	731	SH	DEFINED	
POWER-ONE INC	EQUITY	739308104	9	1,400	SH	DEFINED	
POWER-ONE INC	COM	739308104	288	46780	SH	DEFINED	6,
POWER-ONE INC	COM	739308104	1	230	SH	DEFINED	
POWERWAVE TECHNOLOGIES INC	COM	739363109	1095	91864	SH	DEFINED	6,
POWERWAVE TECHNOLOGIES INC	COM	739363109	19	1623	SH	DEFINED	
POZEN INC	COM	73941U102	24	5517	SH	DEFINED	6,
POZEN INC	COM	73941U102	2	547	SH	DEFINED	
PPG INDS INC	COM	693506107	4472	97750	SH	DEFINED	6,
PPG INDS INC	COM	693506107	47	1030	SH	DEFINED	
PPG INDUSTRIES INC	EQUITY	693506107	128	2,800	SH	DEFINED	
PPL CORP	EQUITY	69351T106	78	2,400	SH	DEFINED	
PPL CORP	COM	69351T106	2663	81680	SH	DEFINED	6,
PPL CORP	COM	69351T106	14	440	SH	DEFINED	
PRAECIS PHARMACEUTICALS INC	COM	739421105	54	14406	SH	DEFINED	6,
PRAECIS PHARMACEUTICALS INC	COM	739421105	5	1430	SH	DEFINED	
PRAXAIR INC	EQUITY	74005P104	113	2,700	SH	DEFINED	
PRAXAIR INC	COM	74005P104	4575	108940	SH	DEFINED	6,
PRAXAIR INC	COM	74005P104	55	1320	SH	DEFINED	
PRE PAID LEGAL SVCS INC	COM	740065107	75	4359	SH	DEFINED	6,
PRE PAID LEGAL SVCS INC	COM	740065107	7	433	SH	DEFINED	
PRECISE SOFTWARE SOLUTIONS LTD	ORD	M41450103	136	12308	SH	DEFINED	6,
PRECISION CASTPARTS CORP	COM	740189105	1332	60000	SH	DEFINED	6,
PRENTISS PPTYS TR	SH BEN INT	740706106	266	9678	SH	DEFINED	6,
PRENTISS PPTYS TR	SH BEN INT	740706106	23	847	SH	DEFINED	
PRENTISS PROPERTIES TRUST	EQUITY	740706106	3160	114,900	SH	DEFINED	
PRESIDENTIAL LIFE CORP	COM	740884101	124	6807	SH	DEFINED	6,
PRESIDENTIAL LIFE CORP	COM	740884101	11	610	SH	DEFINED	
PRESSTEK INC	COM	741113104	54	8686	SH	DEFINED	6,
PRESSTEK INC	COM	741113104	5	862	SH	DEFINED	
PRI AUTOMATION INC	COM	69357H106	104	10401	SH	DEFINED	6,
PRI AUTOMATION INC	COM	69357H106	7	656	SH	DEFINED	
PRICE COMMUNICATIONS CORP	COM NEW	741437305	1583	93363	SH	DEFINED	6,
PRICE COMMUNICATIONS CORP	COM NEW	741437305	22	1316	SH	DEFINED	
PRICE T ROWE GROUP INC	COM	74144T108	1525	52050	SH	DEFINED	6,
PRICE T ROWE GROUP INC	COM	74144T108	11	370	SH	DEFINED	
PRICELINE COM INC	COM	741503106	101	26753	SH	DEFINED	6,
PRICELINE COM INC	COM	741503106	11	2788	SH	DEFINED	
PRICESMART INC	COM	741511109	40	1140	SH	DEFINED	6,
PRICESMART INC	COM	741511109	4	103	SH	DEFINED	
PRIMA ENERGY CORP	COM PAR $0.015	741901201	61	2755	SH	DEFINED	6,
PRIMA ENERGY CORP	COM PAR $0.015	741901201	6	273	SH	DEFINED	
PRIME GROUP REALTY TRUST	SH BEN INT	74158J103	22	1826	SH	DEFINED	6,
PRIME GROUP REALTY TRUST	SH BEN INT	74158J103	2	164	SH	DEFINED	
PRIME HOSPITALITY CORP	COM	741917108	124	14147	SH	DEFINED	6,
PRIME HOSPITALITY CORP	COM	741917108	11	1217	SH	DEFINED	
PRIME RETAIL INC	PFD CONV SER B	741570303	2	778	SH	DEFINED	6,
PRINCETON REVIEW INC	EQUITY	742352107	2906	470100	SH	DEFINED	
PRIORITY HEALTHCARE CORP	CL B	74264T102	165	6865	SH	DEFINED	6,
PRIVATE MEDIA GROUP INC	COM	74266R104	31	4062	SH	DEFINED	6,
PRIVATE MEDIA GROUP INC	COM	74266R104	3	403	SH	DEFINED	
PRIZE ENERGY CORP	COM	74267L106	22	1243	SH	DEFINED	6,
PRIZE ENERGY CORP	COM	74267L106	2	111	SH	DEFINED	
PROASSURANCE CORP	COM	74267C106	107	7200	SH	DEFINED	6,

PROASSURANCE CORP	COM	74267C106	9	615	SH	DEFINED	
PROBUSINESS SERVICES INC	COM	742674104	73	4918	SH	DEFINED	6,
PROBUSINESS SERVICES INC	COM	742674104	7	488	SH	DEFINED	
PROCTER & GAMBLE CO	COM	742718109	51037	701160	SH	DEFINED	6,
PROCTER & GAMBLE CO	COM	742718109	387	5310	SH	DEFINED	
PROCTER + GAMBLE CO	EQUITY	742718109	8852	121800	SH	DEFINED	
PROCTER AND GAMBLE	EQUITY	742718109	1645	22,605	SH	DEFINED	
PRODIGY COMMUNICATIONS CORP	CL A	74283P206	27	4950	SH	DEFINED	6,
PRODIGY COMMUNICATIONS CORP	CL A	74283P206	2	443	SH	DEFINED	
PROFESSIONAL DETAILING INC	COM	74312N107	90	3782	SH	DEFINED	6,
PROFESSIONAL DETAILING INC	COM	74312N107	5	217	SH	DEFINED	
PROFIT RECOVERY GROUP INTL INC	COM	743168106	108	11055	SH	DEFINED	6,
PROFIT RECOVERY GROUP INTL INC	COM	743168106	10	1024	SH	DEFINED	
PROGENICS PHARMACEUTICALS INC	COM	743187106	31	2259	SH	DEFINED	6,
PROGENICS PHARMACEUTICALS INC	COM	743187106	3	224	SH	DEFINED	
Progress Energy	EQUITY	743263105	7738	180,000	SH	DEFINED	
PROGRESS ENERGY INC	EQUITY	743263105	4045	94,090	SH	DEFINED	
PROGRESS ENERGY INC	COM	743263105	3946	91800	SH	DEFINED	6,
PROGRESS ENERGY INC	COM	743263105	28	650	SH	DEFINED	
PROGRESS SOFTWARE CORP	COM	743312100	115	8234	SH	DEFINED	6,
PROGRESS SOFTWARE CORP	COM	743312100	11	817	SH	DEFINED	
PROGRESSIVE CORP OHIO	COM	743315103	4184	31250	SH	DEFINED	6,
PROGRESSIVE CORP OHIO	COM	743315103	29	220	SH	DEFINED	
PROGRESSIVE CORP.	EQUITY	743315103	174	1,300	SH	DEFINED	
PROLOGIS TR SH BEN INT	EQUITY	743410102	31308	1483790	SH	Sole	
PROMISTAR FINL CORP	COM	74342Y107	108	4701	SH	DEFINED	6,
PROMISTAR FINL CORP	COM	74342Y107	10	421	SH	DEFINED	
PROQUEST COMPANY	COM	74346P102	134	4080	SH	DEFINED	6,
PROQUEST COMPANY	COM	74346P102	12	378	SH	DEFINED	
PROSPERITY BANCSHARES INC	COM	743606105	43	1655	SH	DEFINED	6,
PROSPERITY BANCSHARES INC	COM	743606105	4	155	SH	DEFINED	
PROTECTION ONE ALARM	CORPBOND	743659AL8	6241	9,045,000	PRN	DEFINED	
PROTECTIVE LIFE CORP	COM	743674103	2329	80300	SH	DEFINED	6,
PROTEIN DESIGN LABS COM	EQUITY	74369L103	10863	230000	SH	Sole	
PROTEIN DESIGN LABS INC	COM	74369L103	2418	51200	SH	DEFINED	6,
PROTEIN DESIGN LABS INC	EQUITY	74369L103	26	1300	SH	DEFINED	
PROTON ENERGY SYS INC	COM	74371K101	46	9868	SH	DEFINED	6,
PROTON ENERGY SYS INC	COM	74371K101	4	932	SH	DEFINED	
PROVIDENT BANCORP INC MONTEBEL	COM	743835100	21	987	SH	DEFINED	6,
PROVIDENT BANCORP INC MONTEBEL	COM	743835100	2	88	SH	DEFINED	
PROVIDENT BANKSHARES CORP	COM	743859100	159	7677	SH	DEFINED	6,
PROVIDENT BANKSHARES CORP	COM	743859100	14	688	SH	DEFINED	
PROVIDENT FINL GROUP INC	COM	743866105	1447	57300	SH	DEFINED	6,
Providian Capital	CORPBOND	743973AA7	3035	4,000,000	PRN	DEFINED	
PROVIDIAN FINANCIAL	EQUITY	74406A102	1885	40000	SH	DEFINED	
PROVIDIAN FINANCIAL CORP	EQUITY	74406A102	95	4,700	SH	DEFINED	
PROVIDIAN FINL CORP	COM	74406A102	3224	160005	SH	DEFINED	6,
PROVIDIAN FINL CORP	COM	74406A102	27	1320	SH	DEFINED	
PROVINCE HEALTHCARE CO	COM	743977100	558	15178	SH	DEFINED	6,
PROVINCE HEALTHCARE CO	COM	743977100	31	851	SH	DEFINED	
PROVINCE HEALTHCARE CO	EQUITY	743977100	2204	60000	SH	DEFINED	
PROXIM INC	COM	744284100	75	7710	SH	DEFINED	6,
PROXIM INC	COM	744284100	7	759	SH	DEFINED	
PRUDENTIAL PLC	ADR	74435K204	345	16850	SH	DEFINED	6,

PS BUSINESS PKS INC CA COM	EQUITY	69360J107	10897	393400	SH	Sole	
PS BUSINESS PKS INC CALIF	COM	69360J107	98	3527	SH	DEFINED	6,
PS BUSINESS PKS INC CALIF	COM	69360J107	9	316	SH	DEFINED	
PSS WORLD MED INC	COM	69366A100	213	22341	SH	DEFINED	6,
PSS WORLD MED INC	COM	69366A100	18	1931	SH	DEFINED	
PUBLIC SERVICE ENTERPRISE GP	EQUITY	744573106	7068	166,100	SH	DEFINED	
PUBLIC STORAGE INC COM	EQUITY	74460D109	9857	295120	SH	Sole	
PUBLIC SVC CO N MEX	COM	744499104	1465	58096	SH	DEFINED	6,
PUBLIC SVC CO N MEX	COM	744499104	27	1061	SH	DEFINED	
Public Svc Enterprise Group	EQUITY	744573106	6383	150,000	SH	DEFINED	
PUBLIC SVC ENTERPRISE GROUP	COM	744573106	3741	87910	SH	DEFINED	6,
PUBLIC SVC ENTERPRISE GROUP	COM	744573106	26	620	SH	DEFINED	
PUGET ENERGY INC NEW	COM	745310102	2859	133060	SH	DEFINED	6,
PUGET ENERGY INC NEW	COM	745310102	13	620	SH	DEFINED	
PULITZER INC	COM	745769109	115	2590	SH	DEFINED	6,
PULITZER INC	COM	745769109	10	232	SH	DEFINED	
PULTE HOMES INC	EQUITY	745867101	31	1,000	SH	DEFINED	
PULTE HOMES INC	COM	745867101	1825	59550	SH	DEFINED	6,
PULTE HOMES INC	COM	745867101	15	480	SH	DEFINED	
PUMATECH INC	COM	745887109	15	10923	SH	DEFINED	6,
PUMATECH INC	COM	745887109	1	1048	SH	DEFINED	
PURE RES INC	COM	74622E102	61	3804	SH	DEFINED	6,
PURE RES INC	COM	74622E102	6	378	SH	DEFINED	
PURINA MILLS INC	EQUITY	746276104	439	19,760	SH	DEFINED	
PURINA MLS INC NEW	COM	746276104	35	1563	SH	DEFINED	6,
PURINA MLS INC NEW	COM	746276104	3	144	SH	DEFINED	
PYR ENERGY CORP	COM	693677106	8	4097	SH	DEFINED	6,
PYR ENERGY CORP	COM	693677106	1	407	SH	DEFINED	
QLOGIC CORP	COM	747277101	772	40630	SH	DEFINED	6,
QLOGIC CORP	COM	747277101	5	270	SH	DEFINED	
QLOGIC CORP	EQUITY	747277101	1044	25000	SH	DEFINED	
QLOGIC CORPORATION	EQUITY	747277101	29	1,500	SH	DEFINED	
QRS CORP	COM	74726X105	34	4035	SH	DEFINED	6,
QRS CORP	COM	74726X105	3	376	SH	DEFINED	
QUAKER CHEM CORP	COM	747316107	43	2374	SH	DEFINED	6,
QUAKER CHEM CORP	COM	747316107	4	217	SH	DEFINED	
QUAKER CITY BANCORP INC	COM	74731K106	35	1182	SH	DEFINED	6,
QUAKER CITY BANCORP INC	COM	74731K106	3	106	SH	DEFINED	
QUAKER FABRIC CORP NEW	COM	747399103	26	3628	SH	DEFINED	6,
QUAKER FABRIC CORP NEW	COM	747399103	2	325	SH	DEFINED	
QUALCOMM INC	EQUITY	747525103	7122	149,820	SH	DEFINED	
QUALCOMM INC	COM	747525103	18709	393545	SH	DEFINED	6,
QUALCOMM INC	COM	747525103	131	2760	SH	DEFINED	
QUALCOMM INC	EQUITY	747525103	36412	732800	SH	DEFINED	
QUANEX CORP	COM	747620102	95	4216	SH	DEFINED	6,
QUANEX CORP	COM	747620102	8	358	SH	DEFINED	
QUANTA SVCS INC	COM	74762E102	1384	97145	SH	DEFINED	6,
QUANTA SVCS INC	COM	74762E102	8	550	SH	DEFINED	
QUANTUM CORP	COM DSSG	747906204	1445	177100	SH	DEFINED	6,
Quest Diagnostics	EQUITY	74834L100	1907	30,900	SH	DEFINED	
QUEST DIAGNOSTICS INC	COM	74834L100	6793	110100	SH	DEFINED	6,
QUESTAR CORP	EQUITY	748356102	21	1,050	SH	DEFINED	
QUESTAR CORP	COM	748356102	3162	156700	SH	DEFINED	6,
QUESTAR CORP	COM	748356102	17	840	SH	DEFINED	
QUICKSILVER RESOURCES INC	COM	74837R104	31	2285	SH	DEFINED	6,
QUICKSILVER RESOURCES INC	COM	74837R104	3	227	SH	DEFINED	
QUIKSILVER INC	COM	74838C106	95	7669	SH	DEFINED	6,
QUIKSILVER INC	COM	74838C106	7	601	SH	DEFINED	

QUINENCO S.A.-ADR	EQUITY	748718103	168	28,000	SH	DEFINED	
QUINTILES TRANSNATIONAL CORP	EQUITY	748767100	29	2,000	SH	DEFINED	
QUINTILES TRANSNATIONAL CORP	COM	748767100	719	49280	SH	DEFINED	6,
QUINTILES TRANSNATIONAL CORP	COM	748767100	5	350	SH	DEFINED	
QUIXOTE CORP	COM	749056107	37	1738	SH	DEFINED	6,
QUIXOTE CORP	COM	749056107	4	172	SH	DEFINED	
QWEST COMMUNICATIONS INTERNATIONAL IN	EQUITY	749121109	9998	598,663	SH	DEFINED	
QWEST COMMUNICATIONS INTL	EQUITY	749121109	41	2170	SH	DEFINED	
QWEST COMMUNICATIONS INTL INC	COM	749121109	12864	770292	SH	DEFINED	6,
QWEST COMMUNICATIONS INTL INC	COM	749121109	94	5610	SH	DEFINED	
R & G FINANCIAL CORP	CL B	749136107	49	2827	SH	DEFINED	6,
R & G FINANCIAL CORP	CL B	749136107	5	267	SH	DEFINED	
R G S ENERGY GROUP INC	COM	74956K104	420	10850	SH	DEFINED	6,
R G S ENERGY GROUP INC	COM	74956K104	36	942	SH	DEFINED	
R H DONNELLEY CORP	COM NEW	74955W307	239	9161	SH	DEFINED	6,
R H DONNELLEY CORP	COM NEW	74955W307	21	822	SH	DEFINED	
R.O.C. TAIWAN FUND	EQUITY	749651105	1121	322,000	SH	DEFINED	
RADIAN GROUP INC	COM	750236101	5390	140000	SH	DEFINED	6,
RADIAN GROUP INC COM	EQUITY	750236101	114364	2970506	SH	Sole	
RADIANT SYSTEMS INC	COM	75025N102	44	4272	SH	DEFINED	6,
RADIANT SYSTEMS INC	COM	75025N102	4	424	SH	DEFINED	
RADIO ONE INC CL D NON VTG	EQUITY	75040P405	31098	2694798	SH	Sole	
RADIOSHACK CORP	EQUITY	750438103	75	3,100	SH	DEFINED	
RADIOSHACK CORP	COM	750438103	2046	84380	SH	DEFINED	
RADIOSHACK CORP	COM	750438103	13	550	SH	DEFINED	
RADISYS CORP	COM	750459109	53	4456	SH	DEFINED	
RADISYS CORP	COM	750459109	5	442	SH	DEFINED	
RAILAMERICA INC	COM	750753105	60	4812	SH	DEFINED	
RAILAMERICA INC	COM	750753105	7	579	SH	DEFINED	
RAILWORKS CORP	EQUITY	750789109	77	471100	SH	DEFINED	
RAINBOW TECHNOLOGIES INC	COM	750862104	25	7267	SH	DEFINED	
RAINBOW TECHNOLOGIES INC	COM	750862104	2	651	SH	DEFINED	
RALCORP HLDGS INC NEW	COM	751028101	183	9400	SH	DEFINED	
RALCORP HLDGS INC NEW	COM	751028101	16	812	SH	DEFINED	
RALSTON PURINA CO	COM	751277302	4295	130940	SH	DEFINED	
RALSTON PURINA CO	COM	751277302	30	920	SH	DEFINED	
RALSTON PURINA GROUP	EQUITY	751277302	167	5,100	SH	DEFINED	
RAMBUS INC DEL	COM	750917106	172	23339	SH	DEFINED	
RAMBUS INC DEL	COM	750917106	17	2316	SH	DEFINED	
RANGE RES CORP	COM	75281A109	71	14976	SH	DEFINED	
RANGE RES CORP	COM	75281A109	6	1341	SH	DEFINED	
RARE HOSPITALITY INTL INC	COM	753820109	94	6051	SH	DEFINED	
RARE HOSPITALITY INTL INC	COM	753820109	9	600	SH	DEFINED	
RATIONAL SOFTWARE CORP	COM NEW	75409P202	2095	241900	SH	DEFINED	
RAYMOND JAMES FINANCIAL INC	COM	754730109	420	15487	SH	DEFINED	
RAYMOND JAMES FINANCIAL INC	COM	754730109	28	1030	SH	DEFINED	
RAYONIER INC	COM	754907103	3853	95194	SH	DEFINED	
RAYONIER INC	COM	754907103	55	1364	SH	DEFINED	
RAYOVAC CORP	COM	755081106	89	5810	SH	DEFINED	
RAYOVAC CORP	COM	755081106	9	572	SH	DEFINED	
RAYTHEON CO	COM NEW	755111507	5223	150300	SH	DEFINED	
RAYTHEON CO	COM NEW	755111507	37	1060	SH	DEFINED	
RAYTHEON COMPANY	EQUITY	755111507	9878	284,250	SH	DEFINED	
RCN CORP	COM	749361101	29	9182	SH	DEFINED	
RCN CORP	COM	749361101	3	822	SH	DEFINED	
READERS DIGEST ASSN INC	CL A NON VTG	755267101	2209	120100	SH	DEFINED	
READ-RITE CORP	COM	755246105	100	33765	SH	DEFINED	

READ-RITE CORP	COM	755246105	10	3351	SH	DEFINED
REALNETWORKS INC	COM	75605L104	13	2740	SH	DEFINED
REALTY INCOME CORP	COM	756109104	269	9263	SH	DEFINED
REALTY INCOME CORP	COM	756109104	23	810	SH	DEFINED
RECKSON ASSOCS RLTY COM	EQUITY	75621K106	25901	1072500	SH	Sole
RECKSON ASSOCS RLTY CORP	COM	75621K106	255	10549	SH	DEFINED
RECKSON ASSOCS RLTY CORP	COM	75621K106	24	985	SH	DEFINED
RECOTON CORP	COM	756268108	36	2951	SH	DEFINED
RECOTON CORP	COM	756268108	3	264	SH	DEFINED
RED HAT INC	COM	756577102	27	7652	SH	DEFINED
RED HAT INC	COM	756577102	3	754	SH	DEFINED
REDWOOD TR INC	COM	758075402	47	1965	SH	DEFINED
REDWOOD TR INC	COM	758075402	4	176	SH	DEFINED
REDWOOD TRUST INC.	EQUITY	758075402	1060	44,000	SH	DEFINED
REEBOK INTL LTD	EQUITY	758110100	19	900	SH	DEFINED
REEBOK INTL LTD	COM	758110100	513	24790	SH	DEFINED
REEBOK INTL LTD	COM	758110100	4	170	SH	DEFINED
REGAL BELOIT CORP	COM	758750103	109	5993	SH	DEFINED
REGAL BELOIT CORP	COM	758750103	10	537	SH	DEFINED
REGENCY CTRS CORP	COM	758849103	188	7283	SH	DEFINED
REGENCY CTRS CORP	COM	758849103	16	632	SH	DEFINED
REGENCY CTRS CORP COM	EQUITY	758849103	17649	685400	SH	Sole
REGENERATION TECH INC DEL	COM	75886N100	46	3909	SH	DEFINED
REGENERATION TECH INC DEL	COM	75886N100	4	338	SH	DEFINED
REGENERON PHARMACEUTICALS	COM	75886F107	164	7392	SH	DEFINED
REGENERON PHARMACEUTICALS	COM	75886F107	16	713	SH	DEFINED
REGENT COMMUNICATIONS INC DEL	COM	758865109	33	5504	SH	DEFINED
REGENT COMMUNICATIONS INC DEL	COM	758865109	3	526	SH	DEFINED
REGIONS FINL CORP	EQUITY	758940100	110	3,800	SH	DEFINED
REGIONS FINL CORP	COM	758940100	2779	96300	SH	DEFINED
REGIONS FINL CORP	COM	758940100	20	680	SH	DEFINED
REGIS CORP MINN	COM	758932107	232	11078	SH	DEFINED
REGIS CORP MINN	COM	758932107	21	981	SH	DEFINED
REGISTER COM INC	COM	75914G101	55	5533	SH	DEFINED
REGISTER COM INC	COM	75914G101	5	534	SH	DEFINED
REHABCARE GROUP INC	COM	759148109	656	15073	SH	DEFINED
REHABCARE GROUP INC	COM	759148109	19	438	SH	DEFINED
REHABCARE GROUP INC	EQUITY	759148109	6320	146000	SH	DEFINED
RELIANCE STEEL & ALUMINUM CO	COM	759509102	319	13415	SH	DEFINED
RELIANCE STEEL & ALUMINUM CO	COM	759509102	15	645	SH	DEFINED
RELIANT ENERGY INC	COM	75952J108	4683	177910	SH	DEFINED
RELIANT ENERGY INC	COM	75952J108	23	890	SH	DEFINED
RELIANT ENERGY INC.	EQUITY	75952J108	234	8,900	SH	DEFINED
RELIANT RES INC	COM	75952B105	162	10000	SH	DEFINED
REMEC INC	COM	759543101	111	14049	SH	DEFINED
REMEC INC	COM	759543101	10	1258	SH	DEFINED
REMINGTON OIL & GAS CORP	COM	759594302	60	4599	SH	DEFINED
REMINGTON OIL & GAS CORP	COM	759594302	6	447	SH	DEFINED
RENAISSANCE LEARNING INC	COM	75968L105	72	2201	SH	DEFINED
RENAISSANCE LEARNING INC	COM	75968L105	7	218	SH	DEFINED
Renaissancere	CORPBOND	759936AC1	4432	5,000,000	PRN	DEFINED
RENAL CARE GROUP INC	COM	759930100	414	13459	SH	DEFINED
RENAL CARE GROUP INC	COM	759930100	40	1316	SH	DEFINED
RENT A CTR INC NEW	COM	76009N100	47	2005	SH	DEFINED

RENT A CTR INC NEW	COM	76009N100	5	199	SH	DEFINED
RENT WAY INC	COM	76009U104	40	7569	SH	DEFINED
RENT WAY INC	COM	76009U104	4	686	SH	DEFINED
REPSOL YPF S A	SPONSORED ADR	76026T205	153	10500	SH	DEFINED
REPUBLIC BANCORP INC	COM	760282103	475	33214	SH	DEFINED
REPUBLIC BANCORP INC	COM	760282103	17	1206	SH	DEFINED
REPUBLIC BANCORP KY	CL A	760281204	29	2197	SH	DEFINED
REPUBLIC BANCORP KY	CL A	760281204	3	197	SH	DEFINED
REPUBLIC BANCSHARES INC	COM	759929102	24	1394	SH	DEFINED
REPUBLIC BANCSHARES INC	COM	759929102	2	125	SH	DEFINED
REPUBLIC SVCS INC	EQUITY	760759100	6750	411100	SH	DEFINED
RESEARCH FRONTIERS INC	COM	760911107	45	2767	SH	DEFINED
RESEARCH FRONTIERS INC	COM	760911107	4	275	SH	DEFINED
RESORTQUEST INTL INC	COM	761183102	43	14340	SH	DEFINED
RESORTQUEST INTL INC	COM	761183102	1	451	SH	DEFINED
RESOURCE AMERICA INC	CL A	761195205	43	4830	SH	DEFINED
RESOURCE AMERICA INC	CL A	761195205	4	433	SH	DEFINED
RESOURCES CONNECTION INC	COM	76122Q105	34	1845	SH	DEFINED
RESOURCES CONNECTION INC	COM	76122Q105	3	183	SH	DEFINED
RESPIRONICS INC	COM	761230101	306	8598	SH	DEFINED
RESPIRONICS INC	COM	761230101	29	823	SH	DEFINED
RETEK INC	COM	76128Q109	829	68130	SH	DEFINED
REVLON INC	CL A	761525500	12	2340	SH	DEFINED
REVLON INC	CL A	761525500	1	221	SH	DEFINED
REYNOLDS & REYNOLDS CO	CL A	761695105	2001	85900	SH	DEFINED
REYNOLDS R J TOB HLDGS INC	COM	76182K105	7051	123400	SH	DEFINED
REYNOLDS RJ TOBACCO HOLDINGS	EQUITY	76182K105	1429	25,000	SH	DEFINED
RF MICRODEVICES INC	COM	749941100	3231	194380	SH	DEFINED
RFS HOTEL INVS INC	COM	74955J108	81	7832	SH	DEFINED
RFS HOTEL INVS INC	COM	74955J108	7	701	SH	DEFINED
RIBOZYME PHARMACEUTICALS INC	COM	762567105	22	3191	SH	DEFINED
RIBOZYME PHARMACEUTICALS INC	COM	762567105	2	317	SH	DEFINED
RICHARDSON ELECTRS LTD	COM	763165107	11	1322	SH	DEFINED
RICHARDSON ELECTRS LTD	COM	763165107	1	127	SH	DEFINED
RIGEL PHARMACEUTICALS INC	COM	766559108	37	7379	SH	DEFINED
RIGEL PHARMACEUTICALS INC	COM	766559108	4	728	SH	DEFINED
RIGGS NATL CORP WASH DC	COM	766570105	62	3997	SH	DEFINED
RIGGS NATL CORP WASH DC	COM	766570105	6	358	SH	DEFINED
RIGHT MGMT CONSULTANTS INC	COM	766573109	54	1753	SH	DEFINED
RIGHT MGMT CONSULTANTS INC	COM	766573109	5	174	SH	DEFINED
RIGHTCHOICE MANAGED CARE DEL	COM	76657T102	57	1138	SH	DEFINED
RIGHTCHOICE MANAGED CARE DEL	COM	76657T102	5	109	SH	DEFINED
RIVERSTONE NETWORKS COM	EQUITY	769320102	8786	1673500	SH	Sole
RIVERSTONE NETWORKS INC	EQUITY	769320102	3	603	SH	DEFINED
RIVIANA FOODS INC	COM	769536103	32	1823	SH	DEFINED
RIVIANA FOODS INC	COM	769536103	3	163	SH	DEFINED
RIVIERA HLDGS CORP	EQUITY	769627100	2125	500,000	SH	DEFINED
RJ Reynolds	EQUITY	76182K105	4714	82,500	SH	DEFINED
RLI CORP	COM	749607107	85	2076	SH	DEFINED
RLI CORP	COM	749607107	8	186	SH	DEFINED
ROADWAY CORP	COM	769742107	90	3744	SH	DEFINED
ROADWAY CORP	COM	769742107	8	335	SH	DEFINED
ROANOKE ELEC STL CORP	COM	769841107	41	3427	SH	DEFINED
ROANOKE ELEC STL CORP	COM	769841107	4	307	SH	DEFINED
ROBBINS & MYERS INC	COM	770196103	58	2334	SH	DEFINED
ROBBINS & MYERS INC	COM	770196103	5	209	SH	DEFINED
ROBERT HALF INTERNATIONAL INC	EQUITY	770323103	60	3,000	SH	DEFINED
ROBERT HALF INTL INC	COM	770323103	1484	74180	SH	DEFINED

ROBERT HALF INTL INC	COM	770323103	10	520	SH	DEFINED
ROCK-TENN CO	CL A	772739207	40	3629	SH	DEFINED
ROCK-TENN CO	CL A	772739207	4	325	SH	DEFINED
ROCKWELL COLLINS	EQUITY	774341101	44	3,100	SH	DEFINED
ROCKWELL COLLINS INC	COM	774341101	1097	77250	SH	DEFINED
ROCKWELL COLLINS INC	COM	774341101	8	550	SH	DEFINED
ROCKWELL INTL CORP	EQUITY	773903109	46	3,100	SH	DEFINED
ROCKWELL INTL CORP NEW	COM	773903109	3161	215328	SH	DEFINED
ROCKWELL INTL CORP NEW	COM	773903109	28	1900	SH	DEFINED
ROGERS CORP	COM	775133101	124	4419	SH	DEFINED
ROGERS CORP	COM	775133101	12	438	SH	DEFINED
ROHM & HAAS CO	EQUITY	775371107	121	3,690	SH	DEFINED
ROHM & HAAS CO	COM	775371107	3051	93130	SH	DEFINED
ROHM & HAAS CO	COM	775371107	22	660	SH	DEFINED
ROHM + HAAS CO	EQUITY	775371107	4775	145765	SH	DEFINED
ROHN INDS INC	COM	775381106	12	4837	SH	DEFINED
ROHN INDS INC	COM	775381106	1	480	SH	DEFINED
ROLLINS INC	COM	775711104	613	39392	SH	DEFINED
ROLLINS INC	COM	775711104	6	406	SH	DEFINED
ROPER INDS INC NEW	COM	776696106	429	11908	SH	DEFINED
ROPER INDS INC NEW	COM	776696106	29	798	SH	DEFINED
ROPER INDS INC NEW COM	EQUITY	776696106	18283	508000	SH	Sole
ROSLYN BANCORP INC	COM	778162107	1996	107850	SH	DEFINED
ROSLYN BANCORP INC	EQUITY	778162107	3856	208300	SH	DEFINED
ROSS STORES INC	COM	778296103	3618	123700	SH	DEFINED
Rothmans Nederld	CORPBOND	9FI107242	1562	1,500,000	PRN	DEFINED
ROWAN COS INC	COM	779382100	747	60360	SH	DEFINED
ROWAN COS INC	COM	779382100	9	690	SH	DEFINED
ROWAN COS. INC.	EQUITY	779382100	19	1,500	SH	DEFINED
ROXIO INC	COM	780008108	73	4809	SH	DEINED
ROXIO INC	COM	780008108	7	464	SH	DEFINED
ROYAL BANCSHARES PA INC	CL A	780081105	20	1103	SH	DEFINED
ROYAL BANCSHARES PA INC	CL A	780081105	2	99	SH	DEFINED
Royal Caribbean	CORPBOND	780153AG7	1346	2,000,000	PRN	DEFINED
Royal Caribbean	CORPBOND	780153AH5	920	1,375,000	PRN	DEFINED
Royal Caribbean	CORPBOND	780153AL6	2679	3,500,000	PRN	DEFINED
ROYAL CARIBBEAN CRUISES LTD	EQUITY	V7780T103	1113	110100	SH	DEFINED
ROYAL DUTCH PETE CO	NY REG GLD1.25	780257804	1025	20392	SH	DEFINED
ROYAL DUTCH PETE CO	NY REG GLD1.25	780257804	49343	981944	SH	DEFINED
ROYAL DUTCH PETE CO	NY REG GLD1.25	780257804	321	6390	SH	DEFINED
ROYAL DUTCH PETRO-NY SHRS	EQUITY	780257804	1789	35,600	SH	DEFINED
RPC INC	COM	749660106	38	3032	SH	DEFINED
RPC INC	COM	749660106	4	301	SH	DEFINED
RPM INC OHIO	COM	749685103	1432	151491	SH	DEFINED
RPM INC OHIO	COM	749685103	26	2777	SH	DEFINED
RSA SEC INC	COM	749719100	902	67000	SH	DEFINED
RTI INTL METALS INC	COM	74973W107	55	6567	SH	DEFINED
RTI INTL METALS INC	COM	74973W107	5	588	SH	DEFINED
RUBY TUESDAY INC	COM	781182100	286	18190	SH	DEFINED
RUBY TUESDAY INC	COM	781182100	27	1745	SH	DEFINED
RUDDICK CORP	COM	781258108	975	63723	SH	DEFINED
RUDDICK CORP	COM	781258108	13	853	SH	DEFINED
RUDOLPH TECHNOLOGIES INC	COM	781270103	67	2706	SH	DEFINED
RUDOLPH TECHNOLOGIES INC	COM	781270103	7	269	SH	DEFINED
RURAL CELLULAR CORP	CL A	781904107	48	1971	SH	DEFINED
RURAL CELLULAR CORP	CL A	781904107	5	196	SH	DEFINED
RUSS BERRIE & CO	COM	782233100	77	2882	SH	DEFINED
RUSS BERRIE & CO	COM	782233100	7	258	SH	DEFINED

RUSSELL CORP	COM	782352108	100	7291	SH	DEFINED
RUSSELL CORP	COM	782352108	9	653	SH	DEFINED
RYANS FAMILY STEAK HOUSE INC	COM	783519101	164	9582	SH	DEFINED
RYANS FAMILY STEAK HOUSE INC	COM	783519101	14	828	SH	DEFINED
RYDER SYS INC	COM	783549108	954	47748	SH	DEFINED
RYDER SYS INC	COM	783549108	32	1611	SH	DEFINED
RYDER SYSTEMS INC	EQUITY	783549108	20	1,000	SH	DEFINED
RYERSON TULL INC NEW	COM	78375P107	85	7010	SH	DEFINED
RYERSON TULL INC NEW	COM	78375P107	8	628	SH	DEFINED
RYLAND GROUP INC	COM	783764103	200	4202	SH	DEFINED
RYLAND GROUP INC	COM	783764103	18	376	SH	DEFINED
RYLAND GROUP INC COM	EQUITY	783764103	10487	219900	SH	Sole
S & T BANCORP INC	COM	783859101	171	7301	SH	DEFINED
S & T BANCORP INC	COM	783859101	16	664	SH	DEFINED
S Y BANCORP INC	COM	785060104	50	1560	SH	DEFINED
S Y BANCORP INC	COM	785060104	5	155	SH	DEFINED
S&P 500 DEPOS RECEIPT	EQUITY	78462F103	245	2,350	SH	DEFINED
S1 CORPORATION	COM	78463B101	147	17428	SH	DEFINED
S1 CORPORATION	COM	78463B101	14	1651	SH	DEFINED
SABA SOFTWARE INC	COM	784932105	80	40349	SH	DEFINED
SABA SOFTWARE INC	COM	784932105	1	683	SH	DEFINED
SABRE HLDGS CORP	CL A	785905100	2551	95393	SH	DEFINED
SABRE HLDGS CORP	CL A	785905100	11	399	SH	DEFINED
SABRE HOLDINGS CORP	EQUITY	785905100	59	2,212	SH	DEFINED
Safeco Capital I	CORPBOND	786427AC8	6784	7,500,000	PRN	DEFINED
SAFECO CORP	EQUITY	786429100	64	2,100	SH	DEFINED
SAFECO CORP	COM	786429100	1638	53990	SH	DEFINED
SAFECO CORP	COM	786429100	12	380	SH	DEFINED
SAFEGUARD SCIENTIFICS INC	COM	786449108	65	36869	SH	DEFINED
SAFEGUARD SCIENTIFICS INC	COM	786449108	6	3302	SH	DEFINED
SAFENET INC	COM	78645R107	13	2195	SH	DEFINED
SAFEWAY INC	COM NEW	786514208	12144	305740	SH	DEFINED
SAFEWAY INC	COM NEW	786514208	110	2760	SH	DEFINED
SAFEWAY INC NEW	EQUITY	786514208	26986	679,418	SH	DEFINED
SAGA COMMUNICATIONS	CL A	786598102	48	2764	SH	DEFINED
SAGA COMMUNICATIONS	CL A	786598102	5	274	SH	DEFINED
SAGE INC	COM	786632109	49	3203	SH	DEFINED
SAGE INC	COM	786632109	5	318	SH	DEFINED
SAKS INC	COM	79377W108	831	166100	SH	DEFINED
SALEM COMMUNICATIONS CORP DEL	CL A	794093104	49	2502	SH	DEFINED
SALEM COMMUNICATIONS CORP DEL	CL A	794093104	5	248	SH	DEFINED
SALIX PHARMACEUTICALS ORD	EQUITY	G77770108	4005	300000	SH	Sole
SALTON INC	COM	795757103	16	1856	SH	DEFINED
SALTON INC	COM	795757103	1	166	SH	DEFINED
SAN PAOLO-IMI S P A	SPONSORED ADR	799175104	76	3660	SH	DEFINED
SANCHEZ COMPUTER ASSOCS INC	COM	799702105	28	3730	SH	DEFINED
SANCHEZ COMPUTER ASSOCS INC	COM	799702105	3	370	SH	DEFINED
SANDERSON FARMS INC	COM	800013104	21	1499	SH	DEFINED
SANDERSON FARMS INC	COM	800013104	2	134	SH	DEFINED
SANDISK CORP	COM	80004C101	785	79600	SH	DEFINED
SANDY SPRING BANCORP INC	COM	800363103	114	2879	SH	DEFINED
SANDY SPRING BANCORP INC	COM	800363103	11	270	SH	DEFINED
SANGAMO BIOSCIENCES INC	COM	800677106	21	2795	SH	DEFINED
SANGAMO BIOSCIENCES INC	COM	800677106	2	276	SH	DEFINED

SANGSTAT MED CORP	COM	801003104	90	4895	SH	DEFINED
SANGSTAT MED CORP	COM	801003104	9	486	SH	DEFINED
SANMINA CORP	COM	800907107	1919	141310	SH	DEFINED
SANMINA CORP	COM	800907107	13	950	SH	DEFINED
SANMINA CORPORATION	EQUITY	800907107	71	5,200	SH	DEFINED
SANTANDER BANCORP	COM	802809103	49	2492	SH	DEFINED
SANTANDER BANCORP	COM	802809103	4	223	SH	DEFINED
SANYO ELEC LTD	ADR 5 COM	803038306	62	3400	SH	DEFINED
SAPIENT CORP	EQUITY	803062108	8	2,080	SH	DEFINED
SAPIENT CORP	COM	803062108	286	74358	SH	DEFINED
SAPIENT CORP	COM	803062108	10	2595	SH	DEFINED
SAPPI LTD - SPON ADR	EQUITY	803069202	317	36,000	SH	DEFINED
SARA LEE CORP	EQUITY	803111103	277	13,000	SH	DEFINED
SARA LEE CORP	COM	803111103	9903	464930	SH	DEFINED
SARA LEE CORP	COM	803111103	69	3240	SH	DEFINED
SATCON TECHNOLOGY CORP	COM	803893106	13	2387	SH	DEFINED
SATCON TECHNOLOGY CORP	COM	803893106	1	237	SH	DEFINED
SAUER-DANFOSS INC	COM	804137107	25	3188	SH	DEFINED
SAUER-DANFOSS INC	COM	804137107	2	286	SH	DEFINED
SAUL CTRS INC	COM	804395101	61	3212	SH	DEFINED
SAUL CTRS INC	COM	804395101	6	291	SH	DEFINED
SBA COMMUNICATIONS CORP	COM	78388J106	147	10985	SH	DEFINED
SBA COMMUNICATIONS CORP	COM	78388J106	15	1090	SH	DEFINED
SBA COMMUNICATIONS CRP COM	EQUITY	78388J106	42688	3197600	SH	Sole
SBC COMMUNICATIONS INC	EQUITY	78387G103	19574	415,409	SH	DEFINED
SBC COMMUNICATIONS INC	COM	78387G103	86992	1846186	SH	DEFINED
SBC COMMUNICATIONS INC	COM	78387G103	688	14610	SH	DEFINED
SBC COMMUNICATIONS INC	EQUITY	78387G103	9606	336911	SH	DEFINED
SBS TECHNOLOGIES INC	COM	78387P103	47	4195	SH	DEFINED
SBS TECHNOLOGIES INC	COM	78387P103	4	401	SH	DEFINED
SCANA CORP NEW	COM	80589M102	3114	122700	SH	DEFINED
SCANSOURCE INC	COM	806037107	73	1619	SH	DEFINED
SCANSOURCE INC	COM	806037107	7	151	SH	DEFINED
SCHAWK INC	CL A	806373106	25	2545	SH	DEFINED
SCHAWK INC	CL A	806373106	2	253	SH	DEFINED
SCHEIN HENRY INC	COM	806407102	1922	49800	SH	DEFINED
SCHERING PLOUGH	EQUITY	806605101	9552	257,470	SH	DEFINED
SCHERING PLOUGH CORP	COM	806605101	30864	831905	SH	DEFINED
SCHERING PLOUGH CORP	COM	806605101	255	6860	SH	DEFINED
SCHERING PLOUGH CORP	EQUITY	806605101	7034	189390	SH	DEFINED
SCHLUMBERGER	EQUITY	806857108	434	9,500	SH	DEFINED
SCHLUMBERGER	EQUITY	809857108	1597	56700	SH	DEFINED
SCHLUMBERGER LTD	EQUITY	806857108	46	1000	SH	DEFINED
SCHLUMBERGER LTD	COM	806857108	12451	272440	SH	DEFINED
SCHLUMBERGER LTD	COM	806857108	106	2320	SH	DEFINED
SCHOLASTIC CORP	COM	807066105	2148	49368	SH	DEFINED
SCHOLASTIC CORP	COM	807066105	33	748	SH	DEFINED
SCHOOL SPECIALTY INC	COM	807863105	283	9245	SH	DEFINED
SCHOOL SPECIALTY INC	COM	807863105	13	434	SH	DEFINED
SCHULER HOMES INC	CL A	808188106	114	9386	SH	DEFINED
SCHULER HOMES INC	CL A	808188106	10	841	SH	DEFINED
SCHULMAN A INC	COM	808194104	445	43369	SH	DEFINED
SCHULMAN A INC	COM	808194104	8	821	SH	DEFINED
SCHWAB (CHARLES) CORP	EQUITY	808513105	265	23,050	SH	DEFINED
SCHWAB CHARLES CORP	EQUITY	808513105	2842	135800	SH	DEFINED
SCHWAB CHARLES CORP NEW	COM	808513105	6739	586030	SH	DEFINED
SCHWAB CHARLES CORP NEW	COM	808513105	47	4130	SH	DEFINED
SCHWEITZER-MAUDUIT INTL INC	COM	808541106	110	4655	SH	DEFINED

SCHWEITZER-MAUDUIT INTL INC	COM	808541106	10	417	SH	DEFINED
SCI SYS INC	COM	783890106	3100	172200	SH	DEFINED
SCICLONE PHARMACEUTICALS INC	COM	80862K104	31	9154	SH	DEFINED
SCICLONE PHARMACEUTICALS INC	COM	80862K104	3	908	SH	DEFINED
SCIENTIFIC ATLANTA	EQUITY	080855104	17	970	SH	DEFINED
SCIENTIFIC ATLANTA INC	EQUITY	808655104	47	2,700	SH	DEFINED
SCIENTIFIC ATLANTA INC	COM	808655104	1965	111950	SH	DEFINED
SCIENTIFIC ATLANTA INC	COM	808655104	16	910	SH	DEFINED
SCIENTIFIC ATLANTA INC	EQUITY	808655104	345	50500	SH	DEFINED
SCIENTIFIC GAMES CORP	CL A	80874P109	18	4424	SH	DEFINED
SCIENTIFIC GAMES CORP	CL A	80874P109	2	439	SH	DEFINED
SCIENTIFIC LEARNING CORP	EQUITY	808760102	119	2520	SH	DEFINED
SCIOS INC	COM	808905103	210	12663	SH	DEFINED
SCIOS INC	COM	808905103	21	1256	SH	DEFINED
SCM MICROSYSTEMS INC	COM	784018103	30	4808	SH	DEFINED
SCM MICROSYSTEMS INC	COM	784018103	3	431	SH	DEFINED
SCOTTISH ANNUITY&LIFE ORD	EQUITY	G7885T104	4659	307500	SH	Sole
SCOTTS CO	CL A	810186106	159	4653	SH	DEFINED
SCOTTS CO	CL A	810186106	15	435	SH	DEFINED
SCP POOL CORP	COM	784028102	119	5562	SH	DEFINED
SCP POOL CORP	COM	784028102	12	552	SH	DEFINED
SCPIE HLDGS INC	COM	78402P104	45	2771	SH	DEFINED
SCPIE HLDGS INC	COM	78402P104	4	248	SH	DEFINED
SCRIPPS E W CO OHIO	CL A	811054204	1704	27980	SH	DEFINED
SCRIPPS E W CO OHIO	CL A	811054204	24	400	SH	DEFINED
SEABOARD CORP	COM	811543107	24	114	SH	DEFINED
SEABOARD CORP	COM	811543107	2	10	SH	DEFINED
SEACHANGE INTL INC	COM	811699107	118	6764	SH	DEFINED
SEACHANGE INTL INC	COM	811699107	8	483	SH	DEFINED
SEACHANGE INTL INC COM	EQUITY	811699107	3873	221700	SH	Sole
SEACOAST BKG CORP FLA	CL A	811707108	48	1134	SH	DEFINED
SEACOAST BKG CORP FLA	CL A	811707108	4	103	SH	DEFINED
SEACOAST FINL SVCS CORP	COM	81170Q106	116	7809	SH	DEFINED
SEACOAST FINL SVCS CORP	COM	81170Q106	10	699	SH	DEFINED
SEACOR SMIT INC	COM	811904101	371	10391	SH	DEFINED
SEACOR SMIT INC	COM	811904101	16	458	SH	DEFINED
SEALED AIR CORP NEW	COM	81211K100	1294	35450	SH	DEFINED
SEALED AIR CORP NEW	COM	81211K100	9	250	SH	DEFINED
SEALED AIR CORP. (new)	EQUITY	81211K100	51	1,400	SH	DEFINED
SEARS ROEBUCK & CO	COM	812387108	10391	299968	SH	DEFINED
SEARS ROEBUCK & CO	COM	812387108	63	1810	SH	DEFINED
SEARS ROEBUCK & CO COM	EQUITY	812387108	2771	80000	SH	Sole
Sears Roebuck Accep Corp	CORPBOND	812404AX9	5465	6,000,000	PRN	DEFINED
SEARS, ROEBUCK	EQUITY	812387108	191	5,500	SH	DEFINED
SEATTLE GENETICS INC	COM	812578102	10	1996	SH	DEFINED
SEATTLE GENETICS INC	COM	812578102	1	197	SH	DEFINED
SECOND BANCORP INC	COM	813114105	56	2736	SH	DEFINED
SECOND BANCORP INC	COM	813114105	5	245	SH	DEFINED
SECURE COMPUTING CORP	COM	813705100	77	7908	SH	DEFINED
SECURE COMPUTING CORP	COM	813705100	8	785	SH	DEFINED
SEEBEYOND TECHNOLOGIES CORP	COM	815704101	14	7869	SH	DEFINED
SEEBEYOND TECHNOLOGIES CORP	COM	815704101	1	781	SH	DEFINED
SEI INVESTMENTS CO	COM	784117103	4067	127100	SH	DEFINED
SEITEL INC	COM NEW	816074306	63	6268	SH	DEFINED
SEITEL INC	COM NEW	816074306	6	561	SH	DEFINED
SELECT MEDICAL CORP	COM	816196109	41	2632	SH	DEFINED
SELECT MEDICAL CORP	COM	816196109	4	261	SH	DEFINED
SELECT MEDICAL CORP COM	EQUITY	816196109	6536	415000	SH	Sole

SELECTICA INC	COM	816288104	13	5453	SH	DEFINED
SELECTICA INC	COM	816288104	1	488	SH	DEFINED
SELECTIVE INS GROUP INC	COM	816300107	186	7969	SH	DEFINED
SELECTIVE INS GROUP INC	COM	816300107	17	714	SH	DEFINED
SEMCO ENERGY INC	COM	78412D109	81	5677	SH	DEFINED
SEMCO ENERGY INC	COM	78412D109	7	508	SH	DEFINED
SEMITOOL INC	COM	816909105	42	4365	SH	DEFINED
SEMITOOL INC	COM	816909105	4	433	SH	DEFINED
SEMPRA ENERGY	EQUITY	816851109	85	3,430	SH	DEFINED
SEMPRA ENERGY	COM	816851109	4021	162480	SH	DEFINED
SEMPRA ENERGY	COM	816851109	15	610	SH	DEFINED
SEMTECH CORP	COM	816850101	2302	81100	SH	DEFINED
SENIOR HSG PPTYS TR	SH BEN INT	81721M109	55	4081	SH	DEFINED
SENIOR HSG PPTYS TR	SH BEN INT	81721M109	5	405	SH	DEFINED
SENSIENT TECHNOLOGIES CORP	COM	81725T100	1320	70843	SH	DEFINED
SENSIENT TECHNOLOGIES CORP	COM	81725T100	24	1306	SH	DEFINED
SENSORMATIC ELECTRS CORP	COM	817265101	3288	139458	SH	DEFINED
SENSORMATIC ELECTRS CORP	COM	817265101	61	2595	SH	DEFINED
SEPRACOR INC	COM	817315104	3274	91200	SH	DEFINED
SEQUA CORPORATION	CL A	817320104	602	13299	SH	DEFINED
SEQUA CORPORATION	CL A	817320104	4	98	SH	DEFINED
SEQUENOM INC	COM	817337108	37	5348	SH	DEFINED
SEQUENOM INC	COM	817337108	4	528	SH	DEFINED
SERENA SOFTWARE INC	COM	817492101	51	4407	SH	DEFINED
SERENA SOFTWARE INC	COM	817492101	5	437	SH	DEFINED
SEROLOGICALS CORP	COM	817523103	92	5074	SH	DEFINED
SEROLOGICALS CORP	COM	817523103	9	503	SH	DEFINED
SERONO SA	EQUITY	81752M101	4161	161400	SH	DEFINED
SHAW GROUP INC	COM	820280105	437	15500	SH	DEFINED
SHAW GROUP INC	EQUITY	820280105	5797	217174	SH	DEFINED
SHERWIN WILLIAMS CO	COM	824348106	2193	98690	SH	DEFINED
SHERWIN WILLIAMS CO	COM	824348106	10	470	SH	DEFINED
SHERWIN WILLIAMS CO	EQUITY	824348106	4499	250794	SH	DEFINED
SHERWIN-WILLIAMS	EQUITY	824348106	58	2,600	SH	DEFINED
SHOPKO STORES INC	COM	824911101	70	8463	SH	DEFINED
SHOPKO STORES INC	COM	824911101	6	758	SH	DEFINED
SHUFFLE MASTER INC	EQUITY	825549108	3532	280100	SH	Sole
SHUFFLE MASTER INC	COM	825549108	60	4762	SH	DEFINED
SHUFFLE MASTER INC	COM	825549108	6	473	SH	DEFINED
SHURGARD STORAGE CTRS INC	COM	82567D104	283	9399	SH	DEFINED
SHURGARD STORAGE CTRS INC	COM	82567D104	24	812	SH	DEFINED
SIDERCA S.A.I.C ADR	EQUITY	825863103	339	25,700	SH	DEFINED
SIEBEL SYS INC	COM	826170102	2619	201320	SH	DEFINED
SIEBEL SYS INC	COM	826170102	18	1350	SH	DEFINED
SIEBEL SYS INC	EQUITY	826170102	3296	209700	SH	DEFINED
SIEBEL SYSTEMS INC	EQUITY	826170102	98	7,500	SH	DEFINED
SIERRA HEALTH SVCS INC	COM	826322109	62	7498	SH	DEFINED
SIERRA HEALTH SVCS INC	COM	826322109	6	671	SH	DEFINED
SIERRA PAC RES NEW	COM	826428104	2932	194169	SH	DEFINED
SIERRA PAC RES NEW	COM	826428104	41	2689	SH	DEFINED
SIERRA PAC RES NEW	EQUITY	826428104	1012	40000	SH	DEFINED
SIGMA ALDRICH CORP	COM	826552101	3287	72730	SH	DEFINED
SIGMA ALDRICH CORP	COM	826552101	38	850	SH	DEFINED
SIGMA-ALDRICH	EQUITY	826552101	59	1,300	SH	DEFINED
SIGNALSOFT CORP	COM	82668M102	20	5174	SH	DEFINED

SIGNALSOFT CORP	COM	82668M102	2	497	SH	DEFINED
SILGAN HOLDINGS INC	COM	827048109	56	3050	SH	DEFINED
SILGAN HOLDINGS INC	COM	827048109	5	273	SH	DEFINED
SILICON GRAPHICS INC	COM	827056102	28	61422	SH	DEFINED
SILICON GRAPHICS INC	COM	827056102	3	5500	SH	DEFINED
SILICON IMAGE INC	COM	82705T102	87	41506	SH	DEFINED
SILICON IMAGE INC	COM	82705T102	3	1350	SH	DEFINED
SILICON LABORATORIES INC	COM	826919102	34	2455	SH	DEFINED
SILICON LABORATORIES INC	COM	826919102	3	244	SH	DEFINED
SILICON STORAGE TECHNOLOGY INC	COM	827057100	100	21667	SH	DEFINED
SILICON STORAGE TECHNOLOGY INC	COM	827057100	10	2150	SH	DEFINED
SILICON VY BANCSHARES	COM	827064106	2191	108470	SH	DEFINED
SILICON VY BANCSHARES	COM	827064106	30	1503	SH	DEFINED
SILICONIX INC	COM NEW	827079203	34	1661	SH	DEFINED
SILICONIX INC	COM NEW	827079203	3	165	SH	DEFINED
SIMMONS 1ST NATL CORP	CL A $5 PAR	828730200	81	2280	SH	DEFINED
SIMMONS 1ST NATL CORP	CL A $5 PAR	828730200	7	205	SH	DEFINED
SIMON PPTY GROUP	EQUITY	828806109	37646	1398950	SH	Sole
SIMON PPTY GROUP INC NEW	EQUITY	828806109	3064	180800	SH	DEFINED
SIMPLEX SOLUTIONS INC	COM	828854109	18	1162	SH	DEFINED
SIMPLEX SOLUTIONS INC	COM	828854109	2	112	SH	DEFINED
SIMPSON MANUFACTURING CO INC	COM	829073105	112	2112	SH	DEFINED
SIMPSON MANUFACTURING CO INC	COM	829073105	10	198	SH	DEFINED
SINCLAIR BROADCAST GROUP INC	CL A	829226109	62	7652	SH	DEFINED
SINCLAIR BROADCAST GROUP INC	CL A	829226109	6	685	SH	DEFINED
SIPEX CORP	COM	829909100	48	7495	SH	DEFINED
SIPEX CORP	COM	829909100	4	696	SH	DEFINED
SIRIUS SATELLITE RADIO INC	COM	82966U103	48	13364	SH	DEFINED
SIRIUS SATELLITE RADIO INC	COM	82966U103	5	1326	SH	DEFINED
SITEL CORP	COM	82980K107	16	17508	SH	DEFINED
SITEL CORP	COM	82980K107	1	1568	SH	DEFINED
SIX FLAGS INC	COM	83001P109	1447	118325	SH	DEFINED
SJNB FINL CORP	COM	784273104	34	812	SH	DEFINED
SJNB FINL CORP	COM	784273104	3	77	SH	DEFINED
SJW CORP	COM	784305104	51	625	SH	DEFINED
SJW CORP	COM	784305104	5	56	SH	DEFINED
SKECHERS U S A INC	CL A	830566105	120	10274	SH	DEFINED
SKECHERS U S A INC	CL A	830566105	5	449	SH	DEFINED
SKILLSOFT CORP	COM	83066P101	19	1193	SH	DEFINED
SKILLSOFT CORP	COM	83066P101	2	118	SH	DEFINED
SKILLSOFT CORP COM	EQUITY	83066P101	4521	282900	SH	Sole
SKYLINE CORP	COM	830830105	52	1965	SH	DEFINED
SKYLINE CORP	COM	830830105	5	176	SH	DEFINED
SKYWEST INC	EQUITY	830879102	3316	189285	SH	DEFINED
SL GREEN RLTY CORP	COM	78440X101	424	13464	SH	DEFINED
SL GREEN RLTY CORP	COM	78440X101	22	706	SH	DEFINED
SL GREEN RLTY CORP COM	EQUITY	78440X101	7741	245600	SH	Sole
SLI INC	COM	78442T108	20	7565	SH	DEFINED
SLI INC	COM	78442T108	2	683	SH	DEFINED
SMART & FINAL INC	COM	831683107	37	3682	SH	DEFINED
SMART & FINAL INC	COM	831683107	3	330	SH	DEFINED
SMARTFORCE PUB LTD CO	SPONSORED ADR	83170A206	221	13525	SH	DEFINED
SMITH A O	COM	831865209	54	3105	SH	DEFINED
SMITH A O	COM	831865209	5	278	SH	DEFINED
SMITH CHARLES E RESDNTL RLTY	COM	832197107	290	5631	SH	DEFINED
SMITH CHARLES E RESDNTL RLTY	COM	832197107	31	599	SH	DEFINED
SMITH INTL INC	COM	832110100	2435	66900	SH	DEFINED

SMITH INTL INC	EQUITY	832110100	72	3000	SH	DEFINED
SMUCKER J M CO	COM	832696306	875	34113	SH	DEFINED
SMUCKER J M CO	COM	832696306	14	528	SH	DEFINED
SMURFIT-STONE CONTAINER CORP	EQUITY	832727101	16350	1,235,790	SH	DEFINED
SMURFIT-STONE CONTAINER CORP	COM	832727101	189	14310	SH	DEFINED
SNAP ON INC	COM	833034101	545	24390	SH	DEFINED
SNAP ON INC	COM	833034101	4	170	SH	DEFINED
SNAP-ON INC.	EQUITY	833034101	20	900	SH	DEFINED
SOC QUIMICA Y MINERA CHIL-SPON ADR	EQUITY	833635105	514	30,330	SH	DEFINED
SOLA INTL INC	COM	834092108	107	7061	SH	DEFINED
SOLA INTL INC	COM	834092108	10	632	SH	DEFINED
SOLECTRON CORP	EQUITY	834182107	127	10,900	SH	DEFINED
SOLECTRON CORP	COM	834182107	3249	278925	SH	DEFINED
SOLECTRON CORP	COM	834182107	23	1950	SH	DEFINED
SOLUTIA INC	COM	834376105	1504	121300	SH	DEFINED
SOMERA COMMUNICATION	COM	834458101	36	8376	SH	DEFINED
SOMERA COMMUNICATION	COM	834458101	4	831	SH	DEFINED
SONG NETWORKS HLDG AKTIR ADR	EQUITY	83544Q101	52	140,901	SH	DEFINED
SONIC AUTOMOTIVE INC	CL A	83545G102	97	7111	SH	DEFINED
SONIC AUTOMOTIVE INC	CL A	83545G102	9	644	SH	DEFINED
SONIC CORP	COM	835451105	437	14426	SH	DEFINED
SONIC CORP	COM	835451105	17	568	SH	DEFINED
SONICBLUE INC	COM	83546Q109	28	25385	SH	DEFINED
SONICBLUE INC	COM	83546Q109	2	2267	SH	DEFINED
SONICWALL INC	COM	835470105	237	19984	SH	DEFINED
SONICWALL INC	COM	835470105	13	1119	SH	DEFINED
SONOCO PRODS CO	COM	835495102	2620	111500	SH	DEFINED
SONOSITE INC	COM	83568G104	53	2583	SH	DEFINED
SONOSITE INC	COM	83568G104	6	284	SH	DEFINED
SORRENTO NETWORKS CORP	COM	83586Q100	8	3995	SH	DEFINED
SORRENTO NETWORKS CORP	COM	83586Q100	1	358	SH	DEFINED
SOTHEBYS HLDGS INC	CL A	835898107	929	77498	SH	DEFINED
SOTHEBYS HLDGS INC	CL A	835898107	7	565	SH	DEFINED
SOUNDVIEW TECHNOLOGY GROUP NEW	COM	83611Q109	33	16499	SH	DEFINED
SOUNDVIEW TECHNOLOGY GROUP NEW	COM	83611Q109	3	1477	SH	DEFINED
SOUTH FINL GROUP INC	COM	837841105	212	13378	SH	DEFINED
SOUTH FINL GROUP INC	COM	837841105	18	1158	SH	DEFINED
SOUTH JERSEY INDS INC	COM	838518108	112	3668	SH	DEFINED
SOUTH JERSEY INDS INC	COM	838518108	10	328	SH	DEFINED
SOUTHERN CO	EQUITY	842587107	26937	1,123,330	SH	DEFINED
SOUTHERN CO	COM	842587107	6945	289630	SH	DEFINED
SOUTHERN CO	COM	842587107	49	2040	SH	DEFINED
SOUTHERN CO AIRLS CO	EQUITY	842557107	1659	111800	SH	DEFINED
SOUTHERN PERU COPPER CORP	COM	843611104	42	4426	SH	DEFINED
SOUTHERN PERU COPPER CORP	COM	843611104	4	396	SH	DEFINED
SOUTHERN UN CO NEW	COM	844030106	212	10112	SH	DEFINED
SOUTHERN UN CO NEW	COM	844030106	19	905	SH	DEFINED
SOUTHTRUST CORP	EQUITY	844730101	143	5,600	SH	DEFINED
SOUTHTRUST CORP	COM	844730101	4239	166440	SH	DEFINED
SOUTHTRUST CORP	COM	844730101	26	1010	SH	DEFINED
SOUTHWEST AIRLINES	EQUITY	844741108	187	12,575	SH	DEFINED
SOUTHWEST AIRLS CO	COM	844741108	5167	348210	SH	DEFINED
SOUTHWEST AIRLS CO	COM	844741108	34	2265	SH	DEFINED
SOUTHWEST AIRLS CO	EQUITY	844741108	6560	381800	SH	DEFINED
SOUTHWEST BANCORPORATION TEX	COM	84476R109	226	7600	SH	DEFINED
SOUTHWEST BANCORPORATION TEX	COM	84476R109	21	707	SH	DEFINED
SOUTHWEST GAS CORP	COM	844895102	193	9084	SH	DEFINED
SOUTHWEST GAS CORP	COM	844895102	17	813	SH	DEFINED

SOUTHWEST SECS GROUP INC	COM	845224104	385	22390	SH	DEFINED
SOUTHWEST SECS GROUP INC	COM	845224104	7	384	SH	DEFINED
Southwestern Elec	CORPBOND	845437AT9	4612	5,000,000	PRN	DEFINED
SOUTHWESTERN ENERGY CO	COM	845467109	85	7184	SH	DEFINED
SOUTHWESTERN ENERGY CO	COM	845467109	8	709	SH	DEFINED
SOVEREIGN BANCORP INC	COM	845905108	2746	289100	SH	DEFINED
SOVRAN SELF STORAGE INC	COM	84610H108	106	3832	SH	DEFINED
SOVRAN SELF STORAGE INC	COM	84610H108	9	343	SH	DEFINED
SPANISH BROADCASTING SYS INC	CL A	846425882	78	11022	SH	DEFINED
SPANISH BROADCASTING SYS INC	CL A	846425882	7	1041	SH	DEFINED
SPARTAN STORES INC	COM	846822104	74	6092	SH	DEFINED
SPARTAN STORES INC	COM	846822104	7	546	SH	DEFINED
SPARTECH CORP	COM NEW	847220209	86	4177	SH	DEFINED
SPARTECH CORP	COM NEW	847220209	8	377	SH	DEFINED
SPDR TR	UNIT SER 1	78462F103	42	400	SH	DEFINED
SPECIALTY LABORATORIES INC	COM	84749R100	40	1460	SH	DEFINED
SPECIALTY LABORATORIES INC	COM	84749R100	4	141	SH	DEFINED
SPECTRALINK CORP	COM	847580107	65	4264	SH	DEFINED
SPECTRALINK CORP	COM	847580107	6	423	SH	DEFINED
SPECTRA-PHYSICS INC	COM	847568102	19	1047	SH	DEFINED
SPECTRA-PHYSICS INC	COM	847568102	2	104	SH	DEFINED
SPECTRASITE HLDGS INC	COM	84760T100	48	19768	SH	DEFINED
SPECTRASITE HLDGS INC	COM	84760T100	5	1873	SH	DEFINED
SPECTRIAN CORP	COM	847608106	36	3611	SH	DEFINED
SPECTRIAN CORP	COM	847608106	3	323	SH	DEFINED
SPEECHWORKS INTL INC	COM	84764M101	34	6837	SH	DEFINED
SPEECHWORKS INTL INC	COM	84764M101	3	678	SH	DEFINED
SPEECHWORKS INTL INC COM	EQUITY	84764M101	3254	660000	SH	Sole
SPEEDWAY MOTORSPORTS INC	COM	847788106	77	3859	SH	DEFINED
SPEEDWAY MOTORSPORTS INC	COM	847788106	7	372	SH	DEFINED
SPHERION CORP	COM	848420105	119	16480	SH	DEFINED
SPHERION CORP	COM	848420105	11	1476	SH	DEFINED
SPIEGEL INC	CL A	848457107	32	4487	SH	DEFINED
SPIEGEL INC	CL A	848457107	3	419	SH	DEFINED
SPINNAKER EXPL CO	COM	84855W109	501	14160	SH	DEFINED
SPINNAKER EXPL CO	COM	84855W109	18	519	SH	DEFINED
SPINNAKER EXPL CO COM	EQUITY	84855W109	6712	189700	SH	Sole
SPORTS RESORTS INTL INC	COM	84918U108	50	6900	SH	DEFINED
SPORTS RESORTS INTL INC	COM	84918U108	5	684	SH	DEFINED
SPRINT CORP	EQUITY	852061100	353	14,700	SH	DEFINED
SPRINT CORP	COM FON GROUP	852061100	11294	470370	SH	DEFINED
SPRINT CORP	PCS COM SER 1	852061506	12285	467298	SH	DEFINED
SPRINT CORP	COM FON GROUP	852061100	83	3460	SH	DEFINED
SPRINT CORP	PCS COM SER 1	852061506	89	3390	SH	DEFINED
SPRINT CORP	EQUITY	852061100	892	41000	SH	DEFINED
SPRINT CORP	EQUITY	852061506	595	225000	SH	DEFINED
SPRINT PCS GROUP	EQUITY	852061506	16006	608,830	SH	DEFINED
SPS TECHNOLOGIES INC	COM	784626103	91	3007	SH	DEFINED
SPS TECHNOLOGIES INC	COM	784626103	8	272	SH	DEFINED
SPSS INC	COM	78462K102	51	2960	SH	DEFINED
SPSS INC	COM	78462K102	5	276	SH	DEFINED
SPX CORP	EQUITY	784635104	8910	107,480	SH	DEFINED
SPX CORP	COM	784635104	5243	63250	SH	DEFINED
SPX CORP	COM	784635104	17	200	SH	DEFINED
SPX CORP	EQUITY	784635104	5886	69800	SH	DEFINED
SRI/SURGICAL EXPRESS INC	COM	78464W104	16	550	SH	DEFINED
SRI/SURGICAL EXPRESS INC	COM	78464W104	2	55	SH	DEFINED

ST FRANCIS CAP CORP	COM	789374105	50	2354	SH	DEFINED
ST FRANCIS CAP CORP	COM	789374105	5	211	SH	DEFINED
ST JUDE MED INC	COM	790849103	5067	74030	SH	DEFINED
ST JUDE MED INC	COM	790849103	60	880	SH	DEFINED
ST JUDE MED INC	EQUITY	790849103	7859	112900	SH	DEFINED
ST JUDE MEDICAL INC	EQUITY	790849103	96	1,400	SH	DEFINED
ST MARY LD & EXPL CO	COM	792228108	133	8360	SH	DEFINED
ST MARY LD & EXPL CO	COM	792228108	12	753	SH	DEFINED
ST PAUL COS INC	COM	792860108	3737	90670	SH	DEFINED
ST PAUL COS INC	COM	792860108	26	640	SH	DEFINED
St. Jude Medical	EQUITY	790849103	685	10,000	SH	DEFINED
ST. PAUL COS INC.	EQUITY	792860108	148	3,600	SH	DEFINED
STAAR SURGICAL CO	COM PAR $0.01	852312305	16	7525	SH	DEFINED
STAMPS COM INC	COM	852857101	27	10976	SH	DEFINED
STAMPS COM INC	COM	852857101	2	983	SH	DEFINED
STANCORP FINL GROUP INC	COM	852891100	2207	45592	SH	DEFINED
STANCORP FINL GROUP INC	COM	852891100	40	827	SH	DEFINED
STANDARD COML CORP	COM	853258101	53	3193	SH	DEFINED
STANDARD COML CORP	COM	853258101	5	286	SH	DEFINED
STANDARD MICROSYSTEMS CORP	COM	853626109	43	4583	SH	DEFINED
STANDARD MICROSYSTEMS CORP	COM	853626109	4	410	SH	DEFINED
STANDARD MTR PRODS INC	COM	853666105	27	2268	SH	DEFINED
STANDARD MTR PRODS INC	COM	853666105	2	203	SH	DEFINED
STANDARD PAC CORP NEW	COM	85375C101	160	8218	SH	DEFINED
STANDARD PAC CORP NEW	COM	85375C101	14	706	SH	DEFINED
STANDARD REGISTER CO	COM	853887107	60	4145	SH	DEFINED
STANDARD REGISTER CO	COM	853887107	5	371	SH	DEFINED
STANDEX INTL CORP	COM	854231107	64	3403	SH	DEFINED
STANDEX INTL CORP	COM	854231107	6	305	SH	DEFINED
STANFORD MICRODEVICES INC	COM	854399102	13	2894	SH	DEFINED
STANFORD MICRODEVICES INC	COM	854399102	1	287	SH	DEFINED
STANLEY FURNITURE INC	COM NEW	854305208	39	1610	SH	DEFINED
STANLEY FURNITURE INC	COM NEW	854305208	4	150	SH	DEFINED
STANLEY WKS	COM	854616109	2133	58360	SH	DEFINED
STANLEY WKS	COM	854616109	9	250	SH	DEFINED
STANLEY WORKS	EQUITY	854616109	62	1,700	SH	DEFINED
STAPLES INC	EQUITY	855030102	100	7,500	SH	DEFINED
STAPLES INC	COM	855030102	2644	198470	SH	DEFINED
STAPLES INC	COM	855030102	18	1360	SH	DEFINED
STAR SCIENTIFIC INC	COM	85517P101	16	5762	SH	DEFINED
STAR SCIENTIFIC INC	COM	85517P101	2	572	SH	DEFINED
STARBASE CORP	COM NEW	854910205	13	19681	SH	DEFINED
STARBASE CORP	COM NEW	854910205	1	1953	SH	DEFINED
STARBUCKS CORP	EQUITY	855244109	94	6,300	SH	DEFINED
STARBUCKS CORP	COM	855244109	2571	173224	SH	DEFINED
STARBUCKS CORP	COM	855244109	17	1130	SH	DEFINED
STARMEDIA NETWORK INC	COM	855546107	2	11995	SH	DEFINED
STARMEDIA NETWORK INC	COM	855546107	0	1099	SH	DEFINED
STARTEK INC	COM	85569C107	39	2257	SH	DEFINED
STARTEK INC	COM	85569C107	4	224	SH	DEFINED
STARWOOD HOTELS & RESORTS	EQUITY	85590A203	73	3,300	SH	DEFINED
STARWOOD HOTELS&RESORTS WRLDWD	PAIRED CTF	85590A203	2361	107310	SH	DEFINED
STARWOOD HOTELS&RESORTS WRLDWD	PAIRED CTF	85590A203	13	590	SH	DEFINED
STATE AUTO FINL CORP	COM	855707105	52	3893	SH	DEFINED
STATE AUTO FINL CORP	COM	855707105	5	349	SH	DEFINED

STATE STR CORP	COM	857477103	6260	137590	SH	DEFINED
STATE STR CORP	COM	857477103	44	970	SH	DEFINED
STATE STREET CORP	EQUITY	857477103	246	5,400	SH	DEFINED
STATE STREET REPO	EQUITY	857466007	16811	15888000	SH	DEFINED
STATEN IS BANCORP INC	COM	857550107	235	9525	SH	DEFINED
STATEN IS BANCORP INC	COM	857550107	18	734	SH	DEFINED
STATION CASINOS INC	COM	857689103	220	26221	SH	DEFINED
STATION CASINOS INC	COM	857689103	9	1039	SH	DEFINED
STEAK N SHAKE CO	COM	857873103	69	6935	SH	DEFINED
STEAK N SHAKE CO	COM	857873103	6	621	SH	DEFINED
STEEL DYNAMICS INC	COM	858119100	76	7648	SH	DEFINED
STEEL DYNAMICS INC	COM	858119100	7	704	SH	DEFINED
STEIN MART INC	COM	858375108	59	7256	SH	DEFINED
STEIN MART INC	COM	858375108	6	700	SH	DEFINED
STEINWAY MUSICAL	EQUITY	858495104	26098	1,801,131	SH	DEFINED
STEINWAY MUSICAL INSTRS INC	COM ORD	858495104	28	1923	SH	DEFINED
STEINWAY MUSICAL INSTRS INC	COM ORD	858495104	2	172	SH	DEFINED
STELLENT INC	COM	85856W105	75	5189	SH	DEFINED
STELLENT INC	COM	85856W105	7	515	SH	DEFINED
STEPAN CO	COM	858586100	36	1971	SH	DEFINED
STEPAN CO	COM	858586100	3	177	SH	DEFINED
STERICYCLE INC	COM	858912108	197	4728	SH	DEFINED
STERICYCLE INC	COM	858912108	16	376	SH	DEFINED
STERIS CORP	COM	859152100	2128	108222	SH	DEFINED
STERIS CORP	COM	859152100	35	1777	SH	DEFINED
STERLING BANCORP	COM	859158107	66	2364	SH	DEFINED
STERLING BANCORP	COM	859158107	6	222	SH	DEFINED
STERLING BANCSHARES INC	COM	858907108	132	9963	SH	DEFINED
STERLING BANCSHARES INC	COM	858907108	12	926	SH	DEFINED
STERLING FINL CORP	COM	859317109	74	3452	SH	DEFINED
STERLING FINL CORP	COM	859317109	7	316	SH	DEFINED
STEWART & STEVENSON SVCS	EQUITY	860342104	12693	527100	SH	Sole
STEWART & STEVENSON SVCS INC	COM	860342104	975	40488	SH	DEFINED
STEWART & STEVENSON SVCS INC	COM	860342104	17	700	SH	DEFINED
STEWART + STEVENSON SVCS INC	EQUITY	860342104	1933	50200	SH	DEFINED
STEWART ENTERPRISES INC	CL A	860370105	175	30115	SH	DEFINED
STEWART ENTERPRISES INC	CL A	860370105	15	2607	SH	DEFINED
STEWART INFORMATION SVCS CORP	COM	860372101	64	3327	SH	DEFINED
STEWART INFORMATION SVCS CORP	COM	860372101	6	338	SH	DEFINED
STILLWATER MNG CO	COM	86074Q102	221	10978	SH	DEFINED
STILLWATER MNG CO	COM	86074Q102	21	1049	SH	DEFINED
STILWELL FINANCIAL INC	EQUITY	860831106	72	3,700	SH	DEFINED
STILWELL FINL INC	COM	860831106	1808	92720	SH	DEFINED
STILWELL FINL INC	COM	860831106	13	650	SH	DEFINED
STONE ENERGY CORP	COM	861642106	453	14067	SH	DEFINED
STONE ENERGY CORP	COM	861642106	19	582	SH	DEFINED
STONERIDGE INC	COM	86183P102	28	3935	SH	DEFINED
STONERIDGE INC	COM	86183P102	2	352	SH	DEFINED
STORAGE TECHNOLOGY CORP	COM PAR $0.10	862111200	1529	121800	SH	DEFINED
STORAGE USA INC	COM	861907103	191	4826	SH	DEFINED
STORAGE USA INC	COM	861907103	17	432	SH	DEFINED
STRATOS LIGHTWAVE INC	COM	863100103	124	35825	SH	DEFINED
STRATOS LIGHTWAVE INC	COM	863100103	6	1804	SH	DEFINED
STRAYER ED INC	COM	863236105	74	1649	SH	DEFINED
STRAYER ED INC	COM	863236105	7	164	SH	DEFINED
STRIDE RITE CORP	COM	863314100	82	13101	SH	DEFINED
STRIDE RITE CORP	COM	863314100	7	1173	SH	DEFINED
Stryker	EQUITY	863667101	2116	40,000	SH	DEFINED

STRYKER CORP	EQUITY	863667101	175	3,300	SH	DEFINED
STRYKER CORP	COM	863667101	4385	82890	SH	DEFINED
STRYKER CORP	COM	863667101	31	580	SH	DEFINED
STUDENT LN CORP	COM	863902102	81	1149	SH	DEFINED
STUDENT LN CORP	COM	863902102	8	113	SH	DEFINED
STURM RUGER & CO INC	EQUITY	864159108	418	40,300	SH	DEFINED
STURM RUGER & CO INC	COM	864159108	64	6167	SH	DEFINED
STURM RUGER & CO INC	COM	864159108	6	552	SH	DEFINED
SUFFOLK BANCORP	COM	864739107	74	1681	SH	DEFINED
SUFFOLK BANCORP	COM	864739107	7	167	SH	DEFINED
SUIZA FOODS CORP	COM	865077101	4761	75396	SH	DEFINED
SUIZA FOODS CORP	COM	865077101	52	827	SH	DEFINED
SUMMIT PPTYS INC	COM	866239106	206	7853	SH	DEFINED
SUMMIT PPTYS INC	COM	866239106	18	683	SH	DEFINED
SUN COMMUNITIES INC	COM	866674104	172	4690	SH	DEFINED
SUN COMMUNITIES INC	COM	866674104	15	400	SH	DEFINED
SUN MICROSYSTEMS	EQUITY	866810104	555	67,100	SH	DEFINED
Sun Microsystems	EQUITY	866810104	786	95,000	SH	DEFINED
SUN MICROSYSTEMS INC	COM	866810104	13718	1658780	SH	DEFINED
SUN MICROSYSTEMS INC	COM	866810104	106	12820	SH	DEFINED
SUNGARD DATA SYS INC	EQUITY	867363103	56771	2429210	SH	Sole
SUNGARD DATA SYS INC	COM	867363103	7350	314500	SH	DEFINED
SUNOCO INC	EQUITY	86764P109	50	1,400	SH	DEFINED
SUNOCO INC	COM	86764P109	1262	35450	SH	DEFINED
SUNOCO INC	COM	86764P109	9	250	SH	DEFINED
SUNRISE ASSISTED LIVING INC	COM	86768K106	136	5263	SH	DEFINED
SUNRISE ASSISTED LIVING INC	COM	86768K106	12	483	SH	DEFINED
SUNRISE TELECOM INC	COM	86769Y105	27	5436	SH	DEFINED
SUNRISE TELECOM INC	COM	86769Y105	3	513	SH	DEFINED
SUNTRUST BANKS INC.	EQUITY	867914103	326	4,900	SH	DEFINED
SUNTRUST BKS INC	COM	867914103	13080	196391	SH	DEFINED
SUNTRUST BKS INC	COM	867914103	116	1740	SH	DEFINED
SUPER VALU STORES	EQUITY	868536103	47	2,300	SH	DEFINED
SUPERGEN INC	COM	868059106	33	4736	SH	DEFINED
SUPERGEN INC	COM	868059106	3	470	SH	DEFINED
SUPERIOR ENERGY SVCS INC	COM	868157108	73	12293	SH	DEFINED
SUPERIOR ENERGY SVCS INC	COM	868157108	7	1220	SH	DEFINED
SUPERIOR INDS INTL INC	COM	868168105	1194	35964	SH	DEFINED
SUPERIOR INDS INTL INC	COM	868168105	17	509	SH	DEFINED
SUPERIOR TR I	PFD CV 8.50%	86836P202	2	711	SH	DEFINED
SUPERTEX INC	COM	868532102	37	2434	SH	DEFINED
SUPERTEX INC	COM	868532102	3	222	SH	DEFINED
SUPERVALU INC	COM	868536103	2093	103440	SH	DEFINED
SUPERVALU INC	COM	868536103	8	390	SH	DEFINED
Supervalu Inc.	CORPBOND	868536AJ2	1926	2,000,000	PRN	DEFINED
SUPPORT COM INC	COM	868587106	15	6318	SH	DEFINED
SUPPORT COM INC	COM	868587106	1	611	SH	DEFINED
SUREBEAM CORP	CL A	86866R102	52	6232	SH	DEFINED
SUREBEAM CORP	CL A	86866R102	2	189	SH	DEFINED
SURMODICS INC	COM	868873100	148	3707	SH	DEFINED
SURMODICS INC	COM	868873100	14	358	SH	DEFINED
SUSQUEHANNA BANCSHARES INC PA	COM	869099101	274	12329	SH	DEFINED
SUSQUEHANNA BANCSHARES INC PA	COM	869099101	24	1064	SH	DEFINED
SWIFT ENERGY CO	COM	870738101	266	12884	SH	DEFINED
SWIFT ENERGY CO	COM	870738101	13	628	SH	DEFINED
SWIFT TRANSN CO	COM	870756103	2035	114967	SH	DEFINED
SWIFT TRANSN CO	COM	870756103	28	1567	SH	DEFINED
SYBASE INC	COM	871130100	1537	165220	SH	DEFINED

SYBASE INC	COM	871130100	6	600	SH	DEFINED
SYBRON DENTAL SPECIALTIES INC	COM	871142105	221	11902	SH	DEFINED
SYBRON DENTAL SPECIALTIES INC	COM	871142105	19	1026	SH	DEFINED
SYKES ENTERPRISES INC	COM	871237103	299	53645	SH	DEFINED
SYKES ENTERPRISES INC	COM	871237103	4	635	SH	DEFINED
SYLVAN LEARNING SYS INC	COM	871399101	1215	53056	SH	DEFINED
SYLVAN LEARNING SYS INC	COM	871399101	19	836	SH	DEFINED
Symantec	EQUITY	871503108	347	10,000	SH	DEFINED
SYMANTEC CORP	COM	871503108	3107	89630	SH	DEFINED
SYMANTEC CORP	COM	871503108	1	20	SH	DEFINED
SYMBOL TECHNOLOGIES IN	EQUITY	871508107	39	3,750	SH	DEFINED
SYMBOL TECHNOLOGIES INC	COM	871508107	1005	95790	SH	DEFINED
SYMBOL TECHNOLOGIES INC	COM	871508107	7	675	SH	DEFINED
SYMMETRICOM INC	COM	871543104	37	6728	SH	DEFINED
SYMMETRICOM INC	COM	871543104	4	668	SH	DEFINED
SYMYX TECHNOLOGIES	COM	87155S108	381	25815	SH	DEFINED
SYMYX TECHNOLOGIES	COM	87155S108	11	717	SH	DEFINED
SYNCOR INTL CORP DEL	COM	87157J106	177	5546	SH	DEFINED
SYNCOR INTL CORP DEL	COM	87157J106	17	530	SH	DEFINED
SYNGENTA AG	SPONSORED ADR	87160A100	13	1354	SH	DEFINED
SYNOPSYS INC	COM	871607107	2868	71500	SH	DEFINED
SYNOPSYS INC	EQUITY	871607107	9698	216700	SH	DEFINED
SYNOVUS FINANCIAL CORPORATION	EQUITY	87161C105	132	4,800	SH	DEFINED
SYNOVUS FINL CORP	COM	87161C105	3388	122740	SH	DEFINED
SYNOVUS FINL CORP	COM	87161C105	24	860	SH	DEFINED
SYNPLICITY INC	COM	87160Y108	17	2997	SH	DEFINED
SYNPLICITY INC	COM	87160Y108	2	290	SH	DEFINED
SYNTEL INC	COM	87162H103	12	1433	SH	DEFINED
SYNTEL INC	COM	87162H103	1	142	SH	DEFINED
SYNTROLEUM CORP	COM	871630109	29	6095	SH	DEFINED
SYNTROLEUM CORP	COM	871630109	3	605	SH	DEFINED
SYSCO CORP	COM	871829107	7884	308680	SH	DEFINED
SYSCO CORP	COM	871829107	61	2400	SH	DEFINED
SYSCO CORP.	EQUITY	871829107	374	14,630	SH	DEFINED
SYSTEMS & COMPUTER TECHNOLOGY	COM	871873105	84	9388	SH	DEFINED
SYSTEMS & COMPUTER TECHNOLOGY	COM	871873105	8	869	SH	DEFINED
T HQ INC	EQUITY	872443403	6047	135400	SH	DEFINED
T ROWE PRICE GROUP INC	EQUITY	74144T108	59	2,000	SH	DEFINED
TAIWAN FUND	EQUITY	874036106	564	74,250	SH	DEFINED
TAIWAN SEMICONDUCTOR-SP ADR	EQUITY	874039100	190	20,000	SH	DEFINED
TAKE-TWO INTERACTIVE SOFTWARE	COM	874054109	68	9670	SH	DEFINED
TAKE-TWO INTERACTIVE SOFTWARE	COM	874054109	7	959	SH	DEFINED
TALBOTS INC	COM	874161102	187	8325	SH	DEFINED
TALBOTS INC	EQUITY	874161102	2136	75400	SH	DEFINED
TALISMAN ENERGY INC	COM	87425E103	554	16300	SH	DEFINED
TALX CORP	EQUITY	874918105	9840	461950	SH	Sole
TALX CORP	COM	874918105	52	2461	SH	DEFINED
TALX CORP	COM	874918105	7	314	SH	DEFINED
TANGER FACTORY OUTLET CENTER	EQUITY	875465106	658	31,800	SH	DEFINED
TANGER FACTORY OUTLET CTRS INC	COM	875465106	34	1626	SH	DEFINED
TANGER FACTORY OUTLET CTRS INC	COM	875465106	3	146	SH	DEFINED
TANOX INC	COM	87588Q109	99	6715	SH	DEFINED
TANOX INC	COM	87588Q109	10	663	SH	DEFINED
TARGET CORP	EQUITY	87612E106	473	14,900	SH	DEFINED

TARGET CORP	COM	87612E106	13863	436480	SH	DEFINED	
TARGET CORP	COM	87612E106	122	3830	SH	DEFINED	
TARGET CORP	EQUITY	87612E106	16175	526600	SH	DEFINED	
TARGETED GENETICS CORP	COM	87612M108	20	10581	SH	DEFINED	
TARGETED GENETICS CORP	COM	87612M108	2	1050	SH	DEFINED	
TARO PHARMACEUTICALS INDUS	EQUITY	M8737E108	373	10,600	SH	DEFINED	
TAUBMAN CTRS INC	COM	876664103	113	9054	SH	DEFINED	
TAUBMAN CTRS INC	COM	876664103	10	811	SH	DEFINED	
TAUBMAN CTRS INC COM	EQUITY	876664103	380	30400	SH	Sole	
TBC CORP	COM	872180104	54	5435	SH	DEFINED	
TBC CORP	COM	872180104	5	487	SH	DEFINED	
TCF FINL CORP	COM	872275102	4242	92100	SH	DEFINED	
TECH DATA CORP	COM	878237106	2892	76300	SH	DEFINED	
TECHNE CORP	COM	878377100	346	11751	SH	DEFINED	
TECHNE CORP	COM	878377100	33	1126	SH	DEFINED	
TECHNITROL INC	COM	878555101	194	8720	SH	DEFINED	
TECHNITROL INC	COM	878555101	18	821	SH	DEFINED	
TECO ENERGY INC	COM	872375100	5057	186600	SH	DEFINED	
TECUMSEH PRODS CO	CL A	878895200	1211	26599	SH	DEFINED	
TECUMSEH PRODS CO	CL A	878895200	19	410	SH	DEFINED	
TEEKAY SHIPPING MARSHALL ISLND	COM	Y8564W103	801	25700	SH	DEFINED	
TEJON RANCH CO DEL	COM	879080109	45	2019	SH	DEFINED	
TEJON RANCH CO DEL	COM	879080109	5	200	SH	DEFINED	
TEKTRONIX INC	EQUITY	879131100	28	1,600	SH	DEFINED	
TEKTRONIX INC	COM	879131100	940	53750	SH	DEFINED	
TEKTRONIX INC	COM	879131100	5	280	SH	DEFINED	
TELE CENTRO OESTE CELULAR S.A. ADR	EQUITY	87923P105	194	39,200	SH	DEFINED	
TELE NORTE LESTE PARTICIPACOES S.A. A	EQUITY	879246106	472	52,112	SH	DEFINED	
TELECOM ARGENTINA S.A. - ADR	EQUITY	879273209	286	32,900	SH	DEFINED	
TELECOM CORP NEW ZEALAND LTD	SPONSORED ADR	879278208	36	2600	SH	DEFINED	
TELEDYNE TECHNOLOGIES INC	COM	879360105	143	8983	SH	DEFINED	
TELEDYNE TECHNOLOGIES INC	COM	879360105	14	891	SH	DEFINED	
TELEFLEX INC	COM	879369106	1686	45100	SH	DEFINED	

TELEFLEX INC	EQUITY	879369106	2799	60000	SH	DEFINED	
TELEFONICA S A	SPONSORED ADR	879382208	170	5000	SH	DEFINED	6,
TELEFONOS DE MEXICO CL L-TELMEX	EQUITY	879403780	5430	168,170	SH	DEFINED	
TELEFONOS DE MEXICO S A	SPON ADR ORD L	879403780	1305	40404	SH	DEFINED	6,
TELEPHONE & DATA SYS INC	COM	879433100	6780	71900	SH	DEFINED	6,
TELETECH HOLDINGS INC	COM	879939106	78	10036	SH	DEFINED	6,
TELETECH HOLDINGS INC	COM	879939106	8	996	SH	DEFINED	
TELIK INC	COM	87959M109	32	4963	SH	DEFINED	6,
TELIK INC	COM	87959M109	3	490	SH	DEFINED	
TELLABS	EQUITY	879664100	67	6,800	SH	DEFINED	
TELLABS INC	COM	879664100	1928	195180	SH	DEFINED	6,
TELLABS INC	COM	879664100	16	1590	SH	DEFINED	
TEMPLE INLAND INC	COM	879868107	988	20800	SH	DEFINED	6,
TEMPLE INLAND INC	COM	879868107	7	150	SH	DEFINED	
TEMPLE INLAND INC	EQUITY	879868107	1098	18300	SH	DEFINED	
TEMPLE-INLAND	EQUITY	879868107	38	800	SH	DEFINED	
TENET HEALTHCARE CORP	COM	88033G100	10012	167840	SH	DEFINED	6,
TENET HEALTHCARE CORP	COM	88033G100	95	1590	SH	DEFINED	
TENET HEALTHCARE CORP	EQUITY	88033G100	23211	386900	SH	DEFINED	
TENET HEALTHCARE CORP.	EQUITY	88033G100	322	5,400	SH	DEFINED	
TENNANT CO	COM	880345103	91	2595	SH	DEFINED	6,
TENNANT CO	COM	880345103	9	256	SH	DEFINED	
TERADYNE INC	COM	880770102	1764	90440	SH	DEFINED	6,

TERADYNE INC	COM	880770102	15	750	SH	DEFINED	
TERADYNE INC.	EQUITY	880770102	57	2,900	SH	DEFINED	
TERAYON COMMUNICATION SYS	COM	880775101	136	19018	SH	DEFINED	6,
TERAYON COMMUNICATION SYS	COM	880775101	12	1703	SH	DEFINED	
TEREX CORP NEW	COM	880779103	151	8455	SH	DEFINED	6,
TEREX CORP NEW	COM	880779103	13	727	SH	DEFINED	
TERRA INDS INC	COM	880915103	36	12036	SH	DEFINED	6,
TERRA INDS INC	COM	880915103	3	1078	SH	DEFINED	
TERREMARK WORLDWIDE INC	COM	881448104	22	43081	SH	DEFINED	6,
TERREMARK WORLDWIDE INC	COM	881448104	2	4275	SH	DEFINED	
TESORO PETE CORP	COM	881609101	96	8338	SH	DEFINED	6,
TESORO PETE CORP	COM	881609101	11	967	SH	DEFINED	
TETRA TECH INC NEW	COM	88162G103	239	10817	SH	DEFINED	6,
TETRA TECH INC NEW	COM	88162G103	24	1073	SH	DEFINED	
TETRA TECH INC NEW COM	EQUITY	88162G103	24974	1130055	SH	Sole	
TETRA TECHNOLOGIES INC DEL	COM	88162F105	60	3440	SH	DEFINED	6,
TETRA TECHNOLOGIES INC DEL	COM	88162F105	6	335	SH	DEFINED	
TEVA PHARMACEUTICAL ADR	EQUITY	881624209	1306	21,600	SH	DEFINED	
TEVA PHARMACEUTICAL INDS LTD	ADR	881624209	405	6700	SH	DEFINED	6,
TEVA PHARMACEUTICAL INDS LTD	EQUITY	881624209	5595	91245	SH	DEFINED	
TEXACO INC	EQUITY	881694103	194	2780	SH	DEFINED	
Texaco Inc	EQUITY	881694103	2275	35,000	SH	DEFINED	
TEXACO INC	COM	881694103	15137	232880	SH	DEFINED	6,
TEXACO INC	COM	881694103	107	1640	SH	DEFINED	
TEXACO INC.	EQUITY	881694103	598	9,200	SH	DEFINED	
TEXAS BIOTECHNOLOGY CORP	COM	88221T104	70	12416	SH	DEFINED	6,
TEXAS BIOTECHNOLOGY CORP	COM	88221T104	7	1232	SH	DEFINED	
TEXAS INDS INC	COM	882491103	341	11032	SH	DEFINED	6,
TEXAS INDS INC	COM	882491103	17	565	SH	DEFINED	
TEXAS INSTRS INC	COM	882508104	21425	857670	SH	DEFINED	6,
TEXAS INSTRS INC	COM	882508104	168	6740	SH	DEFINED	
TEXAS INSTRS INC	EQUITY	882508104	9583	316236	SH	DEFINED	
TEXAS INSTRUMENTS INC	EQUITY	882508104	18524	741,550	SH	DEFINED	
TEXAS REGL BANCSHARES INC	CL A VTG	882673106	334	9763	SH	DEFINED	6,
TEXAS REGL BANCSHARES INC	CL A VTG	882673106	13	386	SH	DEFINED	
TEXTRON INC	EQUITY	883203101	81	2,400	SH	DEFINED	
TEXTRON INC	COM	883203101	2004	59630	SH	DEFINED	6,
TEXTRON INC	COM	883203101	14	420	SH	DEFINED	
TEXTRON INC	EQUITY	883203101	2666	81224	SH	DEFINED	
THERAGENICS CORP	COM	883375107	78	8398	SH	DEFINED	6,
THERAGENICS CORP	COM	883375107	8	833	SH	DEFINED	
THERASENSE INC	EQUITY	883381105	1189	45100	SH	DEFINED	
THERMA-WAVE INC	COM	88343A108	77	7456	SH	DEFINED	6,
THERMA-WAVE INC	COM	88343A108	5	449	SH	DEFINED	
THERMO ELECTRON	EQUITY	883556102	56	3,100	SH	DEFINED	
THERMO ELECTRON CORP	COM	883556102	1383	76630	SH	DEFINED	6,
THERMO ELECTRON CORP	COM	883556102	10	540	SH	DEFINED	
THIRD WAVE TECHNOLOGIES INC	COM	88428W108	13	2130	SH	DEFINED	6,
THIRD WAVE TECHNOLOGIES INC	COM	88428W108	1	211	SH	DEFINED	
THOMAS & BETTS CORP	EQUITY	884315102	16	900	SH	DEFINED	
THOMAS & BETTS CORP	COM	884315102	749	42867	SH	DEFINED	6,
THOMAS & BETTS CORP	COM	884315102	31	1747	SH	DEFINED	
THOMAS INDS INC	COM	884425109	102	4713	SH	DEFINED	6,
THOMAS INDS INC	COM	884425109	9	427	SH	DEFINED	
THOR INDS INC	COM	885160101	54	1989	SH	DEFINED	6,
THOR INDS INC	COM	885160101	5	178	SH	DEFINED	
THORATEC CORP	COM NEW	885175307	165	9988	SH	DEFINED	6,
THORATEC CORP	COM NEW	885175307	16	961	SH	DEFINED	

THORNBURG MTG INC	COM	885218107	113	6827	SH	DEFINED	6,
THORNBURG MTG INC	COM	885218107	12	751	SH	DEFINED	
THQ INC	COM NEW	872443403	305	7067	SH	DEFINED	6,
THQ INC	COM NEW	872443403	26	592	SH	DEFINED	
THREE FIVE SYS INC	COM	88554L108	102	6370	SH	DEFINED	6,
THREE FIVE SYS INC	COM	88554L108	10	601	SH	DEFINED	
TIDEWATER INC	COM	886423102	6530	244650	SH	DEFINED	6,
TIDEWATER INC	COM	886423102	27	1030	SH	DEFINED	
TIDEWATER INC	EQUITY	886423102	2744	101000	SH	DEFINED	
TIFFANY & CO NEW	COM	886547108	1335	61680	SH	DEFINED	6,
TIFFANY & CO NEW	COM	886547108	10	440	SH	DEFINED	
TIFFANY & CO.	EQUITY	886547108	52	2,400	SH	DEFINED	
TIMKEN CO	COM	887389104	213	15576	SH	DEFINED	6,
TIMKEN CO	COM	887389104	18	1345	SH	DEFINED	
TITAN CORP	COM	888266103	2062	105184	SH	DEFINED	6,
TITAN CORP	COM	888266103	30	1518	SH	DEFINED	
TITAN PHARMACEUTICALS INC DEL	COM	888314101	44	6992	SH	DEFINED	6,
TITAN PHARMACEUTICALS INC DEL	COM	888314101	4	694	SH	DEFINED	
TITANIUM METALS CORP	COM	888339108	20	6140	SH	DEFINED	6,
TITANIUM METALS CORP	COM	888339108	2	550	SH	DEFINED	
TIVO INC	COM	888706108	17	5099	SH	DEFINED	6,
TIVO INC	COM	888706108	2	479	SH	DEFINED	
TJX COMPANIES INC. NEW	EQUITY	872540109	155	4,700	SH	DEFINED	
TJX COS INC NEW	COM	872540109	6417	195040	SH	DEFINED	6,
TJX COS INC NEW	COM	872540109	69	2090	SH	DEFINED	
TMP WORLDWIDE INC	EQUITY	872941109	51	1,800	SH	DEFINED	
TMP WORLDWIDE INC	COM	872941109	1448	51000	SH	DEFINED	6,
TMP WORLDWIDE INC	COM	872941109	9	320	SH	DEFINED	
TOLL BROTHERS INC	COM	889478103	218	7363	SH	DEFINED	6,
TOLL BROTHERS INC	COM	889478103	19	630	SH	DEFINED	
TOLL BROTHERS INC COM	EQUITY	889478103	12257	413100	SH	Sole	
TOLLGRADE COMMUNICATIONS INC	COM	889542106	69	3583	SH	DEFINED	6,
TOLLGRADE COMMUNICATIONS INC	COM	889542106	7	356	SH	DEFINED	
TOMPKINSTRUSTCO INC	COM	890110109	76	2006	SH	DEFINED	6,
TOMPKINSTRUSTCO INC	COM	890110109	7	184	SH	DEFINED	
TOO INC	COM	890333107	184	8756	SH	DEFINED	6,
TOO INC	COM	890333107	18	839	SH	DEFINED	
TOO INC COM	EQUITY	890333107	28964	1379900	SH	Sole	
TOOTSIE ROLL INDS INC	COM	890516107	2265	59200	SH	DEFINED	6,
TOPPS INC	COM	890786106	105	10898	SH	DEFINED	6,
TOPPS INC	COM	890786106	10	1021	SH	DEFINED	
TORCHMARK CORP	EQUITY	891027104	82	2,100	SH	DEFINED	
TORCHMARK CORP	COM	891027104	4049	103830	SH	DEFINED	6,
TORCHMARK CORP	COM	891027104	39	990	SH	DEFINED	
TORO CO	COM	891092108	168	3988	SH	DEFINED	6,
TORO CO	COM	891092108	14	338	SH	DEFINED	
TOTAL FINA ELF S A	SPONSORED ADR	89151E109	186	2757	SH	DEFINED	6,
TOWER AUTOMOTIVE INC	COM	891707101	85	11864	SH	DEFINED	6,
TOWER AUTOMOTIVE INC	COM	891707101	8	1062	SH	DEFINED	
TOWN & CTRY TR	SH BEN INT	892081100	79	4009	SH	DEFINED	6,
TOWN & CTRY TR	SH BEN INT	892081100	8	398	SH	DEFINED	
TOYS R US	EQUITY	892335100	57	3,300	SH	DEFINED	
TOYS R US INC	COM	892335100	2870	166550	SH	DEFINED	6,
TOYS R US INC	COM	892335100	25	1460	SH	DEFINED	

TRADESTATION GROUP INC	COM	89267P105	14	5754	SH	DEFINED	6,
TRADESTATION GROUP INC	COM	89267P105	1	571	SH	DEFINED	
TRAMMELL CROW CO	COM	89288R106	72	7186	SH	DEFINED	6,
TRAMMELL CROW CO	COM	89288R106	6	644	SH	DEFINED	
TRANS WORLD ENTMT CORP	COM	89336Q100	65	8364	SH	DEFINED	6,
TRANS WORLD ENTMT CORP	COM	89336Q100	6	749	SH	DEFINED	
TRANSACTION SYS ARCHITECTS	CL A	893416107	336	53546	SH	DEFINED	6,
TRANSACTION SYS ARCHITECTS	CL A	893416107	6	1000	SH	DEFINED	
TRANSATLANTIC HOLDINGS INC	EQUITY	893521104	641413	31,274,130	SH	DEFINED	
TRANSGENOMIC INC	COM	89365K206	91	12033	SH	DEFINED	6,
TRANSGENOMIC INC	COM	89365K206	2	330	SH	DEFINED	
TRANSGENOMIC INC COM	EQUITY	89365K206	1699	225000	SH	Sole	
TRANSKARYOTIC THERAPIES INC	COM	893735100	174	6408	SH	DEFINED	6,
TRANSKARYOTIC THERAPIES INC	COM	893735100	17	616	SH	DEFINED	
TRANSKARYOTIC THERAPIES INC	EQUITY	893735100	73	1600	SH	DEFINED	
TRANSMONTAIGNE INC	EQUITY	893934109	752	155100	SH	Sole	
TRANSMONTAIGNE INC	COM	893934109	24	4900	SH	DEFINED	6,
TRANSMONTAIGNE INC	COM	893934109	2	439	SH	DEFINED	
TRANSOCEAN SEDCO FOREX INC	EQUITY	G90078109	140	5,300	SH	DEFINED	
TRANSOCEAN SEDCO FOREX INC	ORD	G90078109	3549	134420	SH	DEFINED	6,
TRANSOCEAN SEDCO FOREX INC	ORD	G90078109	25	950	SH	DEFINED	
TRANSOCEAN SEDCO FOREX INC	EQUITY	G90078109	1657	55000	SH	DEFINED	
TRANSWITCH CORP	COM	894065101	409	133558	SH	DEFINED	6,
TRANSWITCH CORP	COM	894065101	7	2387	SH	DEFINED	
TRC COS INC	COM	872625108	53	1476	SH	DEFINED	6,
TRC COS INC	COM	872625108	5	146	SH	DEFINED	
TREDEGAR CORP	COM	894650100	85	4971	SH	DEFINED	6,
TREDEGAR CORP	COM	894650100	8	445	SH	DEFINED	
TREMONT CORP	COM PAR $1.00	894745207	11	399	SH	DEFINED	6,
TREMONT CORP	COM PAR $1.00	894745207	1	36	SH	DEFINED	
TRENDWEST RESORTS INC	COM	894917103	34	1355	SH	DEFINED	6,
TRENDWEST RESORTS INC	COM	894917103	3	134	SH	DEFINED	
TREX INC	COM	89531P105	31	1752	SH	DEFINED	6,
TREX INC	COM	89531P105	3	174	SH	DEFINED	
TRIAD GTY INC	COM	895925105	67	1917	SH	DEFINED	6,
TRIAD GTY INC	COM	895925105	7	190	SH	DEFINED	
TRIAD GTY INC COM	EQUITY	895925105	9765	279400	SH	Sole	
TRIAD HOSPITALS INC	COM	89579K109	3070	86713	SH	DEFINED	6,
TRIAD HOSPITALS INC COM	EQUITY	89579K109	100302	2833400	SH	Sole	
TRIANGLE PHARMACEUTICALS INC	COM	89589H104	25	7956	SH	DEFINED	6,
TRIANGLE PHARMACEUTICALS INC	COM	89589H104	3	790	SH	DEFINED	
TRIARC COS INC	CL A	895927101	87	3760	SH	DEFINED	6,
TRIARC COS INC	CL A	895927101	7	324	SH	DEFINED	
TRIBUNE CO	EQUITY	896047107	157	5,000	SH	DEFINED	
TRIBUNE CO NEW	COM	896047107	3960	126120	SH	DEFINED	6,
TRIBUNE CO NEW	COM	896047107	28	890	SH	DEFINED	
TRICO MARINE SERVICES INC	COM	896106101	46	7693	SH	DEFINED	6,
TRICO MARINE SERVICES INC	COM	896106101	4	695	SH	DEFINED	
TRICON GLOBAL RESTAURANTS	COM	895953107	3031	77290	SH	DEFINED	6,
TRICON GLOBAL RESTAURANTS	COM	895953107	17	440	SH	DEFINED	
TRICON GLOBAL RESTAURANTS, INC.	EQUITY	895953107	94	2,400	SH	DEFINED	
TRIGON HEALTHCARE INC	COM	89618L100	2790	42600	SH	DEFINED	6,
TRIGON HEALTHCARE INC	EQUITY	89618L100	4954	102300	SH	DEFINED	
TRIKON TECHNOLOGIES INC	COM NEW	896187408	25	2919	SH	DEFINED	6,
TRIKON TECHNOLOGIES INC	COM NEW	896187408	2	283	SH	DEFINED	
TRIMBLE NAVIGATION LTD	COM	896239100	105	6878	SH	DEFINED	6,
TRIMBLE NAVIGATION LTD	COM	896239100	10	683	SH	DEFINED	
TRIMERIS INC	COM	896263100	173	4922	SH	DEFINED	6,

TRIMERIS INC	COM	896263100	16	468	SH	DEFINED	
TRINITY INDS INC	COM	896522109	1186	54785	SH	DEFINED	6,
TRINITY INDS INC	COM	896522109	22	1007	SH	DEFINED	
TRIPATH IMAGING INC	COM	896942109	28	6506	SH	DEFINED	6,
TRIPATH IMAGING INC	COM	896942109	3	646	SH	DEFINED	
TRIPATH TECHNOLOGY INC	COM	89672P104	2	4397	SH	DEFINED	6,
TRIPATH TECHNOLOGY INC	COM	89672P104	0	436	SH	DEFINED	
TRIQUINT SEMICONDUCTOR	EQUITY	89674KAA1	190	250000	SH	Sole	
TRIQUINT SEMICONDUCTOR INC	COM	89674K103	3082	192769	SH	DEFINED	6,
TRIQUINT SEMICONDUCTOR INC	COM	89674K103	56	3524	SH	DEFINED	
TRIQUINT SEMICONDUCTOR INC	EQUITY	89674K103	3986	119300	SH	DEFINED	
TRIUMPH GROUP INC NEW	COM	896818101	134	5745	SH	DEFINED	6,
TRIUMPH GROUP INC NEW	COM	896818101	10	427	SH	DEFINED	
TRIZETTO GROUP INC	COM	896882107	53	6003	SH	DEFINED	6,
TRIZETTO GROUP INC	COM	896882107	5	596	SH	DEFINED	
TROPICAL SPORTSWEAR INTL CORP	COM	89708P102	24	1409	SH	DEFINED	6,
TROPICAL SPORTSWEAR INTL CORP	COM	89708P102	2	127	SH	DEFINED	
TROY FINL CORP	COM	897329108	27	1282	SH	DEFINED	6,
TROY FINL CORP	COM	897329108	2	118	SH	DEFINED	
TRUST CO NJ JERSEY CITY NEW	COM	898304100	146	5802	SH	DEFINED	6,
TRUST CO NJ JERSEY CITY NEW	COM	898304100	13	523	SH	DEFINED	
TRUSTCO BK CORP N Y	COM	898349105	242	17597	SH	DEFINED	6,
TRUSTCO BK CORP N Y	COM	898349105	23	1676	SH	DEFINED	
TRUSTMARK CORP	COM	898402102	459	20500	SH	DEFINED	6,
TRUSTMARK CORP	COM	898402102	9	420	SH	DEFINED	
TRW INC	EQUITY	872649108	63	2,100	SH	DEFINED	
TRW INC	COM	872649108	1576	52860	SH	DEFINED	6,
TRW INC	COM	872649108	11	370	SH	DEFINED	
TTM TECHNOLOGIES INC	COM	87305R109	20	3215	SH	DEFINED	6,
TTM TECHNOLOGIES INC	COM	87305R109	2	319	SH	DEFINED	
TUBOS DE ACERO DE MEX-SP ADR	EQUITY	898592506	1458	162,000	SH	DEFINED	
TUCKER ANTHONY SUTRO	COM	898647102	138	5779	SH	DEFINED	6,
TUCKER ANTHONY SUTRO	COM	898647102	12	518	SH	DEFINED	
TUESDAY MORNING CORP	COM NEW	899035505	23	2486	SH	DEFINED	6,
TUESDAY MORNING CORP	COM NEW	899035505	2	242	SH	DEFINED	
TULARIK INC	COM	899165104	100	5409	SH	DEFINED	6,
TULARIK INC	COM	899165104	10	537	SH	DEFINED	
TUMBLEWEED COMMUNICATIONS CORP	COM	899690101	72	22400	SH	DEFINED	6,
TUPPERWARE CORP	EQUITY	899896104	18	900	SH	DEFINED	
TUPPERWARE CORP	COM	899896104	2085	104559	SH	DEFINED	6,
TUPPERWARE CORP	COM	899896104	31	1571	SH	DEFINED	
TURNSTONE SYSTEMS INC	COM	900423104	84	28141	SH	DEFINED	6,
TURNSTONE SYSTEMS INC	COM	900423104	2	827	SH	DEFINED	
TV AZTECA S.A.-SPONS ADR	EQUITY	901145102	677	175,800	SH	DEFINED	
TWEETER HOME ENTMT GROUP INC	COM	901167106	60	4406	SH	DEFINED	6,
TWEETER HOME ENTMT GROUP INC	COM	901167106	7	527	SH	DEFINED	
TXU CORP	COM	873168108	5906	127500	SH	DEFINED	6,
TXU CORP	COM	873168108	36	770	SH	DEFINED	
TXU CORPORATION	EQUITY	873168108	199	4,300	SH	DEFINED	
TXU Corporation	EQUITY	873168108	7226	156,000	SH	DEFINED	
TYCO INTERNATIONAL LTD.	EQUITY	902124106	24284	533,722	SH	DEFINED	
TYCO INTL LTD NEW	COM	902124106	54342	1194319	SH	DEFINED	6,
TYCO INTL LTD NEW	COM	902124106	358	7860	SH	DEFINED	
TYCO INTL LTD NEW	EQUITY	902120104	4796	105400	SH	DEFINED	
TYCO INTL LTD NEW	EQUITY	902124106	33654	721200	SH	DEFINED	
TYCOM LTD	EQUITY	G9144B106	13	1,700	SH	DEFINED	
TYSON FOODS INC	CL A	902494103	4064	405550	SH	DEFINED	6,
U S B HLDG INC	COM	902910108	51	3453	SH	DEFINED	6,

U S B HLDG INC	COM	902910108	5	309	SH	DEFINED	
U S CONCRETE INC	COM	90333L102	38	5262	SH	DEFINED	6,
U S CONCRETE INC	COM	90333L102	3	471	SH	DEFINED	
U S G CORP	COM NEW	903293405	43	11598	SH	DEFINED	6,
U S G CORP	COM NEW	903293405	4	1039	SH	DEFINED	
U S INDS INC NEW	COM	912080108	54	23349	SH	DEFINED	6,
U S INDS INC NEW	COM	912080108	5	2091	SH	DEFINED	
U S PHYSICAL THERAPY INC	COM	90337L108	20	1218	SH	DEFINED	6,
U S PHYSICAL THERAPY INC	COM	90337L108	2	121	SH	DEFINED	
U S RESTAURANT PPTYS INC	COM	902971100	78	5622	SH	DEFINED	6,
U S RESTAURANT PPTYS INC	COM	902971100	7	503	SH	DEFINED	
U S Treasury Notes	CORPBOND	9128276B3	1020	1,000,000	PRN	DEFINED	
U S WIRELESS CORP	COM	90339C106	0	3289	SH	DEFINED	6,
U S WIRELESS CORP	COM	90339C106	0	331	SH	DEFINED	
UAXS GLOBAL HOLDINGS INC	COM	902580109	9	12341	SH	DEFINED	6,
UAXS GLOBAL HOLDINGS INC	COM	902580109	1	1186	SH	DEFINED	
UBIQUITEL INC	COM	903474302	104	12878	SH	DEFINED	6,
UBIQUITEL INC	COM	903474302	10	1220	SH	DEFINED	
UCAR INTL INC	COM	90262K109	692	77800	SH	DEFINED	6,
UCAR INTL INC	COM	90262K109	13	1478	SH	DEFINED	
UCBH HOLDINGS INC	COM	90262T308	156	5352	SH	DEFINED	6,
UCBH HOLDINGS INC	COM	90262T308	15	531	SH	DEFINED	
UGI CORP NEW	COM	902681105	226	8339	SH	DEFINED	6,
UGI CORP NEW	COM	902681105	20	743	SH	DEFINED	
UGLY DUCKLING HLDGS INC	EQUITY	903512101	381	137,644	SH	DEFINED	
UICI	COM	902737105	164	12035	SH	DEFINED	6,
UICI	COM	902737105	14	1038	SH	DEFINED	
UIH AUSTRALIA PAC INC	EQUITY	902745116	2086	64837	SH	DEFINED	
UIL HLDG CORP	COM	902748102	186	3898	SH	DEFINED	6,
UIL HLDG CORP	COM	902748102	17	349	SH	DEFINED	
UIL HOLDINGS CORP	EQUITY	902748102	29	600	SH	DEFINED	
ULTICOM INC	COM	903844108	58	7240	SH	DEFINED	6,
ULTICOM INC	COM	903844108	2	259	SH	DEFINED	
ULTIMATE ELECTRS INC	COM	903849107	96	5556	SH	DEFINED	6,
ULTIMATE ELECTRS INC	COM	903849107	4	241	SH	DEFINED	
ULTRAMAR DIAMOND SHAMROCK CORP	COM	904000106	4971	103700	SH	DEFINED	6,
ULTRATECH STEPPER INC	COM	904034105	74	6192	SH	DEFINED	6,
ULTRATECH STEPPER INC	COM	904034105	7	558	SH	DEFINED	
UMB FINL CORP	COM	902788108	213	5138	SH	DEFINED	6,
UMB FINL CORP	COM	902788108	18	440	SH	DEFINED	
UMPQUA HLDGS CORP	COM	904214103	55	4425	SH	DEFINED	6,
UMPQUA HLDGS CORP	COM	904214103	5	406	SH	DEFINED	
UNB CORP OHIO	COM	903056109	54	3163	SH	DEFINED	6,
UNB CORP OHIO	COM	903056109	5	294	SH	DEFINED	
UNIBANCO - SPONSORED GDR	EQUITY	90458E107	174	12,000	SH	DEFINED	
UNIFI INC	COM	904677101	646	78744	SH	DEFINED	6,
UNIFI INC	COM	904677101	12	1419	SH	DEFINED	
UNIFIRST CORP MASS	COM	904708104	43	2518	SH	DEFINED	6,
UNIFIRST CORP MASS	COM	904708104	4	225	SH	DEFINED	
UNILAB CORP NEW	COM NEW	904763208	91	3268	SH	DEFINED	6,
UNILEVER N V	EQUITY	904784709	513	9,489	SH	DEFINED	
UNILEVER N V	N Y SHS NEW	904784709	13850	256380	SH	DEFINED	6,
UNILEVER N V	N Y SHS NEW	904784709	499	9242	SH	DEFINED	6,
UNILEVER N V	N Y SHS NEW	904784709	92	1700	SH	DEFINED	

Union Electric	CORPBOND	906548BT8	4726	5,000,000	PRN	DEFINED	
UNION PAC CORP	COM	907818108	6862	146310	SH	DEFINED	6,
UNION PAC CORP	COM	907818108	70	1490	SH	DEFINED	
UNION PACIFIC CORP.	EQUITY	907818108	192	4,100	SH	DEFINED	
UNION PLANTERS CORP	EQUITY	908068109	99	2,300	SH	DEFINED	
Union Planters Corp	EQUITY	908068109	1287	30,000	SH	DEFINED	
UNION PLANTERS CORP	COM	908068109	4529	105560	SH	DEFINED	6,
UNION PLANTERS CORP	COM	908068109	45	1050	SH	DEFINED	
UNIONBANCAL CORP	COM	908906100	772	22800	SH	DEFINED	6,
UNIROYAL TECHNOLOGY CORP	COM	909163107	13	4075	SH	DEFINED	6,
UNIROYAL TECHNOLOGY CORP	COM	909163107	1	379	SH	DEFINED	
UNISOURCE ENERGY CORP	COM	909205106	312	22294	SH	DEFINED	6,
UNISOURCE ENERGY CORP	COM	909205106	12	877	SH	DEFINED	
UNISYS CORP	COM	909214108	1160	133910	SH	DEFINED	6,
UNISYS CORP	COM	909214108	8	940	SH	DEFINED	
UNISYS CORP.	EQUITY	909214108	46	5,260	SH	DEFINED	
UNIT CORP	COM	909218109	91	10198	SH	DEFINED	6,
UNIT CORP	COM	909218109	9	1012	SH	DEFINED	
UNITED AUTO GROUP INC	COM	909440109	28	1686	SH	DEFINED	6,
UNITED AUTO GROUP INC	COM	909440109	3	151	SH	DEFINED	
UNITED BANKSHARES INC WEST VA	COM	909907107	337	12487	SH	DEFINED	6,
UNITED BANKSHARES INC WEST VA	COM	909907107	30	1119	SH	DEFINED	
UNITED BK SWITZERLAND	EQUITY	909992000	821	15800	SH	DEFINED	
UNITED CMNTY FINL CORP OHIO	COM	909839102	73	10362	SH	DEFINED	6,
UNITED CMNTY FINL CORP OHIO	COM	909839102	7	928	SH	DEFINED	
UNITED DOMINION REALTY TR INC	COM	910197102	455	31839	SH	DEFINED	6,
UNITED DOMINION REALTY TR INC	COM	910197102	39	2741	SH	DEFINED	
UNITED DOMINION REALTY TRUST	EQUITY	910197102	4644	325,200	SH	DEFINED	
UNITED DOMINION RLTYTR COM	EQUITY	910197102	14047	983700	SH	Sole	
UNITED FIRE & CAS CO	COM	910331107	51	1987	SH	DEFINED	6,
UNITED FIRE & CAS CO	COM	910331107	5	178	SH	DEFINED	
UNITED HEALTHGROUP INC.	EQUITY	91324P102	352	5,300	SH	DEFINED	
UNITED INDL CORP	COM	910671106	58	3926	SH	DEFINED	6,
UNITED INDL CORP	COM	910671106	5	353	SH	DEFINED	
UNITED NAT FOODS INC	COM	911163103	47	2593	SH	DEFINED	6,
UNITED NAT FOODS INC	COM	911163103	5	255	SH	DEFINED	
UNITED NATL BANCORP N J	COM	910909100	118	4638	SH	DEFINED	6,
UNITED NATL BANCORP N J	COM	910909100	11	424	SH	DEFINED	
UNITED PARCEL SERVICE CL B	EQUITY	911312106	505	9,710	SH	DEFINED	
UNITED PARCEL SERVICE INC	CL B	911312106	260	5000	SH	DEFINED	6,
UNITED PARCEL SERVICE INC	CL B	911312106	35	670	SH	DEFINED	
UNITED PARCEL SVC INC	EQUITY	911312106	2019	38600	SH	DEFINED	
UNITED RENTALS INC	COM	911363109	1424	82100	SH	DEFINED	6,
UNITED STATIONERS INC	COM	913004107	591	19779	SH	DEFINED	6,
UNITED STATIONERS INC	COM	913004107	26	864	SH	DEFINED	
UNITED SURGICAL PRTNRS COM	EQUITY	913016309	13876	676900	SH	Sole	
UNITED TECHNOLOGIES CORP	EQUITY	913017109	9663	207,800	SH	DEFINED	
UNITED TECHNOLOGIES CORP	COM	913017109	10740	230960	SH	DEFINED	6,
UNITED TECHNOLOGIES CORP	COM	913017109	65	1400	SH	DEFINED	
UNITED TECHNOLOGIES CORP	EQUITY	913017109	1420	48525	SH	DEFINED	
UNITED THERAPEUTICS CORP DEL	COM	91307C102	54	4269	SH	DEFINED	6,
UNITED THERAPEUTICS CORP DEL	COM	91307C102	5	424	SH	DEFINED	
UNITEDGLOBALCOM	CL A	913247508	50	21420	SH	DEFINED	6,
UNITEDGLOBALCOM	CL A	913247508	5	2106	SH	DEFINED	
UNITEDHEALTH GROUP INC	COM	91324P102	8986	135130	SH	DEFINED	6,
UNITEDHEALTH GROUP INC	COM	91324P102	63	950	SH	DEFINED	
UNITEDHEALTH GROUP INC	EQUITY	91324P102	1555	48590	SH	DEFINED	
UNITRIN INC	COM	913275103	3023	79100	SH	DEFINED	6,

UNIVERSAL AMERN FINL CORP	COM	913377107	69	12406	SH	DEFINED	6,
UNIVERSAL AMERN FINL CORP	COM	913377107	6	1127	SH	DEFINED	
UNIVERSAL COMPRESSION COM	EQUITY	913431102	6743	299700	SH	Sole	
UNIVERSAL COMPRESSION HLDGS	COM	913431102	65	2877	SH	DEFINED	6,
UNIVERSAL COMPRESSION HLDGS	COM	913431102	6	285	SH	DEFINED	
UNIVERSAL CORP VA	COM	913456109	1348	40394	SH	DEFINED	6,
UNIVERSAL CORP VA	COM	913456109	25	738	SH	DEFINED	
UNIVERSAL DISPLAY CORP	COM	91347P105	30	4193	SH	DEFINED	6,
UNIVERSAL DISPLAY CORP	COM	91347P105	3	416	SH	DEFINED	
UNIVERSAL ELECTRS INC	COM	913483103	59	3933	SH	DEFINED	6,
UNIVERSAL ELECTRS INC	COM	913483103	6	390	SH	DEFINED	
UNIVERSAL FST PRODS INC	COM	913543104	70	3703	SH	DEFINED	6,
UNIVERSAL FST PRODS INC	COM	913543104	6	332	SH	DEFINED	
UNIVERSAL HEALTH RLTY INCM TR	SH BEN INT	91359E105	90	3648	SH	DEFINED	6,
UNIVERSAL HEALTH RLTY INCM TR	SH BEN INT	91359E105	8	326	SH	DEFINED	
UNIVERSAL HLTH SVCS CL B	EQUITY	913903100	54656	1120000	SH	Sole	
UNIVISION COMMUNICATIONS CL A	EQUITY	914906102	78	3,400	SH	DEFINED	
UNIVISION COMMUNICATIONS INC	CL A	914906102	2242	97675	SH	DEFINED	6,
UNIVISION COMMUNICATIONS INC	CL A	914906102	14	620	SH	DEFINED	
UNOCAL CORP	EQUITY	915289102	130	4,000	SH	DEFINED	
UNOCAL CORP	COM	915289102	3531	108660	SH	DEFINED	6,
UNOCAL CORP	COM	915289102	24	730	SH	DEFINED	
UNOVA INC	COM	91529B106	62	13867	SH	DEFINED	6,
UNOVA INC	COM	91529B106	6	1242	SH	DEFINED	
UNUMPROVIDENT	EQUITY	91529Y106	101	4,014	SH	DEFINED	
UNUMPROVIDENT CORP	COM	91529Y106	2577	102040	SH	DEFINED	6,
UNUMPROVIDENT CORP	COM	91529Y106	18	720	SH	DEFINED	
UNUMPROVIDENT CORP	EQUITY	91529Y106	3885	147700	SH	DEFINED	
URBAN OUTFITTERS INC	COM	917047102	23	2022	SH	DEFINED	6,
URBAN OUTFITTERS INC	COM	917047102	2	188	SH	DEFINED	
UROCOR INC	COM	91727P105	46	2602	SH	DEFINED	6,
UROCOR INC	COM	91727P105	5	258	SH	DEFINED	
UROLOGIX INC	COM	917273104	42	3055	SH	DEFINED	6,
UROLOGIX INC	COM	917273104	4	303	SH	DEFINED	
URS CORP NEW	COM	903236107	91	3946	SH	DEFINED	6,
URS CORP NEW	COM	903236107	8	352	SH	DEFINED	
US AIRWAYS GROUP INC	COM	911905107	132	28380	SH	DEFINED	6,
US AIRWAYS GROUP INC	COM	911905107	1	200	SH	DEFINED	
US AIRWAYS GROUP, INC.	EQUITY	911905107	5	1,100	SH	DEFINED	
US BANCORP	EQUITY	902973304	34265	1,544,866	SH	DEFINED	
US BANCORP DEL	COM NEW	902973304	18541	835944	SH	DEFINED	6,
US BANCORP DEL	COM NEW	902973304	126	5679	SH	DEFINED	
US ONCOLOGY INC	COM	90338W103	221	29678	SH	DEFINED	6,
US ONCOLOGY INC	COM	90338W103	19	2578	SH	DEFINED	
US UNWIRED INC	CL A	90338R104	91	9000	SH	DEFINED	6,
US UNWIRED INC	CL A	90338R104	9	853	SH	DEFINED	
USA ED INC	COM	90390U102	5708	68850	SH	DEFINED	6,
USA ED INC	COM	90390U102	41	490	SH	DEFINED	
USA ED INC	EQUITY	90390U102	7310	94100	SH	DEFINED	
USA EDUCATION INC	EQUITY	90390U102	10900	131,470	SH	DEFINED	
USA NETWORKS INC	COM	902984103	1126	62640	SH	DEFINED	6,
USA NETWORKS INC	EQUITY	902984103	5021	5001100	SH	DEFINED	
USEC INC	EQUITY	90333E108	1404	218,400	SH	DEFINED	
USEC INC	COM	90333E108	163	25301	SH	DEFINED	6,
USEC INC	COM	90333E108	14	2186	SH	DEFINED	
USFREIGHTWAYS CORP	COM	916906100	258	8254	SH	DEFINED	6,
USFREIGHTWAYS CORP	COM	916906100	22	709	SH	DEFINED	
USINTERNETWORKING INC	COM	917311805	4	14313	SH	DEFINED	6,

USINTERNETWORKING INC	COM	917311805	0	1363	SH	DEFINED	
UST INC	EQUITY	902911106	90	2,700	SH	DEFINED	
UST INC	COM	902911106	2292	69050	SH	DEFINED	6,
UST INC	COM	902911106	16	490	SH	DEFINED	
UST INC	EQUITY	902911106	5341	192957	SH	DEFINED	
USX MARATHON GROUP	COM NEW	902905827	5487	205120	SH	DEFINED	6,
USX MARATHON GROUP	COM NEW	902905827	25	920	SH	DEFINED	
USX/MARATHON GROUP	EQUITY	902905827	136	5,100	SH	DEFINED	
USX-U S STL	COM	90337T101	734	52500	SH	DEFINED	6,
USX-U S STL	COM	90337T101	4	270	SH	DEFINED	
USX-U.S. STEEL GROUP INC.	EQUITY	90337T101	20	1,400	SH	DEFINED	
UTILICORP UTD INC	COM	918005109	5423	193600	SH	DEFINED	6,
V F CORP	COM	918204108	1971	67330	SH	DEFINED	6,
V F CORP	COM	918204108	10	330	SH	DEFINED	
V F CORP	EQUITY	918204108	3610	124960	SH	DEFINED	
VA LINUX SYSTEMS INC	COM	91819B105	10	9724	SH	DEFINED	6,
VA LINUX SYSTEMS INC	COM	91819B105	1	870	SH	DEFINED	
VAIL RESORTS INC	COM	91879Q109	35	2492	SH	DEFINED	6,
VAIL RESORTS INC	COM	91879Q109	3	223	SH	DEFINED	
VALASSIS COMMUNICATIONS INC	COM	918866104	2476	77600	SH	DEFINED	6,
VALENCE TECHNOLOGY INC	COM	918914102	29	8245	SH	DEFINED	6,
VALENCE TECHNOLOGY INC	COM	918914102	3	818	SH	DEFINED	
VALENTIS INC	COM	91913E104	25	8416	SH	DEFINED	6,
VALENTIS INC	COM	91913E104	3	835	SH	DEFINED	
VALERO ENERGY CORP	EQUITY	91913Y100	10977	264000	SH	DEFINED	
VALERO ENERGY CORP NEW	COM	91913Y100	2517	71700	SH	DEFINED	6,
VALERO ENERGY CORP NEW COM	EQUITY	91913Y100	36272	1033400	SH	Sole	
VALMONT INDS INC	COM	920253101	59	4230	SH	DEFINED	6,
VALMONT INDS INC	COM	920253101	5	388	SH	DEFINED	
VALSPAR CORP	COM	920355104	1903	56900	SH	DEFINED	6,
VALUE CITY DEPT STORES INC	COM	920387107	17	4964	SH	DEFINED	6,
VALUE CITY DEPT STORES INC	COM	920387107	2	445	SH	DEFINED	
VALUE LINE INC	COM	920437100	18	467	SH	DEFINED	6,
VALUE LINE INC	COM	920437100	2	42	SH	DEFINED	
VALUEVISION INTL INC	CL A	92047K107	86	6641	SH	DEFINED	6,
VALUEVISION INTL INC	CL A	92047K107	8	654	SH	DEFINED	
VANS INC	COM	921930103	191	16648	SH	DEFINED	6,
VANS INC	COM	921930103	5	439	SH	DEFINED	
VARCO INTL INC DEL	COM	922122106	1353	111998	SH	DEFINED	6,
VARIAN INC	COM	922206107	224	8780	SH	DEFINED	6,
VARIAN INC	COM	922206107	21	841	SH	DEFINED	
VARIAN SEMICONDUCTOR EQUIP INC	EQUITY	922207105	2707	177500	SH	DEFINED	
VARIAN SEMICONDUCTOR EQUIPMNT	COM	922207105	279	10776	SH	DEFINED	6,
VARIAN SEMICONDUCTOR EQUIPMNT	COM	922207105	23	881	SH	DEFINED	
VASOMEDICAL INC	COM	922321104	50	16153	SH	DEFINED	6,
VASOMEDICAL INC	COM	922321104	5	1603	SH	DEFINED	
VASTERA INC	COM	92239N109	58	5178	SH	DEFINED	6,
VASTERA INC	COM	92239N109	6	511	SH	DEFINED	
VAXGEN INC	COM NEW	922390208	29	2316	SH	DEFINED	6,
VAXGEN INC	COM NEW	922390208	3	230	SH	DEFINED	
VECTOR GROUP LTD	COM	92240M108	195	4551	SH	DEFINED	6,
VECTOR GROUP LTD	COM	92240M108	20	458	SH	DEFINED	
VECTREN CORP	COM	92240G101	1776	79300	SH	DEFINED	6,
VEECO INSTRS INC DEL	COM	922417100	248	9348	SH	DEFINED	6,

VEECO INSTRS INC DEL	COM	922417100	18	677	SH	DEFINED	
VENATOR GROUP INC	COM	922944103	270	17700	SH	DEFINED	6,
VENATOR GROUP INC	EQUITY	922944103	1893	110200	SH	DEFINED	
VENATOR GROUP INC COM	EQUITY	922944103	53166	3486300	SH	Sole	
VENTANA MED SYS INC	COM	92276H106	70	3416	SH	DEFINED	6,
VENTANA MED SYS INC	COM	92276H106	7	339	SH	DEFINED	
VENTANA MEDICAL SYSTEMS	EQUITY	92276H106	136	6,630	SH	DEFINED	
VENTAS INC	COM	92276F100	186	17134	SH	DEFINED	6,
VENTAS INC	COM	92276F100	18	1640	SH	DEFINED	
VENTIV HEALTH INC	COM	922793104	18	4514	SH	DEFINED	6,
VENTIV HEALTH INC	COM	922793104	2	445	SH	DEFINED	
VERISIGN INC	COM	92343E102	417	9950	SH	DEFINED	6,
VERITAS DGC INC	COM	92343P107	93	8301	SH	DEFINED	6,
VERITAS DGC INC	COM	92343P107	9	824	SH	DEFINED	
VERITAS DGC INC COM	EQUITY	92343P107	15573	1396700	SH	Sole	
VERITAS SOFTWARE CO	COM	923436109	3867	209686	SH	DEFINED	6,
VERITAS SOFTWARE CO	COM	923436109	30	1633	SH	DEFINED	
VERITAS SOFTWARE CORP	EQUITY	923436109	140	7,610	SH	DEFINED	
VERITAS SOFTWARE CORP	EQUITY	923436109	5925	186250	SH	DEFINED	
VERITY INC	COM	92343C106	81	8043	SH	DEFINED	6,
VERITY INC	COM	92343C106	8	798	SH	DEFINED	
VERIZON COMMUNICATIONS	EQUITY	92343V104	26731	494,008	SH	DEFINED	
VERIZON COMMUNICATIONS	COM	92343V104	79680	1472559	SH	DEFINED	6,
VERIZON COMMUNICATIONS	COM	92343V104	583	10780	SH	DEFINED	
VERIZON COMMUNICATIONS	EQUITY	92343V104	1995	99464	SH	DEFINED	
VERSICOR INC	COM	925314106	53	3948	SH	DEFINED	6,
VERSICOR INC	COM	925314106	5	390	SH	DEFINED	
VERTEX PHARMACEUTICALS INC	COM	92532F100	1569	87000	SH	DEFINED	6,
VERTICALNET INC	COM	92532L107	7	20194	SH	DEFINED	6,
VERTICALNET INC	COM	92532L107	1	1913	SH	DEFINED	
VESTA INS GROUP INC	COM	925391104	132	10040	SH	DEFINED	6,
VESTA INS GROUP INC	COM	925391104	12	899	SH	DEFINED	
VF CORP	EQUITY	918204108	56	1,900	SH	DEFINED	
VI TECHNOLOGIES INC	COM	917920100	9	1468	SH	DEFINED	6,
VI TECHNOLOGIES INC	COM	917920100	1	146	SH	DEFINED	
VIACOM INC	CL B	925524308	28948	839077	SH	DEFINED	6,
VIACOM INC	CL B	925524308	217	6296	SH	DEFINED	
VIACOM INC	EQUITY	925524308	8112	233733	SH	DEFINED	
VIACOM INC B	EQUITY	925526105	2	192	SH	DEFINED	
VIACOM INC CL A	EQUITY	925524100	1293	37000	SH	Sole	
VIACOM INC CLASS-B COMMON	EQUITY	925524308	1020	29,551	SH	DEFINED	
VIAD CORP	COM	92552R109	3738	194900	SH	DEFINED	6,
VIASAT INC	COM	92552V100	68	3821	SH	DEFINED	6,
VIASAT INC	COM	92552V100	7	379	SH	DEFINED	
VIASYSTEMS GROUP INC	COM	92553H100	10	15448	SH	DEFINED	6,
VIASYSTEMS GROUP INC	COM	92553H100	1	1533	SH	DEFINED	
VICAL INC	COM	925602104	58	5677	SH	DEFINED	6,
VICAL INC	COM	925602104	6	563	SH	DEFINED	
VICOR CORP	COM	925815102	91	6418	SH	DEFINED	6,
VICOR CORP	COM	925815102	9	637	SH	DEFINED	
VIDAMED INC	COM	926530106	38	9956	SH	DEFINED	6,
VIDAMED INC	COM	926530106	4	988	SH	DEFINED	
VIDESH SANCHAR NIGAM-SP ADR	EQUITY	92659G600	294	31,000	SH	DEFINED	
VIEWPOINT CORP	COM	92672P108	37	10813	SH	DEFINED	6,
VIEWPOINT CORP	COM	92672P108	4	1073	SH	DEFINED	
VINTAGE PETE INC	COM	927460105	233	14673	SH	DEFINED	6,
VINTAGE PETE INC	COM	927460105	21	1321	SH	DEFINED	
VION PHARMACEUTICALS INC	COM	927624106	35	7425	SH	DEFINED	6,

VION PHARMACEUTICALS INC	COM	927624106	3	737	SH	DEFINED	
VIRAGE LOGIC CORP	COM	92763R104	27	2434	SH	DEFINED	6,
VIRAGE LOGIC CORP	COM	92763R104	3	242	SH	DEFINED	
VIRATA CORP	COM	927646109	140	14057	SH	DEFINED	6,
VIRATA CORP	COM	927646109	14	1395	SH	DEFINED	
VIROPHARMA INC	COM	928241108	126	5004	SH	DEFINED	6,
VIROPHARMA INC	COM	928241108	12	477	SH	DEFINED	
VISHAY INTERTECHNOLOGY INC	COM	928298108	3937	213945	SH	DEFINED	6,
VISHAY INTERTECHNOLOGY INC	COM	928298108	9	465	SH	DEFINED	
VISTEON CORP	EQUITY	92839U107	28	2,193	SH	DEFINED	
VISTEON CORP	EQUITY	928390107	775	100000	SH	DEFINED	
VISTEON CORP	COM	92839U107	1392	109197	SH	DEFINED	6,
VISTEON CORP	COM	92839U107	5	394	SH	DEFINED	
VISTEON CORP	EQUITY	92839U107	2171	82500	SH	DEFINED	
VISUAL NETWORKS INC	COM	928444108	19	8443	SH	DEFINED	6,
VISUAL NETWORKS INC	COM	928444108	2	838	SH	DEFINED	
VISX INC DEL	COM	92844S105	1067	80660	SH	DEFINED	6,
VISX INC DEL	COM	92844S105	18	1355	SH	DEFINED	
VITAL SIGNS INC	COM	928469105	45	1472	SH	DEFINED	6,
VITAL SIGNS INC	COM	928469105	4	146	SH	DEFINED	
VITESSE SEMICONDUCTOR CORP	EQUITY	928497106	23	3,000	SH	DEFINED	
VITESSE SEMICONDUCTOR CORP	COM	928497106	630	81280	SH	DEFINED	6,
VITESSE SEMICONDUCTOR CORP	COM	928497106	4	550	SH	DEFINED	
VITESSE SEMICONDUCTOR CORP	EQUITY	928497106	4177	108700	SH	DEFINED	
VITRIA TECHNOLOGY	COM	92849Q104	41	19982	SH	DEFINED	6,
VITRIA TECHNOLOGY	COM	92849Q104	4	1983	SH	DEFINED	
VODAFONE GROUP PLC NEW	SPONSORED ADR	92857W100	900	41000	SH	DEFINED	6,
VODAFONE GROUP PLC-SP ADR	EQUITY	92857W100	7256	330,425	SH	DEFINED	
VOLT INFORMATION SCIENCES INC	COM	928703107	30	2539	SH	DEFINED	6,
VOLT INFORMATION SCIENCES INC	COM	928703107	3	227	SH	DEFINED	
VORNADO RLTY TR	SH BEN INT	929042109	1127	28400	SH	DEFINED	6,
VORNADO RLTY TR SH BEN INT	EQUITY	929042109	34825	877200	SH	Sole	
VULCAN MATERIALS INC	EQUITY	929160109	73	1,700	SH	DEFINED	
VULCAN MATLS CO	COM	929160109	2234	51720	SH	DEFINED	6,
VULCAN MATLS CO	COM	929160109	13	300	SH	DEFINED	
VYSIS INC	COM	928961101	20	995	SH	DEFINED	6,
VYSIS INC	COM	928961101	2	99	SH	DEFINED	
W HLDG CO INC	COM	929251106	120	8557	SH	DEFINED	6,
W HLDG CO INC	COM	929251106	11	766	SH	DEFINED	
W. R. Berkley Cap Trust	CORPBOND	084498AB0	3250	3,940,000	PRN	DEFINED	
WABASH NATL CORP	COM	929566107	50	7231	SH	DEFINED	6,
WABASH NATL CORP	COM	929566107	4	648	SH	DEFINED	
WABTEC CORP	COM	929740108	95	8719	SH	DEFINED	6,
WABTEC CORP	COM	929740108	7	667	SH	DEFINED	
WACHOVIA CORP	EQUITY	929903102	722	23,300	SH	DEFINED	
WACHOVIA CORP 2ND NEW	COM	929903102	19917	642490	SH	DEFINED	6,
WACHOVIA CORP 2ND NEW	COM	929903102	130	4180	SH	DEFINED	
WACKENHUT CORP	COM SER A	929794105	62	2652	SH	DEFINED	6,
WACKENHUT CORP	COM SER A	929794105	6	242	SH	DEFINED	
WACKENHUT CORRECTIONS CORP	COM	929798106	31	2383	SH	DEFINED	6,
WACKENHUT CORRECTIONS CORP	COM	929798106	3	233	SH	DEFINED	
WADDELL & REED FINL INC	CL A	930059100	2426	93300	SH	DEFINED	6,
WADDELL & REED FINL INC	CL A	930059100	4	170	SH	DEFINED	
WAL MART STORES INC	COM	931142103	110018	2222580	SH	DEFINED	6,
WAL MART STORES INC	COM	931142103	840	16960	SH	DEFINED	
WAL MART STORES INC	EQUITY	931142103	40187	862360	SH	DEFINED	
WALGREEN CO	EQUITY	931422109	582	16,900	SH	DEFINED	
Walgreen Co	EQUITY	931422109	3099	90,000	SH	DEFINED	

WALGREEN CO	COM	931422109	17542	509500	SH	DEFINED	6,
WALGREEN CO	COM	931422109	139	4030	SH	DEFINED	
WALLACE COMPUTER SERVICES INC	COM	932270101	954	59975	SH	DEFINED	6,
WALLACE COMPUTER SERVICES INC	COM	932270101	16	1032	SH	DEFINED	
WAL-MART STORES	EQUITY	931142103	17130	346,070	SH	DEFINED	
WALTER IND	EQUITY	93317Q105	7	807	SH	DEFINED	
WALTER INDS INC	COM	93317Q105	80	8936	SH	DEFINED	6,
WALTER INDS INC	COM	93317Q105	8	875	SH	DEFINED	
WASHINGTON FED INC COM	EQUITY	938824109	19028	759620	SH	Sole	
WASHINGTON MUT INC	COM	939322103	21088	548019	SH	DEFINED	6,
WASHINGTON MUT INC	COM	939322103	197	5115	SH	DEFINED	
Washington Mutual	CORPBOND	939318AA9	1542	1,500,000	PRN	DEFINED	
WASHINGTON MUTUAL INC.	EQUITY	939322103	9701	252,106	SH	DEFINED	
WASHINGTON POST CO	CL B	939640108	5770	11100	SH	DEFINED	6,
WASHINGTON REAL ESTATE INVT TR	SH BEN INT	939653101	242	10215	SH	DEFINED	6,
WASHINGTON REAL ESTATE INVT TR	SH BEN INT	939653101	25	1044	SH	DEFINED	
WASHINGTON TR BANCORP	COM	940610108	63	3411	SH	DEFINED	6,
WASHINGTON TR BANCORP	COM	940610108	6	339	SH	DEFINED	
WASTE CONNECTIONS INC	COM	941053100	286	10601	SH	DEFINED	6,
WASTE CONNECTIONS INC	COM	941053100	20	742	SH	DEFINED	
WASTE CONNECTIONS INC	EQUITY	941053100	9813	358455	SH	DEFINED	
WASTE MANAGEMENT INC	EQUITY	94106L109	278	10,400	SH	DEFINED	
WASTE MANAGEMENT INC	EQUITY	941106L109	546	5000	SH	DEFINED	
WASTE MGMT INC DEL	COM	94106L109	8173	305630	SH	DEFINED	6,
WASTE MGMT INC DEL	COM	94106L109	50	1860	SH	DEFINED	
WASTE MGMT INC DEL	EQUITY	94106L109	36839	1413341	SH	DEFINED	
WATCHGUARD TECHNOLOGIES INC	COM	941105108	69	8979	SH	DEFINED	6,
WATCHGUARD TECHNOLOGIES INC	COM	941105108	5	599	SH	DEFINED	
Waters Corp	EQUITY	941848103	1252	35,000	SH	DEFINED	
WATERS CORP	COM	941848103	5466	152800	SH	DEFINED	6,
WATSCO INC	COM	942622200	70	5315	SH	DEFINED	6,
WATSCO INC	COM	942622200	6	476	SH	DEFINED	
WATSON PHARMACEUTICALS	EQUITY	942683103	98	1,800	SH	DEFINED	
WATSON PHARMACEUTICALS INC	COM	942683103	2449	44770	SH	DEFINED	6,
WATSON PHARMACEUTICALS INC	COM	942683103	18	320	SH	DEFINED	
WATSON WYATT & CO HLDGS	CL A	942712100	44	2749	SH	DEFINED	6,
WATSON WYATT & CO HLDGS	CL A	942712100	4	260	SH	DEFINED	
WATTS INDS INC	CL A	942749102	63	4817	SH	DEFINED	6,
WATTS INDS INC	CL A	942749102	6	431	SH	DEFINED	
WAUSAU-MOSINEE PAPER CORP	COM	943315101	876	74843	SH	DEFINED	6,
WAUSAU-MOSINEE PAPER CORP	COM	943315101	15	1302	SH	DEFINED	
WAVE SYSTEMS CORP	CL A	943526103	24	14189	SH	DEFINED	6,
WAVE SYSTEMS CORP	CL A	943526103	2	1408	SH	DEFINED	
WAYPOINT FINL CORP	COM	946756103	145	10973	SH	DEFINED	6,
WAYPOINT FINL CORP	COM	946756103	13	983	SH	DEFINED	
WD-40 CO	COM	929236107	133	6479	SH	DEFINED	6,
WD-40 CO	COM	929236107	9	435	SH	DEFINED	
WEATHERFORD INTL INC	COM	947074100	3398	133200	SH	DEFINED	6,
WEATHERFORD INTL INC NEW	EQUITY	947074100	1873	62500	SH	DEFINED	
WEBEX INC	COM	94767L109	105	4963	SH	DEFINED	6,
WEBEX INC	COM	94767L109	10	477	SH	DEFINED	
WEBMETHODS INC	COM	94768C108	46	6619	SH	DEFINED	6,
WEBMETHODS INC	COM	94768C108	5	657	SH	DEFINED	
WEBSENSE INC	EQUITY	947684106	14083	1292000	SH	Sole	

WEBSENSE INC	COM	947684106	52	4757	SH	DEFINED	6,
WEBSENSE INC	COM	947684106	5	459	SH	DEFINED	
WEBSTER FINL CORP CONN	COM	947890109	1902	57700	SH	DEFINED	6,
WEINGARTEN RLTY INVS	SH BEN INT	948741103	430	8846	SH	DEFINED	6,
WEINGARTEN RLTY INVS	SH BEN INT	948741103	37	762	SH	DEFINED	
WELLMAN INC	COM	949702104	415	35922	SH	DEFINED	6,
WELLMAN INC	COM	949702104	9	754	SH	DEFINED	
WELLPOINT HEALTH NETWORK NEW	COM	94973H108	3999	36640	SH	DEFINED	6,
WELLPOINT HEALTH NETWORK NEW	COM	94973H108	21	190	SH	DEFINED	
WELLPOINT HEALTH NETWORKS	EQUITY	94973H108	225	2,060	SH	DEFINED	
WELLPOINT HEALTH NETWORKS INC	EQUITY	94973H108	2096	105700	SH	DEFINED	
WELLS FARGO & CO NEW	COM	949746101	35355	795380	SH	DEFINED	6,
WELLS FARGO & CO NEW	COM	949746101	272	6130	SH	DEFINED	
WELLS FARGO & COMPANY	EQUITY	949746101	1960	44,099	SH	DEFINED	
WELLS FARGO + CO NEW	EQUITY	949746101	1115	66700	SH	DEFINED	
WENDY'S	EQUITY	950590109	51	1,900	SH	DEFINED	
WENDYS INTL INC	COM	950590109	1281	48050	SH	DEFINED	6,
WENDYS INTL INC	COM	950590109	9	340	SH	DEFINED	
WERNER ENTERPRISES INC	COM	950755108	147	8791	SH	DEFINED	6,
WERNER ENTERPRISES INC	COM	950755108	13	787	SH	DEFINED	
WERNER ENTERPRISES INC	EQUITY	950755108	3691	195700	SH	DEFINED	
WESBANCO INC	COM	950810101	123	5713	SH	DEFINED	6,
WESBANCO INC	COM	950810101	11	512	SH	DEFINED	
WESCO INTL INC	COM	95082P105	29	5584	SH	DEFINED	6,
WESCO INTL INC	COM	95082P105	3	554	SH	DEFINED	
WEST COAST BANCORP ORE NEW	COM	952145100	69	5121	SH	DEFINED	6,
WEST COAST BANCORP ORE NEW	COM	952145100	6	459	SH	DEFINED	
WEST PHARMACEUTICAL SVSC INC	COM	955306105	77	3145	SH	DEFINED	6,
WEST PHARMACEUTICAL SVSC INC	COM	955306105	7	282	SH	DEFINED	
WESTAMERICA BANCORPORATION	COM	957090103	3019	83734	SH	DEFINED	6,
WESTAMERICA BANCORPORATION	COM	957090103	45	1252	SH	DEFINED	
WESTCORP INC	COM	957907108	52	3025	SH	DEFINED	6,
WESTCORP INC	COM	957907108	5	271	SH	DEFINED	
WESTERN DIGITAL CORP	COM	958102105	114	52456	SH	DEFINED	6,
WESTERN DIGITAL CORP	COM	958102105	11	4988	SH	DEFINED	
WESTERN GAS RES INC	COM	958259103	1141	43835	SH	DEFINED	6,
WESTERN GAS RES INC	COM	958259103	14	546	SH	DEFINED	
WESTERN MULTIPLEX CORP	CL A	95874P107	55	14663	SH	DEFINED	6,
WESTERN MULTIPLEX CORP	CL A	95874P107	5	1400	SH	DEFINED	
WESTERN RES INC	COM	959425109	1367	82600	SH	DEFINED	6,
WESTERN RESOURCES INC	EQUITY	959425109	2396	144,800	SH	DEFINED	
WESTFIELD AMER INC	COM	959910100	57	3529	SH	DEFINED	6,
WESTFIELD AMER INC	COM	959910100	5	324	SH	DEFINED	
WESTPAC BKG CORP	SPONSORED ADR	961214301	303	9300	SH	DEFINED	6,
WESTPOINT STEVENS INC	COM	961238102	13	7320	SH	DEFINED	6,
WESTPOINT STEVENS INC	COM	961238102	1	656	SH	DEFINED	
WESTPORT RES CORP NEW	COM	961418100	275	18714	SH	DEFINED	6,
WESTPORT RES CORP NEW	COM	961418100	12	815	SH	DEFINED	
WESTVACO CORP	COM	961548104	1242	48320	SH	DEFINED	6,
WESTVACO CORP	COM	961548104	8	300	SH	DEFINED	
WESTVACO CORP.	EQUITY	961548104	41	1,600	SH	DEFINED	
WESTWOOD ONE INC	COM	961815107	3393	152500	SH	DEFINED	6,
WESTWOOD ONE INC	EQUITY	961815107	5832	201300	SH	DEFINED	
WET SEAL INC	CL A	961840105	80	4332	SH	DEFINED	6,
WET SEAL INC	CL A	961840105	8	428	SH	DEFINED	
WEYERHAEUSER CO	COM	962166104	4432	90980	SH	DEFINED	6,
WEYERHAEUSER CO	COM	962166104	31	640	SH	DEFINED	
WEYERHAEUSER CO.	EQUITY	962166104	175	3,600	SH	DEFINED	

WFS FINL INC	COM	92923B106	44	2463	SH	DEFINED	6,
WFS FINL INC	COM	92923B106	5	294	SH	DEFINED	
WGL HLDGS INC	COM	92924F106	1858	69114	SH	DEFINED	6,
WGL HLDGS INC	COM	92924F106	35	1309	SH	DEFINED	
W-H ENERGY SVCS INC	COM	92925E108	112	7955	SH	DEFINED	6,
W-H ENERGY SVCS INC	COM	92925E108	8	565	SH	DEFINED	
WHIRLPOOL CORP	EQUITY	963320106	61	1,100	SH	DEFINED	
WHIRLPOOL CORP	COM	963320106	2924	52820	SH	DEFINED	6,
WHIRLPOOL CORP	COM	963320106	22	400	SH	DEFINED	
WHITNEY HLDG CORP	COM	966612103	355	8263	SH	DEFINED	6,
WHITNEY HLDG CORP	COM	966612103	31	720	SH	DEFINED	
WHITNEY HLDG CORP	EQUITY	966612103	2415	95000	SH	DEFINED	
WILD OATS MARKETS INC	COM	96808B107	40	4993	SH	DEFINED	6,
WILD OATS MARKETS INC	COM	96808B107	4	455	SH	DEFINED	
WILEY JOHN & SONS INC	CL A	968223206	267	12785	SH	DEFINED	6,
WILEY JOHN & SONS INC	CL A	968223206	26	1229	SH	DEFINED	
WILLAMETTE INDS INC	COM	969133107	2083	46310	SH	DEFINED	6,
WILLAMETTE INDS INC	COM	969133107	15	330	SH	DEFINED	
WILLAMETTE INDS. INC.	EQUITY	969133107	81	1,800	SH	DEFINED	
WILLIAMS CLAYTON ENERGY INC	COM	969490101	12	1294	SH	DEFINED	6,
WILLIAMS CLAYTON ENERGY INC	COM	969490101	1	128	SH	DEFINED	
WILLIAMS COMPANIES	EQUITY	969457100	4731	173,304	SH	DEFINED	
WILLIAMS COS INC DEL	COM	969457100	5935	217400	SH	DEFINED	6,
WILLIAMS COS INC DEL	COM	969457100	42	1530	SH	DEFINED	
WILLIAMS SONOMA INC	COM	969904101	1576	66200	SH	DEFINED	6,
WILLIAMS SONOMA INC	EQUITY	969904101	718	26975	SH	DEFINED	
WILLIAMS SONOMA INC COM	EQUITY	969904101	33610	1411600	SH	Sole	
WILLIS GROUP HLDGS LTD SHS	EQUITY	G96655108	468	20000	SH	Sole	
WILMINGTON TRUST CORP	COM	971807102	2098	38000	SH	DEFINED	6,
WILSON GREATBATCH TECH INC	EQUITY	972232102	3662	125000	SH	Sole	
WILSON GREATBATCH TECHNOLOGIES	COM	972232102	69	2367	SH	DEFINED	6,
WILSON GREATBATCH TECHNOLOGIES	COM	972232102	7	236	SH	DEFINED	
WILSONS THE LEATHER EXPERTS	COM	972463103	28	3135	SH	DEFINED	6,
WILSONS THE LEATHER EXPERTS	COM	972463103	3	298	SH	DEFINED	
WIND RIVER SYSTEMS INC	COM	973149107	964	91800	SH	DEFINED	6,
WINN DIXIE STORES INC	COM	974280109	817	71350	SH	DEFINED	6,
WINN DIXIE STORES INC	COM	974280109	5	420	SH	DEFINED	
WINN-DIXIE STORES INC.	EQUITY	974280109	26	2,300	SH	DEFINED	
WINNEBAGO INDS INC	COM	974637100	83	3884	SH	DEFINED	6,
WINNEBAGO INDS INC	COM	974637100	8	355	SH	DEFINED	
WINSTON HOTELS INC	COM	97563A102	35	4416	SH	DEFINED	6,
WINSTON HOTELS INC	COM	97563A102	3	395	SH	DEFINED	
WINTRUST FINANCIAL CORP	COM	97650W108	71	2284	SH	DEFINED	6,
WINTRUST FINANCIAL CORP	COM	97650W108	7	210	SH	DEFINED	
WIRELESS FACILITIES INC	COM	97653A103	29	6442	SH	DEFINED	6,
WIRELESS FACILITIES INC	COM	97653A103	3	630	SH	DEFINED	
WISCONSIN CENT TRANSN CORP	COM	976592105	1150	67324	SH	DEFINED	6,
WISCONSIN CENT TRANSN CORP	COM	976592105	19	1126	SH	DEFINED	
WISCONSIN ENERGY CORP	COM	976657106	3105	138000	SH	DEFINED	6,
WITNESS SYS INC	COM	977424100	153	18798	SH	DEFINED	6,
WITNESS SYS INC	COM	977424100	3	326	SH	DEFINED	
WITNESS SYS INC COM	EQUITY	977424100	7019	861200	SH	Sole	
WJ COMMUNICATIONS INC	COM	929284107	16	4236	SH	DEFINED	6,
WJ COMMUNICATIONS INC	COM	929284107	2	408	SH	DEFINED	
WMS INDS INC	COM	929297109	220	12561	SH	DEFINED	6,
WMS INDS INC	COM	929297109	10	550	SH	DEFINED	
WOLVERINE TUBE INC	COM	978093102	25	2448	SH	DEFINED	6,
WOLVERINE TUBE INC	COM	978093102	2	219	SH	DEFINED	

WOLVERINE WORLD WIDE COM	EQUITY	978097103	19569	1456000	SH	Sole	
WOLVERINE WORLD WIDE INC	COM	978097103	175	13033	SH	DEFINED	6,
WOLVERINE WORLD WIDE INC	COM	978097103	15	1127	SH	DEFINED	
WOODHEAD INDS INC	COM	979438108	48	3224	SH	DEFINED	6,
WOODHEAD INDS INC	COM	979438108	4	297	SH	DEFINED	
WOODWARD GOVERNOR CO	COM	980745103	121	2507	SH	DEFINED	6,
WOODWARD GOVERNOR CO	COM	980745103	12	239	SH	DEFINED	
WORLD ACCEP CORP DEL	COM	981419104	24	3392	SH	DEFINED	6,
WORLD ACCEP CORP DEL	COM	981419104	2	334	SH	DEFINED	
WORLD WRESTLING FEDN ENTMT INC	CL A	98156Q108	46	3502	SH	DEFINED	6,
WORLD WRESTLING FEDN ENTMT INC	CL A	98156Q108	4	324	SH	DEFINED	
Worldcom Inc	CORPBOND	98157DAJ5	2040	2,000,000	PRN	DEFINED	
WORLDCOM INC GA NEW	WRLDCOM GP COM	98157D106	23965	1593385	SH	DEFINED	6,
WORLDCOM INC GA NEW	WRLDCOM GP COM	98157D106	189	12540	SH	DEFINED	
WORLDCOM INC/WORLDCOM GRP	EQUITY	98157D106	23448	172550	SH	DEFINED	
WORLDCOM INC-MCI GROUP	EQUITY	98157D304	16080	1,055,800	SH	DEFINED	
WORLDCOM INC-WORLDCOM GROUP	EQUITY	98157D106	8993	597,925	SH	DEFINED	
WORTHINGTON INDS INC	COM	981811102	644	57259	SH	DEFINED	6,
WORTHINGTON INDS INC	COM	981811102	23	2078	SH	DEFINED	
WORTHINGTON INDUSTRIES	EQUITY	981811102	16	1,400	SH	DEFINED	
WPS RESOURCES CORP	COM	92931B106	287	8329	SH	DEFINED	6,
WPS RESOURCES CORP	COM	92931B106	25	716	SH	DEFINED	
WRIGHT MED GROUP INC	EQUITY	98235T107	1767	106100	SH	DEFINED	
WRIGLEY WM JR CO	COM	982526105	4899	95490	SH	DEFINED	6,
WRIGLEY WM JR CO	COM	982526105	34	670	SH	DEFINED	
WRIGLEY WM. CO	EQUITY	982526105	195	3,800	SH	DEFINED	
WSFS FINL CORP	COM	929328102	44	2659	SH	DEFINED	6,
WSFS FINL CORP	COM	929328102	4	238	SH	DEFINED	
WYNDAHAM INTERNATIONAL CLASS A	EQUITY	983101106	177	271,748	SH	DEFINED	
WYNDHAM INTL INC	CL A	983101106	31	47531	SH	DEFINED	6,
WYNDHAM INTL INC	CL A	983101106	3	4256	SH	DEFINED	
XANSER CORP	COM	98389J103	16	8812	SH	DEFINED	6,
XANSER CORP	COM	98389J103	1	789	SH	DEFINED	
XCARE NET INC	COM	98388Y101	45	3611	SH	DEFINED	6,
XCARE NET INC	EQUITY	98388Y101	1375	156150	SH	DEFINED	
XCEL ENERGY INC	EQUITY	98389B100	7811	277,495	SH	DEFINED	
XCEL ENERGY INC	COM	98389B100	4163	147890	SH	DEFINED	6,
XCEL ENERGY INC	COM	98389B100	29	1020	SH	DEFINED	
Xerox Capital I	CORPBOND	984119AC1	3725	7,295,000	PRN	DEFINED	
XEROX CORP	EQUITY	984121103	90	11,600	SH	DEFINED	
XEROX CORP	COM	984121103	2603	335930	SH	DEFINED	6,
XEROX CORP	COM	984121103	16	2070	SH	DEFINED	
XICOR INC	COM	984903104	48	6100	SH	DEFINED	6,
XICOR INC	COM	984903104	5	605	SH	DEFINED	
XILINX INC	COM	983919101	3495	148550	SH	DEFINED	6,
XILINX INC	COM	983919101	23	990	SH	DEFINED	
XILINX INC.	EQUITY	983919101	129	5,500	SH	DEFINED	
XL CAP LTD	CL A	G98255105	5227	66170	SH	DEFINED	6,
XL CAP LTD	CL A	G98255105	30	380	SH	DEFINED	
XL CAPITAL LTD	EQUITY	G98255105	166	2,100	SH	DEFINED	
XM SATELLITE RADIO HLDGS INC	CL A	983759101	21	3936	SH	DEFINED	6,
XM SATELLITE RADIO HLDGS INC	CL A	983759101	2	352	SH	DEFINED	
XM SATELLITE RADIO INC	EQUITY	98375Y114	934	76000	SH	DEFINED	
XO COMMUNICATIONS INC	CL A	983764101	32	79199	SH	DEFINED	6,
XO COMMUNICATIONS INC	CL A	983764101	3	7202	SH	DEFINED	
XOMA LTD	ORD	G9825R107	81	9596	SH	DEFINED	6,

X-RITE INC	COM	983857103	38	4844	SH	DEFINED	6,
X-RITE INC	COM	983857103	4	477	SH	DEFINED	
XTO ENERGY CORP	COM	98385X106	425	30500	SH	DEFINED	6,
XYBERNAUT CORP	COM	984149104	25	12607	SH	DEFINED	6,
XYBERNAUT CORP	COM	984149104	3	1251	SH	DEFINED	
YAHOO INC	EQUITY	984332106	990	57900	SH	DEFINED	
YAHOO INC	COM	984332106	2155	244610	SH	DEFINED	6,
YAHOO INC	COM	984332106	15	1690	SH	DEFINED	
YAHOO! INC	EQUITY	984332106	83	9,400	SH	DEFINED	
YANKEE CANDLE INC	COM	984757104	73	4255	SH	DEFINED	6,
YANKEE CANDLE INC	COM	984757104	7	422	SH	DEFINED	
YANKEE CANDLE INC	EQUITY	984757104	6383	223300	SH	DEFINED	
YELLOW CORP	COM	985509108	154	7594	SH	DEFINED	6,
YELLOW CORP	COM	985509108	14	680	SH	DEFINED	
YORK INTL CORP NEW	COM	986670107	2273	79374	SH	DEFINED	6,
YORK INTL CORP NEW	COM	986670107	30	1051	SH	DEFINED	
YOUNG BROADCASTING INC	CL A	987434107	65	4452	SH	DEFINED	6,
YOUNG BROADCASTING INC	CL A	987434107	6	422	SH	DEFINED	
ZALE CORP NEW	COM	988858106	442	16685	SH	DEFINED	6,
ZALE CORP NEW	COM	988858106	24	891	SH	DEFINED	
ZEBRA TECHNOLOGIES CORP	CL A	989207105	423	11298	SH	DEFINED	6,
ZEBRA TECHNOLOGIES CORP	CL A	989207105	27	716	SH	DEFINED	
ZENITH NATL INS CORP	COM	989390109	63	2579	SH	DEFINED	6,
ZENITH NATL INS CORP	COM	989390109	6	231	SH	DEFINED	
ZIMMER HLDGS INC	COM	98956P102	2830	101972	SH	DEFINED	6,
ZIMMER HLDGS INC	COM	98956P102	24	848	SH	DEFINED	
ZIMMER HOLDINGS INC	EQUITY	98956P102	102	3,661	SH	DEFINED	
ZIONS BANCORP	EQUITY	989701107	1028	39800	SH	DEFINED	
ZIONS BANCORPORATION	EQUITY	989701107	80	1,500	SH	DEFINED	
ZIONS BANCORPORATION	COM	989701107	2513	46830	SH	DEFINED	6,
ZIONS BANCORPORATION	COM	989701107	14	270	SH	DEFINED	
Zions Inst	CORPBOND	989718AC5	4913	5,000,000	PRN	DEFINED	
ZIXIT CORP	COM	98974P100	19	3875	SH	DEFINED	6,
ZIXIT CORP	COM	98974P100	2	356	SH	DEFINED	
ZOLL MED CORP	COM	989922109	93	2606	SH	DEFINED	6,
ZOLL MED CORP	COM	989922109	9	250	SH	DEFINED	
ZOMAX INC MINN	COM	989929104	47	8716	SH	DEFINED	6,
ZOMAX INC MINN	COM	989929104	4	804	SH	DEFINED	
ZORAN CORP	COM	98975F101	133	5495	SH	DEFINED	6,
ZORAN CORP	COM	98975F101	12	492	SH	DEFINED	
Zurich Capital	CORPBOND	989819AA5	2007	2,000,000	PRN	DEFINED	
ZYGO CORP	COM	989855101	43	4196	SH	DEFINED	6,
ZYGO CORP	COM	989855101	4	416	SH	DEFINED	