

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

AMERICAN INTERNATIONAL GROUP INC  
Form 13F-HR  
February 14, 2002

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

FORM 13F

FORM 13F COVER PAGE

Report for the Calendar Year or Quarter Ended: December 31, 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 ----- (Signature)	New York, New York ----- (City, State)	February 14, 2002 ----- (Date)
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Report Type (Check only one.):

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

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reported in this report.)

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

FORM 13F SUMMARY PAGE

REPORT SUMMARY:

Number of Other Included Managers: 8

Form 13F Information Table Entry Total: 7,091

Form 13F Information Table Value Total: \$19,441,827 (thousands)

List of Other Included Managers:

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

No.	Form 13F File Number	Name
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1	28-4637	AIG GLOBAL INVESTMENT CORP.
2	28-2725	SUNAMERICA ASSET MANAGEMENT CORP.
3	28-3463	JOHN MCSTAY INVESTMENT COUNSEL, L.P.
4	28-5794	HSB GROUP, INC.
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 12/31/01

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NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PUT/ PRN CALL	INVTMT DSCRETN
1 800 FLOWERS COM	EQUITY	68243Q106	201	12,865	SH	DEFINED
1-800 CONTACTS INC	EQUITY	681977104	25	2,045	SH	DEFINED
1-800 CONTACTS INC	EQUITY	681977104	24	1,923	SH	DEFINED
1-800-FLOWERS.COM INC	EQUITY	68243Q106	39	2,482	SH	DEFINED
1ST SOURCE CORP	EQUITY	336901103	86	4,149	SH	DEFINED
1ST SOURCE CORP.	EQUITY	336901103	89	4,281	SH	DEFINED
21ST CENTURY INSURANCE COMPANY	EQUITY	90130N103	1039517	53,445,620	SH	DEFINED
21ST CENTURY INSURANCE COMPANY	EQUITY	90130N103	3	158	SH	DEFINED
3 DIMENSIONAL PHARMACEUTICAL	EQUITY	88554W104	15	1,806	SH	DEFINED
3COM CORP	EQUITY	885535104	2696	422,500	SH	DEFINED
3COM CORP.	EQUITY	885535104	2719	426,129	SH	DEFINED
3-D SYS CORP DEL	EQUITY	88554D205	33	2,345	SH	DEFINED
3D SYSTEMS CORPORATION	EQUITY	88554D205	36	2,499	SH	DEFINED
3-DIMENSIONAL PHARMACEUTI	EQUITY	88554W104	15	1,806	SH	DEFINED
3DO CO	EQUITY	88553W105	23	10,890	SH	DEFINED
3TEC ENERGY CORP	EQUITY	88575R308	66	4,737	SH	DEFINED
3TEC ENERGY CORPORATION	EQUITY	88575R308	70	4,978	SH	DEFINED
4 KIDS ENTMT INC	EQUITY	350865101	48	2,401	SH	DEFINED
4KIDS ENTERTAINMENT INC	EQUITY	350865101	51	2,551	SH	DEFINED
7-ELEVEN INC	EQUITY	817826209	81	6,879	SH	DEFINED
7-ELEVEN INC.	EQUITY	817826209	85	7,285	SH	DEFINED
99 CENTS ONLY STORES	EQUITY	65440K106	308	8,055	SH	DEFINED
99 CENTS ONLY STORES	EQUITY	65440K106	293	7,700	SH	DEFINED
99 CENTS ONLY STORES COM	EQUITY	65440K106	31036	811,393	SH	Sole
A D C TELECOMMUNICATIONS	EQUITY	000886101	11	2,470	SH	DEFINED
A D C TELECOMMUNICATIONS	EQUITY	000886101	1637	355,880	SH	DEFINED
A.G. EDWARDS, INC.	EQUITY	281760108	4251	96,251	SH	DEFINED
AAIPHARMA INC	EQUITY	00252W104	76	3,013	SH	DEFINED
AAIPHARMA INC	EQUITY	00252W104	71	2,821	SH	DEFINED
AAR CORP	EQUITY	000361105	70	7,731	SH	DEFINED
AAR CORP.	EQUITY	000361105	72	8,006	SH	DEFINED
AARON RENTS INC	EQUITY	002535201	73	4,448	SH	DEFINED
AARON RENTS, INC.	EQUITY	002535201	75	4,621	SH	DEFINED
ABBOTT LABORATORIES	EQUITY	002824100	62014	1,112,361	SH	DEFINED
Abbott Labs	EQUITY	002824100	5018	90,000	SH	DEFINED
ABBOTT LABS	EQUITY	002824100	270	4,850	SH	DEFINED
ABBOTT LABS	EQUITY	002824100	42822	768,100	SH	DEFINED
ABBOTT LABS	EQUITY	002824100	46868	840,675	SH	DEFINED
ABERCROMBIE & FITCH CO	EQUITY	002896207	3205	120,800	SH	DEFINED
ABERCROMBIE AND FITCH CO.	EQUITY	002896207	3240	122,132	SH	DEFINED
ABGENIX INC	EQUITY	00339B107	456	13,555	SH	DEFINED
ABGENIX INC	EQUITY	00339B107	8565	254,600	SH	DEFINED
ABGENIX, INC.	EQUITY	00339B107	95	2,831	SH	DEFINED
ABIOMED INC	EQUITY	003654100	66	4,183	SH	DEFINED
ABIOMED, INC.	EQUITY	003654100	69	4,343	SH	DEFINED
Abitibi-Consolidated	CORPBOND	003924AH0	5202	5,000,000	PRN	DEFINED
ABM INDS INC	EQUITY	000957100	173	5,520	SH	DEFINED
ABM INDUSTRIES, INC.	EQUITY	000957100	180	5,750	SH	DEFINED

NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PUT/ PRN CALL	INVTMT DSCRETN
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ACACIA RESEARCH CORP.	EQUITY	003881109	65	5,843	SH	DEFINED
ACACIA RESH CORP	EQUITY	003881109	62	5,612	SH	DEFINED
ACADIA REALTY TRUST	EQUITY	004239109	39	6,156	SH	DEFINED
ACADIA RLTY TR	EQUITY	004239109	39	6,156	SH	DEFINED
ACCLAIM ENTERTAINMENT, INC.	EQUITY	004325205	78	14,661	SH	DEFINED
ACCLAIM ENTMT INC	EQUITY	004325205	73	13,728	SH	DEFINED
ACCREDO HEALTH INC	EQUITY	00437V104	493	12,429	SH	DEFINED
ACCREDO HEALTH INC	EQUITY	00437V104	1985	50,000	SH	DEFINED
ACCREDO HEALTH INC COM	EQUITY	00437V104	74337	1,872,477	SH	Sole
ACCREDO HEALTH INC.	EQUITY	00437V104	313	7,882	SH	DEFINED
ACE LTD	EQUITY	G0070K103	2289	57,000	SH	DEFINED
ACKERLEY GROUP INC	EQUITY	004527107	75	4,260	SH	DEFINED
ACKERLEY GROUP, INC.	EQUITY	004527107	80	4,560	SH	DEFINED
ACLARA BIOSCIENCES INC	EQUITY	00461P106	52	10,336	SH	DEFINED
ACLARA BIOSCIENCES INC.	EQUITY	00461P106	55	10,828	SH	DEFINED
ACT MANUFACTURING INC	EQUITY	000973107	1	3,382	SH	DEFINED
ACT MFG INC	EQUITY	000973107	1	3,074	SH	DEFINED
ACTEL CORP	EQUITY	004934105	327	16,412	SH	DEFINED
ACTEL CORP.	EQUITY	004934105	138	6,939	SH	DEFINED
ACTERNA CORP	EQUITY	00503U105	7	1,834	SH	DEFINED
ACTION PERFORMANCE CO., INC.	EQUITY	004933107	140	4,585	SH	DEFINED
ACTION PERFORMANCE COS IN	EQUITY	004933107	135	4,395	SH	DEFINED
ACTIVE POWER INC	EQUITY	00504W100	67	9,914	SH	DEFINED
ACTIVE POWER INC	EQUITY	00504W100	65	9,545	SH	DEFINED
ACTIVISION INC NEW	EQUITY	004930202	387	14,896	SH	DEFINED
ACTIVISION, INC.	EQUITY	004930202	264	10,146	SH	DEFINED
ACTRADE FINANCIAL TECHNOLOGIES	EQUITY	00507P102	67	2,276	SH	DEFINED
ACTRADE FINL TECHNOLOGIES	EQUITY	00507P102	63	2,154	SH	DEFINED
ACTUATE CORP	EQUITY	00508B102	64	12,198	SH	DEFINED
ACTUATE CORP.	EQUITY	00508B102	67	12,696	SH	DEFINED
ACTV INC	EQUITY	00088E104	22	11,567	SH	DEFINED
ACTV, INC.	EQUITY	00088E104	22	11,900	SH	DEFINED
ACUITY BRANDS INC	EQUITY	00508Y102	199	16,460	SH	DEFINED
ACUITY BRANDS INC	EQUITY	00508Y102	193	15,935	SH	DEFINED
ACXIOM CORP	EQUITY	005125109	1845	105,600	SH	DEFINED
ACXIOM CORP.	EQUITY	005125109	1861	106,502	SH	DEFINED
ADAPTEC INC	EQUITY	00651F108	458	31,563	SH	DEFINED
ADAPTEC, INC.	EQUITY	00651F108	481	33,153	SH	DEFINED
ADC TELECOMMUNICATIONS, INC	EQUITY	000886101	1761	382,733	SH	DEFINED
ADE CORP MASS	EQUITY	00089C107	26	2,581	SH	DEFINED
ADE CORP.	EQUITY	00089C107	27	2,654	SH	DEFINED
ADELPHIA BUSINESS SOLUTIO	EQUITY	006847107	5	8,841	SH	DEFINED
ADELPHIA BUSINESS SOLUTIONS	EQUITY	006847107	5	9,351	SH	DEFINED
ADELPHIA COMMUNICATIONS C	EQUITY	006848105	138	4,430	SH	DEFINED
ADELPHIA COMMUNICATIONS CORP	EQUITY	006848105	12682	175,950	SH	DEFINED
ADELPHIA COMMUNICATIONS CORP. CLASS A	EQUITY	006848105	159	5,113	SH	DEFINED
ADMINISTAFF INC	EQUITY	007094105	243	8,856	SH	DEFINED
ADMINISTAFF, INC.	EQUITY	007094105	185	6,737	SH	DEFINED
ADOBE SYS INC	EQUITY	00724F101	23	740	SH	DEFINED
ADOBE SYS INC	EQUITY	00724F101	3967	127,750	SH	DEFINED

NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PUT/ PRN CALL	INVTMT DSCRETN
ADOBE SYS INC	EQUITY	00724F101	111	3,575	SH	DEFINED

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Adobe Systems	EQUITY	00724F101	1397	45,000	SH	DEFINED
ADOBE SYSTEMS INC.	EQUITY	00724F101	4240	136,556	SH	DEFINED
ADOLOR CORP	EQUITY	00724X102	239	13,289	SH	DEFINED
ADOLOR CORPORATION	EQUITY	00724X102	168	9,333	SH	DEFINED
ADTRAN INC	EQUITY	00738A106	1394	54,628	SH	DEFINED
ADTRAN, INC.	EQUITY	00738A106	1405	55,036	SH	DEFINED
ADVANCE AUTO PARTS	EQUITY	00751Y106	34	691	SH	DEFINED
ADVANCED AUTO PARTS INC	EQUITY	00751Y106	34	691	SH	DEFINED
ADVANCED DIGITAL INFO CORP.	EQUITY	007525108	296	18,485	SH	DEFINED
ADVANCED DIGITAL INFORMAT	EQUITY	007525108	283	17,666	SH	DEFINED
ADVANCED ENERGY INDS	EQUITY	007973100	142	5,317	SH	DEFINED
ADVANCED ENERGY INDUSTRIES	EQUITY	007973100	147	5,530	SH	DEFINED
ADVANCED FIBRE COMMUNICAT	EQUITY	00754A105	2040	115,460	SH	DEFINED
ADVANCED FIBRE COMMUNICATIONS	EQUITY	00754A105	1774	100,412	SH	DEFINED
ADVANCED MARKETING SERV. INC.	EQUITY	00753T105	69	3,786	SH	DEFINED
ADVANCED MARKETING SVCS I	EQUITY	00753T105	66	3,627	SH	DEFINED
ADVANCED MICRO DEVICES IN	EQUITY	007903107	17	1,060	SH	DEFINED
ADVANCED MICRO DEVICES IN	EQUITY	007903107	3441	216,930	SH	DEFINED
ADVANCED MICRO DEVICES, INC.	EQUITY	007903107	3631	228,970	SH	DEFINED
ADVANCED NEUROMODULATION	EQUITY	00757T101	68	1,930	SH	DEFINED
ADVANCED TISSUE SCIENCES	EQUITY	00755F103	80	18,451	SH	DEFINED
ADVANCED TISSUE SCIENCES, INC.	EQUITY	00755F103	84	19,197	SH	DEFINED
ADVANCEPCS	EQUITY	00790K109	35	1,198	SH	DEFINED
ADVANCES NEUROMODULATIONS SYS	EQUITY	00757T101	72	2,046	SH	DEFINED
ADVANTA CORP	EQUITY	007942105	70	7,072	SH	DEFINED
ADVANTA CORP.	EQUITY	007942105	74	7,404	SH	DEFINED
ADVENT SOFTWARE INC	EQUITY	007974108	2199	44,025	SH	DEFINED
ADVENT SOFTWARE INC COM	EQUITY	007974108	33673	674,129	SH	Sole
ADVENT SOFTWARE, INC.	EQUITY	007974108	2067	41,381	SH	DEFINED
ADVO INC	EQUITY	007585102	614	14,288	SH	DEFINED
ADVO, INC.	EQUITY	007585102	271	6,293	SH	DEFINED
AEP INDS INC	EQUITY	001031103	11	445	SH	DEFINED
AEP INDS INC COM	EQUITY	001031103	11	445	SH	DEFINED
AEROFLEX INC	EQUITY	007768104	325	17,147	SH	DEFINED
AEROFLEX, INC	EQUITY	007768104	340	17,944	SH	DEFINED
AES CORP	EQUITY	00130H105	27	1,670	SH	DEFINED
AES CORP	EQUITY	00130H105	3684	225,340	SH	DEFINED
AES DRAX ENERGY LTD	EQUITY	00130H105	3890	237,896	SH	DEFINED
AETHER SYS INC	EQUITY	00808V105	127	13,801	SH	DEFINED
AETHER SYSTEMS INC.	EQUITY	00808V105	131	14,246	SH	DEFINED
Aetna	CORPBOND	00817YAB4	4924	5,000,000	PRN	DEFINED
AETNA INC NEW	EQUITY	00817Y108	15	450	SH	DEFINED
AETNA INC NEW	EQUITY	00817Y108	1999	60,580	SH	DEFINED
AETNA INC-NEW	EQUITY	00817Y108	2148	65,118	SH	DEFINED
AFC Capital Trust	CORPBOND	00104PAC3	5853	6,000,000	PRN	DEFINED
AFC ENTERPRISES	EQUITY	00104Q107	81	2,853	SH	DEFINED
AFC ENTERPRISES INC	EQUITY	00104Q107	362	12,756	SH	DEFINED
AFFILIATED COMPUTER CL A	EQUITY	008190100	95763	902,320	SH	Sole
AFFILIATED COMPUTER SERVI	EQUITY	008190100	7758	73,100	SH	DEFINED

NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PUT/ PRN CALL	INVSTMT DSCRETN
AFFILIATED COMPUTER SERVICES CLASS A	EQUITY	008190100	7824	73,717	SH	DEFINED
AFFILIATED MANAGERS CORP	EQUITY	008252108	56147	796,640	SH	Sole
AFFILIATED MANAGERS GROUP	EQUITY	008252108	475	6,735	SH	DEFINED

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AFFILIATED MANAGERS GROUP	EQUITY	008252108	452	6,418	SH	DEFINED
AFFYMETRIX INC	EQUITY	00826T108	21	564	SH	DEFINED
AFFYMETRIX INC COM	EQUITY	00826T108	41373	1,095,971	SH	Sole
AFLAC INC	EQUITY	001055102	40	1,630	SH	DEFINED
AFLAC INC	EQUITY	001055102	6177	251,500	SH	DEFINED
AFLAC, INC.	EQUITY	001055102	6479	263,792	SH	DEFINED
AGCO CORP	EQUITY	001084102	1705	108,017	SH	DEFINED
AGCO CORP.	EQUITY	001084102	1721	109,078	SH	DEFINED
AGERE SYSTEMS INC-A	EQUITY	00845V100	41	7,251	SH	DEFINED
AGILE SOFTWARE CORP DEL	EQUITY	00846X105	153	8,859	SH	DEFINED
AGILE SOFTWARE CORP.	EQUITY	00846X105	160	9,269	SH	DEFINED
AGILENT TECHNOLOGIES INC	EQUITY	00846U101	41	1,440	SH	DEFINED
AGILENT TECHNOLOGIES INC	EQUITY	00846U101	5837	204,740	SH	DEFINED
AGILENT TECHNOLOGIES INC.	EQUITY	00846U101	6146	215,590	SH	DEFINED
AGL Cap Trust	CORPBOND	001196AC8	905	1,000,000	PRN	DEFINED
AGL RES INC	EQUITY	001204106	2647	114,977	SH	DEFINED
AGL RESOURCES, INC.	EQUITY	001204106	2668	115,901	SH	DEFINED
Ahmanson Cap Trust I	CORPBOND	008682AA4	8554	8,700,000	PRN	DEFINED
AIR PRODS & CHEMS INC	EQUITY	009158106	33	710	SH	DEFINED
AIR PRODS & CHEMS INC	EQUITY	009158106	5324	113,490	SH	DEFINED
AIR PRODS & CHEMS INC COM	EQUITY	009158106	2345	50,000	SH	Sole
AIR PRODUCTS AND CHEMICALS INC	EQUITY	009158106	4842	103,224	SH	DEFINED
AIRBORNE INC	EQUITY	009269101	1704	114,930	SH	DEFINED
AIRBORNE INC.	EQUITY	009269101	1713	115,509	SH	DEFINED
AIRGAS INC	EQUITY	009363102	1548	102,397	SH	DEFINED
AIRGAS, INC.	EQUITY	009363102	1559	103,120	SH	DEFINED
AIRGATE PCS INC	EQUITY	009367103	154	3,377	SH	DEFINED
AIRGATE PCS, INC.	EQUITY	009367103	161	3,524	SH	DEFINED
AIRTRAN HLDGS INC	EQUITY	00949P108	117	17,761	SH	DEFINED
AIRTRAN HOLDINGS, INC.	EQUITY	00949P108	125	18,983	SH	DEFINED
AK STEEL CORP.	EQUITY	001547108	1498	131,620	SH	DEFINED
AK STL HLDG CORP	EQUITY	001547108	1490	130,900	SH	DEFINED
AKAMAI TECHNOLOGIES INC.	EQUITY	00971T101	138	23,173	SH	DEFINED
AKAMAI TECHNOLOGIES INC	EQUITY	00971T101	131	22,037	SH	DEFINED
AKSYS LTD	EQUITY	010196103	25	5,284	SH	DEFINED
AKSYS LTD	EQUITY	010196103	23	4,994	SH	DEFINED
AKZO NOBEL N V- ADR	EQUITY	010199305	188	4,200	SH	DEFINED
AKZO NOBEL NV	EQUITY	010199305	188	4,200	SH	DEFINED
ALABAMA NATIONAL BANCORP	EQUITY	010317105	102	3,015	SH	DEFINED
ALABAMA NATL BANCORP DELA	EQUITY	010317105	98	2,899	SH	DEFINED
ALAMOS HLDGS INC	EQUITY	011589108	425	35,591	SH	DEFINED
ALAMOS HOLDINGS INC.	EQUITY	011589108	260	21,803	SH	DEFINED
ALASKA AIR GROUP INC	EQUITY	011659109	1185	40,713	SH	DEFINED
ALASKA AIR GROUP, INC.	EQUITY	011659109	1196	41,086	SH	DEFINED
ALASKA COMM. SYS. HLDGS., INC.	EQUITY	01167P101	24	3,018	SH	DEFINED
ALASKA COMMUNICATIONS SYS	EQUITY	01167P101	23	2,918	SH	DEFINED
ALBANY INTERNATIONAL CORP. CLASS A	EQUITY	012348108	936	43,146	SH	DEFINED

NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PUT/ PRN CALL	INVSTMT DSCRETN
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ALBANY INTL CORP	EQUITY	012348108	930	42,872	SH	DEFINED
ALBANY MOLECULAR	EQUITY	012423109	170	6,412	SH	DEFINED
ALBANY MOLECULAR RESH INC	EQUITY	012423109	227	8,584	SH	DEFINED
ALBEMARLE CORP	EQUITY	012653101	1520	63,339	SH	DEFINED
ALBEMARLE CORP.	EQUITY	012653101	1530	63,731	SH	DEFINED

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ALBERTO CULVER CO	EQUITY	013068101	8	180	SH	DEFINED
ALBERTO CULVER CO	EQUITY	013068200	211	5,400	SH	DEFINED
ALBERTO CULVER CO	EQUITY	013068101	1072	23,950	SH	DEFINED
ALBERTO-CULVER CO. CLASS B	EQUITY	013068101	1146	25,608	SH	DEFINED
ALBERTSONS INC	EQUITY	013104104	10	330	SH	DEFINED
ALBERTSONS INC	EQUITY	013104104	40	1,270	SH	DEFINED
ALBERTSONS INC	EQUITY	013104104	5407	171,720	SH	DEFINED
ALBERTSONS INC	EQUITY	013104104	6549	207,958	SH	DEFINED
ALBERTSON'S, INC.	EQUITY	013104104	5813	184,610	SH	DEFINED
ALCAN	EQUITY	013716105	5147	143,238	SH	DEFINED
ALCAN INC	EQUITY	013716105	36	1,000	SH	DEFINED
ALCAN INC	EQUITY	013716105	4875	135,690	SH	DEFINED
ALCOA INC	EQUITY	013817101	94	2,650	SH	DEFINED
ALCOA INC	EQUITY	013817101	14010	394,090	SH	DEFINED
ALCOA INC	EQUITY	013817101	15442	434,375	SH	DEFINED
ALCOA, INC.	EQUITY	013817101	14720	414,072	SH	DEFINED
ALEXANDER & BALDWIN INC	EQUITY	014482103	1662	62,242	SH	DEFINED
ALEXANDER & BALDWIN, INC.	EQUITY	014482103	1677	62,801	SH	DEFINED
ALEXANDERS INC	EQUITY	014752109	28	489	SH	DEFINED
ALEXANDER'S, INC.	EQUITY	014752109	28	489	SH	DEFINED
ALEXANDRIA REAL ESTATE EQ	EQUITY	015271109	190	4,618	SH	DEFINED
ALEXANDRIA REAL ESTATE EQUITIE	EQUITY	015271109	198	4,815	SH	DEFINED
ALEXION PHARMACEUTICALS I	EQUITY	015351109	112	4,595	SH	DEFINED
ALEXION PHARMACEUTICLAS, INC.	EQUITY	015351109	117	4,794	SH	DEFINED
ALFA CORP	EQUITY	015385107	283	12,610	SH	DEFINED
ALFA CORP.	EQUITY	015385107	295	13,134	SH	DEFINED
ALICO INC	EQUITY	016230104	38	1,211	SH	DEFINED
ALICO INC	EQUITY	016230104	35	1,119	SH	DEFINED
ALIGN TECHNOLOGY INC	EQUITY	016255101	15	3,290	SH	DEFINED
ALIGN TECHNOLOGY INC	EQUITY	016255101	13	2,890	SH	DEFINED
ALKERMES INC	EQUITY	01642T108	21	805	SH	DEFINED
ALKERMES INC	EQUITY	01642T108	1318	50,000	SH	DEFINED
ALLEGHANY CORP	EQUITY	017175100	8	43	SH	DEFINED
ALLEGHENY ENERGY INC	EQUITY	017361106	14	390	SH	DEFINED
ALLEGHENY ENERGY INC	EQUITY	017361106	1916	52,910	SH	DEFINED
ALLEGHENY ENERGY, INC.	EQUITY	017361106	2312	63,824	SH	DEFINED
ALLEGHENY TECHNOLOGIES IN	EQUITY	01741R102	4	250	SH	DEFINED
ALLEGHENY TECHNOLOGIES IN	EQUITY	01741R102	569	33,970	SH	DEFINED
ALLEGHENY TECHNOLOGIES, INC.	EQUITY	01741R102	11205	668,985	SH	DEFINED
ALLEGIANCE TELECOM I	EQUITY	01747T102	7	841	SH	DEFINED
ALLEGIANCE TELECOM INC COM	EQUITY	01747T102	11718	1,413,460	SH	Sole
ALLEN TELECOM INC	EQUITY	018091108	70	8,178	SH	DEFINED
ALLEN TELECOM, INC.	EQUITY	018091108	73	8,538	SH	DEFINED
ALLERGAN INC	EQUITY	018490102	31	410	SH	DEFINED
ALLERGAN INC	EQUITY	018490102	6828	90,970	SH	DEFINED

NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PUT/ PRN CALL	INVSTMT DSCRETN
ALLERGAN INC	EQUITY	018490102	7832	163,900	SH	DEFINED
ALLERGAN, INC.	EQUITY	018490102	20349	271,145	SH	DEFINED
ALLETE INC	EQUITY	018522102	2548	101,100	SH	DEFINED
ALLETE INC.	EQUITY	018522102	2564	101,738	SH	DEFINED
ALLIANCE DATA SYS CORP COM	EQUITY	018581108	17386	907,880	SH	Sole
ALLIANCE FIBER OPTIC PROD	EQUITY	018680108	6	4,248	SH	DEFINED
ALLIANCE FIBER OPTIC PRODUCT	EQUITY	018680108	6	4,248	SH	DEFINED

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ALLIANCE GAMING CORP	EQUITY	01859P609	146	4,966	SH	DEFINED
ALLIANCE GAMING CORP	EQUITY	01859P609	137	4,654	SH	DEFINED
ALLIANCE SEMICONDUCTOR CO	EQUITY	01877H100	102	8,429	SH	DEFINED
ALLIANCE SEMICONDUCTOR CORP.	EQUITY	01877H100	105	8,706	SH	DEFINED
ALLIANT ENERGY CORP	EQUITY	018802108	3227	106,300	SH	DEFINED
ALLIANT ENERGY CORP.	EQUITY	018802108	3247	106,953	SH	DEFINED
ALLIANT TECHSYSTEMS INC	EQUITY	018804104	519	6,725	SH	DEFINED
ALLIANT TECHSYSTEMS INC	EQUITY	018804104	982	12,726	SH	DEFINED
ALLIED CAP CORP NEW	EQUITY	01903Q108	218	8,395	SH	DEFINED
ALLIED CAPITAL CORP	EQUITY	01903Q108	26	989	SH	DEFINED
ALLIED WASTE INDS INC	EQUITY	019589308	9	620	SH	DEFINED
ALLIED WASTE INDS INC	EQUITY	019589308	1953	138,930	SH	DEFINED
ALLIED WASTE INDUSTRIES, INC.	EQUITY	019589308	2036	144,796	SH	DEFINED
ALLMERICA FINANCIAL CORP	EQUITY	019754100	2884	64,746	SH	DEFINED
ALLMERICA FINL CORP	EQUITY	019754100	2865	64,300	SH	DEFINED
ALLOY INC	EQUITY	019855105	254	11,783	SH	DEFINED
ALLOY INC COM	EQUITY	019855105	22120	1,027,400	SH	Sole
ALLOY ONLINE, INC	EQUITY	019855105	75	3,475	SH	DEFINED
ALLSCRIPTS HEALTHCARE SOL	EQUITY	01988P108	29	9,074	SH	DEFINED
ALLSCRIPTS HEALTHCARE SOLUTION	EQUITY	01988P108	31	9,634	SH	DEFINED
ALLSTATE CORP	EQUITY	020002101	75	2,230	SH	DEFINED
ALLSTATE CORP	EQUITY	020002101	12730	377,740	SH	DEFINED
ALLSTATE CORP.	EQUITY	020002101	13295	394,521	SH	DEFINED
ALLTEL CORP	EQUITY	020039103	60	970	SH	DEFINED
ALLTEL CORP	EQUITY	020039103	12711	205,920	SH	DEFINED
ALLTEL CORP	EQUITY	020039103	13295	395,491	SH	DEFINED
ALLTEL CORP.	EQUITY	020039103	13163	213,231	SH	DEFINED
ALPHA INDS INC	EQUITY	020753109	276	12,638	SH	DEFINED
ALPHA INDUSTRIES, INC.	EQUITY	020753109	290	13,290	SH	DEFINED
ALPHARMA INC	EQUITY	020813101	225	8,492	SH	DEFINED
ALPHARMA INC. CLASS A	EQUITY	020813101	235	8,900	SH	DEFINED
ALTERA CORP	EQUITY	021441100	25	1,200	SH	DEFINED
ALTERA CORP	EQUITY	021441100	3712	174,940	SH	DEFINED
ALTERA CORP.	EQUITY	021441100	4012	189,072	SH	DEFINED
AMAZON COM INC	EQUITY	023135106	60	5,530	SH	DEFINED
AMAZON.COM, INC.	EQUITY	023135106	91	8,373	SH	DEFINED
AMB PTY CORP	EQUITY	00163T109	14396	553,700	SH	Sole
AMB PROPERTY CORP	EQUITY	00163T109	13	488	SH	DEFINED
AMBAC FINANCIAL GROUP INC.	EQUITY	023139108	2766	47,812	SH	DEFINED
AMBAC FINL GROUP INC	EQUITY	023139108	19	330	SH	DEFINED
AMBAC FINL GROUP INC	EQUITY	023139108	3652	63,120	SH	DEFINED
AMBASSADORS INTERNATIONAL	EQUITY	023178106	49	2,346	SH	DEFINED
AMBASSADORS INTL INC	EQUITY	023178106	46	2,215	SH	DEFINED

NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PUT/ PRN CALL	INVSTMT DSCRETN
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AMC ENTERTAINMENT, INC.	EQUITY	001669100	67	5,607	SH	DEFINED
AMC ENTMT INC	EQUITY	001669100	64	5,342	SH	DEFINED
AMCOL INTERNATIONAL CORP.	EQUITY	02341W103	48	6,711	SH	DEFINED
AMCOL INTL CORP	EQUITY	02341W103	47	6,471	SH	DEFINED
AMCORE FINANCIAL, INC.	EQUITY	023912108	191	8,564	SH	DEFINED
AMCORE FINL INC	EQUITY	023912108	183	8,188	SH	DEFINED
AMDOCS LIMITED	EQUITY	G02602103	401	11,800	SH	DEFINED
AMDOCS LIMITED	EQUITY	G02602103	5287	155,630	SH	DEFINED
AMDOCS LTD ORD	EQUITY	G02602103	11319	333,200	SH	Sole



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AMERADA HESS CORP	EQUITY	023551104	2818	45,094	SH	DEFINED
AMERADA HESS CORP	EQUITY	023551104	18	280	SH	DEFINED
AMERADA HESS CORP	EQUITY	023551104	2654	42,460	SH	DEFINED
AMERCO	EQUITY	023586100	78	4,166	SH	DEFINED
AMERCO, INC.	EQUITY	023586100	81	4,322	SH	DEFINED
AMEREN CORP	EQUITY	023608102	18	430	SH	DEFINED
AMEREN CORP	EQUITY	023608102	2463	58,230	SH	DEFINED
AMEREN CORP.	EQUITY	023608102	15202	359,395	SH	DEFINED
Ameren Corporation	EQUITY	023608102	6134	145,000	SH	DEFINED
AMERICA MOVIL-SERIES L ADR	EQUITY	02364W105	3989	204,790	SH	DEFINED
AMERICA ONLINE LATIN AMER	EQUITY	02365B100	30	6,611	SH	DEFINED
AMERICA ONLINE LATIN AMERICA	EQUITY	02365B100	32	6,943	SH	DEFINED
AMERICA WEST HLDG CORP	EQUITY	023657208	37	10,695	SH	DEFINED
AMERICAN AXLE & MFG HLDGS	EQUITY	024061103	75	3,485	SH	DEFINED
AMERICAN AXLE & MFG HOLDINGS	EQUITY	024061103	77	3,596	SH	DEFINED
AMERICAN AXLE + MFG HLDGS INC	EQUITY	024061103	7316	342,200	SH	DEFINED
AMERICAN CAP. STRATEGIES, INC.	EQUITY	024937104	284	10,000	SH	DEFINED
AMERICAN CAPITAL STRATEGI	EQUITY	024937104	414	14,610	SH	DEFINED
AMERICAN EAGLE OUTFITTERS	EQUITY	02553E106	2301	87,938	SH	DEFINED
AMERICAN EAGLE OUTFITTERS	EQUITY	02553E106	2285	87,300	SH	DEFINED
AMERICAN EAGLE OUTFITTERS INC	EQUITY	02553E106	1907	30,000	SH	DEFINED
AMERICAN ELEC PWR INC	EQUITY	025537101	44	1,010	SH	DEFINED
AMERICAN ELEC PWR INC	EQUITY	025537101	5929	136,210	SH	DEFINED
AMERICAN ELECTRIC POWER, INC.	EQUITY	025537101	6259	143,793	SH	DEFINED
American Express	EQUITY	025816109	1606	45,000	SH	DEFINED
AMERICAN EXPRESS CO	EQUITY	025816109	72	2,010	SH	DEFINED
AMERICAN EXPRESS CO	EQUITY	025816109	149	4,170	SH	DEFINED
AMERICAN EXPRESS CO	EQUITY	025816109	20135	564,170	SH	DEFINED
AMERICAN EXPRESS CO	EQUITY	025816109	10805	302,750	SH	DEFINED
AMERICAN EXPRESS CO.	EQUITY	025816109	32493	910,411	SH	DEFINED
AMERICAN FINANCIAL GROUP, INC.	EQUITY	025932104	2047	83,397	SH	DEFINED
AMERICAN FINANCIAL HLDGS INC.	EQUITY	026075101	234	9,219	SH	DEFINED
AMERICAN FINL GROUP INC O	EQUITY	025932104	2038	83,000	SH	DEFINED
AMERICAN FINL HLDGS INC	EQUITY	026075101	478	18,820	SH	DEFINED
AMERICAN GREETINGS CORP	EQUITY	026375105	3	200	SH	DEFINED
AMERICAN GREETINGS CORP	EQUITY	026375105	789	57,227	SH	DEFINED
AMERICAN GREETINGS CORP. CLASS A	EQUITY	026375105	821	59,593	SH	DEFINED
AMERICAN HEALTHWAYS INC	EQUITY	02649V104	106	3,323	SH	DEFINED
AMERICAN HEALTHWAYS INC	EQUITY	02649V104	101	3,167	SH	DEFINED
AMERICAN HOME PRODS CORP	EQUITY	026609107	253	4,120	SH	DEFINED
AMERICAN HOME PRODS CORP	EQUITY	026609107	34228	557,820	SH	DEFINED

NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PUT/ PRN CALL	INVTMT DSCRETN
AMERICAN HOME PRODUCTS CORP	EQUITY	026609107	5412	88,200	SH	DEFINED
AMERICAN HOME PRODUCTS CORP.	EQUITY	026609107	55338	901,852	SH	DEFINED
AMERICAN INTL GROUP INC	EQUITY	026874107	648	8,161	SH	DEFINED
AMERICAN INTL GROUP INC	EQUITY	026874107	93769	1,180,969	SH	DEFINED
AMERICAN INTL GROUP INC	EQUITY	026874107	968	12,187	SH	DEFINED
AMERICAN INTL GRP INC COM	EQUITY	026874107	8625	107,513	SH	DEFINED
AMERICAN ITALIAN PASTA CO	EQUITY	027070101	205	4,874	SH	DEFINED
AMERICAN ITALIAN PASTA CO. CLASS A	EQUITY	027070101	216	5,141	SH	DEFINED
AMERICAN MANAGEMENT SYSTEMS	EQUITY	027352103	228	12,605	SH	DEFINED
AMERICAN MED SYS HLDGS IN	EQUITY	02744M108	191	9,253	SH	DEFINED
AMERICAN MEDICAL SYSTEMS HOLDI	EQUITY	02744M108	201	9,701	SH	DEFINED

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AMERICAN MGMT SYS INC	EQUITY	027352103	218	12,053	SH	DEFINED
AMERICAN NATIONAL IN	EQUITY	028591105	4	49	SH	DEFINED
AMERICAN PHYSICIANS CAPIT	EQUITY	028884104	80	3,683	SH	DEFINED
AMERICAN PHYSICIANS CAPITAL IN	EQUITY	028884104	85	3,920	SH	DEFINED
AMERICAN POWER CONVERSION	EQUITY	029066107	1280	88,519	SH	DEFINED
AMERICAN PWR CONVERSION C	EQUITY	029066107	9	610	SH	DEFINED
AMERICAN PWR CONVERSION C	EQUITY	029066107	1196	82,690	SH	DEFINED
AMERICAN REALTY INVESTORS IN	EQUITY	029174109	13	1,279	SH	DEFINED
AMERICAN RLTY INVS INC	EQUITY	029174109	13	1,279	SH	DEFINED
AMERICAN SKIING	EQUITY	029654308	319	528,581	SH	DEFINED
AMERICAN SKIING CORP COMMON	EQUITY	029654308	264	528,581	SH	DEFINED
American Standard	CORPBOND	029717AC9	5050	5,000,000	PRN	DEFINED
AMERICAN STANDARD COMPANIES	EQUITY	029712106	7731	113,313	SH	DEFINED
AMERICAN STATES WATER CO.	EQUITY	029899101	118	3,370	SH	DEFINED
AMERICAN STD COS INC DEL	EQUITY	029712106	8446	123,780	SH	DEFINED
AMERICAN STS WTR CO	EQUITY	029899101	114	3,248	SH	DEFINED
AMERICAN SUPERCONDUCTOR C	EQUITY	030111108	72	5,900	SH	DEFINED
AMERICAN SUPERCONDUCTOR CORP	EQUITY	030111108	76	6,166	SH	DEFINED
AMERICAN TOWER CORP	EQUITY	029912201	17	1,815	SH	DEFINED
AMERICAN WATER WORKS CO., INC.	EQUITY	030411102	5093	121,990	SH	DEFINED
AMERICAN WEST HOLDINGS CORP. CLASS B	EQUITY	023657208	39	11,153	SH	DEFINED
AMERICAN WOODMARK CORP	EQUITY	030506109	84	1,570	SH	DEFINED
AMERICAN WOODMARK CORP.	EQUITY	030506109	90	1,666	SH	DEFINED
AMERICAN WTR WKS INC	EQUITY	030411102	5068	121,400	SH	DEFINED
AMERICAN WTR WKS INC	EQUITY	030411102	3870	92,700	SH	DEFINED
AMERICREDIT CORP	EQUITY	03060R101	3881	123,000	SH	DEFINED
AMERICREDIT CORP COM	EQUITY	03060R101	98216	3,113,041	SH	Sole
AMERICREDIT CORP.	EQUITY	03060R101	3911	123,962	SH	DEFINED
AMERIPATH INC	EQUITY	03071D109	215	6,727	SH	DEFINED
AMERIPATH, INC.	EQUITY	03071D109	231	7,155	SH	DEFINED
AMERISOURCEBERGEN CO	EQUITY	03073E105	15899	250,188	SH	DEFINED
AMERISOURCEBERGEN CORP	EQUITY	03073E105	20	320	SH	DEFINED
AMERISOURCEBERGEN CORP	EQUITY	03073E105	2764	43,490	SH	DEFINED
AMERISTAR CASINOS	EQUITY	03070Q101	19	760	SH	DEFINED
AMERISTAR CASINOS INC	EQUITY	03070Q101	19	760	SH	DEFINED
AMERITRADE HLDG CORP	EQUITY	03072H109	91	15,340	SH	DEFINED
AMERITRADE HOLDING C	EQUITY	03072H109	7	1,233	SH	DEFINED
AMERON INTL INC	EQUITY	030710107	81	1,170	SH	DEFINED
AMERON, INC.	EQUITY	030710107	86	1,239	SH	DEFINED

NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PUT/ PRN CALL	INVSTMT DSCRETN
AMERUS GROUP CO	EQUITY	03072M108	493	13,768	SH	DEFINED
AMERUS GROUP CO.	EQUITY	03072M108	514	14,346	SH	DEFINED
AMES DEPT STORES INC	EQUITY	030789507		360	SH	DEFINED
AMETEK INC NEW	EQUITY	031100100	1577	49,443	SH	DEFINED
AMETEK, INC.	EQUITY	031100100	1591	49,880	SH	DEFINED
AMGEN INC	EQUITY	031162100	145	2,575	SH	DEFINED
AMGEN INC	EQUITY	031162100	185	3,270	SH	DEFINED
AMGEN INC	EQUITY	031162100	27034	478,990	SH	DEFINED
AMGEN INC	EQUITY	031162100	14562	258,011	SH	DEFINED
AMGEN, INC.	EQUITY	031162100	41356	732,751	SH	DEFINED
AMKOR TECHNOLOGY, INC	EQUITY	031652100	25	1,571	SH	DEFINED
AMLI RESIDENTIAL PPTYS TR	EQUITY	001735109	108	4,294	SH	DEFINED
AMLI RESIDENTIAL PROPERTIES	EQUITY	001735109	112	4,456	SH	DEFINED

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AMLI RESIDNTL PPTYS TR SH BEN	EQUITY	001735109	335	13,300	SH	Sole
AMN HEALTH SERVICES	EQUITY	020926101	959	35,000	SH	Sole
AMN HEALTHCARE SERVICES I	EQUITY	001744101	214	7,800	SH	DEFINED
AMN HEALTHCARE SVCS INC	EQUITY	001744101	3836	140,000	SH	DEFINED
AMPHENOL CORP NEW	EQUITY	032095101	804	16,730	SH	DEFINED
AMPHENOL CORP. CLASS A	EQUITY	032095101	831	17,302	SH	DEFINED
AMR CORP	EQUITY	001765106	11	480	SH	DEFINED
AMR CORP	EQUITY	001765106	1447	65,290	SH	DEFINED
AMR CORP.	EQUITY	001765106	1564	70,146	SH	DEFINED
AmSouth	EQUITY	032165102	567	30,000	SH	DEFINED
AMSOUTH BANCORPORATION	EQUITY	032165102	3131	165,677	SH	DEFINED
AMSOUTH BANCORPORATION	EQUITY	032165102	22	1,140	SH	DEFINED
AMSOUTH BANCORPORATION	EQUITY	032165102	2913	154,110	SH	DEFINED
AMSURG CORP	EQUITY	03232P405	157	5,760	SH	DEFINED
AMSURG CORP CL A	EQUITY	03232P405	164	6,024	SH	DEFINED
AMSURG CORP CL A	EQUITY	03232P405	15142	557,115	SH	Sole
AMTRAN INC	EQUITY	03234G106	15	1,012	SH	DEFINED
AMTRAN, INC.	EQUITY	03234G106	15	1,012	SH	DEFINED
AMYLIN PHARMACEUTICALS IN	EQUITY	032346108	201	22,021	SH	DEFINED
AMYLIN PHARMACEUTICALS, INC.	EQUITY	032346108	155	17,006	SH	DEFINED
ANADARKO PETE CORP	EQUITY	032511107	44	780	SH	DEFINED
ANADARKO PETE CORP	EQUITY	032511107	5981	105,200	SH	DEFINED
ANADARKO PETROLEUM CORP.	EQUITY	032511107	6313	111,053	SH	DEFINED
ANADIGICS INC	EQUITY	032515108	308	20,199	SH	DEFINED
ANADIGICS, INC.	EQUITY	032515108	141	9,230	SH	DEFINED
ANALOG DEVICES INC	EQUITY	032654AC9	9,463	10000000	PRN	DEFINED
ANALOG DEVICES INC	EQUITY	032654105	50	1,130	SH	DEFINED
ANALOG DEVICES INC	EQUITY	032654105	7474	168,370	SH	DEFINED
ANALOG DEVICES INC	EQUITY	032654105	400	9,000	SH	DEFINED
ANALOG DEVICES, INC.	EQUITY	032654105	7859	177,051	SH	DEFINED
ANALOGIC CORP	EQUITY	032657207	81	2,107	SH	DEFINED
ANALOGIC CORP.	EQUITY	032657207	84	2,193	SH	DEFINED
ANAREN MICROWAVE INC	EQUITY	032744104	381	21,978	SH	DEFINED
ANAREN MICROWAVE, INC	EQUITY	032744104	112	6,469	SH	DEFINED
ANC RENTAL CO.	EQUITY	001813104		12,406	SH	DEFINED
ANCHOR BANCORP WIS INC	EQUITY	032839102	110	6,195	SH	DEFINED
ANCHOR BANCORP WISCONSIN, INC.	EQUITY	032839102	117	6,594	SH	DEFINED

NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PUT/ PRN CALL	INVTMT DSCRETN
ANCHOR GAMING	EQUITY	033037102	282	4,130	SH	DEFINED
ANDREW CORP	EQUITY	034425108	5	250	SH	DEFINED
ANDREW CORP	EQUITY	034425108	1313	59,978	SH	DEFINED
ANDREW CORP.	EQUITY	034425108	1380	63,049	SH	DEFINED
ANDRX CORP DEL	EQUITY	034553107	465	6,600	SH	DEFINED
ANDRX GROUP	EQUITY	034553107	165	2,341	SH	DEFINED
ANDRX GROUP	EQUITY	034553107	109	1,550	SH	DEFINED
ANGIOTECH PHARMACEUTICALS INC	EQUITY	034918102	2725	48,900	SH	DEFINED
ANGLO AMERICAN PLC - UNSP ADR	EQUITY	03485P102	559	37,000	SH	DEFINED
Anheuser Busch	CORPBOND	035229AX1	2040	2,000,000	PRN	DEFINED
Anheuser Busch	EQUITY	035229103	3165	70,000	SH	DEFINED
ANHEUSER BUSCH COS INC	EQUITY	035229103	125	2,760	SH	DEFINED
ANHEUSER BUSCH COS INC	EQUITY	035229103	17810	393,930	SH	DEFINED
ANHEUSER BUSCH COS INC	EQUITY	035229103	4598	101,700	SH	DEFINED
ANHEUSER-BUSCH COMPANIES, INC.	EQUITY	035229103	37619	832,091	SH	DEFINED

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ANIXTER INTERNATIONALL, INC.	EQUITY	035290105	257	8,857	SH	DEFINED
ANIXTER INTL INC	EQUITY	035290105	247	8,516	SH	DEFINED
ANN TAYLOR STORES CORP.	EQUITY	036115103	284	8,103	SH	DEFINED
ANNALY MTG MGMT INC	EQUITY	035710409	3274	204,643	SH	DEFINED
ANNALY MTG MGMT INC	EQUITY	035710409	302	18,865	SH	DEFINED
ANNTAYLOR STORES CORP	EQUITY	036115103	446	12,731	SH	DEFINED
ANSOFT CORP	EQUITY	036384105	28	1,919	SH	DEFINED
ANSOFT CORP	EQUITY	036384105	26	1,777	SH	DEFINED
ANSWERTHINK INC	EQUITY	036916104	80	12,219	SH	DEFINED
ANSWERTHINK INC	EQUITY	036916104	76	11,683	SH	DEFINED
ANSYS INC	EQUITY	03662Q105	109	4,418	SH	DEFINED
ANSYS INC	EQUITY	03662Q105	103	4,185	SH	DEFINED
ANTHEM INC COM	EQUITY	03674B104	9798	197,940	SH	Sole
ANTHRACITE CAP INC	EQUITY	037023108	116	10,562	SH	DEFINED
ANTHRACITE CAPITAL INC.	EQUITY	037023108	8639	786,034	SH	DEFINED
ANTIGENICS INC DEL	EQUITY	037032109	68	4,159	SH	DEFINED
ANTIGENICS INC.	EQUITY	037032109	73	4,430	SH	DEFINED
AOL TIME WARNER	EQUITY	00184A105	337	10,512	SH	DEFINED
AOL Time Warner	EQUITY	00184A105	867	27,000	SH	DEFINED
AOL TIME WARNER INC	EQUITY	00184A105	444	13,830	SH	DEFINED
AOL TIME WARNER INC	EQUITY	00184A105	71347	2,222,644	SH	DEFINED
AOL TIME WARNER INC	EQUITY	00184A105	23034	717,572	SH	DEFINED
AOL TIME WARNER INC.	EQUITY	00184A105	82667	2,575,286	SH	DEFINED
AON Capital Trust	CORPBOND	037388AE5	7836	8,000,000	PRN	DEFINED
AON CORP	EQUITY	037389103	30	840	SH	DEFINED
AON CORP	EQUITY	037389103	4756	133,900	SH	DEFINED
AON CORP.	EQUITY	037389103	10259	288,823	SH	DEFINED
APAC CUSTOMER SERVICES IN	EQUITY	00185E106	18	6,821	SH	DEFINED
APAC TELESERVICES, INC.	EQUITY	00185E106	18	7,040	SH	DEFINED
APACHE CORP	EQUITY	037411105	73	1,467	SH	DEFINED
APACHE CORP	EQUITY	037411105	21	429	SH	DEFINED
APACHE CORP	EQUITY	037411105	3621	72,600	SH	DEFINED
APACHE CORP	EQUITY	037411105	3753	75,240	SH	DEFINED
APACHE CORP COM	EQUITY	037411105	6897	138,270	SH	Sole
APACHE CORP.	EQUITY	037411105	3119	62,522	SH	DEFINED

NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PUT/ PRN CALL	INVSTMT DSCRETN
APARTMENT INVT & MGMT CL A	EQUITY	03748R101	545	17,900	SH	Sole
APARTMENT INVT & MGMT CO - A	EQUITY	03748R101	26	559	SH	DEFINED
APHTON CORP	EQUITY	03759P101	63	4,343	SH	DEFINED
APHTON CORP.	EQUITY	03759P101	66	4,534	SH	DEFINED
APOGEE ENTERPRISES INC	EQUITY	037598109	141	8,915	SH	DEFINED
APOGEE ENTERPRISES, INC.	EQUITY	037598109	148	9,346	SH	DEFINED
APOGENT TECHNOLOGIES	EQUITY	03760A101	3339	129,421	SH	DEFINED
APOGENT TECHNOLOGIES INC	EQUITY	03760A101	3313	128,400	SH	DEFINED
APOLLO GROUP INC	EQUITY	037604105	6369	141,500	SH	DEFINED
APOLLO GROUP INC	EQUITY	037604105	3250	72,200	SH	DEFINED
APOLLO GROUP INC CL A	EQUITY	037604105	12700	282,160	SH	Sole
APOLLO GROUP, INC. CLASS A	EQUITY	037604105	6419	142,621	SH	DEFINED
APPLE COMPUTER INC	EQUITY	037833100	24	1,100	SH	DEFINED
APPLE COMPUTER INC	EQUITY	037833100	3805	173,740	SH	DEFINED
APPLE COMPUTER, INC.	EQUITY	037833100	3734	170,498	SH	DEFINED
APPLEBEES INTERNATIONAL, INC.	EQUITY	037899101	354	10,355	SH	DEFINED
APPLEBEES INTL INC	EQUITY	037899101	339	9,923	SH	DEFINED

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APPLERA CORP	EQUITY	038020103	26	660	SH	DEFINED
APPLERA CORP	EQUITY	038020103	3520	89,640	SH	DEFINED
APPLERA CORP APPLIED BIOSYSTEM	EQUITY	038020103	3932	100,138	SH	DEFINED
APPLICA INC	EQUITY	03815A106	50	5,600	SH	DEFINED
APPLICA INC.	EQUITY	03815A106	52	5,749	SH	DEFINED
Applied Biosystems	EQUITY	038020103	1178	30,000	SH	DEFINED
APPLIED INDL TECHNOLOGIES	EQUITY	03820C105	105	5,615	SH	DEFINED
APPLIED INDUSTRIAL TECH., INC.	EQUITY	03820C105	110	5,887	SH	DEFINED
APPLIED INNOVATION INC	EQUITY	037916103	15	2,492	SH	DEFINED
APPLIED INNOVATION, INC.	EQUITY	037916103	15	2,492	SH	DEFINED
APPLIED MATERIALS INC	EQUITY	038222105	168	4,200	SH	DEFINED
APPLIED MATERIALS, INC.	EQUITY	038222105	27684	690,362	SH	DEFINED
APPLIED MATLS INC	EQUITY	038222105	102	2,550	SH	DEFINED
APPLIED MATLS INC	EQUITY	038222105	16216	404,380	SH	DEFINED
APPLIED MICRO CIRCUITS CO	EQUITY	03822W109	11	930	SH	DEFINED
APPLIED MICRO CIRCUITS CO	EQUITY	03822W109	1516	133,930	SH	DEFINED
APPLIED MICRO CIRCUITS CORP	EQUITY	03822W109	4307	380,500	SH	DEFINED
APPLIED MICRO CIRCUITS CORP.	EQUITY	03822W109	1637	144,649	SH	DEFINED
APPLIED MOLECULAR EVOLUTI	EQUITY	03823E108	58	4,687	SH	DEFINED
APPLIED MOLECULAR EVOLUTION	EQUITY	03823E108	527	42,811	SH	DEFINED
APRIA HEALTHCARE GROUP IN	EQUITY	037933108	2777	111,112	SH	DEFINED
APRIA HEALTHCARE GROUP, INC.	EQUITY	037933108	2584	103,398	SH	DEFINED
APTARGROUP INC	EQUITY	038336103	591	16,868	SH	DEFINED
APTARGROUP, INC.	EQUITY	038336103	371	10,577	SH	DEFINED
AQUILA INC	EQUITY	03840J106	5	278	SH	DEFINED
ARAMARK CORP	EQUITY	038521100	1076	40,000	SH	DEFINED
ARBITRON INC	EQUITY	03875Q108	320	9,376	SH	DEFINED
ARBITRON, INC.	EQUITY	03875Q108	335	9,805	SH	DEFINED
ARCH CHEMICALS INC	EQUITY	03937R102	150	6,478	SH	DEFINED
ARCH CHEMICALS, INC.	EQUITY	03937R102	157	6,778	SH	DEFINED
ARCH COAL INC	EQUITY	039380100	1444	63,600	SH	DEFINED
ARCH COAL, INC.	EQUITY	039380100	1451	63,899	SH	DEFINED
ARCHER DANIELS MIDLAND CO	EQUITY	039483102	30	2,070	SH	DEFINED

NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PUT/ PRN CALL	INVSTMT DSCRETN
ARCHER DANIELS MIDLAND CO	EQUITY	039483102	5975	416,351	SH	DEFINED
ARCHER DANIELS MIDLAND CO.	EQUITY	039483102	4795	334,118	SH	DEFINED
ARCHSTONE COMMUNITIES TRUST	EQUITY	039583109	37	1,399	SH	DEFINED
ARCHSTONE SMITH TR	EQUITY	039583109	1015	38,600	SH	DEFINED
ARCHSTONE SMITH TR COM	EQUITY	039583109	26072	991,336	SH	Sole
ARCTIC CAT INC	EQUITY	039670104	87	5,116	SH	DEFINED
ARCTIC CAT, INC.	EQUITY	039670104	89	5,263	SH	DEFINED
ARDEN GROUP INC	EQUITY	039762109	27	443	SH	DEFINED
ARDEN GROUP INC	EQUITY	039762109	27	443	SH	DEFINED
ARDEN REALTY INC.	EQUITY	039793104	13	478	SH	DEFINED
ARDEN RLTY GROUP INC COM	EQUITY	039793104	29116	1,098,700	SH	Sole
AREA BANCSHARES CORP NEW	EQUITY	039872106	94	4,827	SH	DEFINED
AREA BANCSHARES CORP.	EQUITY	039872106	97	4,977	SH	DEFINED
ARENA PHARMACEUTICALS INC	EQUITY	040047102	65	5,426	SH	DEFINED
ARENA PHARMACEUTICALS INC	EQUITY	040047102	63	5,228	SH	DEFINED
ARGONAUT GROUP INC	EQUITY	040157109	136	6,939	SH	DEFINED
ARGONAUT GROUP, INC.	EQUITY	040157109	142	7,274	SH	DEFINED
ARGOSY GAMING CO	EQUITY	040228108	216	6,628	SH	DEFINED
ARGOSY GAMING CO.	EQUITY	040228108	229	7,033	SH	DEFINED

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ARGUSS COMMUNICATIONS INC	EQUITY	040282105		100	SH	DEFINED
ARIAD PHARMACEUTICALS, INC.	EQUITY	04033A100	43	8,067	SH	DEFINED
ARIAD PHARMACEUTICALS INC	EQUITY	04033A100	41	7,640	SH	DEFINED
ARIBA INC	EQUITY	04033V104	158	25,620	SH	DEFINED
ARIBA, INC.	EQUITY	04033V104	171	27,680	SH	DEFINED
ARKANSAS BEST CORP	EQUITY	040790107	6793	235,700	SH	DEFINED
ARKANSAS BEST CORP DEL	EQUITY	040790107	162	5,609	SH	DEFINED
ARKANSAS BEST CORP.	EQUITY	040790107	171	5,936	SH	DEFINED
ARMOR HOLDINGS INC	EQUITY	042260109	220	8,143	SH	DEFINED
ARMOR HOLDINGS, INC.	EQUITY	042260109	157	5,827	SH	DEFINED
ARMSTRONG HLDGS INC	EQUITY	042384107	42	12,228	SH	DEFINED
ARMSTRONG HOLDINGS, INC.	EQUITY	042384107	43	12,756	SH	DEFINED
ARQULE INC	EQUITY	04269E107	94	5,534	SH	DEFINED
ARQULE, INC.	EQUITY	04269E107	98	5,793	SH	DEFINED
ARRAY BIOPHARMA INC	EQUITY	04269X105	67	4,526	SH	DEFINED
ARRAY BIOPHARMA INC	EQUITY	04269X105	4994	336,100	SH	Sole
ARRAY BIOPHARMA INC	EQUITY	04269X105	63	4,263	SH	DEFINED
ARRIS GROUP INC	EQUITY	04269Q100	164	16,840	SH	DEFINED
ARRIS GROUP INC	EQUITY	04269Q100	155	15,867	SH	DEFINED
Arrow Electronics	CORPBOND	042735AR1	1025	1,000,000	PRN	DEFINED
ARROW ELECTRONICS INC	EQUITY	042735100	4568	152,775	SH	DEFINED
ARROW ELECTRS INC	EQUITY	042735100	5318	177,851	SH	DEFINED
ARROW FINANCIAL CORP	EQUITY	042744102	59	2,005	SH	DEFINED
ARROW FINL CORP	EQUITY	042744102	59	2,006	SH	DEFINED
ARROW INTERNATIONAL, INC.	EQUITY	042764100	151	3,775	SH	DEFINED
ARROW INTL INC	EQUITY	042764100	142	3,554	SH	DEFINED
ART TECHNOLOGY GROUP INC	EQUITY	04289L107	54	15,568	SH	DEFINED
ART TECHNOLOGY GROUP, INC.	EQUITY	04289L107	56	16,183	SH	DEFINED
ARTESYN TECHNOLOGIES INC	EQUITY	043127109	98	10,479	SH	DEFINED
ARTESYN TECHNOLOGIES, INC.	EQUITY	043127109	102	10,936	SH	DEFINED
ARTHROCARE CORP	EQUITY	043136100	103	5,755	SH	DEFINED

NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PUT/ PRN CALL	INVTMT DSCRETN	
ARTHROCARE CORP.	EQUITY	043136100	108	6,032	SH	DEFINED	
Arthur J Gallagher	EQUITY	363576109	1725	50,000	SH	DEFINED	
ARTISAN COMPONENTS INC	EQUITY	042923102	60	3,828	SH	DEFINED	
ARTISAN COMPONENTS INC.	EQUITY	042923102	65	4,123	SH	DEFINED	
Arvin Industries Inc.	CORPBOND	043339AJ9	2794	3,000,000	PRN	DEFINED	
ARVINMERITOR INC	EQUITY	043353101	2007	102,174	SH	DEFINED	
ARVINMERITOR, INC	EQUITY	043353101	2025	103,108	SH	DEFINED	
ASCENTIAL SOFTWARE CORP	EQUITY	04362P108	1608	397,079	SH	DEFINED	
ASCENTIAL SOFTWARE CORP.	EQUITY	04362P108	1624	400,894	SH	DEFINED	
ASHLAND INC	EQUITY	044204105	10	220	SH	DEFINED	
ASHLAND INC	EQUITY	044204105	8164	177,176	SH	DEFINED	
ASHLAND OIL, INC.	EQUITY	044204105	8263	179,319	SH	DEFINED	
ASIA GLOBAL CROSSING LTD-A	COMMON	EQUITY	G05330108	60	50,000	SH	DEFINED
ASIAINFO HLDGS INC	EQUITY	04518A104	138	7,949	SH	DEFINED	
ASIAINFO HOLDINGS INC.	EQUITY	04518A104	145	8,310	SH	DEFINED	
ASPECT COMMUNICATIONS COR	EQUITY	04523Q102	64	16,437	SH	DEFINED	
ASPECT COMMUNICATIONS INC.	EQUITY	04523Q102	66	16,916	SH	DEFINED	
ASPECT MED SYS INC	EQUITY	045235108	36	3,609	SH	DEFINED	
ASPECT MEDICAL SYSTEMS, INC.	EQUITY	045235108	37	3,744	SH	DEFINED	
ASPEN TECHNOLOGY INC	EQUITY	045327103	224	13,360	SH	DEFINED	
ASPEN TECHNOLOGY, INC.	EQUITY	045327103	161	9,555	SH	DEFINED	

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ASSOCIATED BANC CORP	EQUITY	045487105	2816	79,800	SH	DEFINED
ASSOCIATED BANC-CORP.	EQUITY	045487105	2836	80,373	SH	DEFINED
ASSOCIATED ESTATES REALTY	EQUITY	045604105	52	5,651	SH	DEFINED
ASSOCIATED ESTATES RLTY C	EQUITY	045604105	48	5,189	SH	DEFINED
Associates Corp	CORPBOND	U0460WAB5	1077	1,000,000	PRN	DEFINED
ASTEC INDS INC	EQUITY	046224101	70	4,867	SH	DEFINED
ASTEC INDS INC COM	EQUITY	046224101	74	5,114	SH	DEFINED
ASTORIA FINANCIAL CORP.	EQUITY	046265104	2987	112,876	SH	DEFINED
ASTORIA FINL CORP	EQUITY	046265104	2966	112,100	SH	DEFINED
ASTRAZENECA PLC	EQUITY	046353108	741	15,900	SH	DEFINED
ASTRAZENECA, PLC.-ADR	EQUITY	046353108	741	15,900	SH	DEFINED
ASTROPOWER INC	EQUITY	04644A101	146	3,623	SH	DEFINED
ASTROPOWER INC	EQUITY	04644A101	141	3,485	SH	DEFINED
ASTROPOWER INC COM	EQUITY	04644A101	27701	685,160	SH	Sole
ASYST TECHNOLOGIES, INC.	EQUITY	04648X107	137	10,775	SH	DEFINED
ASYST TECHNOLOGY CORP	EQUITY	04648X107	218	17,072	SH	DEFINED
AT & T CORP	EQUITY	001957109	63	3,467	SH	DEFINED
AT & T LATIN AMER CORP	EQUITY	04649A106	15	12,903	SH	DEFINED
AT & T WIRELESS	EQUITY	00209A106	16	1,105	SH	DEFINED
AT + T CORP	EQUITY	001957109	8531	470,300	SH	DEFINED
AT&T	EQUITY	001957109	32739	1,804,800	SH	DEFINED
AT&T	CORPBOND	001957BA6	5233	5,000,000	PRN	DEFINED
AT&T CORP	EQUITY	001957109	201	11,060	SH	DEFINED
AT&T CORP	EQUITY	001957109	30945	1,705,916	SH	DEFINED
AT&T LATIN AMERICA-CL A	EQUITY	04649A106	91	77,508	SH	DEFINED
AT&T WIRELESS (USD)	EQUITY	00209A106	17489	1,217,050	SH	DEFINED
AT&T WIRELESS SVCS INC	EQUITY	00209A106	114	7,910	SH	DEFINED
AT&T WIRELESS SVCS INC	EQUITY	00209A106	16613	1,156,077	SH	DEFINED
ATLANTIC COAST AIRLINES H	EQUITY	048396105	432	18,535	SH	DEFINED

NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PUT/ PRN CALL	INVSTMT DSCRETN
ATLANTIC COAST AIRLINES HLDG.	EQUITY	048396105	280	12,032	SH	DEFINED
ATLANTIC COAST AIRLINES HLDGS	EQUITY	048396105	4993	214,400	SH	DEFINED
ATLAS AIR WORLDWIDE HLDGS	EQUITY	049164106	756	51,613	SH	DEFINED
ATLAS AIR WORLDWIDE HLDGS INC.	EQUITY	049164106	760	51,898	SH	DEFINED
ATMEL CORP	EQUITY	049513104	4541	573,420	SH	DEFINED
ATMEL CORP	EQUITY	049513104	5673	769,700	SH	DEFINED
ATMEL CORP.	EQUITY	049513104	4258	577,713	SH	DEFINED
ATMI INC	EQUITY	00207R101	286	11,995	SH	DEFINED
ATMI INC	EQUITY	00207R101	7181	301,100	SH	DEFINED
ATMI, INC.	EQUITY	00207R101	196	8,211	SH	DEFINED
ATMOS ENERGY CORP	EQUITY	049560105	278	13,070	SH	DEFINED
ATMOS ENERGY CORP.	EQUITY	049560105	290	13,648	SH	DEFINED
ATP OIL & GAS CORP	EQUITY	00208J108	5	1,759	SH	DEFINED
ATP OIL & GAS CORP	EQUITY	00208J108	5	1,759	SH	DEFINED
ATRIX LABS INC	EQUITY	04962L101	119	5,783	SH	DEFINED
ATRIX LABS INC	EQUITY	04962L101	2	110	SH	DEFINED
ATRIX LABS INC	EQUITY	04962L101	112	5,439	SH	DEFINED
ATS MED INC	EQUITY	002083103	33	6,277	SH	DEFINED
ATS MEDICA, INC.	EQUITY	002083103	34	6,455	SH	DEFINED
ATWOOD OCEANICS INC	EQUITY	050095108	93	2,660	SH	DEFINED
ATWOOD OCEANICS, INC.	EQUITY	050095108	99	2,840	SH	DEFINED
AUDIOVOX COPR.	EQUITY	050757103	43	5,810	SH	DEFINED
AUDIOVOX CORP	EQUITY	050757103	42	5,603	SH	DEFINED

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AUGUST TECHNOLOGY CORP	EQUITY	05106U105	182	16,465	SH	DEFINED
AUGUST TECHNOLOGY CORP.	EQUITY	05106U105	17	1,575	SH	DEFINED
AURORA FOODS INC	EQUITY	05164B106	39	7,803	SH	DEFINED
AURORA FOODS, INC.	EQUITY	05164B106	39	7,803	SH	DEFINED
AUSPEX SYS INC	EQUITY	052116100	23	12,814	SH	DEFINED
AUSPEX SYSTEMS, INC.	EQUITY	052116100	24	13,240	SH	DEFINED
AUTODESK INC	EQUITY	052769106	6	170	SH	DEFINED
AUTODESK INC	EQUITY	052769106	1906	51,130	SH	DEFINED
AUTODESK, INC.	EQUITY	052769106	1972	52,913	SH	DEFINED
AUTOLIV INC	EQUITY	052800109	619	30,500	SH	DEFINED
AUTOLIV, INC.	EQUITY	052800109	636	31,314	SH	DEFINED
AUTOMATIC DATA PROCESSING	EQUITY	053015103	114	1,930	SH	DEFINED
AUTOMATIC DATA PROCESSING	EQUITY	053015103	19230	326,480	SH	DEFINED
AUTOMATIC DATA PROCESSING INC.	EQUITY	053015103	20140	341,937	SH	DEFINED
AUTONATION INC	EQUITY	05329W102	26	2,104	SH	DEFINED
AUTOZONE INC	EQUITY	053332102	24	340	SH	DEFINED
AUTOZONE INC	EQUITY	053332102	5460	76,040	SH	DEFINED
AUTOZONE, INC.	EQUITY	053332102	5709	79,517	SH	DEFINED
AVALONBAY CMNTYS INC	EQUITY	053484101	1055	22,300	SH	DEFINED
AVALONBAY COMM	EQUITY	053484101	22713	480,084	SH	Sole
AVALONBAY COMMUNITIE	EQUITY	053484101	24	504	SH	DEFINED
AVANEX CORP	EQUITY	05348W109	52	8,891	SH	DEFINED
AVANEX CORP	EQUITY	05348W109	50	8,546	SH	DEFINED
AVANIR PHARMACEUTICALS	EQUITY	05348P104	74	17,190	SH	DEFINED
AVANIR PHARMACEUTICALS	EQUITY	05348P104	71	16,574	SH	DEFINED
AVANT CORP	EQUITY	053487104	224	10,933	SH	DEFINED
AVANT IMMUNOTHERAPEUTICS	EQUITY	053491106	70	17,370	SH	DEFINED

NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PUT/ PRN CALL	INVSTMT DSCRETN
AVANT IMMUNOTHERAPEUTICS INC	EQUITY	053491106	74	18,400	SH	DEFINED
AVANT! CORP.	EQUITY	053487104	238	11,602	SH	DEFINED
AVATAR HLDGS INC	EQUITY	053494100	38	1,601	SH	DEFINED
AVATAR HOLDINGS, INC.	EQUITY	053494100	38	1,601	SH	DEFINED
AVAYA INC	EQUITY	053499109	7	615	SH	DEFINED
AVAYA INC	EQUITY	053499109	11	900	SH	DEFINED
AVAYA INC	EQUITY	053499109	1680	138,270	SH	DEFINED
AVAYA INC.	EQUITY	053499109	1809	148,901	SH	DEFINED
AVERY DENNISON CORP	EQUITY	053611109	19	340	SH	DEFINED
AVERY DENNISON CORP	EQUITY	053611109	3016	53,360	SH	DEFINED
AVERY DENNISON CORP	EQUITY	53611109	5515	97,564	SH	DEFINED
AVERY DENNISON CORP.	EQUITY	053611109	2831	50,072	SH	DEFINED
AVI BIOPHARMA INC	EQUITY	002346104	50	4,600	SH	DEFINED
AVI BIOPHARMA INC	EQUITY	002346104	48	4,350	SH	DEFINED
AVIALL INC NEW	EQUITY	05366B102	44	5,870	SH	DEFINED
AVIALL, INC.	EQUITY	05366B102	47	6,191	SH	DEFINED
AVICI SYS INC	EQUITY	05367L109	41	14,209	SH	DEFINED
AVICI SYSTEMS INC	EQUITY	05367L109	44	15,175	SH	DEFINED
AVID TECHNOLOGY INC	EQUITY	05367P100	89	7,301	SH	DEFINED
AVID TECHNOLOGY, INC.	EQUITY	05367P100	92	7,558	SH	DEFINED
AVIGEN INC	EQUITY	053690103	66	5,737	SH	DEFINED
AVIGEN, INC.	EQUITY	053690103	69	6,019	SH	DEFINED
AVIRON	EQUITY	053762100	16	312	SH	DEFINED
AVISTA CORP	EQUITY	05379B107	213	16,058	SH	DEFINED
AVISTA CORP	EQUITY	05379B107	202	15,263	SH	DEFINED



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AVNET INC	EQUITY	053807103	3650	143,300	SH	DEFINED
AVNET, INC.	EQUITY	053807103	3878	152,252	SH	DEFINED
AVOCENT CORP	EQUITY	053893103	1625	67,000	SH	DEFINED
AVOCENT CORPORATION	EQUITY	053893103	1640	67,613	SH	DEFINED
AVON PRODS INC	EQUITY	054303102	34	740	SH	DEFINED
AVON PRODS INC	EQUITY	054303102	6586	141,640	SH	DEFINED
AVON PRODUCTS, INC.	EQUITY	054303102	6931	149,052	SH	DEFINED
AVX CORP	EQUITY	002444107	980	41,562	SH	DEFINED
AVX CORP NEW	EQUITY	002444107	967	41,002	SH	DEFINED
AWARE INC	EQUITY	05453N100	55	6,602	SH	DEFINED
AWARE INC MASS	EQUITY	05453N100	53	6,416	SH	DEFINED
AXCELIS TECHNOLOGIES INC	EQUITY	054540109	19	1,474	SH	DEFINED
AXT INC	EQUITY	00246W103	174	12,038	SH	DEFINED
AXT INC.	EQUITY	00246W103	82	5,657	SH	DEFINED
AZTAR CORP	EQUITY	054802103	205	11,217	SH	DEFINED
AZTAR CORP.	EQUITY	054802103	215	11,775	SH	DEFINED
B I S Y S GROUP INC	EQUITY	055472104	122905	1,920,696	SH	Sole
BAKER HUGHES INC	EQUITY	057224107	38	1,050	SH	DEFINED
BAKER HUGHES INC	EQUITY	057224107	8918	244,540	SH	DEFINED
BAKER HUGHES, INC.	EQUITY	057224107	9207	252,445	SH	DEFINED
BALDOR ELEC CO	EQUITY	057741100	155	7,431	SH	DEFINED
BALDOR ELECTRIC CO.	EQUITY	057741100	164	7,839	SH	DEFINED
BALDWIN & LYONS INC	EQUITY	057755209	52	2,032	SH	DEFINED
BALDWIN & LYONS, INC., CLASS B	EQUITY	057755209	56	2,190	SH	DEFINED
BALL CORP	EQUITY	058498106	6	90	SH	DEFINED

NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PUT/ PRN CALL	INVSTMT DSCRETN
BALL CORP	EQUITY	058498106	1446	20,454	SH	DEFINED
BALL CORP.	EQUITY	058498106	1518	21,466	SH	DEFINED
BALLY TOTAL FITNESS HLDG	EQUITY	05873K108	480	22,264	SH	DEFINED
BALLY TOTAL FITNESS HLDG COR COM	EQUITY	05873K108	396	18,360	SH	DEFINED
BAM ENTMNT INC	EQUITY	059361105	39	4,675	SH	DEFINED
BANCFIRST CORP	EQUITY	05945F103	45	1,298	SH	DEFINED
BANCFIRST CORP ZANESVILLE	EQUITY	059450106	60	2,472	SH	DEFINED
BANCFIRST CORP.	EQUITY	05945F103	49	1,404	SH	DEFINED
BANCFIRST OHIO CORP.	EQUITY	059450106	64	2,645	SH	DEFINED
BANCO DE A. EDWARDS-SP ADR	EQUITY	059504100	867	49,978	SH	DEFINED
BANCORPSOUTH INC	EQUITY	059692103	440	26,510	SH	DEFINED
BANCORPSOUTH, INC.	EQUITY	059692103	458	27,582	SH	DEFINED
BANDAG INC	EQUITY	059815100	999	28,735	SH	DEFINED
BANDAG, INC.	EQUITY	059815100	1005	28,899	SH	DEFINED
BANK AMER CORP	EQUITY	060505104	22168	352,150	SH	DEFINED
BANK ATLANTIC BANCORP CLASS A	EQUITY	065908501	74	8,080	SH	DEFINED
BANK MUT CORP	EQUITY	063748107	54	3,561	SH	DEFINED
BANK MUTUAL CORP	EQUITY	063748107	59	3,857	SH	DEFINED
BANK NEW YORK INC	EQUITY	064057102	94	2,300	SH	DEFINED
BANK NEW YORK INC	EQUITY	064057102	14357	351,880	SH	DEFINED
BANK OF AMERICA CORP	EQUITY	060505104	52001	826,072	SH	DEFINED
BANK OF AMERICA CORPORATI	EQUITY	060505104	310	4,920	SH	DEFINED
BANK OF AMERICA CORPORATI	EQUITY	060505104	49670	789,040	SH	DEFINED
BANK OF GRANITE CORP	EQUITY	062401104	71	3,575	SH	DEFINED
BANK OF GRANITE CORP.	EQUITY	062401104	76	3,820	SH	DEFINED
BANK OF NEW YORK CO., INC.	EQUITY	064057102	51864	1,271,171	SH	DEFINED
BANK ONE CORP	EQUITY	06423A103	142	3,640	SH	DEFINED

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BANK ONE CORP	EQUITY	06423A103	23026	589,660	SH	DEFINED
BANK ONE CORP	EQUITY	06423A103	3667	93,900	SH	DEFINED
BANK UNITED CORP-CPR WI	EQUITY	065416117	52	515,075	SH	DEFINED
BANKATLANTIC BANCORP	EQUITY	065908501	70	7,655	SH	DEFINED
BANKNORTH GROUP INC NEW	EQUITY	06646R107	4159	184,700	SH	DEFINED
BANKNORTH GROUP INC.	EQUITY	06646R107	4186	185,863	SH	DEFINED
BANKONE CORP.	EQUITY	06423A103	24098	617,106	SH	DEFINED
BANKUNITED FINANCIAL CORP CLASS A	EQUITY	06652B103	94	6,356	SH	DEFINED
BANKUNITED FINL CORP	EQUITY	06652B103	90	6,076	SH	DEFINED
BANNER CORP	EQUITY	06652V109	57	3,375	SH	DEFINED
BANNER CORPORATION	EQUITY	06652V109	61	3,585	SH	DEFINED
BANTA CORP	EQUITY	066821109	1119	37,919	SH	DEFINED
BANTA CORP.	EQUITY	066821109	1130	38,271	SH	DEFINED
BARD C R INC	EQUITY	067383109	10	160	SH	DEFINED
BARD C R INC	EQUITY	067383109	1393	21,590	SH	DEFINED
BARNES & NOBLE INC	EQUITY	067774109	2409	81,400	SH	DEFINED
BARNES & NOBLE, INC.	EQUITY	067774109	12014	405,865	SH	DEFINED
BARNES + NOBLE INC	EQUITY	067774109	3309	111,800	SH	DEFINED
BARNES GROUP INC	EQUITY	067806109	125	5,218	SH	DEFINED
BARNES GROUP, INC.	EQUITY	067806109	132	5,488	SH	DEFINED
Barnett Capital I	CORPBOND	068056AE0	5009	5,000,000	PRN	DEFINED
BARR LABORATORIES, INC	EQUITY	068306109	5505	69,365	SH	DEFINED
BARR LABS INC	EQUITY	068306109	5477	69,021	SH	DEFINED

NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PUT/ PRN CALL	INVTMT DSCRETN
BARRA INC	EQUITY	068313105	159	3,376	SH	DEFINED
BARRA, INC.	EQUITY	068313105	166	3,525	SH	DEFINED
BARRICK GOLD CORP	EQUITY	067901108	27	1,680	SH	DEFINED
BARRICK GOLD CORP	EQUITY	067901108	4014	251,670	SH	DEFINED
BARRICK GOLD CORP.	EQUITY	067901108	4239	265,743	SH	DEFINED
BASSETT FURNITURE INDS IN	EQUITY	070203104	46	3,277	SH	DEFINED
BASSETT FURNITURE INDUSTRIES	EQUITY	070203104	49	3,478	SH	DEFINED
BAUSCH & LOMB INC	EQUITY	071707103	6	170	SH	DEFINED
BAUSCH & LOMB INC	EQUITY	071707103	856	22,720	SH	DEFINED
BAUSCH & LOMB, INC.	EQUITY	071707103	918	24,368	SH	DEFINED
BAXTER INTERNATIONAL, INC.	EQUITY	071813109	23850	444,715	SH	DEFINED
BAXTER INTL INC	EQUITY	071813109	99	1,850	SH	DEFINED
BAXTER INTL INC	EQUITY	071813109	13386	249,590	SH	DEFINED
BAXTER INTL INC	EQUITY	071813109	378	7,050	SH	DEFINED
BAY VIEW CAP CORP DEL	EQUITY	07262L101	147	20,105	SH	DEFINED
BAY VIEW CAPITAL CORP.	EQUITY	07262L101	153	20,914	SH	DEFINED
BB&T CORP	EQUITY	054937107	51	1,420	SH	DEFINED
BB&T CORP	EQUITY	054937107	6918	191,570	SH	DEFINED
BBT CORP.	EQUITY	054937107	7303	202,239	SH	DEFINED
BE AEROSPACE INC	EQUITY	073302101	78	8,547	SH	DEFINED
BE AEROSPACE, INC.	EQUITY	073302101	83	9,071	SH	DEFINED
BEA SYS INC	EQUITY	073325102	127	8,260	SH	DEFINED
BEA SYSTEMS, INC.	EQUITY	073325102	127	8,260	SH	DEFINED
BEACON POWER CORP	EQUITY	073677106	14	10,497	SH	DEFINED
BEACON POWER CORP	EQUITY	073677106	13	10,002	SH	DEFINED
BEAR STEARNS COS	EQUITY	073902108	4667	79,595	SH	DEFINED
BEAR STEARNS COS INC	EQUITY	073902108	17	290	SH	DEFINED
BEAR STEARNS COS INC	EQUITY	073902108	4502	76,770	SH	DEFINED
BEASLEY BROADCAST GROUP I	EQUITY	074014101	28	2,162	SH	DEFINED

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BEASLEY BROADCAST GROUP, INC.	EQUITY	074014101	31	2,350	SH	DEFINED
BEAZER HOMES USA INC	EQUITY	07556Q105	202	2,761	SH	DEFINED
BEAZER HOMES USA INC COM	EQUITY	07556Q105	11693	159,800	SH	Sole
BEAZER HOMES USA, INC.	EQUITY	07556Q105	209	2,854	SH	DEFINED
BEBE STORES INC	EQUITY	075571109	20	1,080	SH	DEFINED
BEBE STORES, INC.	EQUITY	075571109	22	1,180	SH	DEFINED
BECKMAN COULTER INC	EQUITY	075811109	4492	101,400	SH	DEFINED
BECKMAN COULTER, INC.	EQUITY	075811109	3303	74,570	SH	DEFINED
BECTON DICKINSON & CO	EQUITY	075887109	27	810	SH	DEFINED
BECTON DICKINSON & CO	EQUITY	075887109	4641	139,990	SH	DEFINED
BECTON, DICKINSON AND CO.	EQUITY	075887109	3892	117,395	SH	DEFINED
BED BATH & BEYOND INC	EQUITY	075896100	31	910	SH	DEFINED
BED BATH & BEYOND INC	EQUITY	075896100	4452	131,340	SH	DEFINED
BED BATH & BEYOND INC COM	EQUITY	075896100	13928	410,860	SH	Sole
BED BATH & BEYOND, INC.	EQUITY	075896100	4820	142,171	SH	DEFINED
BED BATH + BEYOND INC	EQUITY	075896100	4407	130,000	SH	DEFINED
BEDFORD PPTY INVS INC	EQUITY	076446301	110	4,905	SH	DEFINED
BEDFORD PPTY INVS INC COM PAR	EQUITY	076446301	3712	165,000	SH	Sole
BEDFORD PRPTY INVESTORS, INC.	EQUITY	076446301	114	5,061	SH	DEFINED
BEI TECHNOLOGIES INC	EQUITY	05538P104	57	3,253	SH	DEFINED
BEI TECHNOLOGIES INC	EQUITY	05538P104	54	3,092	SH	DEFINED

NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PUT/ PRN CALL	INVTMT DSCRETN
BEL FUSE INC	EQUITY	077347300	62	2,474	SH	DEFINED
BEL FUSE INC. CLASS B	EQUITY	077347300	64	2,566	SH	DEFINED
BELDEN INC	EQUITY	077459105	185	7,854	SH	DEFINED
BELDEN, INC.	EQUITY	077459105	192	8,158	SH	DEFINED
BELL CANADA INTERNATIONAL INC.	EQUITY	077914109	32	40,000	SH	DEFINED
BELL MICROPRODUCTS INC	EQUITY	078137106	59	4,705	SH	DEFINED
BELL MICROPRODUCTS INC	EQUITY	078137106	56	4,433	SH	DEFINED
BELLSOUTH CORP	EQUITY	079860102	224	5,870	SH	DEFINED
BELLSOUTH CORP	EQUITY	079860102	37692	988,000	SH	DEFINED
BELLSOUTH CORP.	EQUITY	079860102	39383	1,032,320	SH	DEFINED
Bellsouth Tel	CORPBOND	079867AA5	10107	10,000,000	PRN	DEFINED
BELO CORP	EQUITY	080555105	3311	176,600	SH	DEFINED
BELO CORP.	EQUITY	080555105	2517	134,265	SH	DEFINED
BEMIS CO., INC.	EQUITY	081437105	1178	23,950	SH	DEFINED
BEMIS INC	EQUITY	081437105	8	170	SH	DEFINED
BEMIS INC	EQUITY	081437105	1097	22,310	SH	DEFINED
BEMIS INC	EQUITY	081437105	7729	157,149	SH	DEFINED
BENCHMARK ELECTRONICS, INC.	EQUITY	08160H101	121	6,373	SH	DEFINED
BENCHMARK ELECTRS INC	EQUITY	08160H101	114	5,993	SH	DEFINED
Berkley (W.R.) Cap Trust	CORPBOND	084498AB0	6889	7,940,000	PRN	DEFINED
BERKLEY W R CORP	EQUITY	084423102	488	9,082	SH	DEFINED
BERKSHIRE HATHAWAY INC DEL	EQUITY	84670207	1641	650	SH	DEFINED
BERKSHIRE HATHAWAY INC DEL CL	EQUITY	84670207	30	12	SH	DEFINED
BERKSHIRE HATHWAY INC	EQUITY	084990308	971	10,000	SH	DEFINED
BERRY PETE CO	EQUITY	085789105	77	4,905	SH	DEFINED
BERRY PETROLEUM CO. CLASS A	EQUITY	085789105	80	5,105	SH	DEFINED
BEST BUY CO INC	EQUITY	086516101	8945	120,100	SH	DEFINED
BEST BUY CO., INC.	EQUITY	086516101	8492	114,020	SH	DEFINED
BEST BUY INC	EQUITY	086516101	49	660	SH	DEFINED
BEST BUY INC	EQUITY	086516101	7951	106,760	SH	DEFINED
BETHLEHEM STEEL CORP.	EQUITY	087509105	19	43,113	SH	DEFINED

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BETHLEHEM STL CORP	EQUITY	087509105	19	41,253	SH	DEFINED
BEVERLY ENTERPRISES INC	EQUITY	087851309	268	31,189	SH	DEFINED
BEVERLY ENTERPRISES, INC.	EQUITY	087851309	279	32,486	SH	DEFINED
BHP BILLITON LTD	EQUITY	088606108	152	14,228	SH	DEFINED
BHP LIMITED SPON. ADR	EQUITY	088606108	152	14,228	SH	DEFINED
BIG LOTS INC	EQUITY	089302103	4	360	SH	DEFINED
BIG LOTS INC	EQUITY	089302103	500	48,100	SH	DEFINED
BIG LOTS INC.	EQUITY	089302103	540	51,894	SH	DEFINED
BIO RAD LABS INC	EQUITY	090572207	160	2,525	SH	DEFINED
BIO TECHNOLOGY GEN CORP	EQUITY	090578105	137	16,683	SH	DEFINED
BIOGEN INC	EQUITY	090597105	26	460	SH	DEFINED
BIOGEN INC	EQUITY	090597105	7451	129,920	SH	DEFINED
BIOGEN, INC.	EQUITY	090597105	7769	135,465	SH	DEFINED
BIOMARIN PHARMACEUTICA COM	EQUITY	09061G101	3572	265,800	SH	Sole
BIOMARIN PHARMACEUTICAL I	EQUITY	09061G101	84	6,238	SH	DEFINED
BIOMARIN PHARMACEUTICAL INC.	EQUITY	09061G101	88	6,544	SH	DEFINED
BIOMET INC	EQUITY	090613100	26	840	SH	DEFINED
BIOMET INC	EQUITY	090613100	3774	122,130	SH	DEFINED
BIOMET, INC.	EQUITY	090613100	4086	132,249	SH	DEFINED

NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PUT/ PRN CALL	INVSTMT DSCRETN
BIOPURE CORP	EQUITY	09065H105	64	4,489	SH	DEFINED
BIOPURE CORP.	EQUITY	09065H105	67	4,694	SH	DEFINED
BIO-RAD LABORATORIES, INC., CLASS A	EQUITY	090572207	167	2,634	SH	DEFINED
BIOSITE INC	EQUITY	090945106	65	3,547	SH	DEFINED
BIOSITE INC COM	EQUITY	090945106	5702	310,400	SH	Sole
BIOSITE INC.	EQUITY	090945106	68	3,719	SH	DEFINED
BIOSPHERE MEDICAL INC	EQUITY	09066V103	12	1,062	SH	DEFINED
BIOSPHERE MEDICAL INC	EQUITY	09066V103	70	6,237	SH	DEFINED
BIO-TECHNOLOGY GENERAL CORP.	EQUITY	090578105	144	17,442	SH	DEFINED
BIOVAIL CORP	EQUITY	09067J109	150666	2,678,514	SH	Sole
BIOVAIL CORP	EQUITY	09067J109	8072	143,500	SH	DEFINED
BISYS GROUP INC	EQUITY	055472104	4575	71,500	SH	DEFINED
BISYS GROUP, INC.	EQUITY	055472104	4620	72,203	SH	DEFINED
BJ SERVICES CO.	EQUITY	055482103	12074	372,089	SH	DEFINED
BJ SVCS CO	EQUITY	055482103	12005	369,950	SH	DEFINED
BJ SVCS CO	EQUITY	055482103	12094	372,700	SH	DEFINED
BJS WHOLESALE CLUB INC	EQUITY	05548J106	5696	129,160	SH	DEFINED
BJS WHOLESALE CLUB INC COM	EQUITY	05548J106	9195	208,500	SH	Sole
BJ'S WHOLESALE CLUB INC.	EQUITY	05548J106	5737	130,098	SH	DEFINED
BKF CAP GROUP INC	EQUITY	05548G102	53	1,836	SH	DEFINED
BKF CAPITAL GROUP INC	EQUITY	05548G102	55	1,927	SH	DEFINED
BLACK & DECKER CORP	EQUITY	091797100	9	250	SH	DEFINED
BLACK & DECKER CORP	EQUITY	091797100	1274	33,770	SH	DEFINED
BLACK & DECKER CORP.	EQUITY	091797100	1372	36,353	SH	DEFINED
BLACK BOX CORP DEL	EQUITY	091826107	298	5,638	SH	DEFINED
BLACK BOX CORP.	EQUITY	091826107	316	5,967	SH	DEFINED
BLACK HILLS CORP	EQUITY	092113109	1090	32,200	SH	DEFINED
BLACK HILLS CORP.	EQUITY	092113109	1096	32,383	SH	DEFINED
BLACKROCK INC	EQUITY	09247X101	6	153	SH	DEFINED
BLACKROCK INC	EQUITY	09247X101	3127500	75,000,000	SH	DEFINED
BLOCK FINANCIAL CORP	EQUITY	093671105	4493	100,508	SH	DEFINED
BLOCK H & R INC	EQUITY	093671105	25	570	SH	DEFINED
BLOCK H & R INC	EQUITY	093671105	4183	93,570	SH	DEFINED

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BLOCKBUSTER INC	EQUITY	093679108	3823	151,700	SH	DEFINED
BLOCKBUSTER INC -CLA	EQUITY	093679108	7	285	SH	DEFINED
BLUE MARTINI SOFTWARE INC	EQUITY	095698106	27	9,051	SH	DEFINED
BLUE MARTINI SOFTWARE INC	EQUITY	095698106	25	8,403	SH	DEFINED
BLYTH INC	EQUITY	09643P108	1570	67,535	SH	DEFINED
BLYTH INC.	EQUITY	09643P108	1580	67,971	SH	DEFINED
BMC INDS INC MINN	EQUITY	055607105	18	8,704	SH	DEFINED
BMC INDUSTRIES, INC.	EQUITY	055607105	20	9,604	SH	DEFINED
BMC SOFTWARE INC	EQUITY	055921100	12	760	SH	DEFINED
BMC SOFTWARE INC	EQUITY	055921100	1690	103,260	SH	DEFINED
BMC SOFTWARE, INC.	EQUITY	055921100	1831	111,846	SH	DEFINED
BOB EVANS FARMS INC	EQUITY	096761101	1312	53,387	SH	DEFINED
BOB EVANS FARMS, INC.	EQUITY	096761101	1324	53,880	SH	DEFINED
BOCA RESORTS INC	EQUITY	09688T106	121	9,222	SH	DEFINED
BOCA RESORTS INC -CL A	EQUITY	09688T106	126	9,648	SH	DEFINED
BOEING CO	EQUITY	097023105	62	1,600	SH	DEFINED
BOEING CO	EQUITY	097023105	102	2,620	SH	DEFINED

NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PUT/ PRN CALL	INVTMT DSCRETN
BOEING CO	EQUITY	097023105	14507	374,080	SH	DEFINED
BOEING CO	EQUITY	097023105	1637	42,200	SH	DEFINED
BOEING CO.	EQUITY	097023105	15272	393,805	SH	DEFINED
BOISE CASCADE CORP	EQUITY	097383103	6	180	SH	DEFINED
BOISE CASCADE CORP	EQUITY	097383103	835	24,560	SH	DEFINED
BOISE CASCADE CORP.	EQUITY	097383103	896	26,353	SH	DEFINED
BOK FINANCIAL CORP.	EQUITY	05561Q201	122	3,875	SH	DEFINED
BOK FINL CORP	EQUITY	05561Q201	118	3,739	SH	DEFINED
BONE CARE INTERNATIONAL, INC.	EQUITY	098072101	49	2,845	SH	DEFINED
BONE CARE INTL INC	EQUITY	098072101	47	2,734	SH	DEFINED
BORDERS GROUP INC	EQUITY	099709107	1960	98,800	SH	DEFINED
BORDERS GROUP, INC.	EQUITY	099709107	1973	99,469	SH	DEFINED
BORG WARNER INC	EQUITY	099724106	2944	56,350	SH	DEFINED
BORG WARNER INC	EQUITY	099724106	3069	58,739	SH	DEFINED
BORLAND SOFTWARE CORP	EQUITY	099849101	459	29,320	SH	DEFINED
BORLAND SOFTWARE CORP.	EQUITY	099849101	240	15,357	SH	DEFINED
BORON LEPORE & ASSOCIATES, INC	EQUITY	10001P102	37	2,708	SH	DEFINED
BORON LEPORE & ASSOCS INC	EQUITY	10001P102	35	2,541	SH	DEFINED
BOSTON BEER INC	EQUITY	100557107	48	2,812	SH	DEFINED
BOSTON BEER, INC. CLASS A	EQUITY	100557107	48	2,812	SH	DEFINED
BOSTON COMMUNICATIONS GRO	EQUITY	100582105	172	15,124	SH	DEFINED
BOSTON COMMUNICATIONS GROUP	EQUITY	100582105	53	4,671	SH	DEFINED
BOSTON EDISON	EQUITY	67019E107	2913	64,944	SH	DEFINED
BOSTON PRIVATE FINANCIAL HOLDI	EQUITY	101119105	83	3,755	SH	DEFINED
BOSTON PRIVATE FINL HLDGS	EQUITY	101119105	78	3,536	SH	DEFINED
BOSTON PROPERTIES INC	EQUITY	101121101	21	554	SH	DEFINED
BOSTON PROPERTIES INC	EQUITY	101121101	122	3,200	SH	DEFINED
BOSTON PROPERTIES INC COM	EQUITY	101121101	33280	875,800	SH	Sole
Boston Scientific Corp	EQUITY	101137107	362	15,000	SH	DEFINED
BOSTON SCIENTIFIC CORP	EQUITY	101137107	30	1,260	SH	DEFINED
BOSTON SCIENTIFIC CORP	EQUITY	101137107	4115	170,590	SH	DEFINED
BOSTON SCIENTIFIC CORP.	EQUITY	101137107	4417	183,119	SH	DEFINED
BOWATER INC	EQUITY	102183100	3890	81,550	SH	DEFINED
BOWATER, INC.	EQUITY	102183100	3913	82,035	SH	DEFINED
BOWNE & CO INC	EQUITY	103043105	136	10,646	SH	DEFINED

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BOWNE & CO., INC.	EQUITY	103043105	143	11,209	SH	DEFINED
BOYD GAMING CORP	EQUITY	103304101	62	9,522	SH	DEFINED
BOYD GAMING CORP.	EQUITY	103304101	66	10,184	SH	DEFINED
BOYDS COLLECTION LTD	EQUITY	103354106	102	15,113	SH	DEFINED
BOYDS COLLECTION, LTD.	EQUITY	103354106	107	15,850	SH	DEFINED
BOYKIN LODGING CO	EQUITY	103430104	44	5,527	SH	DEFINED
BOYKIN LODGING CO.	EQUITY	103430104	46	5,727	SH	DEFINED
BP AMOCO PLC SPON ADR	EQUITY	055622104	190	4,090	SH	DEFINED
BP AMOCO PLC-ADR	EQUITY	055622104	2380	51,178	SH	DEFINED
BP P.L.C.	EQUITY	055622104	1628	35,000	SH	DEFINED
BP PLC	EQUITY	055622104	2380	51,178	SH	DEFINED
BRADY CORP	EQUITY	104674106	195	5,316	SH	DEFINED
BRADY CORP.	EQUITY	104674106	205	5,589	SH	DEFINED
BRANDYWINE REALTY TRUST	EQUITY	105368203	12094	574,011	SH	DEFINED
BRANDYWINE RLTY TR	EQUITY	105368203	316	14,978	SH	DEFINED

NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PUT/ PRN CALL	INVTMT DSCRETN
BRAUN CONSULTING INC	EQUITY	105651103	9	2,600	SH	DEFINED
BRAUN CONSULTING, INC.	EQUITY	105651103	10	2,787	SH	DEFINED
BRE PROPERTIES INC	EQUITY	05564E106	463	14,952	SH	DEFINED
BRE PROPERTIES INC CL A	EQUITY	05564E106	13304	429,700	SH	Sole
BRE PROPERTIES, INC., CLASS A	EQUITY	05564E106	484	15,639	SH	DEFINED
BRIGGS & STRATTON CORP	EQUITY	109043109	485	11,366	SH	DEFINED
BRIGGS & STRATTON CORP.	EQUITY	109043109	303	7,094	SH	DEFINED
BRIGHT HORIZON FAMILY COM	EQUITY	109195107	42471	1,517,356	SH	Sole
BRIGHT HORIZON FAMILY SOL	EQUITY	109195107	86	3,076	SH	DEFINED
BRIGHT HORIZONS FAM. SOLUTIONS	EQUITY	109195107	91	3,262	SH	DEFINED
BRIGHTPOINT INC	EQUITY	109473108	55	17,493	SH	DEFINED
BRIGHTPOINT, INC.	EQUITY	109473108	57	18,006	SH	DEFINED
BRINKER INTERNATIONAL, INC.	EQUITY	109641100	3578	120,217	SH	DEFINED
BRINKER INTL INC	EQUITY	109641100	4128	138,700	SH	DEFINED
BRIO SOFTWARE INC	EQUITY	109704106	15	5,300	SH	DEFINED
BRIO TECHNOLOGY	EQUITY	109704106	16	5,474	SH	DEFINED
BRISTOL MYERS SQUIBB CO	EQUITY	110122108	309	6,050	SH	DEFINED
BRISTOL MYERS SQUIBB CO	EQUITY	110122108	49390	968,450	SH	DEFINED
BRISTOL MYERS SQUIBB CO	EQUITY	110122108	8516	166,975	SH	DEFINED
BRISTOL MYERS SQUIBB CO.	EQUITY	110122108	65989	1,293,908	SH	DEFINED
BRITESMILE INC	EQUITY	110415106	20	4,083	SH	DEFINED
BRITESMILE INC COM	EQUITY	110415106	1976	395,200	SH	Sole
BRITESMILE, INC.	EQUITY	110415106	22	4,334	SH	DEFINED
BRITISH AMERICAN TOB PLC ADR ADR	EQUITY	110448107	168	9,908	SH	DEFINED
BRITISH AMERN TOB PLC	EQUITY	110448107	168	9,908	SH	DEFINED
BROADCOM CORP	EQUITY	111320107	34	820	SH	DEFINED
BROADCOM CORP	EQUITY	111320107	4702	114,730	SH	DEFINED
BROADCOM CORP	EQUITY	111320107	14261	348,000	SH	DEFINED
BROADCOM CORP.	EQUITY	111320107	5096	124,691	SH	DEFINED
BROADVISION INC	EQUITY	111412102	478	174,500	SH	DEFINED
BROADVISION INC.	EQUITY	111412102	6	2,353	SH	DEFINED
BROADWING COMMUNICATIONS INC	EQUITY	11161P205	6175	9,500	SH	DEFINED
BROADWING INC	EQUITY	111620100	2524	265,700	SH	DEFINED
BROADWING INC.	EQUITY	111620100	2540	267,366	SH	DEFINED
BROCADE COMMUNICATION	EQUITY	111621108	358	10,820	SH	DEFINED
BROCADE COMMUNICATIONS SY	EQUITY	111621108	173	5,220	SH	DEFINED
BROCADE COMMUNICATIONS SYS INC	EQUITY	111621108	15134	456,950	SH	DEFINED

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BROOKLINE BANCORP INC	EQUITY	113739106	63	3,816	SH	DEFINED
BROOKLINE BANCORP, INC.	EQUITY	113739106	64	3,916	SH	DEFINED
BROOKS AUTOMATION INC	EQUITY	11434A100	228	5,617	SH	DEFINED
BROOKS AUTOMATION, INC.	EQUITY	11434A100	241	5,920	SH	DEFINED
BROWN & BROWN INC	EQUITY	115236101	12246	448,562	SH	DEFINED
BROWN & BROWN INC	EQUITY	115236101	326	11,948	SH	DEFINED
BROWN FORMAN CORP	EQUITY	115637209	13	210	SH	DEFINED
BROWN FORMAN CORP	EQUITY	115637209	1807	28,860	SH	DEFINED
BROWN FORMAN CORP	EQUITY	115637209	4927	78,712	SH	DEFINED
BROWN SHOE COMANY, INC.	EQUITY	115736100	90	5,520	SH	DEFINED
BROWN SHOE INC NEW	EQUITY	115736100	86	5,300	SH	DEFINED
BROWN TOM INC	EQUITY	115660201	258	9,542	SH	DEFINED
BROWN, TOM INC.	EQUITY	115660201	270	9,979	SH	DEFINED

NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PUT/ PRN CALL	INVTMT DSCRETN
BROWN-FORMAN CORP CLASS B	EQUITY	115637209	1925	30,754	SH	DEFINED
BRUCKER DALTRONICS INC	EQUITY	116795105	226	13,837	SH	DEFINED
BRUKER DALTONICS INC	EQUITY	116795105	315	19,263	SH	DEFINED
BRUNSWICK CORP	EQUITY	117043109	6	270	SH	DEFINED
BRUNSWICK CORP	EQUITY	117043109	806	37,050	SH	DEFINED
BRUNSWICK CORP.	EQUITY	117043109	867	39,850	SH	DEFINED
BRUSH ENGINEERED MATERIALS	EQUITY	117421107	79	5,529	SH	DEFINED
BRUSH ENGINEERED MATLS IN	EQUITY	117421107	76	5,344	SH	DEFINED
BSB BANCORP	EQUITY	055652101	67	2,824	SH	DEFINED
BSB BANCORP, INC.	EQUITY	055652101	71	2,981	SH	DEFINED
BSQUARE CORP	EQUITY	11776U102	18	4,197	SH	DEFINED
BSQUARE CORP.	EQUITY	11776U102	19	4,446	SH	DEFINED
BT GROUP PLC	EQUITY	05577E101	106	2,879	SH	DEFINED
BT GROUP PLC-SPON ADR	EQUITY	05577E101	106	2,879	SH	DEFINED
BUCA INC	EQUITY	117769109	57	3,541	SH	DEFINED
BUCA, INC.	EQUITY	117769109	63	3,857	SH	DEFINED
BUCKEYE TECHNOLOGIES INC	EQUITY	118255108	83	7,175	SH	DEFINED
BUCKEYE TECHNOLOGIES INC	EQUITY	118255108	79	6,913	SH	DEFINED
BUCKLE INC	EQUITY	118440106	45	1,996	SH	DEFINED
BUCKLE, INC.	EQUITY	118440106	47	2,097	SH	DEFINED
BUILDING MATERIAL HOLDING CORP	EQUITY	120113105	48	4,418	SH	DEFINED
BUILDING MATLS HLDG CORP	EQUITY	120113105	45	4,160	SH	DEFINED
BURLINGTON COAT FACTORY	EQUITY	121579106	96	5,732	SH	DEFINED
BURLINGTON COAT FACTORY WHSE	EQUITY	121579106	99	5,913	SH	DEFINED
BURLINGTON NORTHERN SANTA FE	EQUITY	12189T104	6930	242,905	SH	DEFINED
BURLINGTON NORTHN SANTA F	EQUITY	12189T104	35	1,210	SH	DEFINED
BURLINGTON NORTHN SANTA F	EQUITY	12189T104	6670	233,800	SH	DEFINED
BURLINGTON RES INC	EQUITY	122014103	24	630	SH	DEFINED
BURLINGTON RES INC	EQUITY	122014103	3189	84,940	SH	DEFINED
BURLINGTON RESOURCES, INC.	EQUITY	122014103	3442	91,684	SH	DEFINED
BURNHAM PAC PPTYS INC	EQUITY	12232C108	30	7,340	SH	DEFINED
BURNHAM PACIFIC PROPERTIES	EQUITY	12232C108	31	7,458	SH	DEFINED
BUSH INDS INC	EQUITY	123164105	28	2,611	SH	DEFINED
BUSH INDUSTRIES, INC.	EQUITY	123164105	29	2,711	SH	DEFINED
BUTLER MANUFACTURING CO.	EQUITY	123655102	46	1,643	SH	DEFINED
BUTLER MFG CO DEL	EQUITY	123655102	46	1,643	SH	DEFINED
C & D TECHNOLOGIES, INC.	EQUITY	124661109	181	7,929	SH	DEFINED
C COR NET CORP	EQUITY	125010108	149	10,246	SH	DEFINED
C D I CORP	EQUITY	125071100	71	3,730	SH	DEFINED

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C H ROBINSON WORLDWIDE IN	EQUITY	12541W100	2970	102,700	SH	DEFINED
C&D TECHNOLOGIES INC	EQUITY	124661109	173	7,585	SH	DEFINED
C. H. ROBINSON WORLDWIDE, INC.	EQUITY	12541W100	2994	103,558	SH	DEFINED
C. R. BARD, INC.	EQUITY	067383109	1497	23,204	SH	DEFINED
CABLE & WIRELESS PLC ADR	EQUITY	126830207	11	720	SH	DEFINED
CABLE DESIGN TECHNOLOGIES	CORPCOM	126924109	193	14,077	SH	DEFINED
CABLE DESIGN TECHNOLOGIES CORP	EQUITY	126924109	202	14,744	SH	DEFINED
CABLEVISION SYS CORP	EQUITY	12686C844	10	421	SH	DEFINED
CABLEVISION SYS CORP	EQUITY	12686C109	1312	27,650	SH	DEFINED
CABLEVISION SYS CORP	EQUITY	12686C844	193	7,800	SH	DEFINED
CABOT CORP	EQUITY	127055101	2717	76,100	SH	DEFINED

NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PUT/ PRN CALL	INVTMT DSCRETN
CABOT CORP.	EQUITY	127055101	2738	76,687	SH	DEFINED
CABOT MICROELECTRONICS CO	EQUITY	12709P103	2322	29,300	SH	DEFINED
CABOT MICROELECTRONICS CORP	EQUITY	12709P103	2348	29,630	SH	DEFINED
CABOT OIL & GAS CORP	EQUITY	127097103	203	8,459	SH	DEFINED
CABOT OIL & GAS CORP., CLASS A	EQUITY	127097103	216	8,963	SH	DEFINED
CACHEFLOW INC	EQUITY	126946102	18	6,741	SH	DEFINED
CACHEFLOW INC	EQUITY	126946102	17	6,329	SH	DEFINED
CACI INTERNATIONAL	EQUITY	127190304	238	6,034	SH	DEFINED
CACI INTL INC	EQUITY	127190304	228	5,764	SH	DEFINED
CADBURY SCHWEPPEES PLC	EQUITY	127209302	202	7,858	SH	DEFINED
CADBURY SCHWEPPEES PLC-ADR	EQUITY	127209302	202	7,858	SH	DEFINED
CADENCE DESIGN SYS INC COM	EQUITY	127387108	9689	442,000	SH	Sole
CADENCE DESIGN SYSTEM INC	EQUITY	127387108	8086	368,900	SH	DEFINED
CADENCE DESIGN SYSTEMS, INC.	EQUITY	127387108	7480	341,255	SH	DEFINED
CADIZ INC	EQUITY	127537108	78	9,724	SH	DEFINED
CADIZ INC.	EQUITY	127537108	82	10,280	SH	DEFINED
CAKTRONICS INC	EQUITY	234264109	36	4,202	SH	DEFINED
CAL DIVE INTERNATIONAL, INC.	EQUITY	127914109	243	9,828	SH	DEFINED
CAL DIVE INTL INC	EQUITY	127914109	231	9,351	SH	DEFINED
CALGON CARBON CORP	EQUITY	129603106	89	10,670	SH	DEFINED
CALGON CARBON CORP.	EQUITY	129603106	92	10,993	SH	DEFINED
CALIFORNIA PIZZA KITCHEN	EQUITY	13054D109	106	4,292	SH	DEFINED
CALIFORNIA PIZZA KITCHEN INC	EQUITY	13054D109	114	4,615	SH	DEFINED
CALIFORNIA WATER SERVICE GROUP	EQUITY	130788102	121	4,694	SH	DEFINED
CALIFORNIA WTR SVC GROUP	EQUITY	130788102	116	4,524	SH	DEFINED
CALIPER TECHNOLOGIES CORP	EQUITY	130876105	102	6,506	SH	DEFINED
CALIPER TECHNOLOGIES CORP	EQUITY	130876105	96	6,120	SH	DEFINED
CALLAWAY GOLF CO	EQUITY	131193104	1812	94,600	SH	DEFINED
CALLAWAY GOLF CO.	EQUITY	131193104	1826	95,349	SH	DEFINED
CALLON PETE CO DEL	EQUITY	13123X102	23	3,421	SH	DEFINED
CALLON PETROLEUM CO.	EQUITY	13123X102	26	3,809	SH	DEFINED
CALPINE CORP	EQUITY	131347106	16	950	SH	DEFINED
CALPINE CORP	EQUITY	131347106	2168	129,140	SH	DEFINED
CALPINE CORP.	EQUITY	131347106	16304	971,055	SH	DEFINED
CAMBREX CORP	EQUITY	132011107	288	6,610	SH	DEFINED
CAMBREX CORP.	EQUITY	132011107	300	6,887	SH	DEFINED
CAMDEN POPERTY TRUST	EQUITY	133131102	443	12,072	SH	DEFINED
CAMDEN PPTY TR	EQUITY	133131102	423	11,514	SH	DEFINED
CAMDEN PPTY TR SH BEN INT	EQUITY	133131102	22446	611,600	SH	Sole
CAMINUS CORP	EQUITY	133766105	63	2,757	SH	DEFINED
CAMINUS CORP COM	EQUITY	133766105	10564	459,300	SH	Sole



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CAMINUS CORP.	EQUITY	133766105	66	2,873	SH	DEFINED
CAMPBELL SOUP CO	EQUITY	134429109	38	1,280	SH	DEFINED
CAMPBELL SOUP CO	EQUITY	134429109	6859	229,630	SH	DEFINED
CAMPBELL SOUP CO.	EQUITY	134429109	7153	239,464	SH	DEFINED
CANADIAN NATL RY CO	EQUITY	136375102	927	19,200	SH	DEFINED
CANON INC	EQUITY	138006309	351	10,000	SH	DEFINED
CANON INC - ADR	EQUITY	138006309	351	10,000	SH	DEFINED
CAPITAL AUTOMOTIVE REIT	EQUITY	139733109	125	6,281	SH	DEFINED
CAPITAL AUTOMOTIVE REIT	EQUITY	139733109	118	5,954	SH	DEFINED

NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PUT/ PRN CALL	INVSTMT DSCRETN
CAPITAL CITY BANK GROUP, INC.	EQUITY	139674105	55	2,290	SH	DEFINED
CAPITAL CITY BK GROUP INC	EQUITY	139674105	52	2,132	SH	DEFINED
CAPITAL ONE FINANCIAL CORP.	EQUITY	14040H105	20416	378,425	SH	DEFINED
CAPITAL ONE FINL CORP	EQUITY	14040H105	36	670	SH	DEFINED
CAPITAL ONE FINL CORP	EQUITY	14040H105	4902	90,870	SH	DEFINED
CAPITAL ONE FINL CORP COM	EQUITY	14040H105	13415	248,660	SH	Sole
CAPITOL FED FINL	EQUITY	14057C106	190	9,100	SH	DEFINED
CAPITOL FEDERAL FINANCIAL	EQUITY	14057C106	197	9,447	SH	DEFINED
CAPITOL TRANSAMERICA CORP	EQUITY	140640103	48	2,937	SH	DEFINED
CAPITOL TRANSAMERICA CORP.	EQUITY	140640103	48	2,937	SH	DEFINED
CAPSTEAD MORTGAGE CORP.	EQUITY	14067E506	70	2,997	SH	DEFINED
CAPSTEAD MTG CORP	EQUITY	14067E506	66	2,812	SH	DEFINED
CAPSTONE TURBINE COR	EQUITY	14067D102	3	603	SH	DEFINED
CAPSTONE TURBINE CORP	EQUITY	14067D102	115	21,320	SH	DEFINED
CARAUSTAR INDS INC	EQUITY	140909102	58	8,331	SH	DEFINED
CARAUSTAR INDUSTRIES, INC.	EQUITY	140909102	61	8,784	SH	DEFINED
CARBO CERAMICS INC	EQUITY	140781105	85	2,160	SH	DEFINED
CARBO CERAMICS INC	EQUITY	140781105	80	2,050	SH	DEFINED
CARDINAL HEALTH INC	EQUITY	14149Y108	13110	202,757	SH	DEFINED
CARDINAL HEALTH INC	EQUITY	14149Y108	91	1,410	SH	DEFINED
CARDINAL HEALTH INC	EQUITY	14149Y108	12327	190,650	SH	DEFINED
CARDIODYNAMICS INTERNATIONAL	EQUITY	141597104	57	8,682	SH	DEFINED
CARDIODYNAMICS INTL CORP	EQUITY	141597104	55	8,355	SH	DEFINED
CARECENTRIC INC.	EQUITY	14166Y106		650	SH	DEFINED
CAREER ED CORP	EQUITY	141665109	4460	130,100	SH	DEFINED
CAREER EDUCATION CORP	EQUITY	141665109	431	12,578	SH	DEFINED
CAREER EDUCATION CORP	EQUITY	141665109	409	11,932	SH	DEFINED
CAREMARK RX INC	EQUITY	141705103	6704	411,053	SH	DEFINED
CAREMARK RX INC	EQUITY	141705103	2950	180,900	SH	DEFINED
CARLISLE COS INC	EQUITY	142339100	1712	46,290	SH	DEFINED
CARLISLE COS INC.	EQUITY	142339100	1726	46,686	SH	DEFINED
CARNIVAL CORP	EQUITY	143658102	51	1,830	SH	DEFINED
CARNIVAL CORP	EQUITY	143658102	8687	309,360	SH	DEFINED
CARNIVAL CORP. CLASS A	EQUITY	143658102	9074	323,161	SH	DEFINED
CARPENTER TECHNOLOGY CORP	EQUITY	144285103	885	33,237	SH	DEFINED
CARPENTER TECHNOLOGY CORP.	EQUITY	144285103	892	33,516	SH	DEFINED
CARRAMERICA REALTY C	EQUITY	144418100	15	484	SH	DEFINED
CARRAMERICA REALTY CORPORATION	EQUITY	144418100	20068	666,700	SH	Sole
CARREKER CORP	EQUITY	144433109	30	5,073	SH	DEFINED
CARREKER CORP	EQUITY	144433109	29	4,842	SH	DEFINED
CARRIER ACCESS CORP	EQUITY	144460102	9	3,066	SH	DEFINED
CARRIER ACCESS CORP.	EQUITY	144460102	9	3,167	SH	DEFINED
CASCADE NAT GAS CORP	EQUITY	147339105	78	3,552	SH	DEFINED

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CASCADE NAT GAS CORP COM	EQUITY	147339105	82	3,711	SH	DEFINED
CASELLA WASTE SYS INC	EQUITY	147448104	85	5,757	SH	DEFINED
CASELLA WASTE SYSTEMS, INC.	EQUITY	147448104	89	6,039	SH	DEFINED
CASEYS GEN STORES INC	EQUITY	147528103	189	12,704	SH	DEFINED
CASEYS GENERAL STORES, INC.	EQUITY	147528103	198	13,268	SH	DEFINED
CASH AMER INTL INC	EQUITY	14754D100	61	7,147	SH	DEFINED
CASH AMERICA INTERNATIONAL	EQUITY	14754D100	63	7,389	SH	DEFINED

NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PUT/ PRN CALL	INVTMT DSCRETN
CASTLE A M & CO	EQUITY	148411101	17	2,063	SH	DEFINED
CASTLE A. M. & CO.	EQUITY	148411101	17	2,063	SH	DEFINED
CATALINA MARKETING CORP	EQUITY	148867104	2596	74,805	SH	DEFINED
CATALINA MARKETING CORP.	EQUITY	148867104	2340	67,423	SH	DEFINED
CATALYTICA ENERGY SYS INC	EQUITY	148884109	24	5,222	SH	DEFINED
CATALYTICA ENERGY SYSTEMS	EQUITY	148884109	25	5,428	SH	DEFINED
CATAPULT COMM CORP	EQUITY	149016107	35	1,340	SH	DEFINED
CATAPULT COMMUNICATIONS C	EQUITY	149016107	35	1,340	SH	DEFINED
CATELLUS DEVELOPMENT	EQUITY	149111106	14	748	SH	DEFINED
CATELLUS DEVELOPMENT CORP	EQUITY	149111106	7908	429,800	SH	Sole
Caterpillar	EQUITY	149123101	784	15,000	SH	DEFINED
CATERPILLAR INC	EQUITY	149123101	5917	113,237	SH	DEFINED
CATERPILLAR INC DEL	EQUITY	149123101	56	1,070	SH	DEFINED
CATERPILLAR INC DEL	EQUITY	149123101	7582	145,110	SH	DEFINED
CATERPILLAR, INC.	EQUITY	149123101	8004	153,186	SH	DEFINED
CATHAY BANCORP INC	EQUITY	149150104	156	2,434	SH	DEFINED
CATHAY BANCORP INC.	EQUITY	149150104	164	2,555	SH	DEFINED
CATO CORP NEW	EQUITY	149205106	77	4,050	SH	DEFINED
CATO CORP. CLASS A	EQUITY	149205106	81	4,284	SH	DEFINED
CBL & ASSOC PPTYS INC	EQUITY	124830100	516	16,388	SH	DEFINED
CBL & ASSOC PPTYS INC COM	EQUITY	124830100	15665	497,300	SH	Sole
CBL & ASSOCIATES PROPERTIES	EQUITY	124830100	216	6,857	SH	DEFINED
CBRL GROUP INC	EQUITY	12489V106	2490	84,594	SH	DEFINED
CBRL GROUP, INC.	EQUITY	12489V106	2514	85,395	SH	DEFINED
CCBT FINANCIAL COMPANIES INC	EQUITY	12500Q102	63	2,659	SH	DEFINED
CCBT FINL COS INC	EQUITY	12500Q102	60	2,534	SH	DEFINED
CCC INFORMATION SERVICES	EQUITY	12487Q109	761	123,062	SH	DEFINED
CCC INFORMATION SVCS GROU	EQUITY	12487Q109	18	2,862	SH	DEFINED
C-COR ELECTRONICS, INC.	EQUITY	125010108	156	10,704	SH	DEFINED
CDI CORP.	EQUITY	125071100	73	3,839	SH	DEFINED
CDW COMPUTER CENTERS, INC.	EQUITY	125129106	5902	109,882	SH	DEFINED
CDW COMPUTER CTRS INC	EQUITY	125129106	5870	109,290	SH	DEFINED
CEC ENTERTAINMENT, INC.	EQUITY	125137109	365	8,408	SH	DEFINED
CEC ENTMT INC	EQUITY	125137109	492	11,333	SH	DEFINED
CELERA GENOMICS GROU	EQUITY	038020202	14	510	SH	DEFINED
CELERITEK INC	EQUITY	150926103	49	3,650	SH	DEFINED
CELERITEK, INC.	EQUITY	150926103	52	3,853	SH	DEFINED
CELGENE CORP	EQUITY	151020104	34	1,070	SH	DEFINED
CELGENE CORP	EQUITY	151020104	8816	276,200	SH	DEFINED
CELL GENESYS INC	EQUITY	150921104	258	11,098	SH	DEFINED
CELL GENESYS, INC.	EQUITY	150921104	268	11,542	SH	DEFINED
CELL PATHWAYS INC NEW	EQUITY	15114R101	54	7,766	SH	DEFINED
CELL PATHWAYS, INC	EQUITY	15114R101	56	7,983	SH	DEFINED
CELL THERAPEUTICS INC	EQUITY	150934107	234	9,681	SH	DEFINED
CELL THERAPEUTICS INC	EQUITY	150934107	3621	150,000	SH	DEFINED

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CELL THERAPEUTICS, INC.	EQUITY	150934107	246	10,187	SH	DEFINED
CENDANT CORP	EQUITY	151313103	60	3,070	SH	DEFINED
CENDANT CORP	EQUITY	151313103	9846	502,090	SH	DEFINED
CENDANT CORP	EQUITY	151313103	7065	360,300	SH	DEFINED
CENDANT CORP.	EQUITY	151313103	10299	525,193	SH	DEFINED

NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PUT/ PRN CALL	INVSTMT DSCRETN
CENTENE CORP DEL	EQUITY	15135B101	3732	170,000	SH	DEFINED
CENTENE CORP.	EQUITY	15135B101	1912	87,100	SH	Sole
CENTENNIAL BANCORP	EQUITY	15133T104	48	6,472	SH	DEFINED
CENTENNIAL BANCORP	EQUITY	15133T104	45	6,089	SH	DEFINED
CENTENNIAL CELLULAR CORP.	EQUITY	15133V208	26	2,528	SH	DEFINED
CENTENNIAL COMMUNCTNS COR	EQUITY	15133V208	24	2,341	SH	DEFINED
CENTERPOINT PPTYS TR	EQUITY	151895109	323	6,490	SH	DEFINED
CENTERPOINT PPTYS TRUST	EQUITY	151895109	7475	150,100	SH	Sole
CENTERPOINT PROPERTIES CORP.	EQUITY	151895109	339	6,814	SH	DEFINED
CENTEX CONSTRUCTION PRODU	EQUITY	15231R109	67	2,101	SH	DEFINED
CENTEX CONSTRUCTION PRODUCTION	EQUITY	15231R109	71	2,215	SH	DEFINED
CENTEX CORP	EQUITY	152312104	11	190	SH	DEFINED
CENTEX CORP	EQUITY	152312104	2209	38,690	SH	DEFINED
CENTEX CORP COM	EQUITY	152312104	46032	806,300	SH	Sole
CENTEX CORP.	EQUITY	152312104	2317	40,593	SH	DEFINED
CENTILLIUM COMMUNICATIONS	EQUITY	152319109	60	7,661	SH	DEFINED
CENTILLIUM COMMUNICATIONS	EQUITY	152319109	159	20,196	SH	DEFINED
CENTRA SOFTWARE INC	EQUITY	15234X103	52	6,461	SH	DEFINED
CENTRA SOFTWARE INC	EQUITY	15234X103	49	6,171	SH	DEFINED
CENTRAL COAST BANCORP	EQUITY	153145107	37	1,669	SH	DEFINED
CENTRAL COAST BANCORP	EQUITY	153145107	37	1,669	SH	DEFINED
CENTRAL PARKING CORP.	EQUITY	154785109	111	5,661	SH	DEFINED
CENTRAL PKG CORP	EQUITY	154785109	107	5,447	SH	DEFINED
CENTRAL VT PUB SVC CORP	EQUITY	155771108	62	3,709	SH	DEFINED
CENTRAL VT PUB SVC CORP COM	EQUITY	155771108	66	3,977	SH	DEFINED
CENTURY ALUM CO	EQUITY	156431108	49	3,647	SH	DEFINED
CENTURY ALUMINUM CO.	EQUITY	156431108	53	3,956	SH	DEFINED
CENTURY BUSINESS SERVICES	EQUITY	156490104	60	26,080	SH	DEFINED
CENTURY BUSINESS SVCS INC	EQUITY	156490104	57	24,969	SH	DEFINED
CENTURYTEL INC	EQUITY	156700106	14	440	SH	DEFINED
CENTURYTEL INC	EQUITY	156700106	1957	59,660	SH	DEFINED
CENTURYTEL, INC.	EQUITY	156700106	2103	64,120	SH	DEFINED
CEPHALON INC	EQUITY	156708109	123	1,621	SH	DEFINED
CEPHALON INC	EQUITY	156708109	79	1,040	SH	DEFINED
CEPHALON INC	EQUITY	156708109	23258	307,700	SH	DEFINED
CERIDIAN CORP	EQUITY	156779100	3872	206,532	SH	DEFINED
CERIDIAN CORP NEW	EQUITY	156779100	3853	205,470	SH	DEFINED
CERNER CORP	EQUITY	156782104	17	349	SH	DEFINED
CERNER CORP	EQUITY	156782104	3500	701,100	SH	DEFINED
CERTEGY INC	EQUITY	156880106	2887	84,376	SH	DEFINED
CERTEGY INC	EQUITY	156880106	2857	83,500	SH	DEFINED
CERTEGY INC COM	EQUITY	156880106	55460	1,620,703	SH	Sole
CERUS CORP	EQUITY	157085101	150	3,271	SH	DEFINED
CERUS CORP.	EQUITY	157085101	158	3,463	SH	DEFINED
CFS BANCORP INC	EQUITY	12525D102	74	5,172	SH	DEFINED
CFS BANCORP, INC.	EQUITY	12525D102	79	5,511	SH	DEFINED
CH ENERGY GROUP INC	EQUITY	12541M102	232	5,340	SH	DEFINED

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CH ENERGY GROUP INC.	EQUITY	12541M102	242	5,564	SH	DEFINED
CHAMPION ENTERPRISES INC	EQUITY	158496109	190	15,414	SH	DEFINED
CHAMPION ENTERPRISES INC	EQUITY	158496109	648	52,600	SH	DEFINED

NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PUT/ PRN CALL	INVTMT DSCRETN
CHAMPION ENTERPRISES, INC.	EQUITY	158496109	197	16,028	SH	DEFINED
Champion International	CORPBOND	158525AV7	4724	5,000,000	PRN	DEFINED
CHAMPIONSHIP AUTO RACING	EQUITY	158711101	64	3,964	SH	DEFINED
CHAMPIONSHIP AUTO RACING TEAMS	EQUITY	158711101	68	4,207	SH	DEFINED
CHARLES RIV LABORATORIES INTL	EQUITY	159864107	6097	182,100	SH	DEFINED
CHARLES RIV LABS INTL INC	EQUITY	159864107	884	26,402	SH	DEFINED
CHARLES RIVER LABORATORIES	EQUITY	159864107	424	12,670	SH	DEFINED
CHARLES SCHWAB CORP.	EQUITY	808513105	9447	610,673	SH	DEFINED
CHARLOTTE RUSSE HLDG INC	EQUITY	161048103	111	5,962	SH	DEFINED
CHARLOTTE RUSSE HOLDING INC	EQUITY	161048103	115	6,178	SH	DEFINED
CHARMING SHOPPES INC	EQUITY	161133103	166	31,182	SH	DEFINED
CHARMING SHOPPES, INC.	EQUITY	161133103	172	32,451	SH	DEFINED
CHARTER COMMUNICATIONS IN	EQUITY	16117M107	113	6,850	SH	DEFINED
CHARTER COMMUNICATIONS INC CLASS A	EQUITY	16117M107	128	7,795	SH	DEFINED
CHARTER COMMUNICATIONS INC DEL	EQUITY	16117M107	2506	152,500	SH	DEFINED
CHARTER MUN MTG ACCEP CO	EQUITY	160908109	162	9,988	SH	DEFINED
CHARTER MUNICIPAL MORTGAGE ACC	EQUITY	160908109	170	10,478	SH	DEFINED
CHARTER ONE FINANCIAL INC.	EQUITY	160903100	2772	102,110	SH	DEFINED
CHARTER ONE FIN'L	EQUITY	160903100	39546	1,456,573	SH	Sole
CHARTER ONE FINL INC	EQUITY	160903100	19	700	SH	DEFINED
CHARTER ONE FINL INC	EQUITY	160903100	2581	95,071	SH	DEFINED
CHATEAU CMNTYS INC	EQUITY	161726104	184	6,168	SH	DEFINED
CHATEAU COMMUNITIES INC COM	EQUITY	161726104	3785	126,600	SH	Sole
CHATEAU COMMUNITIES, INC.	EQUITY	161726104	193	6,459	SH	DEFINED
CHECK POINT SOFTWARE	EQUITY	M22465104	12900	323,400	SH	DEFINED
CHECK POINT SOFTWARE ORD	EQUITY	M22465104	12238	306,800	SH	Sole
CHECK POINT SOFTWARE TECH	EQUITY	M22465104	476	11,945	SH	DEFINED
CHECK POINT SOFTWARE TECH	EQUITY	M22465104	213	5,330	SH	DEFINED
CHECKFREE CORP COM	EQUITY	162813109	13922	773,444	SH	Sole
CHECKFREE CORP NEW	EQUITY	162813109	1688	93,800	SH	DEFINED
CHECKFREE HOLDINGS CORP.	EQUITY	162813109	1701	94,508	SH	DEFINED
CHECKPOINT SYS INC	EQUITY	162825103	126	9,409	SH	DEFINED
CHECKPOINT SYSTEMS, INC.	EQUITY	162825103	132	9,827	SH	DEFINED
CHEESECAKE FACTORY	EQUITY	163072101	398	11,435	SH	DEFINED
CHEESECAKE FACTORY INC	EQUITY	163072101	380	10,919	SH	DEFINED
CHEESECAKE FACTORY INC COM	EQUITY	163072101	29530	849,283	SH	Sole
CHELSEA PPTY GROUP INC	EQUITY	163421100	203	4,126	SH	DEFINED
CHELSEA PPTY GROUP INC COM	EQUITY	163421100	4345	88,500	SH	Sole
CHELSEA PROPERTY GROUP INC.	EQUITY	163421100	214	4,356	SH	DEFINED
CHEMED CORP	EQUITY	163596109	96	2,840	SH	DEFINED
CHEMED CORP.	EQUITY	163596109	100	2,948	SH	DEFINED
CHEMFIRST INC	EQUITY	16361A106	83	3,480	SH	DEFINED
CHEMFIRST, INC.	EQUITY	16361A106	87	3,639	SH	DEFINED
CHEMICAL FINANCIAL CORP.	EQUITY	163731102	227	7,518	SH	DEFINED
CHEMICAL FINL CORP	EQUITY	163731102	218	7,230	SH	DEFINED
CHESAPEAKE CORP	EQUITY	165159104	135	4,866	SH	DEFINED
CHESAPEAKE CORP.	EQUITY	165159104	143	5,127	SH	DEFINED
CHESAPEAKE ENERGY CORP	EQUITY	165167107	417	63,133	SH	DEFINED
CHESAPEAKE ENERGY CORP.	EQUITY	165167107	280	42,315	SH	DEFINED

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NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PUT/ PRN CALL	INVTMT DSCRETN
CHEVRONTEXACO CORP	EQUITY	166764100	42673	476,203	SH	DEFINED
ChevronTexaco Corp	EQUITY	166764100	2549	28,450	SH	DEFINED
CHEVRONTEXACO CORP	EQUITY	166764100	298	3,331	SH	DEFINED
CHEVRONTEXACO CORP	EQUITY	166764100	40422	451,091	SH	DEFINED
CHEVRONTEXACO CORP	EQUITY	166764100	23030	257,000	SH	DEFINED
CHEVRONTEXACO CORPORATION	EQUITY	166764100	178	1,987	SH	DEFINED
CHICOS FAS INC	EQUITY	168615102	253	6,373	SH	DEFINED
CHICOS'S FAS INC.	EQUITY	168615102	266	6,701	SH	DEFINED
CHILDRENS PL RETAIL STORE	EQUITY	168905107	83	3,051	SH	DEFINED
CHILDREN'S PLACE, INC.	EQUITY	168905107	89	3,270	SH	DEFINED
CHILES OFFSHORE INC	EQUITY	16888M104	53	2,651	SH	DEFINED
CHILES OFFSHORE INC	EQUITY	16888M104	49	2,449	SH	DEFINED
CHINA MOBILE HK LTD - SPON ADR	EQUITY	16941M109	2028	116,000	SH	DEFINED
CHIPPAC INC	EQUITY	169657103	73	9,860	SH	DEFINED
CHIPPAC INC	EQUITY	169657103	68	9,197	SH	DEFINED
CHIRON CORP	EQUITY	170040109	26	590	SH	DEFINED
CHIRON CORP	EQUITY	170040109	3768	85,940	SH	DEFINED
CHIRON CORP.	EQUITY	170040109	4015	91,594	SH	DEFINED
CHITTENDEN CORP	EQUITY	170228100	253	9,172	SH	DEFINED
CHITTENDEN CORP.	EQUITY	170228100	264	9,563	SH	DEFINED
CHOICE HOTELS INTL INC	EQUITY	169905106	228	10,289	SH	DEFINED
CHOICE HOTELS INTL INC.	EQUITY	169905106	238	10,734	SH	DEFINED
CHOICE ONE COMMUNICATION	EQUITY	17038P104	11	3,167	SH	DEFINED
CHOICE ONE COMMUNICATIONS INC.	EQUITY	17038P104	11	3,258	SH	DEFINED
CHOICEPOINT INC	EQUITY	170388102	3868	76,300	SH	DEFINED
CHOICEPOINT INC COM	EQUITY	170388102	18262	360,275	SH	Sole
CHOICEPOINT INC.	EQUITY	170388102	3908	77,103	SH	DEFINED
CHOLESTECH CORP	EQUITY	170393102	7331	476,000	SH	DEFINED
CHORDIANT SOFTWARE INC	EQUITY	170404107	68	8,584	SH	DEFINED
CHORDIANT SOFTWARE INC	EQUITY	170404107	65	8,265	SH	DEFINED
CHRISTOPHER & BANKS CORP	EQUITY	171046105	216	6,320	SH	DEFINED
CHRISTOPHER & BANKS CORPORATIO	EQUITY	171046105	229	6,698	SH	DEFINED
CHRYSLER CORP	CORPBOND	171196AP3	4776	5,000,000	PRN	DEFINED
CHUBB CORP	EQUITY	171232101	37	530	SH	DEFINED
CHUBB CORP	EQUITY	171232101	7317	106,041	SH	DEFINED
CHUBB CORP.	EQUITY	171232101	9119	132,153	SH	DEFINED
CHURCH & DWIGHT CO., INC.	EQUITY	171340102	1572	59,033	SH	DEFINED
CHURCH & DWIGHT INC	EQUITY	171340102	1560	58,572	SH	DEFINED
CHURCHILL DOWNS INC	EQUITY	171484108	32	873	SH	DEFINED
CHURCHILL DOWNS, INC.	EQUITY	171484108	35	959	SH	DEFINED
CIA PARANAENSE ENER-SP ADR	EQUITY	20441B407	384	48,900	SH	DEFINED
CIA TELECOM CHILE-SPONS ADR	EQUITY	204449300	762	56,600	SH	DEFINED
CIA VALE DO RIO DOCE - SP ADR	EQUITY	204412100	283	12,000	SH	DEFINED
CIBER INC	EQUITY	17163B102	146	15,418	SH	DEFINED
CIBER, INC.	EQUITY	17163B102	153	16,147	SH	DEFINED
CIENA CORP	EQUITY	171779101	15	1,020	SH	DEFINED
CIENA CORP	EQUITY	171779101	2104	147,060	SH	DEFINED
CIENA CORP.	EQUITY	171779101	2214	154,751	SH	DEFINED
CIGNA CORP	EQUITY	125509109	42	450	SH	DEFINED
CIGNA CORP	EQUITY	125509109	12707	137,152	SH	DEFINED
CIGNA CORP.	EQUITY	125509109	11521	124,354	SH	DEFINED

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NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PUT/ PRN CALL	INVSTMT DSCRETN
CIMA LABS	EQUITY	171796105	160	4,429	SH	DEFINED
CIMA LABS INC	EQUITY	171796105	153	4,224	SH	DEFINED
CINCINNATI FINANCIAL CORP.	EQUITY	172062101	2791	73,167	SH	DEFINED
CINCINNATI FINL CORP	EQUITY	172062101	19	510	SH	DEFINED
CINCINNATI FINL CORP	EQUITY	172062101	2604	68,260	SH	DEFINED
CINERGY CORP	EQUITY	172474108	17	500	SH	DEFINED
CINERGY CORP	EQUITY	172474108	2247	67,230	SH	DEFINED
CINERGY CORP.	EQUITY	172474108	2416	72,262	SH	DEFINED
CINTAS CORP	EQUITY	172908105	26	530	SH	DEFINED
CINTAS CORP	EQUITY	172908105	3692	76,300	SH	DEFINED
CINTAS CORP.	EQUITY	172908105	3934	81,956	SH	DEFINED
CIPHERGEN BIOSYSTEMS INC	EQUITY	17252Y104	38	4,734	SH	DEFINED
CIPHERGEN BIOSYSTEMS INC	EQUITY	17252Y104	38	4,734	SH	DEFINED
CIRCOR INTERNATIONAL, INC.	EQUITY	17273K109	54	2,923	SH	DEFINED
CIRCOR INTL INC	EQUITY	17273K109	51	2,756	SH	DEFINED
CIRCUIT CITY STORE INC	EQUITY	172737108	17	650	SH	DEFINED
CIRCUIT CITY STORE INC	EQUITY	172737306	265	11,662	SH	DEFINED
CIRCUIT CITY STORE INC	EQUITY	172737108	2286	88,110	SH	DEFINED
CIRCUIT CITY STORES, INC.	EQUITY	172737108	2453	94,535	SH	DEFINED
CIRCUIT CITY STORES, INC. CARMAX	EQUITY	172737306	276	12,140	SH	DEFINED
CIRRUS LOGIC INC	EQUITY	172755100	2145	162,250	SH	DEFINED
CIRRUS LOGIC, INC.	EQUITY	172755100	2155	163,037	SH	DEFINED
CISCO SYS INC	EQUITY	17275R102	60	3,290	SH	DEFINED
CISCO SYS INC	EQUITY	17275R102	415	22,920	SH	DEFINED
CISCO SYS INC	EQUITY	17275R102	63138	3,486,370	SH	DEFINED
CISCO SYS INC	EQUITY	17275R102	24424	1,348,668	SH	DEFINED
Cisco Systems	EQUITY	17275R102	1168	64,500	SH	DEFINED
CISCO SYSTEMS, INC.	EQUITY	17275R102	85473	4,719,663	SH	DEFINED
CIT Capital Trust I	CORPBOND	125563AC0	4960	5,000,000	PRN	DEFINED
CITIGROUP INC	EQUITY	172967101	185891	3,682,468	SH	DEFINED
CITIGROUP INC	EQUITY	1726967101	1202	23,807	SH	DEFINED
CITIGROUP INC	EQUITY	172967101	812	16,080	SH	DEFINED
CITIGROUP INC	EQUITY	172967101	126767	2,511,229	SH	DEFINED
CITIGROUP INC	EQUITY	172967101	58226	1,153,442	SH	DEFINED
CITIZENS BANKING CORP.	EQUITY	174420109	509	15,483	SH	DEFINED
CITIZENS BKG CORP MICH	EQUITY	174420109	489	14,869	SH	DEFINED
CITIZENS COMMUNICATIONS C	EQUITY	17453B101	9	880	SH	DEFINED
CITIZENS COMMUNICATIONS C	EQUITY	17453B101	1262	118,400	SH	DEFINED
CITIZENS COMMUNICATIONS INC	EQUITY	17453B101	1365	128,038	SH	DEFINED
CITIZENS INC	EQUITY	174740100	78	6,174	SH	DEFINED
CITIZENS INC	EQUITY	174740100	71	5,650	SH	DEFINED
CITRIX SYS INC	EQUITY	177376100	13	590	SH	DEFINED
CITRIX SYS INC	EQUITY	177376100	1913	84,400	SH	DEFINED
Citrix Systems Inc	EQUITY	177376100	453	20,000	SH	DEFINED
CITRIX SYSTEMS, INC.	EQUITY	177376100	2069	91,326	SH	DEFINED
CITY BK LYNNWOOD WASH	EQUITY	17770A109	66	2,765	SH	DEFINED
CITY HLDG CO	EQUITY	177835105	65	5,428	SH	DEFINED
CITY HOLDING CO.	EQUITY	177835105	69	5,739	SH	DEFINED
CITY NATIONAL CORP.	EQUITY	178566105	2750	58,699	SH	DEFINED
CITY NATL CORP	EQUITY	178566105	4250	90,725	SH	DEFINED

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NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PUT/ PRN CALL	INVSTMT DSCRETN
CITYBANK	EQUITY	17770A109	69	2,874	SH	DEFINED
CK WITCO CORP	EQUITY	227116100	1578	175,291	SH	DEFINED
CLAIRES STORES INC	EQUITY	179584107	1100	72,869	SH	DEFINED
CLAIRE'S STORES, INC.	EQUITY	179584107	1109	73,423	SH	DEFINED
CLARCOR INC	EQUITY	179895107	192	7,077	SH	DEFINED
CLARCOR, INC.	EQUITY	179895107	202	7,446	SH	DEFINED
CLARENT CORP	EQUITY	180461105	55	10,174	SH	DEFINED
CLARENT CORP DEL	EQUITY	180461105	0	8,873	SH	DEFINED
CLARK / BARDES INC	EQUITY	180668105	61	2,424	SH	DEFINED
CLARK / BARDES INC	EQUITY	180668105	573	22,700	SH	DEFINED
CLARK/BARDES INC	EQUITY	180668105	65	2,567	SH	DEFINED
CLAYTON HOMES INC	EQUITY	184190106	2851	166,700	SH	DEFINED
CLAYTON HOMES INC	EQUITY	184190106	650	38,000	SH	DEFINED
CLAYTON HOMES, INC.	EQUITY	184190106	2864	167,464	SH	DEFINED
CLAYTON WILLIAMS ENERGY, INC.	EQUITY	969490101	18	1,357	SH	DEFINED
CLEAR CHANNEL COMMUN	EQUITY	184502102	67	1,315	SH	DEFINED
CLEAR CHANNEL COMMUNICATI	EQUITY	184502102	95	1,870	SH	DEFINED
CLEAR CHANNEL COMMUNICATI	EQUITY	184502102	13359	262,400	SH	DEFINED
CLEAR CHANNEL COMMUNICATIONS	EQUITY	184502102	23056	452,884	SH	DEFINED
CLEAR CHANNEL COMMUNICATIONS	EQUITY	184502102	31338	615,560	SH	DEFINED
CLECO CORP	EQUITY	12561W105	1508	68,627	SH	DEFINED
CLECO CORP NEW	EQUITY	12561W105	1495	68,057	SH	DEFINED
CLEVELAND CLIFFS INC	EQUITY	185896107	56	3,060	SH	DEFINED
CLEVELAND-CLIFFS, INC.	EQUITY	185896107	58	3,160	SH	DEFINED
CLICK COMMERCE INC	EQUITY	18681D109	18	5,559	SH	DEFINED
CLICK COMMERCE INC	EQUITY	18681D109	16	5,042	SH	DEFINED
CLOROX CO	EQUITY	189054109	9	215	SH	DEFINED
CLOROX CO	EQUITY	189054109	6202	156,811	SH	DEFINED
CLOROX CO DEL	EQUITY	189054109	29	730	SH	DEFINED
CLOROX CO DEL	EQUITY	189054109	3889	98,340	SH	DEFINED
CLOROX CO.	EQUITY	189054109	4163	105,255	SH	DEFINED
CLOSURE MED CORP	EQUITY	189093107	36	1,548	SH	DEFINED
CLOSURE MEDICAL CORP.	EQUITY	189093107	37	1,594	SH	DEFINED
CMGI INC.	EQUITY	125750109	2	1,458	SH	DEFINED
CMS ENERGY CORP	EQUITY	125896100	10	420	SH	DEFINED
CMS ENERGY CORP	EQUITY	125896100	1350	56,180	SH	DEFINED
CMS ENERGY CORP.	EQUITY	125896100	1452	60,414	SH	DEFINED
CNA FINANCIAL CORP	EQUITY	126117100	6	221	SH	DEFINED
CNA SURETY CORP	EQUITY	12612L108	76	4,919	SH	DEFINED
CNA SURETY CORP.	EQUITY	12612L108	79	5,111	SH	DEFINED
CNET NETWORKS INC.	EQUITY	12613R104	9	1,048	SH	DEFINED
CNF INC	EQUITY	12612W104	1993	59,400	SH	DEFINED
CNF INC.	EQUITY	12612W104	2005	59,753	SH	DEFINED
COACH INC	EQUITY	189754104	14687	376,772	SH	DEFINED
COACH INC	EQUITY	189754104	2312	59,305	SH	DEFINED
COACH INC	EQUITY	189754104	8638	221,600	SH	DEFINED
COACHMEN INDS INC	EQUITY	189873102	55	4,565	SH	DEFINED
COACHMEN INDUSTRIES, INC.	EQUITY	189873102	56	4,699	SH	DEFINED
COASTAL BANCORP INC	EQUITY	19041P105	39	1,349	SH	DEFINED
COASTAL BANCORP INC	EQUITY	19041P105	39	1,349	SH	DEFINED

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NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PUT/ PRN CALL	INVSTMT DSCRETN
COBALT CORP	EQUITY	19074W100	16	2,579	SH	DEFINED
COBALT CORP	EQUITY	19074W100	16	2,579	SH	DEFINED
COBIZ INC	EQUITY	190897108	27	1,984	SH	DEFINED
COBIZ INC	EQUITY	190897108	27	1,984	SH	DEFINED
COCA COLA BOTTLING CO CON	EQUITY	191098102	10	271	SH	DEFINED
COCA COLA CO	EQUITY	191216100	366	7,770	SH	DEFINED
COCA COLA CO	EQUITY	191216100	56336	1,194,830	SH	DEFINED
COCA COLA ENTERPRISES INC	EQUITY	191219104	26	1,390	SH	DEFINED
COCA COLA ENTERPRISES INC	EQUITY	191219104	3562	188,090	SH	DEFINED
COCA COLA ENTERPRISES, INC.	EQUITY	191219104	8243	435,212	SH	DEFINED
COCA-COLA BOTTLING CO.	EQUITY	191098102	10	271	SH	DEFINED
COCA-COLA CO.	EQUITY	191216100	85658	1,816,709	SH	DEFINED
COCA-COLA FEMSA S.A.-SP ADR	EQUITY	191241108	1293	64,400	SH	DEFINED
COGNEX CORP	EQUITY	192422103	234	9,141	SH	DEFINED
COGNEX CORP.	EQUITY	192422103	249	9,705	SH	DEFINED
COGNIZANT TECH SOLUTION	EQUITY	192446102	97	2,356	SH	DEFINED
COGNIZANT TECHNOLOGY SOLU	EQUITY	192446102	90	2,187	SH	DEFINED
COHERENT INC	EQUITY	192479103	564	18,237	SH	DEFINED
COHERENT, INC.	EQUITY	192479103	291	9,405	SH	DEFINED
COHU INC	EQUITY	192576106	118	5,979	SH	DEFINED
COHU, INC.	EQUITY	192576106	123	6,219	SH	DEFINED
COINSTAR INC	EQUITY	19259P300	150	6,004	SH	DEFINED
COINSTAR, INC	EQUITY	19259P300	157	6,286	SH	DEFINED
COLDWATER CREEK INC	EQUITY	193068103	24	1,113	SH	DEFINED
COLDWATER CREEK, INC.	EQUITY	193068103	24	1,155	SH	DEFINED
COLE KENNETH PRODINS INC	EQUITY	193294105	37	2,115	SH	DEFINED
COLE NATIONAL CORP NEW	EQUITY	193290103	53	3,198	SH	DEFINED
COLE NATIONAL CORP. CLASS A	EQUITY	193290103	56	3,402	SH	DEFINED
COLE, K. PRODUCTIONS, INC. CLASS A	EQUITY	193294105	38	2,171	SH	DEFINED
Colgate	EQUITY	194162103	3321	57,500	SH	DEFINED
COLGATE PALMOLIVE CO	EQUITY	194162103	99	1,720	SH	DEFINED
COLGATE PALMOLIVE CO	EQUITY	194162103	16197	280,470	SH	DEFINED
COLGATE-PALMOLIVE CO.	EQUITY	194162103	17046	295,174	SH	DEFINED
COLLAGENEX	EQUITY	19419B100	124	7,756	SH	DEFINED
COLLAGENEX PHARMACEUTICALS INC	EQUITY	19419B100	36	4432	SH	DEFINED
COLLAGENEX PHARMACEUTICALS INC	EQUITY	19419B100	27	3324	SH	DEFINED
COLLINS & AIKMAN CORP NEW	EQUITY	194830105	214	27,825	SH	DEFINED
COLLINS & AIKMAN CORP.	EQUITY	194830105	229	29,685	SH	DEFINED
COLONIAL BANCGROUP INC	EQUITY	195493309	2485	176,368	SH	DEFINED
COLONIAL BANCGROUP, INC.	EQUITY	195493309	2509	178,085	SH	DEFINED
COLONIAL PPTYS TR	EQUITY	195872106	146	4,700	SH	DEFINED
COLONIAL PROPERTIES TRUST	EQUITY	195872106	154	4,928	SH	DEFINED
COLUMBIA BANKING SYSTEM, INC	EQUITY	197236102	58	4,458	SH	DEFINED
COLUMBIA BKG SYS INC	EQUITY	197236102	55	4,222	SH	DEFINED
COLUMBIA LABORATORIES, INC.	EQUITY	197779101	26	7,419	SH	DEFINED
COLUMBIA LABS INC	EQUITY	197779101	25	7,237	SH	DEFINED
COLUMBIA SPORTSWEAR	EQUITY	198516106	4	114	SH	DEFINED
COMCAST CORP	EQUITY	200300200	106	2,950	SH	DEFINED
COMCAST CORP	EQUITY	200300200	17959	498,870	SH	DEFINED
COMCAST CORP	EQUITY	200300200	4410	122,500	SH	DEFINED

TITLE CUSIP VALUE SHRS OR SH/ PUT/ INVSTMT



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NAME OF ISSUER	CLASS	(X\$1000)	PRN AMT	PRN CALL	DSCRETN
COMCAST CORP. CLASS A SPECIAL	EQUITY	200300200	18760	521,110	SH DEFINED
COMDISCO INC	EQUITY	200336105	18	33,767	SH DEFINED
COMDISCO, INC.	EQUITY	200336105	19	36,032	SH DEFINED
COMERICA INC	EQUITY	200340107	32	560	SH DEFINED
COMERICA INC	EQUITY	200340107	5691	99,320	SH DEFINED
COMERICA, INC.	EQUITY	200340107	5215	91,009	SH DEFINED
COMMERCE BANCORP INC	EQUITY	200519106	16	418	SH DEFINED
COMMERCE BANCSHARES	EQUITY	200525103	2093	53,671	SH DEFINED
COMMERCE BANCSHARES INC	EQUITY	200525103	2073	53,162	SH DEFINED
COMMERCE GROUP INC MASS	EQUITY	200641108	303	8,031	SH DEFINED
COMMERCE GROUP, INC.	EQUITY	200641108	314	8,343	SH DEFINED
COMMERCE ONE INC DEL	EQUITY	200693109	293	82,032	SH DEFINED
COMMERCE ONE, INC.	EQUITY	200693109	307	86,023	SH DEFINED
COMMERCIAL FEDERAL CORP.	EQUITY	201647104	396	16,848	SH DEFINED
COMMERCIAL FEDERAL CORPOR	EQUITY	201647104	378	16,069	SH DEFINED
COMMERCIAL METALS CO	EQUITY	201723103	128	3,670	SH DEFINED
COMMERCIAL METALS CO.	EQUITY	201723103	133	3,807	SH DEFINED
COMMERCIAL NET LEASE COM	EQUITY	202218103	481	37,000	SH Sole
COMMERCIAL NET LEASE REALTY	EQUITY	202218103	134	10,282	SH DEFINED
COMMERCIAL NET LEASE RLTY	EQUITY	202218103	129	9,937	SH DEFINED
COMMONWEALTH BANCORP INC	EQUITY	20268X102	61	2,757	SH DEFINED
COMMONWEALTH BANCORP, INC.	EQUITY	20268X102	66	2,972	SH DEFINED
COMMONWEALTH EDISON	EQUITY	30161N101	6859	143,244	SH DEFINED
COMMONWEALTH TEL ENTERPRI	EQUITY	203349105	144	3,157	SH DEFINED
COMMONWEALTH TELEPHONE ENT.	EQUITY	203349105	151	3,321	SH DEFINED
COMMSCOPE INC	EQUITY	203372107	1750	82,281	SH DEFINED
COMMSCOPE INC.	EQUITY	203372107	1664	78,225	SH DEFINED
COMMUNITY BANK SYSTEM, INC.	EQUITY	203607106	91	3,469	SH DEFINED
COMMUNITY BANKS INC	EQUITY	203628102	65	2,409	SH DEFINED
COMMUNITY BK SYS INC	EQUITY	203607106	87	3,314	SH DEFINED
COMMUNITY BKS INC MILLERS	EQUITY	203628102	62	2,278	SH DEFINED
COMMUNITY FIRST BANKSHARE	EQUITY	203902101	297	11,576	SH DEFINED
COMMUNITY FIRST BANKSHARES	EQUITY	203902101	311	12,102	SH DEFINED
COMMUNITY HEALTH SYS	EQUITY	203668108	14	560	SH DEFINED
COMMUNITY TR BANCORP INC	EQUITY	204149108	78	3,278	SH DEFINED
COMMUNITY TRUST BANCORP	EQUITY	204149108	82	3,470	SH DEFINED
COMPANHIA DE BEBIDAS-PR ADR	EQUITY	20441W203	2737	134,900	SH DEFINED
COMPAQ COMPUTER CORP	EQUITY	204493100	44	4,460	SH DEFINED
COMPAQ COMPUTER CORP	EQUITY	204493100	52	5,290	SH DEFINED
COMPAQ COMPUTER CORP	EQUITY	204493100	8031	822,870	SH DEFINED
COMPAQ COMPUTER CORP.	EQUITY	204493100	8420	862,748	SH DEFINED
COMPASS BANCSHARES INC	EQUITY	20449H109	4384	154,900	SH DEFINED
COMPASS BANCSHARES, INC.	EQUITY	20449H109	4412	155,898	SH DEFINED
COMPUCREDIT CORP	EQUITY	20478N100	37	3,180	SH DEFINED
COMPUCREDIT CORPORATION	EQUITY	20478N100	39	3,274	SH DEFINED
COMPUTER ASSOC INTL INC	EQUITY	204912109	62	1,800	SH DEFINED
COMPUTER ASSOC INTL INC	EQUITY	204912109	9365	271,540	SH DEFINED
COMPUTER ASSOCIATES INT'L.	EQUITY	204912109	9833	285,099	SH DEFINED
COMPUTER NETWORK TECHNOLO	EQUITY	204925101	153	8,601	SH DEFINED
COMPUTER NETWORK TECHNOLOGY	EQUITY	204925101	161	9,035	SH DEFINED

NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PUT/ PRN CALL	INVSTMT DSCRETN
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Computer Sciences	EQUITY	205363104	735	15,000	SH	DEFINED
COMPUTER SCIENCES CORP	EQUITY	205363104	26	530	SH	DEFINED
COMPUTER SCIENCES CORP	EQUITY	205363104	3529	72,040	SH	DEFINED
COMPUTER SCIENCES CORP.	EQUITY	205363104	4063	82,961	SH	DEFINED
COMPUTERIZED THERMAL IMAG	EQUITY	20557C108	29	18,744	SH	DEFINED
COMPUTERIZED THERMAL IMAGING	EQUITY	20557C108	30	19,479	SH	DEFINED
COMPUWARE CORP	EQUITY	205638109	14	1,160	SH	DEFINED
COMPUWARE CORP	EQUITY	205638109	1914	162,330	SH	DEFINED
COMPUWARE CORP.	EQUITY	205638109	2059	174,678	SH	DEFINED
COMPX INTERNATIONAL INC	EQUITY	20563P101	15	1,145	SH	DEFINED
COMPX INTERNATIONAL INC.	EQUITY	20563P101	15	1,145	SH	DEFINED
COMSTOCK RES INC	EQUITY	205768203	52	7,371	SH	DEFINED
COMSTOCK RESOURCES, INC.	EQUITY	205768203	53	7,551	SH	DEFINED
COMVERSE TECHNOLOGY INC	EQUITY	205862402	13	580	SH	DEFINED
COMVERSE TECHNOLOGY INC	EQUITY	205862402	2324	103,900	SH	DEFINED
COMVERSE TECHNOLOGY, INC.	EQUITY	205862402	8259	369,212	SH	DEFINED
CONAGRA FOODS INC	EQUITY	205887102	40	1,680	SH	DEFINED
CONAGRA FOODS INC	EQUITY	205887102	8482	356,820	SH	DEFINED
CONAGRA INC	EQUITY	205887102	4878	205,217	SH	DEFINED
CONAGRA, INC.	EQUITY	205887102	8883	373,722	SH	DEFINED
CONCENTRIC NETWORK CORP.	EQUITY	983764101	9	89,599	SH	DEFINED
CONCEPTUS INC	EQUITY	206016107	63	2,649	SH	DEFINED
CONCEPTUS INC	EQUITY	206016107	57	2,399	SH	DEFINED
CONCEPTUS INC	EQUITY	206016107	1534	65,000	SH	DEFINED
CONCORD CAMERA CORP	EQUITY	206156101	55	6,897	SH	DEFINED
CONCORD CAMERA CORP.	EQUITY	206156101	56	7,067	SH	DEFINED
CONCORD EFS INC	EQUITY	206197105	23504	717,028	SH	DEFINED
CONCORD EFS INC	EQUITY	206197105	51	1,570	SH	DEFINED
CONCORD EFS INC	EQUITY	206197105	7398	225,690	SH	DEFINED
CONCORD EFS INC	EQUITY	206197105	467	14,250	SH	DEFINED
CONCORD EFS INC COM	EQUITY	206197105	19696	600,840	SH	Sole
CONCURRENT COMPUTER	EQUITY	206710204	271	18,280	SH	DEFINED
CONCURRENT COMPUTER CORP	EQUITY	206710204	259	17,467	SH	DEFINED
CONCURRENT COMPUTER CORP	EQUITY	206710204	149	10,000	SH	DEFINED
CONCURRENT COMPUTR NEW COM	EQUITY	206710204	34128	2,298,155	SH	Sole
CONECTIV	EQUITY	206829103	2659	108,574	SH	DEFINED
CONECTIV INC	EQUITY	206829103	2640	107,800	SH	DEFINED
CONESTOGA ENTERPRISES INC	EQUITY	207015108	78	2,437	SH	DEFINED
CONESTOGA ENTERPRISES INC	EQUITY	207015108	74	2,303	SH	DEFINED
CONEXANT SYS INC	EQUITY	207142100	9233	643,000	SH	DEFINED
CONEXANT SYSTEMS INC	EQUITY	207142100	11	800	SH	DEFINED
CONEXANT SYSTEMS INC	EQUITY	207142100	1638	114,060	SH	DEFINED
CONEXANT SYSTEMS INC.	EQUITY	207142100	1763	122,752	SH	DEFINED
CONMED CORP	EQUITY	207410101	451	22,601	SH	DEFINED
CONMED CORP.	EQUITY	207410101	458	22,947	SH	DEFINED
CONNECTICUT BANCSHARES IN	EQUITY	207540105	320	12,387	SH	DEFINED
CONNECTICUT BANCSHARES INC	EQUITY	207540105	95	3,680	SH	DEFINED
CONNECTICUT WATER SVC INC	EQUITY	207797101	68	2,313	SH	DEFINED
CONNECTICUT WTR SVC INC	EQUITY	207797101	65	2,188	SH	DEFINED
CONNETICS CORP	EQUITY	208192104	323	27,120	SH	DEFINED

NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PUT/ PRN CALL	INVTMT DSCRETN
CONNETICS CORP	EQUITY	208192104	103	8,617	SH	DEFINED

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CONOCO INC	EQUITY	208251504	16721	590,851	SH	DEFINED
CONOCO INC	EQUITY	208251504	55	1,960	SH	DEFINED
CONOCO INC	EQUITY	208251504	7483	264,430	SH	DEFINED
CONSECO INC	EQUITY	208464107	5	1,080	SH	DEFINED
CONSECO INC	EQUITY	208464107	650	145,720	SH	DEFINED
CONSECO, INC.	EQUITY	208464107	696	156,113	SH	DEFINED
CONSOL ENERGY INC	EQUITY	20854P109	6	260	SH	DEFINED
Consolidated Edison	EQUITY	209115104	3431	85,000	SH	DEFINED
CONSOLIDATED EDISON INC	EQUITY	209115104	27	660	SH	DEFINED
CONSOLIDATED EDISON INC	EQUITY	209115104	3622	89,750	SH	DEFINED
CONSOLIDATED EDISON, INC.	EQUITY	209115104	3918	97,072	SH	DEFINED
CONSOLIDATED FREIGHTWAYS	EQUITY	209232107	27	5,315	SH	DEFINED
CONSOLIDATED FREIGHTWAYS CORP.	EQUITY	209232107	27	5,315	SH	DEFINED
CONSOLIDATED GRAPHICS INC	EQUITY	209341106	62	3,242	SH	DEFINED
CONSOLIDATED GRAPHICS, INC.	EQUITY	209341106	67	3,504	SH	DEFINED
CONSTELLATION 3D INC	EQUITY	210379103	3	3,978	SH	DEFINED
CONSTELLATION 3D INC	EQUITY	210379103	3	3,978	SH	DEFINED
CONSTELLATION BRANDS	EQUITY	21036P108	13	306	SH	DEFINED
CONSTELLATION BRANDS INC	EQUITY	21036P108	249	5,800	SH	DEFINED
CONSTELLATION BRANDS INC	EQUITY	21036P108	4135	96,500	SH	DEFINED
CONSTELLATION ENERGY GROU	EQUITY	210371100	14	510	SH	DEFINED
CONSTELLATION ENERGY GROU	EQUITY	210371100	1837	69,180	SH	DEFINED
CONSTELLATION ENERGY GROUP INC	EQUITY	210371100	1974	74,358	SH	DEFINED
CONTINENTAL AIRLS INC	EQUITY	210795308	15	566	SH	DEFINED
CONTINENTAL AIRLS INC COM CL B	EQUITY	210795308	26	998	SH	DEFINED
CONVERA CORP	EQUITY	211919105	19	5,788	SH	DEFINED
CONVERA CORP.	EQUITY	211919105	20	5,988	SH	DEFINED
CONVERGYS CORP	EQUITY	212485106	2969	79,186	SH	DEFINED
CONVERGYS CORP	EQUITY	212485106	20	540	SH	DEFINED
CONVERGYS CORP	EQUITY	212485106	2728	72,760	SH	DEFINED
COOPER CAMERON CORP	EQUITY	216640102	3255	80,655	SH	DEFINED
COOPER CAMERON CORP.	EQUITY	216640102	3231	80,054	SH	DEFINED
COOPER COMPANIES, INC.	EQUITY	216648402	213	4,265	SH	DEFINED
COOPER COS INC	EQUITY	216648402	205	4,100	SH	DEFINED
COOPER INDS INC	EQUITY	216669101	10	290	SH	DEFINED
COOPER INDS INC	EQUITY	216669101	1383	39,600	SH	DEFINED
COOPER INDS INC COM	EQUITY	216669101	13000	372,270	SH	Sole
COOPER INDUSTRIES, INC.	EQUITY	216669101	1484	42,492	SH	DEFINED
COOPER TIRE & RUBBER CO	EQUITY	216831107	853	53,418	SH	DEFINED
COOPER TIRE & RUBR CO	EQUITY	216831107	4	230	SH	DEFINED
COOPER TIRE & RUBR CO	EQUITY	216831107	812	50,873	SH	DEFINED
COORS ADOLPH CLASS B	EQUITY	217016104	873	16,340	SH	DEFINED
COORS ADOLPH CO	EQUITY	217016104	6	110	SH	DEFINED
COORS ADOLPH CO	EQUITY	217016104	814	15,250	SH	DEFINED
COORSTEK INC	EQUITY	217020106	78	2,464	SH	DEFINED
COORSTEK INC	EQUITY	217020106	76	2,397	SH	DEFINED
COPART INC	EQUITY	217204106	393	10,811	SH	DEFINED
COPART INC COM	EQUITY	217204106	53471	1,470,201	SH	Sole
COPART, INC.	EQUITY	217204106	414	11,381	SH	DEFINED

NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PUT/ PRN CALL	INVSTMT DSCRETN
COPPER MOUNTAIN NETWORKS, INC.	EQUITY	217510106	28	16,629	SH	DEFINED
COPPER MTN NETWORKS INC	EQUITY	217510106	27	15,817	SH	DEFINED
COR THERAPEUTICS INC	EQUITY	217753102	1618	67,600	SH	DEFINED

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COR THERAPEUTICS, INC.	EQUITY	217753102	1632	68,215	SH	DEFINED
CORE LABORATORIES N V	EQUITY	N22717107	283	20,175	SH	DEFINED
CORILLIAN CORP	EQUITY	218725109	26	5,472	SH	DEFINED
CORILLIAN CORP	EQUITY	218725109	26	5,472	SH	DEFINED
CORINTHIAN COLLEGES INC	EQUITY	218868107	96	2,337	SH	DEFINED
CORINTHIAN COLLEGES INC	EQUITY	218868107	92	2,255	SH	DEFINED
CORIXA CORP	EQUITY	21887F100	178	11,784	SH	DEFINED
CORIXA CORP.	EQUITY	21887F100	186	12,320	SH	DEFINED
CORN PRODS INTL INC	EQUITY	219023108	400	11,342	SH	DEFINED
CORN PRODUCTS INTERNATIONAL	EQUITY	219023108	417	11,823	SH	DEFINED
CORNERSTONE REALITY INCOME	EQUITY	21922V102	179	15,778	SH	DEFINED
CORNERSTONE RLTY INCOME T	EQUITY	21922V102	172	15,193	SH	DEFINED
CORNING INC	EQUITY	219350105	26	2,960	SH	DEFINED
CORNING INC	EQUITY	219350105	3567	399,920	SH	DEFINED
CORNING, INC.	EQUITY	219350105	3829	429,240	SH	DEFINED
CORP EXEC BOARD CO.	EQUITY	21988R102	386	10,510	SH	DEFINED
CORPORATE EXEC BRD CO COM	EQUITY	21988R102	58600	1,596,739	SH	Sole
CORPORATE EXECUTIVE BRD C	EQUITY	21988R102	367	9,988	SH	DEFINED
CORPORATE OFFICE PPTYS TR	EQUITY	22002T108	34	2,855	SH	DEFINED
CORPORATE OFFICE PROPERTIES TR	EQUITY	22002T108	34	2,855	SH	DEFINED
CORRECTIONS CORP AMER NEW	EQUITY	22025Y407	148	7,975	SH	DEFINED
CORRECTIONS CORP AMER NEW	EQUITY	22025Y308	33	1,674	SH	DEFINED
CORRECTIONS CORP OF AMER 12% B CONV P	EQUITY	22025Y308	34	1,734	SH	DEFINED
CORRECTIONS CORP. OF AMERICA	EQUITY	22025Y407	155	8,338	SH	DEFINED
CORUS BANKSHARES INC	EQUITY	220873103	132	2,906	SH	DEFINED
CORUS BANKSHARES, INC.	EQUITY	220873103	137	3,017	SH	DEFINED
CORUS GROUP PLC	EQUITY	22087M101	21	2,000	SH	DEFINED
CORUS GROUP PLC ADR	EQUITY	22087M101	21	2,000	SH	DEFINED
CORVAS INTERNATIONAL INC	EQUITY	221005101	54	8,257	SH	DEFINED
CORVAS INTL INC	EQUITY	221005101	52	7,864	SH	DEFINED
CORVEL CORP	EQUITY	221006109	65	1,972	SH	DEFINED
CORVEL CORP.	EQUITY	221006109	69	2,093	SH	DEFINED
CORVIS CORP	EQUITY	221009103	10	2,956	SH	DEFINED
CORVIS CORP	EQUITY	221009103	69	21,210	SH	DEFINED
COSINE COMMUNICATIONS INC	EQUITY	221222102	42	26,966	SH	DEFINED
COSINE COMMUNICATIONS INC	EQUITY	221222102	40	25,621	SH	DEFINED
COST PLUS INC CALIF	EQUITY	221485105	360	13,594	SH	DEFINED
COST PLUS, INC.	EQUITY	221485105	171	6,452	SH	DEFINED
COSTAR GROUP INC	EQUITY	22160N109	89	3,688	SH	DEFINED
COSTAR GROUP, INC.	EQUITY	22160N109	92	3,835	SH	DEFINED
COSTCO WHOLESALE CORPORATION	EQUITY	22160K105	24001	540,813	SH	DEFINED
COSTCO WHSL CORP NEW	EQUITY	22160K105	63	1,410	SH	DEFINED
COSTCO WHSL CORP NEW	EQUITY	22160K105	8720	196,490	SH	DEFINED
COUNTRYWIDE CR INDS INC D	EQUITY	222372104	16	380	SH	DEFINED
COUNTRYWIDE CR INDS INC D	EQUITY	222372104	2117	51,680	SH	DEFINED
COUNTRYWIDE CREDIT IND INC	EQUITY	222372104	2275	55,536	SH	DEFINED
COURTYARD BY MARRIOTT II	EQUITY	44107P104	1017	112,990	SH	DEFINED

NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PUT/ PRN CALL	INVSTMT DSCRETN
COUSINS PPTYS INC	EQUITY	222795106	250	10,262	SH	DEFINED
COUSINS PPTYS INC COM	EQUITY	222795106	12899	529,500	SH	Sole
COUSINS PROPERTIES, INC.	EQUITY	222795106	265	10,880	SH	DEFINED
COVANCE INC	EQUITY	222816100	2034	89,595	SH	DEFINED
COVANCE INC.	EQUITY	222816100	2052	90,384	SH	DEFINED

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COVANSYS CORP	EQUITY	22281W103	47	5,281	SH	DEFINED
COVANSYS CORP.	EQUITY	22281W103	49	5,483	SH	DEFINED
COVANTA ENERGY CORP	EQUITY	22281N103	341	75,490	SH	DEFINED
COVANTA ENERGY CORP.	EQUITY	22281N103	344	76,209	SH	DEFINED
COVENANT TRANS INC	EQUITY	22284P105	36	2,271	SH	DEFINED
COVENANT TRANSPORT INC CLASS A	EQUITY	22284P105	36	2,271	SH	DEFINED
COVENTRY HEALTH CARE INC	EQUITY	222862104	419	20,991	SH	DEFINED
COVENTRY HEALTH CARE, INC.	EQUITY	222862104	437	21,906	SH	DEFINED
COX COMMUNICATIONS INC NE	EQUITY	224044107	859	20,500	SH	DEFINED
COX COMMUNICATIONS, INC. CLASS A	EQUITY	224044107	26634	635,510	SH	DEFINED
COX RADIO INC-CL A	EQUITY	224051102	14	562	SH	DEFINED
CPB INC	EQUITY	125903104	69	2,346	SH	DEFINED
CPB, INC.	EQUITY	125903104	74	2,504	SH	DEFINED
CPI CORP	EQUITY	125902106	35	2,117	SH	DEFINED
CPI CORP.	EQUITY	125902106	38	2,290	SH	DEFINED
CRANE CO	EQUITY	224399105	5	190	SH	DEFINED
CRANE CO	EQUITY	224399105	648	25,280	SH	DEFINED
CRANE CO.	EQUITY	224399105	696	27,151	SH	DEFINED
CRAWFORD & CO	EQUITY	224633107	128	10,948	SH	DEFINED
CRAWFORD & CO. CLASS B	EQUITY	224633107	135	11,517	SH	DEFINED
CREDENCE SYS CORP	EQUITY	225302108	1678	90,353	SH	DEFINED
CREDENCE SYSTEMS CORP.	EQUITY	225302108	1692	91,111	SH	DEFINED
CREDIT ACCEP CORP MICH	EQUITY	225310101	37	4,118	SH	DEFINED
CREDIT ACCEPTANCE CORP.	EQUITY	225310101	39	4,372	SH	DEFINED
CREDITCORP LTD	EQUITY	G2519Y108	337	38,500	SH	DEFINED
CREE INC	EQUITY	225447101	2614	88,742	SH	DEFINED
CREE INC	EQUITY	225447101	2590	87,900	SH	DEFINED
CRESCENT REAL ESTATE COM	EQUITY	225756105	5569	307,500	SH	Sole
CRESCENT REAL ESTATE EQUITIES, INC.	EQUITY	225756105	11	608	SH	DEFINED
CRESTLINE CAP CORP	EQUITY	226153104	133	4,280	SH	DEFINED
CRESTLINE CAPITAL CORP.	EQUITY	226153104	138	4,449	SH	DEFINED
CRITICAL PATH INC	EQUITY	22674V100	33	12,000	SH	DEFINED
CRITICAL PATH, INC.	EQUITY	22674V100	33	12,000	SH	DEFINED
CROMPTON CORP	EQUITY	227116100	1563	173,671	SH	DEFINED
CROSS CTRY INC COM	EQUITY	22748P105	662	25,000	SH	Sole
CROSSMANN CMNTYS INC	EQUITY	22764E109	70	2,119	SH	DEFINED
CROSSMANN COMMUNITIES	EQUITY	22764E109	73	2,200	SH	DEFINED
CROSSROADS SYS INC	EQUITY	22765D100	27	6,065	SH	DEFINED
CROSSROADS SYSTEMS	EQUITY	22765D100	29	6,419	SH	DEFINED
CROWN AMERICAN REALTY TRUST	EQUITY	228186102	55	7,082	SH	DEFINED
CROWN AMERN RLTY TR	EQUITY	228186102	51	6,542	SH	DEFINED
CROWN CASTLE INTERNATIONAL	EQUITY	228227104	3233	302,740	SH	DEFINED
CROWN CASTLE INTL CORP	EQUITY	228227104	148	13,825	SH	DEFINED
CROWN CORK & SEAL CO., INC.	EQUITY	228255105	103	40,388	SH	DEFINED
CROWN CORK & SEAL INC	EQUITY	228255105	97	38,285	SH	DEFINED

NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PUT/ PRN CALL	INVSTMT DSCRETN
CROWN MEDIA HLDGS INC	EQUITY	228411104	123	10,858	SH	DEFINED
CROWN MEDIA HOLDINGS-CLASS A	EQUITY	228411104	59	5,186	SH	DEFINED
CRYOLIFE INC	EQUITY	228903100	135	4,492	SH	DEFINED
CRYOLIFE INC.	EQUITY	228903100	141	4,707	SH	DEFINED
CSC HLDGS INC	EQUITY	126304401	11245	106,586	SH	DEFINED
CSC HOLDINGS, INC. CLASS A	EQUITY	12686C109	324	6,834	SH	DEFINED
CSG SYS INTL INC	EQUITY	126349109	2609	64,500	SH	DEFINED

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CSG SYS INTL INC COM	EQUITY	126349109	22248	550,003	SH	Sole
CSG SYSTEMS INTERNATIONAL, INC	EQUITY	126349109	2633	65,105	SH	DEFINED
CSK AUTO CORP	EQUITY	125965103	83	8,323	SH	DEFINED
CSK AUTO CORP	EQUITY	125965103	77	7,787	SH	DEFINED
CSS INDS INC	EQUITY	125906107	39	1,247	SH	DEFINED
CSS INDUSTRIES, INC.	EQUITY	125906107	43	1,397	SH	DEFINED
CSX CORP.	EQUITY	126408103	3394	96,833	SH	DEFINED
CSX CORP	EQUITY	126408103	23	670	SH	DEFINED
CSX CORP	EQUITY	126408103	3952	112,760	SH	DEFINED
CT COMMUNICATION	EQUITY	126426402	88	5,347	SH	DEFINED
CT COMMUNICATIONS INC	EQUITY	126426402	82	4,991	SH	DEFINED
CTS CORP	EQUITY	126501105	133	8,370	SH	DEFINED
CTS CORP.	EQUITY	126501105	138	8,708	SH	DEFINED
CUBIC CORP	EQUITY	229669106	85	1,652	SH	DEFINED
CUBIC CORP.	EQUITY	229669106	91	1,764	SH	DEFINED
CUBIST PHARMA INC	EQUITY	229678107	292	8,109	SH	DEFINED
CUBIST PHARMACEUTICALS IN	EQUITY	229678107	275	7,659	SH	DEFINED
CULLEN FROST BANKERS INC	EQUITY	229899109	25	800	SH	DEFINED
CULLEN/FROST BANKERS	EQUITY	229899109	13	427	SH	DEFINED
CUMMINS INC	EQUITY	231021106	5	130	SH	DEFINED
CUMMINS INC	EQUITY	231021106	674	17,500	SH	DEFINED
CUMMINS INC.	EQUITY	231021106	722	18,741	SH	DEFINED
CUMULUS MEDIA INC	EQUITY	231082108	152	9,389	SH	DEFINED
CUMULUS MEDIA, INC.	EQUITY	231082108	158	9,796	SH	DEFINED
CUNO INC	EQUITY	126583103	138	4,529	SH	DEFINED
CUNO, INC.	EQUITY	126583103	145	4,753	SH	DEFINED
CURAGEN CORP	EQUITY	23126R101	11	470	SH	DEFINED
CURAGEN CORP	EQUITY	23126R101	110	4,925	SH	DEFINED
CURAGEN CORP	EQUITY	23126R101	6852	306,300	SH	DEFINED
CURIS INC	EQUITY	231269101	52	9,312	SH	DEFINED
CURIS INC.	EQUITY	231269101	55	9,789	SH	DEFINED
CURTISS WRIGHT CORP	EQUITY	231561101	155	3,240	SH	DEFINED
CURTISS-WRIGHT CORP US	EQUITY	231561408	1	26	SH	DEFINED
CURTISS-WRIGHT CORP.	EQUITY	231561101	162	3,391	SH	DEFINED
CV THERAPEUTICS INC	EQUITY	126667104	294	5,655	SH	DEFINED
CV THERAPEUTICS INC	EQUITY	126667104	1040	20,000	SH	DEFINED
CV THERAPEUTICS, INC.	EQUITY	126667104	311	5,976	SH	DEFINED
CVB FINANCIAL CORP	EQUITY	126600105	153	6,521	SH	DEFINED
CVB FINL CORP	EQUITY	126600105	144	6,164	SH	DEFINED
CVS Corp	EQUITY	126650100	740	25,000	SH	DEFINED
CVS CORP	EQUITY	126650100	36	1,220	SH	DEFINED
CVS CORP	EQUITY	126650100	5824	196,740	SH	DEFINED
CVS CORP.	EQUITY	126650100	6143	207,523	SH	DEFINED

NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PUT/ PRN CALL	INVSTMT DSCRETN
CYBERONICS	EQUITY	23251P102	155	5,851	SH	DEFINED
CYBERONICS INC	EQUITY	23251P102	427	16,105	SH	DEFINED
CYGNUS INC	EQUITY	232560102	47	8,992	SH	DEFINED
CYGNUS, INC.	EQUITY	232560102	49	9,409	SH	DEFINED
CYMER INC	EQUITY	232572107	235	8,806	SH	DEFINED
CYMER, INC.	EQUITY	232572107	250	9,347	SH	DEFINED
CYPRESS SEMICONDUCTOR COR	EQUITY	232806109	3182	159,680	SH	DEFINED
CYPRESS SEMICONDUCTOR CORP.	EQUITY	232806109	3209	161,011	SH	DEFINED
CYTEC INDS INC	EQUITY	232820100	2035	75,353	SH	DEFINED

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CYTEC INDUSTRIES, INC.	EQUITY	232820100	1952	72,312	SH	DEFINED
CYTOGEN CORP	EQUITY	232824102	69	22,801	SH	DEFINED
CYTOGEN CORP.	EQUITY	232824102	72	23,841	SH	DEFINED
CYTYC CORP	EQUITY	232946103	3752	143,740	SH	DEFINED
CYTYC CORPORATION	EQUITY	232946103	3794	145,368	SH	DEFINED
D R HORTON INC COM	EQUITY	23331A109	17069	525,838	SH	Sole
D.R. HORTON INC	EQUITY	23331A109	14	443	SH	DEFINED
DAI EI INC	EQUITY	233798206	9	8,000	SH	DEFINED
DAIEI, INC.-ADR	EQUITY	233798206	9	8,000	SH	DEFINED
DAISYTEK INTERNATIONAL CORP.	EQUITY	234053106	69	5,241	SH	DEFINED
DAISYTEK INTL CORP	EQUITY	234053106	65	4,972	SH	DEFINED
DAKTRONICS INC	EQUITY	234264109	34	3,972	SH	DEFINED
DAL-TILE INTERNATIONAL, INC.	EQUITY	23426R108	405	17,429	SH	DEFINED
DAL-TILE INTL INC	EQUITY	23426R108	461	19,837	SH	DEFINED
DANA CORP	EQUITY	235811106	936	67,455	SH	DEFINED
DANA CORP	EQUITY	235811106	6	460	SH	DEFINED
DANA CORP	EQUITY	235811106	872	62,830	SH	DEFINED
DANA CORP	EQUITY	235811106	3963	285,500	SH	DEFINED
DANAHER CORP DEL	EQUITY	235851102	27	450	SH	DEFINED
DANAHER CORP DEL	EQUITY	235851102	3648	60,480	SH	DEFINED
DANAHER CORP.	EQUITY	235851102	3916	64,937	SH	DEFINED
DARDEN RESTAURANTS INC	EQUITY	237194105	13	360	SH	DEFINED
DARDEN RESTAURANTS INC	EQUITY	237194105	3184	89,940	SH	DEFINED
DARDEN RESTAURANTS INC	EQUITY	237194105	2581	72,900	SH	DEFINED
DARDEN RESTAURANTS, INC.	EQUITY	237194105	3316	93,676	SH	DEFINED
DATASCOPE CORP	EQUITY	238113104	112	3,315	SH	DEFINED
DATASCOPE CORP.	EQUITY	238113104	117	3,463	SH	DEFINED
DATASTREAM SYS INC	EQUITY	238124101	28	4,616	SH	DEFINED
DATASTREAM SYSTEMS	EQUITY	238124101	29	4,720	SH	DEFINED
DAVITA INC	EQUITY	23918K108	27	1,089	SH	DEFINED
DDI CORP	EQUITY	233162106	123	12,519	SH	DEFINED
DDI CORP	EQUITY	233162106	117	11,896	SH	DEFINED
DEAN FOODS CO	EQUITY	242370104	6238	91,461	SH	DEFINED
DEB SHOPS INC	EQUITY	242728103	32	1,305	SH	DEFINED
DEB SHOPS, INC	EQUITY	242728103	32	1,305	SH	DEFINED
DECODE GENETICS INC	EQUITY	243586104	87	8,843	SH	DEFINED
DECODE GENETICS, INC	EQUITY	243586104	90	9,219	SH	DEFINED
DEERE & CO	EQUITY	244199105	98	2,250	SH	DEFINED
DEERE & CO	EQUITY	244199105	32	730	SH	DEFINED
DEERE & CO	EQUITY	244199105	4334	99,260	SH	DEFINED
DEERE & CO.	EQUITY	244199105	4661	106,752	SH	DEFINED

NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PUT/ PRN CALL	INVTMT DSCRETN
DEERE + CO	EQUITY	244199105	9675	221,600	SH	DEFINED
DEL MONTE	EQUITY	24522P103	67	7,919	SH	DEFINED
DEL MONTE FOODS CO	EQUITY	24522P103	64	7,519	SH	DEFINED
DELIAS CORP	EQUITY	24688Q101	62	9,982	SH	DEFINED
DELIA'S CORP	EQUITY	24688Q101	64	10,379	SH	DEFINED
DELL COMPUTER CORP	EQUITY	247025109	222	8,160	SH	DEFINED
DELL COMPUTER CORP	EQUITY	247025109	31694	1,166,070	SH	DEFINED
DELL COMPUTER CORP	EQUITY	247025109	14745	542,500	SH	DEFINED
DELL COMPUTER CORP.	EQUITY	247025109	44011	1,619,224	SH	DEFINED
DELPHI AUTOMOTIVE SYS COR	EQUITY	247126105	24	1,750	SH	DEFINED
DELPHI AUTOMOTIVE SYS COR	EQUITY	247126105	3236	236,900	SH	DEFINED

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DELPHI AUTOMOTIVE SYSTEMS CORP	EQUITY	247126105	3481	254,852	SH	DEFINED
DELPHI FINANCIAL GROUP, INC., CLASS A	EQUITY	247131105	147	4,414	SH	DEFINED
DELPHI FINL GROUP INC	EQUITY	247131105	140	4,192	SH	DEFINED
DELTA & PINE LAND CO.	EQUITY	247357106	234	10,361	SH	DEFINED
DELTA & PINE LD CO	EQUITY	247357106	225	9,936	SH	DEFINED
DELTA AIR LINES INC DEL	EQUITY	247361108	11	390	SH	DEFINED
DELTA AIR LINES INC DEL	EQUITY	247361108	1524	52,090	SH	DEFINED
DELTA AIR LINES, INC.	EQUITY	247361108	1638	55,993	SH	DEFINED
Delta Airlines	CORPBOND	247361YF9	4438	5,000,000	PRN	DEFINED
DELTAGEN INC	EQUITY	24783R103	34	3,642	SH	DEFINED
DELTAGEN INC	EQUITY	24783R103	30	3,262	SH	DEFINED
DELTIC TIMBER CORP	EQUITY	247850100	87	3,191	SH	DEFINED
DELTIC TIMBER CORP.	EQUITY	247850100	90	3,299	SH	DEFINED
DELUXE CORP	EQUITY	248019101	9	210	SH	DEFINED
DELUXE CORP	EQUITY	248019101	2205	53,040	SH	DEFINED
DELUXE CORP.	EQUITY	248019101	2295	55,200	SH	DEFINED
DENBURY RES INC	EQUITY	247916208	40	5,511	SH	DEFINED
DENBURY RESOURCES INC	EQUITY	247916208	43	5,825	SH	DEFINED
DENDREON CORP	EQUITY	24823Q107	47	4,647	SH	DEFINED
DENDREON CORP	EQUITY	24823Q107	44	4,410	SH	DEFINED
DENDRITE INTERNATIONAL, INC.	EQUITY	248239105	126	9,002	SH	DEFINED
DENDRITE INTL INC	EQUITY	248239105	118	8,439	SH	DEFINED
DENTSPLY INTERNATIONAL INC.	EQUITY	249030107	3191	63,565	SH	DEFINED
DENTSPLY INTL INC NEW	EQUITY	249030107	3163	63,000	SH	DEFINED
DENTSPLY INTL INC NEW	EQUITY	249030107	12399	247,000	SH	DEFINED
DEVELOPERS DIVERS RLTY COM	EQUITY	251591103	18943	991,800	SH	Sole
DEVELOPERS DIVERSIFIED REALTY	EQUITY	251591103	9150	479,066	SH	DEFINED
DEVELOPERS DIVERSIFIED RL	EQUITY	251591103	308	16,151	SH	DEFINED
DEVON ENERGY CORP NEW	EQUITY	25179M103	15	390	SH	DEFINED
DEVON ENERGY CORP NEW	EQUITY	25179M103	2061	53,320	SH	DEFINED
DEVON ENERGY CORP.	EQUITY	25179M103	2210	57,186	SH	DEFINED
DEVON ENERGY CORPORATION NEW	EQUITY	25179M103	3583	92,700	SH	DEFINED
DEVRY INC DEL	EQUITY	251893103	2413	84,800	SH	DEFINED
DEVRY INC DEL COM	EQUITY	251893103	19169	673,770	SH	Sole
DEVRY, INC.	EQUITY	251893103	2434	85,558	SH	DEFINED
DIAGNOSTIC PRODS CORP	EQUITY	252450101	269	6,131	SH	DEFINED
DIAGNOSTIC PRODUCTS CORP.	EQUITY	252450101	283	6,445	SH	DEFINED
DIAL CORP NEW	EQUITY	25247D101	2471	144,094	SH	DEFINED
DIAL CORP.	EQUITY	25247D101	2493	145,344	SH	DEFINED

NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PUT/ PRN CALL	INVSTMT DSCRETN
DIAMOND OFFSHORE DRILLING	EQUITY	25271C102	15	503	SH	DEFINED
DIAMOND OFFSHORE DRILLING INC	EQUITY	25271C102	3897	128,200	SH	DEFINED
DIAMONDCLUSTER INTL INC	EQUITY	25278P106	302	23,061	SH	DEFINED
DIAMONDCLUSTER INT'L INC CL A	EQUITY	25278P106	111	8,469	SH	DEFINED
DIANON SYS INC	EQUITY	252826102	154	2,526	SH	DEFINED
DIANON SYSTEMS INC	EQUITY	252826102	163	2,678	SH	DEFINED
DIEBOLD INC	EQUITY	253651103	3510	86,800	SH	DEFINED
DIEBOLD, INC.	EQUITY	253651103	3532	87,336	SH	DEFINED
DIGENE CORP	EQUITY	253752109	97	3,300	SH	DEFINED
DIGENE CORP	EQUITY	253752109	9163	310,600	SH	Sole
DIGENE CORP	EQUITY	253752109	93	3,150	SH	DEFINED
DIGEX INC DEL	EQUITY	253756100	19	6,196	SH	DEFINED
DIGEX, INC.	EQUITY	253756100	19	6,508	SH	DEFINED



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DIGIMARC CORP	EQUITY	253807101	56	3,033	SH	DEFINED
DIGIMARC CORP	EQUITY	253807101	54	2,890	SH	DEFINED
DIGITAL GENERATION SYS IN	EQUITY	253921100	11	10,004	SH	DEFINED
DIGITAL GENERATION SYSTEMS	EQUITY	253921100	12	10,730	SH	DEFINED
DIGITAL INSIGHT	EQUITY	25385P106	174	7,763	SH	DEFINED
DIGITAL INSIGHT CORP	EQUITY	25385P106	166	7,418	SH	DEFINED
DIGITAL LIGHTWAVE INC	EQUITY	253855100	36	3,803	SH	DEFINED
DIGITAL LIGHTWAVE INC	EQUITY	253855100	34	3,668	SH	DEFINED
DIGITAL THINK INC	EQUITY	25388M100	64	5,972	SH	DEFINED
DIGITALTHINK INC	EQUITY	25388M100	61	5,637	SH	DEFINED
DIGITAS INC	EQUITY	25388K104	10	2,544	SH	DEFINED
DIGITAS INC	EQUITY	25388K104	10	2,444	SH	DEFINED
DILLARDS INC	EQUITY	254067101	4	260	SH	DEFINED
DILLARDS INC	EQUITY	254067101	891	55,693	SH	DEFINED
DILLARDS, INC. CLASS A	EQUITY	254067101	940	58,738	SH	DEFINED
DIME BANCORP INC NEW	EQUITY	25429Q102	5188	143,800	SH	DEFINED
DIME BANCORP -WT	EQUITY	25429Q110		512	SH	DEFINED
DIME CMNTY BANCSHARES	EQUITY	253922108	124	4,430	SH	DEFINED
DIME COMMUNITY BANCSHARES	EQUITY	253922108	132	4,695	SH	DEFINED
DIME LITIGATION	EQUITY	25429Q102	5213	144,475	SH	DEFINED
DIMON INC	EQUITY	254394109	96	13,368	SH	DEFINED
DIMON, INC.	EQUITY	254394109	101	13,963	SH	DEFINED
DIONEX CORP	EQUITY	254546104	148	5,810	SH	DEFINED
DIONEX CORP.	EQUITY	254546104	156	6,128	SH	DEFINED
DIRECT FOCUS	EQUITY	254931108	281	9,021	SH	DEFINED
DIRECT FOCUS INC	EQUITY	254931108	269	8,610	SH	DEFINED
DISNEY WALT CO	EQUITY	254687106	132	6,370	SH	DEFINED
DISNEY WALT CO	EQUITY	254687106	21263	1,026,188	SH	DEFINED
DISTRIBUCION Y SERVICIO ADR	EQUITY	254753106	1656	126,450	SH	DEFINED
DITECH COMMUNICATIONS COR	EQUITY	25500M103	46	7,668	SH	DEFINED
DITECH COMMUNICATIONS CORP	EQUITY	25500M103	48	8,033	SH	DEFINED
DIVERSA CORP	EQUITY	255064107	883	62,375	SH	DEFINED
DIVERSA CORP	EQUITY	255064107	216	15,300	SH	DEFINED
DIVINE INC	EQUITY	255402109	43	58,212	SH	DEFINED
DIVINE INC	EQUITY	255402109	41	55,752	SH	DEFINED
DMC STRATEX NETWORKS INC	EQUITY	23322L106	201	25,821	SH	DEFINED
DMC STRATEX NETWORKS INC	EQUITY	23322L106	192	24,738	SH	DEFINED

NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PUT/ PRN CALL	INVTMT DSCRETN
DOBSON COMMUNICATIONS	EQUITY	256069105	63	7,434	SH	DEFINED
DOBSON COMMUNICATIONS COR	EQUITY	256069105	61	7,095	SH	DEFINED
DOCENT INC	EQUITY	25608L106	35	10,918	SH	DEFINED
DOCENT INC	EQUITY	25608L106	33	10,567	SH	DEFINED
DOCUMENTUM INC	EQUITY	256159104	236	10,864	SH	DEFINED
DOCUMENTUM, INC.	EQUITY	256159104	250	11,492	SH	DEFINED
DOLE FOOD CO., INC.	EQUITY	256605106	2202	82,068	SH	DEFINED
DOLE FOOD INC	EQUITY	256605106	2185	81,436	SH	DEFINED
DOLLAR GEN CORP	EQUITY	256669102	15	1,030	SH	DEFINED
DOLLAR GEN CORP	EQUITY	256669102	2083	139,790	SH	DEFINED
DOLLAR GENERAL CORP.	EQUITY	256669102	2254	151,257	SH	DEFINED
DOLLAR THRIFTY AUTOMOTIVE	EQUITY	256743105	118	7,615	SH	DEFINED
DOLLAR THRIFTY AUTOMOTIVE	EQUITY	256743105	112	7,242	SH	DEFINED
DOLLAR TREE STORES INC	EQUITY	256747106	4216	136,400	SH	DEFINED
DOLLAR TREE STORES INC.	EQUITY	256747106	27798	899,322	SH	DEFINED

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Dominion	EQUITY	2574U109	7813	130,000	SH	DEFINED
DOMINION RES INC VA NEW	EQUITY	25746U109	49	820	SH	DEFINED
DOMINION RES INC VA NEW	EQUITY	25746U109	6686	111,240	SH	DEFINED
DOMINION RES INC VA NEW	EQUITY	25746U109	5012	83,400	SH	DEFINED
DOMINION RESOURCES, INC.	EQUITY	25746U109	7058	117,433	SH	DEFINED
DONALDSON CO., INC.	EQUITY	257651109	2554	65,749	SH	DEFINED
DONALDSON INC	EQUITY	257651109	2534	65,240	SH	DEFINED
DONNELLEY R R & SONS CO	EQUITY	257867101	11	360	SH	DEFINED
DONNELLEY R R & SONS CO	EQUITY	257867101	1437	48,400	SH	DEFINED
DORAL FINANCIAL CORP.	EQUITY	25811P100	350	11,217	SH	DEFINED
DORAL FINL CORP	EQUITY	25811P100	334	10,715	SH	DEFINED
DORAL FINL CORP COM	EQUITY	25811P100	21507	689,110	SH	Sole
DOUBLECLICK INC	EQUITY	258609304	20	1,722	SH	DEFINED
DOVER CORP	EQUITY	260003108	23	630	SH	DEFINED
DOVER CORP	EQUITY	260003108	4312	116,310	SH	DEFINED
DOVER CORP.	EQUITY	260003108	4551	122,775	SH	DEFINED
DOVER DOWNS ENTERTAINMENT	EQUITY	260086103	84	5,459	SH	DEFINED
DOVER DOWNS ENTMT INC	EQUITY	260086103	79	5,177	SH	DEFINED
DOW CHEM CO	EQUITY	260543103	95	2,820	SH	DEFINED
DOW CHEM CO	EQUITY	260543103	13556	401,300	SH	DEFINED
DOW CHEM CO	EQUITY	260543103	6661	197,200	SH	DEFINED
DOW CHEM CO COM	EQUITY	260543103	2145	63,500	SH	Sole
Dow Chemical	EQUITY	260543103	1351	40,000	SH	DEFINED
DOW CHEMICAL CO.	EQUITY	260543103	14273	422,530	SH	DEFINED
DOW JONES & CO INC	EQUITY	260561105	15	270	SH	DEFINED
DOW JONES & CO INC	EQUITY	260561105	1966	35,920	SH	DEFINED
DOW JONES & CO., INC.	EQUITY	260561105	2367	43,249	SH	DEFINED
DOWNEY FINANCIAL CORP.	EQUITY	261018105	271	6,573	SH	DEFINED
DOWNEY FINL CORP	EQUITY	261018105	261	6,329	SH	DEFINED
DPL INC	EQUITY	233293109	3701	153,700	SH	DEFINED
DPL, INC.	EQUITY	233293109	3724	154,660	SH	DEFINED
DQE INC	EQUITY	23329J104	8397	443,594	SH	DEFINED
DQE INC	EQUITY	23329J104	2407	127,166	SH	DEFINED
DRESS BARN INC	EQUITY	261570105	112	4,481	SH	DEFINED
DRESS BARN, INC.	EQUITY	261570105	117	4,695	SH	DEFINED

NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PUT/ PRN CALL	INVSTMT DSCRETN
DREYERS GRAND ICE CREAM I	EQUITY	261878102	1894	49,188	SH	DEFINED
DREYER'S GRAND ICE CREAM, INC.	EQUITY	261878102	1851	48,054	SH	DEFINED
DRILL QUIP	EQUITY	262037104	46	1,901	SH	DEFINED
DRIL-QUIP INC	EQUITY	262037104	42	1,761	SH	DEFINED
DRS TECHNOLOGIES INC	EQUITY	23330X100	134	3,752	SH	DEFINED
DRS TECHNOLOGIES INC	EQUITY	23330X100	220	6,176	SH	DEFINED
DSP GROUP INC	EQUITY	23332B106	1136	48,818	SH	DEFINED
DSP GROUP, INC. COM	EQUITY	23332B106	924	39,731	SH	DEFINED
DST SYS INC DEL	EQUITY	233326107	7288	146,200	SH	DEFINED
DST SYSTEMS INC	EQUITY	233326107	7333	147,093	SH	DEFINED
DTE ENERGY CO	EQUITY	233331107	21	510	SH	DEFINED
DTE ENERGY CO	EQUITY	233331107	2884	68,770	SH	DEFINED
DTE ENERGY CO.	EQUITY	233331107	12477	297,491	SH	DEFINED
DTE Energy Company	EQUITY	233331107	8807	210,000	SH	DEFINED
DU PONT E I DE NEMOURS &	EQUITY	263534109	136	3,200	SH	DEFINED
DU PONT E I DE NEMOURS &	EQUITY	263534109	20128	473,490	SH	DEFINED
DU PONT E I DE NEMOURS + CO	EQUITY	263534109	4635	109,044	SH	DEFINED

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DUANE READE INC	EQUITY	263578106	614	20,216	SH	DEFINED
DUANE READE, INC.	EQUITY	263578106	243	7,997	SH	DEFINED
DUKE ENERGY CORP	EQUITY	264399106	95	2,430	SH	DEFINED
DUKE ENERGY CORP	EQUITY	264399106	12884	328,180	SH	DEFINED
DUKE ENERGY CORP.	EQUITY	264399106	13602	346,454	SH	DEFINED
DUKE REALTY	EQUITY	264411505	27	1,100	SH	DEFINED
DUKE REALTY CORP COM NEW	EQUITY	264411505	7245	297,774	SH	Sole
DUN & BRADSTREET CORP DEL	EQUITY	26483E100	3807	107,850	SH	DEFINED
DUN & BRADSTREET CORP NEW WI	EQUITY	26483E100	3390	96,041	SH	DEFINED
DUPONT PHOTOMASKS	EQUITY	26613X101	65	1,505	SH	DEFINED
DUPONT PHOTOMASKS INC	EQUITY	26613X101	113	2,590	SH	DEFINED
DURA AUTOMOTIVE SYSTEM	EQUITY	265903104	52	4,765	SH	DEFINED
DURA AUTOMOTIVE SYSTEMS C	EQUITY	265903104	49	4,419	SH	DEFINED
DURASWITCH INDUSTRIES INC	EQUITY	266905207	12	1,462	SH	DEFINED
DURASWITCH INDUSTRIES INC	EQUITY	266905207	11	1,338	SH	DEFINED
DURATEK INC	EQUITY	26658Q102	1028	230,000	SH	DEFINED
DURECT CORP	EQUITY	266605104	63	5,444	SH	DEFINED
DURECT CORPORATION	EQUITY	266605104	66	5,679	SH	DEFINED
DUSA PHARMACEUTICALS INC	EQUITY	266898105	33	4,135	SH	DEFINED
DUSA PHARMACEUTICALS INC	EQUITY	266898105	31	3,906	SH	DEFINED
DVI INC	EQUITY	233343102	67	3,917	SH	DEFINED
DVI, INC.	EQUITY	233343102	70	4,061	SH	DEFINED
DYAX CORP	EQUITY	26746E103	64	5,837	SH	DEFINED
DYAX CORP	EQUITY	26746E103	61	5,572	SH	DEFINED
DYCOM INDS INC	EQUITY	267475101	1096	65,618	SH	DEFINED
DYCOM INDUSTRIES, INC.	EQUITY	267475101	1106	66,174	SH	DEFINED
DYNACQ INTERNATIONAL INC	EQUITY	267919306	31	1,372	SH	DEFINED
DYNACQ INTL INC	EQUITY	267919306	28	1,266	SH	DEFINED
DYNEGY INC NEW	EQUITY	26816Q101	28	1,100	SH	DEFINED
DYNEGY INC NEW	EQUITY	26816Q101	3784	148,380	SH	DEFINED
DYNEGY INC.	EQUITY	26816Q101	3994	156,646	SH	DEFINED
E M C CORP MASS	EQUITY	268648102	93	6,920	SH	DEFINED
E M C CORP MASS	EQUITY	268648102	14432	1,073,800	SH	DEFINED

NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PUT/ PRN CALL	INVSTMT DSCRETN
E M C CORP MASS	EQUITY	268648102	125	9,280	SH	DEFINED
E M C CORP MASS	EQUITY	268648102	14546	1,082,300	SH	DEFINED
E PIPHANY INC	EQUITY	26881V100	155	17,746	SH	DEFINED
E TRADE GROUP INC	EQUITY	269246104	4640	452,700	SH	DEFINED
E*TRADE GROUP, INC.	EQUITY	269246104	4670	455,569	SH	DEFINED
E.I. DU PONT DE NEMOURS AND CO	EQUITY	263534109	21154	497,621	SH	DEFINED
E.PIHPANY, INC.	EQUITY	26881V100	162	18,571	SH	DEFINED
EARTHLINK INC	EQUITY	270321102	9	722	SH	DEFINED
EARTHHELL CORP	EQUITY	27032B100	27	13,413	SH	DEFINED
EARTHHELL CORP.	EQUITY	27032B100	28	14,152	SH	DEFINED
EARTHWATCH INC	EQUITY	270324601	236	720,997	SH	DEFINED
EAST WEST BANCORP	EQUITY	27579R104	188	7,301	SH	DEFINED
EAST WEST BANCORP INC	EQUITY	27579R104	475	18,466	SH	DEFINED
EASTGROUP PPTY INC	EQUITY	277276101	118	5,099	SH	DEFINED
EASTGROUP PROPERTIES, INC.	EQUITY	277276101	124	5,388	SH	DEFINED
EASTMAN CHEM CO	EQUITY	277432100	9	240	SH	DEFINED
EASTMAN CHEM CO	EQUITY	277432100	1274	32,640	SH	DEFINED
EASTMAN CHEMICAL CO.	EQUITY	277432100	1367	35,034	SH	DEFINED
EASTMAN KODAK CO	EQUITY	277461109	27	910	SH	DEFINED

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EASTMAN KODAK CO	EQUITY	277461109	3620	123,010	SH	DEFINED
EASTMAN KODAK CO	EQUITY	277461109	3949	134,173	SH	DEFINED
EASTMAN KODAK CO.	EQUITY	277461109	3822	129,858	SH	DEFINED
EATON CORP	EQUITY	278058102	16	220	SH	DEFINED
EATON CORP	EQUITY	278058102	2699	36,270	SH	DEFINED
EATON CORP.	EQUITY	278058102	2875	38,641	SH	DEFINED
EATON VANCE CORP	EQUITY	278265103	4079	114,740	SH	DEFINED
EATON VANCE CORP.	EQUITY	278265103	4106	115,495	SH	DEFINED
EBAY INC	EQUITY	278642103	642	9,600	SH	DEFINED
EBAY INC	EQUITY	278642103	12316	184,100	SH	DEFINED
EBAY, INC.	EQUITY	278642103	642	9,600	SH	DEFINED
ECHELON	EQUITY	27874N105	99	7,026	SH	DEFINED
ECHELON CORP	EQUITY	27874N105	95	6,722	SH	DEFINED
ECHOSTAR COMMUNICATIONS CORP N	EQUITY	278762109	6998	254,750	SH	DEFINED
ECHOSTAR COMMUNICATIONS CORP. CLASS A	EQUITY	278762109	153	5,570	SH	DEFINED
ECHOSTAR COMMUNICATIONS N	EQUITY	278762109	153	5,570	SH	DEFINED
ECLIPSYS CORP	EQUITY	278856109	415	24,755	SH	DEFINED
ECLIPSYS CORP.	EQUITY	278856109	221	13,185	SH	DEFINED
ECOLAB INC	EQUITY	278865100	16	400	SH	DEFINED
ECOLAB INC	EQUITY	278865100	2175	54,030	SH	DEFINED
ECOLAB, INC.	EQUITY	278865100	2367	58,797	SH	DEFINED
ECTEL LTD	EQUITY	M29925100	48	2,774	SH	DEFINED
EDEN BIOSCIENCE CORP	EQUITY	279445100	31	6,174	SH	DEFINED
EDEN BIOSCIENCE CORPORATION	EQUITY	279445100	33	6,476	SH	DEFINED
EDISON INTERNATIONAL INC	EQUITY	281020107	2236	148,101	SH	DEFINED
EDISON INTL	EQUITY	281020107	15	1,020	SH	DEFINED
EDISON INTL	EQUITY	281020107	2080	137,740	SH	DEFINED
EDISON SCHOOLS INC	EQUITY	281033100	157	7,993	SH	DEFINED
EDISON SCHOOLS INC	EQUITY	281033100	147	7,482	SH	DEFINED
EDO CORP	EQUITY	281347104	80	3,037	SH	DEFINED
EDO CORP	EQUITY	281347104	76	2,879	SH	DEFINED

NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PUT/ PRN CALL	INVSTMT DSCRETN
EDO CORP	EQUITY	281347104	661	25,000	SH	DEFINED
EDUCATION MANAGEMENT CORP.	EQUITY	28139T101	1717	47,354	SH	DEFINED
EDUCATION MGMT CORP	EQUITY	28139T101	1806	49,825	SH	DEFINED
EDUCATION MGMT CORP COM	EQUITY	28139T101	44591	1,230,102	SH	Sole
EDWARDS AG INC	EQUITY	281760108	4223	95,600	SH	DEFINED
EDWARDS J D + CO	EQUITY	281667105	11803	717,500	SH	DEFINED
EDWARDS LIFESCIENCES CORP	EQUITY	28176E108	2501	90,504	SH	DEFINED
EDWARDS LIFESCIENCES CP	EQUITY	28176E108	2526	91,431	SH	DEFINED
EEX CORP	EQUITY	26842V207	18	9,890	SH	DEFINED
EEX CORP.	EQUITY	26842V207	19	10,195	SH	DEFINED
EFUNDS CORP	EQUITY	28224R101	192	13,976	SH	DEFINED
EFUNDS CORP	EQUITY	28224R101	480	34,889	SH	DEFINED
EGL INC	EQUITY	268484102	950	68,101	SH	DEFINED
EGL INC.	EQUITY	268484102	958	68,684	SH	DEFINED
EL PASO CORP	EQUITY	28336L109	22321	500,369	SH	DEFINED
EL PASO CORP	EQUITY	28336L109	71	1,600	SH	DEFINED
EL PASO CORP	EQUITY	28336L109	9628	215,820	SH	DEFINED
EL PASO ELEC CO	EQUITY	283677854	240	16,584	SH	DEFINED
EL PASO ELECTRIC CO.	EQUITY	283677854	250	17,231	SH	DEFINED
ELAN CORP PLC - B WARRANTS	EQUITY	284131802	6800	200,000	SH	DEFINED
ELANTEC SEMICONDUCTOR INC	EQUITY	284155108	261	6,804	SH	DEFINED

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ELANTEC SEMICONDUCTOR INC	EQUITY	284155108	250	6,505	SH	DEFINED
ELCOR CORP	EQUITY	284443108	171	6,144	SH	DEFINED
ELCOR CORP.	EQUITY	284443108	181	6,518	SH	DEFINED
ELECTRO RENT CORP	EQUITY	285218103	60	4,627	SH	DEFINED
ELECTRO RENT CORP.	EQUITY	285218103	62	4,785	SH	DEFINED
ELECTRO SCIENTIFIC INDS	EQUITY	285229100	234	7,814	SH	DEFINED
ELECTRO SCIENTIFIC INDUSTRIES,	EQUITY	285229100	247	8,239	SH	DEFINED
ELECTROGLAS INC	EQUITY	285324109	94	6,380	SH	DEFINED
ELECTROGLAS, INC.	EQUITY	285324109	99	6,686	SH	DEFINED
ELECTRONIC ARTS	EQUITY	285512109	10266	171,240	SH	DEFINED
ELECTRONIC ARTS	EQUITY	285512109	9676	161,400	SH	DEFINED
ELECTRONIC ARTS INC	EQUITY	285512109	10168	169,600	SH	DEFINED
ELECTRONIC ARTS INC COM	EQUITY	285512109	2398	40,000	SH	Sole
ELECTRONIC DATA SYS CORP NEW	EQUITY	285661104	353	5,150	SH	DEFINED
ELECTRONIC DATA SYS NEW	EQUITY	285661104	101	1,480	SH	DEFINED
ELECTRONIC DATA SYS NEW	EQUITY	285661104	17565	256,230	SH	DEFINED
ELECTRONIC DATA SYS NW COM	EQUITY	285661104	2399	35,000	SH	Sole
ELECTRONIC DATA SYSTEMS CORP.	EQUITY	285661104	18624	271,685	SH	DEFINED
ELECTRONICS BOUTIQUE HLDG	EQUITY	286045109	113	2,818	SH	DEFINED
ELECTRONICS BOUTIQUE HLDGS. CO	EQUITY	286045109	117	2,928	SH	DEFINED
ELECTRONICS BOUTQ HLDG COM	EQUITY	286045109	26265	657,600	SH	Sole
ELECTRONICS FOR IMAGING I	EQUITY	286082102	524	23,498	SH	DEFINED
ELECTRONICS FOR IMAGING, INC.	EQUITY	286082102	395	17,722	SH	DEFINED
ELI LILLY AND CO.	EQUITY	532457108	47038	598,902	SH	DEFINED
ELIZABETH ARDEN INC	EQUITY	28660G106	47	3,065	SH	DEFINED
ELIZABETH ARDEN INC	EQUITY	28660G106	43	2,811	SH	DEFINED
ELIZABETH ARDEN INC	EQUITY	28660G106	1203	78,800	SH	DEFINED
EMBARCADERO TECHNOLOGIES	EQUITY	290787100	64	2,661	SH	DEFINED
EMBARCADERO TECHNOLOGIES INC	EQUITY	290787100	68	2,828	SH	DEFINED

NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PUT/ PRN CALL	INVSTMT DSCRETN
Embotelladora Andina -ADR 'B'	EQUITY	29081P303	303	38,300	SH	DEFINED
EMC Corp / Mass	EQUITY	268648102	739	55,000	SH	DEFINED
EMC CORP.	EQUITY	268648102	17773	1,322,424	SH	DEFINED
EMCOR GROUP INC	EQUITY	29084Q100	156	3,441	SH	DEFINED
EMCOR GROUP, INC.	EQUITY	29084Q100	162	3,569	SH	DEFINED
EMCORE CORP	EQUITY	290846104	87	6,447	SH	DEFINED
EMCORE CORPORATION	EQUITY	290846104	90	6,683	SH	DEFINED
Emerson Elec Co	EQUITY	291011104	2855	50,000	SH	DEFINED
EMERSON ELEC CO	EQUITY	291011104	77	1,340	SH	DEFINED
EMERSON ELEC CO	EQUITY	291011104	13469	235,881	SH	DEFINED
EMERSON ELEC CO	EQUITY	291011104	3849	67,408	SH	DEFINED
EMERSON ELECTRIC CO.	EQUITY	291011104	14070	246,412	SH	DEFINED
EMEX CORP	EQUITY	291206100	12	3,732	SH	DEFINED
EMEX CORP	EQUITY	291206100	12	3,732	SH	DEFINED
EMISPHERE TECHNOLOGIES IN	EQUITY	291345106	158	4,951	SH	DEFINED
EMISPHERE TECHNOLOGIES INC	EQUITY	291345106	165	5,161	SH	DEFINED
EMMIS COMMUNICATIONS CORP	EQUITY	291525103	1362	57,600	SH	DEFINED
EMMIS COMMUNICATIONS CORP. CLASS A	EQUITY	291525103	1366	57,771	SH	DEFINED
EMPIRE DIST ELEC CO	EQUITY	291641108	119	5,659	SH	DEFINED
EMPIRE DISTRICT ELECTRIC CO.	EQUITY	291641108	123	5,875	SH	DEFINED
EMPRESA NACIONAL DE ELEC ADR	EQUITY	29244T101	850	81,892	SH	DEFINED
EMULEX CORP	EQUITY	292475209	42	1,057	SH	DEFINED
EMULEX CORP	EQUITY	292475209	10869	275,100	SH	DEFINED

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ENCOMPASS SERVICES CORP.	EQUITY	29255U104	61	21,159	SH	DEFINED
ENCOMPASS SVCS CORP	EQUITY	29255U104	112	38,498	SH	DEFINED
ENCORE ACQUISITION CO	EQUITY	29255W100	30	2,276	SH	DEFINED
ENCORE ACQUISITION CO	EQUITY	29255W100	30	2,276	SH	DEFINED
ENCORE WIRE CORP	EQUITY	292562105	53	4,412	SH	DEFINED
ENCORE WIRE CORP	EQUITY	292562105	50	4,158	SH	DEFINED
ENDESA ADR	EQUITY	29258N107	157	10,000	SH	DEFINED
ENDESA S A	EQUITY	29258N107	157	10,000	SH	DEFINED
ENDO PHARMACEUTICALS	EQUITY	29264F114	76	9,541	SH	DEFINED
ENDO PHARMACEUTICALS HLDG	EQUITY	29264F205	69	5,949	SH	DEFINED
ENDO PHARMACEUTICALS HLDG	EQUITY	29264F114	3	3,251	SH	DEFINED
ENDOCARE INC	EQUITY	29264P104	69	3,845	SH	DEFINED
ENDOCARE INC	EQUITY	29264P104	66	3,654	SH	DEFINED
ENDOCARE INC COM	EQUITY	29264P104	19769	1,102,539	SH	Sole
ENERGEN CORP	EQUITY	29265N108	219	8,903	SH	DEFINED
ENERGEN CORP.	EQUITY	29265N108	228	9,243	SH	DEFINED
ENERGIZER HLDGS INC	EQUITY	29266R108	2122	111,400	SH	DEFINED
ENERGIZER HOLDINGS INC	EQUITY	29266R108	2135	112,098	SH	DEFINED
ENERGY CONVERSION DEVICES	EQUITY	292659109	78	4,103	SH	DEFINED
ENERGY CONVERSION DEVICES, INC	EQUITY	292659109	81	4,286	SH	DEFINED
ENERGY EAST CORP	EQUITY	29266M109	2715	142,988	SH	DEFINED
ENERGY EAST CORP	EQUITY	29266M109	2697	142,000	SH	DEFINED
ENERGY PARTNERS LTD	EQUITY	29270U105	51	6,702	SH	DEFINED
ENERGY PARTNERS LTD	EQUITY	29270U105	49	6,522	SH	DEFINED
ENGAGE INC	EQUITY	292827102	6	13,880	SH	DEFINED
ENGAGE TECHNOLOGIES, INC.	EQUITY	292827102	6	13,880	SH	DEFINED
ENGELHARD CORP	EQUITY	292845104	11	410	SH	DEFINED

NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PUT/ PRN CALL	INVSTMT DSCRETN
ENGELHARD CORP	EQUITY	292845104	1521	54,950	SH	DEFINED
ENGELHARD CORP COM	EQUITY	292845104	14816	535,270	SH	Sole
ENGELHARD CORP.	EQUITY	292845104	1634	59,033	SH	DEFINED
ENGINEERED SUPPORT SYS IN	EQUITY	292866100	68	1,977	SH	DEFINED
ENGINEERED SUPPORT SYSTEMS	EQUITY	292866100	71	2,079	SH	DEFINED
ENSCO INTERNATIONAL, INC.	EQUITY	26874Q100	4107	165,271	SH	DEFINED
ENSCO INTL INC	EQUITY	26874Q100	4063	163,500	SH	DEFINED
ENSCO INTL INC	EQUITY	26874Q100	18575	747,500	SH	DEFINED
ENTEGRIS INC	EQUITY	29362U104	128	11,697	SH	DEFINED
ENTEGRIS INC	EQUITY	29362U104	123	11,228	SH	DEFINED
ENTERASYS NETWORKS INC	EQUITY	293637104	2099	237,183	SH	DEFINED
ENTERASYS NETWORKS INC	EQUITY	293637104	2230	251,950	SH	DEFINED
ENTERASYS NETWORKS INC COM	EQUITY	293637104	25762	2,910,927	SH	Sole
ENTERCOM COMMUNICATIONS C	EQUITY	293639100	2755	55,100	SH	DEFINED
ENTERCOM COMMUNICATIONS CORP.	EQUITY	293639100	2765	55,297	SH	DEFINED
ENERGY ARKANSAS INC	EQUITY	29364G103	3916	100,136	SH	DEFINED
ENERGY CORP NEW	EQUITY	29364G103	27	690	SH	DEFINED
ENERGY CORP NEW	EQUITY	29364G103	3654	93,430	SH	DEFINED
ENTERTAINMENT PPTYS TR	EQUITY	29380T105	92	4,738	SH	DEFINED
ENTERTAINMENT PROPERTIES TRUST	EQUITY	29380T105	96	4,938	SH	DEFINED
ENTRADE INC	EQUITY	29382L993	60	156,250	SH	DEFINED
ENTRAVISION COMMUNIC	EQUITY	29382R107	7	594	SH	DEFINED
ENTREMED INC	EQUITY	29382F103	37	4,383	SH	DEFINED
ENTREMED, INC.	EQUITY	29382F103	39	4,608	SH	DEFINED
ENTRUST INC	EQUITY	293848107	138	13,561	SH	DEFINED

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ENTRUST TECHNOLOGIES INC.	EQUITY	293848107	145	14,231	SH	DEFINED
ENZO BIOCHEM INC	EQUITY	294100102	147	6,271	SH	DEFINED
ENZO BIOCHEM, INC.	EQUITY	294100102	154	6,546	SH	DEFINED
ENZON INC	EQUITY	293904108	31	548	SH	DEFINED
ENZON INC	EQUITY	293904108	268	4,755	SH	DEFINED
EOG RES INC	EQUITY	26875P101	14	360	SH	DEFINED
EOG RES INC	EQUITY	26875P101	3458	88,410	SH	DEFINED
EOG RESOURCES INC	EQUITY	26875P101	2652	67,814	SH	DEFINED
EPIQ SYS INC	EQUITY	26882D109	54	2,814	SH	DEFINED
EPIQ SYSTEMS INC	EQUITY	26882D109	57	2,967	SH	DEFINED
EQUIFAX INC	EQUITY	294429105	11	450	SH	DEFINED
EQUIFAX INC	EQUITY	294429105	1480	61,300	SH	DEFINED
EQUIFAX, INC.	EQUITY	294429105	1611	66,722	SH	DEFINED
EQUITABLE RES INC	EQUITY	294549100	3829	112,400	SH	DEFINED
EQUITABLE RESOURCES, INC.	EQUITY	294549100	2665	78,218	SH	DEFINED
EQUITY INNS INC	EQUITY	294703103	78	11,847	SH	DEFINED
EQUITY INNS, INC.	EQUITY	294703103	81	12,307	SH	DEFINED
EQUITY OFFICE PPTYS TR COM	EQUITY	294741103	65020	2,161,584	SH	Sole
EQUITY OFFICE PROPERTIES	EQUITY	294741103	39	1,300	SH	DEFINED
EQUITY OFFICE PROPERTIES	EQUITY	294741103	5270	175,200	SH	DEFINED
EQUITY OFFICE PROPERTIES TRUST	EQUITY	294741103	7922	263,366	SH	DEFINED
EQUITY ONE	EQUITY	294752100	5	396	SH	DEFINED
EQUITY ONE INC	EQUITY	294752100	5	396	SH	DEFINED
EQUITY RESIDENT PPTYS SH BEN I	EQUITY	29476L107	40154	1,398,600	SH	Sole
EQUITY RESIDENTIAL PPTYS	EQUITY	29476L107	24	850	SH	DEFINED

NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PUT/ PRN CALL	INVTMT DSCRETN
EQUITY RESIDENTIAL PPTYS	EQUITY	29476L107	3434	119,610	SH	DEFINED
EQUITY RESIDENTIAL PROPS TR	EQUITY	29476L107	3531	122,985	SH	DEFINED
ERICSSON L M TEL CO	EQUITY	294821400	119	22,780	SH	DEFINED
ERICSSON L M TEL CO	EQUITY	294821400	444	85,000	SH	DEFINED
ERICSSON LMTEL CO.-ADR SERIES B	EQUITY	294821400	563	107,780	SH	DEFINED
ERIE INDEMNITY COMPA	EQUITY	29530P102	5	134	SH	DEFINED
ESCO ELECTRONICS CORP	EQUITY	296315104	124	3,605	SH	DEFINED
ESCO TECHNOLOGIES INC	EQUITY	296315104	118	3,427	SH	DEFINED
ESPEED INC	EQUITY	296643109	39	4,687	SH	DEFINED
ESPEED INC	EQUITY	296643109	250	30,151	SH	DEFINED
ESPERION THERAPEUTICS COM	EQUITY	29664R106	2130	289,800	SH	Sole
ESPERION THERAPEUTICS INC	EQUITY	29664R106	43	5,826	SH	DEFINED
ESPERION THERAPEUTICS INC (USD)	EQUITY	29664R106	45	6,151	SH	DEFINED
ESS TECHNOLOGY INC	EQUITY	269151106	204	9,578	SH	DEFINED
ESS TECHNOLOGY, INC.	EQUITY	269151106	212	9,988	SH	DEFINED
ESSEX PPTY TR INC	EQUITY	297178105	222	4,497	SH	DEFINED
ESSEX PPTY TR INC COM	EQUITY	297178105	4640	93,900	SH	Sole
ESSEX PROPERTY TRUST, INC.	EQUITY	297178105	230	4,664	SH	DEFINED
ESTEE LAUDER COMPANIES-CL A	EQUITY	518439104	43	1,347	SH	DEFINED
ESTERLINE TECHNOLOGIES CO	EQUITY	297425100	107	6,673	SH	DEFINED
ESTERLINE TECHNOLOGIES CORP.	EQUITY	297425100	111	6,917	SH	DEFINED
ETHAN ALLEN INTERIOR	EQUITY	297602104	14	335	SH	DEFINED
ETHAN ALLEN INTERIORS INC	EQUITY	297602104	150	3,600	SH	DEFINED
EVEREST RE GROUP LTD	EQUITY	G3223R108	3973	56,200	SH	DEFINED
EVEREST RE GROUP LTD COM	EQUITY	G3223R108	94492	1,336,522	SH	Sole
EVEREST RE GROUP, LTD	EQUITY	G3223R108	23353	330,315	SH	DEFINED
EVERGREEN RES INC	EQUITY	299900308	184	4,763	SH	DEFINED

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EVERGREEN RESOURCES, INC.	EQUITY	299900308	194	5,021	SH	DEFINED
EVOLVE SOFTWARE INC.	EQUITY	30049P104	459	1,239,564	SH	DEFINED
EXACT SCIENCES CORP	EQUITY	30063P105	12	1,140	SH	DEFINED
EXACT SCIENCES CORP (USD)	EQUITY	30063P105	12	1,140	SH	DEFINED
EXAR CORP	EQUITY	300645108	548	26,265	SH	DEFINED
EXAR CORP.	EQUITY	300645108	242	11,594	SH	DEFINED
EXCEL TECHNOLOGY	EQUITY	30067T103	43	2,470	SH	DEFINED
EXCEL TECHNOLOGY INC	EQUITY	30067T103	42	2,395	SH	DEFINED
EXE TECHNOLOGIES INC	EQUITY	301504106	47	9,192	SH	DEFINED
EXE TECHNOLOGIES INC (USD)	EQUITY	301504106	49	9,706	SH	DEFINED
EXELIXIS INC	EQUITY	30161Q104	166	9,967	SH	DEFINED
EXELIXIS, INC.	EQUITY	30161Q104	173	10,407	SH	DEFINED
EXELON CORP	EQUITY	30161N101	48	1,000	SH	DEFINED
EXELON CORP	EQUITY	30161N101	7483	156,290	SH	DEFINED
EXIDE TECHNOLOGIES	EQUITY	302051107	11	9,276	SH	DEFINED
EXIDE TECHNOLOGIES	EQUITY	302051107	11	8,780	SH	DEFINED
EXPEDIA INC -CL A	EQUITY	302125109	4	101	SH	DEFINED
EXPEDITORS INTERNATIONAL OF WA	EQUITY	302130109	3606	63,315	SH	DEFINED
EXPEDITORS INTL WASH INC	EQUITY	302130109	3571	62,700	SH	DEFINED
EXPRESS SCRIPTS INC	EQUITY	302182100	5531	118,280	SH	DEFINED
EXPRESS SCRIPTS, INC.	EQUITY	302182100	5582	119,379	SH	DEFINED
EXTENDED STAY AMER INC	EQUITY	30224P101	1853	113,000	SH	DEFINED
EXTENDED STAY AMERICA INC	EQUITY	30224P101	1862	113,542	SH	DEFINED

NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PUT/ PRN CALL	INVSTMT DSCRETN
EXTENSITY INC	EQUITY	302255104	9	4,303	SH	DEFINED
EXTENSITY, INC.	EQUITY	302255104	10	4,376	SH	DEFINED
EXTREME NETWORK INC	EQUITY	30226D106	17	1,309	SH	DEFINED
EXTREME NETWORKS INC	EQUITY	30226D106	5995	464,700	SH	DEFINED
EXULT INC	EQUITY	302284104	17	1,075	SH	DEFINED
EXXON MOBIL CORP	EQUITY	30231G102	371	3,446	SH	DEFINED
Exxon Mobil Corp	EQUITY	30231G102	2393	60,892	SH	DEFINED
EXXON MOBIL CORP	EQUITY	30231G102	840	21,380	SH	DEFINED
EXXON MOBIL CORP	EQUITY	30231G102	121919	3,102,260	SH	DEFINED
EXXON MOBIL CORP	EQUITY	30231G102	30003	763,446	SH	DEFINED
EXXON MOBIL CORP.	EQUITY	30231G102	172102	4,379,182	SH	DEFINED
F M C CORP	EQUITY	302491303	6	100	SH	DEFINED
F M C CORP	EQUITY	302491303	785	13,200	SH	DEFINED
F Y I INC	EQUITY	302712104	133	3,976	SH	DEFINED
F&M BANCORP MD	EQUITY	302367107	90	3,536	SH	DEFINED
F&M BANCORP/FREDERICK	EQUITY	302367107	93	3,652	SH	DEFINED
F.Y.I., INC.	EQUITY	302712104	139	4,159	SH	DEFINED
F5 NETWORKS INC	EQUITY	315616102	121	5,632	SH	DEFINED
F5 NETWORKS INC	EQUITY	315616102	116	5,385	SH	DEFINED
FACTORY 2-U INC	EQUITY	303072102	74	3,684	SH	DEFINED
FACTORY 2-U STORES, INC.	EQUITY	303072102	77	3,854	SH	DEFINED
FACTSET RESEARCH SYSTEMS, INC.	EQUITY	303075105	215	6,161	SH	DEFINED
FACTSET RESH SYS INC	EQUITY	303075105	206	5,893	SH	DEFINED
FAIR ISAAC & CO INC	EQUITY	303250104	397	6,303	SH	DEFINED
FAIR ISAAC & CO INC COM	EQUITY	303250104	11046	175,273	SH	Sole
FAIR ISSAC & CO., INC.	EQUITY	303250104	341	5,417	SH	DEFINED
FAIRCHILD CORP	EQUITY	303698104	12	4,033	SH	DEFINED
FAIRCHILD CORP. CLASS A	EQUITY	303698104	12	4,033	SH	DEFINED
FAIRCHILD SEMICONDUCTOR CORP.	EQUITY	303726103	5474	194,127	SH	DEFINED



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FAIRCHILD SEMICONDUCTOR I	EQUITY	303726103	2002	71,000	SH	DEFINED
FALCONSTOR SOFTWARE INC	EQUITY	306137100	41	4,529	SH	DEFINED
FALCONSTOR SOFTWARE INC	EQUITY	306137100	35	3,842	SH	DEFINED
FAMILY DLR STORES INC	EQUITY	307000109	16	540	SH	DEFINED
FAMILY DLR STORES INC	EQUITY	307000109	2184	72,860	SH	DEFINED
FAMILY DLR STORES INC	EQUITY	307000109	2186	72,900	SH	DEFINED
FAMILY DOLLAR STORES, INC.	EQUITY	307000109	2365	78,890	SH	DEFINED
FANTASTIC HOLDINGS COMMON	EQUITY	30699B116		900	SH	DEFINED
FARMER BROS CO	EQUITY	307675108	73	275	SH	DEFINED
FARMER BROS. CO.	EQUITY	307675108	76	288	SH	DEFINED
FARMERS CAP BK CORP	EQUITY	309562106	82	2,229	SH	DEFINED
FARMERS CAPITAL BANK CORP	EQUITY	309562106	86	2,339	SH	DEFINED
FASTENAL CO	EQUITY	311900104	3062	46,100	SH	DEFINED
FASTENAL CO.	EQUITY	311900104	3089	46,494	SH	DEFINED
FBL FINANCIAL GROUP, INC., CLASS A	EQUITY	30239F106	64	3,865	SH	DEFINED
FBL FINL GROUP INC	EQUITY	30239F106	62	3,744	SH	DEFINED
FBR ASSET INVT CORP	EQUITY	30241E303	133	4,725	SH	DEFINED
FEDDERS CORP	EQUITY	313135105	25	8,203	SH	DEFINED
FEDDERS CORP	EQUITY	313135105	24	7,831	SH	DEFINED
FEDERAL AGRIC MTG CORP	EQUITY	313148306	99	2,438	SH	DEFINED
FEDERAL AGRIC MTG CORP	EQUITY	313148306	95	2,348	SH	DEFINED

NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PUT/ PRN CALL	INVTMT DSCRETN
FEDERAL HOME LN MTG CORP	EQUITY	313400301	142	2,170	SH	DEFINED
FEDERAL HOME LN MTG CORP	EQUITY	313400301	24267	371,052	SH	DEFINED
FEDERAL MOGUL CORP	EQUITY	313549107	17	21,661	SH	DEFINED
FEDERAL NATIONAL MORTGAGE ASSO	EQUITY	313586109	43119	542,378	SH	DEFINED
FEDERAL NATL MTG ASSN	EQUITY	313586109	32	400	SH	DEFINED
FEDERAL NATL MTG ASSN	EQUITY	313586109	248	3,120	SH	DEFINED
FEDERAL NATL MTG ASSN	EQUITY	313586109	40929	514,832	SH	DEFINED
FEDERAL REALTY INVESTMENT TR.	EQUITY	313747206	273	11,869	SH	DEFINED
FEDERAL REALTY INVT TR	EQUITY	313747206	262	11,388	SH	DEFINED
FEDERAL SIGNAL CORP	EQUITY	313855108	1537	68,999	SH	DEFINED
FEDERAL SIGNAL CORP.	EQUITY	313855108	1523	68,403	SH	DEFINED
FEDERAL-MOGUL CORP.	EQUITY	313549107	18	22,404	SH	DEFINED
FEDERATED DEPT STORES INC	EQUITY	31410H101	25	600	SH	DEFINED
FEDERATED DEPT STORES INC	EQUITY	31410H101	4993	122,080	SH	DEFINED
FEDERATED DEPT STORES, INC.	EQUITY	31410H101	5236	128,008	SH	DEFINED
FEDERATED INVESTORS	EQUITY	314211103	33	1,022	SH	DEFINED
FEDERATED INVS INC PA	EQUITY	314211103	685	21,500	SH	DEFINED
FEDEX CORP	EQUITY	31428X106	48	930	SH	DEFINED
FEDEX CORP	EQUITY	31428X106	6541	126,080	SH	DEFINED
FEDEX CORPORATION	EQUITY	31428X106	6905	133,090	SH	DEFINED
FEI CO	EQUITY	30241L109	1361	43,198	SH	DEFINED
FEI COMPANY	EQUITY	30241L109	1367	43,394	SH	DEFINED
FELCOR LODGING TR INC	EQUITY	31430F101	161	9,635	SH	DEFINED
FELCOR LODGING TRUST, INC.	EQUITY	31430F101	167	10,018	SH	DEFINED
FERRO CORP	EQUITY	315405100	1303	50,513	SH	DEFINED
FERRO CORP.	EQUITY	315405100	1314	50,923	SH	DEFINED
FIBERCORE INC	EQUITY	31563B109	22	9,311	SH	DEFINED
FIBERCORE INC	EQUITY	31563B109	21	8,917	SH	DEFINED
FIDELITY BANKSHARES INC	EQUITY	31604Q107	83	5,180	SH	DEFINED
FIDELITY BANKSHARES INC N	EQUITY	31604Q107	77	4,829	SH	DEFINED
FIDELITY NATIONAL FINANCIAL	EQUITY	316326107	2598	104,774	SH	DEFINED

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FIDELITY NATL FINL INC	EQUITY	316326107	2579	104,000	SH	DEFINED
FIFTH THIRD BANCORP	EQUITY	316773100	15832	258,145	SH	DEFINED
FIFTH THIRD BANCORP	EQUITY	316773100	111	1,810	SH	DEFINED
FIFTH THIRD BANCORP	EQUITY	316773100	15042	244,270	SH	DEFINED
FILENET CORP	EQUITY	316869106	207	10,222	SH	DEFINED
FILENET CORP.	EQUITY	316869106	217	10,709	SH	DEFINED
FINANCIAL FED CORP	EQUITY	317492106	811	25,951	SH	DEFINED
FINANCIAL FED CORP COM	EQUITY	317492106	7937	254,000	SH	Sole
FINANCIAL FEDERAL CORP.	EQUITY	317492106	108	3,446	SH	DEFINED
FINANCIAL INSTNS INC	EQUITY	317585404	60	2,545	SH	DEFINED
FINCANCIAL INSTITUTIONS INC	EQUITY	317585404	63	2,679	SH	DEFINED
FINISAR COM	EQUITY	31787A101	20718	2,037,153	SH	Sole
FINISAR CORPORATION	EQUITY	31787A101	17	1,693	SH	DEFINED
FINISH LINE INC	EQUITY	317923100	84	5,514	SH	DEFINED
FINISH LINE, INC.	EQUITY	317923100	90	5,913	SH	DEFINED
FINOVA GROUP INC	EQUITY	317928109	10	17,044	SH	DEFINED
FINOVA GROUP, INC.	EQUITY	317928109	11	18,179	SH	DEFINED
FIRST AMERICAN CAP TRUST CLASS A	EQUITY	318522307	430	22,934	SH	DEFINED
FIRST AMERN CORP CALIF	EQUITY	318522307	410	21,905	SH	DEFINED

NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PUT/ PRN CALL	INVSTMT DSCRETN
FIRST BANCORP N C	EQUITY	318910106	50	2,232	SH	DEFINED
FIRST BANCORP NORTH CAROLINA	EQUITY	318910106	50	2,232	SH	DEFINED
FIRST BANCORP P R	EQUITY	318672102	183	6,418	SH	DEFINED
FIRST BANCORP/PUERTO RICO	EQUITY	318672102	190	6,676	SH	DEFINED
FIRST BANKS AMERICA INC	EQUITY	31928N103	8	258	SH	DEFINED
FIRST BKS AMER INC	EQUITY	31928N103	8	258	SH	DEFINED
FIRST BUSEY CORP	EQUITY	319383105	60	2,776	SH	DEFINED
FIRST BUSEY CORP	EQUITY	319383105	55	2,560	SH	DEFINED
FIRST CHARTER CORP	EQUITY	319439105	179	10,059	SH	DEFINED
FIRST CHARTER CORP.	EQUITY	319439105	177	10,446	SH	DEFINED
FIRST CITIZENS BANCSHARES, INC CLASS	EQUITY	31946M103	199	2,034	SH	DEFINED
FIRST CMNTY BANCSHARES IN	EQUITY	31983A103	74	2,510	SH	DEFINED
FIRST COMMONWEALTH FINANCIAL	EQUITY	319829107	228	19,781	SH	DEFINED
FIRST COMMUNITY BANCSHARES INC	EQUITY	31983A103	77	2,625	SH	DEFINED
FIRST COMWLTH FINL CORP P	EQUITY	319829107	216	18,788	SH	DEFINED
FIRST CONSULTING GROUP IN	EQUITY	31986R103	82	5,295	SH	DEFINED
FIRST CONSULTING GROUP, INC.	EQUITY	31986R103	86	5,495	SH	DEFINED
FIRST CTZNS BANCSHARES IN	EQUITY	31946M103	190	1,942	SH	DEFINED
FIRST DATA CORP	EQUITY	319963104	93	1,190	SH	DEFINED
FIRST DATA CORP	EQUITY	319963104	16753	213,550	SH	DEFINED
FIRST DATA CORP	EQUITY	319963104	5774	73,600	SH	DEFINED
FIRST DATA CORP COM	EQUITY	319963104	2432	31,000	SH	Sole
FIRST DATA CORP.	EQUITY	319963104	24927	317,742	SH	DEFINED
FIRST ESSEX BANCORP INC	EQUITY	320103104	62	2,195	SH	DEFINED
FIRST ESSEX BANCORP INC	EQUITY	320103104	58	2,059	SH	DEFINED
FIRST FED CAP CORP	EQUITY	319960100	77	4,873	SH	DEFINED
FIRST FEDERAL CAPITAL CORP.	EQUITY	319960100	80	5,098	SH	DEFINED
FIRST FINANCIAL BANCORP	EQUITY	320209109	215	12,185	SH	DEFINED
FIRST FINANCIAL BANKSHARES	EQUITY	32020R109	109	3,612	SH	DEFINED
FIRST FINANCIAL CORP.	EQUITY	320218100	100	2,289	SH	DEFINED
FIRST FINANCIAL HOLDINGS, INC.	EQUITY	320239106	108	4,488	SH	DEFINED
FIRST FINL BANCORP OH	EQUITY	320209109	206	11,697	SH	DEFINED
FIRST FINL BANKSHARES	EQUITY	32020R109	104	3,470	SH	DEFINED

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FIRST FINL CORP IND	EQUITY	320218100	97	2,204	SH	DEFINED
FIRST FINL HLDGS INC	EQUITY	320239106	104	4,308	SH	DEFINED
FIRST HEALTH GROUP CORP	EQUITY	320960107	2994	121,000	SH	DEFINED
FIRST HEALTH GROUP CORP.	EQUITY	320960107	3022	122,137	SH	DEFINED
FIRST HORIZON PHARMACE COM	EQUITY	32051K106	8228	279,949	SH	Sole
FIRST HORIZON PHARMACEUTI	EQUITY	32051K106	92	3,123	SH	DEFINED
FIRST HORIZON PHARMACEUTICAL	EQUITY	32051K106	96	3,262	SH	DEFINED
FIRST IND CORP	EQUITY	32054R108	66	3,025	SH	DEFINED
FIRST INDIANA CORP.	EQUITY	32054R108	69	3,133	SH	DEFINED
FIRST INDUSTRIAL REALITY TRUST	EQUITY	32054K103	2251	72,389	SH	DEFINED
FIRST INDUSTRIAL REALTY T	EQUITY	32054K103	392	12,600	SH	DEFINED
FIRST INDUSTRIAL RLTY COM	EQUITY	32054K103	13927	447,800	SH	Sole
FIRST MERCHANTS CORP	EQUITY	320817109	87	3,620	SH	DEFINED
FIRST MERCHANTS CORP.	EQUITY	320817109	93	3,853	SH	DEFINED
FIRST MIDWEST BANCORP DEL	EQUITY	320867104	463	15,846	SH	DEFINED
FIRST MIDWEST BANCORP, INC.	EQUITY	320867104	483	16,530	SH	DEFINED
FIRST NIAGARA FINANCIAL GRP	EQUITY	33582U100	56	3,334	SH	DEFINED

NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PUT/ PRN CALL	INVTMT DSCRETN
FIRST NIAGARA FINL GROUP	EQUITY	33582U100	53	3,142	SH	DEFINED
FIRST PL FINL CORP	EQUITY	33610T109	77	4,873	SH	DEFINED
FIRST PLACE FINANCIAL CORP	EQUITY	33610T109	80	5,106	SH	DEFINED
FIRST REP BK SAN FRANCISC	EQUITY	336158100	82	3,386	SH	DEFINED
FIRST REPUBLIC BANK	EQUITY	336158100	84	3,486	SH	DEFINED
FIRST SENTINEL BANCORP IN	EQUITY	33640T103	106	8,483	SH	DEFINED
FIRST SENTINEL BANCORP INC	EQUITY	33640T103	111	8,883	SH	DEFINED
FIRST TENN NATL CORP	EQUITY	337162101	5577	153,800	SH	DEFINED
FIRST TENN NATL CORP	EQUITY	337162101	7843	216,300	SH	DEFINED
FIRST TENNESSEE NATIONAL CORP.	EQUITY	337162101	5613	154,791	SH	DEFINED
First Union	CORPBOND	337363AE5	3022	3,000,000	PRN	DEFINED
FIRST VA BANKS INC	EQUITY	337477103	2949	58,100	SH	DEFINED
FIRST VIRGINIA BANKS, INC.	EQUITY	337477103	2970	58,502	SH	DEFINED
FIRSTENERGY CORP	EQUITY	337932107	33	930	SH	DEFINED
FIRSTENERGY CORP	EQUITY	337932107	5200	148,670	SH	DEFINED
FIRSTENERGY CORP.	EQUITY	337932107	4728	135,167	SH	DEFINED
FIRSTFED FINANCIAL CORP.	EQUITY	337907109	147	5,746	SH	DEFINED
FIRSTFED FINL CORP	EQUITY	337907109	142	5,546	SH	DEFINED
FIRSTMERIT CORP	EQUITY	337915102	2793	103,100	SH	DEFINED
FIRSTMERIT CORP.	EQUITY	337915102	2810	103,719	SH	DEFINED
FIRSTSERVICE CORP SUB VTG SH	EQUITY	33761N109	7406	264,500	SH	Sole
FISERV INC	EQUITY	337738108	25	590	SH	DEFINED
FISERV INC	EQUITY	337738108	3570	84,350	SH	DEFINED
FISERV INC COM	EQUITY	337738108	27078	639,847	SH	Sole
FISERV, INC.	EQUITY	337738108	3868	91,394	SH	DEFINED
FISHER COMMUNICATIONS INC	EQUITY	337756209	58	1,325	SH	DEFINED
FISHER COMMUNICATIONS INC	EQUITY	337756209	56	1,266	SH	DEFINED
FISHER SCIENTIFIC INTL IN	EQUITY	338032204	477	16,319	SH	DEFINED
FISHER SCIENTIFIC INT'L., INC.	EQUITY	338032204	501	17,156	SH	DEFINED
FLAGSTAR BANCORP INC	EQUITY	337930101	44	2,171	SH	DEFINED
FLAGSTAR BANCORP, INC.	EQUITY	337930101	47	2,349	SH	DEFINED
FLEETBOSTON FINANCIAL CORP.	EQUITY	339030108	19784	542,032	SH	DEFINED
FLEETBOSTON FINL CORP	EQUITY	339030108	119	3,270	SH	DEFINED
FLEETBOSTON FINL CORP	EQUITY	339030108	18886	517,426	SH	DEFINED
FLEETBOSTON FINL CORP	EQUITY	339030108	20553	563,100	SH	DEFINED

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FLEETWOOD ENTERPRISES INC	EQUITY	339099103	119	10,531	SH	DEFINED
FLEETWOOD ENTERPRISES, INC.	EQUITY	339099103	124	10,942	SH	DEFINED
FLEMING COMPANIES, INC	EQUITY	339130106	246	13,297	SH	DEFINED
FLEMING COS INC	EQUITY	339130106	236	12,755	SH	DEFINED
FLEXTRONICS INTERNATIONAL	EQUITY	Y2573F102	4169	173,800	SH	DEFINED
FLEXTRONICS INTERNATIONAL LTD	EQUITY	Y2573F102	284	11,830	SH	DEFINED
FLEXTRONICS INTL LTD	EQUITY	Y2573F102	284	11,830	SH	DEFINED
FLIR SYS INC	EQUITY	302445101	118	3,107	SH	DEFINED
FLIR SYSTEMS INC (USD)	EQUITY	302445101	124	3,266	SH	DEFINED
FLORIDA EAST COAST INDS	EQUITY	340632108	168	7,242	SH	DEFINED
FLORIDA EAST COAST INDUSTRIES	EQUITY	340632108	175	7,548	SH	DEFINED
FLORIDA ROCK INDS INC	EQUITY	341140101	209	5,717	SH	DEFINED
FLORIDA ROCK INDUSTRIES, INC.	EQUITY	341140101	218	5,971	SH	DEFINED
FLOW INTERNATIONAL CORP	EQUITY	343468104	50	4,080	SH	DEFINED
FLOW INTL CORP	EQUITY	343468104	47	3,801	SH	DEFINED

NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PUT/ PRN CALL	INVSTMT DSCRETN
FLOWERS FOODS INC	EQUITY	343498101	227	5,681	SH	DEFINED
FLOWERS FOODS INC	EQUITY	343498101	217	5,428	SH	DEFINED
FLOWERVE CORP	EQUITY	34354P105	2047	76,935	SH	DEFINED
FLOWERVE CORP.	EQUITY	34354P105	1744	65,557	SH	DEFINED
FLUOR CORP	EQUITY	343412102	1360	36,356	SH	DEFINED
FLUOR CORP NEW	EQUITY	343412102	9	250	SH	DEFINED
FLUOR CORP NEW	EQUITY	343412102	1267	33,870	SH	DEFINED
FLUSHING FINANCIAL CORP	EQUITY	343873105	66	3,695	SH	DEFINED
FLUSHING FINL CORP	EQUITY	343873105	61	3,451	SH	DEFINED
FMC CORP.	EQUITY	302491303	2282	38,345	SH	DEFINED
FMC TECHNOLOGIES INC	EQUITY	30249U101	227	13,815	SH	DEFINED
FNB CORP PA	EQUITY	302520101	217	8,230	SH	DEFINED
FNB CORP.	EQUITY	302520101	226	8,573	SH	DEFINED
FNMA	CORPBOND	31364FPJ4	2455	2,500,000	PRN	DEFINED
FOAMEX INTERNATIONAL, INC.	EQUITY	344123104	42	5,163	SH	DEFINED
FOAMEX INTL INC	EQUITY	344123104	42	5,163	SH	DEFINED
FOCAL COMMUNICATION CORP	EQUITY	344155106	3	4,818	SH	DEFINED
FOCAL COMMUNICATIONS CORP	EQUITY	344155106	3	4,435	SH	DEFINED
FOMENTO ECONOMICO MEX-SP ADR	EQUITY	344419106	709	20,510	SH	DEFINED
FOOT LOCKER INC	EQUITY	344849104	19	1,232	SH	DEFINED
FOOT LOCKER INC	EQUITY	344849104	554	35,400	SH	DEFINED
FOOT LOCKER INC	EQUITY	344849104	3867	247,100	SH	DEFINED
FOOT LOCKER INC COM	EQUITY	344849104	58558	3,741,754	SH	Sole
FOOTSTAR INC	EQUITY	344912100	184	5,887	SH	DEFINED
FOOTSTAR, INC.	EQUITY	344912100	194	6,184	SH	DEFINED
FORD MOTOR CO.	EQUITY	345370860	13500	858,784	SH	DEFINED
FORD MTR CO	EQUITY	345370860	59	3,781	SH	DEFINED
FORD MTR CO DEL	EQUITY	345370860	89	5,660	SH	DEFINED
FORD MTR CO DEL	EQUITY	345370860	12830	816,160	SH	DEFINED
FOREST CITY ENTERPRISES I	EQUITY	345550107	318	8,211	SH	DEFINED
FOREST CITY ENTERPRISES, INC. CLASS A	EQUITY	345550107	333	8,595	SH	DEFINED
FOREST LABORATORIES, INC.	EQUITY	345838106	6514	79,490	SH	DEFINED
FOREST LABS INC	EQUITY	345838106	46	560	SH	DEFINED
FOREST LABS INC	EQUITY	345838106	6164	75,220	SH	DEFINED
FOREST LABS INC	EQUITY	345838106	9631	124,575	SH	DEFINED
FOREST OIL CORP	EQUITY	346091705	1611	57,091	SH	DEFINED
FOREST OIL CORP	EQUITY	346091705	1602	56,800	SH	DEFINED



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FUELCELL ENERGY INC	EQUITY	35952H106	179	9,867	SH	DEFINED
FUELCELL ENERGY INC	EQUITY	35952H106	172	9,470	SH	DEFINED
FULLER H B CO	EQUITY	359694106	1251	43,496	SH	DEFINED
FULTON FIN CORP	EQUITY	360271100	14	661	SH	DEFINED
FURNITURE BRANDS INTERNATIONAL	EQUITY	360921100	2506	78,276	SH	DEFINED
FURNITURE BRANDS INTL COM	EQUITY	360921100	50406	1,574,215	SH	Sole
FURNITURE BRANDS INTL INC	EQUITY	360921100	2833	88,475	SH	DEFINED
G & K SERVICES, INC. CLASS A	EQUITY	361268105	225	6,957	SH	DEFINED
G & K SVCS INC	EQUITY	361268105	214	6,636	SH	DEFINED
G A P INC	EQUITY	364760108	62	4,435	SH	DEFINED
GABELLI ASSET MANAGEMENT, INC.	EQUITY	36239Y102	70	1,614	SH	DEFINED

NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PUT/ PRN CALL	INVTMT DSCRETN
GABELLI ASSET MGMT INC	EQUITY	36239Y102	66	1,519	SH	DEFINED
GABLES RESIDENTIAL TR	EQUITY	362418105	231	7,804	SH	DEFINED
GABLES RESIDENTIAL TR SH BEN I	EQUITY	362418105	2116	71,500	SH	Sole
GABLES RESIDENTIAL TRUST	EQUITY	362418105	241	8,127	SH	DEFINED
Gables Residential Trust	EQUITY	362418105	1036	35,000	SH	DEFINED
GALEN HOLDINGS - ADR	EQUITY	363240102	5297	128,575	SH	DEFINED
GALLAGHER ARTHUR J & CO	EQUITY	363576109	3549	102,900	SH	DEFINED
GALLAGHER, ARTHUR J & CO	EQUITY	363576109	19477	564,726	SH	DEFINED
GANNETT CO., INC.	EQUITY	364730101	13840	205,865	SH	DEFINED
GANNETT INC	EQUITY	364730101	56	830	SH	DEFINED
GANNETT INC	EQUITY	364730101	13421	199,630	SH	DEFINED
GAP INC	EQUITY	364760108	4182	300,000	SH	DEFINED
GAP INC DEL	EQUITY	364760108	38	2,700	SH	DEFINED
GAP INC DEL	EQUITY	364760108	5083	364,620	SH	DEFINED
GAP, INC.	EQUITY	364760108	5366	384,932	SH	DEFINED
GARAN INC	EQUITY	364802108	347	8,157	SH	DEFINED
GARAN INC	EQUITY	364802108	49	1,157	SH	DEFINED
GARDNER DENVER INC	EQUITY	365558105	105	4,687	SH	DEFINED
GARDNER DENVER, INC.	EQUITY	365558105	108	4,850	SH	DEFINED
GARTNER INC	EQUITY	366651206	1169	104,400	SH	DEFINED
GARTNER INC	EQUITY	366651107	268	22,967	SH	DEFINED
GARTNER INC.	EQUITY	366651206	1169	104,400	SH	DEFINED
GARTNER INC. CLASS A	EQUITY	366651107	283	24,173	SH	DEFINED
Gateway	EQUITY	367626108	402	50,000	SH	DEFINED
GATEWAY INC	EQUITY	367626108	8	1,010	SH	DEFINED
GATEWAY INC	EQUITY	367626108	1102	137,020	SH	DEFINED
GATEWAY, INC.	EQUITY	367626108	1177	146,334	SH	DEFINED
GATX CORP	EQUITY	361448103	1925	59,200	SH	DEFINED
GATX CORP.	EQUITY	361448103	1937	59,550	SH	DEFINED
GAYLORD ENTERTAINMENT CO.	EQUITY	367905106	180	7,325	SH	DEFINED
GAYLORD ENTMT CO NEW	EQUITY	367905106	172	6,978	SH	DEFINED
GBC BANCORP	EQUITY	361475106	79	2,678	SH	DEFINED
GBC BANCORP CALIF	EQUITY	361475106	74	2,515	SH	DEFINED
GCI, INC.	EQUITY	369385109	99	11,634	SH	DEFINED
GEMSTAR-TV GUIDE INTERNATIONAL	EQUITY	36866W106	7601	274,400	SH	DEFINED
GEMSTAR-TV GUIDE INTL INC	EQUITY	36866W106	270	9,730	SH	DEFINED
GENAISSANCE PHARMACEUTICA	EQUITY	36867W105	24	5,177	SH	DEFINED
GENAISSANCE PHARMACEUTICALS	EQUITY	36867W105	25	5,306	SH	DEFINED
GenAmerica Capital I 8.525%	CORPBOND	36867NAA3	3048	3,000,000	PRN	DEFINED
GENCORP INC	EQUITY	368682100	143	10,111	SH	DEFINED
GENCORP, INC.	EQUITY	368682100	149	10,585	SH	DEFINED

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GENE LOGIC INC	EQUITY	368689105	144	7,661	SH	DEFINED
GENE LOGIC, INC.	EQUITY	368689105	152	8,044	SH	DEFINED
GENELABS TECHNOLOGIES INC	EQUITY	368706107	21	11,509	SH	DEFINED
GENELABS TECHNOLOGIES, INC.	EQUITY	368706107	23	12,210	SH	DEFINED
GENENCOR INTERNATIONAL INC	EQUITY	368709101	48	3,034	SH	DEFINED
GENENCOR INTL INC	EQUITY	368709101	45	2,844	SH	DEFINED
GENENTECH INC	EQUITY	368710406	1664	30,670	SH	DEFINED
GENENTECH INC	EQUITY	368710406	139	2,560	SH	DEFINED
GENENTECH INC	EQUITY	368710406	23048	424,850	SH	DEFINED

NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PUT/ PRN CALL	INVSTMT DSCRETN
GENENTECH, INC.	EQUITY	368710406	1737	32,010	SH	DEFINED
GENERAL CABLE CORP DEL NE	EQUITY	369300108	135	10,284	SH	DEFINED
GENERAL CABLE CORP.	EQUITY	369300108	140	10,722	SH	DEFINED
GENERAL COMMUNICATION CL A	EQUITY	369385109	14578	1,708,980	SH	Sole
GENERAL COMMUNICATION INC	EQUITY	369385109	95	11,080	SH	DEFINED
General Dynamics	EQUITY	369550108	2708	34,000	SH	DEFINED
GENERAL DYNAMICS CORP	EQUITY	369550108	50	630	SH	DEFINED
GENERAL DYNAMICS CORP	EQUITY	369550108	6797	85,350	SH	DEFINED
GENERAL DYNAMICS CORP COM	EQUITY	369550108	3186	40,000	SH	Sole
GENERAL DYNAMICS CORP.	EQUITY	369550108	7218	90,634	SH	DEFINED
GENERAL ELEC CO	EQUITY	369604103	216	5,400	SH	DEFINED
General Elec Co	EQUITY	369604103	3407	85,000	SH	DEFINED
GENERAL ELEC CO	EQUITY	369604103	1244	31,030	SH	DEFINED
GENERAL ELEC CO	EQUITY	369604103	194966	4,864,424	SH	DEFINED
GENERAL ELEC CO	EQUITY	369604103	52366	1,306,539	SH	DEFINED
GENERAL ELECTRIC CO.	EQUITY	369604103	283160	7,064,871	SH	DEFINED
GENERAL GROWTH PPTYS	EQUITY	370021107	27478	63,427	SH	Sole
GENERAL GROWTH PROPE	EQUITY	370021107	17	449	SH	DEFINED
GENERAL MILLS, INC.	EQUITY	370334104	8465	162,755	SH	DEFINED
GENERAL MLS INC	EQUITY	370334104	59	1,140	SH	DEFINED
GENERAL MLS INC	EQUITY	370334104	8010	154,010	SH	DEFINED
General Motors	CORPBOND	370442AV7	7381	7,500,000	PRN	DEFINED
GENERAL MOTORS CORP.	EQUITY	370442105	13508	277,943	SH	DEFINED
GENERAL MTRS CORP	EQUITY	370442105	34	700	SH	DEFINED
GENERAL MTRS CORP	EQUITY	370442105	85	1,740	SH	DEFINED
GENERAL MTRS CORP	EQUITY	370442105	12872	264,860	SH	DEFINED
GENERAL MTRS CORP	EQUITY	370442105	8920	349,708	SH	DEFINED
GENESCO INC	EQUITY	371532102	233	11,213	SH	DEFINED
GENESCO, INC.	EQUITY	371532102	136	6,567	SH	DEFINED
GENESISINTERMEDIA INC	EQUITY	37184Y105	23	3,827	SH	DEFINED
GENESISINTERMEDIA INC	EQUITY	37184Y105	0	3,378	SH	DEFINED
GENLYTE GROUP INC	EQUITY	372302109	113	3,795	SH	DEFINED
GENOME THERAPEUTICS	EQUITY	372430108	47	6,950	SH	DEFINED
GENOME THERAPEUTICS CORP	EQUITY	372430108	44	6,530	SH	DEFINED
GENSTAR THERAPEUTICS CORP	EQUITY	37248D105	8	3,247	SH	DEFINED
GENSTAR THERAPEUTICS CORP	EQUITY	37248D105	8	3,247	SH	DEFINED
GENTA INC	EQUITY	37245M207	88	6,196	SH	DEFINED
GENTA INC	EQUITY	37245M207	9741	684,546	SH	Sole
GENTA INC	EQUITY	37245M207	84	5,892	SH	DEFINED
GENTEK INC	EQUITY	37245X104	32	18,880	SH	DEFINED
GENTEK, INC.	EQUITY	37245X104	2	1,279	SH	DEFINED
GENTEX CORP	EQUITY	371901109	2591	96,935	SH	DEFINED
GENTEX CORP.	EQUITY	371901109	2464	92,193	SH	DEFINED

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GENTIVA HEALTH SERVICES	EQUITY	37247A102	123	5,587	SH	DEFINED
GENTIVA HEALTH SERVICES I	EQUITY	37247A102	117	5,314	SH	DEFINED
GENUINE PARTS CO	EQUITY	372460105	20	540	SH	DEFINED
GENUINE PARTS CO	EQUITY	372460105	2689	73,270	SH	DEFINED
GENUINE PARTS CO	EQUITY	372460105	8095	216,743	SH	DEFINED
GENUINE PARTS CO.	EQUITY	372460105	2890	78,739	SH	DEFINED
GENUITY INC	EQUITY	37248E103	77	48,731	SH	DEFINED

NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PUT/ PRN CALL	INVTMT DSCRETN
GENUITY INC	EQUITY	37248E103	71	44,762	SH	DEFINED
GENVEC INC	EQUITY	37246C109	769	155,300	SH	DEFINED
GENZYME CORP	EQUITY	372917104	40	660	SH	DEFINED
GENZYME CORP	EQUITY	372917708	63	11,831	SH	DEFINED
GENZYME CORP	EQUITY	372917104	5729	95,710	SH	DEFINED
GENZYME CORP	EQUITY	372917500	35	4,346	SH	DEFINED
GENZYME TRANSGENICS CORP	EQUITY	37246E105	35	6,026	SH	DEFINED
GENZYME TRANSGENICS CORP	EQUITY	37246E105	34	5,861	SH	DEFINED
GENZYME-MOLECULAR ONCOLOGY-	EQUITY	372917104	7424	128,047	SH	DEFINED
GENZYME-MOLECULAR ONCOLOGY- BIOSURGER	EQUITY	372917708	65	12,233	SH	DEFINED
GEORGIA GULF CORP	EQUITY	373200203	352	19,013	SH	DEFINED
GEORGIA GULF CORP	EQUITY	373200203	7400	400,000	SH	DEFINED
GEORGIA GULF CORP.	EQUITY	373200203	141	7,602	SH	DEFINED
GEORGIA PAC CORP	EQUITY	373298108	58	2,085	SH	DEFINED
GEORGIA PAC CORP	EQUITY	373298108	20	720	SH	DEFINED
GEORGIA PAC CORP	EQUITY	373298108	3178	115,120	SH	DEFINED
GEORGIA PAC CORP	EQUITY	373298108	6229	225,600	SH	DEFINED
Georgia Pacific	CORPBOND	373298BJ6	4675	5,000,000	PRN	DEFINED
Georgia Pacific	CORPBOND	373398BN7	840	1,000,000	PRN	DEFINED
GEORGIA-PACIFIC CORP.	EQUITY	373298108	3377	122,302	SH	DEFINED
GERBER SCIENTIFIC INC	EQUITY	373730100	55	5,955	SH	DEFINED
GERBER SCIENTIFIC, INC.	EQUITY	373730100	57	6,147	SH	DEFINED
GERDAU SA-SPON ADR	EQUITY	373737105	136	14,000	SH	DEFINED
GERMAN AMERICAN BANCORP	EQUITY	373865104	54	3,306	SH	DEFINED
GERMAN AMERN BANCORP	EQUITY	373865104	49	3,039	SH	DEFINED
GERON CORP	EQUITY	374163103	52	5,979	SH	DEFINED
GERON CORP	EQUITY	374163103	49	5,594	SH	DEFINED
GETTY IMAGES INC	EQUITY	374276103	404	17,601	SH	DEFINED
GETTY IMAGES, INC.	EQUITY	374276103	244	10,617	SH	DEFINED
GETTY REALTY CORP.	EQUITY	374297109	9370	497,108	SH	DEFINED
GETTY RLTY CORP NEW	EQUITY	374297109	61	3,217	SH	DEFINED
GIBRALTAR STEEL CORP.	EQUITY	37476F103	33	1,890	SH	DEFINED
GIBRALTAR STL CORP	EQUITY	37476F103	31	1,744	SH	DEFINED
GILEAD SCIENCES INC	EQUITY	375558103	7897	120,165	SH	DEFINED
GILEAD SCIENCES INC	EQUITY	375558103	204	3,100	SH	DEFINED
GILEAD SCIENCES, INC.	EQUITY	375558103	7879	119,886	SH	DEFINED
GILLETTE CO	EQUITY	375766102	110	3,300	SH	DEFINED
GILLETTE CO	EQUITY	375766102	15403	461,180	SH	DEFINED
GILLETTE CO.	EQUITY	375766102	16309	488,307	SH	DEFINED
GLACIER BANCORP INC NEW	EQUITY	37637Q105	90	4,320	SH	DEFINED
GLACIER BANCORP, INC.	EQUITY	37637Q105	94	4,505	SH	DEFINED
GLADSTONE CAP CORP	EQUITY	376535100	2427	147,200	SH	DEFINED
GLATFELTER	EQUITY	377316104	872	55,974	SH	DEFINED
GLATFELTER, P.H. CO.	EQUITY	377316104	875	56,174	SH	DEFINED
GLAXO PLC	EQUITY	37733W105	78	1,575	SH	DEFINED



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GLAXOSMITHKLINE PLC	EQUITY	37733W105	1490	29,900	SH	DEFINED
GLAXOSMITHKLINE PLC ADS	EQUITY	37733W105	1490	29,900	SH	DEFINED
GLENBOROUGH REALITY TRUST, INC	EQUITY	37803P105	128	6,620	SH	DEFINED
GLENBOROUGH RLTY TR INC	EQUITY	37803P105	406	20,940	SH	DEFINED
GLIMCHER REALITY TRUST	EQUITY	379302102	2198	116,744	SH	DEFINED

NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PUT/ PRN CALL	INVSTMT DSCRETN
Glimcher Realty Trust	EQUITY	379302102	847	45,000	SH	DEFINED
GLIMCHER RLTY TR	EQUITY	379302102	151	8,025	SH	DEFINED
GLIMCHER RLTY TR SH BEN INT	EQUITY	379302102	1533	81,400	SH	Sole
GLOBAL CROSSING LTD	EQUITY	G3921A100	23	27,155	SH	DEFINED
GLOBAL CROSSING LTD.	EQUITY	G3921A100	23	27,155	SH	DEFINED
GLOBAL IMAGING SYSTEMS	EQUITY	37934A100	31	2,048	SH	DEFINED
GLOBAL IMAGING SYSTEMS, INC.	EQUITY	37934A100	31	2,048	SH	DEFINED
GLOBAL INDS LTD	EQUITY	379336100	239	26,810	SH	DEFINED
GLOBAL INDUSTRIES LT	EQUITY	379336100	4	458	SH	DEFINED
GLOBAL PAYMENTS INC.	EQUITY	37940X102	371	10,771	SH	DEFINED
GLOBAL PMTS INC	EQUITY	37940X102	354	10,289	SH	DEFINED
GLOBAL POWER EQUIPME	EQUITY	37941P108	2	101	SH	DEFINED
GLOBAL SPORTS INC	EQUITY	37937A107	75	3,760	SH	DEFINED
GLOBAL SPORTS, INC.	EQUITY	37937A107	81	4,041	SH	DEFINED
GLOBALSANTAFE CORPORATION	EQUITY	G3930E101	3371	118,189	SH	DEFINED
GLOBESPAN VIRATA INC	EQUITY	37957V106	414	31,954	SH	DEFINED
GOLD BANC CORP INC	EQUITY	379907108	69	9,695	SH	DEFINED
GOLD BANK CORP., INC.	EQUITY	379907108	73	10,317	SH	DEFINED
GOLDEN ST BANCORP INC	EQUITY	381197102	5736	219,360	SH	DEFINED
GOLDEN STAE BANCORP, INC.	EQUITY	381197102	5001	191,229	SH	DEFINED
GOLDEN TELECOM INC	EQUITY	38122G107	35	3,041	SH	DEFINED
GOLDEN TELECOM INC	EQUITY	38122G107	35	2,980	SH	DEFINED
GOLDEN WEST FINANCIAL CORP.	EQUITY	381317106	4668	79,325	SH	DEFINED
GOLDEN WEST FINL CORP DEL	EQUITY	381317106	29	490	SH	DEFINED
GOLDEN WEST FINL CORP DEL	EQUITY	381317106	4391	74,620	SH	DEFINED
GOLDMAN SACHS GROUP INC	EQUITY	38141G104	32458	349,950	SH	DEFINED
GOLDMAN SACHS GROUP INC	EQUITY	38141G104	329	3,550	SH	DEFINED
GOODRICH CORP	EQUITY	382388106	9	320	SH	DEFINED
GOODRICH CORP	EQUITY	382388106	1147	43,080	SH	DEFINED
GOODRICH CORP.	EQUITY	382388106	1230	46,188	SH	DEFINED
GOODYEAR TIRE & RUBBER CO.	EQUITY	382550101	1760	73,901	SH	DEFINED
GOODYEAR TIRE & RUBR CO	EQUITY	382550101	12	510	SH	DEFINED
GOODYEAR TIRE & RUBR CO	EQUITY	382550101	1642	68,970	SH	DEFINED
GORMAN RUPP CO	EQUITY	383082104	62	2,307	SH	DEFINED
GORMAN RUPP CO COM	EQUITY	383082104	66	2,469	SH	DEFINED
GRACE W R & CO DEL NEW	EQUITY	38388F108	79	51,250	SH	DEFINED
GRACE, W.R. & CO.	EQUITY	38388F108	79	51,250	SH	DEFINED
GRACO INC	EQUITY	384109104	349	8,935	SH	DEFINED
GRACO, INC.	EQUITY	384109104	368	9,426	SH	DEFINED
GRAINGER W W INC	EQUITY	384802104	14	290	SH	DEFINED
GRAINGER W W INC	EQUITY	384802104	1896	39,500	SH	DEFINED
GRANITE CONSTR INC	EQUITY	387328107	1436	59,635	SH	DEFINED
GRANITE CONSTRUCTION, INC.	EQUITY	387328107	1448	60,145	SH	DEFINED
GRANT PRIDE INC	EQUITY	38821G101	1551	134,900	SH	DEFINED
GRANT PRIDECO INC	EQUITY	38821G101	1538	133,776	SH	DEFINED
GRANT PRIDECO INC	EQUITY	38821G101	157	13,625	SH	DEFINED
GRANT PRIDECO INC	EQUITY	38821G101	1528	132,900	SH	DEFINED

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GRAY COMMUNICATIONS SYS I	EQUITY	389190109	41	2,962	SH	DEFINED
GRAY COMMUNICATIONS SYSTEMS	EQUITY	389190109	41	2,962	SH	DEFINED
GREAT AMERICAN FINANCIAL RES	EQUITY	389915109	35	1,849	SH	DEFINED

NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PUT/ PRN CALL	INVTMT DSCRETN
GREAT AMERN FINL RES INC	EQUITY	389915109	35	1,849	SH	DEFINED
GREAT ATLANTIC & PAC TEA	EQUITY	390064103	148	6,203	SH	DEFINED
GREAT ATLANTIC & PACIFIC TEA	EQUITY	390064103	155	6,499	SH	DEFINED
GREAT LAKES CHEM CORP	EQUITY	390568103	4	160	SH	DEFINED
GREAT LAKES CHEM CORP	EQUITY	390568103	514	21,180	SH	DEFINED
GREAT LAKES CHEM CORP.	EQUITY	390568103	551	22,695	SH	DEFINED
GREAT LAKES REIT INC	EQUITY	390752103	62	3,884	SH	DEFINED
GREAT LAKES REIT, INC.	EQUITY	390752103	65	4,084	SH	DEFINED
GREAT PLAINS ENERGY INC	EQUITY	391164100	3001	93,441	SH	DEFINED
GREAT PLAINS ENERGY INC	EQUITY	391164100	1895	75,200	SH	DEFINED
GREAT SOUTHERN BANCORP, INC.	EQUITY	390905107	51	1,675	SH	DEFINED
GREAT SOUTHN BANCORP INC	EQUITY	390905107	51	1,675	SH	DEFINED
GREATER BAY BANCORP	EQUITY	391648102	2176	76,150	SH	DEFINED
GREATER BAY BANCORP	EQUITY	391648102	2489	87,077	SH	DEFINED
GREEN MOUNTAIN COFFEE INC	EQUITY	393122106	38	1,391	SH	DEFINED
GREEN MTN COFFEE INC	EQUITY	393122106	36	1,304	SH	DEFINED
GREENPOINT FINANCIAL CORP.	EQUITY	395384100	5937	166,075	SH	DEFINED
GREENPOINT FINL CORP	EQUITY	395384100	5913	165,402	SH	DEFINED
GREIF BROS CORP	EQUITY	397624107	137	4,147	SH	DEFINED
GREIF BROTHERS CORP., CLASS A	EQUITY	397624107	144	4,366	SH	DEFINED
GREY GLOBAL GROUP INC	EQUITY	39787M108	151	227	SH	DEFINED
GREY GLOBAL GROUP INC	EQUITY	39787M108	142	213	SH	DEFINED
GREY WOLF INC	EQUITY	397888108	122	41,012	SH	DEFINED
GREY WOLF INC COM	EQUITY	397888108	2200	740,700	SH	Sole
GREY WOLF, INC.	EQUITY	397888108	127	42,827	SH	DEFINED
GRIFFON CORP	EQUITY	398433102	128	8,526	SH	DEFINED
GRIFFON CORP.	EQUITY	398433102	133	8,856	SH	DEFINED
GROUP 1 AUTOMOTIVE INC	EQUITY	398905109	133	4,675	SH	DEFINED
GROUP 1 AUTOMOTIVE, INC.	EQUITY	398905109	140	4,911	SH	DEFINED
GRUPO AEROPORTUARIO SUR ADR	EQUITY	40051E202	836	54,300	SH	DEFINED
GRUPO IUSACELL-ADR V	EQUITY	40050B100	1445	363,992	SH	DEFINED
Grupo Televisa S.A. GDR (ADR)	EQUITY	40049J206	3720	86,140	SH	DEFINED
GT GROUP TELECOM INC CL B	EQUITY	362359408	38	35,000	SH	DEFINED
GT GROUP TELECOM INC.	EQUITY	362359408	38	35,000	SH	DEFINED
GTECH HLDGS CORP	EQUITY	400518106	3326	73,434	SH	DEFINED
GTECH HOLDINGS CORP.	EQUITY	400518106	1956	43,188	SH	DEFINED
GUESS INC	EQUITY	401617105	19	2,526	SH	DEFINED
GUESS? INC	EQUITY	401617105	19	2,549	SH	DEFINED
GUIDANT CORP	EQUITY	401698105	47	950	SH	DEFINED
GUIDANT CORP	EQUITY	401698105	7313	146,840	SH	DEFINED
GUIDANT CORP.	EQUITY	401698105	7877	158,181	SH	DEFINED
GUILFORD PHARMACEUTICALS	EQUITY	401829106	84	7,041	SH	DEFINED
GUILFORD PHARMACEUTICALS INC	EQUITY	401829106	89	7,428	SH	DEFINED
GUITAR CENTER, INC.	EQUITY	402040109	69	5,072	SH	DEFINED
GUITAR CTR MGMT INC	EQUITY	402040109	66	4,813	SH	DEFINED
GULF ISLAND FABRICATION I	EQUITY	402307102	89	7,097	SH	DEFINED
GULF ISLAND FABRICATION, INC.	EQUITY	402307102	29	2,351	SH	DEFINED
GULFMARK OFFSHORE INC	EQUITY	402629109	37	1,311	SH	DEFINED
GULFMARK OFFSHORE, INC.	EQUITY	402629109	41	1,455	SH	DEFINED

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NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PUT/ PRN CALL	INVTMT DCRETN
GYMBOREE CORP	EQUITY	403777105	102	8,552	SH	DEFINED
GYMBOREE CORP.	EQUITY	403777105	108	9,093	SH	DEFINED
H J HEINZ CO.	EQUITY	423074103	6856	166,736	SH	DEFINED
H POWER CORP	EQUITY	40427A108	24	7,731	SH	DEFINED
H POWER CORP	EQUITY	40427A108	23	7,513	SH	DEFINED
H.B. FULLER CO.	EQUITY	359694106	1264	43,936	SH	DEFINED
HAEMONETICS CORP	EQUITY	405024100	193	5,700	SH	DEFINED
HAEMONETICS CORP.	EQUITY	405024100	203	5,974	SH	DEFINED
HAIN CELESTIAL GROUP INC	EQUITY	405217100	197	7,171	SH	DEFINED
HAIN CELESTIAL GROUP INC	EQUITY	405217100	188	6,857	SH	DEFINED
HALLIBURTON CO	EQUITY	406216101	18	1,340	SH	DEFINED
HALLIBURTON CO	EQUITY	406216101	3050	232,790	SH	DEFINED
HALLIBURTON CO.	EQUITY	406216101	3182	242,893	SH	DEFINED
HALLIBURTON COMPANY	EQUITY	406216101	58	4,425	SH	DEFINED
HANCOCK FABRICS INC	EQUITY	409900107	67	5,093	SH	DEFINED
HANCOCK FABRICS, INC.	EQUITY	409900107	71	5,403	SH	DEFINED
HANCOCK HLDG CO	EQUITY	410120109	106	2,454	SH	DEFINED
HANCOCK HOLDING CO.	EQUITY	410120109	110	2,554	SH	DEFINED
HANCOCK JOHN FINL SVCS IN	EQUITY	41014S106	38	930	SH	DEFINED
HANCOCK JOHN FINL SVCS IN	EQUITY	41014S106	9805	237,400	SH	DEFINED
HANDLEMAN CO DEL	EQUITY	410252100	119	8,004	SH	DEFINED
HANDLEMAN CO.	EQUITY	410252100	125	8,414	SH	DEFINED
HANDSPRING INC	EQUITY	410293104	41	6,062	SH	DEFINED
HANDSPRING INC	EQUITY	410293104	37	5,516	SH	DEFINED
HANOVER COMPRESSOR CO	EQUITY	410768105	20486	811,008	SH	Sole
HANOVER COMPRESSOR CO	EQUITY	410768105	1940	76,800	SH	DEFINED
HANOVER COMPRESSOR COMPANY	EQUITY	410768105	1963	77,702	SH	DEFINED
HARBOR FLA BANCSHARES INC	EQUITY	411901101	120	7,069	SH	DEFINED
HARBOR FLORIDA BANCSHARES	EQUITY	411901101	126	7,441	SH	DEFINED
HARLAND JOHN H CO	EQUITY	412693103	200	9,033	SH	DEFINED
HARLAND, JOHN H. CO.	EQUITY	412693103	208	9,430	SH	DEFINED
HARLEY DAVIDSON INC	EQUITY	412822108	52	950	SH	DEFINED
HARLEY DAVIDSON INC	EQUITY	412822108	6953	128,020	SH	DEFINED
HARLEY DAVIDSON INC	EQUITY	412822108	2786	51,300	SH	DEFINED
HARLEY-DAVIDSON FUNDING	EQUITY	412822108	7348	135,289	SH	DEFINED
HARLEYSVILLE GROUP INC	EQUITY	412824104	481	20,143	SH	DEFINED
HARLEYSVILLE GROUP INC COM	EQUITY	412824104	227	9,500	SH	Sole
HARLEYSVILLE GROUP, INC.	EQUITY	412824104	234	9,814	SH	DEFINED
HARLEYSVILLE NATIONAL CORP.	EQUITY	412850109	141	5,991	SH	DEFINED
HARLEYSVILLE NATL CORP PA	EQUITY	412850109	136	5,790	SH	DEFINED
HARMAN INTL INDS INC	EQUITY	413086109	537	11,915	SH	DEFINED
HARMAN INT'L INDUSTRIES, INC.	EQUITY	413086109	560	12,415	SH	DEFINED
HARMONIC INC	EQUITY	413160102	197	16,418	SH	DEFINED
HARMONIC INC.	EQUITY	413160102	206	17,124	SH	DEFINED
HARRAH'S ENTERTAINMENT, INC.	EQUITY	413619107	1889	51,044	SH	DEFINED
HARRAHS ENTMT INC	EQUITY	413619107	13	350	SH	DEFINED
HARRAHS ENTMT INC	EQUITY	413619107	1757	47,480	SH	DEFINED
HARRIS CORP DEL	EQUITY	413875105	3112	102,000	SH	DEFINED
HARRIS CORP.	EQUITY	413875105	2467	80,863	SH	DEFINED
HARSCO CORP	EQUITY	415864107	2103	61,313	SH	DEFINED
HARSCO CORP.	EQUITY	415864107	2123	61,893	SH	DEFINED

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NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PUT/ PRN CALL	INVTMT DSCRETN
HARTE-HANKS COMMUNICATIONS	EQUITY	416196103	2167	76,923	SH	DEFINED
HARTE-HANKS INC	EQUITY	416196103	2158	76,600	SH	DEFINED
HARTFORD FINANCIAL SVCS GROUP	EQUITY	416515104	7796	124,086	SH	DEFINED
HARTFORD FINL SVCS GROUP	EQUITY	416515104	48	770	SH	DEFINED
HARTFORD FINL SVCS GROUP	EQUITY	416515104	7433	118,310	SH	DEFINED
HARVARD BIOSCIENCE INC	EQUITY	416906105	21	2,156	SH	DEFINED
HARVARD BIOSCIENCE INC	EQUITY	416906105	20	1,991	SH	DEFINED
HARVARD BIOSCIENCE INC COM	EQUITY	416906105	6170	620,700	SH	Sole
HASBRO INC	EQUITY	418056107	9	540	SH	DEFINED
HASBRO INC	EQUITY	418056107	1186	73,070	SH	DEFINED
HASBRO, INC.	EQUITY	418056107	1270	78,245	SH	DEFINED
HAVERTY FURNITURE COMPANIES	EQUITY	419596101	87	5,267	SH	DEFINED
HAVERTY FURNITURE INC	EQUITY	419596101	84	5,083	SH	DEFINED
HAWAIIAN ELEC INDUSTRIES	EQUITY	419870100	2075	51,525	SH	DEFINED
HAWAIIAN ELECTRIC INDUSTRIES,	EQUITY	419870100	2095	52,014	SH	DEFINED
HAYES LEMMERZ INTL INC	EQUITY	420781106	1	5,104	SH	DEFINED
HCA Inc	CORPBOND	197677AJ6	2213	2,500,000	PRN	DEFINED
HCA INC	EQUITY	404119109	62	1,610	SH	DEFINED
HCA INC	EQUITY	404119109	9973	258,780	SH	DEFINED
HCA INC.	EQUITY	404119109	12067	354,283	SH	DEFINED
HCA, Inc	EQUITY	404119109	1734	45,000	SH	DEFINED
HCC INS HLDGS INC	EQUITY	404132102	2111	76,640	SH	DEFINED
HCC INSURANCE HOLDINGS, INC.	EQUITY	404132102	2041	74,091	SH	DEFINED
HEADWATERS INC	EQUITY	42210P102	81	7,076	SH	DEFINED
HEADWATERS INC	EQUITY	42210P102	77	6,745	SH	DEFINED
HEALTH CARE PPTY INVS COM	EQUITY	421915109	9889	273,100	SH	Sole
HEALTH CARE PPTYS INVEST INC	EQUITY	421915109	15	408	SH	DEFINED
HEALTH CARE REIT INC	EQUITY	42217K106	255	10,478	SH	DEFINED
HEALTH CARE REIT INC COM	EQUITY	42217K106	3455	141,900	SH	Sole
HEALTH CARE REIT, INC.	EQUITY	42217K106	266	10,918	SH	DEFINED
HEALTH MANAGEMENT ASSOC.	EQUITY	421933102	2061	112,026	SH	DEFINED
HEALTH MGMT ASSOC INC NEW	EQUITY	421933102	14	770	SH	DEFINED
HEALTH MGMT ASSOC INC NEW	EQUITY	421933102	1907	103,660	SH	DEFINED
HEALTH NET INC	EQUITY	42222G108	3923	180,100	SH	DEFINED
HEALTH NET INC. CLASS A	EQUITY	42222G108	3938	180,810	SH	DEFINED
HEALTHCARE REALTY TRUST, INC.	EQUITY	421946104	382	13,644	SH	DEFINED
HEALTHCARE RLTY TR	EQUITY	421946104	367	13,108	SH	DEFINED
HEALTHCARE RLTY TR COM	EQUITY	421946104	8299	296,400	SH	Sole
HEALTHEXTRAS INC	EQUITY	422211102	122	21,303	SH	DEFINED
HEALTHEXTRAS INC	EQUITY	422211102	19	3,262	SH	DEFINED
HEALTHEXTRAS INC	EQUITY	422211102	103	18041	SH	DEFINED
HEALTHSOUTH CORP	EQUITY	421924101	2640	178,161	SH	DEFINED
HEALTHSOUTH CORP	EQUITY	421924101	18	1,230	SH	DEFINED
HEALTHSOUTH CORP	EQUITY	421924101	2458	165,880	SH	DEFINED
HEALTHSOUTH REHABILITN COM	EQUITY	421924101	9632	649,900	SH	Sole
HEARST-ARGYLE TELEVI	EQUITY	422317107	2	74	SH	DEFINED
HEARTLAND EXPRESS INC	EQUITY	422347104	125	4,502	SH	DEFINED
HEARTLAND EXPRESS INC	EQUITY	422347104	4421	159,200	SH	DEFINED
HEARTLAND EXPRESS, INC.	EQUITY	422347104	131	4,712	SH	DEFINED
HEICO CORP NEW	EQUITY	422806109	55	3,617	SH	DEFINED

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NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PUT/ PRN CALL	INVSTMT DSCRETN
HEICO CORP.	EQUITY	422806109	57	3,763	SH	DEFINED
HEICO CORP-CL A	EQUITY	422806208		14	SH	DEFINED
HEIDRICK & STRUGGLES INTL	EQUITY	422819102	101	5,580	SH	DEFINED
HEIDRICK & STRUGGLES INT'L	EQUITY	422819102	106	5,852	SH	DEFINED
HEINZ H J CO	EQUITY	423074103	45	1,090	SH	DEFINED
HEINZ H J CO	EQUITY	423074103	6511	158,330	SH	DEFINED
HELIX TECHNOLOGY CORP	EQUITY	423319102	146	6,483	SH	DEFINED
HELIX TECHNOLOGY CORP.	EQUITY	423319102	153	6,775	SH	DEFINED
HELMERICH & PAYNE INC	EQUITY	423452101	4094	122,660	SH	DEFINED
HELMERICH & PAYNE, INC.	EQUITY	423452101	4109	123,103	SH	DEFINED
HEMISPHERX BIOPHARMA INC	EQUITY	42366C103	24	5,317	SH	DEFINED
HEMISPHERX BIOPHARMA INC.	EQUITY	42366C103	24	5,317	SH	DEFINED
HENRY JACK & ASSOC INC	EQUITY	426281101	2357	107,900	SH	DEFINED
HENRY JACK & ASSOC INC COM	EQUITY	426281101	17814	815,660	SH	Sole
HENRY JACK & ASSOCIATES	EQUITY	426281101	2376	108,785	SH	DEFINED
HENRY SCHEIN INC	EQUITY	806407102	1934	52,219	SH	DEFINED
HERBALIFE INTERNATIONAL, INC., CLASS	EQUITY	426908208	71	5,001	SH	DEFINED
HERBALIFE INTL INC	EQUITY	426908208	69	4,837	SH	DEFINED
HERCULES INC	EQUITY	427056106	3	340	SH	DEFINED
HERCULES INC	EQUITY	427056106	459	45,850	SH	DEFINED
HERCULES, INC.	EQUITY	427056106	492	49,218	SH	DEFINED
HERMAN MILLER, INC.	EQUITY	600544100	2199	92,959	SH	DEFINED
HERSHEY FOODS CORP	EQUITY	427866108	28	420	SH	DEFINED
HERSHEY FOODS CORP	EQUITY	427866108	4235	62,560	SH	DEFINED
HERSHEY FOODS CORP.	EQUITY	427866108	4509	66,610	SH	DEFINED
Hertz Corp	CORPBOND	428040BJ7	4186	5,000,000	PRN	DEFINED
HEWLETT PACKARD CO	EQUITY	428236103	124	6,060	SH	DEFINED
HEWLETT PACKARD CO	EQUITY	428236103	20403	993,360	SH	DEFINED
HEWLETT PACKARD CO.	EQUITY	428236103	21488	1,046,166	SH	DEFINED
HEXCEL CORP NEW	EQUITY	428291108	22	7,242	SH	DEFINED
HEXCEL CORP.	EQUITY	428291108	23	7,442	SH	DEFINED
HI / FN INC	EQUITY	428358105	177	12,219	SH	DEFINED
HI/FN, INC.	EQUITY	428358105	39	2,710	SH	DEFINED
HIBBETT SPORTING GOODS IN	EQUITY	428565105	32	1,060	SH	DEFINED
HIBBETT SPORTING GOODS, INC.	EQUITY	428565105	32	1,060	SH	DEFINED
HIBERNIA CORP	EQUITY	428656102	3437	193,200	SH	DEFINED
HIBERNIA CORP	EQUITY	428656102	8297	466,400	SH	DEFINED
HIBERNIA CORP. CLASS A	EQUITY	428656102	3459	194,436	SH	DEFINED
HICKORY TECH CORP	EQUITY	429060106	70	4,123	SH	DEFINED
HICKORY TECH CORP	EQUITY	429060106	64	3,789	SH	DEFINED
HIGHWOODS PPTYS INC	EQUITY	431284108	449	17,294	SH	DEFINED
HIGHWOODS PPTYS INC COM	EQUITY	431284108	4897	188,700	SH	Sole
HIGHWOODS PROPERTIES, INC.	EQUITY	431284108	467	17,989	SH	DEFINED
HILB ROGAL & HAMILTON CO	EQUITY	431294107	227	4,047	SH	DEFINED
HILB, ROGAL & HAMILTON CO.	EQUITY	431294107	237	4,233	SH	DEFINED
HILFIGER TOMMY CORP	EQUITY	G8915Z102	57	4,175	SH	DEFINED
HILLENBRAND INDS INC	EQUITY	431573104	4195	75,900	SH	DEFINED
HILLENBRAND INDUSTRIES, INC.	EQUITY	431573104	4216	76,278	SH	DEFINED
HILTON HOTELS CORP	EQUITY	432848109	6988	698,891	SH	DEFINED
HILTON HOTELS CORP	EQUITY	432848109	13	1,150	SH	DEFINED

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NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PUT/ PRN CALL	INVTMT DSCRETN
HILTON HOTELS CORP	EQUITY	432848109	3488	319,420	SH	DEFINED
HILTON HOTELS CORP COM	EQUITY	432848109	7162	655,900	SH	Sole
HISPANIC BROADCASTING	EQUITY	43357b104	27590	1,081,945	SH	Sole
HISPANIC BROADCASTING COR	EQUITY	43357B104	3358	131,700	SH	DEFINED
HISPANIC BROADCASTING CORP. CLASS A	EQUITY	43357B104	3385	132,754	SH	DEFINED
HNC SOFTWARE INC	EQUITY	40425P107	403	19,580	SH	DEFINED
HNC SOFTWARE, INC.	EQUITY	40425P107	218	10,590	SH	DEFINED
HOLLINGER INTERNATIONAL, INC.	EQUITY	435569108	955	81,618	SH	DEFINED
HOLLINGER INTL INC	EQUITY	435569108	951	81,260	SH	DEFINED
HOLLY CORP	EQUITY	435758305	48	2,500	SH	DEFINED
HOLLY CORP.	EQUITY	435758305	51	2,658	SH	DEFINED
HOLLYWOOD CASINO CORP	EQUITY	436132203	30	2,829	SH	DEFINED
HOLLYWOOD CASINO CORP	EQUITY	436132203	30	2,829	SH	DEFINED
HOLLYWOOD ENTERTAINMENT CORP.	EQUITY	436141105	199	13,932	SH	DEFINED
HOLLYWOOD ENTMT CORP	EQUITY	436141105	191	13,343	SH	DEFINED
HOLLYWOOD ENTMT CORP	EQUITY	436141105	2085	145,900	SH	DEFINED
HOLLYWOOD PARK, INC.	EQUITY	723456109	37	6,084	SH	DEFINED
HOLOGIC INC	EQUITY	436440101	56	5,975	SH	DEFINED
HOME DEPOT INC	EQUITY	437076102	737	14,456	SH	DEFINED
HOME DEPOT INC	EQUITY	437076102	2857	56,000	SH	Sole
HOME DEPOT INC	EQUITY	437076102	373	7,320	SH	DEFINED
HOME DEPOT INC	EQUITY	437076102	58830	1,153,300	SH	DEFINED
HOME DEPOT INC	EQUITY	437076102	21906	429,444	SH	DEFINED
HOME DEPOT, INC.	EQUITY	437076102	61698	1,209,529	SH	DEFINED
HOME PPTYS N Y INC	EQUITY	437306103	181	5,717	SH	DEFINED
HOME PPTYS N Y INC COM	EQUITY	437306103	12782	404,500	SH	Sole
HOME PROPERTIES OF NY, INC.	EQUITY	437306103	189	5,989	SH	DEFINED
HOMESTORE.COM	EQUITY	437852106	3	822	SH	DEFINED
HON INDS INC	EQUITY	438092108	1969	71,200	SH	DEFINED
HON INDUSTRIES INC.	EQUITY	438092108	1980	71,623	SH	DEFINED
HONEYWELL INTERNATIONAL INC.	EQUITY	438516106	14135	417,936	SH	DEFINED
HONEYWELL INTL INC	EQUITY	438516106	86	2,540	SH	DEFINED
HONEYWELL INTL INC	EQUITY	438516106	11629	343,840	SH	DEFINED
HOOPER HOLMES INC	EQUITY	439104100	483	53,931	SH	DEFINED
HOOPER HOLMES, INC.	EQUITY	439104100	154	17,187	SH	DEFINED
HORACE MANN EDUCATORS COR	EQUITY	440327104	1327	62,549	SH	DEFINED
HORACE MANN EDUCATORS CORP.	EQUITY	440327104	1338	63,065	SH	DEFINED
HORIZON OFFSHORE INC	EQUITY	44043J105	31	4,160	SH	DEFINED
HORIZON OFFSHORE, INC.	EQUITY	44043J105	35	4,602	SH	DEFINED
HORIZON PCS INC	EQUITY	44043U118	80	2,000	SH	DEFINED
HORMEL FOODS CORP	EQUITY	440452100	4536	168,800	SH	DEFINED
HORMEL FOODS CORP.	EQUITY	440452100	4552	169,398	SH	DEFINED
HOSPITALITY PPTYS TR	EQUITY	44106M102	2239	75,900	SH	DEFINED
HOSPITALITY PROPERTIES TRUST	EQUITY	44106M102	2257	76,505	SH	DEFINED
HOST MARRIOTT CORP NEW	EQUITY	44107P104	999	111,020	SH	DEFINED
HOT TOPIC INC	EQUITY	441339108	173	5,520	SH	DEFINED
HOT TOPIC INC	EQUITY	441339108	232	7,394	SH	DEFINED
HOT TOPIC INC COM	EQUITY	441339108	27707	882,675	SH	Sole
HOTEL RESERVATIONS I	EQUITY	441451101	5	99	SH	DEFINED
HOTJOBS COM INC	EQUITY	441474103	78	7,508	SH	DEFINED

TITLE CUSIP VALUE SHRS OR SH/ PUT/ INVSTMT

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NAME OF ISSUER	CLASS	(X\$1000)	PRN AMT	PRN CALL	DSCRETN
HOTJOBS.COM LTD	EQUITY	441474103	82	7,887	SH DEFINED
HOUSEHOLD FINANCE CORP.	EQUITY	441815107	15074	260,163	SH DEFINED
HOUSEHOLD INTL INC	EQUITY	441815107	83	1,430	SH DEFINED
HOUSEHOLD INTL INC	EQUITY	441815107	14450	249,390	SH DEFINED
HOUSTON EXPL CO	EQUITY	442120101	94	2,796	SH DEFINED
HOUSTON EXPLORATION COMPAN	EQUITY	442120101	97	2,891	SH DEFINED
HOVNIANIAN ENTER, INC. COM PAR \$0.01	EQUITY	442487203	96	4,531	SH DEFINED
HOVNIANIAN ENTERPRISES INC	EQUITY	442487203	91	4,297	SH DEFINED
HRPT PTYS TR	EQUITY	40426W101	362	41,844	SH DEFINED
HRPT PROPERTIES TRUST	EQUITY	40426W101	381	43,941	SH DEFINED
HS RESOURCES, INC.	EQUITY	492386107	2503	45,667	SH DEFINED
HSBC America Cap Trust	CORPBOND	40427QAA1	8397	8,000,000	PRN DEFINED
HUBBELL INC	EQUITY	443510201	2092	71,200	SH DEFINED
HUBBELL INC. CLASS B	EQUITY	443510201	2103	71,584	SH DEFINED
HUDSON CITY BANCORP	EQUITY	443683107	8	314	SH DEFINED
HUDSON RIV BANCORP INC	EQUITY	444128102	107	4,895	SH DEFINED
HUDSON RIVER BANKCORP.	EQUITY	444128102	107	4,895	SH DEFINED
HUDSON UNITED BANCORP	EQUITY	444165104	383	13,352	SH DEFINED
HUGHES SUPPLY INC	EQUITY	444482103	235	7,612	SH DEFINED
HUGHES SUPPLY, INC.	EQUITY	444482103	245	7,950	SH DEFINED
HUMAN GENOME SCIENCES INC	EQUITY	444903108	96	2,850	SH DEFINED
HUMAN GENOME SCIENCES INC	EQUITY	444903108	8545	253,400	SH DEFINED
HUMAN GENOME SCIENCES, INC.	EQUITY	444903108	154	4,570	SH DEFINED
HUMANA INC	EQUITY	444859102	6	530	SH DEFINED
HUMANA INC	EQUITY	444859102	841	71,330	SH DEFINED
HUMANA, INC.	EQUITY	444859102	904	76,686	SH DEFINED
HUNT J B TRANS SVCS INC	EQUITY	445658107	1127	48,590	SH DEFINED
HUNTINGTON BANCSHARES INC	EQUITY	446150104	14	790	SH DEFINED
HUNTINGTON BANCSHARES INC	EQUITY	446150104	1826	106,220	SH DEFINED
HUNTINGTON BANCSHARES, INC.	EQUITY	446150104	1961	114,072	SH DEFINED
HUDSON UNITED BANCORP	EQUITY	444165104	401	13,982	SH DEFINED
HUTCHINSON TECHNOLOGY INC	EQUITY	448407106	188	8,084	SH DEFINED
HUTCHINSON TECHNOLOGY, INC.	EQUITY	448407106	198	8,507	SH DEFINED
HYDRIL CO	EQUITY	448774109	68	3,865	SH DEFINED
HYDRIL COMPANY	EQUITY	448774109	71	4,009	SH DEFINED
HYPERION SOLUTIONS CORP	EQUITY	44914M104	215	10,830	SH DEFINED
HYPERION SOLUTIONS CORP	EQUITY	44914M104	205	10,320	SH DEFINED
HYSEQ INC	EQUITY	449163302	30	3,931	SH DEFINED
HYSEQ INC	EQUITY	449163302	29	3,750	SH DEFINED
I B M	EQUITY	459200101	438	3,625	SH DEFINED
I2 TECHNOLOGIES	EQUITY	465754109	112	14,171	SH DEFINED
I2 TECHNOLOGIES INC	EQUITY	465754109	80	10,140	SH DEFINED
I2 TECHNOLOGIES INC	EQUITY	465754109	1650	208,800	SH DEFINED
IBASIS INC	EQUITY	450732102	14	10,619	SH DEFINED
IBASIS INC	EQUITY	450732102	33	24,936	SH DEFINED
IBERIABANK CORP	EQUITY	450828108	50	1,797	SH DEFINED
IBERIABANK CORP	EQUITY	450828108	50	1,797	SH DEFINED
ICI NORTH AMERICA ADR NEW	EQUITY	452704505	38	1,750	SH DEFINED
ICN PHARMACEUTICALS INC N	EQUITY	448924100	4519	134,900	SH DEFINED
ICN PHARMACEUTICALS, INC.	EQUITY	448924100	3345	99,851	SH DEFINED

NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PUT/ PRN CALL	INVSTMT DSCRETN
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ICOS CORP	EQUITY	449295104	67	1,170	SH	DEFINED
ICOS CORPORATION	EQUITY	449295104	101	1,754	SH	DEFINED
ICT GROUP INC	EQUITY	44929Y101	14	739	SH	DEFINED
ICT GROUP INC	EQUITY	44929Y101	14	739	SH	DEFINED
ICU MED INC	EQUITY	44930G107	75	1,676	SH	DEFINED
ICU MEDICAL, INC.	EQUITY	44930G107	77	1,736	SH	DEFINED
IDACORP INC	EQUITY	451107106	1847	45,500	SH	DEFINED
IDACORP, INC.	EQUITY	451107106	1858	45,764	SH	DEFINED
IDEC PHARMACEUTICALS COM	EQUITY	449370105	12791	185,560	SH	Sole
IDEC PHARMACEUTICALS CORP	EQUITY	449370105	13028	189,010	SH	DEFINED
IDEC PHARMACEUTICALS CORP	EQUITY	449370105	33224	482,000	SH	DEFINED
IDEC PHARMACEUTICALS CORP.	EQUITY	449370105	13198	191,463	SH	DEFINED
IDENTIX INC	EQUITY	451906101	147	10,058	SH	DEFINED
IDENTIX INC	EQUITY	451906101	138	9,452	SH	DEFINED
IDEX CORP	EQUITY	45167R104	333	9,660	SH	DEFINED
IDEX CORP.	EQUITY	45167R104	349	10,130	SH	DEFINED
IDEXX LABORATORIES, INC.	EQUITY	45168D104	286	10,025	SH	DEFINED
IDEXX LABS INC	EQUITY	45168D104	273	9,590	SH	DEFINED
IDT CORP	EQUITY	448947101	263	13,487	SH	DEFINED
IDT CORP.	EQUITY	448947101	274	14,056	SH	DEFINED
IDX SYS CORP	EQUITY	449491109	64	4,917	SH	DEFINED
IDX SYSTEMS CORP.	EQUITY	449491109	67	5,117	SH	DEFINED
IGEN INC	EQUITY	449536101	145	3,617	SH	DEFINED
IGEN INTERNATIONAL, INC.	EQUITY	449536101	152	3,780	SH	DEFINED
IHOP CORP	EQUITY	449623107	171	5,834	SH	DEFINED
IHOP CORP.	EQUITY	449623107	178	6,086	SH	DEFINED
II VI INC	EQUITY	902104108	51	2,986	SH	DEFINED
II-VI INC	EQUITY	902104108	53	3,087	SH	DEFINED
IKON OFFICE SOLUTIONS INC	EQUITY	451713101	533	45,586	SH	DEFINED
IKON OFFICE SOLUTIONS INC.	EQUITY	451713101	558	47,701	SH	DEFINED
ILEX ONCOLOGY INC	EQUITY	451923106	219	8,111	SH	DEFINED
ILEX ONCOLOGY INC	EQUITY	451923106	206	7,604	SH	DEFINED
ILLINOIS TOOL WKS INC	EQUITY	452308109	64	950	SH	DEFINED
ILLINOIS TOOL WKS INC	EQUITY	452308109	8725	128,840	SH	DEFINED
ILLINOIS TOOL WKS INC COM	EQUITY	452308109	2472	36,500	SH	Sole
Illinois Tool Works Inc	EQUITY	452308109	2370	35,000	SH	DEFINED
ILLINOIS TOOL WORKS, INC.	EQUITY	452308109	9211	136,013	SH	DEFINED
ILLUMINA INC	EQUITY	452327109	66	5,570	SH	DEFINED
ILLUMINA INC	EQUITY	452327109	62	5,314	SH	DEFINED
IMAGEX COM INC	EQUITY	45244D102	578	791,393	SH	DEFINED
IMAGEX.COM INC	EQUITY	45244D102	578	791,393	SH	DEFINED
IMAGISTICS INTERNATIONAL	EQUITY	45247T104	0	0	SH	DEFINED
IMAGISTICS INTL INC	EQUITY	45247T104	2	166	SH	DEFINED
I-MANY INC	EQUITY	44973Q103	106	11,011	SH	DEFINED
I-MANY INC	EQUITY	44973Q103	99	10,298	SH	DEFINED
IMATION CORP	EQUITY	45245A107	1145	53,074	SH	DEFINED
IMATION CORP.	EQUITY	45245A107	1156	53,559	SH	DEFINED
IMC GLOBAL INC	EQUITY	449669100	2267	174,406	SH	DEFINED
IMC GLOBAL INC	EQUITY	449669100	3978	306,000	SH	DEFINED
IMC GLOBAL, INC.	EQUITY	449669100	2289	176,111	SH	DEFINED

NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PUT/ PRN CALL	INVTMT DSCRETN
IMCLONE SYS INC	EQUITY	45245W109	78	1,670	SH	DEFINED



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IMCLONE SYS INC	EQUITY	45245W109	1647	35,453	SH	DEFINED
IMCLONE SYSTEMS	EQUITY	45245W109	117	2,512	SH	DEFINED
IMMUNE RESPONSE CORP DEL	EQUITY	45252T106	12	8,741	SH	DEFINED
IMMUNE RESPONSE CORP. DEL.	EQUITY	45252T106	13	9,341	SH	DEFINED
IMMUNEX CORP NEW	EQUITY	452528102	47	1,700	SH	DEFINED
IMMUNEX CORP NEW	EQUITY	452528102	6844	246,980	SH	DEFINED
IMMUNEX CORP.	EQUITY	452528102	7322	264,249	SH	DEFINED
IMMUNOGEN INC	EQUITY	45253H101	198	11,921	SH	DEFINED
IMMUNOGEN INC	EQUITY	45253H101	281	16,930	SH	DEFINED
IMMUNOMEDICS INC	EQUITY	452907108	219	10,802	SH	DEFINED
IMMUNOMEDICS, INC.	EQUITY	452907108	229	11,306	SH	DEFINED
IMPAC MORTGAGE HOLDINGS INC	EQUITY	45254P102	4250	500,000	SH	DEFINED
IMPATH INC	EQUITY	45255G101	205	4,602	SH	DEFINED
IMPATH INC.	EQUITY	45255G101	214	4,807	SH	DEFINED
IMPAX LABORATORIES INC	EQUITY	45256B101	71	5,295	SH	DEFINED
IMPAX LABORATORIES INC	EQUITY	45256B101	68	5,048	SH	DEFINED
IMPACO TECHNOLOGIES INC	EQUITY	45255W106	32	2,547	SH	DEFINED
IMPACO TECHNOLOGIES INC	EQUITY	45255W106	30	2,331	SH	DEFINED
IMPERIAL CHEM INDS PLC	EQUITY	452704505	38	1,750	SH	DEFINED
IMPSAT FIBER NETWORKS	EQUITY	45321T103	1	4,695	SH	DEFINED
IMPSAT FIBER NETWORKS INC	EQUITY	45321T103	1	4,638	SH	DEFINED
IMS HEALTH INC	EQUITY	449934108	18	920	SH	DEFINED
IMS HEALTH INC	EQUITY	449934108	3438	176,200	SH	DEFINED
IMS HEALTH, INC.	EQUITY	449934108	3802	194,892	SH	DEFINED
INAMED CORP	EQUITY	453235103	139	4,636	SH	DEFINED
INAMED CORP	EQUITY	453235103	133	4,424	SH	DEFINED
INCO LIMITED	EQUITY	453258402	1375	81,140	SH	DEFINED
INCO LTD	EQUITY	453258402	10	570	SH	DEFINED
INCO LTD	EQUITY	453258402	1302	76,850	SH	DEFINED
Incyte Genomics	EQUITY	45337C102	194	10,000	SH	DEFINED
INCYTE GENOMICS INC	EQUITY	45337C102	1951	99,753	SH	DEFINED
INCYTE GENOMICS, INC.	EQUITY	45337C102	1960	100,839	SH	DEFINED
INDEPENDENCE CMNTY BK COR	EQUITY	453414104	2057	90,396	SH	DEFINED
INDEPENDENCE COMMUNITY BANK	EQUITY	453414104	2078	91,313	SH	DEFINED
INDEPENDENT BANK CORP MAS	EQUITY	453836108	84	3,926	SH	DEFINED
INDEPENDENT BANK CORP MIC	EQUITY	453838104	102	3,685	SH	DEFINED
INDEPENDENT BANK CORP.	EQUITY	453838104	197	8,033	SH	DEFINED
INDEX I-SHARES RUSSELL 2000	EQUITY	464287655	499	5,175	SH	DEFINED
INDUS INTERNATIONAL INC	EQUITY	45578L100	77	10,490	SH	DEFINED
INDUS INTL INC	EQUITY	45578L100	72	9,915	SH	DEFINED
INDYMAC BANCORP INC	EQUITY	456607100	2176	93,055	SH	DEFINED
INDYMAC BANCORP, INC.	EQUITY	456607100	2196	93,919	SH	DEFINED
INET TECHNOLOGIES INC	EQUITY	45662V105	29	2,775	SH	DEFINED
INET TECHNOLOGY	EQUITY	45662V105	34	3,209	SH	DEFINED
INFOCUS CORP	EQUITY	45665B106	1519	68,971	SH	DEFINED
INFOCUS CORPORATION	EQUITY	45665B106	1308	59,392	SH	DEFINED
INFOGRAMS INC	EQUITY	45665T107	31	4,362	SH	DEFINED
INFOGRAMS INC.	EQUITY	45665T107	34	4,725	SH	DEFINED
INFONET SERVICES COR	EQUITY	45666T106		196	SH	DEFINED

NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PUT/ PRN CALL	INVSTMT DSCRETN
INFORMATICA CORP	EQUITY	45666Q102	15	1,038	SH	DEFINED
INFORMATION HLDGS INC	EQUITY	456727106	331	11,701	SH	DEFINED
INFORMATION HOLDINGS INC.	EQUITY	456727106	169	5,973	SH	DEFINED

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INFORMATION RES INC	EQUITY	456905108	73	8,799	SH	DEFINED
INFORMATION RESOURCES, INC.	EQUITY	456905108	76	9,213	SH	DEFINED
INFOSPACE INC	EQUITY	45678T102	144	70,090	SH	DEFINED
INFOSPACE INC.	EQUITY	45678T102	151	73,420	SH	DEFINED
INFOUSA INC NEW	EQUITY	456818301	59	8,522	SH	DEFINED
INFOUSA INC. CLASS B	EQUITY	456818301	61	8,751	SH	DEFINED
INGERSOLL-RAND CO	EQUITY	456866102	22	530	SH	DEFINED
INGERSOLL-RAND CO	EQUITY	456866102	3596	86,020	SH	DEFINED
INGERSOLL-RAND CO.	EQUITY	456866102	3814	91,214	SH	DEFINED
INGLES MARKETS, INC., CLASS A	EQUITY	457030104	39	3,269	SH	DEFINED
INGLES MKTS INC	EQUITY	457030104	37	3,098	SH	DEFINED
INGRAM MICRO INC. CLASS A	EQUITY	457153104	11	644	SH	DEFINED
INHALE THERAPEUTIC S	EQUITY	457191104	9	495	SH	DEFINED
Inhale Therapeutic System	EQUITY	457191104	186	10,000	SH	DEFINED
INKINE PHARMACEUTICAL CO INC	EQUITY	457214104	16	10,253	SH	DEFINED
INKINE PHARMACEUTICALS IN	EQUITY	457214104	15	9,675	SH	DEFINED
INKTOMI CORP	EQUITY	457277101	298	44,374	SH	DEFINED
INKTOMI CORP.	EQUITY	457277101	311	46,378	SH	DEFINED
INNKEEPERS USA TR	EQUITY	4576J0104	128	13,061	SH	DEFINED
INNOVATIVE SOLUTIONS & SU	EQUITY	45769N105	17	2,245	SH	DEFINED
INNOVATIVE SOLUTIONS & SUPPORT	EQUITY	45769N105	17	2,245	SH	DEFINED
INPUT/OUTPUT INC	EQUITY	457652105	120	14,620	SH	DEFINED
INPUT/OUTPUT, INC.	EQUITY	457652105	127	15,483	SH	DEFINED
INSIGHT COMMUNICATIO	EQUITY	45768V108	8	318	SH	DEFINED
INSIGHT COMMUNICATIONS IN	EQUITY	45768V108	94	3,900	SH	DEFINED
INSIGHT ENTERPRISES INC	EQUITY	45765U103	278	11,302	SH	DEFINED
INSIGHT ENTERPRISES, INC.	EQUITY	45765U103	295	12,008	SH	DEFINED
INSIGNIA FINANCIAL GROUP INC.	EQUITY	45767A105	69	6,400	SH	DEFINED
INSIGNIA FINL GROUP INC N	EQUITY	45767A105	67	6,158	SH	DEFINED
INSITUFORM TECHNOLOGIES I	EQUITY	457667103	174	6,801	SH	DEFINED
INSITUFORM TECHNOLOGIES, INC. CLASS A	EQUITY	457667103	184	7,196	SH	DEFINED
INSMED INC	EQUITY	457669208	38	9,871	SH	DEFINED
INSMED INC	EQUITY	457669208	36	9,511	SH	DEFINED
INSPIRE PHARMACEUTICALS I	EQUITY	457733103	66	4,658	SH	DEFINED
INSPIRE PHARMACEUTICALS INC	EQUITY	457733103	69	4,873	SH	DEFINED
INSTINET GROUP INC	EQUITY	457750107	2343	233,100	SH	DEFINED
INSTINET GROUP INCORPORATED	EQUITY	457750107	4	361	SH	DEFINED
INSURANCE AUTO AUCTIONS I	EQUITY	457875102	56	3,848	SH	DEFINED
INSURANCE AUTO AUCTIONS INC COM	EQUITY	457875102	1508	103,961	SH	DEFINED
Insurance Services Office, Inc	EQUITY	45806@109	279	11,172	SH	DEFINED
INSWEB CORP	EQUITY	45809K202	39	9,194	SH	DEFINED
INTEGRA BANK CORP.	EQUITY	45814P105	124	5,909	SH	DEFINED
INTEGRA BK CORP	EQUITY	45814P105	117	5,588	SH	DEFINED
INTEGRA LIFESCIENCES CORP	EQUITY	457985208	9430	358,000	SH	DEFINED
INTEGRA LIFESCIENCES HLDG	EQUITY	457985208	134	5,099	SH	DEFINED
INTEGRA LIFESCIENCES HOLDINGS	EQUITY	457985208	93	3,547	SH	DEFINED
INTEGRAL SYS INC MD	EQUITY	45810H107	53	2,752	SH	DEFINED

NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PUT/ PRN CALL	INVSTMT DSCRETN
INTEGRAL SYSTEMS INC/MD	EQUITY	45810H107	55	2,862	SH	DEFINED
INTEGRATED CIRCUIT SYS IN	EQUITY	45811K208	283	12,542	SH	DEFINED
INTEGRATED CIRCUIT SYSTEMS	EQUITY	45811K208	449	19,858	SH	DEFINED
INTEGRATED DEVICE TECHNOL	EQUITY	458118106	4162	156,540	SH	DEFINED
INTEGRATED DEVICE TECHNOLOGY	EQUITY	458118106	5999	225,600	SH	DEFINED

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INTEGRATED DEVICE TECHNOLOGY,	EQUITY	458118106	4199	157,907	SH	DEFINED
INTEGRATED ELECTRICAL SERVICES	EQUITY	45811E103	53	10,304	SH	DEFINED
INTEGRATED ELECTRICAL SVC	EQUITY	45811E103	50	9,814	SH	DEFINED
INTEGRATED SILICON SOLUTI	EQUITY	45812P107	104	8,513	SH	DEFINED
INTEGRATED SILICON SOLUTION	EQUITY	45812P107	110	8,989	SH	DEFINED
Intel	EQUITY	458140100	755	24,000	SH	DEFINED
INTEL CORP	EQUITY	458140100	660	20,980	SH	DEFINED
INTEL CORP	EQUITY	458140100	104966	3,337,560	SH	DEFINED
INTEL CORP	EQUITY	458140100	25636	815,144	SH	DEFINED
INTEL CORP.	EQUITY	458140100	138900	4,416,534	SH	DEFINED
INTEL INC	EQUITY	458140100	94	3,000	SH	DEFINED
INTELIDATA TECHNOLOGIES C	EQUITY	45814T107	37	13,238	SH	DEFINED
INTELIDATA TECHNOLOGIES CORP.	EQUITY	45814T107	39	13,894	SH	DEFINED
INTER TEL INC	EQUITY	458372109	112	5,844	SH	DEFINED
INTERACTIVE DATA CORP	EQUITY	45840J107	174	12,332	SH	DEFINED
INTERACTIVE DATA CORP	EQUITY	45840J107	167	11,783	SH	DEFINED
INTERACTIVE INTELLIGENCE	EQUITY	45839M103	11	1,539	SH	DEFINED
INTERACTIVE INTELLIGENCE INC	EQUITY	45839M103	11	1,577	SH	DEFINED
INTERCEPT GROUP INC	EQUITY	45845L107	164	4,002	SH	DEFINED
INTERCEPT GROUP INC	EQUITY	45845L107	33549	820,271	SH	Sole
INTERCEPT GROUP INC	EQUITY	45845L107	157	3,837	SH	DEFINED
INTERDIGITAL COMMUNICATIO	EQUITY	45866A105	155	15,977	SH	DEFINED
INTERDIGITAL COMMUNICATION	EQUITY	45866A105	162	16,704	SH	DEFINED
INTERFACE INC	EQUITY	458665106	81	14,439	SH	DEFINED
INTERFACE, INC. CLASS A	EQUITY	458665106	84	14,932	SH	DEFINED
INTERGRAPH CORP	EQUITY	458683109	198	14,446	SH	DEFINED
INTERGRAPH CORP.	EQUITY	458683109	207	15,066	SH	DEFINED
INTERLAND INC	EQUITY	458727104	26	12,281	SH	DEFINED
INTERLAND INC	EQUITY	458727104	25	11,969	SH	DEFINED
INTERLOGIX INC	EQUITY	458763109	243	6,278	SH	DEFINED
INTERLOGIX INC.	EQUITY	458763109	253	6,531	SH	DEFINED
INTERMAGNETICS GEN CORP	EQUITY	458771102	106	4,085	SH	DEFINED
INTERMAGNETICS GENERAL CORP.	EQUITY	458771102	110	4,238	SH	DEFINED
INTERMUNE INC	EQUITY	45884X103	403	8,183	SH	DEFINED
INTERMUNE INC.	EQUITY	45884X103	425	8,620	SH	DEFINED
INTERNAP NETWORK SERVICES	EQUITY	45885A102	55	47,463	SH	DEFINED
INTERNAP NETWORK SVCS COR	EQUITY	45885A102	53	45,523	SH	DEFINED
INTERNATIONAL BANCSHARES	EQUITY	459044103	220	5,231	SH	DEFINED
INTERNATIONAL BANCSHARES CORP.	EQUITY	459044103	230	5,451	SH	DEFINED
INTERNATIONAL BUSINESS MA	EQUITY	459200101	651	5,380	SH	DEFINED
INTERNATIONAL BUSINESS MA	EQUITY	459200101	105317	870,670	SH	DEFINED
INTERNATIONAL BUSINESS MACHS	EQUITY	459200101	46597	385,225	SH	DEFINED
INTERNATIONAL FLAVORS&FRA	EQUITY	459506101	9	300	SH	DEFINED
INTERNATIONAL FLAVORS&FRA	EQUITY	459506101	1192	40,110	SH	DEFINED
INTERNATIONAL GAME TECHNO	EQUITY	459902102	16	230	SH	DEFINED

NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PUT/ PRN CALL	INVSTMT DSCRETN
INTERNATIONAL GAME TECHNO	EQUITY	459902102	2104	30,800	SH	DEFINED
INTERNATIONAL GAME TECHNOLOGY	EQUITY	459902102	3055	44,723	SH	DEFINED
INTERNATIONAL GAME TECHNOLOGY	EQUITY	459902102	10655	156,000	SH	DEFINED
INTERNATIONAL MULTIFOODS	EQUITY	460043102	118	4,956	SH	DEFINED
INTERNATIONAL MULTIFOODS CORP.	EQUITY	460043102	126	5,256	SH	DEFINED
INTERNATIONAL PAPER CO	EQUITY	460146103	7254	267,597	SH	DEFINED
INTERNATIONAL PAPER CO.	EQUITY	460146103	8679	215,099	SH	DEFINED

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INTERNATIONAL RECTIFIER C	EQUITY	460254105	2682	76,900	SH	DEFINED
INTERNATIONAL RECTIFIER CORP.	EQUITY	460254105	2712	77,743	SH	DEFINED
INTERNATIONAL SPEEDWAY CO	EQUITY	460335201	2526	64,600	SH	DEFINED
INTERNATIONAL SPEEDWAY CORP.	EQUITY	460335201	2536	64,865	SH	DEFINED
INTERNATIONAL WIRELESS COMM	EQUITY	46058G504	42	423,014	SH	DEFINED
INTERNET CAP GROUP INC	EQUITY	46059C106	74	61,079	SH	DEFINED
INTERNET CAPITAL GROUP, INC.	EQUITY	46059C106	77	63,521	SH	DEFINED
INTERNET SEC SYS INC	EQUITY	46060X107	1859	58,000	SH	DEFINED
INTERNET SEC SYS INC COM	EQUITY	46060X107	15925	496,735	SH	Sole
INTERNET SECURITY SY	EQUITY	46060X107	1877	58,549	SH	DEFINED
INTERNEURON PHARMACEUTICA	EQUITY	460573108	115	10,377	SH	DEFINED
INTERNEURON PHARMACEUTICALS	EQUITY	460573108	120	10,862	SH	DEFINED
INTERPOOL INC	EQUITY	46062R108	81	4,194	SH	DEFINED
INTERPOOL, INC.	EQUITY	46062R108	84	4,351	SH	DEFINED
INTERPUBLIC GROUP CORP	EQUITY	460690100	5125	173,502	SH	DEFINED
INTERPUBLIC GROUP COS INC	EQUITY	460690100	35	1,180	SH	DEFINED
INTERPUBLIC GROUP COS INC	EQUITY	460690100	4716	159,640	SH	DEFINED
INTERSIL CORP -CL A	EQUITY	46069S109	46	1,430	SH	DEFINED
INTERSILL CORP	EQUITY	46069S109	13639	422,900	SH	Sole
INTERSTATE BAKERIES CORP	EQUITY	46072H108	1705	70,519	SH	DEFINED
INTERSTATE BAKERIES CORP.	EQUITY	46072H108	1717	71,005	SH	DEFINED
INTERTAN INC	EQUITY	461120107	98	7,783	SH	DEFINED
INTERTAN INC.	EQUITY	461120107	101	8,080	SH	DEFINED
INTER-TEL, INC.	EQUITY	458372109	116	6,049	SH	DEFINED
INTERTRUST TECHNOLOGIES C	EQUITY	46113Q109	30	24,439	SH	DEFINED
INTERTRUST TECHNOLOGIES CORP.	EQUITY	46113Q109	31	25,574	SH	DEFINED
INTERVOICE-BRITE INC	EQUITY	461142101	111	8,639	SH	DEFINED
INTERVOICE-BRITE INC.	EQUITY	461142101	116	9,091	SH	DEFINED
INTERWOVEN INC	EQUITY	46114T102	10	1,014	SH	DEFINED
INTERWOVEN INC	EQUITY	46114T102	119	12,250	SH	DEFINED
INTERWOVEN INC	EQUITY	46114T102	2433	249,800	SH	DEFINED
INTIMATE BRANDS INC	EQUITY	461156101	19	1,249	SH	DEFINED
INTL BUSINESS MACHINES CORP	EQUITY	459200101	137906	1,140,096	SH	DEFINED
INTL PAPER CO	EQUITY	460146103	61	1,510	SH	DEFINED
INTL PAPER CO	EQUITY	460146103	8221	203,750	SH	DEFINED
INTL SPECIALTY PRODS INC	EQUITY	460337108	37	4,135	SH	DEFINED
INTL SPECIALTY PRODUCTS, INC.	EQUITY	460337108	38	4,235	SH	DEFINED
INT'L. FLAVORS & FRAGRANCES,	EQUITY	459506101	1278	43,004	SH	DEFINED
INTRADO INC	EQUITY	46117A100	96	3,590	SH	DEFINED
INTRADO INC	EQUITY	46117A100	91	3,396	SH	DEFINED
INTROGEN THERAPEUTICS INC	EQUITY	46119F107	416	75,000	SH	DEFINED
Intuit	EQUITY	461202103	941	22,000	SH	DEFINED
INTUIT	EQUITY	461202103	28	660	SH	DEFINED

NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PUT/ PRN CALL	INVSTMT DSCRETN
INTUIT	EQUITY	461202103	5041	117,880	SH	DEFINED
INTUIT	EQUITY	461202103	7102	166,100	SH	DEFINED
INTUIT, INC.	EQUITY	461202103	5349	125,032	SH	DEFINED
INTUITIVE SURGICAL INC	EQUITY	46120E107	92	9,218	SH	DEFINED
INTUITIVE SURGICAL INC	EQUITY	46120E107	88	8,789	SH	DEFINED
INVACARE CORP	EQUITY	461203101	398	11,809	SH	DEFINED
INVACARE CORP.	EQUITY	461203101	221	6,570	SH	DEFINED
INVERNESS MED INNOVATIONS	EQUITY	46126P106	27	1,485	SH	DEFINED
INVERNESS MEDICAL INNOVATION	EQUITY	46126P106	28	1,557	SH	DEFINED

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INVESTMENT TEC GRP NEW COM	EQUITY	46145F105	33883	867,240	SH	Sole
INVESTMENT TECHNOLOGY GROUP	EQUITY	46145F105	2334	59,751	SH	DEFINED
INVESTMENT TECHNOLOGY GRP	EQUITY	46145F105	2309	59,100	SH	DEFINED
INVESTORS FINANCIAL SERVICES	EQUITY	461915100	2590	39,120	SH	DEFINED
INVESTORS FINL SERVICES C	EQUITY	461915100	2562	38,700	SH	DEFINED
INVESTORS REAL ESTATE TR	EQUITY	461730103	66	7,003	SH	DEFINED
INVESTORS REAL ESTATE TRUST	EQUITY	461730103	71	7,509	SH	DEFINED
INVITROGEN CORP	EQUITY	46185R100	111	1,785	SH	DEFINED
Invitrogen Corp	EQUITY	46185R100	929	15,000	SH	DEFINED
INVITROGEN CORP	EQUITY	46185R100	318	5,130	SH	DEFINED
INVITROGEN CORP COM	EQUITY	46185r100	67793	1,094,674	SH	Sole
IOMEGA CORP	EQUITY	462030305	148	17,675	SH	DEFINED
IOMEGA CORP	EQUITY	462030305	139	16,680	SH	DEFINED
IONICS INC	EQUITY	462218108	168	5,589	SH	DEFINED
IONICS, INC.	EQUITY	462218108	176	5,871	SH	DEFINED
IPC Holdings	EQUITY	G4933P101	346,971	11,722,000	SH	DEFINED
IRON MOUNTAIN INC.	EQUITY	462846106	19	438	SH	DEFINED
IRON MTN INC DEL COM	EQUITY	462846106	87470	1,997,030	SH	Sole
IRT PPTY CO	EQUITY	450058102	104	9,803	SH	DEFINED
IRT PROPERTY CO.	EQUITY	450058102	107	10,095	SH	DEFINED
IRWIN FINANCIAL CORP.	EQUITY	464119106	53	3,126	SH	DEFINED
IRWIN FINL CORP	EQUITY	464119106	50	2,926	SH	DEFINED
ISHARES MSCI EAFE INDEX FUND	EQUITY	464287465	477	4,000	SH	DEFINED
ISHARES MSCI MALAYSIA INDX FUND	EQUITY	464286830	312	60,000	SH	DEFINED
ISHARES MSCI SOUTH KOREA INDX FND	EQUITY	464286772	142	8,000	SH	DEFINED
ISHARES RUSSELL 2000 VALUE	EQUITY	464287630	218	1,700	SH	DEFINED
ISHARES RUSSELL MIDCAP GRWTH	EQUITY	464287481	481	6,700	SH	DEFINED
ISHARES RUSSELL MIDCAP VALUE	EQUITY	464287473	407	5,225	SH	DEFINED
ISHARES S&P 500/BARRA GROWTH	EQUITY	464287309	74	1,250	SH	DEFINED
ISHARES S&P 500/BARRA VALUE	EQUITY	464287408	375	6,775	SH	DEFINED
ISHARES TR	EQUITY	464287630	218	1,700	SH	DEFINED
ISIS PHARMACEUTICALS INC	EQUITY	464330109	532	23,996	SH	DEFINED
ISIS PHARMACEUTICALS, INC.	EQUITY	464330109	276	12,429	SH	DEFINED
ISLE OF CAPRI CASINOS	EQUITY	464592104	85	6,377	SH	DEFINED
ISLE OF CAPRI CASINOS INC	EQUITY	464592104	83	6,176	SH	DEFINED
ISTAR FINANCIAL INC	EQUITY	45031U101	16	643	SH	DEFINED
I-STAT CORP	EQUITY	450312103	41	5,139	SH	DEFINED
I-STAT CORP.	EQUITY	450312103	43	5,406	SH	DEFINED
ITC DELTACOM INC	EQUITY	45031T104	9	10,584	SH	DEFINED
ITC DELTACOM, INC.	EQUITY	45031T104	10	11,063	SH	DEFINED
ITRON INC	EQUITY	465741106	123	4,057	SH	DEFINED

NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PUT/ PRN CALL	INVTMT DSCRETN
ITRON, INC.	EQUITY	465741106	132	4,364	SH	DEFINED
ITT EDUCATIONAL SERVICES	EQUITY	45068B109	349	9,466	SH	DEFINED
ITT EDUCATIONAL SERVICES, INC.	EQUITY	45068B109	264	7,159	SH	DEFINED
ITT INDS INC IND	EQUITY	450911102	14	280	SH	DEFINED
ITT INDS INC IND	EQUITY	450911102	3491	69,120	SH	DEFINED
ITT INDUSTRIAL INC	EQUITY	450911102	3627	71,814	SH	DEFINED
ITXC CORP	EQUITY	45069F109	57	7,956	SH	DEFINED
ITXC CORP	EQUITY	45069F109	160	22,201	SH	DEFINED
IVAX CORP	EQUITY	465823102	6261	310,857	SH	DEFINED
IVAX CORP.	EQUITY	465823102	6301	312,845	SH	DEFINED
IVEX PACKAGING CORP DEL	EQUITY	465855104	91	4,800	SH	DEFINED

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IVEX PACKAGING CORP.	EQUITY	465855104	96	5,067	SH	DEFINED
IXIA	EQUITY	45071R109	169	13,154	SH	DEFINED
IXIA	EQUITY	45071R109	162	12,586	SH	DEFINED
IXYS CORP	EQUITY	46600W106	23	2,817	SH	DEFINED
IXYS CORP.	EQUITY	46600W106	23	2,873	SH	DEFINED
J & J SNACK FOODS CORP	EQUITY	466032109	50	2,030	SH	DEFINED
J & J SNACK FOODS CORP	EQUITY	466032109	46	1,882	SH	DEFINED
J D EDWARDS & CO	EQUITY	281667105	485	29,476	SH	DEFINED
J JILL GROUP INC	EQUITY	466189107	69	3,210	SH	DEFINED
J JILL GROUP INC	EQUITY	466189107	66	3,043	SH	DEFINED
J P MORGAN CHASE & CO	EQUITY	46625H100	224	6,170	SH	DEFINED
J P MORGAN CHASE & CO	EQUITY	46625H100	35686	981,730	SH	DEFINED
J P MORGAN CHASE + CO	EQUITY	46625H100	33150	911,960	SH	DEFINED
J.B. HUNT TRANSPORT SERVICES	EQUITY	445658107	1135	48,925	SH	DEFINED
J.C. PENNEY CO., INC.	EQUITY	708160106	3241	120,496	SH	DEFINED
J.D. EDWARDS & CO.	EQUITY	281667105	508	30,861	SH	DEFINED
J.P. MORGAN CHASE AND CO.	EQUITY	46625H100	58876	1,619,709	SH	DEFINED
JABIL CIRCUIT INC	EQUITY	466313103	14	620	SH	DEFINED
JABIL CIRCUIT INC	EQUITY	466313103	1895	83,400	SH	DEFINED
JABIL CIRCUIT, INC.	EQUITY	466313103	2045	90,010	SH	DEFINED
JACK IN THE BOX INC	EQUITY	466367109	303	11,017	SH	DEFINED
JACK IN THE BOX INC.	EQUITY	466367109	316	11,490	SH	DEFINED
JACOBS ENGINEERING GROUP, INC.	EQUITY	469814107	2159	32,710	SH	DEFINED
JACOBS ENGR GROUP INC DEL	EQUITY	469814107	2145	32,500	SH	DEFINED
JAKKS PAC INC	EQUITY	47012E106	208	10,978	SH	DEFINED
JAKKS PACIFIC, INC.	EQUITY	47012E106	117	6,172	SH	DEFINED
JDA SOFTWARE GROUP INC	EQUITY	46612K108	143	6,391	SH	DEFINED
JDA SOFTWARE GROUP, INC.	EQUITY	46612K108	150	6,707	SH	DEFINED
JDN REALITY CORP.	EQUITY	465917102	136	11,051	SH	DEFINED
JDN RLTY CORP	EQUITY	465917102	130	10,560	SH	DEFINED
JDS UNIPHASE CORP	EQUITY	46612J101	5415	623,847	SH	DEFINED
JDS UNIPHASE CORP	EQUITY	46612J101	36	4,150	SH	DEFINED
JDS UNIPHASE CORP	EQUITY	46612J101	5173	592,600	SH	DEFINED
JDS UNIPHASE CORP	EQUITY	46612J101	7462	854,800	SH	DEFINED
JEFFERIES GROUP INC NEW	EQUITY	472319102	655	15,473	SH	DEFINED
JEFFERIES GROUP, INC.	EQUITY	472319102	319	7,533	SH	DEFINED
Jefferson Pilot	CORPBOND	475068AA0	8353	8,000,000	PRN	DEFINED
Jefferson Pilot	CORPBOND	475529AA1	2566	2,500,000	PRN	DEFINED
JEFFERSON PILOT CORP	EQUITY	475070108	22	470	SH	DEFINED

NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PUT/ PRN CALL	INVSTMT DSCRETN
JEFFERSON PILOT CORP	EQUITY	475070108	2945	63,650	SH	DEFINED
JEFFERSON-PILOT CORP.	EQUITY	475070108	3165	68,412	SH	DEFINED
JLG INDS INC	EQUITY	466210101	149	14,034	SH	DEFINED
JLG INDUSTRIES, INC.	EQUITY	466210101	157	14,708	SH	DEFINED
JNI CORP	EQUITY	46622G105	58	6,954	SH	DEFINED
JNI CORP	EQUITY	46622G105	54	6,527	SH	DEFINED
JOHN HANCOCK FINANCIAL SERVICE	EQUITY	41014S106	9104	220,430	SH	DEFINED
JOHN NUVEEN CO-CL A	EQUITY	478035108	7	139	SH	DEFINED
JOHN WILEY & SONS, INC. CLASS A	EQUITY	968223206	312	13,561	SH	DEFINED
JOHNSON & JOHNSON	EQUITY	478160104	98831	1,672,267	SH	DEFINED
JOHNSON & JOHNSON	EQUITY	478160104	567	9,590	SH	DEFINED
JOHNSON & JOHNSON	EQUITY	478160104	94399	1,597,281	SH	DEFINED
JOHNSON + JOHNSON	EQUITY	478160104	26623	450,477	SH	DEFINED

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Johnson and Johnson	EQUITY	478160104	5615	95,000	SH	DEFINED
JOHNSON CONTROLS, INC.	EQUITY	478366107	6336	78,468	SH	DEFINED
JOHNSON CTLS INC	EQUITY	478366107	22	270	SH	DEFINED
JOHNSON CTLS INC	EQUITY	478366107	6113	75,700	SH	DEFINED
JONES APPAREL GROUP INC	EQUITY	480074103	13	390	SH	DEFINED
JONES APPAREL GROUP INC	EQUITY	480074103	1758	53,010	SH	DEFINED
JONES APPAREL GROUP, INC.	EQUITY	480074103	1899	57,254	SH	DEFINED
JONES LANG LASALLE INC	EQUITY	48020Q107	175	9,668	SH	DEFINED
JONES LANG LASALLE, INC.	EQUITY	48020Q107	183	10,115	SH	DEFINED
JOURNAL REGISTER CO	EQUITY	481138105	180	8,552	SH	DEFINED
JOURNAL REGISTER CO.	EQUITY	481138105	189	8,975	SH	DEFINED
JP REALITY, INC.	EQUITY	46624A106	90	3,768	SH	DEFINED
JP REALTY INC	EQUITY	46624A106	85	3,559	SH	DEFINED
JUNIPER NETWORKS INC	EQUITY	48203R104	2025	106,880	SH	DEFINED
JUNIPER NETWORKS INC	EQUITY	48203R104	5793	305,700	SH	DEFINED
JUNIPER NETWORKS, INC.	EQUITY	48203R104	2025	106,880	SH	DEFINED
K MART CORP	EQUITY	482584109	9	1,560	SH	DEFINED
K MART CORP	EQUITY	482584109	1150	210,710	SH	DEFINED
K V PHARMACEUTICAL CO	EQUITY	482740107	216	6,661	SH	DEFINED
K V PHARMACEUTICAL CO CL B	EQUITY	482740107	226	6,976	SH	DEFINED
K.FORCE INC.	EQUITY	493732101	52	8,208	SH	DEFINED
K2 INC	EQUITY	482732104	42	5,768	SH	DEFINED
K2, INC.	EQUITY	482732104	43	6,032	SH	DEFINED
KADANT INC	EQUITY	48282T104	61	4,206	SH	DEFINED
KADANT INC	EQUITY	48282T104	57	3,949	SH	DEFINED
Kafus Environmental Industries	EQUITY	482910106		75,000	SH	DEFINED
KAISER ALUMINUM CORP	EQUITY	483007100	15	9,432	SH	DEFINED
KAISER ALUMINUM CORP.	EQUITY	483007100	15	9,432	SH	DEFINED
KAMAN CORP	EQUITY	483548103	113	7,212	SH	DEFINED
KAMAN CORP., CLASS A	EQUITY	483548103	117	7,488	SH	DEFINED
KANA SOFTWARE INC	EQUITY	483600300	84	4,321	SH	DEFINED
KANA SOFTWARE INC.	EQUITY	483600300	88	4,507	SH	DEFINED
KANSAS CITY LIFE INS CO	EQUITY	484836101	73	1,969	SH	DEFINED
KANSAS CITY LIFE INSURANCE CO.	EQUITY	484836101	76	2,057	SH	DEFINED
KANSAS CITY SOUTHERN IND.	EQUITY	485170302	279	19,769	SH	DEFINED
KANSAS CITY SOUTHN INDS I	EQUITY	485170302	267	18,866	SH	DEFINED
KAYDON CORP	EQUITY	486587108	1024	45,149	SH	DEFINED

NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PUT/ PRN CALL	INVESTMT DSCRETN
KAYDON CORP.	EQUITY	486587108	1032	45,493	SH	DEFINED
KB HOME	EQUITY	48666K109	1457	36,325	SH	DEFINED
KB HOME	EQUITY	48666K109	6	160	SH	DEFINED
KB HOME	EQUITY	48666K109	1387	34,578	SH	DEFINED
KCS ENERGY INC	EQUITY	482434206	26	8,258	SH	DEFINED
KCS ENERGY, INC.	EQUITY	482434206	27	8,699	SH	DEFINED
KEANE INC	EQUITY	486665102	1932	107,172	SH	DEFINED
KEANE, INC.	EQUITY	486665102	1945	107,876	SH	DEFINED
KEITHLEY INSTRS INC	EQUITY	487584104	29	1,700	SH	DEFINED
KEITHLEY INSTRUMENTS, INC.	EQUITY	487584104	30	1,759	SH	DEFINED
KELLOGG CO	EQUITY	487836108	38	1,270	SH	DEFINED
KELLOGG CO	EQUITY	487836108	5172	171,820	SH	DEFINED
KELLOGG CO.	EQUITY	487836108	5540	184,067	SH	DEFINED
KELLWOOD CO	EQUITY	488044108	176	7,311	SH	DEFINED
KELLWOOD CO.	EQUITY	488044108	185	7,697	SH	DEFINED

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KELLY SERVICES, INC., CLASS A	EQUITY	488152208	1069	48,848	SH	DEFINED
KELLY SVCS INC	EQUITY	488152208	1065	48,632	SH	DEFINED
KEMET CORP	EQUITY	488360108	2751	155,002	SH	DEFINED
KEMET CORP.	EQUITY	488360108	2764	155,721	SH	DEFINED
KENDLE INTERNATIONAL INC	EQUITY	48880L107	58	2,896	SH	DEFINED
KENDLE INTERNATIONAL, INC.	EQUITY	48880L107	62	3,072	SH	DEFINED
KENNAMETAL INC	EQUITY	489170100	1914	47,523	SH	DEFINED
KENNAMETAL INC COM	EQUITY	489170100	35715	886,883	SH	Sole
KENNAMETAL, INC.	EQUITY	489170100	1930	47,918	SH	DEFINED
KERR MCGEE CORP	EQUITY	492386107	17	310	SH	DEFINED
KERR MCGEE CORP	EQUITY	492386107	2322	42,370	SH	DEFINED
KERYX BIOPHARMACEUTICALS	EQUITY	492515101	26	3,533	SH	DEFINED
KERYX BIOPHARMACEUTICALS	EQUITY	492515101	26	3,533	SH	DEFINED
KEY BANK NA	EQUITY	493267108	4682	192,356	SH	DEFINED
KEY ENERGY SERVICES INC	EQUITY	492914106	261	28,346	SH	DEFINED
KEY ENERGY SVCS INC	EQUITY	492914106	250	27,201	SH	DEFINED
KEY ENERGY SVCS INC	EQUITY	492914122	270	5,000	SH	DEFINED
KEY PRODTN INC	EQUITY	493138101	68	4,013	SH	DEFINED
KEY PRODUCTION COMPANY, INC.	EQUITY	493138101	72	4,243	SH	DEFINED
KEY3MEDIA GROUP INC	EQUITY	49326R104	46	8,724	SH	DEFINED
KEY3MEDIA GROUP, INC.	EQUITY	49326R104	48	9,010	SH	DEFINED
KeyCorp Institutional	CORPBOND	493265AC6	5737	6,000,000	PRN	DEFINED
KEYCORP NEW	EQUITY	493267108	32	1,320	SH	DEFINED
KEYCORP NEW	EQUITY	493267108	4359	179,080	SH	DEFINED
KEYNOTE SYS INC	EQUITY	493308100	67	7,146	SH	DEFINED
KEYNOTE SYSTEMS INC	EQUITY	493308100	70	7,499	SH	DEFINED
KEYSPAN CORP	EQUITY	49337W100	15	440	SH	DEFINED
KEYSPAN CORP	EQUITY	49337W100	2039	58,840	SH	DEFINED
KEYSPAN CORPORATION	EQUITY	49337W100	12298	354,923	SH	DEFINED
KEYSTONE PPTY TR CORP	EQUITY	493596100	28	2,152	SH	DEFINED
KEYSTONE PROPERTY TRUST	EQUITY	493596100	32	2,435	SH	DEFINED
KFORCE INC	EQUITY	493732101	50	7,941	SH	DEFINED
KILROY REALTY CORP.	EQUITY	49427F108	216	8,230	SH	DEFINED
KILROY RLTY CORP	EQUITY	49427F108	207	7,894	SH	DEFINED
KILROY RLTY CORP COM	EQUITY	49427F108	9066	345,126	SH	Sole

NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PUT/ PRN CALL	INVSTMT DSCRETN
KIMBALL INTERNATIONAL, INC. CLASS B	EQUITY	494274103	173	11,430	SH	DEFINED
KIMBALL INTL INC	EQUITY	494274103	166	10,980	SH	DEFINED
KIMBERLY CLARK CORP	EQUITY	494368103	98	1,640	SH	DEFINED
KIMBERLY CLARK CORP	EQUITY	494368103	18797	314,330	SH	DEFINED
KIMBERLY-CLARK CORP.	EQUITY	494368103	38428	642,611	SH	DEFINED
KIMCO REALTY	EQUITY	49446R109	20	627	SH	DEFINED
KIMCO REALTY CORP COM	EQUITY	49446R109	34821	1,065,200	SH	Sole
KINDER MORGAN INC KANS	EQUITY	49455P101	19	350	SH	DEFINED
KINDER MORGAN INC KANS	EQUITY	49455P101	2627	47,180	SH	DEFINED
KINDER MORGAN INC.	EQUITY	49455P101	2818	50,600	SH	DEFINED
KINDRED HEALTHCARE INC	EQUITY	494580103	4	86	SH	DEFINED
KING PHARMACEUTICALS COM	EQUITY	495582108	104299	2,475,648	SH	Sole
KING PHARMACEUTICALS INC	EQUITY	495582108	62	1,460	SH	DEFINED
KING PHARMACEUTICALS INC	EQUITY	495582108	32	770	SH	DEFINED
KING PHARMACEUTICALS INC	EQUITY	495582108	4825	114,536	SH	DEFINED
KING PHARMACEUTICALS, INC.	EQUITY	495582108	5177	122,888	SH	DEFINED
KIRBY CORP	EQUITY	497266106	165	5,998	SH	DEFINED



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KIRBY CORP.	EQUITY	497266106	171	6,225	SH	DEFINED
KLA TENCOR CORP	EQUITY	482480100	8564	172,800	SH	DEFINED
KLA-TENCOR CORP	EQUITY	482480100	29	580	SH	DEFINED
KLA-TENCOR CORP	EQUITY	482480100	4134	83,420	SH	DEFINED
KLA-TENCOR CORP.	EQUITY	482480100	4478	90,359	SH	DEFINED
KMART CORP.	EQUITY	482584109	1236	226,380	SH	DEFINED
KNIGHT RIDDER INC	EQUITY	499040103	17	260	SH	DEFINED
KNIGHT RIDDER INC	EQUITY	499040103	5362	82,580	SH	DEFINED
KNIGHT TRADING GROUP	EQUITY	499063105	10	883	SH	DEFINED
KNIGHT TRANSN INC	EQUITY	499064103	86	4,577	SH	DEFINED
KNIGHT TRANSPORTATION, INC.	EQUITY	499064103	90	4,767	SH	DEFINED
KNIGHTBRIDGE TANKERS LTD	EQUITY	G5299G106	14479	899,340	SH	DEFINED
KNIGHT-RIDDER, INC.	EQUITY	499040103	4517	69,565	SH	DEFINED
KOGER EQUITY INC	EQUITY	500228101	141	8,623	SH	DEFINED
KOGER EQUITY, INC.	EQUITY	500228101	148	9,101	SH	DEFINED
KOHL'S CORP	EQUITY	500255104	74	1,050	SH	DEFINED
KOHL'S CORP	EQUITY	500255104	9976	141,630	SH	DEFINED
KOHL'S CORP	EQUITY	500255104	17875	253,756	SH	DEFINED
KOHL'S CORP.	EQUITY	500255104	26291	373,233	SH	DEFINED
KOOKMIN BANK SPONS ADR	EQUITY	50049M109	916	23,549	SH	DEFINED
KOPIN CORP	EQUITY	500600101	445	31,769	SH	DEFINED
KOPIN CORP.	EQUITY	500600101	274	19,569	SH	DEFINED
KOREA ELEC POWER CORP-SP ADR	EQUITY	500631106	275	30,000	SH	DEFINED
KOREA FUND INC	EQUITY	500634100	1154	88,800	SH	DEFINED
KOREA TELECOM CORP-S	EQUITY	50063P103	427	21,000	SH	DEFINED
KORN FERRY INTL	EQUITY	500643200	605	56,762	SH	DEFINED
KORN/FERRY INTERNATIONAL	EQUITY	500643200	610	57,247	SH	DEFINED
KOS PHARMACEUTICALS INC	EQUITY	500648100	48	1,393	SH	DEFINED
KOS PHARMACEUTICALS, INC.	EQUITY	500648100	51	1,469	SH	DEFINED
KOSAN BIOSCIENCES INC	EQUITY	50064W107	35	4,345	SH	DEFINED
KOSAN BIOSCIENCES INC	EQUITY	50064W107	31	3,904	SH	DEFINED
KPMG CONSULTING INC	EQUITY	48265R109	24	1,422	SH	DEFINED
KPMG CONSULTING INC	EQUITY	48265R109	288	17,400	SH	DEFINED

NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PUT/ PRN CALL	INVTMT DSCRETN
KRAFT FOODS INC	EQUITY	50075N104	0	0	SH	DEFINED
KRAMONT REALTY TRUST	EQUITY	50075Q107	91	6,256	SH	DEFINED
KRAMONT RLTY TR	EQUITY	50075Q107	88	6,054	SH	DEFINED
KRISPY KREME DOUGHNU	EQUITY	501014104	26	596	SH	DEFINED
KROGER CO	EQUITY	501044101	52	2,510	SH	DEFINED
KROGER CO	EQUITY	501044101	7088	339,650	SH	DEFINED
KROGER CO.	EQUITY	501044101	7491	358,929	SH	DEFINED
KROLL INC	EQUITY	501049100	72	4,788	SH	DEFINED
KROLL INC.	EQUITY	501049100	77	5,108	SH	DEFINED
KROLL INC.	EQUITY	501049100	21808	1,444,212	SH	DEFINED
KRONOS INC	EQUITY	501052104	263	5,426	SH	DEFINED
KRONOS, INC.	EQUITY	501052104	276	5,696	SH	DEFINED
K-SWISS INC	EQUITY	482686102	70	2,118	SH	DEFINED
K-SWISS, INC.	EQUITY	482686102	75	2,253	SH	DEFINED
KUBOTA CORP	EQUITY	501173207	71	1,350	SH	DEFINED
KUBOTA CORP SPONS. ADR	EQUITY	501173207	73	1,350	SH	DEFINED
KULICKE & SOFFA INDS INC	EQUITY	501242101	253	14,770	SH	DEFINED
KULICKE & SOFFA INDUSTRIES	EQUITY	501242101	266	15,533	SH	DEFINED
KULICKE + SOFFA INDS INC	EQUITY	501242101	2502	145,900	SH	DEFINED

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L 3 COMMUNICATIONS HLDG CORP	EQUITY	502424104	9090	101,000	SH	DEFINED
L-3 COMMUNICATIONS HLDGS	EQUITY	502424104	5554	61,712	SH	DEFINED
L-3 COMMUNICATIONS HOLDINGS,	EQUITY	502424104	5583	62,033	SH	DEFINED
LA JOLLA PHARMACEUTICAL C	EQUITY	503459109	193	21,542	SH	DEFINED
LA JOLLA PHARMACEUTICAL CO	EQUITY	503459109	86	9,602	SH	DEFINED
LA QUINTA PPTYS INC	EQUITY	50419Q409	237	41,328	SH	DEFINED
LA QUINTA PROPERTIES-PAIRED	EQUITY	50419U202	249	43,457	SH	DEFINED
LA Z BOY INC	EQUITY	505336107	339	15,558	SH	DEFINED
Lab Corp of America Holdings	EQUITY	50540R409	970	12,000	SH	DEFINED
LABOR READY INC	EQUITY	505401208	66	13,003	SH	DEFINED
LABOR READY, INC.	EQUITY	505401208	68	13,323	SH	DEFINED
LABORATORY CORP OF AMERICA	EQUITY	50540R409	17137	211,960	SH	Sole
LABORATORY CRP OF AM	EQUITY	50540R409	50	616	SH	DEFINED
LABRANCHE & CO INC	EQUITY	505447102	2457	71,300	SH	DEFINED
LABRANCHE & CO. INC.	EQUITY	505447102	2478	71,917	SH	DEFINED
LACLEDE GAS CO.	EQUITY	505597104	151	6,307	SH	DEFINED
LACLEDE GROUP INC	EQUITY	505597104	145	6,074	SH	DEFINED
LADENBURG THALMAN FIN SVC	EQUITY	50575Q102	2	1,869	SH	DEFINED
LADENBURG THALMANN FINANCIAL	EQUITY	50575Q102	2	1,967	SH	DEFINED
LADISH CO., INC.	EQUITY	505754200	34	3,081	SH	DEFINED
LADISH INC	EQUITY	505754200	31	2,869	SH	DEFINED
LAFARGE NORTH AMERIC	EQUITY	505862102	9	252	SH	DEFINED
LAKELAND BANCORP INC	EQUITY	511637100	64	3,929	SH	DEFINED
LAKELAND BANCORP INC	EQUITY	511637100	59	3,613	SH	DEFINED
LAM RESEARCH CORP	EQUITY	512807108	3539	152,400	SH	DEFINED
LAM RESEARCH CORP.	EQUITY	512807108	3579	154,154	SH	DEFINED
LAM RESH CORP	EQUITY	512807108	6541	281,700	SH	DEFINED
LAMAR ADVERTISING CO	EQUITY	512815101	21	488	SH	DEFINED
LAMAR ADVERTISING CO CL A	EQUITY	512815101	1092	25,800	SH	Sole
LAMAR CORP CV	EQUITY	512815af8	6494	5,860,000	PRN	Sole
LAN CHILE SA SPON ADR	EQUITY	501723100	140	18,500	SH	DEFINED

NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PUT/ PRN CALL	INVTMT DSCRETN
LANCASTER COLONY CORP	EQUITY	513847103	1910	53,791	SH	DEFINED
LANCASTER COLONY CORP.	EQUITY	513847103	1923	54,167	SH	DEFINED
LANCE INC	EQUITY	514606102	612	42,831	SH	DEFINED
LANCE, INC.	EQUITY	514606102	113	7,930	SH	DEFINED
LANDAMERICA FINANCIAL GROUP	EQUITY	514936103	180	6,271	SH	DEFINED
LANDAMERICA FINL GROUP IN	EQUITY	514936103	171	5,967	SH	DEFINED
LANDAUER INC	EQUITY	51476K103	78	2,301	SH	DEFINED
LANDAUER, INC.	EQUITY	51476K103	84	2,488	SH	DEFINED
LANDRYS RESTAURANTS INC	EQUITY	51508L103	93	4,967	SH	DEFINED
LANDRY'S RESTAURANTS INC.	EQUITY	51508L103	98	5,232	SH	DEFINED
LANDS END INC	EQUITY	515086106	1981	39,488	SH	DEFINED
LAND'S END, INC.	EQUITY	515086106	1988	39,628	SH	DEFINED
LANDSTAR SYS INC	EQUITY	515098101	386	5,326	SH	DEFINED
LANDSTAR SYS INC	EQUITY	515098101	6283	86,650	SH	DEFINED
LANDSTAR SYSTEM, INC.	EQUITY	515098101	186	2,561	SH	DEFINED
LANTRONIX INC	EQUITY	516548104	37	5,920	SH	DEFINED
LANTRONIX INC	EQUITY	516548104	36	5,637	SH	DEFINED
LARGE SCALE BIOLOGY CORP	EQUITY	517053104	16	3,663	SH	DEFINED
LARGE SCALE BIOLOGY CORP	EQUITY	517053104	16	3,663	SH	DEFINED
LASALLE HOTEL PPTYS	EQUITY	517942108	46	3,958	SH	DEFINED
LASALLE HOTEL PPTYS COM SH BEN	EQUITY	517942108	2998	255,400	SH	Sole

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LASALLE HOTEL PROPERTIES	EQUITY	517942108	50	4,258	SH	DEFINED
LATTICE SEMICONDUCTOR COR	EQUITY	518415104	2889	140,425	SH	DEFINED
LATTICE SEMICONDUCTOR CORP.	EQUITY	518415104	2758	134,086	SH	DEFINED
LAWSON PRODS INC	EQUITY	520776105	41	1,574	SH	DEFINED
LAWSON PRODUCTS, INC.	EQUITY	520776105	44	1,684	SH	DEFINED
LA-Z-BOY CHAIR CO.	EQUITY	505336107	354	16,229	SH	DEFINED
LEAP WIRELESS INTL INC	EQUITY	521863100	187	8,938	SH	DEFINED
LEAP WIRELESS INTL INC	EQUITY	521863118	370	12,250	SH	DEFINED
LEAP WIRELESS INTL, INC.	EQUITY	521863100	198	9,448	SH	DEFINED
LEAR CORP	EQUITY	521865105	3565	93,470	SH	DEFINED
LEAR CORP	EQUITY	521865105	4928	129,200	SH	DEFINED
LEARNING TREE INTERNATIONAL	EQUITY	522015106	102	3,638	SH	DEFINED
LEARNING TREE INTL INC	EQUITY	522015106	94	3,368	SH	DEFINED
LECROY CORP	EQUITY	52324W109	45	2,491	SH	DEFINED
LECROY CORP	EQUITY	52324W109	43	2,373	SH	DEFINED
LEE ENTERPRISES INC	EQUITY	523768109	2404	66,090	SH	DEFINED
LEE ENTERPRISES, INC.	EQUITY	523768109	2424	66,654	SH	DEFINED
LEGATO SYS INC	EQUITY	524651106	1742	134,292	SH	DEFINED
LEGATO SYSTEMS, INC.	EQUITY	524651106	1757	135,455	SH	DEFINED
LEGG MASON INC	EQUITY	524901105	4043	80,900	SH	DEFINED
LEGG MASON, INC.	EQUITY	524901105	4070	81,442	SH	DEFINED
LEGGETT & PLATT INC	EQUITY	524660107	14	610	SH	DEFINED
LEGGETT & PLATT INC	EQUITY	524660107	1911	83,100	SH	DEFINED
LEGGETT & PLATT, INC.	EQUITY	524660107	2054	89,316	SH	DEFINED
LEHMAN BROS HLDGS INC	EQUITY	524908100	50	750	SH	DEFINED
LEHMAN BROS HLDGS INC	EQUITY	524908100	12723	190,465	SH	DEFINED
LEHMAN BROTHERS HLDGS INC	EQUITY	524908100	26701	399,720	SH	DEFINED
LEHMAN BROTHERS HOLDINGS, INC.	EQUITY	524908100	13098	196,075	SH	DEFINED
LENNAR CORP	EQUITY	526057104	4598	98,200	SH	DEFINED

NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PUT/ PRN CALL	INVSTMT DSCRETN
LENNAR CORP COM	EQUITY	526057104	53900	1,151,221	SH	Sole
LENNAR CORP.	EQUITY	526057104	4617	98,606	SH	DEFINED
LENNOX INTERNATIONAL INC	EQUITY	526107107	141	14,485	SH	DEFINED
LENNOX INTL INC	EQUITY	526107107	134	13,795	SH	DEFINED
LEUCADIA NATIONAL CORP.	EQUITY	527288104	1948	67,469	SH	DEFINED
LEUCADIA NATL CORP	EQUITY	527288104	1940	67,200	SH	DEFINED
LEVEL 3 COMMUNICATIONS, INC.	EQUITY	52729N100	17	3,467	SH	DEFINED
LEXAR MEDIA INC	EQUITY	52886P104	2,548	965,215	SH	DEFINED
LEXAR MEDIA INC	EQUITY	52886P104	2574	975,013	SH	DEFINED
LEXAR MEDIA INC	EQUITY	52886P104	26	9,798	SH	DEFINED
LEXENT INC	EQUITY	52886Q102	34	5,435	SH	DEFINED
LEXENT INC	EQUITY	52886Q102	34	5,435	SH	DEFINED
LEXICON GENETICS INC	EQUITY	528872104	113	9,803	SH	DEFINED
LEXICON GENETICS INC.	EQUITY	528872104	118	10,228	SH	DEFINED
LEXINGTON CORP PPTYS TR	EQUITY	529043101	98	6,291	SH	DEFINED
LEXINGTON CORP. PROPERTRIES	EQUITY	529043101	100	6,465	SH	DEFINED
LEXMARK INTERNATIONAL GROUP	EQUITY	529771107	5432	92,061	SH	DEFINED
LEXMARK INTL NEW	EQUITY	529771107	24	410	SH	DEFINED
LEXMARK INTL NEW	EQUITY	529771107	5148	87,250	SH	DEFINED
LIBBEY INC	EQUITY	529898108	152	4,657	SH	DEFINED
LIBBEY, INC.	EQUITY	529898108	159	4,862	SH	DEFINED
LIBERATE TECHNOLOGIES	EQUITY	530129105	366	31,892	SH	DEFINED
LIBERATE TECHNOLOGIES, INC.	EQUITY	530129105	383	33,366	SH	DEFINED

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LIBERTY CORP S C	EQUITY	530370105	222	5,388	SH	DEFINED
LIBERTY CORP.	EQUITY	530370105	230	5,579	SH	DEFINED
LIBERTY DIGITAL INC	EQUITY	530436104	21	6,111	SH	DEFINED
LIBERTY DIGITAL INC CL A	EQUITY	530436104	22	6,478	SH	DEFINED
LIBERTY LIVEWIRE CORP	EQUITY	530709104	12	1,659	SH	DEFINED
LIBERTY LIVEWIRE CORP	EQUITY	530709104	12	1,659	SH	DEFINED
LIBERTY MEDIA CORP NEW	EQUITY	530718105	8703	621,650	SH	DEFINED
LIBERTY MEDIA MEDIA CORP A	EQUITY	530718105	158	11,320	SH	DEFINED
LIBERTY PPTY TR SH BEN INT	EQUITY	531172104	970	32,500	SH	Sole
LIBERTY PROPERTY TRUST	EQUITY	531172104	7552	252,990	SH	DEFINED
LIFEPOINT HOSPITALS HLDG	EQUITY	53219L109	2019	59,303	SH	DEFINED
LIFEPOINT HOSPITALS INC	EQUITY	53219L109	2283	67,070	SH	DEFINED
LIGAND PHARMACEUTICALS IN	EQUITY	53220K207	438	24,464	SH	DEFINED
LIGAND PHARMACEUTICALS, INC., CLASS B	EQUITY	53220K207	217	12,096	SH	DEFINED
LIGHTBRIDGE INC	EQUITY	532226107	93	7,646	SH	DEFINED
LIGHTBRIDGE INC	EQUITY	532226107	89	7,305	SH	DEFINED
LIGHTPATH TECHNOLOGIES IN	EQUITY	532257102	22	6,103	SH	DEFINED
LIGHTPATH TECHNOLOGIES INC	EQUITY	532257102	23	6,408	SH	DEFINED
LILLY ELI & CO	EQUITY	532457108	276	3,510	SH	DEFINED
LILLY ELI & CO	EQUITY	532457108	44920	571,930	SH	DEFINED
LILLY ELI + CO	EQUITY	532457108	2356	30,000	SH	DEFINED
LIMITED INC	EQUITY	532716107	20	1,340	SH	DEFINED
LIMITED INC	EQUITY	532716107	2668	181,230	SH	DEFINED
LIMITED, INC.	EQUITY	532716107	2857	194,083	SH	DEFINED
LINCARE HLDGS INC	EQUITY	532791100	3747	130,800	SH	DEFINED
LINCARE HOLDINGS, INC.	EQUITY	532791100	3785	132,119	SH	DEFINED
LINCOLN ELEC HLDGS INC	EQUITY	533900106	238	9,734	SH	DEFINED

NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PUT/ PRN CALL	INVTMT DSCRETN
LINCOLN ELECTRIC HOLDINGS, INC	EQUITY	533900106	250	10,244	SH	DEFINED
LINCOLN NATIONAL CORP.	EQUITY	534187109	5844	120,312	SH	DEFINED
LINCOLN NATL CORP IND	EQUITY	534187109	40	830	SH	DEFINED
LINCOLN NATL CORP IND	EQUITY	534187109	29	590	SH	DEFINED
LINCOLN NATL CORP IND	EQUITY	534187109	5550	114,270	SH	DEFINED
LINDSAY MANUFACTURING CO.	EQUITY	535555106	59	3,031	SH	DEFINED
LINDSAY MFG CO	EQUITY	535555106	55	2,861	SH	DEFINED
LINEAR TECHNOLOGY CORP	EQUITY	535678106	39	990	SH	DEFINED
LINEAR TECHNOLOGY CORP	EQUITY	535678106	5596	143,330	SH	DEFINED
LINEAR TECHNOLOGY CORP.	EQUITY	535678106	5892	150,934	SH	DEFINED
LINENS N THINGS INC	EQUITY	535679104	263	10,322	SH	DEFINED
LINENS 'N THINGS, INC.	EQUITY	535679104	278	10,897	SH	DEFINED
LIQUI BOX CORP	EQUITY	536314107	33	794	SH	DEFINED
LIQUI-BOX CORP.	EQUITY	536314107	33	794	SH	DEFINED
LITHIA MOTORS, INC.	EQUITY	536797103	46	2,227	SH	DEFINED
LITHIA MTRS INC	EQUITY	536797103	42	2,046	SH	DEFINED
LITTELFUSE INC	EQUITY	537008104	142	5,417	SH	DEFINED
LITTELFUSE, INC.	EQUITY	537008104	148	5,643	SH	DEFINED
LIZ CLAIBORNE INC	EQUITY	539320101	8	160	SH	DEFINED
LIZ CLAIBORNE INC	EQUITY	539320101	1105	22,210	SH	DEFINED
LIZ CLAIBORNE, INC.	EQUITY	539320101	1187	23,864	SH	DEFINED
LNR PPTY CORP	EQUITY	501940100	223	7,149	SH	DEFINED
LNR PROPERTY CORP.	EQUITY	501940100	232	7,428	SH	DEFINED
LOCAL FINANCIAL CORP.	EQUITY	539553107	90	6,443	SH	DEFINED
LOCAL FINL CORP	EQUITY	539553107	316	22,592	SH	DEFINED

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LOCKHEED MARTIN CORP	EQUITY	539830109	64	1,380	SH	DEFINED
LOCKHEED MARTIN CORP	EQUITY	539830109	9425	201,950	SH	DEFINED
LOCKHEED MARTIN CORP.	EQUITY	539830109	9909	212,324	SH	DEFINED
LODGENET ENTERTAINMENT CORP.	EQUITY	540211109	53	3,082	SH	DEFINED
LODGENET ENTMT CORP	EQUITY	540211109	49	2,868	SH	DEFINED
LOEWS CORP	EQUITY	540424108	33	600	SH	DEFINED
LOEWS CORP	EQUITY	540424108	4483	80,950	SH	DEFINED
LOEWS CORP.	EQUITY	540424108	4733	85,469	SH	DEFINED
LO-JACK CORPORATION	EQUITY	539451104	1308	240,000	SH	DEFINED
LONE STAR STEAKHOUSE & SALOON	EQUITY	542307103	90	6,062	SH	DEFINED
LONE STAR STEAKHOUSE SALO	EQUITY	542307103	85	5,759	SH	DEFINED
LONE STAR TECHNOLOGIES IN	EQUITY	542312103	126	7,153	SH	DEFINED
LONE STAR TECHNOLOGIES, INC.	EQUITY	542312103	131	7,446	SH	DEFINED
LONGS DRUG STORES CORP	EQUITY	543162101	1304	55,775	SH	DEFINED
LONGS DRUG STORES CORP.	EQUITY	543162101	1314	56,186	SH	DEFINED
LONGVIEW FIBRE CO	EQUITY	543213102	927	78,521	SH	DEFINED
LONGVIEW FIBRE CO.	EQUITY	543213102	938	79,434	SH	DEFINED
LOUDCLOUD INC	EQUITY	545735102	31	7,225	SH	DEFINED
LOUDCLOUD INC	EQUITY	545735102	31	7,225	SH	DEFINED
LOUISIANA PAC CORP	EQUITY	546347105	3	330	SH	DEFINED
LOUISIANA PAC CORP	EQUITY	546347105	656	77,776	SH	DEFINED
LOUISIANA PACIFIC CORP.	EQUITY	546347105	689	81,620	SH	DEFINED
LOWE'S COMPANIES, INC.	EQUITY	548661107	34616	745,875	SH	DEFINED
LOWES COS INC	EQUITY	548661107	112	2,420	SH	DEFINED
LOWES COS INC	EQUITY	548661107	16715	360,170	SH	DEFINED

NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PUT/ PRN CALL	INVTMT DSCRETN
LOWES COS INC COM	EQUITY	548661107	3249	70,000	SH	Sole
LSI INDS INC	EQUITY	50216C108	76	4,368	SH	DEFINED
LSI INDUSTRIES, INC.	EQUITY	50216C108	79	4,557	SH	DEFINED
LSI LOGIC CORP	EQUITY	502161102	18	1,150	SH	DEFINED
LSI LOGIC CORP	EQUITY	502161102	2707	171,540	SH	DEFINED
LSI LOGIC CORP.	EQUITY	502161102	2896	183,497	SH	DEFINED
LTX CORP	EQUITY	502392103	1639	78,286	SH	DEFINED
LTX CORP.	EQUITY	502392103	1540	73,538	SH	DEFINED
LUBRIZOL CORP	EQUITY	549271104	2179	62,100	SH	DEFINED
LUBRIZOL CORP COM	EQUITY	549271104	27785	791,834	SH	Sole
LUBRIZOL CORP.	EQUITY	549271104	2191	62,451	SH	DEFINED
LUBYS INC	EQUITY	549282101	41	7,208	SH	DEFINED
LUBY'S, INC.	EQUITY	549282101	43	7,461	SH	DEFINED
LUCENT TECHNOLOGIES INC	EQUITY	549463107	17149	2,722,089	SH	DEFINED
LUCENT TECHNOLOGIES INC	EQUITY	549463107	67	10,670	SH	DEFINED
LUCENT TECHNOLOGIES INC	EQUITY	549463107	9886	1,571,702	SH	DEFINED
LUFKIN INDS INC	EQUITY	549764108	47	1,767	SH	DEFINED
LUFKIN INDS INC COM	EQUITY	549764108	51	1,894	SH	DEFINED
Lumbermens Mutual	CORPBOND	550060AC1	5672	6,875,000	PRN	DEFINED
LUMINENT INC	EQUITY	55027R103	7	3,699	SH	DEFINED
LUMINEX CORP	EQUITY	55027E102	81	4,774	SH	DEFINED
LUMINEX CORP DEL	EQUITY	55027E102	78	4,591	SH	DEFINED
LUXOTTICA GROUP SPA-SPON ADR	EQUITY	55068R202	5322	322,940	SH	DEFINED
LYDALL INC DEL	EQUITY	550819106	48	4,779	SH	DEFINED
LYDALL, INC.	EQUITY	550819106	50	5,030	SH	DEFINED
LYNCH INTERACTIVE CORP	EQUITY	551146103	47	678	SH	DEFINED
LYNCH INTERACTIVE CORP	EQUITY	551146103	43	620	SH	DEFINED

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LYONDELL CHEMICAL CO	EQUITY	552078107	2046	142,800	SH	DEFINED
LYONDELL CHEMICAL CO.	EQUITY	552078107	2058	143,643	SH	DEFINED
M & T BK CORP	EQUITY	55261F104	8363	114,800	SH	DEFINED
M D C HLDGS INC	EQUITY	552676108	223	5,889	SH	DEFINED
M&T BANK CORP.	EQUITY	55261F104	8411	115,450	SH	DEFINED
M.D.C. HOLDINGS, INC.	EQUITY	552676108	231	6,124	SH	DEFINED
M/I SCHOTTENSTEIN HOMES I	EQUITY	55305B101	94	1,891	SH	DEFINED
M/I SCHOTTENSTEIN HOMES INC	EQUITY	55305B101	99	1,994	SH	DEFINED
MACDERMID INC	EQUITY	554273102	115	6,785	SH	DEFINED
MACDERMID, INC.	EQUITY	554273102	119	7,008	SH	DEFINED
MACERICH CO	EQUITY	554382101	268	10,061	SH	DEFINED
MACERICH CO COM	EQUITY	554382101	266	10,000	SH	Sole
MACERICH CO.	EQUITY	554382101	278	10,458	SH	DEFINED
MACK-CALI REALTY CORP	EQUITY	554489104	8788	283,303	SH	DEFINED
MACROCHEM CORP DEL	EQUITY	555903103	20	6,651	SH	DEFINED
MACROCHEM CORP.	EQUITY	555903103	21	7,018	SH	DEFINED
MACROMEDIA INC	EQUITY	556100105	1554	87,285	SH	DEFINED
MACROMEDIA, INC.	EQUITY	556100105	1568	88,093	SH	DEFINED
MACROVISION CORP	EQUITY	555904101	2188	62,117	SH	DEFINED
MACROVISION CORP	EQUITY	555904101	2170	61,600	SH	DEFINED
MADDEN STEVEN LTD	EQUITY	556269108	35	2,523	SH	DEFINED
MADISON GAS & ELEC CO	EQUITY	557497104	135	5,093	SH	DEFINED
MADISON GAS & ELECTRIC CO.	EQUITY	557497104	140	5,308	SH	DEFINED

NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PUT/ PRN CALL	INVTMT DSCRETN
MAF BANCORP INC	EQUITY	55261R108	175	5,918	SH	DEFINED
MAF BANCORP, INC.	EQUITY	55261R108	182	6,158	SH	DEFINED
MAGELLAN HEALTH SERVICES, INC.	EQUITY	559079108	45	7,117	SH	DEFINED
MAGELLAN HEALTH SVCS INC	EQUITY	559079108	44	6,862	SH	DEFINED
MAGNA ENTERTAINMENT CL A	EQUITY	559211107	52	7,380	SH	DEFINED
MAGNA ENTMT CORP	EQUITY	559211107	48	6,909	SH	DEFINED
MAGNATEK, INC.	EQUITY	559424106	61	6,769	SH	DEFINED
MAGNETEK INC	EQUITY	559424106	59	6,543	SH	DEFINED
MAGNUM HUNTER RES INC	EQUITY	55972F203	69	8,303	SH	DEFINED
MAGNUM HUNTER RESOURCES INC	EQUITY	55972F203	74	8,911	SH	DEFINED
MAHANAGAR TELE NIGAM-ADR	EQUITY	559778402	412	68,500	SH	DEFINED
MAIL-WELL INC	EQUITY	560321200	40	9,796	SH	DEFINED
MAIL-WELL, INC.	EQUITY	560321200	42	10,123	SH	DEFINED
MAIN STR BKS INC NEW	EQUITY	56034R102	45	2,752	SH	DEFINED
MAIN STREET BANKS INC	EQUITY	56034R102	48	2,922	SH	DEFINED
MAKITA CORP	EQUITY	560877300	16	3,000	SH	DEFINED
MAKITA CORP. SPONS. ADR	EQUITY	560877300	16	3,000	SH	DEFINED
MALAYSIA FUND INC	EQUITY	560905101	39	10,000	SH	DEFINED
MANAGEMENT NETWORK GROUP	EQUITY	561693102	18	2,583	SH	DEFINED
MANAGEMENT NETWORK GROUP INC	EQUITY	561693102	18	2,583	SH	DEFINED
MANDALAY RESORT GROUP	EQUITY	562567107	1853	86,609	SH	DEFINED
MANDALAY RESORT GROUP	EQUITY	562567107	1840	86,000	SH	DEFINED
MANHATTAN ASSOCIATES, INC.	EQUITY	562750109	124	4,260	SH	DEFINED
MANHATTAN ASSOCS INC	EQUITY	562750109	119	4,086	SH	DEFINED
MANITOWOC CO., INC.	EQUITY	563571108	243	7,816	SH	DEFINED
MANITOWOC INC	EQUITY	563571108	233	7,501	SH	DEFINED
MANOR CARE INC NEW	EQUITY	564055101	8	320	SH	DEFINED
MANOR CARE INC NEW	EQUITY	564055101	1026	43,290	SH	DEFINED
MANOR CARE, INC.	EQUITY	564055101	1103	46,539	SH	DEFINED

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MANPOWER INC	EQUITY	56418H100	5291	156,960	SH	DEFINED
MANPOWER, INC.	EQUITY	56418H100	4173	123,794	SH	DEFINED
MANUFACTURED HOME CMNT COM	EQUITY	564682102	7603	243,600	SH	Sole
MANUFACTURED HOME CMNTYS	EQUITY	564682102	126	4,053	SH	DEFINED
MANUFACTURED HOME COMMUNITIES	EQUITY	564682102	133	4,252	SH	DEFINED
MANUFACTURERS SERVICES LTD	EQUITY	565005105	27	4,357	SH	DEFINED
MANUFACTURERS SVCS LTD	EQUITY	565005105	27	4,357	SH	DEFINED
MANUGISTICS GROUP IN	EQUITY	565011103	12	583	SH	DEFINED
MAPINFO CORP	EQUITY	565105103	60	3,813	SH	DEFINED
MAPINFO CORP COM	EQUITY	565105103	65	4,134	SH	DEFINED
MARCUS CORP	EQUITY	566330106	82	5,812	SH	DEFINED
MARCUS CORP	EQUITY	566330106	79	5,612	SH	DEFINED
MARKEL CORP	EQUITY	570535104	10	55	SH	DEFINED
MARRIOTT INTERNATIONAL, INC.	EQUITY	571903202	4445	109,341	SH	DEFINED
MARRIOTT INTL INC NEW	EQUITY	571903202	30	750	SH	DEFINED
MARRIOTT INTL INC NEW	EQUITY	571903202	4143	101,920	SH	DEFINED
MARSH & MCLENNAN COMPANIES INC	EQUITY	571748102	13199	122,834	SH	DEFINED
MARSH & MCLENNAN COS INC	EQUITY	571748102	92	860	SH	DEFINED
MARSH & MCLENNAN COS INC	EQUITY	571748102	12480	116,150	SH	DEFINED
MARSH + MCLENNAN COS INC	EQUITY	571748102	7016	65,300	SH	DEFINED
MARSHALL & ILSLEY CORP	EQUITY	571834100	8112	128,200	SH	DEFINED

NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PUT/ PRN CALL	INVTMT DSCRETN
MARSHALL & ILSLEY CORP.	EQUITY	571834100	8164	129,019	SH	DEFINED
MARTEK BIOSCIENCES CORP	EQUITY	572901106	96	4,417	SH	DEFINED
MARTEK BIOSCIENCES CORP.	EQUITY	572901106	101	4,624	SH	DEFINED
MARTHA STEWART LIVING INC	EQUITY	573083102	5993	364,300	SH	DEFINED
MARTHA STEWART LIVING OMN	EQUITY	573083102	40	2,436	SH	DEFINED
MARTHA STEWART LIVING-CL A	EQUITY	573083102	41	2,516	SH	DEFINED
MARTIN MARIETTA MATERIALS	EQUITY	573284106	2763	59,287	SH	DEFINED
MARTIN MARIETTA MATLS INC	EQUITY	573284106	2745	58,900	SH	DEFINED
MARVELL TECHNOLOGY GROUP LTD	EQUITY	G5876H105	6089	170,000	SH	DEFINED
MASCO CORP	EQUITY	574599106	35	1,430	SH	DEFINED
MASCO CORP	EQUITY	574599106	4754	194,030	SH	DEFINED
MASCO CORP.	EQUITY	574599106	21561	880,037	SH	DEFINED
MASSEY ENERGY COMPANY	EQUITY	576206106	12	574	SH	DEFINED
MASTEC INC	EQUITY	576323109	47	6,714	SH	DEFINED
MASTEC, INC.	EQUITY	576323109	50	7,166	SH	DEFINED
MATRIX PHARMACEUTICAL INC	EQUITY	576844104	12	7,419	SH	DEFINED
MATRIX PHARMACEUTICALS, INC.	EQUITY	576844104	12	7,638	SH	DEFINED
MATRIXONE INC	EQUITY	57685P304	141	10,872	SH	DEFINED
MATRIXONE INC	EQUITY	57685P304	22	1750	SH	DEFINED
MATRIXONE INC	EQUITY	57685P304	278	21,366	SH	DEFINED
MATRIXONE INC	EQUITY	57685P304	3875	298,300	SH	DEFINED
MATTEL INC	EQUITY	577081102	23	1,350	SH	DEFINED
MATTEL INC	EQUITY	577081102	113	6562	SH	DEFINED
MATTEL INC	EQUITY	577081102	5467	317,840	SH	DEFINED
MATTEL, INC.	EQUITY	577081102	5816	338,117	SH	DEFINED
MATTHEWS INTERNATIONAL CORP. CLASS A	EQUITY	577128101	224	9,096	SH	DEFINED
MATTHEWS INTL CORP	EQUITY	577128101	213	8,668	SH	DEFINED
MATTSON TECHNOLOGY INC	EQUITY	577223100	79	8,995	SH	DEFINED
MATTSON TECHNOLOGY, INC.	EQUITY	577223100	85	9,604	SH	DEFINED
MAUI LAND & PINEAPPLE CO	EQUITY	577345101	16	657	SH	DEFINED
MAUI LD & PINEAPPLE INC	EQUITY	577345101	16	657	SH	DEFINED

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MAVERICK TUBE CORP	EQUITY	577914104	126	9,743	SH	DEFINED
MAVERICK TUBE CORP.	EQUITY	577914104	132	10,190	SH	DEFINED
MAXIM INTEGRATED PRODS IN	EQUITY	57772K101	53	1,010	SH	DEFINED
MAXIM INTEGRATED PRODS IN	EQUITY	57772K101	8487	161,640	SH	DEFINED
MAXIM INTEGRATED PRODUCTS INC.	EQUITY	57772K101	8894	169,385	SH	DEFINED
MAXIM PHARMACEUTICALS INC	EQUITY	57772M107	52	7,474	SH	DEFINED
MAXIM PHARMACEUTICALS INC.	EQUITY	57772M107	53	7,709	SH	DEFINED
MAXIMUS INC	EQUITY	577933104	150	3,557	SH	DEFINED
MAXIMUS INC COM	EQUITY	577933104	52097	1,238,643	SH	Sole
MAXIMUS, INC.	EQUITY	577933104	157	3,744	SH	DEFINED
MAXTOR CORP	EQUITY	577729205	9	1,430	SH	DEFINED
MAXWELL TECHNOLOGIES INC	EQUITY	577767106	32	3,225	SH	DEFINED
MAXWELL TECHNOLOGIES, INC.	EQUITY	577767106	33	3,392	SH	DEFINED
MXYGEN	EQUITY	577776107	155	8,837	SH	DEFINED
MXYGEN INC	EQUITY	577776107	261	14,861	SH	DEFINED
MAY DEPARTMENT STORES CO.	EQUITY	577778103	9740	263,399	SH	DEFINED
MAY DEPT STORES CO	EQUITY	577778103	35	940	SH	DEFINED
MAY DEPT STORES CO	EQUITY	577778103	10497	283,850	SH	DEFINED
MAY DEPT STORES CO	EQUITY	577778103	6092	164,735	SH	DEFINED

NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PUT/ PRN CALL	INVSTMT DSCRETN
MAYTAG CORP	EQUITY	578592107	7	240	SH	DEFINED
MAYTAG CORP	EQUITY	578592107	1007	32,440	SH	DEFINED
MAYTAG CORP.	EQUITY	578592107	1090	35,116	SH	DEFINED
MB FINANCIAL INC	EQUITY	55264U108	48	1,779	SH	DEFINED
MB FINANCIAL INC NEW	EQUITY	55264U108	1	20	SH	DEFINED
MBIA INC	EQUITY	55262C100	25	460	SH	DEFINED
MBIA INC	EQUITY	55262C100	4195	78,230	SH	DEFINED
MBIA, INC	EQUITY	55262C100	3617	67,440	SH	DEFINED
MBNA Capital	CORPBOND	55263BAA9	5649	6,000,000	PRN	DEFINED
MBNA CORP	EQUITY	55262L100	94	2,660	SH	DEFINED
MBNA CORP	EQUITY	55262L100	14480	411,362	SH	DEFINED
MBNA CORP.	EQUITY	55262L100	15186	431,408	SH	DEFINED
MCAFEE COM CORP	EQUITY	579062100	52	1,535	SH	DEFINED
MCAFEE.COM CORP.	EQUITY	579062100	57	1,671	SH	DEFINED
MCCLATCHY COMPANY-CL	EQUITY	579489105	10	213	SH	DEFINED
MCCORMICK & CO INC	EQUITY	579780206	3525	84,000	SH	DEFINED
MCCORMICK & CO., INC.	EQUITY	579780206	3555	84,708	SH	DEFINED
MCDATA CORP	EQUITY	580031201	3344	136,500	SH	DEFINED
MCDATA CORP CL A	EQUITY	580031201	6	233	SH	DEFINED
MCDATA CORP-CL A	EQUITY	580031201	3351	136,756	SH	DEFINED
MCDATA CORPORATION	EQUITY	580031102	5908	240,350	SH	DEFINED
MCDERMOTT INTERNATIONAL, INC.	EQUITY	580037109	338	27,549	SH	DEFINED
MCDERMOTT INTL INC	EQUITY	580037109	2	190	SH	DEFINED
MCDERMOTT INTL INC	EQUITY	580037109	320	26,100	SH	DEFINED
McDonalds Corp	EQUITY	580135101	1257	47,500	SH	DEFINED
MCDONALDS CORP	EQUITY	580135101	106	4,020	SH	DEFINED
MCDONALDS CORP	EQUITY	580135101	14386	543,500	SH	DEFINED
MCDONALD'S CORP.	EQUITY	580135101	15187	573,756	SH	DEFINED
MCG CAPITAL CORP	EQUITY	58047P107	34616	1,944,720	SH	DEFINED
MCGRATH RENTCORP	EQUITY	580589109	77	2,042	SH	DEFINED
MCGRATH RENTCORP	EQUITY	580589109	73	1,942	SH	DEFINED
MCGRAW HILL COS INC	EQUITY	580645109	37	600	SH	DEFINED
MCGRAW HILL COS INC	EQUITY	580645109	6236	102,260	SH	DEFINED



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MCGRAW-HILL, INC.	EQUITY	580645109	6549	107,401	SH	DEFINED
MCKESSON CORP	EQUITY	58155Q103	33	890	SH	DEFINED
MCKESSON CORP	EQUITY	58155Q103	4524	120,960	SH	DEFINED
MCKESSON CORP.	EQUITY	58155Q103	4875	130,348	SH	DEFINED
MCLEODUSA, INC. CLASS A	EQUITY	582266102	1	2,904	SH	DEFINED
MCMORAN EXPLORATION CO	EQUITY	582411104	25	4,264	SH	DEFINED
MCMORAN EXPLORATION CO	EQUITY	582411104	24	4,131	SH	DEFINED
MCSI INC	EQUITY	55270M108	83	3,535	SH	DEFINED
MCSI INC	EQUITY	55270M108	141	6,014	SH	DEFINED
MDU RES GROUP INC	EQUITY	552690109	2365	84,000	SH	DEFINED
MDU RESOURCES GROUP, INC.	EQUITY	552690109	2381	84,568	SH	DEFINED
Mead Corp	CORPBOND	582834AH0	3796	4,000,000	PRN	DEFINED
Mead Corp	CORPBOND	582834AK3	5198	6,000,000	PRN	DEFINED
MEAD CORP	EQUITY	582834107	10	310	SH	DEFINED
MEAD CORP	EQUITY	582834107	1296	41,960	SH	DEFINED
MEAD CORP.	EQUITY	582834107	1392	45,062	SH	DEFINED
MEADE INSTRUMENTS CORP	EQUITY	583062104	47	13,045	SH	DEFINED

NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PUT/ PRN CALL	INVTMT DSCRETN
MEASUREMENT SPECIALTIES I	EQUITY	583421102	26	2,757	SH	DEFINED
MEASUREMENT SPECIALTIES INC	EQUITY	583421102	26	2,757	SH	DEFINED
MECHANICAL TECHNOLOGY INC	EQUITY	583538103	16	5,770	SH	DEFINED
MECHANICAL TECHNOLOGY INC	EQUITY	583538103	15	5,431	SH	DEFINED
MEDALLION FINANCIAL CORP.	EQUITY	583928106	35	4,396	SH	DEFINED
MEDALLION FINL CORP	EQUITY	583928106	33	4,167	SH	DEFINED
MEDAREX INC	EQUITY	583916101	18	999	SH	DEFINED
MEDAREX INC	EQUITY	583916101	175	9,765	SH	DEFINED
MEDAREX INC	EQUITY	583916101	3592	200,000	SH	DEFINED
MED-DESIGN CORP	EQUITY	583926100	46	2,356	SH	DEFINED
MED-DESIGN CORP	EQUITY	583926100	42	2,140	SH	DEFINED
MEDFORD BANCORP INC	EQUITY	584131106	40	1,909	SH	DEFINED
MEDFORD BANCORP INC	EQUITY	584131106	40	1,909	SH	DEFINED
MEDIA GEN INC	EQUITY	584404107	1587	31,854	SH	DEFINED
MEDIA GENERAL, INC. CLASS A	EQUITY	584404107	1597	32,046	SH	DEFINED
MEDIACOM COMMUNICATI	EQUITY	58446K105	6	331	SH	DEFINED
MEDICINES CO	EQUITY	584688105	74	6,409	SH	DEFINED
MEDICINES COMPANY	EQUITY	584688105	77	6,682	SH	DEFINED
MEDICIS PHARMACEUTIC	EQUITY	584690309	24	367	SH	DEFINED
MEDICIS PHARMACEUTICAL CL A NE	EQUITY	584690309	94045	1,456,032	SH	Sole
MEDIMMUNE INC	EQUITY	584699102	31	670	SH	DEFINED
MEDIMMUNE INC	EQUITY	584699102	4431	95,600	SH	DEFINED
MEDIMMUNE INC	EQUITY	584699102	5224	112,700	SH	DEFINED
MEDIMMUNE, INC.	EQUITY	584699102	4802	103,606	SH	DEFINED
MEDIS TECHNOLOGIES LTD	EQUITY	58500P107	18	2,493	SH	DEFINED
MEDIS TECHNOLOGIES LTD	EQUITY	58500P107	18	2,493	SH	DEFINED
MEDQUIST INC	EQUITY	584949101	86	2,954	SH	DEFINED
MEDQUIST, INC.	EQUITY	584949101	91	3,121	SH	DEFINED
MEDTRONIC INC	EQUITY	585055106	194	3,780	SH	DEFINED
MEDTRONIC INC	EQUITY	585055106	26213	511,870	SH	DEFINED
MEDTRONIC INC	EQUITY	585055106	4793	93,600	SH	DEFINED
MEDTRONIC, INC.	EQUITY	585055106	32317	631,075	SH	DEFINED
MEEMIC HLDGS INC	EQUITY	585135106	7	338	SH	DEFINED
MEEMIC HOLDINGS INC	EQUITY	585135106	7	338	SH	DEFINED
MELLON FINANCIAL CORPORATION	EQUITY	58551A108	10535	280,039	SH	DEFINED

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MELLON FINL CORP	EQUITY	58551A108	55	1,460	SH	DEFINED
MELLON FINL CORP	EQUITY	58551A108	10113	268,810	SH	DEFINED
MELLON FINL CORP	EQUITY	58551A108	4887	129,900	SH	DEFINED
MEMBERWORKS INC	EQUITY	586002107	39	2,778	SH	DEFINED
MEMBERWORKS INCORPORATED	EQUITY	586002107	41	2,936	SH	DEFINED
MEMC ELECTR MATLS INC	EQUITY	552715104	47	13,222	SH	DEFINED
MEMC ELECTRONIC MATERIALS, INC	EQUITY	552715104	48	13,617	SH	DEFINED
MENS WEARHOUSE INC	EQUITY	587118100	191	9,229	SH	DEFINED
MENS WEARHOUSE, INC.	EQUITY	587118100	202	9,763	SH	DEFINED
MENTOR CORP MINN	EQUITY	587188103	177	6,208	SH	DEFINED
MENTOR CORP.	EQUITY	587188103	188	6,570	SH	DEFINED
MENTOR GRAPHICS CORP	EQUITY	587200106	1846	78,300	SH	DEFINED
MENTOR GRAPHICS CORP COM	EQUITY	587200106	38791	1,645,765	SH	Sole
MENTOR GRAPHICS CORP.	EQUITY	587200106	1865	79,128	SH	DEFINED
MERCANTILE BANKSHARES COR	EQUITY	587405101	3650	84,800	SH	DEFINED

NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PUT/ PRN CALL	INVTMT DSCRETN
MERCANTILE BANKSHARES CORP.	EQUITY	587405101	3690	85,735	SH	DEFINED
MERCK & CO INC	EQUITY	589331107	439	7,460	SH	DEFINED
MERCK & CO INC	EQUITY	589331107	418	7,110	SH	DEFINED
MERCK & CO INC	EQUITY	589331107	66296	1,127,480	SH	DEFINED
MERCK & CO., INC.	EQUITY	589331107	69538	1,182,624	SH	DEFINED
MERCK + CO INC	EQUITY	589331107	14488	246,400	SH	DEFINED
Merck and Co Inc	EQUITY	589331107	3346	56,900	SH	DEFINED
MERCURY COMPUTER SYS	EQUITY	589378108	322	8,240	SH	DEFINED
MERCURY COMPUTER SYSTEMS INC	EQUITY	589378108	218	5,569	SH	DEFINED
MERCURY GENERAL CORP	EQUITY	589400100	10	235	SH	DEFINED
MERCURY INTERACTIVE CORP	EQUITY	589405109	9	260	SH	DEFINED
MERCURY INTERACTIVE CORP	EQUITY	589405109	1256	36,970	SH	DEFINED
MERCURY INTERACTIVE CORP	EQUITY	589405109	355	10,450	SH	DEFINED
MERCURY INTERACTIVE CORP.	EQUITY	589405109	1356	39,916	SH	DEFINED
MERCURY INTERACTIVE CP COM	EQUITY	589405109	65682	1,932,950	SH	Sole
MEREDITH CORP	EQUITY	589433101	796	22,315	SH	DEFINED
MEREDITH CORP	EQUITY	589433101	5	150	SH	DEFINED
MEREDITH CORP	EQUITY	589433101	987	27,680	SH	DEFINED
MERIDIAN RESOURCE CORP	EQUITY	58977Q109	40	9,952	SH	DEFINED
MERIDIAN RESOURCE CORP	EQUITY	58977Q109	39	9,722	SH	DEFINED
MERISTAR HOSPITALITY CORP	EQUITY	58984Y103	173	12,156	SH	DEFINED
MERISTAR HOSPITALITY CORP.	EQUITY	58984Y103	180	12,676	SH	DEFINED
MERITAGE CORP	EQUITY	59001A102	47	916	SH	DEFINED
MERITAGE CORPORATION	EQUITY	59001A102	50	983	SH	DEFINED
MERIX CORP	EQUITY	590049102	66	3,816	SH	DEFINED
MERIX CORPORATION	EQUITY	590049102	69	4,023	SH	DEFINED
MERRILL LYNCH & CO INC	EQUITY	59018L\$ST	55983	55,982,693	SH	DEFINED
MERRILL LYNCH & CO INC	EQUITY	590188108	138	2,650	SH	DEFINED
MERRILL LYNCH & CO INC	EQUITY	590188108	18652	357,860	SH	DEFINED
MERRILL LYNCH & CO., INC.	EQUITY	590188108	19690	377,787	SH	DEFINED
MERRILL LYNCH + CO INC	EQUITY	590188108	13021	249,825	SH	DEFINED
MESA AIR GROUP INC	EQUITY	590479101	64	8,537	SH	DEFINED
MESA AIR GROUP INC	EQUITY	590479101	2030	270,000	SH	DEFINED
MESA AIRLINES, INC.	EQUITY	590479101	68	8,999	SH	DEFINED
MESABA HLDGS INC	EQUITY	59066B102	22	3,135	SH	DEFINED
MESABA HOLDINGS, INC.	EQUITY	59066B102	24	3,303	SH	DEFINED
MESTEK INC	EQUITY	590829107	20	839	SH	DEFINED

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MESTEK, INC.	EQUITY	590829107	20	839	SH	DEFINED
METAL MGMT INC	EQUITY	591097209	594	320,857	SH	DEFINED
METASOLV INC	EQUITY	59139P104	60	7,653	SH	DEFINED
METASOLV INC.	EQUITY	59139P104	64	8,135	SH	DEFINED
METAWAVE COMMUNICATIONS C	EQUITY	591409107	37	11,781	SH	DEFINED
METAWAVE COMMUNICATIONS CORP.	EQUITY	591409107	39	12,408	SH	DEFINED
METHODE ELECTRONICS, INC., CLASS A	EQUITY	591520200	91	11,353	SH	DEFINED
METHODE ELECTRS INC	EQUITY	591520200	87	10,846	SH	DEFINED
METLIFE INC	EQUITY	59156R108	72	2,270	SH	DEFINED
METLIFE INC	EQUITY	59156R108	9710	306,490	SH	DEFINED
METLIFE, INC.	EQUITY	59156R108	10250	323,563	SH	DEFINED
METRIS COMPANIES INC	EQUITY	591598107	2005	77,987	SH	DEFINED
METRIS COS INC	EQUITY	591598107	2322	90,300	SH	DEFINED

NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PUT/ PRN CALL	INVTMT DSCRETN
METRIS COS INC COM	EQUITY	591598107	89840	3,494,353	SH	Sole
METRO GOLDWYN MAYER INC	EQUITY	591610100	1550	70,760	SH	DEFINED
METRO ONE TELECOMMUNICATI	EQUITY	59163F105	157	5,195	SH	DEFINED
METRO ONE TELECOMMUNICATIONS	EQUITY	59163F105	164	5,421	SH	DEFINED
METRO ONE TELECOMMUNICATIONS	EQUITY	59163F105	13192	436,093	SH	Sole
METRO-GOLDWYN-MAYER	EQUITY	591610100	1560	71,218	SH	DEFINED
METROMEDIA FIBER NETWORK, INC.	EQUITY	591689104	1	3,030	SH	DEFINED
METROMEDIA INTERNATIONAL GROUP	EQUITY	591695101	20	24,738	SH	DEFINED
METROMEDIA INTL GROUP INC	EQUITY	591695101	19	23,452	SH	DEFINED
METTLER-TOLEDO INTERNATIONAL	EQUITY	592688105	22	426	SH	DEFINED
MGI PHARMA INC	EQUITY	552880106	96	6,301	SH	DEFINED
MGI PHARMA INC	EQUITY	552880106	92	6,030	SH	DEFINED
MGIC INVESTMENT CORP.	EQUITY	552848103	2999	48,598	SH	DEFINED
MGIC INVT CORP WIS	EQUITY	552848103	21	340	SH	DEFINED
MGIC INVT CORP WIS	EQUITY	552848103	2798	45,330	SH	DEFINED
MGM GRAND INC	EQUITY	552953101	18	632	SH	DEFINED
MICHAELS STORES INC	EQUITY	594087108	638	19,358	SH	DEFINED
MICHAELS STORES INC	EQUITY	594087108	6102	185,200	SH	DEFINED
MICHAELS STORES INC COM	EQUITY	594087108	13569	411,800	SH	Sole
MICHAELS STORES, INC.	EQUITY	594087108	671	20,352	SH	DEFINED
MICREL INC	EQUITY	594793101	2959	112,800	SH	DEFINED
MICREL, INC.	EQUITY	594793101	2980	113,626	SH	DEFINED
MICRO GENERAL CORP	EQUITY	594838302	43	3,164	SH	DEFINED
MICRO GENERAL CORP	EQUITY	594838302	41	2,980	SH	DEFINED
MICROCHIP TECHNOLOGY INC	EQUITY	595017104	6372	164,480	SH	DEFINED
MICROCHIP TECHNOLOGY, INC.	EQUITY	595017104	6441	166,258	SH	DEFINED
MICROFINANCIAL INC	EQUITY	595072109	21	2,023	SH	DEFINED
MICROFINANCIAL INC	EQUITY	595072109	21	2,023	SH	DEFINED
MICROMUSE INC	EQUITY	595094103	18	1,175	SH	DEFINED
MICROMUSE INC	EQUITY	595094103	61	4,050	SH	DEFINED
MICRON TECHNOLOGY INC	EQUITY	595112103	58	1,870	SH	DEFINED
MICRON TECHNOLOGY INC	EQUITY	595112103	8649	279,010	SH	DEFINED
MICRON TECHNOLOGY, INC.	EQUITY	595112103	20542	662,652	SH	DEFINED
MICROS SYS INC	EQUITY	594901100	136	5,409	SH	DEFINED
MICROS SYSTEMS, INC.	EQUITY	594901100	145	5,758	SH	DEFINED
MICROSEMI CORP	EQUITY	595137100	240	8,074	SH	DEFINED
MICROSEMI CORP.	EQUITY	595137100	251	8,442	SH	DEFINED
MICROSOFT CORP	EQUITY	594918104	180	2,713	SH	DEFINED
Microsoft Corp	EQUITY	594918104	1756	26,500	SH	DEFINED

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MICROSOFT CORP	EQUITY	594918104	1115	16,830	SH	DEFINED
MICROSOFT CORP	EQUITY	594918104	177772	2,682,540	SH	DEFINED
MICROSOFT CORP	EQUITY	594918104	73795	1,113,550	SH	DEFINED
MICROSOFT CORP COM	EQUITY	594918104	3445	52,000	SH	Sole
MICROSOFT CORP.	EQUITY	594918104	239325	3,612,451	SH	DEFINED
MICROSTRATEGY INC	EQUITY	594972101	36	9,316	SH	DEFINED
MICROSTRATEGY, INC.	EQUITY	594972101	39	10,029	SH	DEFINED
MICROTUNE INC	EQUITY	59514P109	168	7,145	SH	DEFINED
MICROTUNE INC DEL	EQUITY	59514P109	161	6,849	SH	DEFINED
MICROTUNE INC DEL	EQUITY	59514P109	5630	240,000	SH	DEFINED
MICROVISION INC WASH	EQUITY	594960106	41	2,849	SH	DEFINED

NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PUT/ PRN CALL	INVTSTMT DSCRETN
MICROVISION INC.	EQUITY	594960106	42	2,940	SH	DEFINED
MID AMER BANCORP	EQUITY	595915109	93	2,808	SH	DEFINED
MID ATLANTIC MED SERVICES, INC	EQUITY	59523C107	327	14,404	SH	DEFINED
MID ATLANTIC MED SVCS INC	EQUITY	59523C107	312	13,761	SH	DEFINED
MID ATLANTIC REALTY TRUST	EQUITY	595232109	66	4,226	SH	DEFINED
MID STATE BANCSHARES	EQUITY	595440108	118	7,236	SH	DEFINED
MID-AMER APT CMNTYS INC	EQUITY	59522J103	119	4,536	SH	DEFINED
MID-AMERICA APT. COMMUNITIES	EQUITY	59522J103	125	4,762	SH	DEFINED
MIDAMERICA BANCORP	EQUITY	595915109	99	2,989	SH	DEFINED
MIDAS GROUP INC	EQUITY	595626102	55	4,756	SH	DEFINED
MIDAS, INC.	EQUITY	595626102	57	4,922	SH	DEFINED
MID-ATLANTIC RLTY TR	EQUITY	595232109	66	4,226	SH	DEFINED
MIDCAP SPDR TR	EQUITY	595635103	3634	39,200	SH	DEFINED
MIDDLESEX WATER CO	EQUITY	596680108	55	1,611	SH	DEFINED
MIDDLESEX WATER CO	EQUITY	596680108	51	1,491	SH	DEFINED
MIDLAND CO	EQUITY	597486109	55	1,251	SH	DEFINED
MIDLAND CO COM	EQUITY	597486109	59	1,338	SH	DEFINED
MID-STATE BANCSHARES	EQUITY	595440108	114	6,998	SH	DEFINED
MIDWAY GAMES INC	EQUITY	598148104	119	7,898	SH	DEFINED
MIDWAY GAMES INC	EQUITY	598148104	1337	89,100	SH	DEFINED
MIDWAY GAMES INC.	EQUITY	598148104	124	8,284	SH	DEFINED
MIDWEST BANC HOLDINGS INC	EQUITY	598251106	35	1,664	SH	DEFINED
MIDWEST BANC HOLDINGS INC.	EQUITY	598251106	35	1,664	SH	DEFINED
MIDWEST EXPRESS HLDGS INC	EQUITY	597911106	59	4,055	SH	DEFINED
MIDWEST EXPRESS HOLDINGS, INC.	EQUITY	597911106	61	4,155	SH	DEFINED
MILACRON INC	EQUITY	598709103	80	5,059	SH	DEFINED
MILACRON, INC.	EQUITY	598709103	85	5,361	SH	DEFINED
MILLENNIUM CELL INC	EQUITY	60038B105	26	5,017	SH	DEFINED
MILLENNIUM CELL INC	EQUITY	60038B105	25	4,723	SH	DEFINED
MILLENNIUM CHEMICALS INC	EQUITY	599903101	256	20,347	SH	DEFINED
MILLENNIUM CHEMICALS INC.	EQUITY	599903101	269	21,313	SH	DEFINED
MILLENNIUM PHARMACEUTICAL	EQUITY	599902103	6725	274,370	SH	DEFINED
MILLENNIUM PHARMACEUTICALS, IN	EQUITY	599902103	6798	277,376	SH	DEFINED
MILLER HERMAN INC	EQUITY	600544100	2174	91,900	SH	DEFINED
MILLIPORE CORP	EQUITY	601073109	9	150	SH	DEFINED
MILLIPORE CORP	EQUITY	601073109	1499	24,700	SH	DEFINED
MILLIPORE CORP.	EQUITY	601073109	1330	21,910	SH	DEFINED
MILLS CORP	EQUITY	601148109	136	5,121	SH	DEFINED
MILLS CORP COM	EQUITY	601148109	1631	61,600	SH	Sole
MILLS CORP.	EQUITY	601148109	140	5,276	SH	DEFINED
MINAS BUENAVENTURA-SPON ADR	EQUITY	204448104	431	20,800	SH	DEFINED

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MINE SAFETY APPLIANCES CO	EQUITY	602720104	111	2,767	SH	DEFINED
MINE SAFETY APPLIANCES CO.	EQUITY	602720104	116	2,900	SH	DEFINED
MINERALS TECHNOLOGIES INC	EQUITY	603158106	1614	34,599	SH	DEFINED
MINERALS TECHNOLOGIES, INC.	EQUITY	603158106	1413	30,296	SH	DEFINED
Minnesota Mining & Mfg Co	EQUITY	604059105	2542	21,500	SH	DEFINED
MINNESOTA MINING & MFG. CO.	EQUITY	604059105	20710	175,197	SH	DEFINED
MINNESOTA MNG & MFG CO	EQUITY	604059105	145	1,230	SH	DEFINED
MINNESOTA MNG & MFG CO	EQUITY	604059105	19597	165,780	SH	DEFINED
MINNESOTA MNG + MFG CO	EQUITY	604059105	25640	216,900	SH	DEFINED

NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PUT/ PRN CALL	INVSTMT DSCRETN
MIPS TECHNOLOGIES INC	EQUITY	604567107	103	11,890	SH	DEFINED
MIPS TECHNOLOGIES INC	EQUITY	604567107	97	11,194	SH	DEFINED
MIPS TECHNOLOGIES INC	EQUITY	604567206	378	47,400	SH	DEFINED
MIPS TECHNOLOGIES INC CL B	EQUITY	604567206	378	47,400	SH	DEFINED
MIRANT CORP	EQUITY	604675108	20	1,250	SH	DEFINED
MIRANT CORP	EQUITY	604675108	4668	291,360	SH	DEFINED
MIRANT CORP	EQUITY	604675108	5621	350,900	SH	DEFINED
MIRANT CORP.	EQUITY	604675108	4857	303,206	SH	DEFINED
MIRAVANT MED TECHNOLOGIES	EQUITY	604690107	38	3,970	SH	DEFINED
MIRAVANT MEDICAL TECHNOLOGIES	EQUITY	604690107	39	4,103	SH	DEFINED
MISSION WEST PPTYS INC	EQUITY	605203108	59	4,675	SH	DEFINED
MISSION WEST PROPERTIES	EQUITY	605203108	64	4,993	SH	DEFINED
MISSISSIPPI VALLEY BANCSHARES,	EQUITY	605720101	72	1,833	SH	DEFINED
MISSISSIPPI VY BANCSHARES	EQUITY	605720101	69	1,751	SH	DEFINED
MITCHELL ENERGY & DE	EQUITY	606592202	15	284	SH	DEFINED
MKS INSTRUMENT INC	EQUITY	55306N104	160	5,922	SH	DEFINED
MKS INSTRUMENTS, INC.	EQUITY	55306N104	171	6,318	SH	DEFINED
MMO2 PLC	EQUITY	55309W101	36	2,879	SH	DEFINED
MOBILE MINI	EQUITY	60740F105	39780	1,016,877	SH	Sole
MOBILE MINI INC	EQUITY	60740F105	147	3,756	SH	DEFINED
MOBILE MINI INC	EQUITY	60740F105	865	22,100	SH	DEFINED
MOBILE MINI INC.	EQUITY	60740F105	154	3,946	SH	DEFINED
MODINE MANUFACTURING CO.	EQUITY	607828100	1157	49,587	SH	DEFINED
MODINE MFG CO	EQUITY	607828100	1148	49,201	SH	DEFINED
MODIS PROFESSIONAL SERVICES	EQUITY	607830106	1066	149,329	SH	DEFINED
MODIS PROFESSIONAL SVCS I	EQUITY	607830106	1058	148,126	SH	DEFINED
MOHAWK INDS INC	EQUITY	608190104	3507	63,900	SH	DEFINED
MOHAWK INDS INC COM	EQUITY	608190104	79404	1,446,858	SH	Sole
MOHAWK INDUSTRIES, INC.	EQUITY	608190104	3525	64,236	SH	DEFINED
MOLDFLOW CORP	EQUITY	608507109	17	1,213	SH	DEFINED
MOLDFLOW CORPORATION	EQUITY	608507109	17	1,213	SH	DEFINED
MOLECULAR DEVICES CORP	EQUITY	60851C107	94	4,522	SH	DEFINED
MOLECULAR DEVICES CORP.	EQUITY	60851C107	101	4,842	SH	DEFINED
MOLEX INC	EQUITY	608554101	19	610	SH	DEFINED
MOLEX INC	EQUITY	608554101	2630	84,970	SH	DEFINED
MOLEX, INC.	EQUITY	608554101	2817	91,013	SH	DEFINED
MONACO COACH CORP	EQUITY	60886R103	164	7,508	SH	DEFINED
MONACO COACH CORP	EQUITY	60886R103	156	7,144	SH	DEFINED
MONDAVI ROBERT CORP	EQUITY	609200100	247	6,498	SH	DEFINED
MONDAVI, ROBERT CORP. CLASS A	EQUITY	609200100	107	2,823	SH	DEFINED
MONSANTO CO	EQUITY	61166W101	9	276	SH	DEFINED
MONTANA POWER CO	EQUITY	612085100	910	158,224	SH	DEFINED
MONTANA POWER CO.	EQUITY	612085100	919	159,904	SH	DEFINED

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MONY GROUP INC	EQUITY	615337102	1998	57,800	SH	DEFINED
MONY GROUP, INC.	EQUITY	615337102	2013	58,223	SH	DEFINED
MOODYS CORP	EQUITY	615369105	20	490	SH	DEFINED
MOODYS CORP	EQUITY	615369105	2631	66,000	SH	DEFINED
MOODY'S CORP.	EQUITY	615369105	2855	71,637	SH	DEFINED
MOOG INC	EQUITY	615394202	86	3,957	SH	DEFINED
MOOG INC.	EQUITY	615394202	93	4,283	SH	DEFINED

NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PUT/ PRN CALL	INVTMT DSCRETN
MORGAN STANLEY DEAN WITTE	EQUITY	617446448	192	3,430	SH	DEFINED
MORGAN STANLEY DEAN WITTE	EQUITY	617446448	26497	473,680	SH	DEFINED
MORGAN STANLEY DEAN WITTER & C	EQUITY	617446448	27942	499,492	SH	DEFINED
MORGAN STANLEY DEAN WITTER & C REPO	EQUITY	568427108		60	SH	DEFINED
MORGAN STANLEY DEAN WITTER+CO	EQUITY	617446448	16877	301,700	SH	DEFINED
MORGAN STANLEY DN WTR DISCVR	EQUITY	617446448	820	14,655	SH	DEFINED
MORGAN STANLEY INDIA INVT FUND	EQUITY	61745C105	282	32,623	SH	DEFINED
MOTOROLA INC	EQUITY	620076109	105	6,960	SH	DEFINED
MOTOROLA INC	EQUITY	620076109	16911	1,125,915	SH	DEFINED
MOTOROLA INC	EQUITY	620076109	9734	648,100	SH	DEFINED
MOTOROLA, INC.	EQUITY	620076109	17795	1,184,753	SH	DEFINED
MOVADO GROUP INC	EQUITY	624580106	60	3,111	SH	DEFINED
MOVADO GROUP, INC.	EQUITY	624580106	63	3,260	SH	DEFINED
MOVIE GALLERY INC	EQUITY	624581104	57	2,342	SH	DEFINED
MOVIE GALLERY, INC.	EQUITY	624581104	60	2,463	SH	DEFINED
MRO SOFTWARE	EQUITY	55347W105	115	4,934	SH	DEFINED
MRO SOFTWARE INC	EQUITY	55347W105	112	4,771	SH	DEFINED
MRV COMMUNICATIONS INC	EQUITY	553477100	94	22,232	SH	DEFINED
MRV COMMUNICATIONS, INC.	EQUITY	553477100	105	24,790	SH	DEFINED
MSC INDL DIRECT INC	EQUITY	553530106	223	11,315	SH	DEFINED
MSC INDUSTRIAL DIRECT CO.	EQUITY	553530106	235	11,890	SH	DEFINED
MSC SOFTWARE CORP	EQUITY	553531104	84	5,385	SH	DEFINED
MSC SOFTWARE CORPORATION	EQUITY	553531104	91	5,860	SH	DEFINED
MTR GAMING GROUP INC	EQUITY	553769100	93	5,787	SH	DEFINED
MTR GAMING GROUP INC	EQUITY	553769100	88	5,509	SH	DEFINED
MTS SYS CORP	EQUITY	553777103	68	6,707	SH	DEFINED
MTS SYSTEMS CORP.	EQUITY	553777103	70	6,934	SH	DEFINED
MUELLER INDS INC	EQUITY	624756102	312	9,374	SH	DEFINED
MUELLER INDUSTRIES, INC.	EQUITY	624756102	325	9,773	SH	DEFINED
MULTEX COM INC	EQUITY	625367107	35	7,824	SH	DEFINED
MULTEX.COM, INC.	EQUITY	625367107	36	8,090	SH	DEFINED
MURPHY OIL CORP	EQUITY	626717102	4631	55,100	SH	DEFINED
MURPHY OIL CORP.	EQUITY	626717102	4667	55,537	SH	DEFINED
MYERS INDS INC	EQUITY	628464109	72	5,282	SH	DEFINED
MYERS INDUSTRIES, INC.	EQUITY	628464109	75	5,484	SH	DEFINED
MYKROLIS CORP	EQUITY	62852P103	45	2,825	SH	DEFINED
MYLAN LABORATORIES INC.	EQUITY	628530107	5769	153,844	SH	DEFINED
MYLAN LABS INC	EQUITY	628530107	5723	152,600	SH	DEFINED
MYRIAD GENETICS INC	EQUITY	62855J104	19	361	SH	DEFINED
MYRIAD GENETICS INC	EQUITY	62855J104	4669	88,700	SH	DEFINED
NABI INC	EQUITY	628716102	113	10,930	SH	DEFINED
NABI, INC.	EQUITY	628716102	117	11,385	SH	DEFINED
NABORS INDS INC	EQUITY	629568106	15	440	SH	DEFINED
NABORS INDS INC	EQUITY	629568106	2045	59,560	SH	DEFINED
NABORS INDS INC COM	EQUITY	629568106	6104	177,800	SH	Sole

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NABORS INDUSTRIES INC	EQUITY	629568106	30145	878,100	SH	DEFINED
NABORS INDUSTRIES, INC.	EQUITY	629568106	2216	64,541	SH	DEFINED
NACCO INDS INC	EQUITY	629579103	118	2,077	SH	DEFINED
NACCO INDUSTRIES, INC. CLASS A	EQUITY	629579103	122	2,150	SH	DEFINED
NANOGEN INC	EQUITY	630075109	22	3,839	SH	DEFINED

NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PUT/ PRN CALL	INVTMT DSCRETN
NANOGEN INC.	EQUITY	630075109	24	4,124	SH	DEFINED
NANOMETRICS INC	EQUITY	630077105	41	2,105	SH	DEFINED
NANOMETRICS INC.	EQUITY	630077105	43	2,222	SH	DEFINED
NANOPHASE TECHNOLOGIES COR	EQUITY	630079101	19	3,289	SH	DEFINED
NANOPHASE TECHNOLOGIES CORP	EQUITY	630079101	19	3,289	SH	DEFINED
NAPRO BIOTHERAPEUTICS INC	EQUITY	630795102	83	7,237	SH	DEFINED
NAPRO BIOTHERAPUTICS INC	EQUITY	630795102	79	6,959	SH	DEFINED
NASDAQ 100 TR	EQUITY	631100104	16319	419,400	SH	DEFINED
NASH FINCH CO	EQUITY	631158102	108	3,468	SH	DEFINED
NASHFINCH CO.	EQUITY	631158102	114	3,662	SH	DEFINED
NASSDA CORP.	EQUITY	63172M101	337	15,000	SH	Sole
NATCO GROUP INC	EQUITY	63227W203	19	2,758	SH	DEFINED
NATCO GROUP INC	EQUITY	63227W203	19	2,758	SH	DEFINED
NATIONAL AUSTRALIA BK SP ADR	EQUITY	632525408	539	6,619	SH	DEFINED
NATIONAL AUSTRALIA BK LTD	EQUITY	632525408	539	6,619	SH	DEFINED
NATIONAL BEVERAGE CORP	EQUITY	635017106	13	1,135	SH	DEFINED
NATIONAL BEVERAGE CORP.	EQUITY	635017106	13	1,135	SH	DEFINED
NATIONAL CITY CORP	EQUITY	635405103	55	1,890	SH	DEFINED
NATIONAL CITY CORP	EQUITY	635405103	8370	286,240	SH	DEFINED
NATIONAL CITY CORP	EQUITY	635405103	20202	690,900	SH	DEFINED
NATIONAL CITY CORP.	EQUITY	635405103	8787	300,503	SH	DEFINED
NATIONAL COMMERCE BANCORP.	EQUITY	63545P104	6296	248,851	SH	DEFINED
NATIONAL COMMERCE FINL CO	EQUITY	63545P104	6254	247,200	SH	DEFINED
NATIONAL DATA CORP.	EQUITY	639480102	355	10,282	SH	DEFINED
NATIONAL EQUIPMENT SERV	EQUITY	635847106	150	75,000	SH	DEFINED
NATIONAL EQUIPMENT SERVICES	EQUITY	635847106	150	75,000	SH	DEFINED
NATIONAL FUEL GAS CO N J	EQUITY	636180101	3644	147,550	SH	DEFINED
NATIONAL FUEL GAS CO.	EQUITY	636180101	3661	148,231	SH	DEFINED
NATIONAL GOLF PTYS INC	EQUITY	63623G109	25	2,863	SH	DEFINED
NATIONAL GOLF PROPERTIES, INC.	EQUITY	63623G109	27	3,075	SH	DEFINED
NATIONAL HEALTH INVESTORS, INC	EQUITY	63633D104	106	7,163	SH	DEFINED
NATIONAL HEALTH INVS INC	EQUITY	63633D104	99	6,675	SH	DEFINED
NATIONAL HEALTHCARE CORP	EQUITY	635906100	38	2,479	SH	DEFINED
NATIONAL HEALTHCARE CORP	EQUITY	635906100	35	2,309	SH	DEFINED
NATIONAL INSTRS CORP	EQUITY	636518102	2326	62,100	SH	DEFINED
NATIONAL INSTRUMENTS CORP.	EQUITY	636518102	2339	62,439	SH	DEFINED
NATIONAL PENN BANCSHARES	EQUITY	637138108	125	5,679	SH	DEFINED
NATIONAL PENN BANCSHARES, INC.	EQUITY	637138108	130	5,902	SH	DEFINED
NATIONAL PRESTO INDS INC	EQUITY	637215104	42	1,506	SH	DEFINED
NATIONAL PRESTO INDUSTRIES	EQUITY	637215104	45	1,628	SH	DEFINED
NATIONAL PROCESSING INC	EQUITY	637229105	68	2,106	SH	DEFINED
NATIONAL PROCESSING INC	EQUITY	637229105	64	1,977	SH	DEFINED
NATIONAL SEMICONDUCTOR CO	EQUITY	637640103	17	550	SH	DEFINED
NATIONAL SEMICONDUCTOR CO	EQUITY	637640103	3492	113,410	SH	DEFINED
NATIONAL SEMICONDUCTOR CORP.	EQUITY	637640103	3671	119,243	SH	DEFINED
NATIONAL SERVICE INDUSTRIES,	EQUITY	637657206	33	16,460	SH	DEFINED
NATIONAL SVC INDS INC	EQUITY	637657107	32	15,935	SH	DEFINED

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NATIONAL WESTERN LIFE INS. CO. CLASS	EQUITY	638522102	80	718	SH	DEFINED
NATIONAL WESTN LIFE INS C	EQUITY	638522102	77	693	SH	DEFINED
NATIONAL-OILWELL INC	EQUITY	637071101	2092	101,500	SH	DEFINED

NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PUT/ PRN CALL	INVTMT DSCRETN
NATIONAL-OILWELL INC COM	EQUITY	637071101	26682	1,294,632	SH	Sole
NATIONAL-OILWELL, INC.	EQUITY	637071101	20316	985,753	SH	DEFINED
NATIONWIDE FINANCIAL	EQUITY	638612101	6	145	SH	DEFINED
NATIONWIDE HEALTH PPTYS I	EQUITY	638620104	284	15,184	SH	DEFINED
NATIONWIDE HEALTH PROPERTIES	EQUITY	638620104	295	15,805	SH	DEFINED
NATURES SUNSHINE PRODUCTS	EQUITY	639027101	41	3,466	SH	DEFINED
NATURES SUNSHINE PRODUCTS, INC	EQUITY	639027101	44	3,717	SH	DEFINED
NAUTICA ENTERPRISES INC	EQUITY	639089101	101	7,907	SH	DEFINED
NAUTICA ENTERPRISES, INC.	EQUITY	639089101	107	8,338	SH	DEFINED
NAVIGANT CONSULTING CO.	EQUITY	63935N107	73	13,323	SH	DEFINED
NAVIGANT CONSULTING INC	EQUITY	63935N107	71	12,924	SH	DEFINED
NAVIGANT INTERNATIONAL, INC.	EQUITY	63935R108	51	4,475	SH	DEFINED
NAVIGANT INTL INC	EQUITY	63935R108	49	4,247	SH	DEFINED
NAVISTAR INTERNATIONAL CORP.	EQUITY	63934E108	1064	26,941	SH	DEFINED
NAVISTAR INTL CORP NEW	EQUITY	63934E108	8	190	SH	DEFINED
NAVISTAR INTL CORP NEW	EQUITY	63934E108	990	25,070	SH	DEFINED
NBC CAP CORP	EQUITY	628729105	50	1,627	SH	DEFINED
NBC CAPITAL CORP	EQUITY	628729105	50	1,627	SH	DEFINED
NBT BANCORP INC	EQUITY	628778102	115	7,912	SH	DEFINED
NBT BANCORP, INC.	EQUITY	628778102	121	8,341	SH	DEFINED
NBTY INC	EQUITY	628782104	152	12,999	SH	DEFINED
NBTY, INC.	EQUITY	628782104	159	13,552	SH	DEFINED
NCH CORP	EQUITY	628850109	36	699	SH	DEFINED
NCH CORP.	EQUITY	628850109	36	699	SH	DEFINED
NCI BUILDING SYS INC	EQUITY	628852105	91	5,141	SH	DEFINED
NCI BUILDING SYSTEMS, INC.	EQUITY	628852105	96	5,406	SH	DEFINED
NCO GROUP INC	EQUITY	628858102	843	36,811	SH	DEFINED
NCO GROUP, INC.	EQUITY	628858102	849	37,066	SH	DEFINED
NCR CORP NEW	EQUITY	62886E108	11	300	SH	DEFINED
NCR CORP NEW	EQUITY	62886E108	1513	41,040	SH	DEFINED
NCR CORP.	EQUITY	62886E108	1626	44,107	SH	DEFINED
NDCHEALTH CORP	EQUITY	639480102	492	14,245	SH	DEFINED
NEIMAN MARCUS GROUP INC	EQUITY	640204202	1799	57,900	SH	DEFINED
NEIMAN MARCUS GROUP INC CL A	EQUITY	640204202	1808	58,178	SH	DEFINED
NEON COMMUNICATIONS INC	EQUITY	640506101	6	2,384	SH	DEFINED
NEON COMMUNICATIONS INC.	EQUITY	640506101	7	2,425	SH	DEFINED
NEOPHARM INC	EQUITY	640919106	84	3,347	SH	DEFINED
NEOPHARM INC	EQUITY	640919106	81	3,242	SH	DEFINED
NEOSE TECHNOLOGIES INC	EQUITY	640522108	122	3,335	SH	DEFINED
NEOSE TECHNOLOGIES, INC.	EQUITY	640522108	128	3,497	SH	DEFINED
NET.BANK INC	EQUITY	640933107	86	8,244	SH	DEFINED
NET2PHONE	EQUITY	64108N106	37	5,555	SH	DEFINED
NET2PHONE, INC.	EQUITY	64108N106	40	5,865	SH	DEFINED
NETBANK INC	EQUITY	640933107	242	23,074	SH	DEFINED
NETEGRITY INC	EQUITY	64110P107	323	16,693	SH	DEFINED
NETEGRITY, INC.	EQUITY	64110P107	137	7,090	SH	DEFINED
NETIQ CORP	EQUITY	64115P102	602	17,065	SH	DEFINED
NETIQ CORP.	EQUITY	64115P102	453	12,840	SH	DEFINED
NETRATINGS INC	EQUITY	64116M108	36	2,292	SH	DEFINED



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NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PUT/ PRN CALL	INVTMT DSCRETN
NETRATINGS INC	EQUITY	64116M108	36	2,292	SH	DEFINED
NETRO CORP	EQUITY	64114R109	42	11,403	SH	DEFINED
NETRO CORP	EQUITY	64114R109	40	10,794	SH	DEFINED
NETSCOUT SYS INC	EQUITY	64115T104	39	4,926	SH	DEFINED
NETSCOUT SYSTEMS INC	EQUITY	64115T104	40	5,107	SH	DEFINED
NETSCREEN TECHNOLOGIES COM	EQUITY	64117V107	443	20,000	SH	Sole
NETSCREEN TECHNOLOGIES INS	EQUITY	64117V107	33	1,500	SH	DEFINED
NETWORK APPLIANCE INC	EQUITY	64120L104	23	1,040	SH	DEFINED
NETWORK APPLIANCE INC	EQUITY	64120L104	3231	147,740	SH	DEFINED
NETWORK APPLIANCE INC	EQUITY	64120L104	12140	555,100	SH	DEFINED
NETWORK APPLIANCE, INC.	EQUITY	64120L104	3492	159,672	SH	DEFINED
NETWORK PLUS CORP	EQUITY	64122D506	6	5,495	SH	DEFINED
NETWORK PLUS CORP.	EQUITY	64122D506	7	5,650	SH	DEFINED
NETWORKS ASSOCIATES, INC.	EQUITY	640938106	4387	169,700	SH	DEFINED
NETWORKS ASSOCS INC	EQUITY	640938106	4348	168,200	SH	DEFINED
NETWORKS ASSOCS INC	EQUITY	640938106	6977	269,900	SH	DEFINED
NEUBERGER BERMAN INC	EQUITY	641234109	3787	86,259	SH	DEFINED
NEUBERGER BERMAN INC	EQUITY	641234109	3753	85,500	SH	DEFINED
NEUROCRINE BIOSCIENCES COM	EQUITY	64125C109	26466	515,814	SH	Sole
NEUROCRINE BIOSCIENCES IN	EQUITY	64125C109	810	15,790	SH	DEFINED
NEUROCRINE BIOSCIENCES, INC.	EQUITY	64125C109	29	7,149	SH	DEFINED
NEUROGEN CORP	EQUITY	64124E106	62	3,532	SH	DEFINED
NEUROGEN CORP.	EQUITY	64124E106	64	3,672	SH	DEFINED
NEW CENTURY FINANCIAL COR	EQUITY	64352D101	42	3,123	SH	DEFINED
NEW CENTURY FINANCIAL CORP	EQUITY	64352D101	46	3,423	SH	DEFINED
NEW ENGLAND BUSINESS SERVICE	EQUITY	643872104	72	3,757	SH	DEFINED
NEW ENGLAND BUSINESS SVC	EQUITY	643872104	69	3,627	SH	DEFINED
NEW FOCUS INC	EQUITY	644383101	57	14,971	SH	DEFINED
NEW HORIZONS WORLDWIDE IN	EQUITY	645526104	23	2,007	SH	DEFINED
NEW HORIZONS WORLDWIDE INC	EQUITY	645526104	23	2,007	SH	DEFINED
NEW JERSEY RES	EQUITY	646025106	268	5,717	SH	DEFINED
NEW JERSEY RESOURCES CORP.	EQUITY	646025106	282	6,029	SH	DEFINED
NEW PLAN EXCEL REALTY TRUST	EQUITY	648053106	13524	709,936	SH	DEFINED
NEW PLAN EXCEL RLTY TR IN	EQUITY	648053106	2021	106,100	SH	DEFINED
NEW YORK CMNTY BANCORP IN	EQUITY	649445103	3395	148,437	SH	DEFINED
NEW YORK COMMUNITY BANCORP INC	EQUITY	649445103	3422	149,637	SH	DEFINED
NEW YORK TIMES CO	EQUITY	650111107	20	470	SH	DEFINED
NEW YORK TIMES CO	EQUITY	650111107	2771	64,060	SH	DEFINED
NEW YORK TIMES CO. CLASS A	EQUITY	650111107	2982	68,942	SH	DEFINED
NEWELL RUBBERMAID INC	EQUITY	651229106	23	830	SH	DEFINED
NEWELL RUBBERMAID INC	EQUITY	651229106	3109	112,770	SH	DEFINED
NEWELL RUBBERMAID INC	EQUITY	651229106	6432	233,315	SH	DEFINED
NEWELL RUBBERMAID, INC.	EQUITY	651229106	3338	121,066	SH	DEFINED
NEWFIELD EXPLORATION	EQUITY	651290108	16	462	SH	DEFINED
NEWFOCUS, INC.	EQUITY	644383101	61	15,898	SH	DEFINED
NEWMARK HOMES CORP	EQUITY	651578106	10	727	SH	DEFINED
NEWMARK HOMES CORP	EQUITY	651578106	10	727	SH	DEFINED
Newmont Mining	CORPBOND	651639AD8	4099	4,000,000	PRN	DEFINED
NEWMONT MINING CORP	EQUITY	651639106	12	610	SH	DEFINED
NEWMONT MINING CORP	EQUITY	651639106	1584	82,890	SH	DEFINED
NEWMONT MINING CORP.	EQUITY	651639106	1709	89,425	SH	DEFINED

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NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PUT/ PRN CALL	INVSTMT DSCRETN
NEWPARK RES INC	EQUITY	651718504	151	19,080	SH	DEFINED
NEWPARK RESOURCES, INC.	EQUITY	651718504	157	19,863	SH	DEFINED
NEWPORT CORP	EQUITY	651824104	1059	54,952	SH	DEFINED
NEWPORT CORP	EQUITY	651824104	1050	54,441	SH	DEFINED
NEWPOWER HLDGS INC	EQUITY	652463100	10	14,030	SH	DEFINED
NEWPOWER HOLDINGS INC	EQUITY	652463100	11	14,665	SH	DEFINED
NEWS CORP LTD	EQUITY	652487703	414	13,000	SH	DEFINED
NEWS CORP LTD	EQUITY	652487802	0	1	SH	DEFINED
NEWS CORP., LTD. SPON-ADR	EQUITY	652487703	414	13,000	SH	DEFINED
NEXT CARD, INC.	EQUITY	65332K107	6	10,726	SH	DEFINED
NEXT LEVEL COMM INC	EQUITY	65333U104	20	5,995	SH	DEFINED
NEXT LEVEL COMMUNICATION	EQUITY	65333U104	22	6,441	SH	DEFINED
NEXTCARD INC	EQUITY	65332K107	5	10,229	SH	DEFINED
NEXTEL COMMUNICATIONS INC	EQUITY	65332V103	27	2,500	SH	DEFINED
NEXTEL COMMUNICATIONS INC	EQUITY	65332V103	4158	379,386	SH	DEFINED
NEXTEL COMMUNICATIONS INC	EQUITY	65332V103	7841	487,268	SH	DEFINED
NEXTEL COMMUNICATIONS, INC. CLASS A	EQUITY	65332V103	4368	398,550	SH	DEFINED
NEXTEL PARTNERS INC	EQUITY	65333F107	600	50,000	SH	DEFINED
NEXTEL PARTNERS INC	EQUITY	65333F107	603	50,255	SH	DEFINED
NIAGARA MOHAWK HLDGS INC	EQUITY	653520106	9	500	SH	DEFINED
NIAGARA MOHAWK HLDGS INC	EQUITY	653520106	1201	67,750	SH	DEFINED
NIAGARA MOHAWK HOLDINGS, INC.	EQUITY	653520106	1288	72,638	SH	DEFINED
NICOR INC	EQUITY	654086107	6	140	SH	DEFINED
NICOR INC	EQUITY	654086107	792	19,030	SH	DEFINED
NICOR, INC.	EQUITY	654086107	851	20,434	SH	DEFINED
NIKE INC	EQUITY	654106103	47	840	SH	DEFINED
NIKE INC	EQUITY	654106103	6388	113,590	SH	DEFINED
NIKE INC CLASS B	EQUITY	654106103	209	3,725	SH	DEFINED
NIKE, INC. CLASS B	EQUITY	654106103	6779	120,537	SH	DEFINED
NISOURCE INC	EQUITY	65473P105	15	650	SH	DEFINED
NISOURCE INC	EQUITY	65473P105	2015	87,390	SH	DEFINED
NISOURCE, INC.	EQUITY	65473P105	2165	93,903	SH	DEFINED
NITCHES INC	EQUITY	65476M109	423	74,500	SH	DEFINED
NL INDS INC	EQUITY	629156407	46	3,014	SH	DEFINED
NL INDUSTRIES, INC.	EQUITY	629156407	49	3,214	SH	DEFINED
NMS COMMUNICATIONS CORP	EQUITY	629248105	54	11,130	SH	DEFINED
NMS COMMUNICATIONS CORP.	EQUITY	629248105	57	11,727	SH	DEFINED
NN INC	EQUITY	629337106	37	3,306	SH	DEFINED
NN INC	EQUITY	629337106	37	3,306	SH	DEFINED
NOBLE AFFILIATES INC	EQUITY	654894104	16670	472,378	SH	Sole
NOBLE AFFILIATES INC	EQUITY	654894104	2424	68,700	SH	DEFINED
NOBLE AFFILIATES, INC.	EQUITY	654894104	2440	69,141	SH	DEFINED
NOBLE DRILLING CORP	EQUITY	655042109	14	410	SH	DEFINED
NOBLE DRILLING CORP	EQUITY	655042109	2243	65,880	SH	DEFINED
NOBLE DRILLING CORP.	EQUITY	655042109	2410	70,792	SH	DEFINED
NOKIA CORP	EQUITY	654902204	0	0	SH	DEFINED
NOKIA CORP	EQUITY	654902204	10149	413,725	SH	DEFINED
NOKIA CORP A ADR	EQUITY	654902204	67	2,735	SH	DEFINED
NOKIA CORP SPON-ADR	EQUITY	654902204	4147	169,060	SH	DEFINED
NORDIC AMER TANKER SHIPPING	EQUITY	G65773106	3201	231,100	SH	DEFINED

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NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PUT/ PRN CALL	INVSTMT DSCRETN
NORDSON CORP	EQUITY	655663102	1249	47,290	SH	DEFINED
NORDSON CORP.	EQUITY	655663102	1257	47,588	SH	DEFINED
NORDSTROM INC	EQUITY	655664100	8	420	SH	DEFINED
NORDSTROM INC	EQUITY	655664100	1149	56,800	SH	DEFINED
NORDSTROM, INC.	EQUITY	655664100	1229	60,761	SH	DEFINED
NORFOLK SOUTHERN CORP	EQUITY	655844108	22	1,210	SH	DEFINED
NORFOLK SOUTHERN CORP	EQUITY	655844108	2988	163,020	SH	DEFINED
NORFOLK SOUTHERN CORP.	EQUITY	655844108	3210	175,101	SH	DEFINED
NORTEK INC	EQUITY	656559101	76	2,711	SH	DEFINED
NORTEK, INC.	EQUITY	656559101	79	2,844	SH	DEFINED
NORTEL NETWORKS CORP	EQUITY	656568102	27	3,600	SH	DEFINED
NORTEL NETWORKS CORP NEW	EQUITY	656568102	75	10,000	SH	DEFINED
NORTEL NETWORKS CORP NEW	EQUITY	656568102	11448	1,526,390	SH	DEFINED
NORTEL NETWORKS CORP.	EQUITY	656568102	11981	1,606,028	SH	DEFINED
NORTH AMERICAN SCIENTIFIC	EQUITY	65715D100	29	2,147	SH	DEFINED
NORTH AMERN SCIENTIFIC IN	EQUITY	65715D100	27	2,036	SH	DEFINED
NORTH FORK BANCORPORATION	EQUITY	659424105	6683	208,900	SH	DEFINED
NORTH FORK BANCORPORATION INC.	EQUITY	659424105	6349	198,460	SH	DEFINED
NORTH PITTSBURGH SYS INC	EQUITY	661562108	87	4,703	SH	DEFINED
NORTH PITTSBURGH SYSTEMS	EQUITY	661562108	90	4,890	SH	DEFINED
NORTHEAST UTILITIES	EQUITY	664397106	3022	171,406	SH	DEFINED
NORTHEAST UTILS	EQUITY	664397106	3002	170,300	SH	DEFINED
NORTHERN TR CORP	EQUITY	665859104	42	690	SH	DEFINED
NORTHERN TR CORP	EQUITY	665859104	5657	93,940	SH	DEFINED
NORTHERN TRUST CORP	EQUITY	665859104	6544	108,675	SH	DEFINED
NORTHERN TRUST CORP.	EQUITY	665859104	5977	99,260	SH	DEFINED
NORTHFIELD LABORATORIES, INC.	EQUITY	666135108	27	3,174	SH	DEFINED
NORTHFIELD LABS INC	EQUITY	666135108	26	3,002	SH	DEFINED
NORTHROP GRUMMAN CORP	EQUITY	666807102	35	350	SH	DEFINED
NORTHROP GRUMMAN CORP	EQUITY	666807102	5511	54,670	SH	DEFINED
NORTHROP GRUMMAN CORP	EQUITY	666807102	4305	42,700	SH	DEFINED
NORTHROP GRUMMAN CORP.	EQUITY	666807102	5853	58,055	SH	DEFINED
NORTHWEST AIRLINES CORP CL-A	EQUITY	667280101	4717	300,468	SH	DEFINED
NORTHWEST BANCORP INC PA	EQUITY	667328108	45	3,905	SH	DEFINED
NORTHWEST BANCORP INC.	EQUITY	667328108	48	4,154	SH	DEFINED
NORTHWEST NAT GAS CO	EQUITY	667655104	206	8,074	SH	DEFINED
NORTHWEST NATURAL GAS CO.	EQUITY	667655104	231	9,065	SH	DEFINED
NORTHWESTERN CORP	EQUITY	668074107	418	19,854	SH	DEFINED
NORTHWESTERN CORP.	EQUITY	668074107	190	9,025	SH	DEFINED
NOVADIGM INC	EQUITY	669937104	39	4,077	SH	DEFINED
NOVADIGM INC	EQUITY	669937104	37	3,924	SH	DEFINED
NOVATEL WIRELESS INC	EQUITY	66987M109	9	7,764	SH	DEFINED
NOVATEL WIRELESS INC	EQUITY	66987M109	9	7,764	SH	DEFINED
NOVAVAX INC	EQUITY	670002104	63	4,441	SH	DEFINED
NOVAVAX INC	EQUITY	670002104	59	4,165	SH	DEFINED
NOVAVAX INC	EQUITY	670002104	2115	150,000	SH	DEFINED
NOVELL INC	EQUITY	670006105	5	1,130	SH	DEFINED
NOVELL INC	EQUITY	670006105	1227	267,290	SH	DEFINED
NOVELL, INC .	EQUITY	670006105	1290	281,027	SH	DEFINED
NOVELLUS SYS INC	EQUITY	670008101	18	450	SH	DEFINED

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NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PUT/ PRN CALL	INVSTMT DSCRETN
NOVELLUS SYS INC	EQUITY	670008101	2519	63,850	SH	DEFINED
NOVELLUS SYS INC	EQUITY	670008101	4367	110,700	SH	DEFINED
NOVELLUS SYSTEMS, INC.	EQUITY	670008101	2724	69,046	SH	DEFINED
NOVEN PHARMACEUTICALS INC	EQUITY	670009109	114	6,439	SH	DEFINED
NOVEN PHARMACEUTICALS, INC.	EQUITY	670009109	119	6,709	SH	DEFINED
NOVOSTE CORP	EQUITY	67010C100	37	4,263	SH	DEFINED
NOVOSTE CORPORATION	EQUITY	67010C100	40	4,566	SH	DEFINED
NPS PHARMACEUTICALS INC.	EQUITY	62936P103	320	8,356	SH	DEFINED
NPS PHARMACEUTICALS INC	EQUITY	62936P103	303	7,906	SH	DEFINED
NRG ENERGY INC	EQUITY	629377102	9	573	SH	DEFINED
NS GROUP INC	EQUITY	628916108	42	5,592	SH	DEFINED
NS GROUP, INC.	EQUITY	628916108	44	5,856	SH	DEFINED
NSTAR	EQUITY	67019E107	2893	64,500	SH	DEFINED
NTELOS INC	EQUITY	67019U101	81	5,239	SH	DEFINED
NTELOS INC.	EQUITY	67019U101	84	5,425	SH	DEFINED
NTL INCORPORATED	EQUITY	629407107	1	1,229	SH	DEFINED
NU HORIZONS ELEC CORP	EQUITY	669908105	51	4,982	SH	DEFINED
NU HORIZONS ELECTRS CORP	EQUITY	669908105	48	4,690	SH	DEFINED
NU SKIN ENTERPRISES INC	EQUITY	67018T105	122	13,900	SH	DEFINED
NU SKIN ENTERPRISES, INC. CLASS A	EQUITY	67018T105	127	14,508	SH	DEFINED
NUANCE COMMUNICATIONS INC	EQUITY	669967101	70	7,675	SH	DEFINED
NUANCE COMMUNICATIONS, INC.	EQUITY	669967101	73	8,019	SH	DEFINED
NUCOR CORP	EQUITY	670346105	13	240	SH	DEFINED
NUCOR CORP	EQUITY	670346105	1740	32,850	SH	DEFINED
NUCOR CORP.	EQUITY	670346105	1869	35,292	SH	DEFINED
NUEVO ENERGY CO	EQUITY	670509108	70	4,695	SH	DEFINED
NUEVO ENERGY CO.	EQUITY	670509108	74	4,953	SH	DEFINED
NUI CORP	EQUITY	629431107	105	4,418	SH	DEFINED
NUI CORPORATION	EQUITY	629431107	111	4,666	SH	DEFINED
NUMERICAL TECHNOLOGIES IN	EQUITY	67053T101	195	5,540	SH	DEFINED
NUMERICAL TECHNOLOGIES, INC.	EQUITY	67053T101	205	5,832	SH	DEFINED
NVIDIA CORP	EQUITY	67066G104	4647	69,457	SH	DEFINED
NVIDIA CORP	EQUITY	67066G104	30	450	SH	DEFINED
NVIDIA CORP	EQUITY	67066G104	4321	64,590	SH	DEFINED
NVR INC	EQUITY	62944T105	359	1,759	SH	DEFINED
NVR, INC.	EQUITY	62944T105	375	1,836	SH	DEFINED
NYFIX INC	EQUITY	670712108	147	7,319	SH	DEFINED
NYFIX INC	EQUITY	670712108	140	7,009	SH	DEFINED
NYMAGIC INC	EQUITY	629484106	17	1,041	SH	DEFINED
NYMAGIC, INC.	EQUITY	629484106	17	1,041	SH	DEFINED
O CHARLEYS INC	EQUITY	670823103	320	17,265	SH	DEFINED
O CHARLEYS INC COM	EQUITY	670823103	3552	191,900	SH	Sole
O REILLY AUTOMOTIVE INC	EQUITY	686091109	397	10,872	SH	DEFINED
OAK TECHNOLOGY INC	EQUITY	671802106	189	13,733	SH	DEFINED
OAK TECHNOLOGY, INC.	EQUITY	671802106	200	14,527	SH	DEFINED
OAKLEY INC	EQUITY	673662102	3845	236,500	SH	DEFINED
OAKLEY INC.	EQUITY	673662102	5	288	SH	DEFINED
OCCIDENTAL PETE CORP DEL	EQUITY	674599105	31	1,170	SH	DEFINED
OCCIDENTAL PETE CORP DEL	EQUITY	674599105	4669	176,000	SH	DEFINED
OCCIDENTAL PETROLEUM CORP.	EQUITY	674599105	4980	187,697	SH	DEFINED

TITLE CUSIP VALUE SHRS OR SH/ PUT/ INVSTMT

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NAME OF ISSUER	CLASS	(X\$1000)	PRN AMT	PRN CALL	DSCRETN
OCEAN ENERGY INC DEL	EQUITY	67481E106	4606	239,900	SH DEFINED
OCEAN ENERGY INC TEX	EQUITY	6.748E+110	6269	326,500	SH DEFINED
OCEAN ENERGY INC TEX COM	EQUITY	67481E106	17446	908,670	SH Sole
OCEAN ENERGY, INC.	EQUITY	67481E106	4043	210,566	SH DEFINED
OCEANEERING INTERNATIONAL, INC	EQUITY	675232102	160	7,247	SH DEFINED
OCEANEERING INTL INC	EQUITY	675232102	152	6,874	SH DEFINED
OCEANFIRST FINANCIAL CORP	EQUITY	675234108	64	2,663	SH DEFINED
OCEANFIRST FINL CORP	EQUITY	675234108	61	2,513	SH DEFINED
O'CHARLEY'S INC.	EQUITY	670823103	99	5,328	SH DEFINED
OCTEL CORP	EQUITY	675727101	57	3,162	SH DEFINED
OCTEL CORP.	EQUITY	675727101	60	3,347	SH DEFINED
OCULAR SCIENCES INC	EQUITY	675744106	114	4,900	SH DEFINED
OCULAR SCIENCES, INC.	EQUITY	675744106	120	5,144	SH DEFINED
OCWEN FINANCIAL CORP.	EQUITY	675746101	106	12,446	SH DEFINED
OCWEN FINL CORP	EQUITY	675746101	432	50,929	SH DEFINED
OFFICE DEPOT INC	EQUITY	676220106	18	960	SH DEFINED
OFFICE DEPOT INC	EQUITY	676220106	2406	129,760	SH DEFINED
OFFICE DEPOT, INC.	EQUITY	676220106	2583	139,347	SH DEFINED
OFFICEMAX INC	EQUITY	67622M108	155	34,341	SH DEFINED
OFFICEMAX, INC.	EQUITY	67622M108	162	35,896	SH DEFINED
OFFSHORE LOGISTICS INC	EQUITY	676255102	96	5,387	SH DEFINED
OFFSHORE LOGISTICS INC	EQUITY	676255102	2081	117,200	SH DEFINED
OFFSHORE LOGISTICS, INC.	EQUITY	676255102	100	5,639	SH DEFINED
OGE ENERGY CORP	EQUITY	670837103	3203	138,780	SH DEFINED
OGE ENERGY CORP.	EQUITY	670837103	3218	139,417	SH DEFINED
OGLEBAY NORTON CO	EQUITY	677007106	14	873	SH DEFINED
OGLEBAY NORTON CO	EQUITY	677007106	14	873	SH DEFINED
OHIO CAS CORP	EQUITY	677240103	1460	90,979	SH DEFINED
OHIO CASUALTY CORP.	EQUITY	677240103	1475	91,928	SH DEFINED
OIL STATES INTERNATIONAL INC	EQUITY	678026105	27	2,961	SH DEFINED
OIL STS INTL INC	EQUITY	678026105	27	2,961	SH DEFINED
OLD NATL BANCORP	EQUITY	680033107	11	422	SH DEFINED
OLD REP INTL CORP	EQUITY	680223104	5325	190,120	SH DEFINED
OLD REPUBLIC INTL CORP.	EQUITY	680223104	5351	191,045	SH DEFINED
OLD SECOND BANCORP INC	EQUITY	680277100	75	1,901	SH DEFINED
OLD SECOND BANCORP INC IL	EQUITY	680277100	73	1,845	SH DEFINED
OLIN CORP	EQUITY	680665205	1487	92,116	SH DEFINED
OLIN CORP.	EQUITY	680665205	1269	78,639	SH DEFINED
OM GROUP INC	EQUITY	670872100	15	231	SH DEFINED
OM GROUP INC	EQUITY	670872100	463	7,000	SH DEFINED
OMEGA FINANCIAL CORP.	EQUITY	682092101	89	2,774	SH DEFINED
OMEGA FINL CORP	EQUITY	682092101	85	2,653	SH DEFINED
OMINSKY CORPORATION	EQUITY	68213L103		5,526	SH DEFINED
OMNICARE INC	EQUITY	681904108	4228	169,950	SH DEFINED
OMNICARE, INC.	EQUITY	681904108	2841	114,208	SH DEFINED
OMNICELL INC	EQUITY	68213N109	3535	397,200	SH DEFINED
OMNICOM GROUP	EQUITY	681919106	190	2,125	SH DEFINED
OMNICOM GROUP INC	EQUITY	681919106	52	580	SH DEFINED
OMNICOM GROUP INC	EQUITY	681919106	9289	103,966	SH DEFINED
OMNICOM GROUP, INC.	EQUITY	681919106	9687	108,421	SH DEFINED

NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PUT/ PRN CALL	INVSTMT DSCRETN
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OMNOVA SOLUTIONS	EQUITY	682129101	92	13,586	SH	DEFINED
OMNOVA SOLUTIONS INC	EQUITY	682129101	87	12,732	SH	DEFINED
ON ASSIGNMENT INC	EQUITY	682159108	477	20,785	SH	DEFINED
ON ASSIGNMENT, INC.	EQUITY	682159108	147	6,417	SH	DEFINED
ON COMMAND CORP	EQUITY	682160106	5	1,762	SH	DEFINED
ON COMMAND CORP.	EQUITY	682160106	6	1,862	SH	DEFINED
ON SEMICONDUCTOR CORP	EQUITY	682189105	20	9,512	SH	DEFINED
ON SEMICONDUCTOR CORPORATION	EQUITY	682189105	22	10,475	SH	DEFINED
ONEIDA LTD	EQUITY	682505102	58	4,514	SH	DEFINED
ONEIDA LTD.	EQUITY	682505102	60	4,647	SH	DEFINED
ONEOK INC NEW	EQUITY	682680103	1874	105,058	SH	DEFINED
ONEOK, INC.	EQUITY	682680103	1890	105,959	SH	DEFINED
ONI SYSTEMS CORP	EQUITY	68273F103	6	934	SH	DEFINED
ONYX PHARMACEUTICALS INC	EQUITY	683399109	28	5,522	SH	DEFINED
ONYX PHARMACEUTICALS INC	EQUITY	683399109	27	5,227	SH	DEFINED
ONYX SOFTWARE CORP	EQUITY	683402101	37	9,458	SH	DEFINED
ONYX SOFTWARE CORP.	EQUITY	683402101	39	9,943	SH	DEFINED
OPENWAVE SYS INC	EQUITY	683718100	443	45,207	SH	DEFINED
OPENWAVE SYS INC	EQUITY	683718100	1117	114,100	SH	DEFINED
OPENWAVE SYSTEMS INC.	EQUITY	683718100	459	46,894	SH	DEFINED
OPLINK COMMUNICATIONS INC	EQUITY	68375Q106	66	34,951	SH	DEFINED
OPLINK COMMUNICATIONS INC	EQUITY	68375Q106	63	33,398	SH	DEFINED
OPNET TECHNOLOGIES	EQUITY	683757108	38	2,632	SH	DEFINED
OPNET TECHNOLOGIES INC	EQUITY	683757108	35	2,463	SH	DEFINED
OPTICAL CABLE CORP	EQUITY	683827109	1	671	SH	DEFINED
OPTICAL CABLE CORP.	EQUITY	683827109	1	728	SH	DEFINED
OPTICAL COMMUNICATION PRO	EQUITY	68382T101	5	1,360	SH	DEFINED
OPTICAL COMMUNICATION PROD	EQUITY	68382T101	6	1,491	SH	DEFINED
OPTIMAL ROBOTICS CORP	EQUITY	68388R208	239	6,735	SH	DEFINED
OPTION CARE INC	EQUITY	683948103	44	2,261	SH	DEFINED
OPTION CARE INC	EQUITY	683948103	42	2,132	SH	DEFINED
OPTION CARE INC COM	EQUITY	683948103	3499	179,000	SH	Sole
Oracle	EQUITY	68389X105	1781	129,000	SH	DEFINED
ORACLE CORP	EQUITY	68389X105	240	17,380	SH	DEFINED
ORACLE CORP	EQUITY	68389X105	37900	2,744,360	SH	DEFINED
ORACLE CORP	EQUITY	68389X105	771	55,825	SH	DEFINED
ORACLE CORP.	EQUITY	68389X105	49295	3,569,496	SH	DEFINED
ORASURE TECHNOLOGIES INC	EQUITY	68554V108	95	7,842	SH	DEFINED
ORASURE TECHNOLOGIES INC	EQUITY	68554V108	91	7,452	SH	DEFINED
ORBITAL SCIENCES CORP	EQUITY	685564106	45	10,895	SH	DEFINED
ORBITAL SCIENCES CORP.	EQUITY	685564106	46	11,162	SH	DEFINED
ORCHID BIOSCIENCES INC	EQUITY	68571P100	63	11,430	SH	DEFINED
ORCHID BIOSCIENCES, INC.	EQUITY	68571P100	67	12,214	SH	DEFINED
OREGON STEEL MILLS, INC.	EQUITY	686079104	43	8,591	SH	DEFINED
OREGON STL MLS INC	EQUITY	686079104	41	8,193	SH	DEFINED
O'REILLY AUTOMOTIVE, INC.	EQUITY	686091109	415	11,375	SH	DEFINED
ORGANOGENESIS INC	EQUITY	685906109	42	8,689	SH	DEFINED
ORGANOGENESIS, INC.	EQUITY	685906109	43	8,986	SH	DEFINED
ORIENTAL FINANCIAL GROUP	EQUITY	68618W100	59	3,171	SH	DEFINED
ORIENTAL FINL GROUP INC	EQUITY	68618W100	57	3,071	SH	DEFINED

NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PUT/ PRN CALL	INVTMT DSCRETN
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ORION POWER HOLDINGS	EQUITY	686286105	9	360	SH	DEFINED
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ORTHODONTIC CENTERS OF AMERICA	EQUITY	68750P103	515	16,894	SH	DEFINED
ORTHODONTIC CTRS AMER INC	EQUITY	68750P103	500	16,400	SH	DEFINED
OSCA INC	EQUITY	687836106	45	2,167	SH	DEFINED
OSCA INC	EQUITY	687836106	42	2,016	SH	DEFINED
OSHKOSH B GOSH INC	EQUITY	688222207	117	2,791	SH	DEFINED
OSHKOSH B'GOSH, INC. CLASS A	EQUITY	688222207	121	2,891	SH	DEFINED
OSHKOSH TRUCK CORP	EQUITY	688239201	476	9,773	SH	DEFINED
OSHKOSH TRUCK CORP CL B	EQUITY	688239201	271	5,549	SH	DEFINED
OSI PHARMACEUTICALS	EQUITY	671040103	23	502	SH	DEFINED
OSI PHARMACEUTICALS INC	EQUITY	671040103	169	3,685	SH	DEFINED
OSMONICS INC	EQUITY	688350107	51	3,629	SH	DEFINED
OSMONICS INC	EQUITY	688350107	48	3,391	SH	DEFINED
OTG SOFTWARE INC	EQUITY	671059103	49	4,877	SH	DEFINED
OTG SOFTWARE INC	EQUITY	671059103	46	4,579	SH	DEFINED
OTTER TAIL CORP	EQUITY	689648103	219	7,521	SH	DEFINED
OTTER TAIL POWER CO.	EQUITY	689648103	229	7,862	SH	DEFINED
OUTBACK STEAKHOUSE INC	EQUITY	689899102	3185	93,000	SH	DEFINED
OUTBACK STEAKHOUSE INC.	EQUITY	689899102	3206	93,615	SH	DEFINED
OVERSEAS SHIPHOLDING GROU	EQUITY	690368105	1136	50,492	SH	DEFINED
OVERSEAS SHIPHOLDING GROUP	EQUITY	690368105	1144	50,853	SH	DEFINED
OVERTURE SERVICES INC	EQUITY	69039R100	207	5,841	SH	DEFINED
OVERTURE SVCS INC	EQUITY	69039R100	198	5,589	SH	DEFINED
OWENS & MINOR INC NEW	EQUITY	690732102	186	10,036	SH	DEFINED
OWENS & MINOR, INC.	EQUITY	690732102	196	10,621	SH	DEFINED
OWENS ILL INC	EQUITY	690768403	470	47,079	SH	DEFINED
OWENS-ILLINOIS, INC.	EQUITY	690768403	490	49,054	SH	DEFINED
OXFORD HEALTH PLANS INC	EQUITY	691471106	4897	162,470	SH	DEFINED
OXFORD HEALTH PLANS, INC.	EQUITY	691471106	4935	163,731	SH	DEFINED
OXFORD INDS INC	EQUITY	691497309	45	1,919	SH	DEFINED
OXFORD INDS INC.	EQUITY	691497309	45	1,919	SH	DEFINED
P C CONNECTION	EQUITY	69318J100	28	1,877	SH	DEFINED
P F CHANGS CHINA BISTRO I	EQUITY	69333Y108	125	2,633	SH	DEFINED
P G & E CORP.	EQUITY	69331C108	3384	175,863	SH	DEFINED
P. F. CHANGS CHINA BISTRO INC.	EQUITY	69333Y108	129	2,730	SH	DEFINED
PACCAR INC	EQUITY	693718108	16	240	SH	DEFINED
PACCAR INC	EQUITY	693718108	2255	34,370	SH	DEFINED
PACCAR, INC	EQUITY	693718108	2406	36,666	SH	DEFINED
PACIFIC CAP BANCORP NEW	EQUITY	69404P101	225	8,082	SH	DEFINED
PACIFIC CAPITAL BANCORP	EQUITY	69404P101	234	8,438	SH	DEFINED
PACIFIC CENTURY FINL CORP	EQUITY	694058108	2432	93,919	SH	DEFINED
PACIFIC CENY FINL CORP	EQUITY	694058108	2416	93,300	SH	DEFINED
PACIFIC NORTHWEST BANCORP	EQUITY	69466M103	94	4,587	SH	DEFINED
PACIFIC NORTHWEST BANCORP	EQUITY	69466M103	91	4,438	SH	DEFINED
PACIFIC SUNWEAR CALIF INC	EQUITY	694873100	170	8,336	SH	DEFINED
PACIFIC SUNWEAR OF CALIFORNIA	EQUITY	694873100	177	8,662	SH	DEFINED
PACIFICARE HEALTH SYS DEL	EQUITY	695112102	815	50,947	SH	DEFINED
PACIFICARE HEALTH SYSTEMS INC CLASS A	EQUITY	695112102	822	51,405	SH	DEFINED
PACKAGING CORP AMER	EQUITY	695156109	2537	139,800	SH	DEFINED
PACKAGING CORP OF AMERICA	EQUITY	695156109	2338	128,794	SH	DEFINED

NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PUT/ PRN CALL	INVSTMT DSCRETN
PACKETEER INC	EQUITY	695210104	46	6,271	SH	DEFINED
PACKETEER, INC	EQUITY	695210104	48	6,579	SH	DEFINED
PACTIV CORP	EQUITY	695257105	9	500	SH	DEFINED

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PACTIV CORP	EQUITY	695257105	1195	67,340	SH	DEFINED
PACTIV CORPORATION	EQUITY	695257105	1284	72,326	SH	DEFINED
PAIN THERAPEUTICS INC	EQUITY	69562K100	45	4,961	SH	DEFINED
PAIN THERAPEUTICS INC	EQUITY	69562K100	41	4,519	SH	DEFINED
PALL CORP	EQUITY	696429307	1336	55,508	SH	DEFINED
PALL CORP	EQUITY	696429307	9	380	SH	DEFINED
PALL CORP	EQUITY	696429307	2208	91,780	SH	DEFINED
PALM HARBOR HOMES	EQUITY	696639103	123	5,152	SH	DEFINED
PALM HARBOR HOMES, INC	EQUITY	696639103	130	5,420	SH	DEFINED
PALM INC	EQUITY	696642107	7	1,780	SH	DEFINED
PALM INC	EQUITY	696642107	932	240,180	SH	DEFINED
PALM, INC	EQUITY	696642107	1010	260,286	SH	DEFINED
PAN PACIFIC RETAIL COM	EQUITY	69806L104	11109	386,800	SH	Sole
PAN PACIFIC RETAIL PPTYS	EQUITY	69806L104	221	7,685	SH	DEFINED
PAN PACIFIC RETAIL PROPERTIES	EQUITY	69806L104	230	7,993	SH	DEFINED
PANAMSAT CORP	EQUITY	697933109	105	4,780	SH	DEFINED
PANAMSAT CORP NEW	EQUITY	697933109	99	4,520	SH	DEFINED
PANERA BREAD CO	EQUITY	69840W108	145	2,787	SH	DEFINED
PANERA BREAD COMPANY CL A	EQUITY	69840W108	153	2,934	SH	DEFINED
PAPA JOHNS INTERNATIONAL, INC	EQUITY	698813102	885	32,191	SH	DEFINED
PAPA JOHNS INTL INC	EQUITY	698813102	877	31,926	SH	DEFINED
PARADIGM GENETICS INC	EQUITY	69900R106	29	5,085	SH	DEFINED
PARADIGM GENETICS INC	EQUITY	69900R106	28	4,965	SH	DEFINED
PARAMETRIC TECHNOLOGY COR	EQUITY	699173100	6	820	SH	DEFINED
PARAMETRIC TECHNOLOGY COR	EQUITY	699173100	867	111,030	SH	DEFINED
PARAMETRIC TECHNOLOGY CORP.	EQUITY	699173100	943	120,765	SH	DEFINED
PAREXEL INTERNATIONAL CORP.	EQUITY	699462107	119	8,308	SH	DEFINED
PAREXEL INTL CORP	EQUITY	699462107	114	7,970	SH	DEFINED
PARK ELECTROCHEMICAL CORP	EQUITY	700416209	141	5,335	SH	DEFINED
PARK ELECTROCHEMICAL CORP.	EQUITY	700416209	147	5,570	SH	DEFINED
PARK NATIONAL CORP.	EQUITY	700658107	331	3,570	SH	DEFINED
PARK NATL CORP	EQUITY	700658107	315	3,395	SH	DEFINED
PARK PL ENTMT CORP	EQUITY	700690100	3356	366,000	SH	DEFINED
PARKER DRILLING CO	EQUITY	701081101	102	27,738	SH	DEFINED
PARKER DRILLING CO.	EQUITY	701081101	106	28,665	SH	DEFINED
PARKER HANNIFIN CORP	EQUITY	701094104	17	370	SH	DEFINED
PARKER HANNIFIN CORP	EQUITY	701094104	2402	52,330	SH	DEFINED
PARKER HANNIFIN CORP.	EQUITY	701094104	2444	53,245	SH	DEFINED
PARKERVISION INC	EQUITY	701354102	51	2,410	SH	DEFINED
PARKERVISION, INC	EQUITY	701354102	52	2,493	SH	DEFINED
PARKWAY PPTYS INC	EQUITY	70159Q104	90	2,705	SH	DEFINED
PARKWAY PPTYS INC COM	EQUITY	70159Q104	515	15,500	SH	Sole
PARKWAY PROPERTIES, INC.	EQUITY	70159Q104	93	2,805	SH	DEFINED
PATHMARK STORES INC	EQUITY	70322A101	245	9,954	SH	DEFINED
PATHMARK STORES INC NEW	EQUITY	70322A101	234	9,501	SH	DEFINED
PATINA OIL & GAS CORP	EQUITY	703224105	156	5,670	SH	DEFINED
PATINA OIL & GAS CORP	EQUITY	703224105	150	5,469	SH	DEFINED

NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PUT/ PRN CALL	INVSTMT DSCRETN
PATTERSON DENTAL CO	EQUITY	703412106	3364	82,200	SH	DEFINED
PATTERSON DENTAL CO	EQUITY	703412106	5235	127,900	SH	DEFINED
PATTERSON DENTAL CO.	EQUITY	703412106	3392	82,864	SH	DEFINED
PATTERSON UTI ENERGY INC	EQUITY	703481101	2163	92,800	SH	DEFINED
PATTERSON UTI ENERGY INC	EQUITY	703481101	4280	183,600	SH	DEFINED



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PATTERSON-UTI ENERGY INC	EQUITY	703481101	2187	93,828	SH	DEFINED
PAXAR CORP	EQUITY	704227107	745	52,486	SH	DEFINED
PAXAR CORP.	EQUITY	704227107	755	53,172	SH	DEFINED
PAXSON COMMUNICATIONS COR	EQUITY	704231109	95	9,061	SH	DEFINED
PAXSON COMMUNICATIONS CORP.	EQUITY	704231109	98	9,366	SH	DEFINED
PAYCHEX INC	EQUITY	704326107	57963	1,663,203	SH	Sole
PAYCHEX INC	EQUITY	704326107	41	1,170	SH	DEFINED
PAYCHEX INC	EQUITY	704326107	6984	199,310	SH	DEFINED
PAYCHEX INC	EQUITY	704326107	6983	199,300	SH	DEFINED
PAYCHEX, INC.	EQUITY	704326107	7259	208,300	SH	DEFINED
PAYLESS SHOESOURCE INC	EQUITY	704379106	2589	46,100	SH	DEFINED
PAYLESS SHOESOURCE, INC.	EQUITY	704379106	1534	27,321	SH	DEFINED
PC CONNECTION INC	EQUITY	69318J100	29	1,933	SH	DEFINED
PC-TEL INC.	EQUITY	69325Q105	45	4,636	SH	DEFINED
PC-TEL INC	EQUITY	69325Q105	42	4,372	SH	DEFINED
PDI INC	EQUITY	69329V100	136	6,087	SH	DEFINED
PEABODY ENERGY CORP	EQUITY	704549104	3	118	SH	DEFINED
PEC SOLUTIONS INC	EQUITY	705107100	19	506	SH	DEFINED
PEC SOLUTIONS INC	EQUITY	705107100	16	438	SH	DEFINED
PECO II INC	EQUITY	705221109	28	4,733	SH	DEFINED
PECO II INC	EQUITY	705221109	25	4,198	SH	DEFINED
PEDIATRIX MED GROUP	EQUITY	705324101	222	6,539	SH	DEFINED
PEDIATRIX MEDICAL GROUP	EQUITY	705324101	232	6,834	SH	DEFINED
PEGASUS COMMUNICATIONS CO	EQUITY	705904100	134	12,874	SH	DEFINED
PEGASUS SATELLITE	EQUITY	705904100	141	13,540	SH	DEFINED
PEGASUS SOLUTIONS INC	EQUITY	705906105	108	7,593	SH	DEFINED
PEGASUS SOLUTIONS INC.	EQUITY	705906105	113	7,952	SH	DEFINED
PEMSTAR INC	EQUITY	706552106	76	6,307	SH	DEFINED
PEMSTAR INC	EQUITY	706552106	73	6,044	SH	DEFINED
PENN ENGINEERING & MFG CORP	EQUITY	707389300	65	3,908	SH	DEFINED
PENN ENGR & MFG CORP	EQUITY	707389300	62	3,728	SH	DEFINED
PENN NATIONAL GAMING, INC.	EQUITY	707569109	81	2,656	SH	DEFINED
PENN NATL GAMING INC	EQUITY	707569109	76	2,514	SH	DEFINED
PENN VA CORP	EQUITY	707882106	87	2,537	SH	DEFINED
PENN VIRGINIA CORPORATION	EQUITY	707882106	91	2,675	SH	DEFINED
PENNEY J C INC	EQUITY	708160106	22	820	SH	DEFINED
PENNEY J C INC	EQUITY	708160106	3000	111,540	SH	DEFINED
PENNFED FINANCIAL SVCS INC	EQUITY	708167101	47	1,884	SH	DEFINED
PENNFED FINL SVCS INC	EQUITY	708167101	47	1,884	SH	DEFINED
PENNSYLVANIA REAL ESTATE INV.	EQUITY	709102107	97	4,193	SH	DEFINED
PENNSYLVANIA RL ESTATE IN	EQUITY	709102107	94	4,031	SH	DEFINED
PENNZOIL QUAKER ST CO	EQUITY	709323109	2831	195,900	SH	DEFINED
PENNZOIL-QUAKER STATE CO.	EQUITY	709323109	1781	123,230	SH	DEFINED
PENNZOIL-QUAKER STATE COM	EQUITY	709323109	1764	122,101	SH	DEFINED
PENTAIR INC	EQUITY	709631105	2406	65,900	SH	DEFINED

NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PUT/ PRN CALL	INVSTMT DSCRETN
PENTAIR INC.	EQUITY	709631105	2190	59,983	SH	DEFINED
PENTON MEDIA INC	EQUITY	709668107	50	7,997	SH	DEFINED
PENTON MEDIA INC	EQUITY	709668107	47	7,476	SH	DEFINED
PENWEST PHARMACEUTICALS C	EQUITY	709754105	77	3,852	SH	DEFINED
PENWEST PHARMACEUTICALS CO	EQUITY	709754105	81	4,051	SH	DEFINED
PEOPLES BANK	EQUITY	710198102	3	148	SH	DEFINED
PEOPLES ENERGY CORP	EQUITY	711030106	4	110	SH	DEFINED

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PEOPLES ENERGY CORP	EQUITY	711030106	1465	38,613	SH	DEFINED
PEOPLES ENERGY CORP.	EQUITY	711030106	12379	326,377	SH	DEFINED
PEOPLES HLDG CO	EQUITY	711148106	70	1,899	SH	DEFINED
PEOPLES HOLDING COMPANY	EQUITY	711148106	74	1,990	SH	DEFINED
PEOPLESOFT INC	EQUITY	712713106	38	950	SH	DEFINED
PEOPLESOFT INC	EQUITY	712713106	5532	137,600	SH	DEFINED
PEOPLESOFT INC	EQUITY	712713106	11960	297,500	SH	DEFINED
PEOPLESOFT, INC.	EQUITY	712713106	5824	144,870	SH	DEFINED
PEP BOYS MANNY MOE & JACK	EQUITY	713278109	250	14,588	SH	DEFINED
PEP BOYS-MANNY, MOE & JACK	EQUITY	713278109	261	15,238	SH	DEFINED
PEPSI BOTTLING	EQUITY	713409100	3033	129,048	SH	DEFINED
PEPSI BOTTLING GROUP INC	EQUITY	713409100	21	890	SH	DEFINED
PEPSI BOTTLING GROUP INC	EQUITY	713409100	2821	120,040	SH	DEFINED
PEPSIAMERICAS INC	EQUITY	71343P200	2621	189,907	SH	DEFINED
PEPSIAMERICAS INC	EQUITY	71343P200	2612	189,300	SH	DEFINED
PEPSICO INC	EQUITY	713448108	266	5,470	SH	DEFINED
PEPSICO INC	EQUITY	713448108	43984	903,352	SH	DEFINED
PEPSICO INC	EQUITY	713448108	6075	124,775	SH	DEFINED
PEPSICO, INC.	EQUITY	713448108	46128	947,376	SH	DEFINED
PEPSI-GEMEX S.A.- SPONS GDR	EQUITY	713435105	829	124,100	SH	DEFINED
PEREGRINE PHARMACEUTICALS	EQUITY	713661106	100	29,206	SH	DEFINED
PEREGRINE PHARMACEUTICALS INC	EQUITY	713661106	105	30,575	SH	DEFINED
PEREGRINE SYSTEMS INC	EQUITY	71366Q101	82	5,540	SH	DEFINED
PEREGRINE SYSTEMS, INC.	EQUITY	71366Q101	33	2,200	SH	DEFINED
PEREZ COMPANC SA- SPON ADR	EQUITY	71367B103	555	44,400	SH	DEFINED
PERFORMANCE FOOD GROUP CO	EQUITY	713755106	590	16,775	SH	DEFINED
PERFORMANCE FOOD GROUP CO.	EQUITY	713755106	462	13,150	SH	DEFINED
PERFORMANCE TECHNOLOGIES	EQUITY	71376K102	37	2,814	SH	DEFINED
PERFORMANCE TECHNOLOGIES INC	EQUITY	71376K102	42	3,134	SH	DEFINED
PERICOM SEMICONDUCTOR COR	EQUITY	713831105	97	6,688	SH	DEFINED
PERICOM SEMICONDUCTOR CORP	EQUITY	713831105	101	6,987	SH	DEFINED
PERINI CORP	EQUITY	713839108	32965	4,709,357	SH	DEFINED
PERINI CORP	EQUITY	713839108	24	3,475	SH	DEFINED
PERKINELMER INC	EQUITY	714046109	14	390	SH	DEFINED
PERKINELMER INC	EQUITY	714046109	3621	103,411	SH	DEFINED
PERKINELMER INC.	EQUITY	714046109	3779	107,920	SH	DEFINED
PEROT SYS CORP	EQUITY	714265105	362	17,708	SH	DEFINED
PEROT SYSTEM CORP.	EQUITY	714265105	379	18,562	SH	DEFINED
PERRIGO CO	EQUITY	714290103	1263	106,889	SH	DEFINED
PERRIGO CO.	EQUITY	714290103	1275	107,864	SH	DEFINED
PER-SE TECHNOLOGIES	EQUITY	713569309	100	9,338	SH	DEFINED
PER-SE TECHNOLOGIES INC	EQUITY	713569309	4	377	SH	DEFINED
PER-SE TECHNOLOGIES INC	EQUITY	713569309	92	8,592	SH	DEFINED

NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PUT/ PRN CALL	INVSTMT DSCRETN
PETROLEO BRASILEIRO S.A. - ADR	EQUITY	71654V101	1729	77,800	SH	DEFINED
PETROLEO BRASILEIRO S.A. ADR	EQUITY	71654V408	997	42,800	SH	DEFINED
PETROQUEST ENERGY INC	EQUITY	716748108	37	6,861	SH	DEFINED
PETROQUEST ENERGY INC	EQUITY	716748108	34	6,447	SH	DEFINED
PETSMART INC	EQUITY	716768106	297	30,135	SH	DEFINED
PETSMART, INC	EQUITY	716768106	313	31,783	SH	DEFINED
PF CHANGS CHINA BISTRO COM	EQUITY	69333Y108	10695	226,100	SH	Sole
PFF BANCORP INC	EQUITY	69331W104	102	3,705	SH	DEFINED
PFF BANCORP, INC.	EQUITY	69331W104	109	3,942	SH	DEFINED

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PFIZER INC	EQUITY	717081103	1183	29,696	SH	DEFINED
PFIZER INC	EQUITY	717081103	783	19,650	SH	DEFINED
PFIZER INC	EQUITY	717081103	123751	3,105,411	SH	DEFINED
PFIZER INC	EQUITY	717081103	31536	791,365	SH	DEFINED
PFIZER, INC.	EQUITY	717081103	176750	4,435,379	SH	DEFINED
PG&E CORP	EQUITY	69331C108	23	1,210	SH	DEFINED
PG&E CORP	EQUITY	69331C108	3150	163,730	SH	DEFINED
PHARMACEUTICAL PRODUCT DEVELOPMENT	EQUITY	717124101	15	453	SH	DEFINED
PHARMACEUTICAL RES INC	EQUITY	717125108	173	5,112	SH	DEFINED
PHARMACEUTICAL RES INC COM	EQUITY	717125108	181	5,346	SH	DEFINED
PHARMACIA CORP	EQUITY	71713U102	172	4,030	SH	DEFINED
PHARMACIA CORP	EQUITY	71713U102	24534	575,230	SH	DEFINED
PHARMACIA CORP	EQUITY	71713U102	12093	283,539	SH	DEFINED
PHARMACIA CORPORATION	EQUITY	71713U102	42871	1,005,180	SH	DEFINED
PHARMACOPEIA INC	EQUITY	71713B104	93	6,664	SH	DEFINED
PHARMACOPEIA INC	EQUITY	71713B104	88	6,350	SH	DEFINED
PHARMACYCLICS INC	EQUITY	716933106	48	4,786	SH	DEFINED
PHARMACYCLICS INC.	EQUITY	716933106	50	5,000	SH	DEFINED
PHARMOS CORP	EQUITY	717139208	39	16,630	SH	DEFINED
PHARMOS CORP	EQUITY	717139208	37	15,827	SH	DEFINED
Phelps Dodge	CORPBOND	717265AK8	2939	3,000,000	PRN	DEFINED
PHELPS DODGE CORP	EQUITY	717265102	8	250	SH	DEFINED
PHELPS DODGE CORP	EQUITY	717265102	1078	33,260	SH	DEFINED
PHELPS DODGE CORP.	EQUITY	717265102	1158	35,732	SH	DEFINED
PHILADELPHIA CONS HLDG CO	EQUITY	717528103	118	3,129	SH	DEFINED
PHILADELPHIA CONS. HLDG. CO.	EQUITY	717528103	125	3,324	SH	DEFINED
PHILADELPHIA SUBN CORP	EQUITY	718009608	395	17,523	SH	DEFINED
PHILADELPHIA SUBURBAN CORP.	EQUITY	718009608	412	18,278	SH	DEFINED
PHILIP MORRIS COMPANIES, INC.	EQUITY	718154107	80081	1,746,595	SH	DEFINED
PHILIP MORRIS COS INC	EQUITY	718154107	310	6,770	SH	DEFINED
PHILIP MORRIS COS INC	EQUITY	718154107	44295	966,090	SH	DEFINED
PHILIP MORRIS COS INC	EQUITY	718154107	12053	262,885	SH	DEFINED
PHILLIPINES LONG DISTANCE TELE ADR	EQUITY	718252604	206	25,000	SH	DEFINED
PHILLIPS PETE CO	EQUITY	718507106	72	1,190	SH	DEFINED
PHILLIPS PETE CO	EQUITY	718507106	10315	171,180	SH	DEFINED
PHILLIPS PETROLEUM CO.	EQUITY	718507106	10856	180,149	SH	DEFINED
PHILLIPS VAN HEUSEN CORP	EQUITY	718592108	80	7,294	SH	DEFINED
PHILLIPS-VAN HEUSEN CORP.	EQUITY	718592108	82	7,525	SH	DEFINED
PHOENIX COS INC NEW	EQUITY	71902E109	1025	55,400	SH	DEFINED
PHOENIX TECHNOLOGIES, LTD.	EQUITY	719153108	89	7,611	SH	DEFINED
PHOENIX TECHNOLOGY LTD	EQUITY	719153108	85	7,275	SH	DEFINED

NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PUT/ PRN CALL	INVTMT DSCRETN
PHOTON DYNAMICS	EQUITY	719364101	178	3,897	SH	DEFINED
PHOTON DYNAMICS INC	EQUITY	719364101	169	3,712	SH	DEFINED
PHOTRONICS INC	EQUITY	719405102	485	15,482	SH	DEFINED
PHOTRONICS INC.	EQUITY	719405102	250	7,969	SH	DEFINED
PICO HLDGS INC	EQUITY	693366205	43	3,437	SH	DEFINED
PICO HOLDINGS INC	EQUITY	693366205	44	3,537	SH	DEFINED
PIEDMONT NAT GAS INC	EQUITY	720186105	350	9,789	SH	DEFINED
PIEDMONT NATURAL GAS CO., INC.	EQUITY	720186105	370	10,348	SH	DEFINED
PIER 1 IMPORTS INC	EQUITY	720279108	512	29,521	SH	DEFINED
PIER 1 IMPORTS, INC.	EQUITY	720279108	537	30,992	SH	DEFINED
PILGRIMS PRIDE CORP	EQUITY	721467108	65	4,826	SH	DEFINED

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PILGRIMS PRIDE CORP.	EQUITY	721467108	67	4,980	SH	DEFINED
PINNACLE ENTMT INC	EQUITY	723456109	36	5,929	SH	DEFINED
PINNACLE HLDGS INC	EQUITY	72346N101	4	12,806	SH	DEFINED
PINNACLE HOLDINGS, INC.	EQUITY	72346N101	5	13,495	SH	DEFINED
PINNACLE PARTNER	EQUITY	873168108	5578	118,307	SH	DEFINED
PINNACLE SYS INC	EQUITY	723481107	136	17,141	SH	DEFINED
PINNACLE SYSTEMS, INC.	EQUITY	723481107	142	17,883	SH	DEFINED
PINNACLE WEST CAP CORP	EQUITY	723484101	11	270	SH	DEFINED
PINNACLE WEST CAP CORP	EQUITY	723484101	2148	51,320	SH	DEFINED
PINNACLE WEST CAPITAL CORP.	EQUITY	723484101	1609	38,443	SH	DEFINED
PIONEER NAT RES CO	EQUITY	723787107	2490	129,300	SH	DEFINED
PIONEER NATURAL RESOURCES CORP	EQUITY	723787107	2505	130,065	SH	DEFINED
PIONEER STD ELECTRS INC	EQUITY	723877106	113	8,886	SH	DEFINED
PIONEER-STANDARD ELECTRONICS	EQUITY	723877106	118	9,314	SH	DEFINED
PITNEY BOWES INC	EQUITY	724479100	29	760	SH	DEFINED
PITNEY BOWES INC	EQUITY	724479100	4944	131,450	SH	DEFINED
PITNEY BOWES INC	EQUITY	724479100	6125	162,857	SH	DEFINED
PITNEY BOWES, INC.	EQUITY	724479100	4178	111,084	SH	DEFINED
PITT DESMOINES INC	EQUITY	724508106	45	1,438	SH	DEFINED
PITT-DES MOINES, INC.	EQUITY	724508106	48	1,548	SH	DEFINED
PITTSTON BRINK'S GROUP	EQUITY	725701106	1840	83,262	SH	DEFINED
PITTSTON CO	EQUITY	725701106	1824	82,542	SH	DEFINED
PIXAR INC	EQUITY	725811103	8	213	SH	DEFINED
PIXELWORKS INC	EQUITY	72581M107	105	6,547	SH	DEFINED
PIXELWORKS INC	EQUITY	72581M107	101	6,277	SH	DEFINED
PLACER DOME INC	EQUITY	725906101	11	1,030	SH	DEFINED
PLACER DOME INC	EQUITY	725906101	1515	138,870	SH	DEFINED
PLACER DOME INC.	EQUITY	725906101	1599	146,604	SH	DEFINED
PLAINS RES INC	EQUITY	726540503	170	6,890	SH	DEFINED
PLAINS RESOURCES, INC.	EQUITY	726540503	177	7,192	SH	DEFINED
PLANAR SYS INC	EQUITY	726900103	63	3,009	SH	DEFINED
PLANAR SYSTEMS, INC.	EQUITY	726900103	67	3,163	SH	DEFINED
PLANTRONICS INC NEW	EQUITY	727493108	1717	66,958	SH	DEFINED
PLANTRONICS, INC.	EQUITY	727493108	1729	67,429	SH	DEFINED
PLATO LEARNING INC	EQUITY	72764Y100	70	4,214	SH	DEFINED
PLATO LEARNING INC	EQUITY	72764Y100	67	4,019	SH	DEFINED
PLAYBOY ENTERPRISES INC	EQUITY	728117300	68	4,017	SH	DEFINED
PLAYBOY ENTERPRISES, INC.	EQUITY	728117300	72	4,263	SH	DEFINED
PLAYTEX PRODS INC	EQUITY	72813P100	84	8,566	SH	DEFINED

NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PUT/ PRN CALL	INVSTMT DSCRETN
PLAYTEX PRODUCTS, INC.	EQUITY	72813P100	88	8,982	SH	DEFINED
PLEXUS CORP	EQUITY	729132100	1824	68,665	SH	DEFINED
PLEXUS CORP.	EQUITY	729132100	1680	63,241	SH	DEFINED
PLUG POWER INC	EQUITY	72919P103	1	127	SH	DEFINED
PLUM CREEK TIMBER CO COM	EQUITY	729251108	9928	350,200	SH	Sole
PLUM CREEK TIMBER CO INC	EQUITY	729251108	47	1,666	SH	DEFINED
PLX TECHNOLOGY INC	EQUITY	693417107	62	4,891	SH	DEFINED
PLX TECHNOLOGY, INC.	EQUITY	693417107	66	5,195	SH	DEFINED
PMA CAP CORP	EQUITY	693419202	103	5,320	SH	DEFINED
PMA CAPITAL CORP.	EQUITY	693419202	106	5,501	SH	DEFINED
PMC-SIERRA INC	EQUITY	69344F106	11	520	SH	DEFINED
PMC-SIERRA INC	EQUITY	69344F106	1571	73,880	SH	DEFINED
PMC-SIERRA, INC.	EQUITY	69344F106	1704	80,133	SH	DEFINED

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PMI GROUP INC	EQUITY	69344M101	4600	68,650	SH	DEFINED
PMI GROUP INC COM	EQUITY	69344M101	48242	719,920	SH	Sole
PMI GROUP, INC.	EQUITY	69344M101	4627	69,054	SH	DEFINED
PNC FINANCIAL SERVICES	EQUITY	693475105	7992	142,205	SH	DEFINED
PNC FINL SVCS GROUP INC	EQUITY	693475105	50	890	SH	DEFINED
PNC FINL SVCS GROUP INC	EQUITY	693475105	7616	135,520	SH	DEFINED
PNC FINL SVCS GROUP INC	EQUITY	693475105	7806	138,900	SH	DEFINED
PNC Funding Corp	CORPBOND	69347CAA8	4945	5,000,000	PRN	DEFINED
POGO PRODUCING CO	EQUITY	730448107	13	513	SH	DEFINED
POGO PRODUCING CO COM	EQUITY	730448107	35302	1,343,796	SH	Sole
POHANG IRON AND STEEL COMPANY ADR	EQUITY	730450103	460	20,000	SH	DEFINED
POLARIS INDS INC	EQUITY	731068102	401	6,943	SH	DEFINED
POLARIS INDUSTRIES, INC.	EQUITY	731068102	418	7,235	SH	DEFINED
POLO RALPH LAUREN CO	EQUITY	731572103	12	454	SH	DEFINED
POLYCOM INC	EQUITY	73172K104	3930	114,245	SH	DEFINED
POLYCOM INC COM	EQUITY	73172K104	26418	775,400	SH	Sole
POLYCOM, INC.	EQUITY	73172K104	3771	110,683	SH	DEFINED
POLYMEDICA CORP	EQUITY	731738100	58	3,506	SH	DEFINED
POLYMEDICA CORP	EQUITY	731738100	55	3,331	SH	DEFINED
POLYONE CORP	EQUITY	73179P106	244	24,879	SH	DEFINED
POLYONE CORPORATION	EQUITY	73179P106	257	26,213	SH	DEFINED
POMEROY COMPUTER RES	EQUITY	731822102	43	3,206	SH	DEFINED
POMEROY COMPUTER RESOURCES	EQUITY	731822102	46	3,441	SH	DEFINED
POPE & TALBOT INC	EQUITY	732827100	72	5,018	SH	DEFINED
POPE & TALBOT, INC.	EQUITY	732827100	75	5,298	SH	DEFINED
POPULAR INC	EQUITY	733174106	31	1,061	SH	DEFINED
PORT FINANCIAL CORPORATION	EQUITY	734119100	61	2,323	SH	DEFINED
PORT FINL CORP	EQUITY	734119100	56	2,143	SH	DEFINED
PORTAL SOFTWARE	EQUITY	736126103	61	29,472	SH	DEFINED
PORTAL SOFTWARE INC	EQUITY	736126103	59	28,255	SH	DEFINED
POSSIS MEDICAL INC	EQUITY	737407106	89	5,122	SH	DEFINED
POSSIS MEDICAL INC	EQUITY	737407106	85	4,851	SH	DEFINED
POST PPTYS INC	EQUITY	737464107	440	12,384	SH	DEFINED
POST PROPERTIES, INC.	EQUITY	737464107	10716	301,775	SH	DEFINED
POTLATCH CORP	EQUITY	737628107	1274	43,464	SH	DEFINED
POTLATCH CORP.	EQUITY	737628107	1288	43,913	SH	DEFINED
Potomac Edison	CORPBOND	737662BB1	8240	8,000,000	PRN	DEFINED

NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PUT/ PRN CALL	INVSTMT DSCRETN
POTOMAC ELEC PWR CO	EQUITY	737679100	3961	175,500	SH	DEFINED
POTOMAC ELECTRIC POWER CO.	EQUITY	737679100	3979	176,298	SH	DEFINED
POWELL INDS INC	EQUITY	739128106	34	1,813	SH	DEFINED
POWELL INDUSTRIES INC	EQUITY	739128106	36	1,925	SH	DEFINED
POWER INTEGRATIONS INC	EQUITY	739276103	384	16,802	SH	DEFINED
POWER INTEGRATIONS, INC.	EQUITY	739276103	179	7,857	SH	DEFINED
POWER-ONE , INC.	EQUITY	739308104	374	35,883	SH	DEFINED
POWER-ONE INC	EQUITY	739308104	3	250	SH	DEFINED
POWER-ONE INC	EQUITY	739308104	488	46,845	SH	DEFINED
POWERWAVE TECHNOLOGIES IN	EQUITY	739363109	1652	95,604	SH	DEFINED
POWERWAVE TECHNOLOGIES INC	EQUITY	739363109	1667	96,462	SH	DEFINED
POZEN INC	EQUITY	73941U102	29	5,597	SH	DEFINED
POZEN INC.	EQUITY	73941U102	30	5,798	SH	DEFINED
PPG INDS INC	EQUITY	693506107	27	530	SH	DEFINED
PPG INDS INC	EQUITY	693506107	5057	97,770	SH	DEFINED

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PPG INDUSTRIES, INC.	EQUITY	693506107	5331	103,082	SH	DEFINED
PPL CORP	EQUITY	69351T106	16	460	SH	DEFINED
PPL CORP	EQUITY	69351T106	2855	81,910	SH	DEFINED
PPL CORPORATION	EQUITY	69351T106	3015	86,502	SH	DEFINED
PRAECIS PHARMACEUTICALS I	EQUITY	739421105	85	14,636	SH	DEFINED
PRAECIS PHARMACEUTICALS INC	EQUITY	739421105	91	15,599	SH	DEFINED
PRAXAIR INC	EQUITY	74005P104	28	500	SH	DEFINED
PRAXAIR INC	EQUITY	74005P104	6026	109,060	SH	DEFINED
PRAXAIR INC	EQUITY	74005P104	4221	76,400	SH	DEFINED
PRAXAIR, INC.	EQUITY	74005P104	6304	114,106	SH	DEFINED
PRE PAID LEGAL SVCS INC	EQUITY	740065107	97	4,419	SH	DEFINED
PRECISE SOFTWARE SOLUTION	EQUITY	M41450103	296	14,308	SH	DEFINED
PRECISION CASTPARTS CORP	EQUITY	740189105	1768	62,600	SH	DEFINED
PRECISION CASTPARTS CORP.	EQUITY	740189105	1781	63,041	SH	DEFINED
PRENTISS PPTYS TR	EQUITY	740706106	275	10,008	SH	DEFINED
PRENTISS PROPERTIES TRUST	EQUITY	740706106	287	10,471	SH	DEFINED
PREPAID LEGAL SERVICES, INC.	EQUITY	740065107	102	4,642	SH	DEFINED
PRESIDENTIAL LIFE CORP	EQUITY	740884101	143	6,967	SH	DEFINED
PRESIDENTIAL LIFE CORP.	EQUITY	740884101	149	7,240	SH	DEFINED
PRESSTEK INC	EQUITY	741113104	85	9,269	SH	DEFINED
PRESSTEK INC	EQUITY	741113104	81	8,806	SH	DEFINED
PRI AUTOMATION INC	EQUITY	69357H106	212	10,351	SH	DEFINED
PRI AUTOMATION INC.	EQUITY	69357H106	148	7,250	SH	DEFINED
PRICE COMMUNICATIONS CO.	EQUITY	741437305	1839	96,328	SH	DEFINED
PRICE COMMUNICATIONS CORP	EQUITY	741437305	1824	95,573	SH	DEFINED
PRICE LEGACY CORP PFD	EQUITY	74144P205	89	5,900	SH	DEFINED
PRICE T ROWE GROUP INC	EQUITY	74144T108	14	390	SH	DEFINED
PRICE T ROWE GROUP INC	EQUITY	74144T108	1813	52,190	SH	DEFINED
PRICELINE COM INC	EQUITY	741503106	173	29,643	SH	DEFINED
PRICELINE.COM INC.	EQUITY	741503106	180	30,945	SH	DEFINED
PRICESMART INC	EQUITY	741511109	41	1,180	SH	DEFINED
PRICESMART, INC.	EQUITY	741511109	44	1,249	SH	DEFINED
PRIDE INTERNATIONAL	EQUITY	74153Q102	2456	162,672	SH	DEFINED
PRIDE INTL INC DEL	EQUITY	74153Q102	2624	173,775	SH	DEFINED
PRIMA ENERGY CORP	EQUITY	741901201	64	2,958	SH	DEFINED

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PRIMA ENERGY CORP	EQUITY	741901201	61	2,785	SH	DEFINED
PRIME GROUP REALTY TRUST	EQUITY	74158J103	19	2,082	SH	DEFINED
PRIME GROUP REALTY TRUST	EQUITY	74158J103	17	1,846	SH	DEFINED
PRIME HOSPITALITY CORP	EQUITY	741917108	159	14,357	SH	DEFINED
PRIME HOSPITALITY CORP.	EQUITY	741917108	165	14,943	SH	DEFINED
PRIME RETAIL INC -CV	EQUITY	741570303	2	778	SH	DEFINED
PRIMEDIA INC	EQUITY	74157K853	20	3,153	SH	DEFINED
PRINCETON REVIEW INC	EQUITY	742352107	3686	481,800	SH	DEFINED
PRINCIPAL FINANCIAL GROUP	EQUITY	74251V102	696	29,000	SH	DEFINED
PRIORITY HEALTHCARE	EQUITY	74264T102	8	231	SH	DEFINED
PRIORITY HEALTHCARE CORP	EQUITY	74264T102	242	6,865	SH	DEFINED
PRIORITY HEALTHCARE CORP	EQUITY	74264T102	1760	50,000	SH	DEFINED
PRIVATE MEDIA GROUP INC	EQUITY	74266R104	41	4,190	SH	DEFINED
PRIVATE MEDIA GROUP INC	EQUITY	74266R104	40	4,062	SH	DEFINED
PRIZE ENERGY CORP	EQUITY	74267L106	29	1,253	SH	DEFINED
PRIZE ENERGY CORP	EQUITY	74267L106	29	1,253	SH	DEFINED
PROASSURANCE CORP	EQUITY	74267C106	129	7,330	SH	DEFINED

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PROASSURANCE CORPORATION	EQUITY	74267C106	133	7,581	SH	DEFINED
PROBUSINESS SERVICES INC	EQUITY	742674104	94	5,008	SH	DEFINED
PROBUSINESS SERVICES INC.	EQUITY	742674104	99	5,288	SH	DEFINED
PROCTER & GAMBLE CO	EQUITY	742718109	320	4,050	SH	DEFINED
PROCTER & GAMBLE CO	EQUITY	742718109	52174	659,340	SH	DEFINED
PROCTER & GAMBLE CO.	EQUITY	742718109	54721	691,536	SH	DEFINED
PROCTER + GAMBLE CO	EQUITY	742718109	4843	61,200	SH	DEFINED
PROFESSIONAL DETAILING, INC.	EQUITY	69329V100	51	2,290	SH	DEFINED
PROFIT RECOVERY GROUP INT	EQUITY	743168106	94	11,535	SH	DEFINED
PROGENICS PHARMACEUTICALS	EQUITY	743187106	44	2,391	SH	DEFINED
PROGENICS PHARMACEUTICALS	EQUITY	743187106	42	2,259	SH	DEFINED
Progress Energy	EQUITY	743263105	7880	175,000	SH	DEFINED
PROGRESS ENERGY INC	EQUITY	743263105	31	680	SH	DEFINED
PROGRESS ENERGY INC	EQUITY	743263105	4166	92,510	SH	DEFINED
PROGRESS ENERGY INC.	EQUITY	743263105	4489	99,689	SH	DEFINED
PROGRESS SOFTWARE CORP	EQUITY	743312100	145	8,384	SH	DEFINED
PROGRESS SOFTWARE CORP.	EQUITY	743312100	153	8,837	SH	DEFINED
PROGRESSIVE CORP OHIO	EQUITY	743315103	34	230	SH	DEFINED
PROGRESSIVE CORP OHIO	EQUITY	743315103	4630	31,010	SH	DEFINED
PROGRESSIVE CORP.	EQUITY	743315103	4962	33,234	SH	DEFINED
PROLOGIS TR SH BEN INT	EQUITY	743410102	22843	1,061,960	SH	Sole
PROLOGIS TRUST	EQUITY	743410102	21	961	SH	DEFINED
PROMISTAR FINANCIAL CORP.	EQUITY	74342Y107	125	5,098	SH	DEFINED
PROMISTAR FINL CORP	EQUITY	74342Y107	118	4,811	SH	DEFINED
PROQUEST CO.	EQUITY	74346P102	149	4,397	SH	DEFINED
PROQUEST COMPANY	EQUITY	74346P102	142	4,180	SH	DEFINED
PROSPERITY BANCSHARES INC	EQUITY	743606105	45	1,665	SH	DEFINED
PROSPERITY BANCSHARES INC	EQUITY	743606105	45	1,665	SH	DEFINED
PROTECTION ONE ALARM	CORPBOND	743659AL8	7,960	9,045,000	PRN	DEFINED
PROTECTIVE LIFE CORP	EQUITY	743674103	2410	83,300	SH	DEFINED
PROTECTIVE LIFE CORP COM	EQUITY	743674103	2424	83,804	SH	DEFINED
PROTEIN DESIGN LABS COM	EQUITY	74369L103	21927	668,508	SH	Sole
PROTEIN DESIGN LABS INC	EQUITY	74369L103	3582	108,790	SH	DEFINED

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PROTEIN DESIGN LABS, INC.	EQUITY	74369L103	3608	109,992	SH	DEFINED
PROTON ENERGY SYS INC	EQUITY	74371K101	83	10,058	SH	DEFINED
PROTON ENERGY SYSTEMS	EQUITY	74371K101	87	10,512	SH	DEFINED
PROVIDENT BANCORP INC	EQUITY	743835100	29	997	SH	DEFINED
PROVIDENT BANCORP INC MON	EQUITY	743835100	29	997	SH	DEFINED
PROVIDENT BANKSHARES CORP	EQUITY	743859100	201	8,277	SH	DEFINED
PROVIDENT BANKSHARES CORP.	EQUITY	743859100	210	8,646	SH	DEFINED
PROVIDENT FINANCIAL GROUP	EQUITY	743866105	1579	60,100	SH	DEFINED
PROVIDENT FINL GROUP INC	EQUITY	743866105	1572	59,800	SH	DEFINED
Providian Capital	CORPBOND	743973AA7	871	4,000,000	PRN	DEFINED
PROVIDIAN FINANCIAL CORP.	EQUITY	74406A102	482	135,831	SH	DEFINED
PROVIDIAN FINL CORP	EQUITY	74406A102	3	890	SH	DEFINED
PROVIDIAN FINL CORP	EQUITY	74406A102	458	129,140	SH	DEFINED
PROVINCE HEALTHCARE CO	EQUITY	743977100	599	19,398	SH	DEFINED
PROVINCE HEALTHCARE CO.	EQUITY	743977100	294	9,527	SH	DEFINED
PROXIM INC	EQUITY	744284100	78	7,840	SH	DEFINED
PROXIM, INC.	EQUITY	744284100	81	8,213	SH	DEFINED
PRUDENTIAL CORP. PLC ADR	EQUITY	74435K204	395	16,850	SH	DEFINED
PRUDENTIAL FINANCIAL INC	EQUITY	744320102	121162	3,650,550	SH	DEFINED

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PRUDENTIAL PLC	EQUITY	74435K204	387	16,850	SH	DEFINED
PS BUSINESS PARKS, INC.	EQUITY	69360J107	118	3,751	SH	DEFINED
PS BUSINESS PKS INC CA COM	EQUITY	69360J107	9601	304,800	SH	Sole
PS BUSINESS PKS INC CALIF	EQUITY	69360J107	112	3,567	SH	DEFINED
PSEG ENERGY HOLDINGS	EQUITY	744573106	3975	94,207	SH	DEFINED
PSS WORLD MED INC	EQUITY	69366A100	186	22,841	SH	DEFINED
PSS WORLD MEDICAL, INC	EQUITY	69366A100	196	24,062	SH	DEFINED
PUBLIC STORAGE INC	EQUITY	74460D109	23	694	SH	DEFINED
PUBLIC SVC CO N MEX	EQUITY	744499104	1679	60,066	SH	DEFINED
PUBLIC SVC ENTERPRISE GRO	EQUITY	744573106	27	650	SH	DEFINED
PUBLIC SVC ENTERPRISE GRO	EQUITY	744573106	3700	87,700	SH	DEFINED
Public Svc Enterprise Group	EQUITY	744573106	5063	120,000	SH	DEFINED
PUGET ENEGY INC.	EQUITY	745310102	2995	136,808	SH	DEFINED
PUGET ENERGY INC NEW	EQUITY	745310102	2978	136,060	SH	DEFINED
PULITZER INC	EQUITY	745769109	135	2,650	SH	DEFINED
PULITZER INC.	EQUITY	745769109	143	2,797	SH	DEFINED
PULTE HOMES INC	EQUITY	745867101	8	180	SH	DEFINED
PULTE HOMES INC	EQUITY	745867101	2511	56,220	SH	DEFINED
PULTE HOMES INC.	EQUITY	745867101	2590	57,971	SH	DEFINED
PUMA TECHNOLOGY INC	EQUITY	745887109	29	11,325	SH	DEFINED
PUMATECH INC	EQUITY	745887109	28	10,983	SH	DEFINED
PURE RES INC	EQUITY	74622E102	78	3,864	SH	DEFINED
PURE RESOURCES INC	EQUITY	74622E102	83	4,129	SH	DEFINED
PYR ENERGY CORP	EQUITY	693677106	8	4,097	SH	DEFINED
PYR ENERGY CORP	EQUITY	693677106	8	4,097	SH	DEFINED
QLOGIC CORP	EQUITY	747277101	13	290	SH	DEFINED
QLOGIC CORP	EQUITY	747277101	1839	41,310	SH	DEFINED
QLOGIC CORP	EQUITY	747277101	4990	112,100	SH	DEFINED
QLOGIC CORP COM	EQUITY	747277101	7059	158,600	SH	Sole
QLOGIC CORP.	EQUITY	747277101	1990	44,719	SH	DEFINED
QRS CORP	EQUITY	74726X105	58	4,115	SH	DEFINED

NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PUT/ PRN CALL	INVSTMT DSCRETN
QRS CORP.	EQUITY	74726X105	61	4,329	SH	DEFINED
QUAKER CHEM CORP	EQUITY	747316107	50	2,434	SH	DEFINED
QUAKER CHEM CORP COM	EQUITY	747316107	50	2,434	SH	DEFINED
QUAKER CITY BANCORP INC	EQUITY	74731K106	40	1,336	SH	DEFINED
QUAKER CITY BANCORP INC	EQUITY	74731K106	36	1,222	SH	DEFINED
QUAKER FABRIC CORP NEW	EQUITY	747399103	30	3,668	SH	DEFINED
QUAKER FABRIC CORP.	EQUITY	747399103	32	3,909	SH	DEFINED
QUALCOMM INC	EQUITY	747525103	121	2,390	SH	DEFINED
QUALCOMM INC	EQUITY	747525103	20237	400,740	SH	DEFINED
QUALCOMM INC	EQUITY	747525103	33329	659,975	SH	DEFINED
QUALCOMM, INC.	EQUITY	747525103	32272	639,048	SH	DEFINED
QUANEX CORP	EQUITY	747620102	122	4,306	SH	DEFINED
QUANEX CORP.	EQUITY	747620102	126	4,458	SH	DEFINED
QUANTA SERVICES, INC.	EQUITY	74762E102	1562	101,214	SH	DEFINED
QUANTA SVCS INC	EQUITY	74762E102	1559	101,045	SH	DEFINED
QUANTUM CORP	EQUITY	747906204	1860	188,800	SH	DEFINED
QUANTUM CORP DLT & STORAGE	EQUITY	747906204	1872	190,045	SH	DEFINED
Quest Diagnostics	EQUITY	74834L100	2216	30,900	SH	DEFINED
QUEST DIAGNOSTICS INC	EQUITY	74834L100	8326	116,100	SH	DEFINED
QUEST DIAGNOSTICS, INC.	EQUITY	74834L100	8454	117,888	SH	DEFINED
QUEST SOFTWARE INC	EQUITY	74834T103	8	379	SH	DEFINED



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QUESTAR CORP	EQUITY	748356102	4031	160,900	SH	DEFINED
QUESTAR CORP.	EQUITY	748356102	4072	162,548	SH	DEFINED
QUICKSILVER RESOURCES INC	EQUITY	74837R104	47	2,449	SH	DEFINED
QUICKSILVER RESOURCES INC	EQUITY	74837R104	44	2,285	SH	DEFINED
QUICKSILVER, INC.	EQUITY	74838C106	113	6,586	SH	DEFINED
QUICKSILVER INC	EQUITY	74838C106	109	6,314	SH	DEFINED
QUINTILES TRANSNATIONAL C	EQUITY	748767100	6	370	SH	DEFINED
QUINTILES TRANSNATIONAL C	EQUITY	748767100	813	50,550	SH	DEFINED
QUINTILES TRANSNATIONAL CORP.	EQUITY	748767100	873	54,376	SH	DEFINED
QUIXOTE CORP	EQUITY	749056107	36	1,914	SH	DEFINED
QUIXOTE CORP	EQUITY	749056107	34	1,788	SH	DEFINED
QUOVADX INC	EQUITY	74913K106	125	13,711	SH	DEFINED
QWEST COMMUNICATIONS INTL	EQUITY	749121109	73	5,200	SH	DEFINED
QWEST COMMUNICATIONS INTL	EQUITY	749121109	10409	736,640	SH	DEFINED
QWEST COMMUNICATIONS INTL.	EQUITY	749121109	16445	1,163,803	SH	DEFINED
R & B FALCON CORP.	EQUITY	G90078109	4812	142,281	SH	DEFINED
R & G FINANCIAL CORP	EQUITY	749136107	53	3,077	SH	DEFINED
R G S ENERGY GROUP INC	EQUITY	74956K104	418	11,110	SH	DEFINED
R H DONNELLEY CORP	EQUITY	74955W307	261	8,991	SH	DEFINED
R&G FINANCIAL CO.	EQUITY	749136107	54	3,177	SH	DEFINED
R. R. DONNELLEY AND SONS CO.	EQUITY	257867101	1542	51,938	SH	DEFINED
R.H. DONNELLEY CORP.	EQUITY	74955W307	273	9,383	SH	DEFINED
R.O.C. TAIWAN FUND	EQUITY	749651105	1625	342,000	SH	DEFINED
RADIAN GROUP INC	EQUITY	750236101	6507	151,500	SH	DEFINED
RADIAN GROUP INC COM	EQUITY	750236101	90317	2,102,850	SH	Sole
RADIAN GROUP, INC.	EQUITY	750236101	4918	114,514	SH	DEFINED
RADIANT SYSTEMS INC	EQUITY	75025N102	50	4,362	SH	DEFINED
RADIANT SYSTEMS, INC.	EQUITY	75025N102	52	4,527	SH	DEFINED
RADIO ONE INC -CL D	EQUITY	75040P405	8	463	SH	DEFINED

NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PUT/ PRN CALL	INVSTMT DSCRETN
RADIO ONE INC CL D NON VTG	EQUITY	75040P405	49298	2,737,264	SH	Sole
RADIO SHACK CORP	EQUITY	750438103	17	560	SH	DEFINED
RADIO SHACK CORP	EQUITY	750438103	2282	75,830	SH	DEFINED
RADIO SHACK CORP.	EQUITY	750438103	2483	82,481	SH	DEFINED
RADISYS CORP	EQUITY	750459109	89	4,536	SH	DEFINED
RADISYS CORP.	EQUITY	750459109	96	4,908	SH	DEFINED
RAILAMERICA INC	EQUITY	750753105	94	6,525	SH	DEFINED
RAILAMERICA INC	EQUITY	750753105	90	6,232	SH	DEFINED
RAILWORKS CORP	EQUITY	750789109	73	471,100	SH	DEFINED
RAINBOW TECHNOLOGIES INC	EQUITY	750862104	58	7,787	SH	DEFINED
RAINBOW TECHNOLOGIES INC	EQUITY	750862104	54	7,347	SH	DEFINED
RALCORP HLDGS INC NEW	EQUITY	751028101	218	9,610	SH	DEFINED
RALCORP HOLDINGS, INC.	EQUITY	751028101	227	10,018	SH	DEFINED
RAMBUS INC DEL	EQUITY	750917106	189	23,709	SH	DEFINED
RAMBUS INC.	EQUITY	750917106	198	24,825	SH	DEFINED
RANGE RES CORP	EQUITY	75281A109	71	15,496	SH	DEFINED
RANGE RESOURCES CORP	EQUITY	75281A109	73	16,074	SH	DEFINED
RARE HOSPITALITY INTERNATIONAL	EQUITY	753820109	147	6,506	SH	DEFINED
RARE HOSPITALITY INTL INC	EQUITY	753820109	139	6,161	SH	DEFINED
RATIONAL SOFTWARE CORP	EQUITY	75409P202	4689	240,440	SH	DEFINED
RATIONALE SOFTWARE CORP	EQUITY	75409P202	4740	243,057	SH	DEFINED
RAYMOND JAMES FINANCIAL I	EQUITY	754730109	425	11,977	SH	DEFINED
RAYMOND JAMES FINANCIAL, INC.	EQUITY	754730109	445	12,525	SH	DEFINED

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RAYONIER INC	EQUITY	754907103	4422	87,624	SH	DEFINED
RAYONIER, INC.	EQUITY	754907103	4440	87,969	SH	DEFINED
RAYOVAC CORP	EQUITY	755081106	104	5,920	SH	DEFINED
RAYOVAC CORP.	EQUITY	755081106	108	6,148	SH	DEFINED
RAYTHEON CO	EQUITY	755111507	40	1,220	SH	DEFINED
RAYTHEON CO	EQUITY	755111507	5366	165,270	SH	DEFINED
RAYTHEON CO.	EQUITY	755111507	6721	206,994	SH	DEFINED
RCN CORP	EQUITY	749361101	31	10,422	SH	DEFINED
RCN CORP.	EQUITY	749361101	32	10,940	SH	DEFINED
READERS DIGEST ASSN INC	EQUITY	755267101	3947	171,000	SH	DEFINED
READER'S DIGEST ASSOC., INC. CLASS A	EQUITY	755267101	2824	122,365	SH	DEFINED
READ-RITE CORP	EQUITY	755246105	226	34,205	SH	DEFINED
READ-RITE CORP.	EQUITY	755246105	236	35,735	SH	DEFINED
REAL NETWORKS INC	EQUITY	75605L104	1461	246,000	SH	DEFINED
REALNETWORKS, INC.	EQUITY	75605L104	6	1,004	SH	DEFINED
REALTY INCOME CORP	EQUITY	756109104	307	10,433	SH	DEFINED
REALTY INCOME CORP COM	EQUITY	756109104	3869	131,600	SH	Sole
REALTY INCOME CORP.	EQUITY	756109104	320	10,889	SH	DEFINED
RECKSON ASSOC REALTY CORP.	EQUITY	75621K106	284	12,170	SH	DEFINED
RECKSON ASSOC REALTY CORP-B	EQUITY	75621K304	8849	346,900	SH	DEFINED
RECKSON ASSOCS RLTY CL B	EQUITY	75621K304	3390	132,900	SH	Sole
RECKSON ASSOCS RLTY COM	EQUITY	75621K106	21823	934,200	SH	Sole
RECKSON ASSOCS RLTY CORP	EQUITY	75621K106	272	11,649	SH	DEFINED
RECOTON CORP	EQUITY	756268108	42	3,091	SH	DEFINED
RECOTON CORP.	EQUITY	756268108	44	3,263	SH	DEFINED
RED HAT INC	EQUITY	756577102	56	7,832	SH	DEFINED
RED HAT, INC.	EQUITY	756577102	60	8,458	SH	DEFINED

NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PUT/ PRN CALL	INVTMT DSCRETN
REDBACK NETWORKS INC	EQUITY	757209101	6	1,476	SH	DEFINED
REDWOOD TR INC	EQUITY	758075402	49	2,035	SH	DEFINED
REDWOOD TRUST, INC.	EQUITY	758075402	49	2,035	SH	DEFINED
Reebok International	EQUITY	758110100	530	20,000	SH	DEFINED
REEBOK INTERNATIONAL, LTD.	EQUITY	758110100	706	26,638	SH	DEFINED
REEBOK INTL LTD	EQUITY	758110100	5	180	SH	DEFINED
REEBOK INTL LTD	EQUITY	758110100	719	27,145	SH	DEFINED
REGAL BELOIT CORP	EQUITY	758750103	134	6,133	SH	DEFINED
REGAL-BELOIT CORP.	EQUITY	758750103	139	6,369	SH	DEFINED
REGENCY CENTERS CORPORATION	EQUITY	758849103	217	7,833	SH	DEFINED
REGENCY CTRS CORP	EQUITY	758849103	207	7,463	SH	DEFINED
REGENCY CTRS CORP COM	EQUITY	758849103	14655	528,100	SH	Sole
REGENERATION TECH INC DEL	EQUITY	75886N100	40	3,909	SH	DEFINED
REGENERATION TECHNOLOGIES	EQUITY	75886N100	42	4,159	SH	DEFINED
REGENERON PHARMACEUTICALS	EQUITY	75886F107	212	7,512	SH	DEFINED
REGENERON PHARMACEUTICALS INC.	EQUITY	75886F107	221	7,861	SH	DEFINED
REGENT COMMUNICATIONS INC	EQUITY	758865109	37	5,524	SH	DEFINED
REGENT COMMUNICATIONS, INC	EQUITY	758865109	38	5,692	SH	DEFINED
REGIONS FINANCIAL CORP.	EQUITY	758940100	3093	103,319	SH	DEFINED
REGIONS FINL CORP	EQUITY	758940100	21	710	SH	DEFINED
REGIONS FINL CORP	EQUITY	758940100	2890	96,190	SH	DEFINED
REGIS CORP MINN	EQUITY	758932107	454	17,598	SH	DEFINED
REGIS CORP.	EQUITY	758932107	308	11,934	SH	DEFINED
REGISTER COM INC	EQUITY	75914G101	65	5,683	SH	DEFINED
REGISTER.COM	EQUITY	75914G101	69	5,970	SH	DEFINED

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REHAB CARE GROUP	EQUITY	759148109	140	4,737	SH	DEFINED
REHABCARE GROUP INC	EQUITY	759148109	229	7,728	SH	DEFINED
REINSURANCE GROUP OF	EQUITY	759351109	3	85	SH	DEFINED
RELIANCE STEEL & ALUMINIUM CO.	EQUITY	759509102	209	7,964	SH	DEFINED
RELIANCE STEEL & ALUMINUM	EQUITY	759509102	396	15,085	SH	DEFINED
RELIANT ENERGY INC	EQUITY	75952J108	25	930	SH	DEFINED
RELIANT ENERGY INC	EQUITY	75952J108	3741	141,080	SH	DEFINED
RELIANT ENERGY, INC.	EQUITY	75952J108	3927	148,095	SH	DEFINED
RELIANT RESOURCES INC	EQUITY	75952B105	7	415	SH	DEFINED
REMEC INC	EQUITY	759543101	144	14,419	SH	DEFINED
REMEC, INC.	EQUITY	759543101	150	15,007	SH	DEFINED
REMINGTON OIL & GAS CORP	EQUITY	759594302	90	5,192	SH	DEFINED
REMINGTON OIL & GAS CORP	EQUITY	759594302	84	4,829	SH	DEFINED
RENAISSANCE LEARNING INC	EQUITY	75968L105	68	2,231	SH	DEFINED
RENAISSANCE LEARNING, INC.	EQUITY	75968L105	71	2,341	SH	DEFINED
Renaissancere	CORPBOND	759936AC1	4327	5,000,000	PRN	DEFINED
RENAL CARE GROUP INC	EQUITY	759930100	446	13,909	SH	DEFINED
RENAL CARE GROUP, INC.	EQUITY	759930100	468	14,582	SH	DEFINED
RENT A CTR INC NEW	EQUITY	76009N100	70	2,075	SH	DEFINED
RENT WAY INC	EQUITY	76009U104	47	7,779	SH	DEFINED
RENT-A-CENTER INC	EQUITY	76009N100	72	2,145	SH	DEFINED
RENT-WAY, INC.	EQUITY	76009U104	49	8,178	SH	DEFINED
REPSOL S A SPONSORED ADR	EQUITY	76026T205	153	10,500	SH	DEFINED
REPSOL YPF S A	EQUITY	76026T205	153	10,500	SH	DEFINED
REPUBLIC BANCORP INC	EQUITY	760282103	217	15,665	SH	DEFINED

NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PUT/ PRN CALL	INVTMT DSCRETN
REPUBLIC BANCORP KY	EQUITY	760281204	31	2,297	SH	DEFINED
REPUBLIC BANCORP, INC.	EQUITY	760281204	259	18,792	SH	DEFINED
REPUBLIC BANCSHARES INC	EQUITY	759929102	20	1,534	SH	DEFINED
REPUBLIC BANCSHARES, INC.	EQUITY	759929102	20	1,534	SH	DEFINED
REPUBLIC SERVICES IN	EQUITY	760759100	4131	206,851	SH	DEFINED
REPUBLIC SVCS INC	EQUITY	760759100	4104	205,500	SH	DEFINED
REPUBLIC SVCS INC	EQUITY	760759100	8210	411,100	SH	DEFINED
RESEARCH FRONTIERS	EQUITY	760911107	50	2,976	SH	DEFINED
RESEARCH FRONTIERS INC	EQUITY	760911107	47	2,807	SH	DEFINED
RESMED INC	EQUITY	761152107	24	444	SH	DEFINED
RESORTQUEST INTL INC	EQUITY	761183102	26	5,362	SH	DEFINED
RESORTQUEST INTL INC	EQUITY	761183102	69	14,400	SH	DEFINED
RESOURCE AMERICA INC	EQUITY	761195205	46	4,940	SH	DEFINED
RESOURCE AMERICA, INC.	EQUITY	761195205	49	5,221	SH	DEFINED
RESOURCES CONNECTION INC	EQUITY	76122Q105	52	1,973	SH	DEFINED
RESOURCES CONNECTION INC	EQUITY	76122Q105	51	1,925	SH	DEFINED
RESPIRONICS INC	EQUITY	761230101	303	8,748	SH	DEFINED
RESPIRONICS INC.	EQUITY	761230101	318	9,170	SH	DEFINED
RETEK INC	EQUITY	76128Q109	2095	70,130	SH	DEFINED
RETEK INC	EQUITY	76128Q109	4821	161,400	SH	DEFINED
RETEK INC COM	EQUITY	76128Q109	26474	886,323	SH	Sole
RETEK INC.	EQUITY	76128Q109	1870	62,616	SH	DEFINED
REVLON INC	EQUITY	761525500	16	2,360	SH	DEFINED
REVLON, INC.-CL A	EQUITY	761525500	16	2,360	SH	DEFINED
REYNOLDS & REYNOLDS CO	EQUITY	761695105	2112	87,100	SH	DEFINED
REYNOLDS AND REYNOLDS CO., CLASS A	EQUITY	761695105	2122	87,502	SH	DEFINED
REYNOLDS R J TOB HLDGS IN	EQUITY	76182K105	6840	121,500	SH	DEFINED

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RF MICRO DEVICES INC	EQUITY	749941100	4009	208,456	SH	DEFINED
RF MICRODEVICES INC	EQUITY	749941100	3976	206,750	SH	DEFINED
RF MONOLITHICS INC	EQUITY	74955F106	16	4973	SH	DEFINED
RF MONOLITHICS INC COM(OXFORD PTNRS L	EQUITY	74955F106	16	4,973	SH	DEFINED
RFS HOTEL INVESTORS, INC.	EQUITY	74955J108	95	8,345	SH	DEFINED
RFS HOTEL INVS INC	EQUITY	74955J108	92	8,112	SH	DEFINED
RGS ENERGY GROUP, INC.	EQUITY	74956K104	436	11,588	SH	DEFINED
RIBOZYME PHARMACEUTICALS	EQUITY	762567105	15	3,331	SH	DEFINED
RIBOZYME PHARMACEUTICALS INC	EQUITY	762567105	16	3,547	SH	DEFINED
RICHARDSON ELEC LTD	EQUITY	763165107	19	1,562	SH	DEFINED
RICHARDSON ELECTRS LTD	EQUITY	763165107	19	1,562	SH	DEFINED
RIGEL PHARMACEUTICALS INC	EQUITY	766559108	37	7,953	SH	DEFINED
RIGEL PHARMACEUTICALS INC	EQUITY	766559108	35	7,599	SH	DEFINED
RIGGS NATIONAL CORP.	EQUITY	766570105	60	4,324	SH	DEFINED
RIGGS NATL CORP WASH DC	EQUITY	766570105	57	4,087	SH	DEFINED
RIGHT MANAGEMENT CONSULTANTS	EQUITY	766573109	50	2,909	SH	DEFINED
RIGHT MGMT CONSULTANTS IN	EQUITY	766573109	47	2,730	SH	DEFINED
RIGHTCHOICE MANAGED CARE	EQUITY	76657T102	88	1,261	SH	DEFINED
RIGHTCHOICE MANAGED CARE	EQUITY	76657T102	82	1,168	SH	DEFINED
RITE AID CORP	EQUITY	767754104	24	4,703	SH	DEFINED
RIVERSTONE NETWORKS COM	EQUITY	769320102	47876	2,884,118	SH	Sole
RIVERSTONE NETWORKS INC	EQUITY	769320102	25	1,515	SH	DEFINED
RIVERSTONE NETWORKS INC	EQUITY	769320102	2158	130,000	SH	DEFINED

NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PUT/ PRN CALL	INVSTMT DSCRETN
RIVIANA FOODS	EQUITY	769536103	34	1,943	SH	DEFINED
RIVIANA FOODS INC	EQUITY	769536103	33	1,843	SH	DEFINED
RIVIERA HLDGS CORP	EQUITY	769627100	2,120	500,000	SH	DEFINED
RIVIERA HOLDINGS CORP	EQUITY	769627100	2120	500,000	SH	DEFINED
RJ Reynolds	EQUITY	76182K105	282	5,000	SH	DEFINED
RJ REYNOLDS TOBACCO HOLDINGS	EQUITY	76182K105	17321	307,661	SH	DEFINED
RLI CORP	EQUITY	749607107	96	2,126	SH	DEFINED
RLI CORP.	EQUITY	749607107	100	2,232	SH	DEFINED
ROADWAY CORP	EQUITY	769742107	140	3,804	SH	DEFINED
ROADWAY CORP.	EQUITY	769742107	147	4,010	SH	DEFINED
ROANOKE ELEC STL CORP	EQUITY	769841107	48	3,507	SH	DEFINED
ROANOKE ELECTRIC STEEL CORP	EQUITY	769841107	51	3,680	SH	DEFINED
ROBBINS & MYERS INC	EQUITY	770196103	59	2,524	SH	DEFINED
ROBBINS & MYERS, INC.	EQUITY	770196103	62	2,635	SH	DEFINED
ROBERT HALF INTERNATIONAL INC.	EQUITY	770323103	2147	80,413	SH	DEFINED
ROBERT HALF INTL INC	EQUITY	770323103	15	550	SH	DEFINED
ROBERT HALF INTL INC	EQUITY	770323103	1981	74,190	SH	DEFINED
ROCK-TENN CO	EQUITY	772739207	54	3,739	SH	DEFINED
ROCK-TENN CO., CLASS A	EQUITY	772739207	55	3,839	SH	DEFINED
ROCKWELL COLLINS INC	EQUITY	774341101	11	570	SH	DEFINED
ROCKWELL COLLINS INC	EQUITY	774341101	1515	77,670	SH	DEFINED
ROCKWELL INTERNATIONAL CORP.	EQUITY	773903109	2863	160,327	SH	DEFINED
ROCKWELL INTL CORP NEW	EQUITY	773903109	10	570	SH	DEFINED
ROCKWELL INTL CORP NEW	EQUITY	773903109	2763	154,710	SH	DEFINED
ROGERS CORP	EQUITY	775133101	136	4,489	SH	DEFINED
ROGERS CORP.	EQUITY	775133101	142	4,674	SH	DEFINED
ROHM & HAAS CO	EQUITY	775371107	24	690	SH	DEFINED
ROHM & HAAS CO	EQUITY	775371107	3229	93,230	SH	DEFINED
ROHM + HAAS CO	EQUITY	775371107	5123	147,937	SH	DEFINED

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ROHM AND HAAS CO.	EQUITY	775371107	3450	99,632	SH	DEFINED
ROHN INDS INC	EQUITY	775381106	10	4,837	SH	DEFINED
ROHN INDUSTRIES, INC.	EQUITY	775381106	11	5,240	SH	DEFINED
ROLLINS INC	EQUITY	775711104	815	40,742	SH	DEFINED
ROLLINS, INC.	EQUITY	775711104	818	40,911	SH	DEFINED
ROPER INDS INC NEW	EQUITY	776696106	662	13,378	SH	DEFINED
ROPER INDS INC NEW COM	EQUITY	776696106	31303	632,382	SH	Sole
ROPER INDUSTRIES, INC.	EQUITY	776696106	444	8,977	SH	DEFINED
ROSLYN BANCORP INC	EQUITY	778162107	1871	106,900	SH	DEFINED
ROSLYN BANCORP, INC.	EQUITY	778162107	1883	107,600	SH	DEFINED
ROSS STORES INC	EQUITY	778296103	3279	102,200	SH	DEFINED
ROSS STORES INC	EQUITY	778296103	4680	145,900	SH	DEFINED
ROSS STORES, INC.	EQUITY	778296103	3298	102,817	SH	DEFINED
ROUSE CO	EQUITY	779273101	14	474	SH	DEFINED
ROWAN COMPANIES, INC.	EQUITY	779382100	1232	63,626	SH	DEFINED
ROWAN COS INC	EQUITY	779382100	6	290	SH	DEFINED
ROWAN COS INC	EQUITY	779382100	1166	60,200	SH	DEFINED
ROXIO INC	EQUITY	780008108	86	5,223	SH	DEFINED
ROXIO INC	EQUITY	780008108	82	4,969	SH	DEFINED
Royal & Sun Alliance	CORPBOND	78004VAB9	8041	7,564,000	PRN	DEFINED
ROYAL BANCSHARES OF PENN-A	EQUITY	780081105	23	1,153	SH	DEFINED

NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PUT/ PRN CALL	INVTMT DSCRETN
ROYAL BANCSHARES PA INC	EQUITY	780081105	23	1,153	SH	DEFINED
Royal Caribbean	CORPBOND	780153AG7	1407	2,000,000	PRN	DEFINED
Royal Caribbean	CORPBOND	780153AH5	1069	1,375,000	PRN	DEFINED
Royal Caribbean	CORPBOND	780153AL6	2723	3,500,000	PRN	DEFINED
ROYAL CARIBBEAN CRUISES LTD	EQUITY	V7780T103	11	685	SH	DEFINED
ROYAL CARIBBEAN CRUISES LTD	EQUITY	V7780T103	2158	133,200	SH	DEFINED
ROYAL DUTCH PETE CO	EQUITY	780257804	325	6,640	SH	DEFINED
ROYAL DUTCH PETE CO	EQUITY	780257804	45004	918,080	SH	DEFINED
ROYAL DUTCH PETE CO	EQUITY	780257804	1000	20,392	SH	DEFINED
ROYAL DUTCH PETROLEUM CO. NY REG SH P	EQUITY	780257804	48455	988,470	SH	DEFINED
RPC	EQUITY	749660106	56	3,182	SH	DEFINED
RPC INC	EQUITY	749660106	54	3,082	SH	DEFINED
RPM INC OHIO	EQUITY	749685103	2264	156,581	SH	DEFINED
RPM INC OHIO COM	EQUITY	749685103	16927	1,170,577	SH	Sole
RPM, INC.	EQUITY	749685103	2287	158,193	SH	DEFINED
RSA SEC INC	EQUITY	749719100	1191	68,200	SH	DEFINED
RSA SECURITY INC.	EQUITY	749719100	1200	68,707	SH	DEFINED
RTI INTERNATIONAL METALS, INC.	EQUITY	74973W107	69	6,920	SH	DEFINED
RTI INTL METALS INC	EQUITY	74973W107	67	6,717	SH	DEFINED
RUBY TUESDAY INC	EQUITY	781182100	376	18,250	SH	DEFINED
RUBY TUESDAY, INC.	EQUITY	781182100	397	19,256	SH	DEFINED
RUDDICK CORP	EQUITY	781258108	1055	65,953	SH	DEFINED
RUDDICK CORP.	EQUITY	781258108	1061	66,348	SH	DEFINED
RUDOLPH TECHNOLOGIES INC	EQUITY	781270103	94	2,746	SH	DEFINED
RUDOLPH TECHNOLOGIES INC	EQUITY	781270103	5007	145,900	SH	DEFINED
RUDOLPH TECHNOLOGIES INC.	EQUITY	781270103	98	2,849	SH	DEFINED
RURAL CELLULAR	EQUITY	781904107	4638	56,314	SH	DEFINED
RURAL CELLULAR CORP	EQUITY	781904107	45	2,001	SH	DEFINED
RUSS BERRIE & CO	EQUITY	782233100	89	2,962	SH	DEFINED
RUSS BERRIE AND CO., INC.	EQUITY	782233100	93	3,103	SH	DEFINED
RUSSELL CORP	EQUITY	782352108	112	7,471	SH	DEFINED

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RUSSELL CORP.	EQUITY	782352108	118	7,874	SH	DEFINED
RYANS FAMILY STEAK HOUSE	EQUITY	783519101	212	9,782	SH	DEFINED
RYAN'S FAMILY STEAK HOUSES	EQUITY	783519101	220	10,180	SH	DEFINED
RYDER SYS INC	EQUITY	783549108	4	190	SH	DEFINED
RYDER SYS INC	EQUITY	783549108	944	42,638	SH	DEFINED
RYDER SYSTEM, INC.	EQUITY	783549108	995	44,929	SH	DEFINED
RYERSON TULL INC NEW	EQUITY	78375P107	79	7,170	SH	DEFINED
RYERSON TULL, INC.	EQUITY	78375P107	84	7,676	SH	DEFINED
RYLAND GROUP	EQUITY	783764103	331	4,522	SH	DEFINED
RYLAND GROUP INC	EQUITY	783764103	317	4,332	SH	DEFINED
RYLAND GROUP INC COM	EQUITY	783764103	21894	299,100	SH	Sole
S & P 500 FUTURE	EQUITY	84749R100	44	1,603	SH	DEFINED
S & T BANCORP INC	EQUITY	783859101	181	7,441	SH	DEFINED
S J W CORP COM	EQUITY	784305104	60	699	SH	DEFINED
S Y BANCORP INC	EQUITY	785060104	53	1,590	SH	DEFINED
S&T BANCORP, INC.	EQUITY	783859101	190	7,828	SH	DEFINED
S.Y. BANCORP INC	EQUITY	785060104	56	1,679	SH	DEFINED
S1 CORPORATION	EQUITY	78463B101	303	18,706	SH	DEFINED
S1 CORPORATION	EQUITY	78463B101	290	17,898	SH	DEFINED

NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PUT/ PRN CALL	INVSTMT DSCRETN
SABA SOFTWARE INC	EQUITY	784932105	40	7,712	SH	DEFINED
SABA SOFTWARE INC	EQUITY	784932105	196	37,499	SH	DEFINED
SABRE HLDGS CORP	EQUITY	785905100	18	420	SH	DEFINED
SABRE HLDGS CORP	EQUITY	785905100	4016	94,833	SH	DEFINED
SABRE HOLDINGS CORP.	EQUITY	785905100	3332	78,685	SH	DEFINED
Safeco Capital I	CORPBOND	786427AC8	6744	7,500,000	PRN	DEFINED
SAFECO CORP	EQUITY	786429100	12	400	SH	DEFINED
SAFECO CORP	EQUITY	786429100	1683	54,030	SH	DEFINED
SAFECO CORP.	EQUITY	786429100	1807	58,022	SH	DEFINED
SAFEGUARD SCIENTIFICS INC	EQUITY	786449108	132	37,789	SH	DEFINED
SAFEGUARD SCIENTIFICS, INC.	EQUITY	786449108	140	39,872	SH	DEFINED
SAFENET INC	EQUITY	78645R107	77	4,078	SH	DEFINED
SAFEWAY INC	EQUITY	786514208	27522	659,204	SH	DEFINED
SAFEWAY INC	EQUITY	786514208	66	1,570	SH	DEFINED
SAFEWAY INC	EQUITY	786514208	12703	304,260	SH	DEFINED
SAGA COMMUNICATIONS	EQUITY	786598102	58	2,804	SH	DEFINED
SAGA COMMUNICATIONS, INC. CLASS A	EQUITY	786598102	61	2,931	SH	DEFINED
SAGE INC	EQUITY	786632109	123	3,323	SH	DEFINED
SAGE INC.	EQUITY	786632109	131	3,525	SH	DEFINED
SAKS INC	EQUITY	79377W108	1612	172,600	SH	DEFINED
SAKS INC.	EQUITY	79377W108	1622	173,650	SH	DEFINED
SALEM COMMUNICATION- CLASS A	EQUITY	794093104	62	2,698	SH	DEFINED
SALEM COMMUNICATIONS CORP	EQUITY	794093104	58	2,532	SH	DEFINED
SALIX PHARMACEUTICALS ORD	EQUITY	795435106	6381	315,100	SH	Sole
SALTON INC	EQUITY	795757103	35	1,866	SH	DEFINED
SALTON, INC.	EQUITY	795757103	38	1,995	SH	DEFINED
SAN PAOLO-IMI S P A	EQUITY	799175104	80	3,660	SH	DEFINED
SAN PAOLO-IMI SPA SPONSORED ADR	EQUITY	799175104	80	3,660	SH	DEFINED
SANCHEZ COMPUTER ASSOCIATES	EQUITY	799702105	34	3,941	SH	DEFINED
SANCHEZ COMPUTER ASSOCS I	EQUITY	799702105	33	3,830	SH	DEFINED
SANDERSON FARMS INC	EQUITY	800013104	32	1,519	SH	DEFINED
SANDERSON FARMS, INC.	EQUITY	800013104	32	1,519	SH	DEFINED
SANDISK CORP	EQUITY	80004C101	1222	84,850	SH	DEFINED

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SANDISK CORP.	EQUITY	80004C101	1204	83,622	SH	DEFINED
SANDY SPRING BANCORP INC	EQUITY	800363103	140	4,409	SH	DEFINED
SANDY SPRING BANCORP, INC.	EQUITY	800363103	146	4,581	SH	DEFINED
SANGAMO BIOSCIENCES INC	EQUITY	800677106	31	3,321	SH	DEFINED
SANGAMO BIOSCIENCES INC	EQUITY	800677106	29	3,115	SH	DEFINED
SANGSTAT MED CORP	EQUITY	801003104	104	5,305	SH	DEFINED
SANGSTAT MEDICAL CORP.	EQUITY	801003104	109	5,565	SH	DEFINED
SANMINA - SCI CORP	EQUITY	800907107	5000	251,262	SH	DEFINED
SANMINA SCI CORP	EQUITY	800907107	32	1,630	SH	DEFINED
SANMINA SCI CORP	EQUITY	800907107	4631	232,700	SH	DEFINED
SANTANDER BANCORP	EQUITY	802809103	54	2,758	SH	DEFINED
SANTANDER BANCORP	EQUITY	802809103	50	2,552	SH	DEFINED
SANYO ELEC LTD	EQUITY	803038306	82	3,400	SH	DEFINED
SANYO ELECTRIC CO JPY50	EQUITY	803038306	82	3,400	SH	DEFINED
SAPIENT CORP	EQUITY	803062108	3	400	SH	DEFINED
SAPIENT CORP	EQUITY	803062108	589	76,328	SH	DEFINED
SAPIENT CORP.	EQUITY	803062108	620	80,355	SH	DEFINED

NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PUT/ PRN CALL	INVTMT DSCRETN
SARA LEE CORP	EQUITY	803111103	54	2,450	SH	DEFINED
SARA LEE CORP	EQUITY	803111103	9253	416,220	SH	DEFINED
SARA LEE CORP.	EQUITY	803111103	9671	435,027	SH	DEFINED
SATCON TECHNOLOGY CORP	EQUITY	803893106	15	2,877	SH	DEFINED
SATCON TECHNOLOGY GROUP	EQUITY	803893106	16	3,071	SH	DEFINED
SAUER-DANFOSS INC	EQUITY	804137107	26	3,228	SH	DEFINED
SAUER-DANFOSS INC.	EQUITY	804137107	27	3,396	SH	DEFINED
SAUL CENTERS, INC.	EQUITY	804395101	77	3,604	SH	DEFINED
SAUL CTRS INC	EQUITY	804395101	71	3,332	SH	DEFINED
SBA COMMUNICATIONS CORP	EQUITY	78388J106	145	11,125	SH	DEFINED
SBA COMMUNICATIONS CORPORATION	EQUITY	78388J106	151	11,631	SH	DEFINED
SBA COMMUNICATIONS CRP COM	EQUITY	78388J106	58255	4,474,308	SH	Sole
SBC COMMUNICATIONS INC	EQUITY	78387G103	412	10,510	SH	DEFINED
SBC COMMUNICATIONS INC	EQUITY	78387G103	68423	1,746,826	SH	DEFINED
SBC COMMUNICATIONS INC	EQUITY	78387G103	7723	197,178	SH	DEFINED
SBC COMMUNICATIONS, INC.	EQUITY	78387G103	84150	2,148,328	SH	DEFINED
SBS TECHNOLOGIES INC	EQUITY	78387P103	67	4,571	SH	DEFINED
SBS TECHNOLOGIES INC	EQUITY	78387P103	63	4,355	SH	DEFINED
SCANA CORP	EQUITY	80589M102	3568	128,203	SH	DEFINED
SCANA CORP NEW	EQUITY	80589M102	3543	127,300	SH	DEFINED
SCANSOURCE INC	EQUITY	806037107	82	1,725	SH	DEFINED
SCANSOURCE INC	EQUITY	806037107	78	1,639	SH	DEFINED
SCHAWK INC	EQUITY	806373106	28	2,545	SH	DEFINED
SCHAWK, INC.	EQUITY	806373106	28	2,545	SH	DEFINED
SCHEIN HENRY INC	EQUITY	806407102	1922	51,900	SH	DEFINED
SCHERING PLOUGH CORP	EQUITY	806605101	27	750	SH	DEFINED
SCHERING PLOUGH CORP	EQUITY	806605101	164	4,580	SH	DEFINED
SCHERING PLOUGH CORP	EQUITY	806605101	26625	743,510	SH	DEFINED
SCHERING PLOUGH CORP	EQUITY	806605101	10815	302,000	SH	DEFINED
SCHERING-PLOUGH CORP.	EQUITY	806605101	37257	1,040,398	SH	DEFINED
SCHLUMBERGER	EQUITY	806857108	118	2,150	SH	DEFINED
SCHLUMBERGER LTD	EQUITY	806857108	99	1,800	SH	DEFINED
SCHLUMBERGER LTD	EQUITY	806857108	15034	273,590	SH	DEFINED
SCHLUMBERGER, LTD.	EQUITY	806857108	15779	287,151	SH	DEFINED
SCHOLASTIC CORP	EQUITY	807066105	2579	51,238	SH	DEFINED

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SCHOLASTIC CORP.	EQUITY	807066105	2597	51,602	SH	DEFINED
SCHOOL SPECIALTY INC	EQUITY	807863105	215	9,395	SH	DEFINED
SCHOOL SPECIALTY, INC.	EQUITY	807863105	114	4,975	SH	DEFINED
SCHULER HOMES INC	EQUITY	808188106	192	9,656	SH	DEFINED
SCHULER HOMES INC COM	EQUITY	808188106	201	10,107	SH	DEFINED
SCHULMAN A INC	EQUITY	808194104	613	44,879	SH	DEFINED
SCHULMAN, A. INC.	EQUITY	808194104	619	45,363	SH	DEFINED
SCHWAB CHARLES CORP	EQUITY	808513105	14208	918,400	SH	DEFINED
SCHWAB CHARLES CORP NEW	EQUITY	808513105	66	4,270	SH	DEFINED
SCHWAB CHARLES CORP NEW	EQUITY	808513105	8940	577,880	SH	DEFINED
SCHWEITZER-MAUDUIT INC.	EQUITY	808541106	117	4,934	SH	DEFINED
SCHWEITZER-MAUDUIT INTL I	EQUITY	808541106	113	4,765	SH	DEFINED
SCICLONE PHARMACEUTICALS	EQUITY	80862K104	27	9,154	SH	DEFINED
SCICLONE PHARMACEUTICALS, INC.	EQUITY	80862K104	29	9,505	SH	DEFINED
SCIENTIFIC ATLANTA INC	EQUITY	808655104	12	490	SH	DEFINED

NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PUT/ PRN CALL	INVSTMT DSCRETN
SCIENTIFIC ATLANTA INC	EQUITY	808655104	2073	86,610	SH	DEFINED
SCIENTIFIC GAMES CORP	EQUITY	80874P109	40	4,584	SH	DEFINED
SCIENTIFIC GAMES CORP A	EQUITY	80874P109	40	4,584	SH	DEFINED
SCIENTIFIC-ATLANTA, INC.	EQUITY	808655104	2212	92,381	SH	DEFINED
SCIOS INC	EQUITY	808905103	310	13,033	SH	DEFINED
SCIOS INC	EQUITY	808905103	2377	100,000	SH	DEFINED
SCIOS NOVA INC.	EQUITY	808905103	326	13,702	SH	DEFINED
SCM MICROSYSTEMS INC	EQUITY	784018103	72	4,928	SH	DEFINED
SCM MICROSYSTEMS, INC.	EQUITY	784018103	75	5,118	SH	DEFINED
SCOTTISH ANNUITY&LIFE ORD	EQUITY	G7885T104	10081	521,000	SH	Sole
SCOTTS CO	EQUITY	810186106	227	4,773	SH	DEFINED
SCOTTS CO.	EQUITY	810186106	238	5,003	SH	DEFINED
SCP POOL CORP	EQUITY	784028102	155	5,642	SH	DEFINED
SCP POOL CORPORATION	EQUITY	784028102	163	5,954	SH	DEFINED
SCPIE HLDGS INC	EQUITY	78402P104	83	2,831	SH	DEFINED
SCPIE HOLDINGS, INC.	EQUITY	78402P104	86	2,931	SH	DEFINED
SCRIPPS CO	EQUITY	811054204	1337	20,263	SH	DEFINED
SCRIPPS E W CO OHIO	EQUITY	811054204	1319	19,980	SH	DEFINED
SEABOARD CORP	EQUITY	811543107	35	114	SH	DEFINED
SEABOARD CORP.	EQUITY	811543107	35	114	SH	DEFINED
SEACHANGE INTERNATIONAL, INC.	EQUITY	811699107	177	5,202	SH	DEFINED
SEACHANGE INTL INC	EQUITY	811699107	169	4,954	SH	DEFINED
SEACHANGE INTL INC COM	EQUITY	811699107	8257	242,000	SH	Sole
SEACOAST BKG CORP FLA	EQUITY	811707108	54	1,164	SH	DEFINED
SEACOAST FINANCIAL SERVICES CO	EQUITY	81170Q106	142	8,276	SH	DEFINED
SEACOAST FINL SVCS CORP	EQUITY	81170Q106	136	7,959	SH	DEFINED
SEACOR SMIT INC	EQUITY	811904101	488	10,521	SH	DEFINED
SEACOR SMIT, INC.	EQUITY	811904101	263	5,669	SH	DEFINED
SEACOST BANKING CORP FLA A	EQUITY	811707108	54	1,164	SH	DEFINED
SEALED AIR CORP	EQUITY	81211K100	1570	38,466	SH	DEFINED
SEALED AIR CORP NEW	EQUITY	81211K100	11	260	SH	DEFINED
SEALED AIR CORP NEW	EQUITY	81211K100	1445	35,410	SH	DEFINED
SEARS ROEBUCK & CO	EQUITY	812387108	10492	220,243	SH	DEFINED
SEARS ROEBUCK & CO	EQUITY	812387108	48	1,010	SH	DEFINED
SEARS ROEBUCK & CO	EQUITY	812387108	10131	212,648	SH	DEFINED
SEARS ROEBUCK & CO COM	EQUITY	812387108	3811	80,000	SH	Sole
SEATTLE GENETICS INC	EQUITY	812578102	11	1,996	SH	DEFINED



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SEATTLE GENETICS INC WA	EQUITY	812578102	11	1,996	SH	DEFINED
SECOND BANCORP INC	EQUITY	813114105	61	2,806	SH	DEFINED
SECOND BANCORP, INC.	EQUITY	813114105	65	3,010	SH	DEFINED
SECURE COMPUTING CORP	EQUITY	813705100	177	8,598	SH	DEFINED
SECURE COMPUTING CORP	EQUITY	813705100	167	8,118	SH	DEFINED
SECURE COMPUTING CORP COM	EQUITY	813705100	4948	240,800	SH	Sole
SECURITY CAP GROUP INC	EQUITY	81413P105	248	196	SH	DEFINED
SECURITY CAP GRP INC COM CL A	EQUITY	81413P105	248	196	SH	DEFINED
SECURITY CAPITAL GRO	EQUITY	81413P204	13	512	SH	DEFINED
SEEBEYOND TECHNOLOGIES CO	EQUITY	815704101	78	8,059	SH	DEFINED
SEEBEYOND TECHNOLOGY CORP.	EQUITY	815704101	85	8,714	SH	DEFINED
SEI INVESTMENTS CO	EQUITY	784117103	5918	131,200	SH	DEFINED
SEI INVESTMENTS CO.	EQUITY	784117103	5958	132,088	SH	DEFINED

NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PUT/ PRN CALL	INVSTMT DSCRETN
SEITEL INC	EQUITY	816074306	87	6,408	SH	DEFINED
SEITEL, INC.	EQUITY	816074306	90	6,608	SH	DEFINED
SELECT MEDICAL CORP	EQUITY	816196109	46	2,833	SH	DEFINED
SELECT MEDICAL CORP	EQUITY	816196109	43	2,682	SH	DEFINED
SELECT MEDICAL CORP COM	EQUITY	816196109	10050	625,000	SH	Sole
SELECTICA INC	EQUITY	816288104	34	5,681	SH	DEFINED
SELECTICA INC	EQUITY	816288104	33	5,503	SH	DEFINED
SELECTIVE INS GROUP INC	EQUITY	816300107	178	8,169	SH	DEFINED
SELECTIVE INSURANCE GROUP, INC	EQUITY	816300107	184	8,479	SH	DEFINED
SEMCO ENERGY INC	EQUITY	78412D109	62	5,807	SH	DEFINED
SEMCO ENERGY, INC.	EQUITY	78412D109	65	6,027	SH	DEFINED
SEMITOOL INC	EQUITY	816909105	51	4,425	SH	DEFINED
SEMITOOL, INC.	EQUITY	816909105	53	4,599	SH	DEFINED
SEMPRA ENERGY	EQUITY	816851109	3477	114,324	SH	DEFINED
SEMPRA ENERGY	EQUITY	816851109	16	650	SH	DEFINED
SEMPRA ENERGY	EQUITY	816851109	2151	87,600	SH	DEFINED
SEMTECH CORP	EQUITY	816850101	3048	85,400	SH	DEFINED
SEMTECH CORP.	EQUITY	816850101	3078	86,231	SH	DEFINED
SENIOR HOUSING PROP TRUST	EQUITY	81721M109	2507	180,196	SH	DEFINED
SENIOR HOUSING PROP TRUST	EQUITY	81721M109	6157	442,600	SH	Sole
SENIOR HSG PPTYS TR	EQUITY	81721M109	95	6,831	SH	DEFINED
SENSIENT TECHNOLOGIES COR	EQUITY	81725T100	1512	72,653	SH	DEFINED
SENSIENT TECHNOLOGIES CORP.	EQUITY	81725T100	1525	73,297	SH	DEFINED
SEPRACOR INC	EQUITY	817315104	5504	96,460	SH	DEFINED
SEPRACOR, INC.	EQUITY	817315104	5563	97,493	SH	DEFINED
SEQUA CORP CLASS A	EQUITY	817320104	654	13,757	SH	DEFINED
SEQUA CORPORATION	EQUITY	817320104	651	13,709	SH	DEFINED
SEQUENOM INC	EQUITY	817337108	58	5,428	SH	DEFINED
SEQUENOM, INC.	EQUITY	817337108	65	6,107	SH	DEFINED
SERENA SOFTWARE INC	EQUITY	817492101	98	4,507	SH	DEFINED
SERENA SOFTWARE, INC.	EQUITY	817492101	102	4,703	SH	DEFINED
SEROLOGICALS CORP	EQUITY	817523103	175	8,144	SH	DEFINED
SEROLOGICALS CORP.	EQUITY	817523103	118	5,489	SH	DEFINED
SERONO SA	EQUITY	81752M101	5714	257,500	SH	DEFINED
SERVICE CORP INTERNATIONAL	EQUITY	817565104	12	2,306	SH	DEFINED
SERVICEMASTER COMPAN	EQUITY	81760N109	32	2,312	SH	DEFINED
SFBC INTL INC COM	EQUITY	784121105	2050	100,000	SH	Sole
SHAW GROUP INC	EQUITY	820280105	12	506	SH	DEFINED
SHERWIN WILLIAMS CO	EQUITY	824348106	13	480	SH	DEFINED

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SHERWIN WILLIAMS CO	EQUITY	824348106	3151	114,590	SH	DEFINED
SHERWIN WILLIAMS CO	EQUITY	824348106	5659	205,792	SH	DEFINED
SHERWIN-WILLIAMS CO.	EQUITY	824348106	1925	70,007	SH	DEFINED
SHOPKO STORES INC	EQUITY	824911101	82	8,663	SH	DEFINED
SHOPKO STORES, INC.	EQUITY	824911101	85	8,963	SH	DEFINED
SHUFFLE MASTER INC	EQUITY	825549108	81	5,192	SH	DEFINED
SHUFFLE MASTER, INC.	EQUITY	825549108	87	5,547	SH	DEFINED
SHURGARD STORAGE CENTERS, INC. CLASS	EQUITY	82567D104	322	10,066	SH	DEFINED
SHURGARD STORAGE CTRS INC	EQUITY	82567D104	308	9,619	SH	DEFINED
SICOR INC	EQUITY	825846108	14	894	SH	DEFINED
SIDERCA S.A.I.C ADR	EQUITY	825863103	313	20,900	SH	DEFINED

NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PUT/ PRN CALL	INVTSTMT DSCRETN
SIEBEL SYS INC	EQUITY	826170102	41	1,450	SH	DEFINED
SIEBEL SYS INC	EQUITY	826170102	5808	207,590	SH	DEFINED
SIEBEL SYS INC	EQUITY	826170102	29315	1,047,725	SH	DEFINED
SIEBEL SYSTEMS, INC.	EQUITY	826170102	6119	218,697	SH	DEFINED
SIERRA HEALTH SERVICES, INC.	EQUITY	826322109	67	8,216	SH	DEFINED
SIERRA HEALTH SVCS INC	EQUITY	826322109	63	7,768	SH	DEFINED
SIERRA PAC RES NEW	EQUITY	826428104	3517	233,719	SH	DEFINED
SIERRA PAC RES NEW	EQUITY	826428104	2483	165,000	SH	DEFINED
SIERRA PACIFIC RESOURCES	EQUITY	826428104	2670	177,417	SH	DEFINED
SIGMA ALDRICH CORP	EQUITY	826552101	9	230	SH	DEFINED
SIGMA ALDRICH CORP	EQUITY	826552101	2828	71,770	SH	DEFINED
SIGMA ALDRICH CORP.	EQUITY	826552101	2921	74,116	SH	DEFINED
SIGNALSOFT CORP	EQUITY	82668M102	26	5,876	SH	DEFINED
SIGNALSOFT CORP	EQUITY	82668M102	25	5,614	SH	DEFINED
SILGAN HOLDINGS INC	EQUITY	827048109	82	3,130	SH	DEFINED
SILGAN HOLDINGS, INC.	EQUITY	827048109	86	3,302	SH	DEFINED
SILICON GRAPHICS INC	EQUITY	827056102	130	61,982	SH	DEFINED
SILICON GRAPHICS, INC.	EQUITY	827056102	135	64,432	SH	DEFINED
SILICON IMAGE INC	EQUITY	82705T102	62	16,507	SH	DEFINED
SILICON IMAGE INC	EQUITY	82705T102	109	29,086	SH	DEFINED
SILICON LABORATORIES INC	EQUITY	826919102	90	2,660	SH	DEFINED
SILICON LABORATORIES INC	EQUITY	826919102	84	2,495	SH	DEFINED
SILICON STORAGE TECHNOLOG	EQUITY	827057100	254	26,317	SH	DEFINED
SILICON STORAGE TECHNOLOGY	EQUITY	827057100	222	22,996	SH	DEFINED
SILICON VALLEY BANCSHARES	EQUITY	827064106	2303	86,159	SH	DEFINED
SILICON VY BANCSHARES	EQUITY	827064106	2288	85,590	SH	DEFINED
SILICONIX INC	EQUITY	827079203	46	1,681	SH	DEFINED
SILICONIX, INC.	EQUITY	827079203	47	1,719	SH	DEFINED
SIMMONS 1ST NATL CORP	EQUITY	828730200	74	2,310	SH	DEFINED
SIMMONS FIRST NATIONAL CORP.	EQUITY	828730200	78	2,418	SH	DEFINED
SIMON PPTY GROUP	EQUITY	828806109	37007	1,261,750	SH	Sole
SIMON PROPERTY GROUP INC	EQUITY	828806109	31	1,071	SH	DEFINED
SIMPLEX SOLUTIONS INC	EQUITY	828854109	22	1,324	SH	DEFINED
SIMPLEX SOLUTIONS INC	EQUITY	828854109	107	6,307	SH	DEFINED
SIMPSON MANUFACTURING CO	EQUITY	829073105	123	2,142	SH	DEFINED
SIMPSON MANUFACTURING CO.	EQUITY	829073105	128	2,232	SH	DEFINED
SINCLAIR BROADCAST GROUP	EQUITY	829226109	74	7,822	SH	DEFINED
SINCLAIR BROADCAST GROUP, INC.	EQUITY	829226109	78	8,251	SH	DEFINED
SIPEX CORP	EQUITY	829909100	98	7,655	SH	DEFINED
SIPEX CORP.	EQUITY	829909100	102	7,917	SH	DEFINED
SIRENZA MICRODEVICES INC	EQUITY	82966T106	18	2,894	SH	DEFINED

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SIRIUS SATELLITE RADIO IN	EQUITY	82966U103	158	13,604	SH	DEFINED
SIRIUS SATELLITE RADIO INC.	EQUITY	82966U103	166	14,304	SH	DEFINED
SITEL CORP	EQUITY	82980K107	43	18,018	SH	DEFINED
SITEL CORP.	EQUITY	82980K107	45	18,572	SH	DEFINED
SIX FLAGS INC	EQUITY	83001P109	1892	123,025	SH	DEFINED
SIX FLAGS, INC	EQUITY	83001P109	1739	113,047	SH	DEFINED
SJW CORP	EQUITY	784305104	55	645	SH	DEFINED
SK TELECOM CO LTD-ADR	EQUITY	78440P108	411	19,000	SH	DEFINED
SKECHERS U S A INC	EQUITY	830566105	152	10,384	SH	DEFINED

NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PUT/ PRN CALL	INVSTMT DSCRETN
SKECHERS USA INC. CL-A	EQUITY	830566105	73	4,992	SH	DEFINED
SKILLSOFT CORP	EQUITY	83066P101	38	1,473	SH	DEFINED
SKILLSOFT CORP COM	EQUITY	83066P101	21728	838,284	SH	Sole
SKILLSOFT CORPORATION	EQUITY	83066P101	40	1,540	SH	DEFINED
SKY FINANCIAL GROUP	EQUITY	83080P103	11	564	SH	DEFINED
SKYLINE CORP	EQUITY	830830105	65	2,005	SH	DEFINED
SKYLINE CORP.	EQUITY	830830105	68	2,105	SH	DEFINED
SKYWEST INC	EQUITY	830879102	16	630	SH	DEFINED
SKYWEST INC	EQUITY	830879102	5456	214,400	SH	DEFINED
SL GREEN REALTY CORP.	EQUITY	78440X101	266	8,675	SH	DEFINED
SL GREEN RLTY CORP	EQUITY	78440X101	463	15,064	SH	DEFINED
SL GREEN RLTY CORP COM	EQUITY	78440X101	8660	282,000	SH	Sole
SLI INC	EQUITY	78442T108	20	7,645	SH	DEFINED
SLI, INC	EQUITY	78442T108	20	7,831	SH	DEFINED
SMART & FINAL INC	EQUITY	831683107	39	3,782	SH	DEFINED
SMART & FINAL, INC.,	EQUITY	831683107	41	3,945	SH	DEFINED
SMARTFORCE PUB LTD CO	EQUITY	83170A206	316	12,750	SH	DEFINED
SMITH A O	EQUITY	831865209	62	3,205	SH	DEFINED
SMITH INTERNATIONAL, INC.	EQUITY	832110100	3253	60,662	SH	DEFINED
SMITH INTL INC	EQUITY	832110100	3217	60,000	SH	DEFINED
SMITH, A.O. CORP.	EQUITY	831865209	67	3,422	SH	DEFINED
SMITHFIELD FOODS INC	EQUITY	832248108	3008	136,470	SH	DEFINED
SMITHFIELD FOODS INC	EQUITY	832248108	2989	135,600	SH	DEFINED
SMUCKER J M CO	EQUITY	832696306	1259	35,583	SH	DEFINED
SMUCKER, J.M. CO.	EQUITY	832696306	1268	35,826	SH	DEFINED
SMURFIT-STONE CONTAINER C	EQUITY	832727101	245	15,360	SH	DEFINED
SMURFIT-STONE CONTAINER CORP.	EQUITY	832727101	21257	1,331,065	SH	DEFINED
SNAP ON INC	EQUITY	833034101	6	180	SH	DEFINED
SNAP ON INC	EQUITY	833034101	823	24,460	SH	DEFINED
SNAP-ON, INC.	EQUITY	833034101	883	26,238	SH	DEFINED
SOC QUIMICA Y MINERA CHIL-SPON ADR	EQUITY	833635105	707	30,330	SH	DEFINED
SOLA INTERNATIONAL, INC.	EQUITY	834092108	149	7,665	SH	DEFINED
SOLA INTL INC	EQUITY	834092108	141	7,261	SH	DEFINED
SOLECTRON CORP	EQUITY	834182107	29	2,570	SH	DEFINED
SOLECTRON CORP	EQUITY	834182107	3914	347,010	SH	DEFINED
SOLECTRON CORP	EQUITY	834182107	1960	173,800	SH	DEFINED
SOLECTRON CORP.	EQUITY	834182107	4132	366,334	SH	DEFINED
SOLUTIA INC	EQUITY	834376105	1775	126,600	SH	DEFINED
SOLUTIA, INC.	EQUITY	834376105	1790	127,656	SH	DEFINED
SOMERA COMMUNICATION	EQUITY	834458101	64	8,486	SH	DEFINED
SOMERA COMMUNICATIONS INC	EQUITY	834458101	66	8,778	SH	DEFINED
SONG NETWORKS HLDG AKTIR ADR	EQUITY	83544Q101	169	140,901	SH	DEFINED
SONIC AUTOMOTIVE INC	EQUITY	83545G102	181	7,715	SH	DEFINED

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SONIC AUTOMOTIVE INC	EQUITY	83545G102	173	7,391	SH	DEFINED
SONIC CORP	EQUITY	835451105	358	9,956	SH	DEFINED
SONIC CORP COM	EQUITY	835451105	17239	478,869	SH	Sole
SONIC CORP.	EQUITY	835451105	228	6,328	SH	DEFINED
SONICBLUE INC	EQUITY	83546Q109	112	27,788	SH	DEFINED
SONICBLUE INC	EQUITY	83546Q109	108	26,635	SH	DEFINED
SONICWALL INC	EQUITY	835470105	254	13,063	SH	DEFINED

NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PUT/ PRN CALL	INVTMT DSCRETN
SONICWALL INC	EQUITY	835470105	431	22,154	SH	DEFINED
SONOCO PRODS CO	EQUITY	835495102	3086	116,100	SH	DEFINED
SONOCO PRODUCTS CO.	EQUITY	835495102	3106	116,844	SH	DEFINED
SONOSIGHT, INC.	EQUITY	83568G104	85	3,299	SH	DEFINED
SONOSITE INC	EQUITY	83568G104	81	3,143	SH	DEFINED
SONUS NETWORKS INC	EQUITY	835916107	9	1,880	SH	DEFINED
SORRENTO NETWORKS	EQUITY	83586Q100	15	4,250	SH	DEFINED
SORRENTO NETWORKS CORP	EQUITY	83586Q100	15	4,045	SH	DEFINED
SOTHEBYS HLDGS INC	EQUITY	835898107	1333	80,278	SH	DEFINED
SOTHEBY'S HOLDINGS, INC. CLASS A	EQUITY	835898107	1339	80,616	SH	DEFINED
SOUNDVIEW TECHNOLOGY GROU	EQUITY	83611Q109	40	17,089	SH	DEFINED
SOUNDVIEW TECHNOLOGY GROUP	EQUITY	83611Q109	42	17,971	SH	DEFINED
SOUTH FINANCIAL GROUP INC.	EQUITY	837841105	254	14,294	SH	DEFINED
SOUTH FINL GROUP INC	EQUITY	837841105	243	13,708	SH	DEFINED
SOUTH JERSEY INDS INC	EQUITY	838518108	123	3,778	SH	DEFINED
SOUTH JERSEY INDUSTRIES, INC.	EQUITY	838518108	128	3,925	SH	DEFINED
SOUTHERN CO	EQUITY	842587107	27025	1,066,088	SH	DEFINED
SOUTHERN CO	EQUITY	842587107	55	2,170	SH	DEFINED
SOUTHERN CO	EQUITY	842587107	7450	293,900	SH	DEFINED
SOUTHERN PERU COPPER CORP	EQUITY	843611104	54	4,526	SH	DEFINED
SOUTHERN PERU COPPER CORP.	EQUITY	843611104	58	4,867	SH	DEFINED
SOUTHERN UN CO NEW	EQUITY	844030106	206	10,912	SH	DEFINED
SOUTHERN UNION CO.	EQUITY	844030106	214	11,363	SH	DEFINED
SOUTHTRUST CORP	EQUITY	844730101	26	1,070	SH	DEFINED
SOUTHTRUST CORP	EQUITY	844730101	4660	188,900	SH	DEFINED
SOUTHTRUST CORP.	EQUITY	844730101	3840	155,649	SH	DEFINED
SOUTHWEST AIRLINES CO.	EQUITY	844741108	6645	359,590	SH	DEFINED
SOUTHWEST AIRLS CO	EQUITY	844741108	44	2,390	SH	DEFINED
SOUTHWEST AIRLS CO	EQUITY	844741108	6312	341,580	SH	DEFINED
SOUTHWEST AIRLS CO	EQUITY	844741108	7551	408,600	SH	DEFINED
SOUTHWEST BANCORPORATION	EQUITY	84476R109	382	12,635	SH	DEFINED
SOUTHWEST BANCORPORATION OF TX	EQUITY	84476R109	248	8,202	SH	DEFINED
SOUTHWEST GAS CORP	EQUITY	844895102	219	9,789	SH	DEFINED
SOUTHWEST GAS CORP	EQUITY	844895102	209	9,364	SH	DEFINED
Southwestern Elec	CORPBOND	845437AT9	4768	5,000,000	PRN	DEFINED
SOUTHWESTERN ENERGY CO	EQUITY	845467109	76	7,284	SH	DEFINED
SOUTHWESTERN ENERGY CO.	EQUITY	845467109	78	7,544	SH	DEFINED
SOVEREIGN BANCORP INC	EQUITY	845905108	3674	300,200	SH	DEFINED
SOVEREIGN BANCORP, INC.	EQUITY	845905108	3698	302,123	SH	DEFINED
SOVRAN SELF STORAGE INC	EQUITY	84610H108	123	3,952	SH	DEFINED
SOVRAN SELF STORAGE, INC.	EQUITY	84610H108	128	4,109	SH	DEFINED
SPANISH BROADCASTING SYS	EQUITY	846425882	111	11,222	SH	DEFINED
SPANISH BROADCASTING SYS, INC. CLASS	EQUITY	846425882	117	11,785	SH	DEFINED
SPARTAN STORES INC	EQUITY	846822104	80	6,663	SH	DEFINED
SPARTAN STORES INC	EQUITY	846822104	76	6,352	SH	DEFINED

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SPARTECH CORP	EQUITY	847220209	88	4,287	SH	DEFINED
SPARTECH CORP.	EQUITY	847220209	93	4,513	SH	DEFINED
SPECIALTY LABORATORIES I	EQUITY	84749R100	42	1,520	SH	DEFINED
SPECTRALINK CORP	EQUITY	847580107	77	4,510	SH	DEFINED
SPECTRALINK CORP	EQUITY	847580107	73	4,264	SH	DEFINED

NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PUT/ PRN CALL	INVSTMT DSCRETN
SPECTRASITE HLDGS INC	EQUITY	84760T100	73	20,438	SH	DEFINED
SPECTRASITE HOLDINGS, INC.	EQUITY	84760T100	76	21,136	SH	DEFINED
SPECTRIAN CORP	EQUITY	847608106	41	3,721	SH	DEFINED
SPECTRIAN CORP.	EQUITY	847608106	43	3,920	SH	DEFINED
SPEECHWORKS INTERNATIONAL	EQUITY	84764M101	82	7,262	SH	DEFINED
SPEECHWORKS INTL INC	EQUITY	84764M101	78	6,937	SH	DEFINED
SPEECHWORKS INTL INC COM	EQUITY	84764M101	7425	660,000	SH	Sole
SPEEDWAY MOTORSPORTS	EQUITY	847788106	103	4,064	SH	DEFINED
SPEEDWAY MOTORSPORTS INC	EQUITY	847788106	99	3,919	SH	DEFINED
SPHERION CORP	EQUITY	848420105	165	16,880	SH	DEFINED
SPHERION CORPORATION	EQUITY	848420105	171	17,549	SH	DEFINED
SPIEGEL INC	EQUITY	848457107	21	4,517	SH	DEFINED
SPIEGEL, INC. CLASS A	EQUITY	848457107	21	4,682	SH	DEFINED
SPINNAKER EXPL CO	EQUITY	84855W109	586	14,240	SH	DEFINED
SPINNAKER EXPL CO COM	EQUITY	84855W109	6952	168,900	SH	Sole
SPINNAKER EXPLORATION CO	EQUITY	84855W109	239	5,807	SH	DEFINED
SPORTS RESORTS INTL INC	EQUITY	84918U108	58	7,484	SH	DEFINED
SPORTS RESORTS INTL INC	EQUITY	84918U108	54	6,990	SH	DEFINED
SPRINT CORP	EQUITY	852061100	56	2,770	SH	DEFINED
SPRINT CORP	EQUITY	852061506	75	3,080	SH	DEFINED
SPRINT CORP	EQUITY	852061100	8348	415,750	SH	DEFINED
SPRINT CORP	EQUITY	852061506	11876	486,528	SH	DEFINED
SPRINT CORP	EQUITY	852061100	3867	192,600	SH	DEFINED
SPRINT CORP. FON GROUP	EQUITY	852061100	8768	436,629	SH	DEFINED
SPRINT CORP. PCS GROUP	EQUITY	852061506	27869	1,141,686	SH	DEFINED
SPS TECHNOLOGIES INC	EQUITY	784626103	107	3,077	SH	DEFINED
SPS TECHNOLOGIES, INC.	EQUITY	784626103	111	3,188	SH	DEFINED
SPSS INC	EQUITY	78462K102	54	3,030	SH	DEFINED
SPSS, INC.	EQUITY	78462K102	56	3,132	SH	DEFINED
SPX CORP	EQUITY	784635104	8426	61,550	SH	DEFINED
SPX CORP	EQUITY	784635104	11595	84,700	SH	DEFINED
SPX CORP.	EQUITY	784635104	23221	169,621	SH	DEFINED
SRI/SURGICAL EXPRESS INC	EQUITY	78464W104	10	614	SH	DEFINED
SRI/SURGICAL EXPRESS INC	EQUITY	78464W104	9	550	SH	DEFINED
ST FRANCIS CAP CORP	EQUITY	789374105	55	2,374	SH	DEFINED
ST FRANCIS CAPITAL CORP.	EQUITY	789374105	55	2,374	SH	DEFINED
ST JUDE MED INC	EQUITY	790849103	21	270	SH	DEFINED
ST JUDE MED INC	EQUITY	790849103	5793	74,600	SH	DEFINED
ST JUDE MED INC	EQUITY	790849103	9450	121,700	SH	DEFINED
ST JUDE MEDICAL, INC.	EQUITY	790849103	6040	77,789	SH	DEFINED
ST MARY LD & EXPL CO	EQUITY	792228108	178	8,400	SH	DEFINED
ST PAUL COS INC	EQUITY	792860108	29	650	SH	DEFINED
ST PAUL COS INC	EQUITY	792860108	4599	104,600	SH	DEFINED
ST. MARY LAND & EXPLORATION	EQUITY	792228108	186	8,781	SH	DEFINED
ST. PAUL COMPANIES, INC.	EQUITY	792860108	4143	94,214	SH	DEFINED
STAAR SURGICAL CO	EQUITY	852312305	26	6,825	SH	DEFINED
STAMPS COM INC	EQUITY	852857101	40	11,266	SH	DEFINED

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STAMPS.COM INC	EQUITY	852857101	43	11,886	SH	DEFINED
STANCORP FINANCIAL GROUP, INC.	EQUITY	852891100	2201	46,590	SH	DEFINED
STANCORP FINL GROUP INC	EQUITY	852891100	2180	46,132	SH	DEFINED

NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PUT/ PRN CALL	INVTMT DSCRETN
STANDARD & POOR'S DEPOSITARY SPDR	EQUITY	78462F103	3898	34,104	SH	DEFINED
STANDARD COML CORP	EQUITY	853258101	54	3,273	SH	DEFINED
STANDARD COML CORP. COM	EQUITY	853258101	57	3,465	SH	DEFINED
STANDARD MICROSYSTEMS COR	EQUITY	853626109	73	4,693	SH	DEFINED
STANDARD MICROSYSTEMS CORP.	EQUITY	853626109	75	4,853	SH	DEFINED
STANDARD MOTOR PRODUCTS, INC.	EQUITY	853666105	32	2,298	SH	DEFINED
STANDARD MTR PRODS INC	EQUITY	853666105	32	2,298	SH	DEFINED
STANDARD PAC CORP NEW	EQUITY	85375C101	204	8,378	SH	DEFINED
STANDARD PACIFIC CORP.	EQUITY	85375C101	213	8,776	SH	DEFINED
STANDARD REGISTER CO	EQUITY	853887107	79	4,245	SH	DEFINED
STANDARD REGISTER CO.	EQUITY	853887107	80	4,329	SH	DEFINED
STANDEX INTERNATIONAL CORP.	EQUITY	854231107	79	3,650	SH	DEFINED
STANDEX INTL CORP	EQUITY	854231107	77	3,523	SH	DEFINED
STANFORD MICRODEVICES INC	EQUITY	82966T106	18	2,933	SH	DEFINED
STANLEY FURNITURE CO INC	EQUITY	854305208	42	1,762	SH	DEFINED
STANLEY FURNITURE INC	EQUITY	854305208	39	1,620	SH	DEFINED
STANLEY WKS	EQUITY	854616109	13	270	SH	DEFINED
STANLEY WKS	EQUITY	854616109	2148	46,120	SH	DEFINED
STANLEY WORKS	EQUITY	854616109	2287	49,101	SH	DEFINED
STAPLES INC	EQUITY	855030102	27	1,440	SH	DEFINED
STAPLES INC	EQUITY	855030102	3779	202,080	SH	DEFINED
STAPLES, INC.	EQUITY	855030102	4084	218,373	SH	DEFINED
STAR SCIENTIFIC INC	EQUITY	85517P101	15	5,762	SH	DEFINED
STAR SCIENTIFIC INC	EQUITY	85517P101	15	5,762	SH	DEFINED
STARBASE CORP	EQUITY	854910205	14	20,700	SH	DEFINED
STARBASE CORP	EQUITY	854910205	13	19,681	SH	DEFINED
STARBUCKS CORP	EQUITY	855244109	23	1,190	SH	DEFINED
STARBUCKS CORP	EQUITY	855244109	3297	173,050	SH	DEFINED
STARBUCKS CORP.	EQUITY	855244109	3566	187,173	SH	DEFINED
STARMEDIA NETWORK INC	EQUITY	855546107	0	12,135	SH	DEFINED
STARMEDIA NETWORK, INC.	EQUITY	855546107	5	12,444	SH	DEFINED
STARTEK INC	EQUITY	85569C107	48	2,513	SH	DEFINED
STARTEK INC	EQUITY	85569C107	43	2,287	SH	DEFINED
STARWOOD HOTELS & RESORTS WW	EQUITY	85590A203	2684	89,917	SH	DEFINED
STARWOOD HOTELS&RESORTS W	EQUITY	85590A203	19	620	SH	DEFINED
STARWOOD HOTELS&RESORTS W	EQUITY	85590A203	3090	103,510	SH	DEFINED
STATE AUTO FINANCIAL CORP.	EQUITY	855707105	69	4,256	SH	DEFINED
STATE AUTO FINL CORP	EQUITY	855707105	65	3,993	SH	DEFINED
STATE STR CORP	EQUITY	857477103	53	1,020	SH	DEFINED
STATE STR CORP	EQUITY	857477103	7186	137,540	SH	DEFINED
STATE STREET CORP.	EQUITY	857477103	7594	145,347	SH	DEFINED
STATEN IS BANCORP INC	EQUITY	857550107	285	17,450	SH	DEFINED
STATEN ISLAND BANCORP, INC.	EQUITY	857550107	300	18,384	SH	DEFINED
STATION CASINOS INC	EQUITY	857689103	278	24,887	SH	DEFINED
STATION CASINOS, INC.	EQUITY	857689103	133	11,919	SH	DEFINED
STEAK N SHAKE CO	EQUITY	857873103	78	7,095	SH	DEFINED
STEEL DYNAMICS INC	EQUITY	858119100	91	7,818	SH	DEFINED
STEEL DYNAMICS, INC.	EQUITY	858119100	94	8,129	SH	DEFINED
STEELCASE INC-CL A	EQUITY	858155203	9	583	SH	DEFINED

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NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PUT/ PRN CALL	INVTMT DSCRETN
STEIN MART INC	EQUITY	858375108	61	7,276	SH	DEFINED
STEIN MART, INC.	EQUITY	858375108	63	7,534	SH	DEFINED
STEINWAY MUSICAL	EQUITY	858495104	29,917	1,801,131	SH	DEFINED
STEINWAY MUSICAL INSTRS I	EQUITY	858495104	33	1,973	SH	DEFINED
STEINWAY MUSICAL INSTRUMENTS	EQUITY	858495104	29950	1,803,104	SH	DEFINED
STELLENT INC	EQUITY	85856W105	172	5,821	SH	DEFINED
STELLENT INC	EQUITY	85856W105	160	5,409	SH	DEFINED
STEPAN CO	EQUITY	858586100	49	2,021	SH	DEFINED
STEPAN CO.	EQUITY	858586100	53	2,198	SH	DEFINED
STERICYCLE INC	EQUITY	858912108	295	4,848	SH	DEFINED
STERICYCLE INC COM	EQUITY	858912108	34328	563,856	SH	Sole
STERICYCLE, INC.	EQUITY	858912108	253	4,150	SH	DEFINED
STERIS CORP	EQUITY	859152100	2112	115,612	SH	DEFINED
STERIS CORP COM	EQUITY	859152100	1909	104,472	SH	DEFINED
STERLING BANCORP	EQUITY	859158107	81	2,768	SH	DEFINED
STERLING BANCORP	EQUITY	859158107	79	2,699	SH	DEFINED
STERLING BANCSHARES INC	EQUITY	858907108	127	10,182	SH	DEFINED
STERLING BANCSHARES, INC.	EQUITY	858907108	134	10,705	SH	DEFINED
STERLING FINANCIAL CORP	EQUITY	859317109	90	3,713	SH	DEFINED
STERLING FINL CORP	EQUITY	859317109	86	3,522	SH	DEFINED
STEVEN MADDEN, LTD.	EQUITY	556269108	38	2,679	SH	DEFINED
STEWART & STEVENSON SERVICES	EQUITY	860342104	800	42,523	SH	DEFINED
STEWART & STEVENSON SVCS	EQUITY	860342104	794	42,198	SH	DEFINED
STEWART ENTERPRISES INC	EQUITY	860370105	185	30,915	SH	DEFINED
STEWART ENTERPRISES, INC.	EQUITY	860370105	193	32,152	SH	DEFINED
STEWART INFORMATION SERVICES COM	EQUITY	860372101	81	4,124	SH	DEFINED
STEWART INFORMATION SVCS	EQUITY	860372101	78	3,967	SH	DEFINED
STILLWATER MINING CO.	EQUITY	86074Q102	217	11,728	SH	DEFINED
STILLWATER MNG CO	EQUITY	86074Q102	206	11,138	SH	DEFINED
STILLWELL FINANCIAL INC	EQUITY	860831106	2740	100,653	SH	DEFINED
STILWELL FINL INC	EQUITY	860831106	19	690	SH	DEFINED
STILWELL FINL INC	EQUITY	860831106	2549	93,630	SH	DEFINED
STONE ENERGY CORP	EQUITY	861642106	735	18,617	SH	DEFINED
STONE ENERGY CORP.	EQUITY	861642106	573	14,507	SH	DEFINED
STONERIDGE INC	EQUITY	86183P102	36	3,975	SH	DEFINED
STONERIDGE, INC.	EQUITY	86183P102	37	4,075	SH	DEFINED
STORAGE TECHNOLOGY CORP	EQUITY	862111200	2633	127,400	SH	DEFINED
STORAGE TECHNOLOGY CORP.	EQUITY	862111200	2652	128,299	SH	DEFINED
STORAGE USA INC	EQUITY	861907103	209	4,976	SH	DEFINED
STORAGE USA, INC.	EQUITY	861907103	1127	26,771	SH	DEFINED
STORAGENETWORKS INC	EQUITY	86211E103	4	688	SH	DEFINED
STRATOS LIGHTWAVE INC	EQUITY	863100103	252	41,015	SH	DEFINED
STRATOS LIGHTWAVE INC.	EQUITY	863100103	120	19,445	SH	DEFINED
STRAYER ED INC	EQUITY	863236105	81	1,669	SH	DEFINED
STRAYER EDUCATION, INC	EQUITY	863236105	86	1,772	SH	DEFINED
STRIDE RITE CORP	EQUITY	863314100	88	13,451	SH	DEFINED
STRIDE RITE CORP.	EQUITY	863314100	93	14,222	SH	DEFINED
Stryker	EQUITY	863667101	2335	40,000	SH	DEFINED
STRYKER CORP	EQUITY	863667101	36	610	SH	DEFINED
STRYKER CORP	EQUITY	863667101	4851	83,100	SH	DEFINED
STRYKER CORP.	EQUITY	863667101	5232	89,640	SH	DEFINED

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STUDENT LN CORP	EQUITY	863902102	93	1,159	SH	DEFINED
STUDENT LOAN CORP.	EQUITY	863902102	98	1,214	SH	DEFINED
STURM RUGER & CO INC	EQUITY	864159108	76	6,307	SH	DEFINED
STURM, RUGER & CO., INC.	EQUITY	864159108	79	6,557	SH	DEFINED
SUFFOLK BANCORP	EQUITY	864739107	98	1,802	SH	DEFINED
SUFFOLK BANCORP	EQUITY	864739107	93	1,701	SH	DEFINED
SUIZA FOODS CORP	EQUITY	865077101	5614	82,312	SH	DEFINED
SUMMIT PPTYS INC	EQUITY	866239106	202	8,073	SH	DEFINED
SUMMIT PROPERTIES, INC.	EQUITY	866239106	212	8,456	SH	DEFINED
SUN COMMUNITIES INC	EQUITY	866674104	179	4,800	SH	DEFINED
SUN COMMUNITIES, INC.	EQUITY	866674104	186	5,002	SH	DEFINED
Sun Microsystems	EQUITY	866810104	1046	85,000	SH	DEFINED
SUN MICROSYSTEMS INC	EQUITY	866810104	125	10,130	SH	DEFINED
SUN MICROSYSTEMS INC	EQUITY	866810104	20114	1,630,000	SH	DEFINED
SUN MICROSYSTEMS INC	EQUITY	866810104	6264	509,300	SH	DEFINED
SUN MICROSYSTEMS, INC.	EQUITY	866810104	21006	1,707,784	SH	DEFINED
SUNGARD DATA SYS INC	EQUITY	867363103	135829	4,695,076	SH	Sole
SUNGARD DATA SYS INC	EQUITY	867363103	9822	339,500	SH	DEFINED
SUNGARD DATA SYSTEMS, INC.	EQUITY	867363103	9929	343,197	SH	DEFINED
SUNOCO INC	EQUITY	86764P109	9	250	SH	DEFINED
SUNOCO INC	EQUITY	86764P109	1242	33,260	SH	DEFINED
SUNOCO, INC.	EQUITY	86764P109	1335	35,754	SH	DEFINED
SUNRISE ASSISTED LIVING I	EQUITY	86768K106	159	5,453	SH	DEFINED
SUNRISE ASSISTED LIVING, INC.	EQUITY	86768K106	165	5,667	SH	DEFINED
SUNRISE TELECOM INC	EQUITY	86769Y105	22	5,466	SH	DEFINED
SUNRISE TELECOM INC	EQUITY	86769Y105	22	5,466	SH	DEFINED
SUNTRUST BANKS, INC.	EQUITY	867914103	12027	191,818	SH	DEFINED
SUNTRUST BKS INC	EQUITY	867914103	56	900	SH	DEFINED
SUNTRUST BKS INC	EQUITY	867914103	11601	185,021	SH	DEFINED
SUPERGEN INC	EQUITY	868059106	69	4,826	SH	DEFINED
SUPERGEN, INC.	EQUITY	868059106	73	5,093	SH	DEFINED
SUPERIOR ENERGY SERVICES, INC.	EQUITY	868157108	112	12,959	SH	DEFINED
SUPERIOR ENERGY SVCS INC	EQUITY	868157108	108	12,533	SH	DEFINED
SUPERIOR INDS INTL INC	EQUITY	868168105	1501	37,284	SH	DEFINED
SUPERIOR INDUSTRIES INTL, INC.	EQUITY	868168105	1515	37,632	SH	DEFINED
SUPERIOR TR I	EQUITY	86836P202	3	711	SH	DEFINED
SUPERIOR TRUST I	EQUITY	86836P202	3	711	SH	DEFINED
SUPERTEX INC	EQUITY	868532102	45	2,566	SH	DEFINED
SUPERTEX INC	EQUITY	868532102	43	2,484	SH	DEFINED
SUPERVALU INC	EQUITY	868536103	9	420	SH	DEFINED
SUPERVALU INC	EQUITY	868536103	1734	78,390	SH	DEFINED
Supervalu Inc.	CORPBOND	868536AJ2	1954	2,000,000	PRN	DEFINED
SUPERVALU, INC.	EQUITY	868536103	1825	82,503	SH	DEFINED
SUPPORT COM INC	EQUITY	868587106	40	6,348	SH	DEFINED
SUPPORT.COM, INC.	EQUITY	868587106	43	6,815	SH	DEFINED
SUREBEAM CORP	EQUITY	86866R102	22	2,062	SH	DEFINED
SUREBEAM CORP CL A	EQUITY	86866R102	24	2,262	SH	DEFINED
SURMODICS INC	EQUITY	868873100	143	3,920	SH	DEFINED
SURMODICS INC	EQUITY	868873100	137	3,757	SH	DEFINED
SUSQUEHANNA BANCSHARES IN	EQUITY	869099101	263	12,629	SH	DEFINED



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NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PUT/ PRN CALL	INVSTMT DSCRETN
SUSQUEHANNA BANCSHARES, INC.	EQUITY	869099101	275	13,191	SH	DEFINED
SWIFT ENERGY CO	EQUITY	870738101	139	6,904	SH	DEFINED
SWIFT ENERGY CO.	EQUITY	870738101	144	7,151	SH	DEFINED
SWIFT TRANSN CO	EQUITY	870756103	2600	120,867	SH	DEFINED
SWIFT TRANSPORTATION CO., INC.	EQUITY	870756103	2616	121,639	SH	DEFINED
SWS GROUP INC	EQUITY	78503N107	117	4,601	SH	DEFINED
SWS GROUP INC	EQUITY	78503N107	572	22,490	SH	DEFINED
SYBASE INC	EQUITY	871130100	2709	171,920	SH	DEFINED
SYBASE, INC.	EQUITY	871130100	2730	173,241	SH	DEFINED
SYBRON DENTAL SPECIALTIES	EQUITY	871142105	263	12,172	SH	DEFINED
SYBRON DENTAL SPECIALTIES INC.	EQUITY	871142105	274	12,682	SH	DEFINED
SYCAMORE NETWORKS, INC	EQUITY	871206108	6	1,196	SH	DEFINED
SYKES ENTERPRISES INC	EQUITY	871237103	523	55,955	SH	DEFINED
SYKES ENTERPRISES, INC.	EQUITY	871237103	526	56,313	SH	DEFINED
SYLVAN LEARNING SYS INC	EQUITY	871399101	1240	56,166	SH	DEFINED
SYLVAN LEARNING SYSTEMS, INC.	EQUITY	871399101	1250	56,652	SH	DEFINED
SYMANTEC CORP	EQUITY	871503108	7086	106,830	SH	DEFINED
SYMANTEC CORP.	EQUITY	871503108	7148	107,771	SH	DEFINED
SYMBOL TECHNOLOGIES INC	EQUITY	871508107	11	710	SH	DEFINED
SYMBOL TECHNOLOGIES INC	EQUITY	871508107	1534	96,600	SH	DEFINED
SYMBOL TECHNOLOGIES INC	EQUITY	871508107	4828	304,000	SH	DEFINED
SYMBOL TECHNOLOGIES, INC.	EQUITY	871508107	7826	492,803	SH	DEFINED
SYMMETRICOM INC	EQUITY	871543104	51	6,728	SH	DEFINED
SYMMETRICOM, INC.	EQUITY	871543104	55	7,274	SH	DEFINED
SYMX TECHNOLOGIES INC.	EQUITY	87155S108	163	7,683	SH	DEFINED
SYMYX TECHNOLOGIES	EQUITY	87155S108	551	25,935	SH	DEFINED
SYNCOR INTERNATIONAL	EQUITY	87157J106	169	5,893	SH	DEFINED
SYNCOR INTL CORP DEL	EQUITY	87157J106	160	5,586	SH	DEFINED
SYNGENTA AG	EQUITY	87160A100	14	1,354	SH	DEFINED
SYNGENTA AG ADR	EQUITY	87160A100	14	1,354	SH	DEFINED
SYNOPSYS INC	EQUITY	871607107	4332	73,340	SH	DEFINED
SYNOPSYS INC	EQUITY	871607107	8612	145,800	SH	DEFINED
SYNOPSYS INC.	EQUITY	871607107	4378	74,119	SH	DEFINED
SYNOVUS FINANCIAL CORP.	EQUITY	87161C105	3333	133,069	SH	DEFINED
SYNOVUS FINL CORP	EQUITY	87161C105	23	910	SH	DEFINED
SYNOVUS FINL CORP	EQUITY	87161C105	3086	123,210	SH	DEFINED
SYNPLICITY INC	EQUITY	87160Y108	44	3,277	SH	DEFINED
SYNPLICITY INC	EQUITY	87160Y108	42	3,107	SH	DEFINED
SYNTEL INC	EQUITY	87162H103	19	1,433	SH	DEFINED
SYNTEL, INC.	EQUITY	87162H103	19	1,433	SH	DEFINED
SYNTROLEUM CORP	EQUITY	871630109	44	6,185	SH	DEFINED
SYNTROLEUM CORPORATION	EQUITY	871630109	47	6,589	SH	DEFINED
SYSCO CORP	EQUITY	871829107	55	2,080	SH	DEFINED
SYSCO CORP	EQUITY	871829107	7900	301,300	SH	DEFINED
SYSCO CORP.	EQUITY	871829107	8502	324,259	SH	DEFINED
SYSTEMS & COMPUTER TECHNO	EQUITY	871873105	99	9,598	SH	DEFINED
SYSTEMS & COMPUTER TECHNOLOGY	EQUITY	871873105	104	10,091	SH	DEFINED
T ROWE PRICE GROUP INC.	EQUITY	74144T108	1941	55,894	SH	DEFINED
TAIWAN FUND	EQUITY	874036106	990	84,250	SH	DEFINED
TAIWAN SEMICONDUCTOR-SP ADR	EQUITY	874039100	481	28,000	SH	DEFINED

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NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PUT/ PRN CALL	INVSTMT DSCRETN
TAKE-TWO INTERACTIVE SOFT	EQUITY	874054109	170	10,530	SH	DEFINED
TAKE-TWO INTERACTIVE SOFTWARE	EQUITY	874054109	178	11,009	SH	DEFINED
TALBOTS INC	EQUITY	874161102	11	290	SH	DEFINED
TALBOTS INC	EQUITY	874161102	55	1,525	SH	DEFINED
TALBOTS INC	EQUITY	874161102	2809	77,500	SH	DEFINED
TALISMAN ENERGY INC	EQUITY	87425E103	700	18,500	SH	DEFINED
TALX CORP	EQUITY	874918105	90	3,593	SH	DEFINED
TALX CORP	EQUITY	874918105	14450	578,450	SH	Sole
TALX CORP	EQUITY	874918105	84	3,361	SH	DEFINED
TANGER FACTORY OUTLET CTR	EQUITY	875465106	34	1,646	SH	DEFINED
TANGER FACTORY OUTLET CTRS	EQUITY	875465106	38	1,813	SH	DEFINED
TANOX INC	EQUITY	87588Q109	132	7,150	SH	DEFINED
TANOX INC	EQUITY	87588Q109	126	6,825	SH	DEFINED
TARGET CORP	EQUITY	87612E106	116	2,820	SH	DEFINED
TARGET CORP	EQUITY	87612E106	17984	438,090	SH	DEFINED
TARGET CORP	EQUITY	8.7612E+110	16157	393,600	SH	DEFINED
TARGET CORPORATION	EQUITY	87612E106	18873	459,759	SH	DEFINED
TARGETED GENETICS CORP	EQUITY	87612M108	30	10,911	SH	DEFINED
TARGETED GENETICS CORP	EQUITY	87612M108	29	10,581	SH	DEFINED
TARO PHARMACEUTICAL INDS	EQUITY	M8737E108	171	4,275	SH	DEFINED
TAUBMAN CENTERS, INC.	EQUITY	876664103	146	9,800	SH	DEFINED
TAUBMAN CTRS INC	EQUITY	876664103	140	9,454	SH	DEFINED
TBC CORP	EQUITY	872180104	74	5,555	SH	DEFINED
TBC CORP.	EQUITY	872180104	79	5,869	SH	DEFINED
TCF FINANCIAL CORP.	EQUITY	872275102	4510	93,997	SH	DEFINED
TCF FINL CORP	EQUITY	872275102	4745	98,900	SH	DEFINED
TECH DATA CORP	EQUITY	878237106	2900	67,000	SH	DEFINED
TECH DATA CORP.	EQUITY	878237106	2921	67,484	SH	DEFINED
TECHE CORP.	EQUITY	878377100	463	12,561	SH	DEFINED
TECHNE CORP	EQUITY	878377100	439	11,911	SH	DEFINED
TECHNITROL INC	EQUITY	878555101	244	8,850	SH	DEFINED
TECHNITROL, INC.	EQUITY	878555101	256	9,251	SH	DEFINED
TECO ENERGY INC	EQUITY	872375100	12	440	SH	DEFINED
TECO ENERGY INC	EQUITY	872375100	2439	92,950	SH	DEFINED
TECO ENERGY, INC.	EQUITY	872375100	1666	63,478	SH	DEFINED
TECUMSEH PRODS CO	EQUITY	878895200	1387	27,399	SH	DEFINED
TECUMSEH PRODUCTS CO. CLASS A	EQUITY	878895200	1398	27,619	SH	DEFINED
TEEKAY SHIPPING MARSHALL	EQUITY	Y8564W103	1140	32,700	SH	DEFINED
TEJON RANCH CO DEL	EQUITY	879080109	48	2,019	SH	DEFINED
TEJON RANCH CO.	EQUITY	879080109	51	2,138	SH	DEFINED
TEKELEC	EQUITY	879101103	14	746	SH	DEFINED
TEKTRONIX INC	EQUITY	879131100	7	290	SH	DEFINED
TEKTRONIX INC	EQUITY	879131100	1003	38,890	SH	DEFINED
TEKTRONIX, INC.	EQUITY	879131100	1077	41,784	SH	DEFINED
TELE CENTRO OESTE CELULAR S.A. ADR	EQUITY	87923P105	988	141,200	SH	DEFINED
TELECOM CORP NEW ZEALAND	EQUITY	879278208	44	2,600	SH	DEFINED
TELECOM CORP NEW ZEALAND LTD SPONS AD	EQUITY	879278208	44	2,600	SH	DEFINED
TELECORP PCS INC-CL	EQUITY	879300101	6	517	SH	DEFINED
TELEDYNE TECHNOLOGIES INC	EQUITY	879360105	148	9,113	SH	DEFINED
TELEDYNE TECHNOLOGIES INC	EQUITY	879360105	156	9,555	SH	DEFINED

TITLE CUSIP VALUE SHRS OR SH/ PUT/ INVSTMT

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NAME OF ISSUER	CLASS	(X\$1000)	PRN AMT	PRN CALL	DSCRETN
TELEFLEX INC	EQUITY	879369106	2233	47,200	SH DEFINED
TELEFLEX INC.	EQUITY	879369106	2244	47,434	SH DEFINED
TELEFONICA S A	EQUITY	879382208	200	5,000	SH DEFINED
TELEFONICA S.A. SPON ADR	EQUITY	879382208	200	5,000	SH DEFINED
TELEFONOS DE MEXICO CL L-TELMEX	EQUITY	879403780	6648	189,830	SH DEFINED
TELEKOMUNIKASI INDONESIA - SP ADR	EQUITY	715684106	186	32,000	SH DEFINED
TELEPHONE & DATA SYS INC	EQUITY	879433100	6381	71,100	SH DEFINED
TELEPHONE AND DATA SYSTEMS	EQUITY	879433100	6430	71,639	SH DEFINED
TELESP CELULAR PARTICIPACOES SA ADR	EQUITY	87952L108	2094	226,100	SH DEFINED
TELETECH HOLDINGS	EQUITY	879939106	155	10,840	SH DEFINED
TELETECH HOLDINGS INC	EQUITY	879939106	148	10,356	SH DEFINED
TELIK INC	EQUITY	87959M109	84	6,244	SH DEFINED
TELIK INC	EQUITY	87959M109	80	5,943	SH DEFINED
TELIK INC	EQUITY	87959M109	675	50,000	SH DEFINED
TELLABS INC	EQUITY	879664100	19	1,280	SH DEFINED
TELLABS INC	EQUITY	879664100	2954	196,510	SH DEFINED
TELLABS, INC.	EQUITY	879664100	3084	206,166	SH DEFINED
TELLIUM INC	EQUITY	87967E107	1	109	SH DEFINED
TEMPLE INLAND INC	EQUITY	879868107	9	150	SH DEFINED
TEMPLE INLAND INC	EQUITY	879868107	1185	20,880	SH DEFINED
TEMPLE INLAND INC	EQUITY	879868107	2315	40,800	SH DEFINED
TEMPLE-INLAND INC.	EQUITY	879868107	1273	22,433	SH DEFINED
TENET HEALTHCARE CORP	EQUITY	88033G100	60	1,020	SH DEFINED
TENET HEALTHCARE CORP	EQUITY	88033G100	9888	168,400	SH DEFINED
TENET HEALTHCARE CORP.	EQUITY	88033G100	10338	176,064	SH DEFINED
TENNANT CO	EQUITY	880345103	97	2,625	SH DEFINED
TENNANT CO.	EQUITY	880345103	102	2,752	SH DEFINED
TERADYNE INC	EQUITY	880770102	17	570	SH DEFINED
TERADYNE INC	EQUITY	880770102	2455	81,440	SH DEFINED
TERADYNE, INC.	EQUITY	880770102	2657	88,161	SH DEFINED
TERAYON COMMUNICATION	EQUITY	880775101	169	20,481	SH DEFINED
TERAYON COMMUNICATION SYS	EQUITY	880775101	162	19,638	SH DEFINED
TEREX CORP NEW	EQUITY	880779103	152	8,645	SH DEFINED
TEREX CORP.	EQUITY	880779103	161	9,151	SH DEFINED
TEREX CORP. APPRECIATION RTS	EQUITY	880779137	37	2,000	SH DEFINED
TERRA INDS INC	EQUITY	880915103	44	12,466	SH DEFINED
TERRA INDUSTRIES, INC.	EQUITY	880915103	44	12,466	SH DEFINED
TERREMARK WORLDWIDE INC	EQUITY	881448104	26	45,676	SH DEFINED
TERREMARK WORLDWIDE INC	EQUITY	881448104	25	43,081	SH DEFINED
TESORO PETE CORP	EQUITY	881609101	149	11,388	SH DEFINED
TESORO PETROLEUM CORP.	EQUITY	881609101	155	11,790	SH DEFINED
TETRA TECH INC NEW	EQUITY	88162G103	279	14,021	SH DEFINED
TETRA TECH INC NEW COM	EQUITY	88162G103	28232	1,417,963	SH Sole
TETRA TECH, INC.	EQUITY	88162G103	293	14,706	SH DEFINED
TETRA TECHNOLOGIES INC DE	EQUITY	88162F105	74	3,550	SH DEFINED
TETRA TECHNOLOGIES, INC.	EQUITY	88162F105	79	3,753	SH DEFINED
TEVA PHARMACEUTICAL ADR	EQUITY	881624209	585	9,500	SH DEFINED
TEVA PHARMACEUTICAL INDS ADR	EQUITY	881624209	101	1,640	SH DEFINED
TEVA PHARMACEUTICAL INDS LTD	EQUITY	881624209	6952	112,800	SH DEFINED
TEXAS BIOTECH CORP	EQUITY	88221T104	86	13,167	SH DEFINED

NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PUT/ PRN CALL	INVSTMT DSCRETN
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TEXAS BIOTECHNOLOGY CORP	EQUITY	88221T104	81	12,536	SH	DEFINED
TEXAS INDS INC	EQUITY	882491103	414	11,232	SH	DEFINED
TEXAS INDUSTRIES, INC.	EQUITY	882491103	260	7,057	SH	DEFINED
TEXAS INSTRS INC	EQUITY	882508104	151	5,410	SH	DEFINED
TEXAS INSTRS INC	EQUITY	882508104	23808	850,300	SH	DEFINED
TEXAS INSTRS INC	EQUITY	882508104	17735	633,400	SH	DEFINED
TEXAS INSTRUMENTS, INC.	EQUITY	882508104	40439	1,444,249	SH	DEFINED
TEXAS REGIONAL BANCSHARES, INC CLASS	EQUITY	882673106	160	4,218	SH	DEFINED
TEXAS REGL BANCSHARES INC	EQUITY	882673106	372	9,833	SH	DEFINED
TEXTRON FINANACIAL CORP	EQUITY	883203101	2654	64,023	SH	DEFINED
TEXTRON INC	EQUITY	833203101	11	255	SH	DEFINED
TEXTRON INC	EQUITY	883203101	18	440	SH	DEFINED
TEXTRON INC	EQUITY	883203101	2478	59,760	SH	DEFINED
TEXTRON INC	EQUITY	883203101	4783	115,540	SH	DEFINED
THAI FUND	EQUITY	882904105	50	15,000	SH	DEFINED
THE 3DO CO.	EQUITY	88553W105	24	11,414	SH	DEFINED
THE ADVISORY BOARD COMPANY	EQUITY	00762W107	969	35,000	SH	Sole
THE GENLYTE GROUP, INC.	EQUITY	372302109	117	3,935	SH	DEFINED
THE PROFIT RECOVERY GROUP INTL	EQUITY	743168106	98	12,040	SH	DEFINED
THE ST JOE COMPANY	EQUITY	790148100	8	272	SH	DEFINED
THE STEAK N SHAKE COMPANY	EQUITY	857873103	81	7,343	SH	DEFINED
THE TITAN CORPORATION	EQUITY	888266103	2537	101,703	SH	DEFINED
THE YANKEE CANDLE CO.	EQUITY	984757104	103	4,552	SH	DEFINED
THERAGENICS CORP	EQUITY	883375107	84	8,518	SH	DEFINED
THERAGENICS CORP.	EQUITY	883375107	89	8,986	SH	DEFINED
THERMA-WAVE INC	EQUITY	88343A108	186	12,446	SH	DEFINED
THERMA-WAVE INC.	EQUITY	88343A108	72	4,841	SH	DEFINED
THERMO ELECTRON CORP	EQUITY	883556102	13	560	SH	DEFINED
THERMO ELECTRON CORP	EQUITY	883556102	1795	75,210	SH	DEFINED
THERMO ELECTRON CORP.	EQUITY	883556102	1930	80,870	SH	DEFINED
THIRD WAVE TECHNOLOGIES	EQUITY	88428W108	16	2,130	SH	DEFINED
THIRD WAVE TECHNOLOGIES I	EQUITY	88428W108	16	2,130	SH	DEFINED
THOMAS & BETTS CORP	EQUITY	884315102	4	180	SH	DEFINED
THOMAS & BETTS CORP	EQUITY	884315102	915	43,247	SH	DEFINED
THOMAS & BETTS CORP.	EQUITY	884315102	960	45,371	SH	DEFINED
THOMAS INDS INC	EQUITY	884425109	121	4,823	SH	DEFINED
THOMAS INDUSTRIES, INC.	EQUITY	884425109	127	5,072	SH	DEFINED
THOR INDS INC	EQUITY	885160101	76	2,039	SH	DEFINED
THOR INDUSTRIES, INC.	EQUITY	885160101	79	2,121	SH	DEFINED
THORATEC CORP	EQUITY	885175307	174	10,218	SH	DEFINED
THORATEC LABORATORIES CORP.	EQUITY	885175307	182	10,683	SH	DEFINED
THORNBURG MORTGAGE INC.	EQUITY	885218107	12387	628,771	SH	DEFINED
THORNBURG MTG INC	EQUITY	885218107	174	8,817	SH	DEFINED
THQ INC	EQUITY	872443403	319	6,583	SH	DEFINED
THQ INC	EQUITY	872443403	377	7,777	SH	DEFINED
THREE FIVE SYS INC	EQUITY	88554L108	103	6,490	SH	DEFINED
THREE-FIVE SYS INC COM	EQUITY	88554L108	107	6,735	SH	DEFINED
TIBCO SOFTWARE INC	EQUITY	88632Q103	9	575	SH	DEFINED
TICKETMASTER ONLINE-CITY B	EQUITY	88633P203	5	276	SH	DEFINED
TIDEWATER INC	EQUITY	886423102	8382	247,250	SH	DEFINED

NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PUT/ PRN CALL	INVTMT DSCRETN
TIDEWATER, INC.	EQUITY	886423102	8399	247,756	SH	DEFINED

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TIER TECHNOLOGIES INC	EQUITY	88650Q100	173	8,003	SH	DEFINED
TIER TECHNOLOGIES INC CL B	EQUITY	88650Q100	3989	185,000	SH	Sole
TIFFANY & CO NEW	EQUITY	886547108	14	460	SH	DEFINED
TIFFANY & CO NEW	EQUITY	886547108	1945	61,810	SH	DEFINED
TIFFANY & CO.	EQUITY	886547108	2116	67,230	SH	DEFINED
TIMBERLAND CO	EQUITY	887100105	1750	47,200	SH	DEFINED
TIMBERLAND COMPANY	EQUITY	887100105	1759	47,432	SH	DEFINED
TIME WARNER TELECOM	EQUITY	887319101	12	667	SH	DEFINED
TIMKEN CO	EQUITY	887389104	258	15,936	SH	DEFINED
TIMKEN CO.	EQUITY	887389104	270	16,712	SH	DEFINED
TITAN CORP	EQUITY	888266103	2514	100,754	SH	DEFINED
TITAN PHARMACEUTICALS INC	EQUITY	888314101	73	7,412	SH	DEFINED
TITAN PHARMACEUTICALS INC	EQUITY	888314101	70	7,092	SH	DEFINED
TITANIUM METALS CORP	EQUITY	888339108	25	6,210	SH	DEFINED
TITANIUM METALS CORP.	EQUITY	888339108	27	6,730	SH	DEFINED
TIVO INC	EQUITY	888706108	36	5,434	SH	DEFINED
TIVO INC	EQUITY	888706108	34	5,129	SH	DEFINED
TJX COMPANIES, INC.	EQUITY	872540109	8054	202,048	SH	DEFINED
TJX COS INC NEW	EQUITY	872540109	34	850	SH	DEFINED
TJX COS INC NEW	EQUITY	872540109	7646	191,830	SH	DEFINED
TMP WORLDWIDE INC	EQUITY	872941109	15	350	SH	DEFINED
TMP WORLDWIDE INC	EQUITY	872941109	2121	49,430	SH	DEFINED
TMP WORLDWIDE INC.	EQUITY	872941109	2282	53,185	SH	DEFINED
TOLL BROTHERS INC	EQUITY	889478103	316	7,193	SH	DEFINED
TOLL BROTHERS INC COM	EQUITY	889478103	20247	461,197	SH	Sole
TOLL BROTHERS, INC.	EQUITY	889478103	329	7,504	SH	DEFINED
TOLLGRADE COMMUNICATIONS	EQUITY	889542106	122	3,653	SH	DEFINED
TOLLGRADE COMMUNICATIONS INC	EQUITY	889542106	128	3,843	SH	DEFINED
TOMPKINS TRUSTCO INC	EQUITY	890110109	89	2,217	SH	DEFINED
TOMPKINSTRUSTCO INC	EQUITY	890110109	83	2,056	SH	DEFINED
TOO INC	EQUITY	890333107	256	9,319	SH	DEFINED
TOO INC	EQUITY	890333107	245	8,916	SH	DEFINED
TOO INC	EQUITY	890333107	3314	120,500	SH	DEFINED
TOO INC COM	EQUITY	890333107	25418	924,290	SH	Sole
TOOTSIE ROLL INDS INC	EQUITY	890516107	2396	61,300	SH	DEFINED
TOOTSIE ROLL INDUSTRIES, INC.	EQUITY	890516107	2402	61,471	SH	DEFINED
TOPPS CO. INC.	EQUITY	890786106	139	11,480	SH	DEFINED
TOPPS INC	EQUITY	890786106	132	10,898	SH	DEFINED
TORCHMARK CORP	EQUITY	891027104	15	390	SH	DEFINED
TORCHMARK CORP	EQUITY	891027104	4061	103,260	SH	DEFINED
TORCHMARK CORP.	EQUITY	891027104	4215	107,168	SH	DEFINED
TORO CO	EQUITY	891092108	181	4,028	SH	DEFINED
TORO CO.	EQUITY	891092108	189	4,207	SH	DEFINED
TOTAL SYSTEM SERVICE	EQUITY	891906109	9	443	SH	DEFINED
TOWER AUTOMOTIVE INC	EQUITY	891707101	110	12,214	SH	DEFINED
TOWER AUTOMOTIVE, INC.	EQUITY	891707101	116	12,801	SH	DEFINED
TOWN & COUNTRY TRUST	EQUITY	892081100	90	4,312	SH	DEFINED
TOWN & CTRY TR	EQUITY	892081100	85	4,069	SH	DEFINED
TOYS R US INC	EQUITY	892335100	13	620	SH	DEFINED

NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PUT/ PRN CALL	INVSTMT DSCRETN
TOYS R US INC	EQUITY	892335100	3847	185,500	SH	DEFINED
TOYS R US INC.	EQUITY	892335100	3976	191,719	SH	DEFINED
TRADESTATION GROUP INC	EQUITY	89267P105	9	5,754	SH	DEFINED

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TRADESTATION GROUP INC	EQUITY	89267P105	9	5,754	SH	DEFINED
TRAMMELL CROW CO	EQUITY	89288R106	86	7,366	SH	DEFINED
TRAMMELL CROW CO.	EQUITY	89288R106	90	7,663	SH	DEFINED
TRANS WORLD ENTERTAINMENT CORP	EQUITY	89336Q100	67	8,825	SH	DEFINED
TRANS WORLD ENTMT CORP	EQUITY	89336Q100	65	8,514	SH	DEFINED
TRANSACTION SYS ARCHITECT	EQUITY	893416107	684	55,786	SH	DEFINED
TRANSACTION SYSTEMS ARCHITECTS CLASS	EQUITY	893416107	690	56,304	SH	DEFINED
TRANSATLANTIC HOLDINGS INC	EQUITY	893521104	2,845,946	31,274,130	SH	DEFINED
TRANSGENOMIC INC	EQUITY	89365K206	39	3,561	SH	DEFINED
TRANSGENOMIC INC	EQUITY	89365K206	132	12,033	SH	DEFINED
TRANSKARYOTIC THERAPIES I	EQUITY	893735100	278	6,488	SH	DEFINED
TRANSKARYOTIC THERAPIES INC	EQUITY	893735100	8928	208,600	SH	DEFINED
TRANSKARYOTIC THERAPIES, INC.	EQUITY	893735100	295	6,890	SH	DEFINED
TRANSMETA CORP	EQUITY	89376R109	2	925	SH	DEFINED
TRANSMONTAIGNE INC	EQUITY	893934109	845	155,100	SH	Sole
TRANSMONTAIGNE INC	EQUITY	893934109	27	4,950	SH	DEFINED
TRANSMONTAIGNE, INC.	EQUITY	893934109	28	5,050	SH	DEFINED
TRANSOCEAN SEDCO FOREX IN	EQUITY	G90078109	34	1,000	SH	DEFINED
TRANSOCEAN SEDCO FOREX IN	EQUITY	G90078109	4558	134,770	SH	DEFINED
TRANSOCEAN SEDCO FOREX INC	EQUITY	G90078109	14	410	SH	DEFINED
TRANSWITCH CORP	EQUITY	894065101	610	135,588	SH	DEFINED
TRANSWITCH CORP.	EQUITY	894065101	617	137,007	SH	DEFINED
TRAVELOCITY.COM INC	EQUITY	893953109	4	126	SH	DEFINED
TRC COS INC	EQUITY	872625108	81	1,612	SH	DEFINED
TRC COS INC	EQUITY	872625108	76	1,526	SH	DEFINED
TREDEGAR CORP	EQUITY	894650100	97	5,081	SH	DEFINED
TREDEGAR CORP.	EQUITY	894650100	102	5,375	SH	DEFINED
TREMONT CORP	EQUITY	894745207	12	399	SH	DEFINED
TREMONT CORP.	EQUITY	894745207	12	399	SH	DEFINED
TRENDWEST RESORTS INC	EQUITY	894917103	52	2,063	SH	DEFINED
TRENDWEST RESORTS, INC.	EQUITY	894917103	56	2,217	SH	DEFINED
TREX COMPANY, INC.	EQUITY	89531P105	34	1,802	SH	DEFINED
TREX INC	EQUITY	89531P105	33	1,752	SH	DEFINED
TRIAD GTY INC	EQUITY	895925105	72	1,987	SH	DEFINED
TRIAD GTY INC COM	EQUITY	895925105	11255	310,300	SH	Sole
TRIAD GUARANTY, INC.	EQUITY	895925105	77	2,121	SH	DEFINED
TRIAD HOSPITALS INC	EQUITY	89579K109	2568	87,500	SH	DEFINED
TRIAD HOSPITALS INC COM	EQUITY	89579K109	48533	1,653,588	SH	Sole
TRIAD HOSPITALS, INC.	EQUITY	89579K109	2587	88,156	SH	DEFINED
TRIANGLE PHARMACEUTICALS	EQUITY	89589H104	40	10,086	SH	DEFINED
TRIANGLE PHARMACEUTICALS, INC.	EQUITY	89589H104	43	10,630	SH	DEFINED
TRIARC COMPANIES INC. CLASS A	EQUITY	895927101	89	3,681	SH	DEFINED
TRIARC COS INC	EQUITY	895927101	85	3,490	SH	DEFINED
TRIBUNE CO NEW	EQUITY	896047107	35	930	SH	DEFINED
TRIBUNE CO NEW	EQUITY	896047107	4715	125,970	SH	DEFINED
TRIBUNE CO.	EQUITY	896047107	4977	132,980	SH	DEFINED
TRICO MARINE SERVICES INC	EQUITY	896106101	59	7,863	SH	DEFINED

NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PUT/ PRN CALL	INVSTMT DSCRETN
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TRICO MARINE SERVICES, INC.	EQUITY	896106101	61	8,085	SH	DEFINED
TRICON GLOBAL RESTAURANTS	EQUITY	895953107	23	460	SH	DEFINED
TRICON GLOBAL RESTAURANTS	EQUITY	895953107	3779	76,810	SH	DEFINED
TRICON GLOBAL RESTAURANTS INC	EQUITY	895953107	2770	56,300	SH	DEFINED
TRICON GLOBAL RESTURANTS INC	EQUITY	895953107	3658	74,349	SH	DEFINED

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TRIGON HEALTHCARE INC	EQUITY	89618L100	3014	43,400	SH	DEFINED
TRIGON HEALTHCARE INC	EQUITY	89618L100	3271	47,100	SH	DEFINED
TRIGON HEALTHCARE, INC.	EQUITY	89618L100	3035	43,694	SH	DEFINED
TRIKON TECHNOLOGIES INC	EQUITY	896187408	40	3,393	SH	DEFINED
TRIKON TECHNOLOGIES INC	EQUITY	896187408	38	3,199	SH	DEFINED
TRIMBLE NAVIGATION LTD	EQUITY	896239100	116	7,148	SH	DEFINED
TRIMBLE NAVIGATION LTD.	EQUITY	896239100	121	7,480	SH	DEFINED
TRIMERIS INC	EQUITY	896263100	239	5,306	SH	DEFINED
TRIMERIS INC	EQUITY	896263100	397	8,817	SH	DEFINED
TRINITY INDS INC	EQUITY	896522109	1774	65,295	SH	DEFINED
TRINITY INDUSTRIES, INC.	EQUITY	896522109	1789	65,843	SH	DEFINED
TRIPATH IMAGIN INC	EQUITY	896942109	57	7,533	SH	DEFINED
TRIPATH IMAGING INC	EQUITY	896942109	54	7,176	SH	DEFINED
TRIPATH TECHNOLOGY	EQUITY	89672P104	8	4,397	SH	DEFINED
TRIPATH TECHNOLOGY INC	EQUITY	89672P104	8	4,397	SH	DEFINED
TRIQUINT SEMICONDUCTOR IN	EQUITY	89674K103	2492	203,291	SH	DEFINED
TRIQUINT SEMICONDUCTOR INC	EQUITY	89674K103	3958	322,800	SH	DEFINED
TRIQUINT SEMICONDUCTOR, INC.	EQUITY	89674K103	2422	197,517	SH	DEFINED
TRITON PCS HOLDINGS	EQUITY	89677M106	16	544	SH	DEFINED
TRIUMPH GROUP INC NEW	EQUITY	896818101	161	4,955	SH	DEFINED
TRIUMPH GROUP, INC.	EQUITY	896818101	170	5,246	SH	DEFINED
TRIZETTO GROUP INC	EQUITY	896882107	89	6,812	SH	DEFINED
TRIZETTO GROUP INC	EQUITY	896882107	84	6,383	SH	DEFINED
TROPICAL SPORTSWEAR INTL	EQUITY	89708P102	27	1,429	SH	DEFINED
TROPICAL SPORTSWEAR INT'L	EQUITY	89708P102	27	1,429	SH	DEFINED
TROY FINANCIAL CORP	EQUITY	897329108	32	1,292	SH	DEFINED
TROY FINL CORP	EQUITY	897329108	32	1,292	SH	DEFINED
TRUST CO NJ JERSEY CITY N	EQUITY	898304100	149	5,932	SH	DEFINED
TRUST CO. OF NEW JERSEY	EQUITY	898304100	159	6,298	SH	DEFINED
TRUSTCO BANK CORP. NY	EQUITY	898349105	268	21,310	SH	DEFINED
TRUSTCO BK CORP N Y	EQUITY	898349105	257	20,447	SH	DEFINED
TRUSTMARK CORP	EQUITY	898402102	497	20,500	SH	DEFINED
TRUSTMARK CORP.	EQUITY	898402102	505	20,834	SH	DEFINED
TRW INC	EQUITY	872649108	15	400	SH	DEFINED
TRW INC	EQUITY	872649108	1979	53,420	SH	DEFINED
TRW INC.	EQUITY	872649108	2119	57,210	SH	DEFINED
TTM TECHNOLOGIES INC	EQUITY	87305R109	33	3,265	SH	DEFINED
TTM TECHONOLOGIES	EQUITY	87305R109	37	3,691	SH	DEFINED
TUBOS DE ACERO DE MEX-SP ADR	EQUITY	898592506	1433	160,300	SH	DEFINED
TUESDAY MORNING CORP	EQUITY	899035505	46	2,526	SH	DEFINED
TUESDAY MORNING CORPORATION	EQUITY	899035505	48	2,626	SH	DEFINED
TULARIK INC	EQUITY	899165104	140	5,841	SH	DEFINED
TULARIK INC	EQUITY	899165104	132	5,509	SH	DEFINED
TUMBLEWEED COMMUNICATIONS	EQUITY	899690101	115	19,325	SH	DEFINED
TUPPERWARE CORP	EQUITY	899896104	3	180	SH	DEFINED

NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PUT/ PRN CALL	INVSTMT DSCRETN
TUPPERWARE CORP	EQUITY	899896104	1475	76,609	SH	DEFINED
TUPPERWARE CORP.	EQUITY	899896104	1516	78,752	SH	DEFINED
TURKCELL ILETISIM HIZMET-ADR	EQUITY	900111204	205	10,000	SH	DEFINED
TURNSTONE SYSTEMS INC	EQUITY	900423104	37	9,242	SH	DEFINED
TURNSTONE SYSTEMS INC	EQUITY	900423104	35	8,741	SH	DEFINED
TV AZTECA S.A.-SPONS ADR	EQUITY	901145102	1744	256,800	SH	DEFINED
TWEETER HOME ENTERTAINMENT	EQUITY	901167106	169	5,828	SH	DEFINED

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TWEETER HOME ENTMT GROUP	EQUITY	901167106	161	5,546	SH	DEFINED
TXU CORP	EQUITY	873168108	39	830	SH	DEFINED
TXU CORP	EQUITY	873168108	5284	112,060	SH	DEFINED
TXU Corporation	EQUITY	873168108	7073	150,000	SH	DEFINED
TYCO INTERNATIONAL, LTD.	EQUITY	902124106	111354	1,890,555	SH	DEFINED
TYCO INTL LTD	EQUITY	902124106	6	100	SH	DEFINED
TYCO INTL LTD	EQUITY	902124106	62291	1,057,568	SH	DEFINED
TYCO INTL LTD NEW	EQUITY	902124106	368	6,240	SH	DEFINED
TYCO INTL LTD NEW	EQUITY	902124106	59930	1,017,477	SH	DEFINED
TYSON FOODS INC	EQUITY	902494103	4900	424,200	SH	DEFINED
TYSON FOODS, INC. CLASS A	EQUITY	902494103	4921	426,049	SH	DEFINED
U S B HLDG INC	EQUITY	902910108	60	3,533	SH	DEFINED
U S CONCRETE INC	EQUITY	90333L102	39	5,952	SH	DEFINED
U S G CORP	EQUITY	903293405	68	11,878	SH	DEFINED
U S INDS INC NEW	EQUITY	912080108	61	23,869	SH	DEFINED
U S PHYSICAL THERAPY INC	EQUITY	90337L108	21	1,278	SH	DEFINED
U S RESTAURANT PPTYS INC	EQUITY	902971100	84	5,762	SH	DEFINED
U.S. BANCORP, INC.	EQUITY	902973304	44981	2,149,108	SH	DEFINED
U.S. RESTAURANT PROPERTIES INC	EQUITY	902971100	90	6,159	SH	DEFINED
U.S.B. HOLDING CO., INC.	EQUITY	902910108	61	3,638	SH	DEFINED
UAL CORP	EQUITY	902549500	6	454	SH	DEFINED
UAXS GLOBAL HOLDINGS INC	EQUITY	91336M105	62	13,165	SH	DEFINED
UBIQUITEL INC	EQUITY	903474302	129	17,381	SH	DEFINED
UBIQUITEL INC	EQUITY	903474302	124	16,708	SH	DEFINED
UCAR INTERNATIONAL, INC.	EQUITY	90262K109	919	85,931	SH	DEFINED
UCAR INTL INC	EQUITY	90262K109	910	85,050	SH	DEFINED
UCBH HOLDINGS INC	EQUITY	90262T308	165	5,796	SH	DEFINED
UCBH HOLDINGS INC	EQUITY	90262T308	157	5,522	SH	DEFINED
UGI CORP NEW	EQUITY	902681105	258	8,549	SH	DEFINED
UGI CORP.	EQUITY	902681105	268	8,878	SH	DEFINED
UGLY DUCKLING HLDGS INC	EQUITY	903512101	475	137,644	SH	DEFINED
UGLY DUCKLING HLDGS INC	EQUITY	903512101	475	137,644	SH	DEFINED
UICI	EQUITY	902737105	173	12,817	SH	DEFINED
UICI	EQUITY	902737105	166	12,305	SH	DEFINED
UIL HLDG CORP	EQUITY	902748102	205	3,988	SH	DEFINED
UIL HOLDINGS CORP.	EQUITY	902748102	216	4,208	SH	DEFINED
ULTICOM INC	EQUITY	903844108	28	2,775	SH	DEFINED
ULTICOM INC	EQUITY	903844108	33	3,265	SH	DEFINED
ULTIMATE ELECTRONIS, INC.	EQUITY	903849107	79	2,621	SH	DEFINED
ULTIMATE ELECTRS INC	EQUITY	903849107	75	2,490	SH	DEFINED
ULTRAMAR DIAMOND SHAMROCK	EQUITY	904000106	5458	110,300	SH	DEFINED
ULTRAMAR DIAMOND SHAMROCK CORP	EQUITY	904000106	4495	90,845	SH	DEFINED
ULTRATECH STEPPER INC	EQUITY	904034105	108	6,512	SH	DEFINED

NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PUT/ PRN CALL	INVSTMT DSCRETN
ULTRATECH STEPPER, INC.	EQUITY	904034105	114	6,877	SH	DEFINED
UMB FINANCIAL CORP.	EQUITY	902788108	231	5,782	SH	DEFINED
UMB FINL CORP	EQUITY	902788108	221	5,521	SH	DEFINED
UMPQUA HLDGS CORP	EQUITY	904214103	61	4,535	SH	DEFINED
UMPQUA HOLDINGS CORP	EQUITY	904214103	66	4,855	SH	DEFINED
UNB CORP OHIO	EQUITY	903056109	63	3,396	SH	DEFINED
UNB CORP OHIO	EQUITY	903056109	60	3,233	SH	DEFINED
UNIFI INC	EQUITY	904677101	592	81,644	SH	DEFINED
UNIFI, INC.	EQUITY	904677101	597	82,390	SH	DEFINED



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UNIFIRST CORP MASS	EQUITY	904708104	58	2,578	SH	DEFINED
UNIFIRST CORP.	EQUITY	904708104	62	2,733	SH	DEFINED
UNILAB CORP NEW	EQUITY	904763208	229	9,143	SH	DEFINED
UNILAB CORP NEW COM NEW	EQUITY	904763208	7633	304,090	SH	Sole
UNILEVER N V	EQUITY	904784709	103	1,790	SH	DEFINED
UNILEVER N V	EQUITY	904784709	13925	241,710	SH	DEFINED
UNILEVER N V	EQUITY	904784709	532	9,242	SH	DEFINED
UNILEVER NV NY SHARES	EQUITY	904784709	15248	264,675	SH	DEFINED
Union Electric	CORPBOND	906548BT8	4642	5,000,000	PRN	DEFINED
UNION PAC CORP	EQUITY	907818108	44	780	SH	DEFINED
UNION PAC CORP	EQUITY	907818108	8105	142,200	SH	DEFINED
UNION PACIFIC CORP.	EQUITY	907818108	8439	148,050	SH	DEFINED
UNION PLANTERS CORP	EQUITY	908068109	4928	109,206	SH	DEFINED
UNION PLANTERS CORP	EQUITY	908068109	19	430	SH	DEFINED
UNION PLANTERS CORP	EQUITY	908068109	4734	104,900	SH	DEFINED
UNIONBANCAL CORP	EQUITY	908906100	16	412	SH	DEFINED
UNIROYAL TECHNOLOGY CORP	EQUITY	909163107	14	4,455	SH	DEFINED
UNIROYAL TECHNOLOGY CORP.	EQUITY	909163107	15	4,631	SH	DEFINED
UNISOURCE ENERGY CORP	EQUITY	909205106	410	22,554	SH	DEFINED
UNISOURCE ENERGY CORP.	EQUITY	909205106	190	10,455	SH	DEFINED
UNISYS CORP	EQUITY	909214108	13	1,000	SH	DEFINED
UNISYS CORP	EQUITY	909214108	1691	134,880	SH	DEFINED
UNISYS CORP.	EQUITY	909214108	1818	145,009	SH	DEFINED
UNIT CORP	EQUITY	909218109	133	10,338	SH	DEFINED
UNIT CORP.	EQUITY	909218109	139	10,782	SH	DEFINED
UNITED AUTO GROUP INC	EQUITY	909440109	44	1,706	SH	DEFINED
UNITED AUTO GROUP, INC.	EQUITY	909440109	46	1,794	SH	DEFINED
UNITED BANKSHARES INC WES	EQUITY	909907107	365	12,637	SH	DEFINED
UNITED BANKSHARES INC. WV	EQUITY	909907107	381	13,210	SH	DEFINED
UNITED BK SWITZERLAND	CORPBOND	909992000	2000	2,000,000	PRN	DEFINED
UNITED CMNTY FINL CORP OH	EQUITY	909839102	75	10,432	SH	DEFINED
UNITED COMMUNITY FINANCIAL CO	EQUITY	909839102	78	10,809	SH	DEFINED
UNITED DOMINION REALTY TR	EQUITY	910197102	467	32,399	SH	DEFINED
UNITED DOMINION REALTY TRUST	EQUITY	910197102	3729	258,965	SH	DEFINED
UNITED DOMINION RLTYTR COM	EQUITY	910197102	17916	1,244,200	SH	Sole
UNITED FIRE & CAS CO	EQUITY	910331107	58	2,027	SH	DEFINED
UNITED FIRE & CASUALTY CO.	EQUITY	910331107	61	2,130	SH	DEFINED
UNITED HEALTHCARE CORP	EQUITY	91324P102	9857	139,285	SH	DEFINED
UNITED INDL CORP	EQUITY	910671106	68	4,086	SH	DEFINED
UNITED INDUSTRIAL CORP	EQUITY	910671106	74	4,398	SH	DEFINED
UNITED NAT FOODS INC	EQUITY	911163103	66	2,643	SH	DEFINED

NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PUT/ PRN CALL	INVTMT DSCRETN
UNITED NATIONAL BANCORP	EQUITY	910909100	118	4,911	SH	DEFINED
UNITED NATL BANCORP N J	EQUITY	910909100	114	4,738	SH	DEFINED
UNITED NATURAL FOODS, INC.	EQUITY	911163103	70	2,809	SH	DEFINED
UNITED PARCEL SERVICE CLASS -B	EQUITY	911312106	7968	146,200	SH	DEFINED
UNITED PARCEL SERVICE INC	EQUITY	911312106	273	5,000	SH	DEFINED
UNITED PARCEL SVC INC CL B	EQUITY	911312106	68	1,250	SH	DEFINED
UNITED RENTALS INC	EQUITY	911363109	2020	89,000	SH	DEFINED
UNITED RENTALS, INC.	EQUITY	911363109	2027	89,309	SH	DEFINED
UNITED STATIONERS INC	EQUITY	913004107	677	20,129	SH	DEFINED
UNITED STATIONERS, INC.	EQUITY	913004107	357	10,613	SH	DEFINED
UNITED SURGICAL PRNTRS COM	EQUITY	913016309	18331	866,700	SH	Sole

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UNITED TECHNOLOGIES CORP	EQUITY	913017109	94	1,460	SH	DEFINED
UNITED TECHNOLOGIES CORP	EQUITY	913017109	13580	210,120	SH	DEFINED
UNITED TECHNOLOGIES CORP	EQUITY	913017109	1932	29,900	SH	DEFINED
UNITED TECHNOLOGIES CORP.	EQUITY	913017109	14292	221,142	SH	DEFINED
UNITED THERAPEUTICS CORP	EQUITY	91307C102	45	4,329	SH	DEFINED
UNITED THERAPEUTICS CORP.	EQUITY	91307C102	48	4,564	SH	DEFINED
UNITEDGLOBALCOM	EQUITY	913247508	111	22,200	SH	DEFINED
UNITEDGLOBALCOM INC. CLASS A	EQUITY	913247508	115	22,993	SH	DEFINED
UNITEDHEALTH GROUP INC	EQUITY	91324P102	260	3,680	SH	DEFINED
UNITEDHEALTH GROUP INC	EQUITY	91324P102	69	970	SH	DEFINED
UNITEDHEALTH GROUP INC	EQUITY	91324P102	9328	131,810	SH	DEFINED
UNITRIN INC	EQUITY	913275103	3233	81,800	SH	DEFINED
UNITRIN, INC.	EQUITY	913275103	3249	82,201	SH	DEFINED
UNIVERSAL ACCESS GLOBAL H	EQUITY	91336M105	59	12,541	SH	DEFINED
UNIVERSAL AMER FINANCIAL CORP	EQUITY	913377107	103	15,117	SH	DEFINED
UNIVERSAL AMERN FINL CORP	EQUITY	913377107	95	14,046	SH	DEFINED
UNIVERSAL COMPRESSION COM	EQUITY	913431102	8838	299,700	SH	Sole
UNIVERSAL COMPRESSION HLD	EQUITY	913431102	91	3,097	SH	DEFINED
UNIVERSAL COMPRESSION HLDGS	EQUITY	913431102	98	3,331	SH	DEFINED
UNIVERSAL CORP VA	EQUITY	913456109	1491	40,954	SH	DEFINED
UNIVERSAL CORP.	EQUITY	913456109	1505	41,332	SH	DEFINED
UNIVERSAL DISPLAY CORP	EQUITY	91347P105	39	4,293	SH	DEFINED
UNIVERSAL DISPLAY CORP.	EQUITY	91347P105	40	4,422	SH	DEFINED
UNIVERSAL ELECTRONICS INC.	EQUITY	913483103	73	4,250	SH	DEFINED
UNIVERSAL ELECTRS INC	EQUITY	913483103	69	4,023	SH	DEFINED
UNIVERSAL FOREST PRODUCTS, INC	EQUITY	913543104	82	3,908	SH	DEFINED
UNIVERSAL FST PRODS INC	EQUITY	913543104	79	3,783	SH	DEFINED
UNIVERSAL HEALTH REALTY INCOME	EQUITY	91359E105	93	3,968	SH	DEFINED
UNIVERSAL HEALTH RLTY INC	EQUITY	91359E105	88	3,738	SH	DEFINED
UNIVERSAL HEALTH SERVICES - B	EQUITY	913903100	3155	73,739	SH	DEFINED
UNIVERSAL HLTH SVCS INC	EQUITY	913903100	3131	73,200	SH	DEFINED
UNIVERSITY OF PHOENI	EQUITY	037604204	4	109	SH	DEFINED
UNIVISION COMMUNICATIONS	EQUITY	914906102	27	660	SH	DEFINED
UNIVISION COMMUNICATIONS	EQUITY	914906102	3594	88,830	SH	DEFINED
UNIVISION COMMUNICATIONS, INC.	EQUITY	914906102	3886	96,053	SH	DEFINED
UNOCAL CORP	EQUITY	915289102	27	760	SH	DEFINED
UNOCAL CORP	EQUITY	915289102	3721	103,150	SH	DEFINED
UNOCAL CORP.	EQUITY	915289102	3996	110,790	SH	DEFINED
UNOVA INC	EQUITY	91529B106	83	14,327	SH	DEFINED

NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PUT/ PRN CALL	INVSTMT DSCRETN
UNOVA, INC.	EQUITY	91529B106	87	15,062	SH	DEFINED
UNUMPROVIDENT CORP	EQUITY	91529Y106	20	760	SH	DEFINED
UNUMPROVIDENT CORP	EQUITY	91529Y106	2713	102,330	SH	DEFINED
UNUMPROVIDENT CORP.	EQUITY	91529Y106	2910	109,761	SH	DEFINED
URBAN OUTFITTERS INC	EQUITY	917047102	50	2,062	SH	DEFINED
URBAN OUTFITTERS, INC.	EQUITY	917047102	50	2,062	SH	DEFINED
UROLOGIX INC	EQUITY	917273104	68	3,385	SH	DEFINED
UROLOGIX INC	EQUITY	917273104	64	3,215	SH	DEFINED
URS CORP NEW	EQUITY	903236107	116	4,216	SH	DEFINED
URS CORP.	EQUITY	903236107	120	4,370	SH	DEFINED
US AIRWAYS GROUP INC	EQUITY	911905107	1	210	SH	DEFINED
US AIRWAYS GROUP INC	EQUITY	911905107	182	28,760	SH	DEFINED
US AIRWAYS GROUP, INC.	EQUITY	911905107	196	30,898	SH	DEFINED

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US BANCORP DEL	EQUITY	902973304	128	6,100	SH	DEFINED
US BANCORP DEL	EQUITY	902973304	17265	824,910	SH	DEFINED
US CELLULAR	EQUITY	911684108	13	286	SH	DEFINED
US CONCRETE INC	EQUITY	90333L102	42	6,416	SH	DEFINED
US ONCOLOGY INC	EQUITY	90338W103	230	30,438	SH	DEFINED
US ONCOLOGY, INC.	EQUITY	90338W103	239	31,668	SH	DEFINED
US PHYSICAL THERAPY INC	EQUITY	90337L108	23	1,395	SH	DEFINED
US UNWIRED INC	EQUITY	90338R104	98	9,612	SH	DEFINED
US UNWIRED INC	EQUITY	90338R104	93	9,170	SH	DEFINED
USA ED INC	EQUITY	90390U102	41	490	SH	DEFINED
USA ED INC	EQUITY	90390U102	5571	66,310	SH	DEFINED
USA ED INC	EQUITY	90390U102	9654	114,900	SH	DEFINED
USA EDUCATION INC	EQUITY	90390U102	16969	201,965	SH	DEFINED
USA NETWORKS INC	EQUITY	902984103	883	32,330	SH	DEFINED
USA NETWORKS, INC.	EQUITY	902984103	252	9,237	SH	DEFINED
USEC INC	EQUITY	90333E108	186	26,031	SH	DEFINED
USEC, INC	EQUITY	90333E108	194	27,056	SH	DEFINED
USFREIGHTWAYS CORP	EQUITY	916906100	265	8,454	SH	DEFINED
USFREIGHTWAYS CORP.	EQUITY	916906100	277	8,818	SH	DEFINED
USG CORP.	EQUITY	903293405	72	12,584	SH	DEFINED
USINOR SA	EQUITY	912080108	63	24,681	SH	DEFINED
USINTERNETWORKING INC	EQUITY	917311805	3	14,433	SH	DEFINED
USINTERNETWORKING, INC.	EQUITY	917311805	3	14,433	SH	DEFINED
USLIFE INCOME FD INC	EQUITY	917324105	65	8400	SH	DEFINED
USLIFE INCOME FUND	EQUITY	917324105	67	8,400	SH	DEFINED
UST INC	EQUITY	902911106	18	520	SH	DEFINED
UST INC	EQUITY	902911106	2447	69,900	SH	DEFINED
UST INC	EQUITY	902911106	6600	188,563	SH	DEFINED
UST INC.	EQUITY	902911106	2647	75,621	SH	DEFINED
USX MARATHON GROUP	EQUITY	902905827	29	970	SH	DEFINED
USX MARATHON GROUP	EQUITY	902905827	4949	164,980	SH	DEFINED
USX-MARATHON GROUP	EQUITY	90337T101	5221	196,063	SH	DEFINED
USX-U S STL	EQUITY	90337T101	5	280	SH	DEFINED
USX-U S STL	EQUITY	90337T101	955	52,760	SH	DEFINED
UTILICORP UNITED, INC.	EQUITY	918005109	3565	141,647	SH	DEFINED
UTILICORP UTD INC	EQUITY	918005109	3539	140,600	SH	DEFINED
UTSTARCOM INC	EQUITY	918076100	9	303	SH	DEFINED

NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PUT/ PRN CALL	INVESTMT DSCRETN
V F CORP	EQUITY	918204108	14	350	SH	DEFINED
V F CORP	EQUITY	918204108	2609	66,870	SH	DEFINED
V. F. CORP.	EQUITY	918204108	2738	70,175	SH	DEFINED
VA LINUX SYSTEMS INC	EQUITY	91819B105	25	10,316	SH	DEFINED
VA SOFTWARE CORP	EQUITY	91819B105	24	9,724	SH	DEFINED
VAIL RESORTS INC	EQUITY	91879Q109	45	2,562	SH	DEFINED
VAIL RESORTS, INC.	EQUITY	91879Q109	48	2,724	SH	DEFINED
VALANCE TECHNOLOGY, INC	EQUITY	918914102	33	9,764	SH	DEFINED
VALASSIS COMMUNICATIONS I	EQUITY	918866104	3655	102,600	SH	DEFINED
VALASSIS COMMUNICATIONS, INC.	EQUITY	918866104	2332	65,479	SH	DEFINED
VALENCE TECHNOLOGY INC	EQUITY	918914102	31	9,305	SH	DEFINED
VALENTIS INC	EQUITY	91913E104	27	8,596	SH	DEFINED
VALENTIS, INC.	EQUITY	91913E104	28	9,151	SH	DEFINED
VALERO ENERGY CORP NEW	EQUITY	91913Y100	2806	73,600	SH	DEFINED
VALERO ENERGY CORP NEW COM	EQUITY	91913Y100	39947	1,047,933	SH	Sole

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VALERO ENERGY CORP.	EQUITY	91913Y100	2822	74,025	SH	DEFINED
VALLEY NATIONAL BANC	EQUITY	919794107	20	610	SH	DEFINED
VALMONT INDS INC	EQUITY	920253101	62	4,320	SH	DEFINED
VALMONT INDUSTRIES, INC.	EQUITY	920253101	65	4,473	SH	DEFINED
VALSPAR CORP	EQUITY	920355104	2384	60,200	SH	DEFINED
VALSPAR CORP.	EQUITY	920355104	2400	60,612	SH	DEFINED
VALUE CITY DEPT STORES IN	EQUITY	920387107	24	5,024	SH	DEFINED
VALUE CITY DEPT. STORES, INC.	EQUITY	920387107	24	5,157	SH	DEFINED
VALUE LINE INC	EQUITY	920437100	23	467	SH	DEFINED
VALUE LINE, INC.	EQUITY	920437100	23	467	SH	DEFINED
VALUEVISION INTERNATIONAL CLASS A	EQUITY	92047K107	139	7,093	SH	DEFINED
VALUEVISION INTL INC	EQUITY	92047K107	133	6,771	SH	DEFINED
VANS INC	EQUITY	921930103	155	12,168	SH	DEFINED
VANS, INC.	EQUITY	921930103	62	4,869	SH	DEFINED
VARCO INTERNATIONAL	EQUITY	922122106	1760	117,500	SH	DEFINED
VARCO INTL INC DEL	EQUITY	922122106	1745	116,500	SH	DEFINED
VARIAN INC	EQUITY	922206107	290	8,940	SH	DEFINED
VARIAN MEDICAL SYSTEMS INC	EQUITY	92220P105	32	445	SH	DEFINED
VARIAN SEMICONDUCTOR EQUI	EQUITY	922207105	323	9,336	SH	DEFINED
VARIAN SEMICONDUCTOR EQUIP INC	EQUITY	922207105	9225	266,700	SH	DEFINED
VARIAN SEMICONDUCTOR EQUIPMENT	EQUITY	922207105	341	9,857	SH	DEFINED
VARIAN, INC.	EQUITY	922206107	307	9,457	SH	DEFINED
VASOMEDICAL INC	EQUITY	922321104	61	16,443	SH	DEFINED
VASOMEDICAL, INC.	EQUITY	922321104	63	17,063	SH	DEFINED
VASTERA INC	EQUITY	92239N109	92	5,546	SH	DEFINED
VASTERA INC	EQUITY	92239N109	88	5,288	SH	DEFINED
VAXGEN INC	EQUITY	922390208	27	2,366	SH	DEFINED
VAXGEN, INC.	EQUITY	922390208	29	2,507	SH	DEFINED
VCA ANTECH INC	EQUITY	918194101	4242	350,000	SH	Sole
VECTOR GROUP LTD	EQUITY	92240M108	176	5,371	SH	DEFINED
VECTOR GROUP LTD.	EQUITY	92240M108	186	5,652	SH	DEFINED
VECTREN CORP	EQUITY	92240G101	1985	82,772	SH	DEFINED
VECTREN CORP	EQUITY	92240G101	1974	82,300	SH	DEFINED
VEECO INSTRS INC DEL	EQUITY	922417100	341	9,448	SH	DEFINED
VEECO INSTRUMENTS, INC.	EQUITY	922417100	271	7,518	SH	DEFINED

NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PUT/ PRN CALL	INVSTMT DSCRETN
VENTANA MED SYS INC	EQUITY	92276H106	79	3,486	SH	DEFINED
VENTANA MEDICAL SYSTEMS, INC.	EQUITY	92276H106	82	3,636	SH	DEFINED
VENTAS INC	EQUITY	92276F100	308	26,809	SH	DEFINED
VENTAS, INC.	EQUITY	92276F100	211	18,355	SH	DEFINED
VENTIV HEALTH	EQUITY	922793104	17	4,762	SH	DEFINED
VENTIV HEALTH INC	EQUITY	922793104	17	4,524	SH	DEFINED
VERISIGN	EQUITY	92343E102	9665	254,077	SH	Sole
VERISIGN INC	EQUITY	92343E102	442	11,622	SH	DEFINED
VERISIGN, INC.	EQUITY	92343E102	559	14,686	SH	DEFINED
VERITAS DGC INC	EQUITY	92343P107	164	8,881	SH	DEFINED
VERITAS DGC, INC.	EQUITY	92343P107	175	9,450	SH	DEFINED
VERITAS SOFTWARE CO	EQUITY	923436109	56	1,250	SH	DEFINED
VERITAS SOFTWARE CO	EQUITY	923436109	9475	211,399	SH	DEFINED
VERITAS SOFTWARE CORP	EQUITY	923436109	27169	606,043	SH	DEFINED
VERITAS SOFTWARE CORP.	EQUITY	923436109	9908	221,018	SH	DEFINED
VERITY INC	EQUITY	92343C106	169	8,323	SH	DEFINED
VERITY INC COM	EQUITY	92343C106	176	8,703	SH	DEFINED

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VERIZON COMMUNICATIONS	EQUITY	92343V104	88892	1,872,979	SH	DEFINED
VERIZON COMMUNICATIONS	EQUITY	92343V104	402	8,480	SH	DEFINED
VERIZON COMMUNICATIONS	EQUITY	92343V104	64390	1,356,717	SH	DEFINED
VERIZON COMMUNICATIONS	EQUITY	92343V104	4154	87,518	SH	DEFINED
VERVICOR INC	EQUITY	925314106	86	4,234	SH	DEFINED
VERVICOR INC	EQUITY	925314106	82	4,008	SH	DEFINED
VERTEX PHARMACEUTICALS IN	EQUITY	92532F100	2238	91,000	SH	DEFINED
VERTEX PHARMACEUTICALS, INC.	EQUITY	92532F100	2262	91,972	SH	DEFINED
VERTICALNET INC	EQUITY	92532L107	29	20,624	SH	DEFINED
VERTICALNET, INC.	EQUITY	92532L107	31	21,834	SH	DEFINED
VESTA INS GROUP INC	EQUITY	925391104	85	10,630	SH	DEFINED
VESTA INSURANCE GROUP, INC.	EQUITY	925391104	89	11,182	SH	DEFINED
VI TECHNOLOGIES INC	EQUITY	917920100	11	1,608	SH	DEFINED
VI TECHNOLOGIES INC	EQUITY	917920100	10	1,468	SH	DEFINED
VIACOM INC	EQUITY	9255243308	169	3,822	SH	DEFINED
VIACOM INC	EQUITY	925524308	245	5,540	SH	DEFINED
VIACOM INC	EQUITY	925524308	36816	833,888	SH	DEFINED
VIACOM INC	EQUITY	925524308	14455	327,400	SH	DEFINED
VIACOM, INC. CLASS B	EQUITY	925524308	38659	875,627	SH	DEFINED
VIAD CORP	EQUITY	92552R109	3680	155,400	SH	DEFINED
VIAD CORP.	EQUITY	92552R109	2567	108,386	SH	DEFINED
VIASAT INC	EQUITY	92552V100	62	3,981	SH	DEFINED
VIASAT, INC.	EQUITY	92552V100	65	4,195	SH	DEFINED
VIASYS HEALTHCARE INC	EQUITY	92553Q209	10	486	SH	DEFINED
VIASYS HEALTHCARE INC	EQUITY	92553Q209	0	1	SH	DEFINED
VIASYS HEALTHCARE INC	EQUITY	92553Q209	0	1	SH	DEFINED
VIASYSTEMS GROUP INC	EQUITY	92553H100	10	15,448	SH	DEFINED
VIASYSTEMS GROUP, INC.	EQUITY	92553H100	10	15,777	SH	DEFINED
VICAL INC	EQUITY	925602104	70	5,757	SH	DEFINED
VICAL INC.	EQUITY	925602104	73	5,975	SH	DEFINED
VICOR CORP	EQUITY	925815102	105	6,508	SH	DEFINED
VICOR CORP.	EQUITY	925815102	113	6,952	SH	DEFINED
VIDAMED INC	EQUITY	926530106	85	10,866	SH	DEFINED

NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PUT/ PRN CALL	INVSTMT DSCRETN
VIDAMED INC	EQUITY	926530106	81	10,326	SH	DEFINED
VIEWPOINT CORP	EQUITY	92672P108	76	11,203	SH	DEFINED
VIEWPOINT CORP.	EQUITY	92672P108	79	11,646	SH	DEFINED
VIGNETTE CORPORATION	EQUITY	926734104	13	2,332	SH	DEFINED
VINTAGE PETE INC	EQUITY	927460105	216	14,963	SH	DEFINED
VINTAGE PETROLEUM, INC.	EQUITY	927460105	227	15,697	SH	DEFINED
VION PHARMACEUTICALS INC	EQUITY	927624106	35	7,917	SH	DEFINED
VION PHARMACEUTICALS INC	EQUITY	927624106	33	7,575	SH	DEFINED
VIRAGE LOGIC CORP	EQUITY	92763R104	48	2,474	SH	DEFINED
VIRAGE LOGIC CORPORATION	EQUITY	92763R104	50	2,622	SH	DEFINED
VIROPHARMA INC	EQUITY	928241108	117	5,084	SH	DEFINED
VIROPHARMA INC.	EQUITY	928241108	122	5,297	SH	DEFINED
VISHAY INTERTECHNOLOGY IN	EQUITY	928298108	5379	275,846	SH	DEFINED
VISHAY INTERTECHNOLOGY, INC.	EQUITY	928298108	4820	247,163	SH	DEFINED
VISTEON CORP	EQUITY	92839U107	6	410	SH	DEFINED
VISTEON CORP	EQUITY	92839U107	1342	89,260	SH	DEFINED
VISTEON CORP	EQUITY	92839U107	38	2,500	SH	DEFINED
VISTEON CORP.	EQUITY	92839U107	891	59,214	SH	DEFINED
VISUAL NETWORKING, INC.	EQUITY	928444108	41	8,887	SH	DEFINED

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VISUAL NETWORKS INC	EQUITY	928444108	39	8,443	SH	DEFINED
VISX INC DEL	EQUITY	92844S105	1075	81,160	SH	DEFINED
VISX, INC.	EQUITY	92844S105	1087	82,001	SH	DEFINED
VITAL SIGNS INC	EQUITY	928469105	52	1,492	SH	DEFINED
VITAL SIGNS, INC.	EQUITY	928469105	54	1,555	SH	DEFINED
VITESSE SEMICONDUCTOR COR	EQUITY	928497106	7	600	SH	DEFINED
VITESSE SEMICONDUCTOR COR	EQUITY	928497106	1061	85,160	SH	DEFINED
VITESSE SEMICONDUCTOR CORP	EQUITY	928497106	3840	308,900	SH	DEFINED
VITESSE SEMICONDUCTOR CORP.	EQUITY	928497106	1145	92,101	SH	DEFINED
VITRIA TECHNOLOGY	EQUITY	92849Q104	129	20,252	SH	DEFINED
VITRIA TECHNOLOGY, INC.	EQUITY	92849Q104	135	21,163	SH	DEFINED
VODAFONE GROUP PLC NEW	EQUITY	92857W100	1053	41,000	SH	DEFINED
VODAFONE GROUP PLC -SP ADR	EQUITY	92857W100	1053	41,000	SH	DEFINED
VOLT INFORMATION SCIENCES	EQUITY	928703107	44	2,569	SH	DEFINED
VOLT INFORMATION SCIENCES INC.	EQUITY	928703107	45	2,639	SH	DEFINED
VORNADO	EQUITY	929042109	5020	120,664	SH	DEFINED
VORNADO RLTY TR	EQUITY	929042109	520	12,500	SH	DEFINED
VORNADO RLTY TR SH BEN INT	EQUITY	929042109	33708	810,300	SH	Sole
VOTORANTIM CELULOSE - SPON ADR	EQUITY	92906P106	1557	88,200	SH	DEFINED
VULCAN MATERIALS CO.	EQUITY	929160109	2208	46,051	SH	DEFINED
VULCAN MATLS CO	EQUITY	929160109	15	320	SH	DEFINED
VULCAN MATLS CO	EQUITY	929160109	2890	60,280	SH	DEFINED
W HLDG CO INC	EQUITY	929251106	142	8,747	SH	DEFINED
W HOLDING COMPANY INC.	EQUITY	929251106	150	9,230	SH	DEFINED
W. R. BERKLEY CORP.	EQUITY	084423102	345	6,426	SH	DEFINED
W. W. GRAINGER, INC.	EQUITY	384802104	2030	42,282	SH	DEFINED
WABASH NATIONAL CORP.	EQUITY	929566107	59	7,610	SH	DEFINED
WABASH NATL CORP	EQUITY	929566107	58	7,401	SH	DEFINED
WABTEC	EQUITY	929740108	97	7,869	SH	DEFINED
WABTEC CORP	EQUITY	929740108	92	7,469	SH	DEFINED
WACHOVIA CORP	EQUITY	929903102	19677	627,452	SH	DEFINED

NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PUT/ PRN CALL	INVTMT DSCRETN
WACHOVIA CORP 2ND NEW	EQUITY	929903102	133	4,250	SH	DEFINED
WACHOVIA CORP 2ND NEW	EQUITY	929903102	18672	595,420	SH	DEFINED
WACKENHUT CORP	EQUITY	929794105	67	2,702	SH	DEFINED
WACKENHUT CORP. CL A	EQUITY	929794105	72	2,902	SH	DEFINED
WACKENHUT CORRECTIONS COR	EQUITY	929798106	34	2,433	SH	DEFINED
WACKENHUT CORRECTIONS CORP.	EQUITY	929798106	34	2,433	SH	DEFINED
WADDELL & REED FINANCIAL, INC.	EQUITY	930059100	3163	98,244	SH	DEFINED
WADDELL & REED FINL INC	EQUITY	930059100	3133	97,300	SH	DEFINED
WAL MART STORES INC	EQUITY	931142103	93	1,620	SH	DEFINED
WAL MART STORES INC	EQUITY	931142103	802	13,930	SH	DEFINED
WAL MART STORES INC	EQUITY	931142103	124537	2,163,970	SH	DEFINED
WAL MART STORES INC	EQUITY	931142103	46581	809,400	SH	DEFINED
Walgreen Co	EQUITY	931422109	3029	90,000	SH	DEFINED
WALGREEN CO	EQUITY	931422109	107	3,190	SH	DEFINED
WALGREEN CO	EQUITY	931422109	17185	510,540	SH	DEFINED
WALGREEN CO.	EQUITY	931422109	18009	535,017	SH	DEFINED
WALLACE COMPUTER SERVICES	EQUITY	932270101	1178	62,045	SH	DEFINED
WALLACE COMPUTER SERVICES INC.	EQUITY	932270101	1188	62,534	SH	DEFINED
WAL-MART STORES, INC.	EQUITY	931142103	144849	2,516,920	SH	DEFINED
WALT DISNEY	EQUITY	254687106	22257	1,074,171	SH	DEFINED
WALTER IND	EQUITY	93317Q105	9	807	SH	DEFINED

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WALTER INDS INC	EQUITY	93317Q105	101	8,946	SH	DEFINED
WALTER INDUSTRIES, INC.	EQUITY	93317Q105	116	10,266	SH	DEFINED
WASHINGTON FED INC COM	EQUITY	938824109	19037	738,430	SH	Sole
WASHINGTON FEDERAL I	EQUITY	938824109	12	462	SH	DEFINED
WASHINGTON MUT INC	EQUITY	939322103	90	2,740	SH	DEFINED
WASHINGTON MUT INC	EQUITY	939322103	16509	504,854	SH	DEFINED
Washington Mutual	CORPBOND	939318AA9	1500	1,500,000	PRN	DEFINED
WASHINGTON MUTUAL INC	EQUITY	939322103	22531	689,017	SH	DEFINED
WASHINGTON POST CO	EQUITY	939640108	6148	11,600	SH	DEFINED
WASHINGTON POST CO. CLASS B	EQUITY	939640108	6163	11,628	SH	DEFINED
WASHINGTON REAL ESTATE IN	EQUITY	939653101	274	11,015	SH	DEFINED
WASHINGTON REAL ESTATE INV.	EQUITY	939653101	289	11,593	SH	DEFINED
WASHINGTON TR BANCORP	EQUITY	940610108	66	3,461	SH	DEFINED
WASHINGTON TRUST BANCORP, INC.	EQUITY	940610108	69	3,637	SH	DEFINED
WASTE CONNECTIONS	EQUITY	941053100	49	1,575	SH	DEFINED
WASTE CONNECTIONS INC	EQUITY	941053100	497	16,046	SH	DEFINED
WASTE CONNECTIONS INC	EQUITY	941053100	10729	346,200	SH	DEFINED
WASTE CONNECTIONS, INC.	EQUITY	941053100	256	8,268	SH	DEFINED
WASTE MANAGEMENT INC	EQUITY	94106L109	56	1,760	SH	DEFINED
WASTE MANAGEMENT, INC.	EQUITY	94106L109	8942	280,222	SH	DEFINED
WASTE MGMT INC DEL	EQUITY	94106L109	63	1,960	SH	DEFINED
WASTE MGMT INC DEL	EQUITY	94106L109	9868	309,250	SH	DEFINED
WASTE MGMT INC DEL	EQUITY	94106L109	23406	733,500	SH	DEFINED
WATCHGUARD TECH. INC.	EQUITY	941105108	44	6,783	SH	DEFINED
WATCHGUARD TECHNOLOGIES I	EQUITY	941105108	42	6,459	SH	DEFINED
Waters Corp	EQUITY	941848103	1550	40,000	SH	DEFINED
WATERS CORP	EQUITY	941848103	6157	158,900	SH	DEFINED
WATERS CORP.	EQUITY	941848103	2328	60,079	SH	DEFINED
WATSCO INC	EQUITY	942622200	77	5,435	SH	DEFINED

NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PUT/ PRN CALL	INVSTMT DSCRETN
WATSCO, INC.	EQUITY	942622200	82	5,782	SH	DEFINED
WATSON PHARMACEUTICALS IN	EQUITY	942683103	10	330	SH	DEFINED
WATSON PHARMACEUTICALS IN	EQUITY	942683103	1413	45,030	SH	DEFINED
WATSON PHARMACEUTICALS, INC	EQUITY	942683103	7783	247,930	SH	DEFINED
WATSON WYATT & CO HLDGS	EQUITY	942712100	61	2,809	SH	DEFINED
WATSON WYATT & CO HOLDINGS	EQUITY	942712100	65	2,963	SH	DEFINED
WATTS INDS INC	EQUITY	942749102	74	4,937	SH	DEFINED
WATTS INDUSTRIES, INC., CLASS A	EQUITY	942749102	76	5,070	SH	DEFINED
WAUSAU-MOSINEE PAPER CORP	EQUITY	943315101	938	77,483	SH	DEFINED
WAUSAU-MOSINEE PAPER CORP.	EQUITY	943315101	945	78,089	SH	DEFINED
WAVE SYSTEMS CORP	EQUITY	943526103	32	14,399	SH	DEFINED
WAVE SYSTEMS CORP.	EQUITY	943526103	33	14,916	SH	DEFINED
WAYPOINT FINANCIAL CORP.	EQUITY	946756103	178	11,777	SH	DEFINED
WAYPOINT FINL CORP	EQUITY	946756103	169	11,223	SH	DEFINED
WD-40 CO	EQUITY	929236107	176	6,619	SH	DEFINED
WD-40 CO.	EQUITY	929236107	128	4,796	SH	DEFINED
WEATHERFORD INTERNATIONAL INC.	EQUITY	947074100	5248	140,856	SH	DEFINED
WEATHERFORD INTL INC	EQUITY	947074100	5198	139,500	SH	DEFINED
WEATHERFORD INTL INC NEW	EQUITY	947074100	2675	71,800	SH	DEFINED
WEBEX COMMUNICATIONS INC (USD)	EQUITY	94767L109	139	5,580	SH	DEFINED
WEBEX INC	EQUITY	94767L109	133	5,343	SH	DEFINED
WEBMD CORPORATION	EQUITY	94769M105	17	2,361	SH	DEFINED
WEBMETHODS INC	EQUITY	94768C108	119	7,104	SH	DEFINED

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WEBMETHODS INC	EQUITY	94768C108	114	6,789	SH	DEFINED
WEBSense INC	EQUITY	947684106	164	5,120	SH	DEFINED
WEBSense INC	EQUITY	947684106	28852	899,661	SH	Sole
WEBSense INC	EQUITY	947684106	156	4,877	SH	DEFINED
WEBSTER FINANCIAL CORP.	EQUITY	947890109	1901	60,293	SH	DEFINED
WEBSTER FINL CORP CONN	EQUITY	947890109	1889	59,900	SH	DEFINED
WEIGHT WATCHERS INTL INC	EQUITY	948626106	229	6,775	SH	DEFINED
WEINGARTEN REALTY INVESTORS	EQUITY	948741103	455	9,489	SH	DEFINED
WEINGARTEN RLTY INVS	EQUITY	948741103	435	9,066	SH	DEFINED
WEINGARTEN RLTY INVS SH BEN IN	EQUITY	948741103	3542	73,800	SH	Sole
WEIS MARKETS INC	EQUITY	948849104	2	71	SH	DEFINED
WELLMAN INC	EQUITY	949702104	374	24,172	SH	DEFINED
WELLMAN, INC.	EQUITY	949702104	139	8,982	SH	DEFINED
WELLPOINT HEALTH NETWORK	EQUITY	94973H108	23	200	SH	DEFINED
WELLPOINT HEALTH NETWORK	EQUITY	94973H108	3146	26,920	SH	DEFINED
WELLPOINT HEALTH NETWORKS INC.	EQUITY	94973H108	3388	28,992	SH	DEFINED
WELLS FARGO & CO NEW	EQUITY	949746101	230	5,300	SH	DEFINED
WELLS FARGO & CO NEW	EQUITY	949746101	34176	786,560	SH	DEFINED
WELLS FARGO + CO NEW	EQUITY	949746101	4310	99,200	SH	DEFINED
WELLS FARGO CO.	EQUITY	949746101	35927	826,467	SH	DEFINED
WENDY'S INTERNATIONAL, INC.	EQUITY	950590109	2430	83,306	SH	DEFINED
WENDYS INTL INC	EQUITY	950590109	10	330	SH	DEFINED
WENDYS INTL INC	EQUITY	950590109	2337	80,130	SH	DEFINED
WERNER ENTERPRISES INC	EQUITY	950755108	220	9,051	SH	DEFINED
WERNER ENTERPRISES INC	EQUITY	950755108	2245	92,400	SH	DEFINED
WERNER ENTERPRISES, INC.	EQUITY	950755108	230	9,471	SH	DEFINED
WESBANCO INC	EQUITY	950810101	122	5,773	SH	DEFINED

NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PUT/ PRN CALL	INVSTMT DSCRETN
WESBANCO, INC.	EQUITY	950810101	126	5,968	SH	DEFINED
WESCO FINANCIAL CORP	EQUITY	950817106	2	6	SH	DEFINED
WESCO INTERNATIONAL, INC.	EQUITY	95082P105	29	5,766	SH	DEFINED
WESCO INTL INC	EQUITY	95082P105	28	5,584	SH	DEFINED
WEST COAST BANCORP	EQUITY	952145100	78	5,576	SH	DEFINED
WEST COAST BANCORP ORE NE	EQUITY	952145100	73	5,251	SH	DEFINED
WEST CORPORATION	EQUITY	952355105	5	187	SH	DEFINED
WEST PHARMACEUTICAL SERVICES	EQUITY	955306105	89	3,335	SH	DEFINED
WEST PHARMACEUTICAL SVSC	EQUITY	955306105	86	3,215	SH	DEFINED
WESTAMERICA BANCORPORATIO	EQUITY	957090103	3327	84,084	SH	DEFINED
WESTAMERICA BANKCORPORATION	EQUITY	957090103	3345	84,526	SH	DEFINED
WESTCORP	EQUITY	957907108	68	3,621	SH	DEFINED
WESTCORP INC	EQUITY	957907108	65	3,465	SH	DEFINED
WESTERN DIGITAL CORP	EQUITY	958102105	353	56,226	SH	DEFINED
WESTERN DIGITAL CORP.	EQUITY	958102105	368	58,702	SH	DEFINED
WESTERN GAS RES INC	EQUITY	958259103	1536	47,520	SH	DEFINED
WESTERN GAS RESOURCES, INC.	EQUITY	958259103	1483	45,871	SH	DEFINED
WESTERN MULTIPLEX CORP	EQUITY	95874P107	81	15,023	SH	DEFINED
WESTERN MULTIPLEX CORP CL A	EQUITY	95874P107	84	15,602	SH	DEFINED
WESTERN RES INC	EQUITY	959425109	1465	85,200	SH	DEFINED
WESTERN RESOURCES INC	EQUITY	959425109	1474	85,686	SH	DEFINED
WESTERN WIRELESS CORP. CLASS A	EQUITY	95988E204	20	696	SH	DEFINED
WESTPAC BKG CORP	EQUITY	961214301	376	9,300	SH	DEFINED
WESTPAC BKG CORP SPON ADR	EQUITY	961214301	376	9,300	SH	DEFINED
WESTPOINT STEVENS INC	EQUITY	961238102	18	7,400	SH	DEFINED



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WESTPOINT STEVENS INC. CLASS A	EQUITY	961238102	19	7,649	SH	DEFINED
WESTPORT RES CORP NEW	EQUITY	961418100	296	17,080	SH	DEFINED
WESTPORT RESOURCES	EQUITY	961418100	161	9,306	SH	DEFINED
WESTVACO CORP	EQUITY	961548104	9	320	SH	DEFINED
WESTVACO CORP	EQUITY	961548104	1232	43,290	SH	DEFINED
WESTVACO CORP.	EQUITY	961548104	1320	46,383	SH	DEFINED
WESTWOOD ONE INC	EQUITY	961815107	4483	149,200	SH	DEFINED
WESTWOOD ONE INC	EQUITY	961815107	7317	243,500	SH	DEFINED
WESTWOOD ONE, INC.	EQUITY	961815107	3932	130,843	SH	DEFINED
WET SEAL INC	EQUITY	961840105	94	4,012	SH	DEFINED
WET SEAL, INC.	EQUITY	961840105	98	4,154	SH	DEFINED
WEYERHAEUSER CO	EQUITY	962166104	37	680	SH	DEFINED
WEYERHAEUSER CO	EQUITY	962166104	4948	91,490	SH	DEFINED
WEYERHAEUSER CO.	EQUITY	962166104	5224	96,590	SH	DEFINED
WFS FINANCIAL, INC.	EQUITY	92923B106	77	3,190	SH	DEFINED
WFS FINL INC	EQUITY	92923B106	73	3,053	SH	DEFINED
WGL HLDGS INC	EQUITY	92924F106	2166	74,504	SH	DEFINED
WGL HOLDINGS INC.	EQUITY	92924F106	2189	75,301	SH	DEFINED
W-H ENERGY SERVICES INC	EQUITY	92925E108	126	6,617	SH	DEFINED
W-H ENERGY SVCS INC	EQUITY	92925E108	168	8,835	SH	DEFINED
WHIRLPOOL CORP	EQUITY	963320106	15	210	SH	DEFINED
WHIRLPOOL CORP	EQUITY	963320106	2831	38,600	SH	DEFINED
WHIRLPOOL CORP.	EQUITY	963320106	2978	40,617	SH	DEFINED
WHITNEY HLDG CORP	EQUITY	966612103	372	8,483	SH	DEFINED
WHITNEY HOLDING CORP.	EQUITY	966612103	387	8,836	SH	DEFINED

NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PUT/ PRN CALL	INVTMT DSCRETN
WHOLE FOODS MARKET I	EQUITY	966837106	30	687	SH	DEFINED
WILD OATS MARKETS INC	EQUITY	96808B107	51	5,113	SH	DEFINED
WILD OATS MARKETS, INC.	EQUITY	96808B107	54	5,398	SH	DEFINED
WILEY JOHN & SONS INC	EQUITY	968223206	299	12,965	SH	DEFINED
WILLAMETTE INDS INC	EQUITY	969133107	18	340	SH	DEFINED
WILLAMETTE INDS INC	EQUITY	969133107	2421	46,460	SH	DEFINED
WILLAMETTE INDUSTRIES, INC.	EQUITY	969133107	2598	49,847	SH	DEFINED
WILLIAMS CLAYTON ENERGY I	EQUITY	969490101	17	1,294	SH	DEFINED
WILLIAMS COMMUNICATIONS GRP	EQUITY	969455104	11	4,814	SH	DEFINED
WILLIAMS COMPANIES, INC.	EQUITY	969457100	10106	396,009	SH	DEFINED
WILLIAMS COS INC DEL	EQUITY	969457100	41	1,610	SH	DEFINED
WILLIAMS COS INC DEL	EQUITY	969457100	5560	217,870	SH	DEFINED
WILLIAMS SONOMA INC	EQUITY	969904101	2973	69,300	SH	DEFINED
WILLIAMS SONOMA INC	EQUITY	969904101	3085	71,900	SH	DEFINED
WILLIAMS SONOMA INC COM	EQUITY	969904101	65215	1,520,158	SH	Sole
WILLIAMS-SONOMA, INC.	EQUITY	969904101	3000	69,922	SH	DEFINED
WILLIS GROUP HOLDINGS LTD	EQUITY	G96655108	374	15,900	SH	DEFINED
WILMINGTON TRUST CORP	EQUITY	971807102	2530	39,957	SH	DEFINED
WILMINGTON TRUST CORP	EQUITY	971807102	2513	39,700	SH	DEFINED
Wilson Greatbatch Tech	EQUITY	972232102	159	4,400	SH	DEFINED
WILSON GREATBATCH TECH INC	EQUITY	972232102	4512	125,000	SH	Sole
WILSON GREATBATCH TECHNOL	EQUITY	972232102	96	2,667	SH	DEFINED
WILSON GREATBATCH TECHNOLOGIES	EQUITY	972232102	104	2,880	SH	DEFINED
WILSONS THE LEATHER EXPER	EQUITY	972463103	37	3,235	SH	DEFINED
WILSONS THE LEATHER EXPERTS	EQUITY	972463103	40	3,528	SH	DEFINED
WIND RIVER SYSTEMS INC	EQUITY	973149107	1691	94,400	SH	DEFINED
WIND RIVER SYSTEMS INC.	EQUITY	973149107	1708	95,375	SH	DEFINED

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WINN DIXIE STORES INC	EQUITY	974280109	6	440	SH	DEFINED
WINN DIXIE STORES INC	EQUITY	974280109	847	59,460	SH	DEFINED
WINN-DIXIE STORES, INC.	EQUITY	974280109	906	63,544	SH	DEFINED
WINNEBAGO INDS INC	EQUITY	974637100	148	4,004	SH	DEFINED
WINNEBAGO INDUSTRIES, INC.	EQUITY	974637100	155	4,200	SH	DEFINED
WINSTON HOTELS INC	EQUITY	97563A102	35	4,466	SH	DEFINED
WINSTON HOTELS INC	EQUITY	97563A102	35	4,466	SH	DEFINED
WINTRUST FINANCIAL CORP	EQUITY	97650W108	76	2,485	SH	DEFINED
WINTRUST FINANCIAL CORP	EQUITY	97650W108	71	2,334	SH	DEFINED
WIRELESS FACILITIES INC	EQUITY	97653A103	46	6,852	SH	DEFINED
WIRELESS FACILITIES INC.	EQUITY	97653A103	49	7,218	SH	DEFINED
WISCONSIN ENERGY CORP	EQUITY	976657106	3192	141,500	SH	DEFINED
WISCONSIN ENERGY CORP.	EQUITY	976657106	3211	142,353	SH	DEFINED
WITNESS SYS INC	EQUITY	977424100	252	18,888	SH	DEFINED
WITNESS SYS INC COM	EQUITY	977424100	15463	1,160,900	SH	Sole
WITNESS SYSTEMS INC	EQUITY	977424100	50	3,732	SH	DEFINED
WJ COMMUNICATIONS INC	EQUITY	929284107	16	4,266	SH	DEFINED
WJ COMMUNICATIONS INC	EQUITY	929284107	16	4,266	SH	DEFINED
WM. WRIGLEY JR. CO.	EQUITY	982526105	5250	102,200	SH	DEFINED
WMS INDS INC	EQUITY	929297109	349	17,431	SH	DEFINED
WMS INDUSTRIES INC.	EQUITY	929297109	122	6,110	SH	DEFINED
WOLVERINE TUBE INC	EQUITY	978093102	28	2,478	SH	DEFINED
WOLVERINE TUBE, INC.	EQUITY	978093102	29	2,545	SH	DEFINED

NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PUT/ PRN CALL	INVSTMT DSCRETN
WOLVERINE WORLD WIDE COM	EQUITY	978097103	10321	685,788	SH	Sole
WOLVERINE WORLD WIDE INC	EQUITY	978097103	201	13,353	SH	DEFINED
WOLVERINE WORLD WIDE, INC.	EQUITY	978097103	208	13,838	SH	DEFINED
WOODHEAD INDS INC	EQUITY	979438108	53	3,314	SH	DEFINED
WOODHEAD INDS INC COM	EQUITY	979438108	56	3,535	SH	DEFINED
WOODWARD GOVERNOR CO	EQUITY	980745103	148	2,537	SH	DEFINED
WOODWARD GOVERNOR CO.	EQUITY	980745103	155	2,655	SH	DEFINED
WORDLCOM INC-WORLDCOM GROUP	EQUITY	98157D106	60050	4,451,648	SH	DEFINED
WORLD ACCEP CORP DEL	EQUITY	981419104	25	3,482	SH	DEFINED
WORLD ACCEPTANCE CORP.	EQUITY	981419104	25	3,482	SH	DEFINED
WORLD WRESTLING FED ENTMNT	EQUITY	98156Q108	48	3,678	SH	DEFINED
WORLD WRESTLING FEDN ENTM	EQUITY	98156Q108	47	3,572	SH	DEFINED
Worldcom Inc	CORPBOND	98157DAJ5	2057	2,000,000	PRN	DEFINED
WORLDCOM INC GA NEW	EQUITY	98157D106	130	9,220	SH	DEFINED
WORLDCOM INC GA NEW	EQUITY	98157D304	0	1	SH	DEFINED
WORLDCOM INC GA NEW	EQUITY	98157D106	21763	1,545,645	SH	DEFINED
WORLDCOM INC/WORLDCOM GRP	EQUITY	98157D106	9103	646,500	SH	DEFINED
WORTHINGTON INDS INC	EQUITY	981811102	4	270	SH	DEFINED
WORTHINGTON INDS INC	EQUITY	981811102	821	57,799	SH	DEFINED
WORTHINGTON INDUSTRIES, INC.	EQUITY	981811102	865	60,922	SH	DEFINED
WPS RESOURCES CORP	EQUITY	92931B106	337	9,209	SH	DEFINED
WPS RESOURCES CORP.	EQUITY	92931B106	352	9,635	SH	DEFINED
WRIGLEY WM JR CO	EQUITY	982526105	36	700	SH	DEFINED
WRIGLEY WM JR CO	EQUITY	982526105	4894	95,270	SH	DEFINED
WSFS FINANCIAL CORP	EQUITY	929328102	46	2,669	SH	DEFINED
WSFS FINL CORP	EQUITY	929328102	46	2,669	SH	DEFINED
WYNDHAM INTERNATIONAL, INC.	EQUITY	983101106	140	250,423	SH	DEFINED
WYNDHAM INTL INC	EQUITY	983101106	27	48,031	SH	DEFINED
XANSER CORP	EQUITY	98389J103	19	9,442	SH	DEFINED

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XANSER CORP.	EQUITY	98389J103	19	9,442	SH	DEFINED
XCEL ENERGY INC	EQUITY	98389B100	30	1,080	SH	DEFINED
XCEL ENERGY INC	EQUITY	98389B100	4054	146,130	SH	DEFINED
XCEL STATES POWER-MINES	EQUITY	98389B100	17232	621,210	SH	DEFINED
Xerox Capital I	CORPBOND	984119AC1	4103	7,295,000	PRN	DEFINED
XEROX CORP	EQUITY	984121103	23	2,250	SH	DEFINED
XEROX CORP	EQUITY	984121103	3172	304,440	SH	DEFINED
XEROX CORP.	EQUITY	984121103	3407	326,971	SH	DEFINED
XICOR INC	EQUITY	984903104	73	6,599	SH	DEFINED
XICOR INC	EQUITY	984903104	69	6,260	SH	DEFINED
XILINX INC	EQUITY	983919101	41	1,040	SH	DEFINED
XILINX INC	EQUITY	983919101	5902	151,140	SH	DEFINED
XILINX INC	EQUITY	983919101	8882	227,450	SH	DEFINED
XILINX, INC.	EQUITY	983919101	6215	159,152	SH	DEFINED
XL CAP LTD	EQUITY	G98255105	38	420	SH	DEFINED
XL CAP LTD	EQUITY	G98255105	5635	61,680	SH	DEFINED
XL CAPITAL LTD	EQUITY	G98255105	5409	59,210	SH	DEFINED
XM SATELLITE RADIO HLDGS	EQUITY	983759101	74	4,046	SH	DEFINED
XM SATELLITE RADIO HLDGS INC	EQUITY	983759101	7087	386,000	SH	DEFINED
XM SATELLITE RADIO HOLDINGS	EQUITY	983759101	80	4,357	SH	DEFINED
XO COMMUNICATIONS INC	EQUITY	983764101	8	84,959	SH	DEFINED

NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PUT/ PRN CALL	INVTMT DSCRETN
XOMA LTD	EQUITY	G9825R107	153	15,571	SH	DEFINED
X-RITE INC	EQUITY	983857103	42	4,944	SH	DEFINED
X-RITE, INC.	EQUITY	983857103	44	5,125	SH	DEFINED
XTO ENERGY CORP	EQUITY	98385X106	663	37,900	SH	DEFINED
XTO ENERGY INC	EQUITY	98385X106	25	1,409	SH	DEFINED
XYBERNAUT CORP	EQUITY	984149104	32	13,247	SH	DEFINED
XYBERNAUT CORP.	EQUITY	984149104	33	13,970	SH	DEFINED
YAHOO INC	EQUITY	984332106	53	3,005	SH	DEFINED
YAHOO INC	EQUITY	984332106	32	1,780	SH	DEFINED
YAHOO INC	EQUITY	984332106	4382	247,020	SH	DEFINED
YAHOO INC	EQUITY	984332106	11281	635,900	SH	DEFINED
YAHOO!, INC.	EQUITY	984332106	4706	265,259	SH	DEFINED
YANKEE CANDLE INC	EQUITY	984757104	98	4,315	SH	DEFINED
YANKEE CANDLE INC	EQUITY	984757104	5919	261,200	SH	DEFINED
YELLOW CORP	EQUITY	985509108	197	7,844	SH	DEFINED
YELLOW CORP.	EQUITY	985509108	206	8,205	SH	DEFINED
YORK INTERNATIONAL CORP.	EQUITY	986670107	2296	60,220	SH	DEFINED
YORK INTL CORP NEW	EQUITY	986670107	2276	59,694	SH	DEFINED
YOUNG BROADCASTING INC	EQUITY	987434107	81	4,532	SH	DEFINED
YOUNG BROADCASTING, INC. CLASS A	EQUITY	987434107	86	4,777	SH	DEFINED
ZALE CORP NEW	EQUITY	988858106	446	10,655	SH	DEFINED
ZALE CORP.	EQUITY	988858106	465	11,115	SH	DEFINED
ZEBRA TECHNOLOGIES CORP	EQUITY	989207105	655	11,808	SH	DEFINED
ZENITH NATIONAL INSURANCE CORP	EQUITY	989390109	77	2,755	SH	DEFINED
ZENITH NATL INS CORP	EQUITY	989390109	74	2,639	SH	DEFINED
ZIMMER HLDGS INC	EQUITY	98956P102	19	610	SH	DEFINED
ZIMMER HLDGS INC	EQUITY	98956P102	3109	101,795	SH	DEFINED
ZIMMER HOLDINGS INC	EQUITY	98956P102	3264	106,867	SH	DEFINED
ZIONS BANCORPORATION	EQUITY	989701107	2193	41,704	SH	DEFINED
ZIONS BANCORPORATION	EQUITY	989701107	15	290	SH	DEFINED
ZIONS BANCORPORATION	EQUITY	989701107	2416	45,950	SH	DEFINED

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Zions Inst	CORPBOND	989718AC5	6704	7,000,000	PRN	DEFINED
ZIXIT CORP	EQUITY	98974P100	20	3,905	SH	DEFINED
ZIXIT CORP.	EQUITY	98974P100	21	4,185	SH	DEFINED
ZOLL MED CORP	EQUITY	989922109	103	2,646	SH	DEFINED
ZOLL MEDICAL CORP.	EQUITY	989922109	108	2,786	SH	DEFINED
ZOMAX INC MINN	EQUITY	989929104	72	8,956	SH	DEFINED
ZOMAX INCORPORATED	EQUITY	989929104	75	9,390	SH	DEFINED
ZORAN CORP	EQUITY	98975F101	186	5,685	SH	DEFINED
ZORAN CORP.	EQUITY	98975F101	193	5,916	SH	DEFINED
Zurich Capital	CORPBOND	989819AA5	1983	2,000,000	PRN	DEFINED
ZYGO CORP	EQUITY	989855101	67	4,196	SH	DEFINED
ZYGO CORP.	EQUITY	989855101	71	4,467	SH	DEFINED