

FORM 13F SUMMARY PAGE

REPORT SUMMARY:

Number of Other Included Managers: 4

Form 13F Information Table Entry Total: 4,927

Form 13F Information Table Value Total: \$32,668,699 (thousands)

List of Other Included Managers:

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

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

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File Number 28-219 (Consolidated)
As of 9/30/00

NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PRN	PUT/ CALL	INVTMT DCRETN	OTHR MGRS	VOTING AUTHORITY		
									SOLE	SHARED	NONE
1ST SOURCE CORP	EQUITY	336901103	2	105	SH		DEFINED	2			105
21ST CENTURY INS GROUP	EQUITY	90130N103	1	68	SH		DEFINED	2			68
21ST CENTURY INSURA	EQUITY	90130N103	905262	53,445,620	SH		DEFINED	1			53,445,620
24 / 7 MEDIA INC	EQUITY	901314104	1	137	SH		DEFINED	2			137
3 COM CORP	EQUITY	885535104	393	20,500	SH		DEFINED	1			20,500
36ONETWORKS INC	EQUITY	88575T205	2,422	125,000	SH		DEFINED	1			125,000
3 COM CORP	EQUITY	885535104	2295	119,623	SH		DEFINED	2			119,623
3DFX INTERACTIVE INC	EQUITY	88553X103	1	245	SH		DEFINED	2			245
3DO CO	EQUITY	88553W105	11	1,635	SH		DEFINED	2			1,635
3DSHOPPING COM	EQUITY	885793117	26	34,100	SH		DEFINED	4			34,100
4 KIDS ENTERTAINMENT INC	EQUITY	350865101	2	101	SH		DEFINED	2			101
7 ELEVEN INC	EQUITY	817826209	1	115	SH		DEFINED	2			115
800 TRAVEL SYSTEMS INC	EQUITY	282506112	21	60,570	SH		DEFINED	4			60,570
99 CENTS ONLY STORES	EQUITY	65440K106	5457	108,729	SH		DEFINED	2			108,729
99 CENTS ONLY STORES	EQUITY	65440K106	52411	1,044,297	SH		DEFINED	3		44,931	999,366
ADC TELECOMMUNICATI	EQUITY	000886101	6045	224,800	SH		DEFINED	3			185,600
A. SCHULMAN INC	EQUITY	808194104	19	1,700	SH		DEFINED	1			1,700
A.J. GALLAGHER	EQUITY	363576109	26701	451,600	SH		DEFINED	1			451,600
AAR CORP	EQUITY	000361105	2	137	SH		DEFINED	2			137
AARON RENTS INC	EQUITY	002535201	2	173	SH		DEFINED	2			173
ABBAY NATIONAL	EQUITY	000445007	984	74,008	SH		DEFINED	2			74,008
ABBOTT LABORATORIES	EQUITY	002824100	14773	310,600	SH		DEFINED	1			310,600
ABBOTT LABORATORIES	EQUITY	002824100	19866	417,677	SH		DEFINED	2			417,677
ABERCROMBIE & FITCH	EQUITY	002896207	112	5,900	SH		DEFINED	1			5,900
ABERCROMBIE & FITCH	EQUITY	002896207	11	585	SH		DEFINED	2			585
ABGENIX INC	EQUITY	00339B107	28710	355,270	SH		DEFINED	2			355,270

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									SOLE	SHARED	NONE
ABIOMED INC	EQUITY	003654100	2	36	SH		DEFINED	2			36
ABITIBI CONSOLIDATED INC	EQUITY	003924958	2944	315,857	SH		DEFINED	2			315,857
ABM INDS INC	EQUITY	000957100	3	106	SH		DEFINED	2			106
ABOUT COM INC	EQUITY	003736105	3	79	SH		DEFINED	2			79
ACACIA RESH CORP	EQUITY	003881109	3	100	SH		DEFINED	2			100
ACCREDITO HEALTH INC	EQUITY	00437V104	23089	472,407	SH		DEFINED	2			472,407

ACCREDITO HEALTH INC	EQUITY	00437V104	35273	721,700	SH	DEFINED	3	717,400	4,300
ACCURUE SOFTWARE INC	EQUITY	00437W102	1	113	SH	DEFINED	2	113	
ACE LTD	EQUITY	G0070K103	66113	1,684,400	SH	DEFINED	2	1,684,400	
ACKERLEY COMMUNICATIONS INC	EQUITY	004527107	1	100	SH	DEFINED	2	100	
ACLARA BIOSCIENCES INC	EQUITY	00461P106	8374	275,671	SH	DEFINED	2	275,671	
ACLARA BIOSCIENCES INC	EQUITY	00461P106	22116	728,100	SH	DEFINED	3	713,000	15,100
ACME COMMUNICATIONS INC	EQUITY	004631107	1	91	SH	DEFINED	2	91	
ACNIELSEN CORP	EQUITY	004833109	79	3,299	SH	DEFINED	1	3,299	
ACNIELSON CORP	EQUITY	004833109	248	10,434	SH	DEFINED	2	10,434	
ACT MFG INC	CORPBOND	000973AB3	14491	10,600,000	PRN	DEFINED	4	10,600,000	
ACT MFG INC	EQUITY	000973107	3	58	SH	DEFINED	2	58	
ACTEL CORP	EQUITY	004934105	413	11,500	SH	DEFINED	4	11,500	
ACTEL CORP	EQUITY	004934105	94	2,625	SH	DEFINED	2	2,625	
ACTIVEMETHODS COM INC	EQUITY	00504X116		80,000	SH	DEFINED	4	80,000	
ACTIVISION INC NEW	EQUITY	004930202	21	1,400	SH	DEFINED	2	1,400	
ACTUANT CORP	EQUITY	00508X104	6	1,646	SH	DEFINED	2	1,646	
ACTUATE CORP	EQUITY	00508B102	13	386	SH	DEFINED	2	386	
ACTV INC	EQUITY	00088E104	3	246	SH	DEFINED	2	246	
ACUSON CORP	EQUITY	005113105	223	9,790	SH	DEFINED	2	9,790	
ACUSON CORP	EQUITY	005113105	36	1,600	SH	DEFINED	1	1,600	
ACXION CORP	EQUITY	005125109	159	5,000	SH	DEFINED	1	5,000	
ACXION CORP	EQUITY	005125109	3262	102,748	SH	DEFINED	2	102,748	
ADAC LABS	EQUITY	005313200	3	161	SH	DEFINED	2	161	
ADAPTEC INC	EQUITY	00651F108	64	3,200	SH	DEFINED	1	3,200	
ADAPTEC INC	EQUITY	00651F108	7621	381,040	SH	DEFINED	2	381,040	
ADAPTIVE BROADBAND CORP	EQUITY	00650M104	5	280	SH	DEFINED	2	280	
ADATOM COM INC	EQUITY	00650Q113	14	44,800	SH	DEFINED	4	44,800	
ADC TELECOMMUNICATI	EQUITY	000886101	500	18,600	SH	DEFINED	1	18,600	
ADC TELECOMMUNICATI	EQUITY	000886101	6411	238,398	SH	DEFINED	2	238,398	
ADE CORP MASS	EQUITY	00089C107	1	38	SH	DEFINED	2	38	
ADELPHIA BUSINESS SOLUTIONS	EQUITY	006847107	1795	151,928	SH	DEFINED	2	151,928	

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									SOLE	SHARED	NONE
ADELPHIA BUSINESS SOLUTIONS	EQUITY	006847107	4725	400,000	SH		DEFINED	3		400,000	
ADELPHIA COMMUNICATIONS CORP	EQUITY	006848105	5	198	SH		DEFINED	2		198	
ADELPHIA COMMUNICATIONS CORP	EQUITY	006848303	495	5,000	SH		DEFINED	2		5,000	
ADEPT TECHNOLOGY INC	EQUITY	006854103	4	67	SH		DEFINED	2		67	
ADMINISTAFF INC	EQUITY	007094105	5	69	SH		DEFINED	2		69	
ADOBE SYS INC	EQUITY	00724F101	84684	545,469	SH		DEFINED	2		545,469	
ADOBE SYS INC	EQUITY	00724F101	559	3,600	SH		DEFINED	1		3,600	
ADTRAN INC	EQUITY	00738A106	94	2,200	SH		DEFINED	1		2,200	
ADTRAN INC	EQUITY	00738A106	6	135	SH		DEFINED	2		135	
ADVANCE PARADIAM INC	EQUITY	007491103	72	1,705	SH		DEFINED	2		1,705	
ADVANCED DIGITAL INFORMATION	EQUITY	007525108	166	10,955	SH		DEFINED	2		10,955	
ADVANCED ENERGY INDS	CORPBOND	007973AA8	1825	2,000,000	PRN		DEFINED	4		2,000,000	
ADVANCED ENERGY INDS INC	EQUITY	007973100	2	56	SH		DEFINED	2		56	
ADVANCED FIBRE COMMUNICATIONS	EQUITY	00754A105	4922	129,953	SH		DEFINED	2		129,953	
ADVANCED LTG TECHNOLOGIES INC	EQUITY	00753C102	1	69	SH		DEFINED	2		69	
ADVANCED MICRO DEVICES INC	EQUITY	007903107	206	8,700	SH		DEFINED	1		8,700	
ADVANCED MICRO DEVICES INC	EQUITY	007903107	306	12,940	SH		DEFINED	2		12,940	
ADVANCED RADIO TELECOM CORP	EQUITY	00754U101	2	200	SH		DEFINED	2		200	
ADVANCED TISSUE SCIENCES INC	EQUITY	00755F103	3	428	SH		DEFINED	2		428	
ADVANTA CORP	EQUITY	007942105	2	176	SH		DEFINED	2		176	
ADVANTAGE LEARNING SYS INC	EQUITY	00757K100	2	50	SH		DEFINED	2		50	
ADVENT SOFTWARE INC	EQUITY	007974108	13	183	SH		DEFINED	2		183	
ADVEST GROUP INC	EQUITY	007566102	301	9,500	SH		DEFINED	4		9,500	
ADVO INC	EQUITY	007585102	3	104	SH		DEFINED	2		104	
REGIS COMMUNICATIONS GROUP	EQUITY	00760B105	6	6,100	SH		DEFINED	2		6,100	
AEROFLEX INC	EQUITY	007768104	1850	38,040	SH		DEFINED	2		38,040	
AES CORP	EQUITY	00130H105	829	12,100	SH		DEFINED	1		12,100	
AES CORP	CORPBOND	00130HAN5	54624	21,231,000	PRN		DEFINED	4		21,231,000	
AES CORP	EQUITY	00130H105	45813	668,804	SH		DEFINED	2		668,804	
AES TR VII	EQUITY	00103V206	1369	16,900	SH		DEFINED	2		16,900	
AETHER SYSTEMS INC	EQUITY	00808V105	16021	151,856	SH		DEFINED	2		151,856	
AETNA INC	EQUITY	008117103	328	5,700	SH		DEFINED	1		5,700	
AETNA INC	EQUITY	008117103	4238	72,991	SH		DEFINED	2		72,991	
AETRIUM INC	EQUITY	00817R103	212	38,100	SH		DEFINED	4		38,100	
AFFILIATED COMPUTER	EQUITY	008190100	140	2,800	SH		DEFINED	1		2,800	
AFFILIATED COMPUTER	EQUITY	008190100	100518	2,015,400	SH		DEFINED	3		1,939,600	75,800
AFFILIATED COMPUTER	CORPBOND	008190AD2	9086	7,030,000	PRN		DEFINED	4		7,030,000	

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									SOLE	SHARED	NONE
AFFILIATED COMPUTER AFFILIATED MANAGERS GROUP INC	EQUITY	008190100	25253	506,330	SH		DEFINED	2		506,330	
AFFYMETRIX INC	EQUITY	008252108	9	156	SH		DEFINED	2		156	
AFFYMETRIX INC	CORPBOND	00826TAA6	1486	1,500,000	PRN		DEFINED	4		1,500,000	
AFFYMETRIX INC	CORPBOND	00826TAB4	10683	10,780,000	PRN		DEFINED	4		10,780,000	
AFFYMETRIX INC	EQUITY	00826T108	7900	158,386	SH		DEFINED	2		158,386	
AFLAC INC	EQUITY	001055102	30378	474,192	SH		DEFINED	2		474,192	

AFLAC INC.	EQUITY	001055102	11390	177,800	SH	DEFINED	1		177,800
AGCO CORP	EQUITY	001084102	40	3,400	SH	DEFINED	1		3,400
AGCO CORP	EQUITY	001084102	353	29,700	SH	DEFINED	4		29,700
AGCO CORP	EQUITY	001084102	3555	299,335	SH	DEFINED	2		299,335
AGENCY COM LTD	EQUITY	008447104	4	264	SH	DEFINED	2		264
AGILE SOFTWARE CORP DEL	EQUITY	00846X105	17	194	SH	DEFINED	2		194
AGILENT TECHNOLOGIES INC	EQUITY	00846U101	5416	110,662	SH	DEFINED	1		110,662
AGILENT TECHNOLOGIES INC	EQUITY	00846U101	22221	454,067	SH	DEFINED	2		454,067
AGL RES INC	EQUITY	001204106	62	3,100	SH	DEFINED	1		3,100
AGL RES INC	EQUITY	001204106	903	45,011	SH	DEFINED	2		45,011
AGNICO EAGLE MINES LTD	EQUITY	008474108	266	45,700	SH	DEFINED	4		45,700
AGORA SA	EQUITY	00848R106	209	10,700	SH	DEFINED	2		10,700
AGORA SA	EQUITY	00848R114	365	18,700	SH	DEFINED	2		18,700
AGRIBIOTECH INC NEW	EQUITY	008494106		300	SH	DEFINED	2		300
AGRIBRANDS INTL INC	EQUITY	00849R105	2	42	SH	DEFINED	2		42
AGRITEPE INC DEL	EQUITY	00855D107	30	3,000	SH	DEFINED	2		3,000
AGRIUM INC	EQUITY	008916108	610	59,500	SH	DEFINED	4		59,500
AIR PRODUCTS	EQUITY	009158106	6978	193,825	SH	DEFINED	2		193,825
AIR PRODUCTS	EQUITY	009158106	245	6,800	SH	DEFINED	1		6,800
AIRBORNE FGHT CORP	EQUITY	009266107	3	297	SH	DEFINED	2		297
AIRBORNE FREIGHT CO	EQUITY	009266107	29	2,800	SH	DEFINED	1		2,800
AIRGAS INC	EQUITY	009363102	26	3,800	SH	DEFINED	1		3,800
AIRGAS INC	EQUITY	009363102	137	20,100	SH	DEFINED	4		20,100
AIRGAS INC	EQUITY	009363102	2	352	SH	DEFINED	2		352
AIRGATE PCS INC	EQUITY	009367103	3	77	SH	DEFINED	2		77
AIRNET COMM CORP	EQUITY	00941P106	1	51	SH	DEFINED	2		51
AIRTRAN HOLDINGS INC	EQUITY	00949P108	2	370	SH	DEFINED	2		370
AK STEEL HOLDING CO	EQUITY	001547108	60	6,400	SH	DEFINED	1		6,400
AK STEEL HOLDING CO	EQUITY	001547108	5	528	SH	DEFINED	2		528
AKAMAI TECHNOLOGIES INC	CORPOND	00971TAA9	2880	4,000,000	PRN	DEFINED	4		4,000,000
AKAMAI TECHNOLOGIES INC	EQUITY	00971T101	2847	54,219	SH	DEFINED	2		54,219

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									SOLE	SHARED	NONE	
AL AHRAM BEVERAGE CO S A E	EQUITY	010203107	269	15,150	SH		DEFINED	2		15,150		
ALAMO GROUP INC	EQUITY	011311107	3566	281,100	SH		DEFINED	2		281,100		
ALAMOSA PCS HLDGS INC	EQUITY	011593100	2	94	SH		DEFINED	2		94		
ALARIS MED INC	EQUITY	011637105		100	SH		DEFINED	2		100		
ALASKA AIR GROUP	EQUITY	011659109	31	1,300	SH		DEFINED	1		1,300		
ALASKA AIR GROUP	EQUITY	011659109	116	4,822	SH		DEFINED	2		4,822		
ALASKA COMMUNICATIONS SYS INC	EQUITY	01167P101	1	100	SH		DEFINED	2		100		
ALBANY INTL CORP	EQUITY	012348108	21	1,718	SH		DEFINED	1		1,718		
ALBANY INTL CORP	EQUITY	012348108	1	98	SH		DEFINED	2		98		
ALBANY MOLECULAR RESH INC	EQUITY	012423109	63	1,128	SH		DEFINED	2		1,128		
ALBEMARLE CORP	EQUITY	012653101	52	2,600	SH		DEFINED	1		2,600		
ALBEMARLE CORP	EQUITY	012653101	3	128	SH		DEFINED	2		128		
ALBERTA ENERGY LTD	EQUITY	012873956	4466	107,800	SH		DEFINED	2		107,800		
ALBERTO CULVER CO	EQUITY	013068101	18	642	SH		DEFINED	2		642		
ALBERTO-CULVER CO	EQUITY	013068101	49	1,700	SH		DEFINED	1		1,700		
ALBERTSONS INC	EQUITY	013104104	1189	56,600	SH		DEFINED	4		56,600		
ALBERTSONS INC	EQUITY	013104104	256	12,192	SH		DEFINED	1		12,192		
ALBERTSONS INC	EQUITY	013104104	10886	518,375	SH		DEFINED	2		518,375		
ALCAN ALUM LTD	EQUITY	013716105	1645	56,842	SH		DEFINED	2		56,842		
ALCAN ALUM LTD	EQUITY	013716956	295	10,160	SH		DEFINED	2		10,160		
ALCAN ALUM LTD	EQUITY	013716105	191	6,600	SH		DEFINED	1		6,600		
ALCATEL ALSTHOM	EQUITY	013904305		0	SH		DEFINED	2		0		
ALCOA INC	EQUITY	013817101	27903	1,102,327	SH		DEFINED	2		1,102,327		
ALCOA INC.	EQUITY	013817101	689	27,214	SH		DEFINED	1		27,214		
ALEXANDER BALDWIN	EQUITY	014482103	4687	180,265	SH		DEFINED	2		180,265		
ALEXANDER BALDWIN	EQUITY	014482103	62	2,400	SH		DEFINED	1		2,400		
ALEXANDERS INC	EQUITY	014752109	1	9	SH		DEFINED	2		9		
ALEXANDRIA REAL ESTATE	EQUITY	015271109	3249	94,700	SH		DEFINED	2		94,700		
ALEXION PHARMACEUTICALS INC	EQUITY	015351109	10	88	SH		DEFINED	2		88		
ALFA CORP	EQUITY	015385107	3	200	SH		DEFINED	2		200		
ALKERMES INC	EQUITY	01642T405	92011	699,663	SH		DEFINED	4		699,663		
ALKERMES INC	EQUITY	01642T108	13383	346,485	SH		DEFINED	2		346,485		
ALLAIRE CORP	EQUITY	016714107	1	139	SH		DEFINED	2		139		
ALLEGHENY CORP DEL	EQUITY	017175100	5	24	SH		DEFINED	2		24		
ALLEGHENY ENERGY INC	EQUITY	017361106	244	6,400	SH		DEFINED	1		6,400		
ALLEGHENY ENERGY INC	EQUITY	017361106	13	339	SH		DEFINED	2		339		
ALLEGHENY TECHNOLOGIES INC	EQUITY	01741R102	52	2,842	SH		DEFINED	1		2,842		

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									SOLE	SHARED	NONE	
ALLEGHENY TECHNOLOGIES INC	EQUITY	01741R102	248	13,659	SH		DEFINED	2		13,659		
ALLEGIANCE TELECOM INC	EQUITY	01747T102	12829	344,406	SH		DEFINED	2		344,406		
ALLEN TELECOM INC	EQUITY	018091108	82	4,846	SH		DEFINED	2		4,846		
ALLERGAN INC	EQUITY	018490102	329	3,900	SH		DEFINED	1		3,900		
ALLERGAN INC	EQUITY	018490102	23268	275,559	SH		DEFINED	2		275,559		
ALLETE	EQUITY	018522102	95	4,300	SH		DEFINED	1		4,300		
ALLETE	EQUITY	018522102	11	488	SH		DEFINED	2		488		
ALLIANCE CAP MGMT HLDG LP	EQUITY	01855A101	25	500	SH		DEFINED	2		500		
ALLIANCE PHARMACEUTICAL CORP	EQUITY	018773101	4	289	SH		DEFINED	2		289		
ALLIANCE SEMICONDUCTOR CORP	EQUITY	01877H100	3	161	SH		DEFINED	2		161		
ALLIANT CORP	EQUITY	018802108	6	208	SH		DEFINED	2		208		

ALLIANT ENERGY CORP	EQUITY	018802108	135	4,600	SH	DEFINED	1		4,600	
ALLIANT ENERGY RES INC	EQUITY	018803205	2615	42,000	SH	DEFINED	2		42,000	
ALLIANT TECHSYSTEMS INC	EQUITY	018804104	8475	103,200	SH	DEFINED	3		103,200	
ALLIANT TECHSYSTEMS INC	EQUITY	018804104	4400	53,576	SH	DEFINED	2		53,576	
ALLIED CAP CORP NEW	EQUITY	01903Q108	136	6,543	SH	DEFINED	2		6,543	
ALLIED IRISH BANKS	EQUITY	001978006	208	19,043	SH	DEFINED	2		19,043	
ALLIED RISER COMMUNCTNS CORP	EQUITY	019496108	3	397	SH	DEFINED	2		397	
ALLIED WASTE INDUSTRIES INC	EQUITY	019589308	51	5,500	SH	DEFINED	1		5,500	
ALLIED WASTE INDUSTRIES INC	EQUITY	019589308	13109	1,426,834	SH	DEFINED	2		1,426,834	
ALLIED ZURICH	EQUITY	028757904	3807	334,788	SH	DEFINED	2		334,788	
ALLMERICA FINANCIAL	EQUITY	019754100	198	3,100	SH	DEFINED	1		3,100	
ALLMERICA FINANCIAL	EQUITY	019754100	3880	60,677	SH	DEFINED	2		60,677	
ALLOY ONLINE INC	EQUITY	019855105	9	1,000	SH	DEFINED	2		1,000	
ALLSCRIPTS INC	EQUITY	019886100	1	101	SH	DEFINED	2		101	
ALLSTATE CORP	EQUITY	020002101	10303	296,500	SH	DEFINED	1		296,500	
ALLSTATE CORP	EQUITY	020002101	16462	473,713	SH	DEFINED	2		473,713	
ALLTEL CORP	EQUITY	020039103	454	8,700	SH	DEFINED	1		8,700	
ALLTEL CORP	EQUITY	020039103	7061	135,303	SH	DEFINED	2		135,303	
ALPHA INDS INC	EQUITY	020753109	9	262	SH	DEFINED	2		262	
ALPHARMA INC	EQUITY	020813101	11484	187,883	SH	DEFINED	2		187,883	
ALPHARMA INC	CORPBOND	020813AB7	60109	28,002,000	PRN	DEFINED	4		28,002,000	
ALPHARMA INC	EQUITY	020813101	43833	717,100	SH	DEFINED	3		701,200	15,900
ALTEON WEBSYSTEMS INC	EQUITY	02145A109	242	2,232	SH	DEFINED	2		2,232	
ALTERA CORP	EQUITY	021441100	544	11,400	SH	DEFINED	1		11,400	
ALTERA CORP	EQUITY	021441100	64363	1,347,917	SH	DEFINED	2		1,347,917	
ALZA CORP	EQUITY	022615108	234	2,700	SH	DEFINED	1		2,700	

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NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PRN	PUT/ CALL	INVSTMT DISCRETN	OTHR MGRS	VOTING AUTHORITY		
									SOLE	SHARED	NONE
ALZA CORP	CORPBOND	022615AC2	251	222,000	PRN		DEFINED	4		222,000	
ALZA CORP	EQUITY	022615108	49544	572,758	SH		DEFINED	2		572,758	
AMAZON COM INC	EQUITY	023135106	10926	284,255	SH		DEFINED	2		284,255	
AMB PPTY CORP	EQUITY	001637109	14885	606,000	SH		DEFINED	3		504,600	101,400
AMB PPTY CORP	EQUITY	001637109	4416	179,800	SH		DEFINED	2		179,800	
AMBAC INC.	EQUITY	023139108	4293	58,605	SH		DEFINED	2		58,605	
AMBAC INC.	EQUITY	023139108	293	4,000	SH		DEFINED	1		4,000	
AMCOL INTL CORP	EQUITY	02341W103	1	240	SH		DEFINED	2		240	
AMCORE FINL INC	EQUITY	023912108	4	200	SH		DEFINED	2		200	
AMDOCS LIMITED	EQUITY	G02602103	792	12,700	SH		DEFINED	1		12,700	
AMDOCS LIMITED	EQUITY	G02602103	23833	382,100	SH		DEFINED	2		382,100	
AMERADA HESS CORP	EQUITY	023551104	174	2,600	SH		DEFINED	1		2,600	
AMERADA HESS CORP	EQUITY	023551104	246	3,675	SH		DEFINED	2		3,675	
AMERCO	EQUITY	023586100	2	100	SH		DEFINED	2		100	
AMEREN CORP	EQUITY	023608102	4317	103,081	SH		DEFINED	2		103,081	
AMEREN CORP	EQUITY	023608102	158	3,780	SH		DEFINED	1		3,780	
AMERICA ONLINE INC	EQUITY	02364J104	17488	325,350	SH		DEFINED	1		325,350	
AMERICA ONLINE INC	CORPBOND	02364JAB0	809617	98,515,000	PRN		DEFINED	4		98,515,000	
AMERICA ONLINE INC	EQUITY	02364J104	65850	1,225,115	SH		DEFINED	2		1,225,115	
AMERICA SVC GROUP INC	EQUITY	02364L109	52	2,000	SH		DEFINED	2		2,000	
AMERICA WEST HLDG CORP	EQUITY	023657208	3963	325,200	SH		DEFINED	2		325,200	
AMERICAN AXLE + MFG HLDGS INC	EQUITY	024061103	1	100	SH		DEFINED	2		100	
AMERICAN CAP STRATEGIES LTD	EQUITY	024937104	3	109	SH		DEFINED	2		109	
AMERICAN CLASSIC VOYAGES CO	EQUITY	024928103	18	1,235	SH		DEFINED	2		1,235	
AMERICAN EAGLE OUTFITTERS INC	EQUITY	02553E106	85	2,700	SH		DEFINED	1		2,700	
AMERICAN EAGLE OUTFITTERS INC	EQUITY	02553E106	4	121	SH		DEFINED	2		121	
AMERICAN ELEC PWR INC	EQUITY	025537101	1197	30,604	SH		DEFINED	2		30,604	
AMERICAN ELECTRIC P	EQUITY	025537101	373	9,540	SH		DEFINED	1		9,540	
AMERICAN EXPRESS	EQUITY	025816109	2293	37,750	SH		DEFINED	1		37,750	
AMERICAN EXPRESS	EQUITY	025816109	223246	3,674,837	SH		DEFINED	2		3,674,837	
AMERICAN FINANCIAL	EQUITY	025932104	79	3,400	SH		DEFINED	1		3,400	
AMERICAN FINANCIAL	EQUITY	025932104	2	100	SH		DEFINED	2		100	
AMERICAN FINL HLDGS INC	EQUITY	026075101	2	139	SH		DEFINED	2		139	
AMERICAN FREIGHTWAYS CORP	EQUITY	02629V108	2	98	SH		DEFINED	2		98	
AMERICAN GENERAL CO	EQUITY	026351106	6912	88,614	SH		DEFINED	2		88,614	
AMERICAN GENERAL CO	EQUITY	026351106	562	7,199	SH		DEFINED	1		7,199	
AMERICAN GREETINGS	EQUITY	026375105	35	2,000	SH		DEFINED	1		2,000	

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NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PRN	PUT/ CALL	INVSTMT DISCRETN	OTHR MGRS	VOTING AUTHORITY		
									SOLE	SHARED	NONE
AMERICAN GREETINGS	EQUITY	026375105	3669	209,671	SH		DEFINED	2		209,671	
AMERICAN HOME PRODUCTS CORP	EQUITY	026609107	11408	201,680	SH		DEFINED	1		201,680	
AMERICAN HOME PRODUCTS CORP	EQUITY	026609107	176452	3,119,599	SH		DEFINED	2		3,119,599	
AMERICAN INDL PPTYS REIT	EQUITY	026791202	1	40	SH		DEFINED	2		40	
AMERICAN INTL GROUP INC	EQUITY	026874107	2856	29,848	SH		DEFINED	1		29,848	
AMERICAN INTL GROUP INC	EQUITY	026874107	57291	598,726	SH		DEFINED	2		598,726	
AMERICAN ITALIAN PASTA CO	EQUITY	027070101	59	3,100	SH		DEFINED	2		3,100	
AMERICAN MGMT SYS INC	EQUITY	027352103	1878	109,259	SH		DEFINED	2		109,259	
AMERICAN NATL INS CO	EQUITY	028591105	3	46	SH		DEFINED	2		46	
AMERICAN POWER CONV	EQUITY	029066107	108	5,640	SH		DEFINED	1		5,640	
AMERICAN PWR CONVERSION CORP	EQUITY	029066107	70	3,661	SH		DEFINED	2		3,661	
AMERICAN SKIING CORP COMMON	EQUITY	029654308	1,156	528,581	SH		DEFINED	1		528,581	

CL A	EQUITY	03748R101	27803	603,600	SH	DEFINED	3		515,800	87,800
APARTMENT INVT. + MGMT CO	EQUITY	03748R101	10340	224,475	SH	DEFINED	2		224,475	
APERIAN INC	EQUITY	037531100		60	SH	DEFINED	2		60	
APHTON CORP	EQUITY	03759P101	2	71	SH	DEFINED	2		71	
APOLLO GROUP INC	EQUITY	037604105	171	4,300	SH	DEFINED	1		4,300	
APOLLO GROUP INC	EQUITY	037604105	119	2,979	SH	DEFINED	2		2,979	
APPLE COMPUTER	EQUITY	037833100	242	9,400	SH	DEFINED	1		9,400	
APPLE COMPUTER	EQUITY	037833100	7770	301,729	SH	DEFINED	2		301,729	
APPLEBEES INTL INC	EQUITY	037899101	35	1,527	SH	DEFINED	2		1,527	
APPLICA INC	EQUITY	03815A106	1	149	SH	DEFINED	2		149	
APPLIED INDL										
TECHNOLOGIES INC	EQUITY	03820C105	2	100	SH	DEFINED	2		100	
APPLIED MATERIALS I	EQUITY	038222105	10195	171,880	SH	DEFINED	1		171,880	
APPLIED MATERIALS INC	EQUITY	038222105	225788	3,806,749	SH	DEFINED	2		3,806,749	
APPLIED MICRO CIRCUITS COM	EQUITY	03822W109	22673	109,500	SH	DEFINED	3		106,900	2,600
APPLIED MICRO CIRCUITS CORP	EQUITY	03822W109	25457	122,945	SH	DEFINED	2		122,945	
APPLIED SCIENCE + TECH INC	EQUITY	038236105	158	10,735	SH	DEFINED	2		10,735	
APPLIEDTHEORY CORP	EQUITY	03828R104		73	SH	DEFINED	2		73	
APRIA HEALTHCARE GROUP INC	EQUITY	037933108	42	3,000	SH	DEFINED	1		3,000	
APRIA HEALTHCARE GROUP INC	EQUITY	037933108	195	14,000	SH	DEFINED	4		14,000	
APRIA HEALTHCARE GROUP INC	EQUITY	037933108	154	11,085	SH	DEFINED	2		11,085	

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NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PRN	PUT/ CALL	INVTMT DSCRETN	OTHR MGRS	VOTING AUTHORITY		
									SOLE	SHARED	NONE
APTARGROUP INC	EQUITY	038336103	5	200	SH	DEFINED	2			200	
APW LTD	EQUITY	G04397108	297	6,100	SH	DEFINED	4			6,100	
APW LTD	EQUITY	G04397108	73	1,500	SH	DEFINED	2			1,500	
ARACRUZ CELLULOSE S A	EQUITY	038496204	225	13,608	SH	DEFINED	2			13,608	
ARACRUZ CELLULOSE SA	EQUITY	038496204	851	51,400	SH	DEFINED	1			51,400	
ARADIGM CORP	EQUITY	038505103	3	140	SH	DEFINED	2			140	
ARCH CAP GROUP LTD	EQUITY	03937L105		21	SH	DEFINED	2			21	
ARCH CHEMICALS INC	EQUITY	03937R102	2	113	SH	DEFINED	2			113	
ARCH COAL INC	EQUITY	039380100	3	344	SH	DEFINED	1			344	
ARCH COAL INC	EQUITY	039380100	1	116	SH	DEFINED	2			116	
ARCH WIRELESS INC	EQUITY	039392105	2	349	SH	DEFINED	2			349	
ARCHER DANIELS MIDLAND CO	EQUITY	039483102	560	64,906	SH	DEFINED	2			64,906	
ARCHER DANIELS MIDLAND COL	EQUITY	039483102	2908	337,184	SH	DEFINED	1			337,184	
ARCHER DANIELS MIDLAND COL	EQUITY	039483102	607	70,400	SH	DEFINED	4			70,400	
ARCHSTONE CMNTYS TR	EQUITY	039581202	4824	145,800	SH	DEFINED	4			145,800	
ARCHSTONE CMNTYS TR	EQUITY	039581103	24682	1,004,849	SH	DEFINED	3			863,907	140,942
ARCHSTONE CMNTYS TR	EQUITY	039581103	9539	388,357	SH	DEFINED	2			388,357	
ARCTIC CAT INC	EQUITY	039670104	1	100	SH	DEFINED	2			100	
ARDEN RLTY GROUP INC COM	EQUITY	039793104	4480	167,100	SH	DEFINED	3			143,600	23,500
ARDEN RLTY INC	EQUITY	039793104	1073	40,023	SH	DEFINED	2			40,023	
AREA BANCSHARES CORP NEW	EQUITY	039872106	2	100	SH	DEFINED	2			100	
AREMISSOFT CORP DE	EQUITY	040026106	3	82	SH	DEFINED	2			82	
ARENA PHARMACEUTICALS INC	EQUITY	040047102	430	10,000	SH	DEFINED	2			10,000	
ARGONAUT GROUP INC	EQUITY	040157109	2	100	SH	DEFINED	2			100	
ARGOSY GAMING CORP	EQUITY	040228108	2	127	SH	DEFINED	2			127	
ARGUSS HLDGS INC	EQUITY	040282105	2	100	SH	DEFINED	2			100	
ARIAD PHARMACEUTICALS INC	EQUITY	04033A100	2	177	SH	DEFINED	2			177	
ARIBA INC	EQUITY	04033V104	44775	312,528	SH	DEFINED	2			312,528	
ARKANSAS BEST CORP	EQUITY	040790107	1	48	SH	DEFINED	2			48	
ARM HLDGS	EQUITY	005958905	617	55,449	SH	DEFINED	2			55,449	
ARMOR HLDGS INC	EQUITY	042260109	40	2,663	SH	DEFINED	2			2,663	
ARMSTRONG HLDGS INC	EQUITY	042384107	16	1,308	SH	DEFINED	2			1,308	
ARMSTRONG HOLDINGS	EQUITY	042384107	3000	251,300	SH	DEFINED	1			251,300	
ARNOLD INDS INC	EQUITY	042595108	24	1,400	SH	DEFINED	1			1,400	
ARNOLD INDS INC	EQUITY	042595108	2	100	SH	DEFINED	2			100	
ARROW ELECTRONICS	EQUITY	042735100	189	5,550	SH	DEFINED	1			5,550	
ARROW ELECTRS INC	EQUITY	042735100	10	304	SH	DEFINED	2			304	

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NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PRN	PUT/ CALL	INVTMT DSCRETN	OTHR MGRS	VOTING AUTHORITY		
									SOLE	SHARED	NONE
ARROW INTERNATIONAL INC	EQUITY	042764100	55	1,500	SH	DEFINED	2			1,500	
ART TECHNOLOGY GROUP INC	EQUITY	04289L107	14136	149,191	SH	DEFINED	2			149,191	
ARTESYN TECHNOLOGIES INC	EQUITY	043127109	56	1,933	SH	DEFINED	2			1,933	
ARTHROCARE CORP	EQUITY	043136100	1357	69,823	SH	DEFINED	2			69,823	
ARVINMERITOR INC	EQUITY	043353101	7	457	SH	DEFINED	2			457	
ARVINMERITOR INC.	EQUITY	043353101	62	4,223	SH	DEFINED	1			4,223	
ASAT HLDGS LTD	EQUITY	00208B105	77	11,800	SH	DEFINED	4			11,800	
ASE TEST LIMITED	EQUITY	Y02516105	423	20,140	SH	DEFINED	2			20,140	
ASHLAND INC	EQUITY	044204105	74	2,200	SH	DEFINED	1			2,200	
ASHLAND INC	EQUITY	044204105	4363	129,523	SH	DEFINED	2			129,523	
ASHTREAD GROUP	EQUITY	005367008	73	45,000	SH	DEFINED	2			45,000	
ASHWORTH INC	EQUITY	04516H101	17	2,100	SH	DEFINED	2			2,100	
ASK JEEVES INC	EQUITY	045174109	2	130	SH	DEFINED	2			130	
ASM LITHOGRAPHY HLDG N V	EQUITY	N07059111	2873	88,925	SH	DEFINED	2			88,925	
ASPECT COMMUNICATIONS INC	EQUITY	04523Q102	2524	122,368	SH	DEFINED	2			122,368	
ASPECT MED SYS INC	EQUITY	045235108	7	34	SH	DEFINED	2			34	
ASPEN TECHNOLOGY INC	EQUITY	045327103	7	152	SH	DEFINED	2			152	
ASSOCIATED BANC CORP	EQUITY	045487105	335	12,747	SH	DEFINED	2			12,747	

ASSOCIATED BANC-COR	EQUITY	045487105	104	3,960	SH		DEFINED	1		3,960	
ASSOCIATES FIRST CA	EQUITY	046008108	28309	744,968	SH		DEFINED	1		744,968	
ASSOCIATES FIRST CAP CORP	EQUITY	046008108	172914	4,550,375	SH		DEFINED	2		4,550,375	
ASTEC INDS INC	EQUITY	046224101	39	3,600	SH		DEFINED	2		3,600	
ASTORIA FINANCIAL C	EQUITY	046265104	116	3,000	SH		DEFINED	1		3,000	
ASTORIA FINL CORP	EQUITY	046265104	79	2,046	SH		DEFINED	2		2,046	
ASTRAZEMECA PLC	EQUITY	046353108	39948	760,000	SH		DEFINED	2		760,000	
ASTROPPOWER INC	EQUITY	04644A101	4894	123,500	SH		DEFINED	2		123,500	
ASTROPPOWER INC COM	EQUITY	04644A101	12807	323,200	SH		DEFINED	3		323,200	
ASYST TECHNOLOGIES INC	EQUITY	04648X107	4	197	SH		DEFINED	2		197	
AT & T	EQUITY	001957109	3372	114,775	SH		DEFINED	1		114,775	
AT + T CDA INC	EQUITY	00207Q202	342	11,200	SH		DEFINED	2		11,200	
AT + T CORP	EQUITY	001957109	82668	2,814,243	SH		DEFINED	2		2,814,243	
AT HOME CORP	EQUITY	045919107	609	43,144	SH		DEFINED	2		43,144	
AT&T LATIN AMERICA	EQUITY	04649A106	658	78,000	SH		DEFINED	1		78,000	
AT+T CORP	EQUITY	001957208	241232	13,401,727	SH		DEFINED	2		13,401,727	
AT+T WIRELESS GROUP	EQUITY	001957406	66443	3,182,900	SH		DEFINED	2		3,182,900	
ATLANTIC COAST AIRLINES HLDGS	EQUITY	048396105	2	73	SH		DEFINED	2		73	
ATLAS AIR INC	EQUITY	049164106	89	2,100	SH		DEFINED	1		2,100	

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NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PRN	PUT/ CALL	INVTMT DCRETN	OTHR MGRS	VOTING AUTHORITY		
									SOLE	SHARED	NONE
ATLAS AIR INC	EQUITY	049164106	25354	600,100	SH		DEFINED	3		586,700	13,400
ATLAS AIR INC	EQUITY	049164106	17310	409,700	SH		DEFINED	2		409,700	
ATMEL CORP	EQUITY	049513104	3077	202,614	SH		DEFINED	2		202,614	
ATMEL CRP	EQUITY	049513104	392	25,800	SH		DEFINED	1		25,800	
ATMI INC	EQUITY	00207R101	4	186	SH		DEFINED	2		186	
ATMOS ENERGY CORP	EQUITY	049560105	4	200	SH		DEFINED	2		200	
ATRIX LABS INC	CORPBOND	04962LAC5	643	710,000	PRN		DEFINED	4		710,000	
ATS MED INC COM	EQUITY	002083103	3348	222,300	SH		DEFINED	3		222,300	
ATS MEDICAL INC	EQUITY	002083103	3411	226,478	SH		DEFINED	2		226,478	
ATWOOD OCEANICS INC	EQUITY	050095108	27	650	SH		DEFINED	2		650	
AUDIO CODES LTD	EQUITY	M15342104	2852	33,500	SH		DEFINED	2		33,500	
AUDIOVOX CORP	EQUITY	050757103	2	158	SH		DEFINED	2		158	
AURORA BIOSCIENCE CORP	EQUITY	051920106	30	443	SH		DEFINED	2		443	
AUSTRIALIS HLDGS PTY LTD	EQUITY	05258A113		50	SH		DEFINED	2		50	
AUTODESK INC.	EQUITY	052769106	43	1,700	SH		DEFINED	1		1,700	
AUTODESK INCORPORATED	EQUITY	052769106	1702	67,062	SH		DEFINED	2		67,062	
AUTOLIV	EQUITY	052800109	6	300	SH		DEFINED	2		300	
AUTOMATIC DATA PROC	EQUITY	053015103	1755	26,240	SH		DEFINED	1		26,240	
AUTOMATIC DATA PROCESSING INC	EQUITY	053015103	26139	390,871	SH		DEFINED	2		390,871	
AUTONATION INC DEL	EQUITY	05329W102	10	1,618	SH		DEFINED	2		1,618	
AUTOZONE INC	EQUITY	053332102	98	4,300	SH		DEFINED	1		4,300	
AUTOZONE INC	EQUITY	053332102	30	1,323	SH		DEFINED	2		1,323	
AVALONBAY CMNTYS INC	EQUITY	053484101	7289	152,856	SH		DEFINED	2		152,856	
AVALONBAY COMM	EQUITY	053484101	15633	327,819	SH		DEFINED	3		290,368	37,451
AVANEX CORP	EQUITY	05348W109	26399	245,143	SH		DEFINED	2		245,143	
AVANT CORP	EQUITY	053487104	7915	433,688	SH		DEFINED	2		433,688	
AVANT IMMUNOTHERAPE	EQUITY	053491106	1111	102,725	SH		DEFINED	1		102,725	
AVANT IMMUNOTHERAPEUTICS INC	EQUITY	053491106	3	301	SH		DEFINED	2		301	
AVANTGO INC	EQUITY	05349M100	2	100	SH		DEFINED	2		100	
AVENUE A INC	EQUITY	053566105		60	SH		DEFINED	2		60	
AVERY DENNISON CORP	EQUITY	053611109	158	3,400	SH		DEFINED	1		3,400	
AVERY DENNISON CORP	EQUITY	053611109	1849	39,861	SH		DEFINED	2		39,861	
AVICI SYS INC	EQUITY	05367L109	84	880	SH		DEFINED	2		880	
AVID TECHNOLOGY INC	EQUITY	05367P100	2	178	SH		DEFINED	2		178	
AVIGEN INC	EQUITY	053690103	3	83	SH		DEFINED	2		83	
AVIRON	CORPBOND	053762AC4	31450	16,322,000	PRN		DEFINED	4		16,322,000	
AVIRON	EQUITY	053762100	8	130	SH		DEFINED	2		130	

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NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PRN	PUT/ CALL	INVTMT DCRETN	OTHR MGRS	VOTING AUTHORITY		
									SOLE	SHARED	NONE
AVIS GROUP HLDGS INC	EQUITY	053790101	3	111	SH		DEFINED	2		111	
AVISTA CORP	EQUITY	05379B107	8	353	SH		DEFINED	2		353	
AVNET INC	EQUITY	053807103	1725	60,804	SH		DEFINED	4		60,804	
AVNET INC	EQUITY	053807103	25	890	SH		DEFINED	2		890	
AVNET INC.	EQUITY	053807103	176	6,200	SH		DEFINED	1		6,200	
AVOCENT CORP	EQUITY	053893103	71	1,291	SH		DEFINED	2		1,291	
AVOCENT CORPORATION	EQUITY	053893103	132	2,400	SH		DEFINED	1		2,400	
AVON PRODS INC	EQUITY	054303102	28856	705,945	SH		DEFINED	2		705,945	
AVON PRODUCTS	EQUITY	054303102	286	7,000	SH		DEFINED	1		7,000	
AVT CORP	EQUITY	002420107	157	28,160	SH		DEFINED	2		28,160	
AVX CORP NEW	EQUITY	002444107	10	371	SH		DEFINED	2		371	
AWARE INC MASS	EQUITY	05453N100	674	17,500	SH		DEFINED	2		17,500	
AXA FINL INC	EQUITY	002451102	7620	149,600	SH		DEFINED	2		149,600	
AXA FINL INC	EQUITY	002451102	1155	20,000	SH		DEFINED	4		20,000	
AXENT TECHNOLOGIES INC	EQUITY	05459C108	5	220	SH		DEFINED	2		220	
AXT INC	EQUITY	00246W103	30	706	SH		DEFINED	2		706	
AZTAR CORP	EQUITY	054802103	5	338	SH		DEFINED	2		338	
B I S Y S GROUP INC	EQUITY	055472104	78209	1,011,600	SH		DEFINED	3		972,600	39,000
BAKER HUGHES INC	EQUITY	057224107	22219	598,482	SH		DEFINED	2		598,482	
BAKER HUGHES INC.	EQUITY	057224107	363	9,770	SH		DEFINED	1		9,770	
BALDOR ELEC CO	EQUITY	057741100	4	200	SH		DEFINED	2		200	
BALDWIN + LYONS INC	EQUITY	057755209	1	43	SH		DEFINED	2		43	
BALL CORP	EQUITY	058498106	25	800	SH		DEFINED	1		800	
BALL CORP	EQUITY	058498106	147	4,644	SH		DEFINED	2		4,644	
BALLARD PWR SYS INC	EQUITY	05858H955	361	3,300	SH		DEFINED	2		3,300	
BALLY TOTAL FITNESS HLDG CORP	EQUITY	05873K108	285	11,400	SH		DEFINED	4		11,400	
BALLY TOTAL FITNESS HLDG CORP	EQUITY	05873K108	29	1,157	SH		DEFINED	2		1,157	

CORP	EQUITY	08170W601	42	75	SH	DEFINED	2		75
BENTLEY PHARMACEUTICALS INC	EQUITY	082657123	228	79,200	SH	DEFINED	4		79,200

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NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PRN	PUT/ CALL	INVSTMT DSCRETN	OTHR MGRS	VOTING AUTHORITY		
									SOLE	SHARED	NONE
BERGEN BRUNSWIG CORP	EQUITY	083739102	91	7,800	SH		DEFINED	2			7,800
BERGEN BRUNSWIG CORP	EQUITY	083739102	4394	375,933	SH		DEFINED	1			375,933
BERINGER WINE ESTATES HLDGS	EQUITY	084102102	2836	51,050	SH		DEFINED	2			51,050
BERKLEY W R CORP	EQUITY	084423102	6	175	SH		DEFINED	2			175
BERKLEY, W.R.	EQUITY	084423102	1020	29,500	SH		DEFINED	1			29,500
BERKSHIRE HATHAWAY INC DEL	EQUITY	084670108	126997	1,972	SH		DEFINED	2			1,972
BERKSHIRE HATHAWAY INC DEL	EQUITY	084670207	1753	847	SH		DEFINED	2			847
BERRY PETE CO	EQUITY	085789105	4	200	SH		DEFINED	2			200
BEST BUY CO INC	EQUITY	086516101	12836	201,752	SH		DEFINED	2			201,752
BEST BUY INC	EQUITY	086516101	388	6,100	SH		DEFINED	1			6,100
BEST FOODS INC	EQUITY	08658U101	713	9,800	SH		DEFINED	1			9,800
BEST FOODS INC	EQUITY	08658U101	1971	23,900	SH		DEFINED	4			23,900
BESTFOODS	EQUITY	08658U101	198	2,724	SH		DEFINED	2			2,724
BETHELEM STEEL CORP	EQUITY	087509105	12	3,900	SH		DEFINED	1			3,900
BETHELEM STL CORP	EQUITY	087509105	5	1,762	SH		DEFINED	2			1,762
BEVERLY ENTERPRISES INC	EQUITY	087851309	248	41,700	SH		DEFINED	4			41,700
BEVERLY ENTERPRISES INC	EQUITY	087851309	3	500	SH		DEFINED	2			500
BG GROUP	EQUITY	087628905	1324	208,268	SH		DEFINED	2			208,268
BHC COMMUNICATIONS INC	EQUITY	055448104	8786	55,829	SH		DEFINED	2			55,829
BILLING CONCEPTS CORP	EQUITY	090063108	1	253	SH		DEFINED	2			253
BINDLEY WESTN INDS INC	EQUITY	090324104	6	178	SH		DEFINED	2			178
BINDVIEW DEV CORP	EQUITY	090327107	2	262	SH		DEFINED	2			262
BIO RAD LABORATORIES INC	EQUITY	090572207	1	32	SH		DEFINED	2			32
BIO TECHNOLOGY GEN CORP	EQUITY	090578105	4	320	SH		DEFINED	2			320
BIOCHEM PHARM INC	EQUITY	090587108	15	700	SH		DEFINED	2			700
BIOCRIST PHARMACEUTICALS INC	EQUITY	09058V103	1	63	SH		DEFINED	2			63
BIODEN INC	EQUITY	090597105	11208	183,743	SH		DEFINED	2			183,743
Biogen Inc USD0.01	EQUITY	090597105	18	300	SH		DEFINED	1			300
BIOMARIN PHARMACEUTICAL INC	EQUITY	09061G101	2	85	SH		DEFINED	2			85
BIOMATRIX INC	EQUITY	09060P102	18	1,000	SH		DEFINED	2			1,000
BIOMET INC	EQUITY	090613100	184	5,250	SH		DEFINED	1			5,250
BIOMET INC	EQUITY	090613100	2627	75,053	SH		DEFINED	2			75,053
BIOPURE CORP	EQUITY	09065H105	2	103	SH		DEFINED	2			103
BIO SITE DIAGNOSTICS COM	EQUITY	090945106	9223	231,300	SH		DEFINED	3			231,300
BIO SITE DIAGNOSTICS INC	EQUITY	090945106	4106	102,972	SH		DEFINED	2			102,972
BIO SOURCE INTL INC	EQUITY	09066H104	4221	136,150	SH		DEFINED	2			136,150
BIOTRANSPLANT INC	EQUITY	09066Y107		40,431	SH		DEFINED	1			40,431

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NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PRN	PUT/ CALL	INVSTMT DSCRETN	OTHR MGRS	VOTING AUTHORITY		
									SOLE	SHARED	NONE
BIOVAIL CORP	EQUITY	09067J117	4897	38,900	SH		DEFINED	4			38,900
BIOVAIL CORP	EQUITY	09067J109	121570	1,492,800	SH		DEFINED	3			1,426,200
BIOVAIL CORP	EQUITY	09067J109	38927	478,000	SH		DEFINED	2			478,000
BISYS GROUP INC	EQUITY	055472104	45523	588,814	SH		DEFINED	2			588,814
BJ SVCS CO	EQUITY	055482103	293	4,800	SH		DEFINED	1			4,800
BJ SVCS CO	EQUITY	055482103	17098	279,727	SH		DEFINED	2			279,727
BJ'S WHOLESALE CLUB	EQUITY	05548J106	143	4,200	SH		DEFINED	1			4,200
BJ'S WHOLESALE CLUB	EQUITY	05548J106	34625	1,014,664	SH		DEFINED	3			964,864
BJS WHSL CLUB INC	EQUITY	05548J106	6062	177,644	SH		DEFINED	2			177,644
BK OF IRELAND	EQUITY	076440908	20	2,446	SH		DEFINED	2			2,446
BLACK & DECKER CORP	EQUITY	091797100	89	2,600	SH		DEFINED	1			2,600
BLACK + DECKER CORPORATION	EQUITY	091797100	28	815	SH		DEFINED	2			815
BLACK BOX CORP	EQUITY	091826107	170	3,638	SH		DEFINED	2			3,638
BLACK HILLS CORP	EQUITY	092113109	35	1,250	SH		DEFINED	1			1,250
BLACK HILLS CORP	EQUITY	092113109	3	100	SH		DEFINED	2			100
BLACKROCK INC	EQUITY	09247X101	3	88	SH		DEFINED	2			88
BLANCH E W HLDGS INC	EQUITY	093210102	29	1,377	SH		DEFINED	2			1,377
BLAZE SOFTWARE INC	EQUITY	09347T109	1	42	SH		DEFINED	2			42
BLOCK DRUG INC	EQUITY	093644102	4	100	SH		DEFINED	2			100
BLOCK H + R INC	EQUITY	093671105	2552	68,865	SH		DEFINED	2			68,865
BLOCKBUSTER INC	EQUITY	093679108	83	9,400	SH		DEFINED	2			9,400
BLOUT INTL INC NEW	EQUITY	095180105	1	113	SH		DEFINED	2			113
BLUE MARTINI SOFTWARE INC	EQUITY	095698106	441	13,020	SH		DEFINED	2			13,020
BLUESTONE SOFTWARE INC	EQUITY	09623P102	1	52	SH		DEFINED	2			52
BLYTH INC.	EQUITY	09643P108	66	2,800	SH		DEFINED	1			2,800
BLYTH INDS INC	EQUITY	09643P108	5	230	SH		DEFINED	2			230
BMC SOFTWARE	EQUITY	055921100	132	6,900	SH		DEFINED	1			6,900
BMC SOFTWARE	EQUITY	055921100	237	12,400	SH		DEFINED	4			12,400
BMC SOFTWARE INC	EQUITY	055921100	18899	988,162	SH		DEFINED	2			988,162
BOARDWALK EQUITIES INC	EQUITY	096613104	2573	323,200	SH		DEFINED	2			323,200
BOB EVANS FARMS INC	EQUITY	096761101	39	2,100	SH		DEFINED	1			2,100
BOB EVANS FARMS INC	EQUITY	096761101	5	277	SH		DEFINED	2			277
BOCA RESORTS INC	EQUITY	09688T106	2	200	SH		DEFINED	2			200
BOEING CO	EQUITY	097023105	50527	802,031	SH		DEFINED	2			802,031
BOEING CO.	EQUITY	097023105	1646	26,126	SH		DEFINED	1			26,126
BOISE CASCADE CORP	EQUITY	097383103	48	1,800	SH		DEFINED	1			1,800
BOISE CASCADE CORP	EQUITY	097383103	23	850	SH		DEFINED	2			850

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NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PRN	PUT/ CALL	INVSTMT DCRETN	OTHR MGRS	VOTING AUTHORITY		
									SOLE	SHARED	NONE
BOLDER TECHNOLOGIES CORP	EQUITY	097519102	16	3,800	SH		DEFINED	2		3,800	
BOMBARDIER INC	EQUITY	097751200	883	51,200	SH		DEFINED	2		51,200	
BOOKHAM TECHNOLOGY PLC	EQUITY	098560108	3912	91,250	SH		DEFINED	2		91,250	
BORDERS GROUP INC	EQUITY	099709107	63	4,500	SH		DEFINED	1		4,500	
BORDERS GROUP INC	EQUITY	099709107	419	30,074	SH		DEFINED	2		30,074	
BORG WARNER AUTOMOTIVE INC	EQUITY	099724106	174	5,239	SH		DEFINED	2		5,239	
BORG-WARNER AUTOMOT	EQUITY	099724106	50	1,500	SH		DEFINED	1		1,500	
BOSTON COMMUNICATIONS GROUP	EQUITY	100582105	17	900	SH		DEFINED	2		900	
BOSTON PPTYS INC	EQUITY	101121101	13171	306,741	SH		DEFINED	2		306,741	
BOSTON PROPERTIES INC COM	EQUITY	101121101	14796	344,600	SH		DEFINED	3		294,700	49,900
BOSTON SCIENTIFIC	EQUITY	101137107	196	11,900	SH		DEFINED	1		11,900	
BOSTON SCIENTIFIC CORP	EQUITY	101137107	265	16,124	SH		DEFINED	2		16,124	
BOTTOMLINE TECHNOLOGIES DEL	EQUITY	101388106	1	37	SH		DEFINED	2		37	
BOWATER INC	EQUITY	102183100	139	3,000	SH		DEFINED	1		3,000	
BOWATER INC	EQUITY	102183100	7725	166,356	SH		DEFINED	2		166,356	
BOWNE + CO INC	EQUITY	103043105	90	9,243	SH		DEFINED	2		9,243	
BOYD GAMING CORP	EQUITY	103304101		89	SH		DEFINED	2		89	
BOYDS COLLECTION LTD	EQUITY	103354106	3	400	SH		DEFINED	2		400	
BOYKIN LODGING CO	EQUITY	103430104	2	200	SH		DEFINED	2		200	
BP AMOCO	EQUITY	079805909	16275	1,828,057	SH		DEFINED	2		1,828,057	
BP AMOCO PLC	EQUITY	055622104	39865	752,173	SH		DEFINED	2		752,173	
BP PRUDHOE BAY RTY TR	EQUITY	055630107	638	46,000	SH		DEFINED	4		46,000	
BRADY CORP	EQUITY	104674106	3	104	SH		DEFINED	2		104	
BRANDYWINE RLTY TR	EQUITY	105368203	4	200	SH		DEFINED	2		200	
BRANDYWINE RLTY TR SH BEN INT	EQUITY	105368203	405	20,000	SH		DEFINED	3			20,000
BRASIL DISTR PAO AC	EQUITY	20440T201	1435	38,600	SH		DEFINED	1		38,600	
BRASIL TELECOM PARTICIPACOES	EQUITY	105530109	414	7,100	SH		DEFINED	2		7,100	
BRAUN CONSULTING INC	EQUITY	105651103	19	974	SH		DEFINED	2		974	
BRE PPTYS INC	EQUITY	05564E106	3035	94,851	SH		DEFINED	2		94,851	
BRE PROPERTIES INC CL A	EQUITY	05564E106	12486	390,200	SH		DEFINED	3		335,400	54,800
BREAKAWAY SOLUTIONS INC	EQUITY	106372105	1	81	SH		DEFINED	2		81	
BREEZECOM LTD	EQUITY	M20385106	336	10,200	SH		DEFINED	2		10,200	
BRENTON BKS INC	EQUITY	107211104	1	100	SH		DEFINED	2		100	
BRIGGS & STRATTON	EQUITY	109043109	26	700	SH		DEFINED	1		700	
BRIGGS + STRATTON CORP	EQUITY	109043109	421	11,142	SH		DEFINED	2		11,142	
BRIGHT HORIZON FAMILY COM	EQUITY	109195107	43985	1,720,680	SH		DEFINED	3		1,720,680	
BRIGHT HORIZONS FAMILY SOLUT	EQUITY	109195107	14635	572,537	SH		DEFINED	2		572,537	

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NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PRN	PUT/ CALL	INVSTMT DCRETN	OTHR MGRS	VOTING AUTHORITY		
									SOLE	SHARED	NONE
BRIGHTPOINT INC	EQUITY	109473108	77	15,346	SH		DEFINED	2		15,346	
BRILLIANCE CHINA AU	EQUITY	10949Q105	73	2,400	SH		DEFINED	1		2,400	
BRINKER INTERNATION	EQUITY	109641100	114	3,800	SH		DEFINED	1		3,800	
BRINKER INTL INC	EQUITY	109641100	6	200	SH		DEFINED	2		200	
BRIO TECHNOLOGY INC	EQUITY	109704106	1	102	SH		DEFINED	2		102	
BRISTOL MYERS SQUIB	EQUITY	110122108	19488	341,150	SH		DEFINED	1		341,150	
BRISTOL MYERS SQUIB	EQUITY	110122108	434	7,600	SH		DEFINED	4		7,600	
BRISTOL MYERS SQUIBB CO	EQUITY	110122108	106379	1,862,197	SH		DEFINED	2		1,862,197	
BROADBASE SOFTWARE INC	EQUITY	11130R100	3	191	SH		DEFINED	2		191	
BROADCOM CORP	EQUITY	111320107	59299	243,276	SH		DEFINED	2		243,276	
BROADCOM CORP CI A	EQUITY	111320107	5445	22,340	SH		DEFINED	1		22,340	
BROADCOM CORP CL A	EQUITY	111320107	853	3,500	SH		DEFINED	3		3,500	
BROADVISION INC	EQUITY	111412102	2973	116,310	SH		DEFINED	2		116,310	
BROADWING COMMUNICATIONS INC	EQUITY	11161P205	12665	12,535	SH		DEFINED	2		12,535	
BROADWING INC	EQUITY	111620100	317	12,400	SH		DEFINED	1		12,400	
BROADWING INC	EQUITY	111620100	10842	424,141	SH		DEFINED	2		424,141	
BROADWING INC	EQUITY	111620407	1338	28,700	SH		DEFINED	2		28,700	
BROCADE COMMUNICATIONS SYS INC	EQUITY	111621108	64781	274,497	SH		DEFINED	2		274,497	
BROOKFIELD PPTYS CORP	EQUITY	112900105	879	54,300	SH		DEFINED	2		54,300	
BROOKLINE BANCORP INC	EQUITY	113739106	1	100	SH		DEFINED	2		100	
BROOKS AUTOMATION INC	EQUITY	11434A100	11913	359,627	SH		DEFINED	2		359,627	
BROOKTROUT INC	EQUITY	114580103	2	74	SH		DEFINED	2		74	
BROWN + BROWN INC	EQUITY	115236101	6	200	SH		DEFINED	2		200	
BROWN AND BROWN	EQUITY	115236101	6935	218,000	SH		DEFINED	1		218,000	
BROWN FORMAN CORP	EQUITY	115637209	77	1,403	SH		DEFINED	2		1,403	
BROWN SHOE INC NEW	EQUITY	115736100	1	74	SH		DEFINED	2		74	
BROWN TOM INC	EQUITY	115660201	4	178	SH		DEFINED	2		178	
BROWN-FORMAN CORP C	EQUITY	115637209	110	2,000	SH		DEFINED	1		2,000	
BRUKER DALTONICS INC	EQUITY	116795105	5521	124,425	SH		DEFINED	2		124,425	
BRUNSWICK CORP	EQUITY	117043109	55	3,000	SH		DEFINED	1		3,000	
BRUNSWICK CORP	EQUITY	117043109	1220	66,828	SH		DEFINED	2		66,828	
BRUSH ENGINEERED MATLS INC	EQUITY	117421107	2	100	SH		DEFINED	2		100	
BSQUARE CORP	EQUITY	11776U102	12	797	SH		DEFINED	2		797	
BT FINL CORP	EQUITY	055763106	2	105	SH		DEFINED	2		105	
BUCA INC	EQUITY	117769109	84	7,900	SH		DEFINED	2		7,900	
BUCKEYE TECHNOLOGIES INC	EQUITY	118255108	3	129	SH		DEFINED	2		129	
BUDGET GROUP INC	EQUITY	119003101	108	27,749	SH		DEFINED	1		27,749	

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TITLE	CUSIP	VALUE	SHRS OR PRN AMT	SH/ PRN	PUT/ CALL	INVSTMT DCRETN	OTHR MGRS	VOTING AUTHORITY		
								SOLE	SHARED	NONE

NAME OF ISSUER	CLASS	(X\$1000)	PRN AMT	PRN	CALL	DSCRETN	MGRS	SOLE	SHARED	NONE
BUFFETS INC	EQUITY	119882108	33	2,400	SH	DEFINED	1		2,400	
BUFFETS INC	EQUITY	119882108	50	3,672	SH	DEFINED	2		3,672	
BURLINGTON COAT FACTORY WHSE	EQUITY	121579106	3	181	SH	DEFINED	2		181	
BURLINGTON NORTHERN BURLINGTON NORTHN	EQUITY	12189T104	267	12,510	SH	DEFINED	1		12,510	
SANTA FE	EQUITY	12189T104	17779	824,517	SH	DEFINED	2		824,517	
BURLINGTON RES INC	EQUITY	122014103	5089	138,245	SH	DEFINED	2		138,245	
BURLINGTON RESOURCE	EQUITY	122014103	232	6,314	SH	DEFINED	1		6,314	
BURNHAM PAC PPTYS INC	EQUITY	12232C108	1	108	SH	DEFINED	2		108	
BURNTSAND INC	EQUITY	122901101	88	22,000	SH	DEFINED	2		22,000	
BUSH BOAKE ALLEN INC	EQUITY	123162109	1	17	SH	DEFINED	2		17	
BUSH INDS INC	EQUITY	123164105	1	100	SH	DEFINED	2		100	
BUSINESS OBJECTS S A BUSINESS OBJECTS S A SPONSORED	EQUITY	12328X107	8594	76,011	SH	DEFINED	2		76,011	
BUTLER INTL INC NEW	EQUITY	12328X107	30572	270,400	SH	DEFINED	3		264,000	6,400
BYL BANCORP	EQUITY	123649105	5	900	SH	DEFINED	2		900	
C COR NET CORPORATION	EQUITY	056064108	152	12,900	SH	DEFINED	4		12,900	
C CUBE MICROSYSTEMS INC NEW	EQUITY	125010108	3	227	SH	DEFINED	2		227	
C D I CORP	EQUITY	12501N108	5	259	SH	DEFINED	2		259	
C H ROBINSON WORLDWIDE	EQUITY	125071100	78	4,900	SH	DEFINED	2		4,900	
C MAC INDS INC	EQUITY	12541W100	276	4,905	SH	DEFINED	2		4,905	
C MAC INDS INC	EQUITY	125920108	8777	152,650	SH	DEFINED	2		152,650	
C.H. ROBINSON WORLD	EQUITY	125920959	23	400	SH	DEFINED	2		400	
C.I.T. Group Inc. A	EQUITY	12541W100	135	2,400	SH	DEFINED	1		2,400	
C.R. BARD	EQUITY	125577106	131	7,500	SH	DEFINED	1		7,500	
C+D TECHNOLOGIES	EQUITY	067383109	68	1,600	SH	DEFINED	1		1,600	
CABLE DESIGN TECHNOLOGIES CORP	EQUITY	124661109	10	182	SH	DEFINED	2		182	
CABLETRON SYSTEMS I	EQUITY	126924109	4101	168,667	SH	DEFINED	2		168,667	
CABLETRON SYSTEMS I	EQUITY	126920107	11430	389,100	SH	DEFINED	3		339,600	49,500
CABLETRON SYSTEMS I	EQUITY	126920107	153	5,200	SH	DEFINED	1		5,200	
CABLETRON SYSTEMS INC	EQUITY	126920107	11501	391,534	SH	DEFINED	2		391,534	
CABLEVISION SYS CORP	EQUITY	12686C109	4250	64,086	SH	DEFINED	2		64,086	
CABOT CORP	EQUITY	127055101	124	3,900	SH	DEFINED	1		3,900	
CABOT CORP	EQUITY	127055101	7	234	SH	DEFINED	2		234	
CABOT INDL TR COM	EQUITY	127072106	5	251	SH	DEFINED	2		251	
CABOT INDUSTRIAL TRUST COM	EQUITY	127072106	3589	180,000	SH	DEFINED	3		180,000	
CABOT MICROELECTRON CORP	EQUITY	12709P103	62	1,300	SH	DEFINED	1		1,300	
CABOT MICROELECTRONICS CORP	EQUITY	12709P103	1	28	SH	DEFINED	2		28	
CABOT OIL + GAS CORP	EQUITY	127097103	2	114	SH	DEFINED	2		114	

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NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PRN	PUT/ CALL	INVSTMT DSCRETN	OTHR MGRS	SOLE	SHARED	NONE
CACHEFLOW INC	EQUITY	126946102	430	3,010	SH		DEFINED	2		3,010	
CACI INC	EQUITY	127190304	1	32	SH		DEFINED	2		32	
CADENCE DESIGN SYS INC	EQUITY	127387108	7298	284,106	SH		DEFINED	2		284,106	
CADENCE DESIGN SYST	EQUITY	127387108	367	14,300	SH		DEFINED	1		14,300	
CADIZ INC	EQUITY	127537108	28	2,800	SH		DEFINED	2		2,800	
CAL DIVE INTL INC	EQUITY	127914109	40	698	SH		DEFINED	2		698	
CALDERA SYS INC	EQUITY	128780103		55	SH		DEFINED	2		55	
CALGON CARBON CORP	EQUITY	129603106	2	223	SH		DEFINED	2		223	
CALICO COMM INC	EQUITY	129897104	1	135	SH		DEFINED	2		135	
CALIFORNIA AMPLIFIER INC CALIFORNIA WATER SERVICE GRP	EQUITY	129900106	3	109	SH		DEFINED	2		109	
CALIPER TECHNOLOGIES CORP	EQUITY	130788102	3	100	SH		DEFINED	2		100	
CALLAWAY GOLF CO	EQUITY	130876105	1241	21,421	SH		DEFINED	2		21,421	
CALLAWAY GOLF CO	EQUITY	131193104	68	4,400	SH		DEFINED	1		4,400	
CALLAWAY GOLF CO	EQUITY	131193104	7	472	SH		DEFINED	2		472	
CALLON PETE CO DEL	EQUITY	13123X201	3004	83,000	SH		DEFINED	4		83,000	
CALLON PETE CO DEL	EQUITY	13123X102	14	900	SH		DEFINED	2		900	
CALPINE CAP TR III	EQUITY	13134R201	1860	27,500	SH		DEFINED	2		27,500	
CALPINE CORP	EQUITY	131347106	97618	935,260	SH		DEFINED	2		935,260	
CAMBREX CORP	EQUITY	132011107	6	174	SH		DEFINED	2		174	
CAMBRIDGE TECH PART CAMBRIDGE TECHNOLOGY PARTNERS M	EQUITY	132524109	16	3,600	SH		DEFINED	1		3,600	
CAMDEN PPTY TR	EQUITY	132524109	28	6,304	SH		DEFINED	2		6,304	
CAMDEN PPTY TR	EQUITY	133131201	673	27,000	SH		DEFINED	4		27,000	
CAMDEN PPTY TR	EQUITY	133131102	23681	763,900	SH		DEFINED	3		670,800	93,100
CAMDEN PPTY TR	EQUITY	133131102	4660	150,313	SH		DEFINED	2		150,313	
CAMINUS CORP	EQUITY	133766105	3639	91,548	SH		DEFINED	2		91,548	
CAMINUS CORP COM	EQUITY	133766105	3637	91,500	SH		DEFINED	3		91,500	
CAMPBELL SOUP CO	EQUITY	134429109	4006	154,820	SH		DEFINED	2		154,820	
CAMPBELL SOUP COMPA	EQUITY	134429109	318	12,300	SH		DEFINED	1		12,300	
CANADA LIFE FINL CORP	EQUITY	135113108	26	1,100	SH		DEFINED	2		1,100	
CANADIAN NATL RY CO	EQUITY	136375102	1941	66,225	SH		DEFINED	2		66,225	
CANADIAN NATL RY CO	EQUITY	136375961	208	7,096	SH		DEFINED	2		7,096	
CANADIAN NATURAL RES LTD	EQUITY	136385101	2232	64,200	SH		DEFINED	2		64,200	
CANADIAN NATURAL RES LTD	EQUITY	136385952	94	2,800	SH		DEFINED	2		2,800	
CANADIAN OCCIDENTAL PETE LTD	EQUITY	136420957	886	35,500	SH		DEFINED	2		35,500	
CANADIAN PAC LTD	EQUITY	135923951	2626	101,241	SH		DEFINED	2		101,241	
CAPITAL AUTOMOTIVE REIT	EQUITY	139733109	3	241	SH		DEFINED	2		241	
CAPITAL GAMING INTL INC	EQUITY	140180308		344	SH		DEFINED	2		344	

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NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PRN	PUT/ CALL	INVSTMT DSCRETN	OTHR MGRS	SOLE	SHARED	NONE
CAPITAL ONE FINANCI	EQUITY	14040H105	356	5,075	SH		DEFINED	1		5,075	

CAPITAL ONE FINANCI	EQUITY	14040H105	687	9,800	SH	DEFINED	3			9,800	
CAPITAL ONE FINL CORP	EQUITY	14040H105	25419	362,801	SH	DEFINED	2			362,801	
CAPITAL SOUTHWEST CORP	EQUITY	140501107	359	6,000	SH	DEFINED	2			6,000	
CAPITOL FED FINL	EQUITY	14057C106	4	255	SH	DEFINED	2			255	
CAPITOL TRANSAMERIC	EQUITY	140640103	1279	107,700	SH	DEFINED	1			107,700	
CAPLINE CORPORATION	EQUITY	131347106	835	8,000	SH	DEFINED	1			8,000	
CAPROCK COMMUNICATIONS											
CORP	EQUITY	140667106	1	244	SH	DEFINED	2			244	
CAPSTEAD MTG CORP	EQUITY	14067E407	1	164	SH	DEFINED	2			164	
CARAUSTAR INDS INC	EQUITY	140909102	2	200	SH	DEFINED	2			200	
CARBO CERAMICS INC	EQUITY	140781105	1	52	SH	DEFINED	2			52	
CARDIAC SCIENCE INC	EQUITY	141410209	5	578	SH	DEFINED	1			578	
CARDINAL HEALTH INC	EQUITY	14149Y108	706	8,000	SH	DEFINED	1			8,000	
CARDINAL HEALTH INC	EQUITY	14149Y108	103464	1,173,223	SH	DEFINED	2			1,173,223	
CARDIODYNAMICS INTL CORP	EQUITY	141597104	1	200	SH	DEFINED	2			200	
CAREER ED CORP	EQUITY	141665109	5426	121,942	SH	DEFINED	2			121,942	
CAREMARK RX INC	EQUITY	141705103	2980	264,932	SH	DEFINED	2			264,932	
CARESIDE INC	EQUITY	141728113	10	11,800	SH	DEFINED	4			11,800	
CARLISLE COS INC	EQUITY	142339100	71	1,700	SH	DEFINED	1			1,700	
CARLISLE COS INC	EQUITY	142339100	7	179	SH	DEFINED	2			179	
CARNIVAL CORP	EQUITY	143658102	16313	662,473	SH	DEFINED	2			662,473	
CARNIVAL CORP CLASS	EQUITY	143658102	438	17,800	SH	DEFINED	1			17,800	
CARPENTER TECHNOLOG	EQUITY	144285103	35	1,200	SH	DEFINED	1			1,200	
CARPENTER TECHNOLOGY											
CORP	EQUITY	144285103	3	96	SH	DEFINED	2			96	
CARRAMERICA REALTY											
CORPORATION	EQUITY	144418100	7381	244,000	SH	DEFINED	3			209,700	34,300
CARRAMERICA RLTY CORP	EQUITY	144418100	2556	84,500	SH	DEFINED	2			84,500	
CARRERKER CORPRATION	EQUITY	144433109	2	100	SH	DEFINED	2			100	
CARRIER ACCESS CORP	EQUITY	144460102	1	45	SH	DEFINED	2			45	
CARSO GLOBAL TELEC	EQUITY	217833904	1223	504,137	SH	DEFINED	2			504,137	
CARTER WALLACE INC	EQUITY	146285101	64	2,600	SH	DEFINED	1			2,600	
CARTER WALLACE INC.	EQUITY	146285101	3	141	SH	DEFINED	2			141	
CASELLA WASTE SYS INC	EQUITY	147448104	1	84	SH	DEFINED	2			84	
CASEYS GEN STORES INC	EQUITY	147528103	172	13,244	SH	DEFINED	2			13,244	
CASH AMER INTL INC	EQUITY	14754D100	2	242	SH	DEFINED	2			242	
CATALINA MARKETING CORP	EQUITY	148867104	3680	97,815	SH	DEFINED	2			97,815	
CATALYST INTL INC	EQUITY	14887T105	1	300	SH	DEFINED	2			300	
CATALYTICA INC	EQUITY	148885106	116	9,345	SH	DEFINED	2			9,345	

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NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PRN	PUT/ CALL	INVSTMT DSCRETN	OTHR MGRS	VOTING AUTHORITY		
									SOLE	SHARED	NONE
CATELLUS DEV CORP	EQUITY	149111106	7591	433,790	SH		DEFINED	2		433,790	
CATELLUS DEVELOPMENT											
CORP	EQUITY	149111106	4121	235,500	SH		DEFINED	3		200,500	35,000
CATERPILLAR INC	EQUITY	149123101	7248	214,752	SH		DEFINED	2		214,752	
CATERPILLAR INC.	EQUITY	149123101	341	10,100	SH		DEFINED	1		10,100	
CATHAY BANCORP INC	EQUITY	149150104	2	33	SH		DEFINED	2		33	
CATO CORP NEW	EQUITY	149205106	1	100	SH		DEFINED	2		100	
CB RICHARD ELLIS SVCS											
INC	EQUITY	12489L108	1	100	SH		DEFINED	2		100	
CBL + ASSOC PPTYS INC	EQUITY	124830100	3	113	SH		DEFINED	2		113	
CBRL GROUP INC	EQUITY	12489V106	49	3,400	SH		DEFINED	1		3,400	
CBRL GROUP INC	EQUITY	12489V106	304	21,156	SH		DEFINED	2		21,156	
CCC INFORMATION SER	EQUITY	12487Q109	968	120,000	SH		DEFINED	1		120,000	
CCC INFORMATION SVCS											
GROUP INC	EQUITY	12487Q109	2	200	SH		DEFINED	2		200	
CDW COMPUTER CENTER	EQUITY	125129106	345	5,000	SH		DEFINED	1		5,000	
CDW COMPUTER CTRS INC	EQUITY	125129106	80	1,160	SH		DEFINED	2		1,160	
CEC ENTMT INC	EQUITY	125137109	35	1,079	SH		DEFINED	2		1,079	
CELERITEK INC	EQUITY	150926103	3	69	SH		DEFINED	2		69	
CELESTICA INC	CORPBOND	15101QAA6	4092	8,325,000	PRN		DEFINED	4		8,325,000	
CELESTICA INC	EQUITY	15101Q108	4620	66,712	SH		DEFINED	2		66,712	
CELESTICA INC	EQUITY	15101Q959	303	4,411	SH		DEFINED	2		4,411	
CELGENE CORP	EQUITY	151020104	1811	30,430	SH		DEFINED	2		30,430	
CELL GENESYS INC	EQUITY	150921104	6	204	SH		DEFINED	2		204	
CELL PATHWAYS INC NEW	EQUITY	15114R101	1	125	SH		DEFINED	2		125	
CELL THERAPEUTICS INC	EQUITY	150934107	4005	60,060	SH		DEFINED	2		60,060	
CELLNET DATA SYS	EQUITY	15115M101		400	SH		DEFINED	2		400	
CELLSTAR CORP	EQUITY	150925105	20	6,400	SH		DEFINED	2		6,400	
CEMEX S A	EQUITY	151290871	13	7,268	SH		DEFINED	2		7,268	
CEMEX S A	EQUITY	151290889	3099	154,443	SH		DEFINED	2		154,443	
CEMEX SA -SPONS ADR	EQUITY	151290889	367	18,300	SH		DEFINED	1		18,300	
CEMIG CIA ENERG MG	EQUITY	219271905	164	9,911,000	SH		DEFINED	2		9,911,000	
CENDANT CORP	EQUITY	151313111	3805	602,700	SH		DEFINED	4		602,700	
CENDANT CORP	EQUITY	151313103	224	20,618	SH		DEFINED	1		20,618	
CENDANT CORP	EQUITY	151313103	10024	921,754	SH		DEFINED	2		921,754	
CENDANT CORP	EQUITY	151313301	303	18,500	SH		DEFINED	2		18,500	
CENTERPOINT PPTYS TR	EQUITY	151895109	8314	180,504	SH		DEFINED	2		180,504	
CENTERPOINT PPTYS TRUST	EQUITY	151895109	8181	177,600	SH		DEFINED	3		151,800	25,800
CENTEX CONST PRDS INC	EQUITY	15231R109		18	SH		DEFINED	2		18	
CENTEX CORP	EQUITY	152312104	61	1,900	SH		DEFINED	1		1,900	

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NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PRN	PUT/ CALL	INVSTMT DSCRETN	OTHR MGRS	VOTING AUTHORITY		
									SOLE	SHARED	NONE
CENTEX CORP	EQUITY	152312104	25	791	SH		DEFINED	2		791	
CENTILLIUM											
COMMUNICATIONS INC	EQUITY	152319109	3	28	SH		DEFINED	2		28	
CENTRAIS GERADORAS DO											
SUL DO B	EQUITY	15235B308	143	18,300	SH		DEFINED	2		18,300	
CENTRAL GARDEN + PET CO	EQUITY	153527106	1	100	SH		DEFINED	2		100	
CENTRAL PKG CORP	EQUITY	154785109	1	51	SH		DEFINED	2		51	
CENTURA BKS INC	EQUITY	15640T100	4	102	SH		DEFINED	2		102	
CENTURY ALUM CO	EQUITY	156431108	1	100	SH		DEFINED	2		100	
CENTURY SOUTH BANK INC	EQUITY	156683104	2	100	SH		DEFINED	2		100	

CENTURYBUSINESS SVCS INC	EQUITY	156490104	1	400	SH	DEFINED	2			400	
CENTURYTEL INC	EQUITY	156700106	114	4,200	SH	DEFINED	1			4,200	
CENTURYTEL INC	EQUITY	156700106	2450	89,909	SH	DEFINED	2			89,909	
CEPHALON INC	EQUITY	156708406	143478	1,042,980	SH	DEFINED	4			1,042,980	
CEPHALON INC	EQUITY	156708109	11404	235,135	SH	DEFINED	2			235,135	
CERADYNE INC CALIF	EQUITY	156710105	918	93,000	SH	DEFINED	2			93,000	
CERADYNE INC COM	EQUITY	156710105	918	93,000	SH	DEFINED	3			93,000	
CERAGON NETWORKS LTD	EQUITY	M22013102	62	2,300	SH	DEFINED	2			2,300	
CERIDIAN CORP	EQUITY	15677T106	126	4,500	SH	DEFINED	1			4,500	
CERIDIAN CORP	EQUITY	15677T106	9304	331,538	SH	DEFINED	2			331,538	
CERNER CORP	EQUITY	156782104	937	20,181	SH	DEFINED	2			20,181	
CERUS CORP	EQUITY	157085101	3	46	SH	DEFINED	2			46	
CFW COMMUNICATIONS CO	EQUITY	124923103	2	65	SH	DEFINED	2			65	
CH ENERGY GROUP INC	EQUITY	12541M102	5	115	SH	DEFINED	2			115	
CHAMPION ENTERPRISES INC	EQUITY	158496109	61	14,300	SH	DEFINED	2			14,300	
CHAMPIONSHIP AUTO RACING TEAM	EQUITY	158711101	25	1,045	SH	DEFINED	2			1,045	
CHARLES RIV LABORATORIES INTL	EQUITY	159864107	4563	134,200	SH	DEFINED	2			134,200	
CHARMING SHOPPES INC	EQUITY	161133103	3	571	SH	DEFINED	2			571	
CHARMING SHOPPES INC.	CORPBOND	161133AA1	3735	4,191,000	PRN	DEFINED	4			4,191,000	
CHARTER COMMUNICATIONS INC DEL	EQUITY	16117M107	1733	106,537	SH	DEFINED	2			106,537	
CHARTER MUN MTG ACCEP CO	EQUITY	160908109	1	100	SH	DEFINED	2			100	
CHARTER ONE FIN'L	EQUITY	160903100	157	6,445	SH	DEFINED	1			6,445	
CHARTER ONE FIN'L	EQUITY	160903100	57995	2,379,274	SH	DEFINED	3			2,224,039	155,235
CHARTER ONE FINL INC	EQUITY	160903100	6641	272,437	SH	DEFINED	2			272,437	
CHARTERED SEMICONDUCTOR MFG	EQUITY	16133R106	122	2,010	SH	DEFINED	2			2,010	
CHASE MANHATTAN COR	EQUITY	16161A108	3507	75,925	SH	DEFINED	1			75,925	
CHASE MANHATTAN CORP NEW	EQUITY	16161A108	99931	2,163,585	SH	DEFINED	2			2,163,585	
CHATEAU CMNTYS INC	EQUITY	161726104	3049	113,700	SH	DEFINED	2			113,700	
CHATEAU COMMUNITIES INC COM	EQUITY	161726104	14999	559,400	SH	DEFINED	3			495,900	63,500

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NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PRN	PUT/ CALL	INVSTMT DCRETN	OTHR MGRS	VOTING AUTHORITY		
									SOLE	SHARED	NONE
CHEAP TICKETS INC	EQUITY	162672109	1	94	SH		DEFINED	2			94
CHECK POINT SOFTWARE	EQUITY	M22465104	1591	10,100	SH		DEFINED	1			10,100
CHECK POINT SOFTWARE	EQUITY	M22465104	40982	260,200	SH		DEFINED	2			260,200
CHECKFREE CORP NEW	EQUITY	162813109	18650	445,209	SH		DEFINED	2			445,209
CHECKFREE CORP.	EQUITY	162813109	184	4,400	SH		DEFINED	1			4,400
CHECKPOINT SYS INC	EQUITY	162825103	1	189	SH		DEFINED	2			189
CHEESECAKE FACTORY	EQUITY	163072101	8216	189,955	SH		DEFINED	2			189,955
CHEESECAKE FACTORY INC COM	EQUITY	163072101	34550	798,850	SH		DEFINED	3			783,125
15,725											
CHELSEA GCA REALTY INC	EQUITY	163262108	126	3,600	SH		DEFINED	2			3,600
CHEMED CORP	EQUITY	163596109	3	100	SH		DEFINED	2			100
CHEMFIRST INC	EQUITY	16361A106	3	159	SH		DEFINED	2			159
CHEMICAL FINL CORP	EQUITY	163731102	2	105	SH		DEFINED	2			105
CHESAPEAKE CORP	EQUITY	165159104	2	105	SH		DEFINED	2			105
CHESAPEAKE ENERGY CORP	EQUITY	165167305	672	11,100	SH		DEFINED	4			11,100
CHESAPEAKE ENERGY CORP	EQUITY	165167107	5	628	SH		DEFINED	2			628
CHEVRON CORP	EQUITY	166751107	19630	230,264	SH		DEFINED	2			230,264
CHEVRON CORPORATION	EQUITY	166751107	1577	18,500	SH		DEFINED	1			18,500
CHICOS FAS INC	EQUITY	168615102	4405	129,564	SH		DEFINED	2			129,564
CHICOS FAS INC COM	EQUITY	168615102	6565	193,100	SH		DEFINED	3			193,100
CHIEFTAIN INTL PDG CORP	EQUITY	168672202	4141	149,900	SH		DEFINED	4			149,900
CHIEFTAIN INTL INC	EQUITY	16867C101	331	16,000	SH		DEFINED	2			16,000
CHILDRENS PL RETAIL STORES INC	EQUITY	168905107	51	1,982	SH		DEFINED	2			1,982
CHINA MOBILE HK LTD	EQUITY	16941M109	2997	92,400	SH		DEFINED	1			92,400
CHINA MOBILE HONG KONG LTD	EQUITY	16941M109	1175	36,230	SH		DEFINED	2			36,230
CHINA UNICOM	EQUITY	16945R104	9179	420,820	SH		DEFINED	2			420,820
CHIQUITA BRANDS INTL INC	EQUITY	170032403	244	17,300	SH		DEFINED	4			17,300
CHIQUITA BRANDS INTL INC	EQUITY	170032106	1	254	SH		DEFINED	2			254
CHIRON CORP	EQUITY	170040109	26	581	SH		DEFINED	2			581
CHIRON CORP.	EQUITY	170040109	473	10,500	SH		DEFINED	1			10,500
CHITTENDEN CORP	EQUITY	170228100	126	4,907	SH		DEFINED	2			4,907
CHOICE HOTELS INC	EQUITY	169905106	3	300	SH		DEFINED	2			300
CHOICE ONE COMMUNICATIONS INC	EQUITY	17038P104		40	SH		DEFINED	2			40
CHOICEPOINT INC	EQUITY	170388102	107	2,330	SH		DEFINED	2			2,330
CHORDIANT SOFTWARE INC	EQUITY	170404107	167	21,586	SH		DEFINED	2			21,586
CHRIS CRAFT INDS IN	EQUITY	170520100	171	2,079	SH		DEFINED	1			2,079
CHRIS CRAFT INDS INC	EQUITY	170520100	3	41	SH		DEFINED	2			41
CHRISTOPHER & BANKS CP COM	EQUITY	171046105	3780	97,225	SH		DEFINED	3			97,225

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NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PRN	PUT/ CALL	INVSTMT DCRETN	OTHR MGRS	VOTING AUTHORITY		
									SOLE	SHARED	NONE
CHRISTOPHER + BANKS CORP	EQUITY	171046105	3780	97,225	SH		DEFINED	2			97,225
CHROMAVISION MED SYS INC	EQUITY	17111P104	1	100	SH		DEFINED	2			100
CHUBB CORP	EQUITY	171232101	3253	41,115	SH		DEFINED	1			41,115
CHUBB CORP	EQUITY	171232101	34144	431,519	SH		DEFINED	2			431,519
CHURCH & DWIGHT INC	EQUITY	171340102	40	2,200	SH		DEFINED	1			2,200
CHURCH + DWIGHT INC	EQUITY	171340102	4	200	SH		DEFINED	2			200
CHURCHILL DOWNS INC	EQUITY	171484108	1	30	SH		DEFINED	2			30
CIA ANONIMA TELEF D Cia de Minas	EQUITY	204421101	1349	55,200	SH		DEFINED	1			55,200
Buenaventura - Spon ADR	EQUITY	204448104	353	25,000	SH		DEFINED	1			25,000
CIA PARANAENSE ENER	EQUITY	20441B407	540	60,900	SH		DEFINED	1			60,900
CIA TELECOM CHILE-S	EQUITY	204449300	2460	141,600	SH		DEFINED	1			141,600
CIA VALE DO RIO DOC	EQUITY	204412100	591	23,700	SH		DEFINED	1			23,700

CIBER INC	EQUITY	17163B102	145	17,560	SH	DEFINED	2			17,560	
CIENA CORP	EQUITY	171779101	55745	453,900	SH	DEFINED	2			453,900	
CIGNA CORP	EQUITY	125509109	480	4,600	SH	DEFINED	1			4,600	
CIGNA CORP	EQUITY	125509109	10871	104,131	SH	DEFINED	2			104,131	
CINAR CORP	EQUITY	171905300	563	187,700	SH	DEFINED	2			187,700	
CINCINNATI FINL CORP	EQUITY	172062101	147	4,150	SH	DEFINED	1			4,150	
CINCINNATI FINL CORP	CORPBOND	172062AB7	1821	763,000	PRN	DEFINED	4			763,000	
CINCINNATI FINL CORP	EQUITY	172062101	65	1,818	SH	DEFINED	2			1,818	
CINERGY CORP	EQUITY	172474108	159	4,800	SH	DEFINED	1			4,800	
CINERGY CORP	EQUITY	172474108	51	1,543	SH	DEFINED	2			1,543	
CINTAS CORP	EQUITY	172908105	423	9,700	SH	DEFINED	1			9,700	
CINTAS CORP	EQUITY	172908105	617	14,160	SH	DEFINED	2			14,160	
CIPHERGEN BIOSYSTEMS INC	EQUITY	17252Y104	910	28,450	SH	DEFINED	2			28,450	
CIPHERGEN BIOSYSTEMS INC	EQUITY	17252Y997	640	20,000	SH	DEFINED	2			20,000	
CIRCLE INTL GROUP INC	EQUITY	172574105	3	83	SH	DEFINED	2			83	
CIRCUIT CITY STORES	EQUITY	172737108	552	24,000	SH	DEFINED	4			24,000	
CIRCUIT CITY STORES	EQUITY	172737108	136	5,900	SH	DEFINED	1			5,900	
CIRCUIT CITY STORES INC	EQUITY	172737108	10784	468,854	SH	DEFINED	2			468,854	
CIRRUS LOGIC CORP	CORPBOND	172755AC4	44829	27,177,000	PRN	DEFINED	4			27,177,000	
CIRRUS LOGIC CORP	EQUITY	172755100	153	3,800	SH	DEFINED	1			3,800	
CIRRUS LOGIC INC	EQUITY	172755100	15	381	SH	DEFINED	2			381	
CISCO SYS INC	EQUITY	17275R102	561761	10,167,620	SH	DEFINED	2			10,167,620	
CISCO SYSTEMS INC.	EQUITY	17275R102	57521	1,041,107	SH	DEFINED	1			1,041,107	
CIT GROUP INC	EQUITY	125577106	507	28,981	SH	DEFINED	2			28,981	
CITADEL COMMUNICATIONS CORP	EQUITY	172853202	20	1,181	SH	DEFINED	2			1,181	

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									SOLE	SHARED	NONE	
CITIGROUP INC	EQUITY	172967101	43072	930,803	SH		DEFINED	1			930,803	
CITIGROUP INC	EQUITY	172967101	537262	9,937,796	SH		DEFINED	2			9,937,796	
CITIGROUP INC	EQUITY	172967309	1890	42,000	SH		DEFINED	2			42,000	
CITIZENS BKG CORP MICH CITIZENS COMMUNICATIONS CO	EQUITY	174420109	123	5,342	SH		DEFINED	2			5,342	
CITIZENS UTILS TR	EQUITY	17453B101	11	838	SH		DEFINED	2			838	
CITRIX SYS INC	EQUITY	177351202	34313	637,900	SH		DEFINED	4			637,900	
CITRIX SYSTEMS INC	EQUITY	177376100	8720	434,632	SH		DEFINED	2			434,632	
CITRIX SYSTEMS INC	EQUITY	177376100	108	5,400	SH		DEFINED	1			5,400	
CITY BK LYNNWOOD WASH	EQUITY	17770A109		25	SH		DEFINED	2			25	
CITY NATL CORP	EQUITY	178566105	104	2,700	SH		DEFINED	1			2,700	
CITY NATL CORP	EQUITY	178566105	33	843	SH		DEFINED	2			843	
CLAIRE S STORES INC	EQUITY	179584107	4	221	SH		DEFINED	2			221	
CLAIRE'S STORES INC	EQUITY	179584107	52	2,900	SH		DEFINED	1			2,900	
CLARCOR INC	EQUITY	179895107	4	200	SH		DEFINED	2			200	
CLARENT CORP DEL	EQUITY	180461105	1478	37,543	SH		DEFINED	2			37,543	
CLARUS CORP DEL	EQUITY	182707109	2	73	SH		DEFINED	2			73	
CLASSIC COMMUN	EQUITY	182728204	101	20,000	SH		DEFINED	1			20,000	
CLAYTON HOMES INC	EQUITY	184190106	80	7,968	SH		DEFINED	1			7,968	
CLAYTON HOMES INC	EQUITY	184190106	132	13,200	SH		DEFINED	4			13,200	
CLAYTON HOMES INC	EQUITY	184190106	6	617	SH		DEFINED	2			617	
CLEAR CHANNEL COMMU	EQUITY	184502102	932	16,500	SH		DEFINED	1			16,500	
CLEAR CHANNEL COMMU	EQUITY	184502102	3402	60,220	SH		DEFINED	3			51,030	9,190
CLEAR CHANNEL COMMUNICATIONS	EQUITY	184502102	70353	1,245,186	SH		DEFINED	2			1,245,186	
CLECO CORP NEW	EQUITY	12561W105	7	152	SH		DEFINED	2			152	
CLECO CORPORATION	EQUITY	12561W105	61	1,300	SH		DEFINED	1			1,300	
CLEVELAND CLIFFS IN	EQUITY	185896107	14	600	SH		DEFINED	1			600	
CLEVELAND CLIFFS INC	EQUITY	185896107	2374	103,800	SH		DEFINED	2			103,800	
CLICK2LEARN COM INC	EQUITY	18681S106	1	86	SH		DEFINED	2			86	
CLICKSETTLE COM INC	EQUITY	18682E114	11	17,800	SH		DEFINED	4			17,800	
CLOROX CO	EQUITY	189054109	831	21,009	SH		DEFINED	2			21,009	
CLOROX CO.	EQUITY	189054109	253	6,400	SH		DEFINED	1			6,400	
CMG INFORMATION SVCS INC	EQUITY	125750109	11	400	SH		DEFINED	2			400	
CMS ENERGY CORP	EQUITY	125896100	94	3,500	SH		DEFINED	1			3,500	
CMS ENERGY CORP	EQUITY	125896100	191	7,102	SH		DEFINED	2			7,102	
CMS ENERGY CORP	EQUITY	125896308	2136	67,000	SH		DEFINED	2			67,000	
CNA FINL CORP	EQUITY	126117100	14	355	SH		DEFINED	2			355	
CNA SURETY CORP	EQUITY	12612L108	302	26,292	SH		DEFINED	2			26,292	

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NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PRN	PUT/ CALL	INVTMT DSCRETN	OTHR MGRS	VOTING AUTHORITY			
									SOLE	SHARED	NONE	
CNET NETWORKS INC	EQUITY	12613R104	685	28,140	SH		DEFINED	1			28,140	
CNET NETWORKS INC	EQUITY	12613R104	8236	338,085	SH		DEFINED	2			338,085	
CNF TRANSM INC	EQUITY	12612W104	653	29,335	SH		DEFINED	2			29,335	
CNF TRANSPORTATION	EQUITY	12612W104	62	2,800	SH		DEFINED	1			2,800	
CNH GLOBAL N V	EQUITY	N20935107	2000	200,000	SH		DEFINED	2			200,000	
COACHMEN INDS INC	EQUITY	189873102	1	100	SH		DEFINED	2			100	
COASTAL CORP	EQUITY	190441105	452	6,100	SH		DEFINED	1			6,100	
COASTAL CORP	EQUITY	190441105	15655	211,202	SH		DEFINED	2			211,202	
COASTAL CORP	EQUITY	190441865	3759	90,300	SH		DEFINED	2			90,300	
COBALT NETWORKS INC	EQUITY	19074R101	10	169	SH		DEFINED	2			169	
COBRA ELECTRS CORP	EQUITY	191042100	93	15,700	SH		DEFINED	4			15,700	
COCA COLA	EQUITY	191216100	17935	325,350	SH		DEFINED	1			325,350	
COCA COLA CO	EQUITY	191216100	21663	392,973	SH		DEFINED	2			392,973	
COCA COLA ENTERPRISES INC	EQUITY	191219104	154	9,694	SH		DEFINED	2			9,694	
COCA COLA FEMSA S A CV	EQUITY	191241108	858	42,900	SH		DEFINED	2			42,900	
COCA-COLA ENTERPRIS	EQUITY	191219104	194	12,200	SH		DEFINED	1			12,200	
COCA-COLA FEMSA S.A	EQUITY	191241108	476	23,800	SH		DEFINED	1			23,800	
COFLEXIP	EQUITY	192384105	243	3,900	SH		DEFINED	2			3,900	
COGNEX CORP	EQUITY	192422103	1376	34,884	SH		DEFINED	2			34,884	
COGNIZANT TECHNOLOGY SOLUTIONS	EQUITY	192446102	1	29	SH		DEFINED	2			29	
COGNOS INC	EQUITY	19244C109	1544	37,900	SH		DEFINED	2			37,900	
COHERENT INC	EQUITY	192479103	1801	26,486	SH		DEFINED	2			26,486	

COHU INC	EQUITY	192576106	2	141	SH	DEFINED	2				141	
COINSTAR COMMON	EQUITY	19259P300	2,859	210,800	SH	DEFINED	1				210,800	
COINSTAR INC	EQUITY	19259P300	1	100	SH	DEFINED	2				100	
COLE KENNETH PRODTNS INC	EQUITY	193294105	37	1,056	SH	DEFINED	2				1,056	
COLGATE PALMOLIVE CO	EQUITY	194162103	52027	1,102,259	SH	DEFINED	2				1,102,259	
COLGATE-PALMOLIVE	EQUITY	194162103	816	17,290	SH	DEFINED	1				17,290	
COLLATERAL THERAPEUTICS	EQUITY	193921103	1	34	SH	DEFINED	2				34	
COLLECTORS UNIVERSE INC	EQUITY	19421R101	40	15,850	SH	DEFINED	2				15,850	
COLLINS + ATKMAN CORP	EQUITY	194830105	2	400	SH	DEFINED	2				400	
COLONIAL BANCGRUP INC	CORPBOND	195493AA9	356	240,000	PRN	DEFINED	4				240,000	
COLONIAL BANCGRUP INC	EQUITY	195493309	30	2,868	SH	DEFINED	2				2,868	
COLONIAL PPTYS TR	EQUITY	195872106	3	116	SH	DEFINED	2				116	
COLONIAL PPTYS TR COM SH BEN I	EQUITY	195872106	3291	128,100	SH	DEFINED	3				112,100	16,000
COLUMBIA ENERGY GRO	EQUITY	197648108	202	2,850	SH	DEFINED	1				2,850	
COLUMBIA ENERGY GROUP	EQUITY	197648108	837	11,791	SH	DEFINED	2				11,791	

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NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PRN	PUT/ CALL	INVSTMT DSCRETN	OTHR MGRS	VOTING AUTHORITY			
									SOLE	SHARED	NONE	
COLUMBIA LABS INC	EQUITY	197779101	1	100	SH		DEFINED	2			100	
COLUMBIA SPORTSWEAR CO	EQUITY	198516106	1	23	SH		DEFINED	2			23	
COLUMBUS MCKINNON CORP NY	EQUITY	199333105	1	100	SH		DEFINED	2			100	
COM21 INC	EQUITY	205937105	2	176	SH		DEFINED	2			176	
COMCAST CORP	CORPBOND	200300507	137923	2,006,515	PRN		DEFINED	4			2,006,515	
COMCAST CORP	EQUITY	200300101	480	11,800	SH		DEFINED	2			11,800	
COMCAST CORP	EQUITY	200300200	48258	1,178,821	SH		DEFINED	2			1,178,821	
COMCAST CORP. SPECI	EQUITY	200300200	1073	26,200	SH		DEFINED	1			26,200	
COMDISCO	EQUITY	200336105	168	8,800	SH		DEFINED	1			8,800	
COMDISCO INC	EQUITY	200336105	7	341	SH		DEFINED	2			341	
COMERICA INC	EQUITY	200340107	275	4,700	SH		DEFINED	1			4,700	
COMERICA INC	EQUITY	200340107	485	8,294	SH		DEFINED	2			8,294	
COMFORT SYS USA INC	EQUITY	199908104	2	300	SH		DEFINED	2			300	
COMMERCE BANCORP INC N J	EQUITY	200519106	14	238	SH		DEFINED	2			238	
COMMERCE BANCSHARES INC	EQUITY	200525103	595	16,160	SH		DEFINED	2			16,160	
COMMERCE GROUP INC MASS	EQUITY	200641108	3	119	SH		DEFINED	2			119	
COMMERCE ONE INC DEL	EQUITY	200693109	13428	171,057	SH		DEFINED	2			171,057	
COMMERCIAL FED CORP	EQUITY	201647104	6	308	SH		DEFINED	2			308	
COMMERCIAL METALS CO	EQUITY	201723103	3	100	SH		DEFINED	2			100	
COMMERCIAL NET LEASE COM COMMERCIAL NET LEASE RLTY INC	EQUITY	202218103	1072	103,300	SH		DEFINED	3			84,200	19,100
COMMONWEALTH TEL ENTERPRISES	EQUITY	202218103	4	345	SH		DEFINED	2			345	
COMMSCOPE INC	EQUITY	203349105	2	54	SH		DEFINED	2			54	
COMMSCOPE INC	EQUITY	203372107	71	2,900	SH		DEFINED	1			2,900	
COMMSCOPE INC	EQUITY	203372107	1955	79,781	SH		DEFINED	2			79,781	
COMMUNICATION CELLULAR S A	EQUITY	205847114	1	1,000	SH		DEFINED	2			1,000	
COMMUNITY BK SYS INC	EQUITY	203607106	223	8,600	SH		DEFINED	4			8,600	
COMMUNITY FIRST BANKSHARES INC	EQUITY	203902101	304	17,313	SH		DEFINED	2			17,313	
COMMUNITY HEALTH SYS INC NEW	EQUITY	203668108	18578	578,300	SH		DEFINED	2			578,300	
COMMUNITY HLTH SYS NEW COM	EQUITY	203668108	67430	2,099,000	SH		DEFINED	3			2,059,600	39,400
COMPANHIA BRASILEIRA DE DISTR	EQUITY	20440T201	413	11,100	SH		DEFINED	2			11,100	
COMPANHIA DE BEBIDAS DAS AMERS	EQUITY	20441W203	991	44,800	SH		DEFINED	2			44,800	
COMPANHIA ENERGETICA DE MINAS	EQUITY	204409601	1217	73,400	SH		DEFINED	2			73,400	
COMPANHIA VALE DO RIO DOCE	EQUITY	204412100	1082	42,915	SH		DEFINED	2			42,915	
COMPANIA DE MINAS BUENAVENTURA	EQUITY	204448104	970	68,700	SH		DEFINED	2			68,700	
COMPANIA DE TELECOM DE CHILE Compania Telecomunicaciones Chile ADR	EQUITY	204449300	287	16,500	SH		DEFINED	2			16,500	
COMPAQ COMPUTER	EQUITY	204493100	1320	47,844	SH		DEFINED	1			47,844	

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NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PRN	PUT/ CALL	INVSTMT DSCRETN	OTHR MGRS	VOTING AUTHORITY			
									SOLE	SHARED	NONE	
COMPAQ COMPUTER CORP	EQUITY	204493100	31892	1,156,337	SH		DEFINED	2			1,156,337	
COMPASS BANCSHARES INC	EQUITY	20449H109	8	417	SH		DEFINED	2			417	
COMPASS BANCSHARES, COMPLETE BUSINES SOLUTIONS INC	EQUITY	20449H109	137	7,000	SH		DEFINED	1			7,000	
COMPUCREDIT CORP	EQUITY	20452F107	150	11,147	SH		DEFINED	2			11,147	
COMPUCREDIT CORP COM	EQUITY	20478N100	8417	150,060	SH		DEFINED	2			150,060	
COMPUTER ASSOC INTL INC	EQUITY	20478N100	34094	607,800	SH		DEFINED	3			592,300	15,500
COMPUTER ASSOCIATES	EQUITY	204912109	6420	254,875	SH		DEFINED	2			254,875	
COMPUTER HORIZONS CORP	EQUITY	204912109	432	17,150	SH		DEFINED	1			17,150	
COMPUTER NETWORK TECHNOLOGY	EQUITY	205908106	127	18,705	SH		DEFINED	2			18,705	
COMPUTER SCIENCES C	EQUITY	204925101	1396	40,615	SH		DEFINED	2			40,615	
COMPUTER SCIENCES CORP	EQUITY	205363104	780	10,500	SH		DEFINED	1			10,500	
COMPUWARE CORP	EQUITY	205363104	19689	265,173	SH		DEFINED	2			265,173	
COMPUWARE CORP	EQUITY	205638109	90	10,800	SH		DEFINED	1			10,800	
COMSHARE INC	EQUITY	205638109	35	4,167	SH		DEFINED	2			4,167	
COMSTOCK RES INC	EQUITY	205912108	70	16,400	SH		DEFINED	4			16,400	
COMTECH	EQUITY	205768203	2	180	SH		DEFINED	2			180	
TELECOMMUNICATIONS	EQUITY	205826209	16	1,100	SH		DEFINED	2			1,100	
COMVERSE TECHNOLOGY INC	EQUITY	205862402	488	4,520	SH		DEFINED	1			4,520	

CONVERSE TECHNOLOGY INC	CORPBOND	205862AG0	235360	46,622,000	PRN	DEFINED	4			46,622,000	
CONVERSE TECHNOLOGY INC	EQUITY	205862402	11127	103,032	SH	DEFINED	2			103,032	
CONAGRA FOODS INC	EQUITY	205887102	293	14,600	SH	DEFINED	1			14,600	
CONAGRA INC	EQUITY	205887102	4750	236,774	SH	DEFINED	2			236,774	
CONCENTRIC NETWORK CORP											
DEL	EQUITY	20589R115	52	130	SH	DEFINED	2			130	
CONCORD CAMERA CORP	EQUITY	206156101	4	149	SH	DEFINED	2			149	
CONCORD COMMUNICATIONS											
INC	EQUITY	206186108	10	388	SH	DEFINED	2			388	
CONCORD EFS INC	EQUITY	206197105	439	12,350	SH	DEFINED	1			12,350	
CONCORD EFS INC	EQUITY	206197105	14739	415,000	SH	DEFINED	3			322,250	92,750
CONCORD EFS INC	EQUITY	206197105	4302	121,131	SH	DEFINED	2			121,131	
CONCURRENT COMPUTER CORP	EQUITY	206710204	19931	1,048,982	SH	DEFINED	2			1,048,982	
CONCURRENT COMPUTR NEW											
COM	EQUITY	206710204	54756	2,881,900	SH	DEFINED	3			2,830,300	51,600
CONNECTIV INC	EQUITY	206829103	93	5,200	SH	DEFINED	1			5,200	
CONNECTIV INC	EQUITY	206829103	229	12,800	SH	DEFINED	4			12,800	
CONNECTIV INC	EQUITY	206829103	10	587	SH	DEFINED	2			587	
CONEXANT SYS INC	EQUITY	207142100	155	3,694	SH	DEFINED	2			3,694	
CONEXANT SYSTEMS IN	EQUITY	207142100	264	6,300	SH	DEFINED	1			6,300	
CONMED CORP	EQUITY	207410101	2	123	SH	DEFINED	2			123	
CONNETICS CORP	EQUITY	208192104	5	218	SH	DEFINED	2			218	

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NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PRN	PUT/ CALL	INVTMT DCRETN	OTHR MGRS	VOTING AUTHORITY		
									SOLE	SHARED	NONE
CONOCO INC	EQUITY	208251306	11132	426,110	SH		DEFINED	2			426,110
CONOCO INC	EQUITY	208251405	5862	217,622	SH		DEFINED	2			217,622
CONOCO INC - CLASS	EQUITY	208251405	498	18,500	SH		DEFINED	1			18,500
CONOLOG GROUP	EQUITY	208254110	25	99,100	SH		DEFINED	4			99,100
CONSECO INC	EQUITY	208464107	1481	194,173	SH		DEFINED	2			194,173
CONSECO INC.	EQUITY	208464107	73	9,582	SH		DEFINED	1			9,582
CONSOL ENERGY INC	EQUITY	20854P109	3	182	SH		DEFINED	2			182
CONSOLIDATED EDISON	EQUITY	209115104	239	7,000	SH		DEFINED	1			7,000
CONSOLIDATED EDISON INC	EQUITY	209115104	305	8,924	SH		DEFINED	2			8,924
CONSOLIDATED PRODS INC	EQUITY	209798107	2	220	SH		DEFINED	2			220
CONSOLIDATED STORES	EQUITY	210149100	41	3,000	SH		DEFINED	1			3,000
CONSOLIDATED STORES CORP	EQUITY	210149100	4822	357,187	SH		DEFINED	2			357,187
CONSORICO ARA SA	EQUITY	220973903	314	193,800	SH		DEFINED	2			193,800
CONSTELLATION BRANDS INC	EQUITY	21036P108	5	100	SH		DEFINED	2			100
CONSTELLATION ENERG	EQUITY	210371100	219	4,400	SH		DEFINED	1			4,400
CONSTELLATION ENERGY											
GROUP INC	EQUITY	210371100	166	3,343	SH		DEFINED	2			3,343
CONTINENTAL AIRLS INC	EQUITY	210795308	10229	225,122	SH		DEFINED	2			225,122
CONTROL COM MEX	EQUITY	222245904	178	151,300	SH		DEFINED	2			151,300
CONVERGENT											
COMMUNICATIONS INC	EQUITY	211914403		100	SH		DEFINED	2			100
CONVERGYS CORP	EQUITY	212485106	87	2,230	SH		DEFINED	2			2,230
CONVERGYS CORPORATI	EQUITY	212485106	179	4,600	SH		DEFINED	1			4,600
COOPER CAMERON CORP	EQUITY	216640102	228	3,100	SH		DEFINED	1			3,100
COOPER CAMERON CORP	EQUITY	216640102	2567	34,830	SH		DEFINED	2			34,830
COOPER COS INC	EQUITY	216648402	124	3,500	SH		DEFINED	2			3,500
COOPER INDS INC	EQUITY	216669101	1275	36,165	SH		DEFINED	2			36,165
COOPER INDUSTRIES	EQUITY	216669101	106	3,000	SH		DEFINED	1			3,000
COOPER TIRE & RUBBE	EQUITY	216831107	23	2,300	SH		DEFINED	1			2,300
COOPER TIRE + RUBR CO	EQUITY	216831107	3332	331,100	SH		DEFINED	2			331,100
COORS (ADOLPH) - CL	EQUITY	217016104	57	900	SH		DEFINED	1			900
COORS ADOLPH CO	EQUITY	217016104	163	2,580	SH		DEFINED	2			2,580
COPART INC	EQUITY	217204106	3	211	SH		DEFINED	2			211
COPEL PARANA ENERG	EQUITY	219283900	910	118,055,000	SH		DEFINED	2			118,055,000
COPPER MTN NETWORKS INC	EQUITY	217510106	12	329	SH		DEFINED	2			329
COR THERAPEUTICS INC	CORPBOND	217753AC6	9813	5,000,000	PRN		DEFINED	4			5,000,000
COR THERAPEUTICS INC	EQUITY	217753102	4441	71,266	SH		DEFINED	2			71,266
CORE LABORATORIES NV	EQUITY	N22717107	368	15,000	SH		DEFINED	2			15,000
CORRECTIONS CORP AMER NEW	EQUITY	22025Y100	1	581	SH		DEFINED	2			581

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									SOLE	SHARED	NONE
COREXPRESS	EQUITY	218686913	4500	364,196	SH		DEFINED	2			364,196
CORINTHIAN COLLEGES INC	EQUITY	218868107	2	41	SH		DEFINED	2			41
CORIXA CORP	EQUITY	21887F100	400	7,958	SH		DEFINED	2			7,958
CORN PRODUCTS INTL INC	EQUITY	219023108	1759	77,308	SH		DEFINED	2			77,308
CORNELL COMPANIES INC	EQUITY	219141108	13	1,500	SH		DEFINED	2			1,500
CORNERSTONE RLTY INCOME											
TR INC	EQUITY	21922V102	2	200	SH		DEFINED	2			200
CORNING INC	EQUITY	219350105	324406	1,092,275	SH		DEFINED	2			1,092,275
CORNING INC.	EQUITY	219350105	12153	40,920	SH		DEFINED	1			40,920
CORP MOCTEZUMA	EQUITY	230817900	505	272,584	SH		DEFINED	2			272,584
CORPORATE EXECUTIVE BRD											
CO	EQUITY	21988R102	495	12,298	SH		DEFINED	2			12,298
CORRECTIONS CORP AMER											
NEW	EQUITY	22025Y308	1	29	SH		DEFINED	2			29
CORSAIR COMMUNICATIONS											
INC	EQUITY	220406102	1	145	SH		DEFINED	2			145
CORUS BANKSHARES INC	EQUITY	220873103	1	20	SH		DEFINED	2			20
CORVIS CORP	EQUITY	221009103	3753	59,316	SH		DEFINED	2			59,316
COSINE COMMUNICATIONS											
INC	EQUITY	221222102	2046	36,830	SH		DEFINED	2			36,830
COST PLUS INC CALIF	EQUITY	221485105	24	789	SH		DEFINED	2			789
COSTAR GROUP INC	EQUITY	22160N109	2	66	SH		DEFINED	2			66
COSTCO WHOLESale CO	EQUITY	22160K105	20748	593,850	SH		DEFINED	1			593,850
COSTCO WHSL CORP NEW	EQUITY	22160R105	130595	3,737,968	SH		DEFINED	2			3,737,968
COULTER PHARMACEUTICAL											
INC	EQUITY	222116105	4	140	SH		DEFINED	2			140
COUNTRYWIDE CR INDS INC	EQUITY	222372104	1359	35,993	SH		DEFINED	2			35,993
COUNTRYWIDE CREDIT	EQUITY	222372104	132	3,500	SH		DEFINED	1			3,500

COUSINS PPTYS INC	EQUITY	222795106	9	203	SH	DEFINED	2			203
COVAD COMMUNICATIONS GROUP INC	EQUITY	222814204	1144	85,526	SH	DEFINED	2			85,526
COVANCE INC	EQUITY	222816100	27	3,300	SH	DEFINED	1			3,300
COVANCE INC	EQUITY	222816100	3	344	SH	DEFINED	2			344
COVENTRY HELATH CARE INC	EQUITY	222862104	6	409	SH	DEFINED	2			409
COX COMMUNICATION INC NEW	EQUITY	224044305	1749	32,700	SH	DEFINED	2			32,700
COX COMMUNICATIONS INC NEW	EQUITY	224044107	3263	85,299	SH	DEFINED	2			85,299
COX COMMUNICATIONS INC NEW	EQUITY	224044503	2329	31,900	SH	DEFINED	2			31,900
COX RADIO INC	EQUITY	224051102	866	49,668	SH	DEFINED	2			49,668
CP + L ENERGY INC	EQUITY	12614C106	2109	50,587	SH	DEFINED	2			50,587
CP&L ENERGY INC.	EQUITY	12614C106	548	13,150	SH	DEFINED	1			13,150
CPB INC	EQUITY	125903104		15	SH	DEFINED	2			15
CRANE CO	EQUITY	224399105	45	1,975	SH	DEFINED	1			1,975
CRANE CO	EQUITY	224399105	920	40,198	SH	DEFINED	2			40,198
CRAWFORD + CO	EQUITY	224633107	4	300	SH	DEFINED	2			300

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NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PRN	PUT/ CALL	INVTMT DCRETN	OTHR MGRS	VOTING AUTHORITY		
									SOLE	SHARED	NONE
CRAY INC	EQUITY	225223106	9	2,000	SH		DEFINED	2			2,000
CREDENCE SYSTEMS CORP	EQUITY	225302108	47	1,554	SH		DEFINED	2			1,554
CREDENCE SYSTEMS, I	EQUITY	225302108	87	2,900	SH		DEFINED	1			2,900
CREDIT ACCEPTANCE CORP	EQUITY	225310101	2	254	SH		DEFINED	2			254
CREDITCORP LTD	EQUITY	G2519Y108	588	81,121	SH		DEFINED	1			81,121
CREDITRUST CORP	EQUITY	225429109		100	SH		DEFINED	2			100
CREE INC	EQUITY	225447101	54	462	SH		DEFINED	2			462
CRESCENT REAL ESTAT	EQUITY	225756105	3436	154,000	SH		DEFINED	1			154,000
CRESCENT REAL ESTATE	EQUITIES	225756105	67	2,989	SH		DEFINED	2			2,989
CRESTLINE CAP CORP	EQUITY	226153104	3	169	SH		DEFINED	2			169
CRESTLINE CAPITAL C	EQUITY	226153104	66	3,309	SH		DEFINED	1			3,309
CRITICAL PATH INC	EQUITY	22674V100	1594	262,399	SH		DEFINED	2			262,399
CRITICAL PATH INC COM	EQUITY	22674V100	45799	753,900	SH		DEFINED	3			731,500
CROMPTON CORP	EQUITY	227116100	975	123,750	SH		DEFINED	2			123,750
CROMPTON CORPORATIO	EQUITY	227116100	52	6,628	SH		DEFINED	1			6,628
CROSS TIMBERS OIL CO	EQUITY	227573201	5941	95,420	SH		DEFINED	4			95,420
CROSS TIMBERS OIL CO	EQUITY	227573102	1529	79,672	SH		DEFINED	2			79,672
CROSSMANN CMNTYS INC	EQUITY	22764E109	24	1,200	SH		DEFINED	2			1,200
CROSSROADS SYSTEMS INC	EQUITY	22765D100	1	109	SH		DEFINED	2			109
CROWN CASTLE INTERN	EQUITY	228227104	73736	2,373,762	SH		DEFINED	1			2,373,762
CROWN CASTLE INTL CORP	EQUITY	228227104	22286	717,453	SH		DEFINED	2			717,453
CROWN CORK & SEAL	EQUITY	228255105	3366	314,900	SH		DEFINED	1			314,900
CROWN CORK + SEAL INC	EQUITY	228255105	1617	151,319	SH		DEFINED	2			151,319
CROWN MEDIA HLDGS INC	EQUITY	228411104	1	100	SH		DEFINED	2			100
CRYOLIFE INC	EQUITY	228903100	8590	247,639	SH		DEFINED	2			247,639
CRYOLIFE INC COM	EQUITY	228903100	17774	512,400	SH		DEFINED	3			512,400
CSC HLDGS INC	EQUITY	126304401	16294	153,713	SH		DEFINED	2			153,713
CSFB STRUCTURED NOTE	EQUITY	12699S919	118	8,000	SH		DEFINED	2			8,000
CSG SYS INTL INC	EQUITY	126349109	16064	553,943	SH		DEFINED	2			553,943
CSG SYS INTL INC COM	EQUITY	126349109	49213	1,697,000	SH		DEFINED	3			1,628,000
CSG SYS INTL INC COM	EQUITY	126349109	87	3,000	SH		DEFINED	1			3,000
CSK AUTO CORP	EQUITY	125965103		100	SH		DEFINED	2			100
CSX CORP	EQUITY	126408103	144	6,600	SH		DEFINED	1			6,600
CSX CORP	EQUITY	126408103	2285	104,766	SH		DEFINED	2			104,766
CT COMMUNICATIONS INC	EQUITY	126426402	2	100	SH		DEFINED	2			100
CTC COMMUNICATIONS GROUP INC	EQUITY	126419100	2	106	SH		DEFINED	2			106
CTG RES INC	EQUITY	125957100	4	89	SH		DEFINED	2			89

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NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PRN	PUT/ CALL	INVTMT DCRETN	OTHR MGRS	VOTING AUTHORITY		
									SOLE	SHARED	NONE
CTS CORP	EQUITY	126501105	10	201	SH		DEFINED	2			201
CUBIST PHARMACEUTICALS INC	EQUITY	229678107	10	186	SH		DEFINED	2			186
CULLEN FROST BANKERS INC	EQUITY	229899109	6880	211,706	SH		DEFINED	2			211,706
CUMMINS ENGINE	EQUITY	231021106	39	1,300	SH		DEFINED	1			1,300
CUMMINS ENGINE INC	EQUITY	231021106	15	500	SH		DEFINED	2			500
CUMULUS MEDIA INC	EQUITY	231082108	2	289	SH		DEFINED	2			289
CUMULUS MEDIA INC	EQUITY	231082207	522	687	SH		DEFINED	2			687
CUNO INC	EQUITY	126583103	21	932	SH		DEFINED	2			932
CURAGEN CORP	CORPBOND	23126RAC5	2524	2,500,000	PRN		DEFINED	4			2,500,000
CURAGEN CORP	EQUITY	23126R101	7606	142,754	SH		DEFINED	2			142,754
CURON MED INC	EQUITY	231292103	9	800	SH		DEFINED	2			800
CUTTER + BUCK INC	EQUITY	232217109	14	1,100	SH		DEFINED	2			1,100
CV THERAPEUTICS INC	EQUITY	126667104	6662	85,648	SH		DEFINED	2			85,648
CVB FINL CORP	EQUITY	126600105	2	125	SH		DEFINED	2			125
CVS AUTOMATIC COM EXCHANGE SEC	EQUITY	126645209	122	1,500	SH		DEFINED	2			1,500
CVS CORP	EQUITY	126650100	16978	366,586	SH		DEFINED	2			366,586
CVS CORPORATION	EQUITY	126650100	23470	506,760	SH		DEFINED	1			506,760
CYBEAR GROUP	EQUITY	23243C102		39	SH		DEFINED	2			39
CYBER CARE INC	EQUITY	23243T105	2	247	SH		DEFINED	2			247
CYBERONICS INC	EQUITY	23251P102	3	135	SH		DEFINED	2			135
CYBEROPTICS CORP	EQUITY	232517102		26	SH		DEFINED	2			26
CYBERSOURCE CORP DEL	EQUITY	23251J106	19	1,636	SH		DEFINED	2			1,636
CYGNUS INC	EQUITY	232560102	2	192	SH		DEFINED	2			192
CYLINK CORP	EQUITY	232565101	1	100	SH		DEFINED	2			100
CYMER INC	EQUITY	232572107	6	209	SH		DEFINED	2			209
CYPRESS SEMICONDUCTOR CORP	EQUITY	232806109	287	6,900	SH		DEFINED	1			6,900
CYPRESS SEMICONDUCTOR CORP	CORPBOND	232806AD1	49951	28,393,000	PRN		DEFINED	4			28,393,000

CYPRESS SEMICONDUCTOR

CORP	EQUITY	232806109	1289	31,009	SH	DEFINED	2	31,009
CYSIVE INC	EQUITY	23281T108	1	114	SH	DEFINED	2	114
CYTEC INDS INC	EQUITY	232820100	10	290	SH	DEFINED	2	290
CYTEC INDUSTRIES IN	EQUITY	232820100	80	2,400	SH	DEFINED	1	2,400
CYTOGEN CORP	EQUITY	232824102	3	466	SH	DEFINED	2	466
CYTYC CORP	EQUITY	232946103	6317	146,485	SH	DEFINED	2	146,485
D.R.HORTON INC	EQUITY	23331A109	7065	411,039	SH	DEFINED	2	411,039
DAIN RAUSCHER CORP	EQUITY	233856103	55	593	SH	DEFINED	2	593
DAISYTEK INTL CORP	EQUITY	234053106	111	17,600	SH	DEFINED	4	17,600
DAL TILE INTL INC	EQUITY	23426R108	4	300	SH	DEFINED	2	300

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NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PRN	PUT/ CALL	INVTMT DSCRETN	OTHR MGRS	VOTING AUTHORITY		
									SOLE	SHARED	NONE
DALEEN TECHNOLOGIES INC	EQUITY	23437N104	1	100	SH		DEFINED	2		100	
DALLAS SEMICONDUCTOR CORP	EQUITY	235204104	2226	67,713	SH		DEFINED	2		67,713	
DANA CORP	EQUITY	235811106	104	4,821	SH		DEFINED	1		4,821	
DANA CORP	EQUITY	235811106	2195	102,105	SH		DEFINED	2		102,105	
DANAHER CORP	EQUITY	235851102	169	3,400	SH		DEFINED	1		3,400	
DANAHER CORP	EQUITY	235851102	1674	33,645	SH		DEFINED	2		33,645	
DARDEN RESTAURANTS	EQUITY	237194105	87	4,200	SH		DEFINED	1		4,200	
DARDEN RESTAURANTS INC	EQUITY	237194105	24	1,163	SH		DEFINED	2		1,163	
DATA BROADCASTING	EQUITY	237596101	1	376	SH		DEFINED	2		376	
DATA RETURN CORP	EQUITY	23785M104	1	50	SH		DEFINED	2		50	
DATASCOPE CORP	EQUITY	238113104	3	100	SH		DEFINED	2		100	
DATASTREAM SYS INC	EQUITY	238124101	1	48	SH		DEFINED	2		48	
DAVOX CORP	EQUITY	239208101	1	93	SH		DEFINED	2		93	
DDI CORPORATION	EQUITY	233162106	3	60	SH		DEFINED	2		60	
DE BEERS CONS MINES LTD	EQUITY	240253302	2121	76,600	SH		DEFINED	2		76,600	
DEAN FOODS CO	EQUITY	242361103	67	2,000	SH		DEFINED	1		2,000	
DEAN FOODS CO	EQUITY	242361103	283	8,500	SH		DEFINED	4		8,500	
DEAN FOODS CO	EQUITY	242361103	119	3,568	SH		DEFINED	2		3,568	
DECISIONONE CORP NEW	EQUITY	243457108		143	SH		DEFINED	2		143	
DECS TR VI	EQUITY	24366Q209	698	15,500	SH		DEFINED	2		15,500	
DEERE & CO	EQUITY	244199105	223	6,700	SH		DEFINED	1		6,700	
DEERE + CO	EQUITY	244199105	14130	424,948	SH		DEFINED	2		424,948	
DEL MONTE FOODS CO	EQUITY	24522P103	1170	189,150	SH		DEFINED	2		189,150	
DELCO REMY INTL INC	EQUITY	246626105	2	200	SH		DEFINED	2		200	
DELHAIZE AMER INC	EQUITY	246688105	148	8,500	SH		DEFINED	2		8,500	
DELHAIZE AMER INC	EQUITY	246688204	6	376	SH		DEFINED	2		376	
DELL COMPUTER CORP	EQUITY	247025109	61804	2,005,803	SH		DEFINED	2		2,005,803	
DELL COMPUTER CORP.	EQUITY	247025109	2252	73,100	SH		DEFINED	1		73,100	
DELPHI AUTOMOTIVE SYS CORP	EQUITY	247126105	14460	956,033	SH		DEFINED	2		956,033	
Delphi Automotive Systems USD0.01	EQUITY	247126105	45	2,954	SH		DEFINED	1		2,954	
DELPHI FINL GROUP INC	EQUITY	247131105	5	130	SH		DEFINED	2		130	
DELTA + PINE LD CO	EQUITY	247357106	5	205	SH		DEFINED	2		205	
DELTA AIR LINES INC DE	EQUITY	247361108	989	22,291	SH		DEFINED	2		22,291	
DELTA AIRLINES INC.	EQUITY	247361108	160	3,600	SH		DEFINED	1		3,600	
DELTAGEN INC	EQUITY	24783R103	2320	75,000	SH		DEFINED	2		75,000	
DELTAHREE COM	EQUITY	24783N102		88	SH		DEFINED	2		88	
DELTIC TIMBER CORP	EQUITY	247850100	510	30,100	SH		DEFINED	2		30,100	

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NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PRN	PUT/ CALL	INVTMT DSCRETN	OTHR MGRS	VOTING AUTHORITY		
									SOLE	SHARED	NONE
DELUXE CHECK PRINTE	EQUITY	248019101	49	2,400	SH		DEFINED	1		2,400	
DELUXE CORP	EQUITY	248019101	16	775	SH		DEFINED	2		775	
DENDRITE INTL INC	EQUITY	248239105	127	4,725	SH		DEFINED	2		4,725	
DENTAL MED DIAGNOSTIC SYS	EQUITY	24873K117	8	27,300	SH		DEFINED	4		27,300	
DENTSPLY INTL INC N	EQUITY	249030107	105	3,000	SH		DEFINED	1		3,000	
DENTSPLY INTL INC NEW	EQUITY	249030107	191	5,453	SH		DEFINED	2		5,453	
DEPOMED INC	EQUITY	249908112	56	90,000	SH		DEFINED	4		90,000	
DEPPhi AUTOMOTIVE S	EQUITY	247126105	203	13,404	SH		DEFINED	1		13,404	
DETROIT DIESEL CORP	EQUITY	250837101	2	100	SH		DEFINED	2		100	
DETROIT EDISON CO	EQUITY	233331107	130	3,400	SH		DEFINED	1		3,400	
DEVELOPERS DIVERS RLTY COM	EQUITY	251591103	4188	325,300	SH		DEFINED	1		325,300	
DEVELOPERS DIVERS RLTY COM	EQUITY	251591103	9788	760,200	SH		DEFINED	3		671,900	88,300
DEVELOPERS DIVERSIFIED RLTY	EQUITY	251591103	1643	127,598	SH		DEFINED	2		127,598	
DEVON ENERGY CORP	EQUITY	25179M103	150	2,500	SH		DEFINED	1		2,500	
DEVON ENERGY CORP	EQUITY	25179m103	81082	1,348,000	SH		DEFINED	3		1,315,300	32,700
DEVON ENERGY CORPORATION NEW	EQUITY	25179M103	79213	1,316,923	SH		DEFINED	2		1,316,923	
DEVRY INC	EQUITY	251893103	151	4,000	SH		DEFINED	1		4,000	
DEVRY INC	EQUITY	251893103	23432	622,774	SH		DEFINED	3		604,274	18,500
DEVRY INC DEL	EQUITY	251893103	2111	56,110	SH		DEFINED	2		56,110	
DEXTER	EQUITY	252165105	78	1,300	SH		DEFINED	1		1,300	
DEXTER CORP	EQUITY	252165105	8	133	SH		DEFINED	2		133	
DIAGNOSTIC PRODS CORP	EQUITY	252450101	27	500	SH		DEFINED	2		500	
DIAL CORP NEW	EQUITY	25247D101	64	5,500	SH		DEFINED	1		5,500	
DIAL CORP NEW	EQUITY	25247D101	674	58,000	SH		DEFINED	4		58,000	
DIAL CORP NEW	EQUITY	25247D101	7	594	SH		DEFINED	2		594	
DIAMETRICS MED INC	EQUITY	252532106	2	200	SH		DEFINED	2		200	
DIAMOND OFFSHORE DRILLING INC	CORPBOND	25271CAA0	27421	24,510,000	PRN		DEFINED	4		24,510,000	
DIAMOND OFFSHORE DRILLING INC	EQUITY	25271C102	16965	413,769	SH		DEFINED	2		413,769	
DIAMOND TECHNOLOGY PARTNER INC	EQUITY	252762109	64	865	SH		DEFINED	2		865	
DIEBOLD	EQUITY	253651103	110	4,150	SH		DEFINED	1		4,150	

DIEBOLD INC	EQUITY	253651103	187	7,034	SH	DEFINED	2	7,034		
DIGENE CORP	EQUITY	253752109	2	47	SH	DEFINED	2	47		
DIGEX INC DEL	EQUITY	253756100	4538	96,820	SH	DEFINED	2	96,820		
DIGIMARC CORP	EQUITY	253807101	1	79	SH	DEFINED	2	79		
DIGITAL COURIER TECHNOLOGIES	EQUITY	253838106		152	SH	DEFINED	2	152		
DIGITAL IMPACT INC DEL	EQUITY	25385G106		72	SH	DEFINED	2	72		
DIGITAL INSIGHT CORP	EQUITY	25385P106	4	112	SH	DEFINED	2	112		

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NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PRN	PUT/ CALL	INVSTMT DSCRETN	OTHR MGRS	VOTING AUTHORITY		
									SOLE	SHARED	NONE
DIGITAL IS INC DEL	EQUITY	25385N101	8	414	SH		DEFINED	2		414	
DIGITAL LAVA INC	EQUITY	253928113	115	48,300	SH		DEFINED	4		48,300	
DIGITAL LIGHTWAVE INC	EQUITY	253855100	6	84	SH		DEFINED	2		84	
DIGITAL RIV INC	EQUITY	25388B104	1	165	SH		DEFINED	2		165	
DIGITAS INC	EQUITY	25388K104	2	100	SH		DEFINED	2		100	
DILLARDS INC	EQUITY	254067101	4050	381,201	SH		DEFINED	2		381,201	
DILLARDS INC - CL A	EQUITY	254067101	33	3,100	SH		DEFINED	1		3,100	
DIME BANCORP INC NEW	EQUITY	25429Q102	80	3,709	SH		DEFINED	2		3,709	
DIME BANCORP, INC.	EQUITY	25429Q102	140	6,500	SH		DEFINED	1		6,500	
DIME CMNTY BANCORP INC	EQUITY	253922108	2	100	SH		DEFINED	2		100	
DIMON INC	EQUITY	254394109	95	29,220	SH		DEFINED	4		29,220	
DIONEX CORP	EQUITY	254546104	23	825	SH		DEFINED	2		825	
DIRECT FOCUS INC	EQUITY	254931108	4	102	SH		DEFINED	2		102	
DISNEY WALT CO	EQUITY	254687106	71555	1,870,714	SH		DEFINED	2		1,870,714	
DISNEY WALT CO	EQUITY	254687205	4	374	SH		DEFINED	2		374	
DITECH COMMUNICATIONS CORP	EQUITY	25500M103	446	10,877	SH		DEFINED	2		10,877	
DIVERSA CORP	EQUITY	255064107	1	38	SH		DEFINED	2		38	
DMC STRATEX NETWORKS INC	EQUITY	23322L106	6406	398,822	SH		DEFINED	2		398,822	
DOBSON COMMUNICATIONS CORP	EQUITY	256069105	2012	136,999	SH		DEFINED	2		136,999	
DOBSON COMMUNICATIONS CORP	EQUITY	256069303	750	838	SH		DEFINED	2		838	
DOBSON COMMUNICATIONS CORP OR	EQUITY	256072505	445	466,376	SH		DEFINED	2		466,376	
DOCUMENTUM INC	EQUITY	256159104	406	5,000	SH		DEFINED	2		5,000	
DOLE FOOD INC	EQUITY	256605106	48	3,200	SH		DEFINED	1		3,200	
DOLE FOOD INC	EQUITY	256605106	3154	210,238	SH		DEFINED	2		210,238	
DOLLAR GEN CORP	EQUITY	256669102	15472	923,685	SH		DEFINED	2		923,685	
DOLLAR GENERAL	EQUITY	256669102	161	9,615	SH		DEFINED	1		9,615	
DOLLAR THRIFTY AUTOMOTIVE GRP	EQUITY	256743105	62	3,123	SH		DEFINED	2		3,123	
DOLLAR TREE STORES	EQUITY	256747106	243	6,000	SH		DEFINED	1		6,000	
DOLLAR TREE STORES	EQUITY	256747106	7993	197,050	SH		DEFINED	3		168,850	28,200
DOLLAR TREE STORES INC	EQUITY	256747106	13824	340,808	SH		DEFINED	2		340,808	
DOMINION RES INC VA NEW	EQUITY	25746U109	9063	156,084	SH		DEFINED	2		156,084	
DOMINION RESOURCES	EQUITY	25746U109	399	6,873	SH		DEFINED	1		6,873	
DONALDSON CO INC	EQUITY	257651109	57	2,600	SH		DEFINED	1		2,600	
DONALDSON INC	EQUITY	257651109	21	966	SH		DEFINED	2		966	
DONALDSON LUFKIN + JENRETTE	EQUITY	257661108	41463	463,602	SH		DEFINED	2		463,602	
DONALDSON LUFKIN + JENRETTE	EQUITY	257661504	1	100	SH		DEFINED	2		100	
DONCASTERS PLC	EQUITY	257692103	229	11,300	SH		DEFINED	4		11,300	

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									SOLE	SHARED	NONE
DONNELLEY R R + SONS CO	EQUITY	257867101	114	4,657	SH		DEFINED	2		4,657	
DORAL FINL CORP	EQUITY	25811P100	4	233	SH		DEFINED	2		233	
DORCHESTER HUGOTON LTD	EQUITY	258205202	747	49,772	SH		DEFINED	4		49,772	
DOT HILL SYSTEMS CORP	EQUITY	25848T109	1	100	SH		DEFINED	2		100	
DOUBLE EAGLE PETE & MNG CO	EQUITY	258570118	43	12,200	SH		DEFINED	4		12,200	
DOUBLECLICK INC	EQUITY	258609304	1282	40,071	SH		DEFINED	2		40,071	
DOVER CORP	EQUITY	260003108	27004	575,328	SH		DEFINED	2		575,328	
DOVER CORP.	EQUITY	260003108	258	5,500	SH		DEFINED	1		5,500	
DOVER DOWNS ENTMT INC	EQUITY	260086103	1	48	SH		DEFINED	2		48	
DOW CHEM CO	EQUITY	260543103	13175	528,331	SH		DEFINED	2		528,331	
DOW CHEMICAL CORP	EQUITY	260543103	484	19,400	SH		DEFINED	1		19,400	
DOW JONES & CO.	EQUITY	260561105	157	2,600	SH		DEFINED	1		2,600	
DOW JONES + CO INC	EQUITY	260561105	6583	108,817	SH		DEFINED	2		108,817	
DOWNEY FINL CORP	EQUITY	261018105	4	98	SH		DEFINED	2		98	
DPL INC	EQUITY	233293109	229	7,700	SH		DEFINED	1		7,700	
DPL INC	EQUITY	233293109	13	444	SH		DEFINED	2		444	
DQE	EQUITY	23329J104	8	208	SH		DEFINED	2		208	
DQE INC.	EQUITY	23329J104	136	3,400	SH		DEFINED	1		3,400	
DR REDDY STRUCTURED NOTE	EQUITY	23299J928	108	4,000	SH		DEFINED	2		4,000	
DRESS BARN INC	EQUITY	261570105	5085	242,166	SH		DEFINED	2		242,166	
DRESS BARN INC COM	EQUITY	261570105	5084	242,100	SH		DEFINED	3		242,100	
DREYER'S GRAND ICE	EQUITY	261878102	35	1,600	SH		DEFINED	1		1,600	
DREYERS GRAND ICE CREAM INC	EQUITY	261878102	2	81	SH		DEFINED	2		81	
DRIL QUIP INC	EQUITY	262037104	2	46	SH		DEFINED	2		46	
DRUGSTORE COM INC	EQUITY	262241102	1	172	SH		DEFINED	2		172	
DSET CORP	EQUITY	262504103	2	78	SH		DEFINED	2		78	
DSL NET INC	EQUITY	262506108	1	313	SH		DEFINED	2		313	
DSP GROUP INC	EQUITY	23332B106	564	15,091	SH		DEFINED	2		15,091	
DSP GROUP, INC.	EQUITY	23332B106	60	1,600	SH		DEFINED	1		1,600	
DST SYS INC DEL	EQUITY	233326107	6546	55,709	SH		DEFINED	2		55,709	
DST SYSTEMS INC	EQUITY	233326107	435	3,700	SH		DEFINED	1		3,700	
DTE ENERGY CO	EQUITY	233331107	143	3,741	SH		DEFINED	2		3,741	
DTE Energy Co Com St.k	EQUITY	233331107	31	800	SH		DEFINED	1		800	
DU PONT E I DE NEMOURS + CO	EQUITY	263534109	8161	197,021	SH		DEFINED	2		197,021	

DU PONT E.I. DE NEM	EQUITY	263534109	1243	30,000	SH		DEFINED	1		30,000
DUANE READE INC	EQUITY	263578106	18	750	SH		DEFINED	2		750
DUKE ENERGY CO	EQUITY	264399106	15695	183,037	SH		DEFINED	2		183,037

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NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PRN	PUT/ CALL	INVSTMT DCRETN	OTHR MGRS	VOTING AUTHORITY		
									SOLE	SHARED	NONE
DUKE ENERGY CORP	EQUITY	264399106	897	10,466	SH		DEFINED	1		10,466	
DUKE WEEKS REALTY CORP COM NEW	EQUITY	264411505	34461	1,428,432	SH		DEFINED	3		1,230,260	198,172
DUKE WEEKS RLTY CORP	EQUITY	264411505	10688	443,018	SH		DEFINED	2		443,018	
DUN & BRADSTREET CO	EQUITY	26483B106	138	4,000	SH		DEFINED	1		4,000	
DUN + BRADSTREET CORP DEL	EQUITY	26483B106	17368	504,343	SH		DEFINED	2		504,343	
DUPONT PHOTOMASKS INC	EQUITY	26613X101	1190	20,253	SH		DEFINED	2		20,253	
DURA AUTOMOTIVE SYS INC	EQUITY	265903104	51	5,534	SH		DEFINED	2		5,534	
DURA PHARMACEUTICALS INC	EQUITY	26632S125	185	39,900	SH		DEFINED	4		39,900	
DURA PHARMACEUTICALS INC	EQUITY	26632S109	11	312	SH		DEFINED	2		312	
DURECT CORP INC	EQUITY	266605104	38	2,500	SH		DEFINED	2		2,500	
DUSA PHARMACEUTICALS INC	EQUITY	266898105	2	64	SH		DEFINED	2		64	
DVI INC	EQUITY	233343102	2	100	SH		DEFINED	2		100	
DYAX CORP	EQUITY	26746E103	1094	25,000	SH		DEFINED	2		25,000	
DYCOM INDS INC	EQUITY	267475101	673	16,157	SH		DEFINED	2		16,157	
DYNEGY INC	EQUITY	26816Q101	1003	17,600	SH		DEFINED	1		17,600	
DYNEGY INC NEW	EQUITY	26816Q101	40900	717,548	SH		DEFINED	2		717,548	
E M C CORP MASS	EQUITY	268648102	398331	4,018,439	SH		DEFINED	2		4,018,439	
E MEDSOFT COM	EQUITY	26873Q101		184	SH		DEFINED	2		184	
E PIPHANY INC	EQUITY	26881V100	434	5,632	SH		DEFINED	2		5,632	
E SPIRE COMMUNICATIONS INC	EQUITY	269153102	1	419	SH		DEFINED	2		419	
E TRADE GROUP INC	EQUITY	269246104	2203	134,022	SH		DEFINED	2		134,022	
E*TRADE GROUP INC	EQUITY	269246104	279	17,000	SH		DEFINED	1		17,000	
EAGLE SUPPLY GROUP INC	EQUITY	269894119	20	32,500	SH		DEFINED	4		32,500	
EARTHGRAINS CO	EQUITY	270319106	4	231	SH		DEFINED	2		231	
EARTHLINK INC	EQUITY	270321102	4	391	SH		DEFINED	2		391	
EARTHSHELL CORP	EQUITY	27032B100		300	SH		DEFINED	2		300	
EARTHWATCH INC	EQUITY	270324601	2	220,928	SH		DEFINED	2		220,928	
EAST WEST BANCORP INC	EQUITY	27579R104	4	230	SH		DEFINED	2		230	
EASTERN AMERN NAT GAS TR	EQUITY	276217106	977	65,400	SH		DEFINED	4		65,400	
EASTERN ENTERPRISES	EQUITY	27637F100	38	600	SH		DEFINED	1		600	
EASTERN ENTERPRISES	EQUITY	27637F100	741	11,609	SH		DEFINED	2		11,609	
EASTGROUP PPTYS INC	EQUITY	277276101	1	47	SH		DEFINED	2		47	
EASTMAN CHEM CO	EQUITY	277432100	121	3,283	SH		DEFINED	2		3,283	
EASTMAN CHEMICAL	EQUITY	277432100	89	2,400	SH		DEFINED	1		2,400	
EASTMAN KODAK	EQUITY	277461109	372	9,100	SH		DEFINED	1		9,100	
EASTMAN KODAK CO	EQUITY	277461109	3453	84,466	SH		DEFINED	2		84,466	
EATON CORP	EQUITY	278058102	129	2,100	SH		DEFINED	1		2,100	

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NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PRN	PUT/ CALL	INVSTMT DCRETN	OTHR MGRS	VOTING AUTHORITY		
									SOLE	SHARED	NONE
EATON CORP	EQUITY	278058102	4408	71,536	SH		DEFINED	2		71,536	
EATON VANCE CORP	EQUITY	278265103	4534	88,898	SH		DEFINED	2		88,898	
EBAY INC	EQUITY	278642103	103898	1,513,995	SH		DEFINED	2		1,513,995	
EBENX INC	EQUITY	278668108	1	50	SH		DEFINED	2		50	
ECHELON CORP	EQUITY	27874N105	4	146	SH		DEFINED	2		146	
ECHOSTAR COMMUNICATIONS CORP N	EQUITY	278762109	81173	1,538,830	SH		DEFINED	2		1,538,830	
ECHOSTAR COMMUNICATIONS NEW	CORPBOND	278762AD1	4536	3,432,000	PRN		DEFINED	4		3,432,000	
ECLIPSYS CORP	EQUITY	278856109	5	292	SH		DEFINED	2		292	
ECOLAB INC	EQUITY	278865100	137	3,800	SH		DEFINED	1		3,800	
ECOLAB INC	EQUITY	278865100	234	6,480	SH		DEFINED	2		6,480	
ECOLLEGE COM	EQUITY	27887E100	11	1,400	SH		DEFINED	2		1,400	
EDELBROCK CORP	EQUITY	279434104	6	500	SH		DEFINED	2		500	
EDEN BIOSCIENCE CORP	EQUITY	279445100	512	15,500	SH		DEFINED	2		15,500	
EDISON INTERNATIONAL	EQUITY	281020107	205	10,600	SH		DEFINED	1		10,600	
EDISON INTL	EQUITY	281020107	4263	220,735	SH		DEFINED	2		220,735	
EDISON SCHS INC	EQUITY	281033100	4	127	SH		DEFINED	2		127	
EDUCATION MGMT CORP	EQUITY	28139T101	8914	330,899	SH		DEFINED	2		330,899	
EDUCATION MGMT CORP COM	EQUITY	28139T101	21380	793,700	SH		DEFINED	3		783,600	10,100
EDWARDS A G INC	EQUITY	281760108	553	10,572	SH		DEFINED	2		10,572	
EDWARDS AG INC	EQUITY	281760108	251	4,800	SH		DEFINED	1		4,800	
EDWARDS J D + CO	EQUITY	281667105	3901	150,774	SH		DEFINED	2		150,774	
EDWARDS LIFESCIENCE	EQUITY	28176E108	72	3,300	SH		DEFINED	1		3,300	
EDWARDS LIFESCIENCES CORP	EQUITY	28176E108	881	40,386	SH		DEFINED	2		40,386	
EEX CORP	EQUITY	26842V207	1	305	SH		DEFINED	2		305	
EFFICIENT NETWORKS INC	EQUITY	282056100	913	24,459	SH		DEFINED	2		24,459	
EGAIN COMMUNICATIONS CORP	EQUITY	28225C103	1	157	SH		DEFINED	2		157	
EGL INC	EQUITY	268484102	16	523	SH		DEFINED	2		523	
EGLOBE INC	EQUITY	282339100		258	SH		DEFINED	2		258	
EL PASO ELEC CO	EQUITY	283677854	4	300	SH		DEFINED	2		300	
EL PASO ENERGY CORP	EQUITY	283905107	407	6,600	SH		DEFINED	1		6,600	
EL PASO ENERGY CORP DEL	EQUITY	283905107	21500	348,887	SH		DEFINED	2		348,887	
ELAN CORP PLC	EQUITY	284131208	66382	1,212,455	SH		DEFINED	1		1,212,455	
ELAN CORP PLC	EQUITY	284131802	12200	200,000	SH		DEFINED	1		200,000	
ELAN CORP PLC	EQUITY	284131703	14850	200,000	SH		DEFINED	1		200,000	
ELAN CORP PLC	EQUITY	284131703	12447	168,300	SH		DEFINED	4		168,300	
ELAN PLC	EQUITY	284131208	15210	277,815	SH		DEFINED	2		277,815	
ELANTEC SEMICONDUCTOR INC	EQUITY	284155108	12	120	SH		DEFINED	2		120	

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NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PRN	PUT/ CALL	INVSTMT DSCRETN	OTHR MGRS	VOTING AUTHORITY		
									SOLE	SHARED	NONE
ELCOR CHEM CORP	EQUITY	284443108	17	1,155	SH		DEFINED	2			1,155
ELECTRIC LIGHTWARE INC	EQUITY	284895109	1	100	SH		DEFINED	2			100
ELECTRO RENT	EQUITY	285218103	1	100	SH		DEFINED	2			100
ELECTRO SCIENTIFIC INDS	EQUITY	285229100	235	6,700	SH		DEFINED	4			6,700
ELECTRO SCIENTIFIC INDS INC	EQUITY	285229100	7	198	SH		DEFINED	2			198
ELECTROGLAS INC	EQUITY	285324109	3	161	SH		DEFINED	2			161
ELECTRONIC ARTS	EQUITY	285512109	375	7,600	SH		DEFINED	1			7,600
ELECTRONIC ARTS	EQUITY	285512109	11974	242,506	SH		DEFINED	2			242,506
ELECTRONIC DATA SYS	EQUITY	285661104	586	14,120	SH		DEFINED	1			14,120
ELECTRONIC DATA SYS CORP NEW	EQUITY	285661104	6839	164,787	SH		DEFINED	2			164,787
ELETRONICS FOR IMAGING INC	EQUITY	286082102	106	4,201	SH		DEFINED	2			4,201
ELI LILLY AND COMPA	EQUITY	532457108	8433	103,950	SH		DEFINED	1			103,950
ELOYALTY CORP	EQUITY	290151109	52	4,059	SH		DEFINED	2			4,059
EMAGIN CORP	EQUITY	29076N107	1	100	SH		DEFINED	2			100
EMBARCADERO TECH INC	EQUITY	290787100	2	44	SH		DEFINED	2			44
Embotelladora Andin	EQUITY	29081P303	393	38,300	SH		DEFINED	1			38,300
EMBRAER AIRCRAFT CO	EQUITY	29081M102	1561	50,350	SH		DEFINED	1			50,350
EMBRAER EMPRESA BRASILEIRA DE	EQUITY	29081M102	5949	191,900	SH		DEFINED	2			191,900
EMBRATEL PARTICIPAC	EQUITY	29081N100	1395	75,400	SH		DEFINED	1			75,400
EMBRATEL PARTICIPACOES S A	EQUITY	29081N100	376	20,300	SH		DEFINED	2			20,300
EMC CORPORATION	EQUITY	268648102	34367	346,700	SH		DEFINED	1			346,700
EMCOR GROUP INC	EQUITY	29084Q100	1	22	SH		DEFINED	2			22
EMCORE CORP	EQUITY	290846104	4804	115,544	SH		DEFINED	2			115,544
EMERGE INTERACTIVE INC	EQUITY	29088W103	13	800	SH		DEFINED	2			800
EMERSON ELEC CO	EQUITY	291011104	28975	432,466	SH		DEFINED	2			432,466
EMERSON ELECTRIC	EQUITY	291011104	25062	374,060	SH		DEFINED	1			374,060
EMISPHERE TECHNOLOGIES INC	EQUITY	291345106	3	84	SH		DEFINED	2			84
EMMIS COMMUNICATIONS CORP	EQUITY	291525103	970	39,200	SH		DEFINED	4			39,200
EMMIS COMMUNICATIONS CORP	EQUITY	291525103	29	1,156	SH		DEFINED	2			1,156
EMPIRE DIST ELEC CO	EQUITY	291641108	5	182	SH		DEFINED	2			182
EMPRESA NACIONAL DE	EQUITY	29244T101	626	56,892	SH		DEFINED	1			56,892
EMS TECHNOLOGIES INC	EQUITY	26873N108	8	500	SH		DEFINED	2			500
EMULEX CORP	EQUITY	292475209	10976	89,598	SH		DEFINED	2			89,598
ENCOMPASS SVCS CORP	EQUITY	29255U104	3	411	SH		DEFINED	2			411
ENCORE MED CORP	EQUITY	29256E117	13	34,000	SH		DEFINED	4			34,000
Endesa - Sponsored ADR USD6.16	EQUITY	29258N107	109	5,800	SH		DEFINED	1			5,800
ENDESA S A	EQUITY	29258N107	60	3,200	SH		DEFINED	2			3,200

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NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PRN	PUT/ CALL	INVSTMT DSCRETN	OTHR MGRS	VOTING AUTHORITY		
									SOLE	SHARED	NONE
ENDOCARE INC	EQUITY	29264P104	2	93	SH		DEFINED	2			93
ENERGEN CORP	EQUITY	29265N108	6	200	SH		DEFINED	2			200
ENERGIZER HLDGS INC	EQUITY	29266R108	1206	49,215	SH		DEFINED	2			49,215
ENERGIZER HOLDINGS	EQUITY	29266R108	143	5,840	SH		DEFINED	1			5,840
ENERGY CONVERSION DEVICES INC	EQUITY	292659109	4	105	SH		DEFINED	2			105
ENERGY EAST CORP	EQUITY	29266M109	1217	53,790	SH		DEFINED	2			53,790
ENERGY EAST CORPORA	EQUITY	29266M109	163	7,200	SH		DEFINED	1			7,200
ENERISIS SA ADR	EQUITY	29274F104	922	46,597	SH		DEFINED	1			46,597
ENGAGE INC	EQUITY	292827102	2	202	SH		DEFINED	2			202
ENGELHARD CORP	EQUITY	292845104	67	4,100	SH		DEFINED	1			4,100
ENGELHARD CORP	EQUITY	292845104	261	16,049	SH		DEFINED	2			16,049
ENHANCE FINL SVCS GROUP INC	EQUITY	293310108	5351	411,624	SH		DEFINED	2			411,624
ENRON CORP	EQUITY	293561106	1831	20,900	SH		DEFINED	1			20,900
ENRON CORP	EQUITY	293561106	7939	90,600	SH		DEFINED	3			90,600
ENRON CORP	EQUITY	293561106	87047	993,405	SH		DEFINED	2			993,405
ENRON CORP	EQUITY	293561882	2863	80,500	SH		DEFINED	2			80,500
ENSCO INTL INC	EQUITY	26874Q100	306	8,000	SH		DEFINED	1			8,000
ENSCO INTL INC	EQUITY	26874Q100	325	8,500	SH		DEFINED	3			8,500
ENSCO INTL INC	EQUITY	26874Q100	165	4,305	SH		DEFINED	2			4,305
ENTERCOM COMMUNICATIONS CORP	EQUITY	293639100	23	775	SH		DEFINED	2			775
ENTERGY CORP	EQUITY	29364G103	253	6,800	SH		DEFINED	1			6,800
ENTERGY CORP	EQUITY	29364G103	5554	149,091	SH		DEFINED	2			149,091
ENTERTAINMENT PPTYS TR	EQUITY	29380T105	2	200	SH		DEFINED	2			200
ENTRADE INC	EQUITY	29382L993	536	156,250	SH		DEFINED	2			156,250
ENTRAVISION COM CORP	EQUITY	29382R107	280	16,100	SH		DEFINED	2			16,100
ENTREMED INC	EQUITY	29382F103	2	69	SH		DEFINED	2			69
ENTRUST TECHNOLOGIES INC	EQUITY	293848107	22	790	SH		DEFINED	2			790
ENZO BIOCHEM INC	EQUITY	294100102	6	130	SH		DEFINED	2			130
ENZON INC	EQUITY	293904108	1338	20,271	SH		DEFINED	2			20,271
EOG RESOURCES INC	EQUITY	26875P101	19732	507,568	SH		DEFINED	2			507,568
EPICEDGE INC	EQUITY	29426X102	2	43	SH		DEFINED	2			43
EPRESENCE	EQUITY	294348107	2448	362,700	SH		DEFINED	3			362,700
EPRESENCE INC	EQUITY	294348107	2772	410,600	SH		DEFINED	2			410,600
EPRISE CORP	EQUITY	294352109	86	10,000	SH		DEFINED	2			10,000
EQUIFAX INC	EQUITY	294429105	75	2,783	SH		DEFINED	2			2,783
EQUIFAX INC.	EQUITY	294429105	159	5,900	SH		DEFINED	1			5,900
EQUINIX INC	EQUITY	29444U106	222	25,000	SH		DEFINED	2			25,000

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NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PRN	PUT/ CALL	INVSTMT DCRETN	OTHR MGRS	VOTING AUTHORITY		
									SOLE	SHARED	NONE
EQUITABLE RES INC	EQUITY	294549100	297	4,687	SH		DEFINED	2		4,687	
EQUITY INNS INC	EQUITY	294703103	3	460	SH		DEFINED	2		460	
EQUITY OFFICE PPTYS TR	EQUITY	294741103	14747	474,755	SH		DEFINED	2		474,755	
EQUITY OFFICE PPTYS TR COM	EQUITY	294741103	51980	1,673,400	SH		DEFINED	3		1,443,755	229,645
EQUITY OFFICE PPTYS TR COM	EQUITY	294741103	12514	402,873	SH		DEFINED	1		402,873	
EQUITY RESIDENTIAL PPTYS TR	EQUITY	29476L107	19905	414,688	SH		DEFINED	2		414,688	
EQUITY RESIDENTIAL PPTYS TR	EQUITY	29476L883	185	6,900	SH		DEFINED	2		6,900	
EQUITY RESIDENTIAL PPTYS TY	EQUITY	29476L107	44976	937,000	SH		DEFINED	3		814,100	122,900
EQUITY RESIDENTIAL PPTYS TY	EQUITY	29476L883	993	37,000	SH		DEFINED	4		37,000	
ERICSSON L M TEL CO	EQUITY	294821400	1845	124,535	SH		DEFINED	2		124,535	
ERIE INDY CO	EQUITY	29530P102	6	200	SH		DEFINED	2		200	
ESC MEDICAL SYS LTD	EQUITY	M40868107	591	31,500	SH		DEFINED	2		31,500	
ESCO TECHNOLOGIES INC	EQUITY	296315104	1	32	SH		DEFINED	2		32	
ESPEED INC	EQUITY	296643109	59	2,077	SH		DEFINED	2		2,077	
ESPERION THERAPEUTICS	EQUITY	29664R106	6469	375,000	SH		DEFINED	2		375,000	
ESPERION THERAPEUTICS COM	EQUITY	29664R106	3019	175,000	SH		DEFINED	3		175,000	
ESS TECHNOLOGY INC	EQUITY	269151106	2	172	SH		DEFINED	2		172	
ESSEX PROPERTY TRUST	EQUITY	297178105	8	151	SH		DEFINED	2		151	
ESTERLINE TECHNOLOGIES CORP	EQUITY	297425100	2	100	SH		DEFINED	2		100	
ETHAN ALLEN INTERIORS INC	EQUITY	297602104	126	4,433	SH		DEFINED	2		4,433	
ETHYL CORP	EQUITY	297659104	1	600	SH		DEFINED	2		600	
ETOWN CORP	EQUITY	269242103	7	100	SH		DEFINED	2		100	
ETOYS INC	EQUITY	297862104	3	471	SH		DEFINED	2		471	
EVEREST RE GROUP LT	EQUITY	G3223R108	30605	618,285	SH		DEFINED	1		618,285	
EVEREST RE GROUP LT	EQUITY	G3223R108	16365	330,600	SH		DEFINED	3		305,900	24,700
EVEREST REINSURANCE GROUP LTD	EQUITY	G3223R108	1143	23,100	SH		DEFINED	2		23,100	
EVERGREEN RESOURCES	EQUITY	299900308	1670	48,071	SH		DEFINED	2		48,071	
EVOLVE SOFTWARE INC.	EQUITY	30049P104	22,312	1,239,564	SH		DEFINED	1		1,239,564	
EVOLVING SYS INC	EQUITY	30049R100	27	4,200	SH		DEFINED	2		4,200	
EXAR CORP	EQUITY	300645108	16109	133,130	SH		DEFINED	2		133,130	
EXAR CORP COM	EQUITY	300645108	37014	305,900	SH		DEFINED	3		300,400	5,500
EXCALIBUR TECHNOLOGIES CORP	EQUITY	300651205	5	75	SH		DEFINED	2		75	
EXCEL TECHNOLOGY INC	EQUITY	30067T103	2	72	SH		DEFINED	2		72	
EXCELON CORPORATION	EQUITY	300691102	3	209	SH		DEFINED	2		209	
EXCHANGE APPLICATIONS INC	EQUITY	300867108	5	1,171	SH		DEFINED	2		1,171	
EXCO RES INC	EQUITY	269279204	21	1,400	SH		DEFINED	2		1,400	
EXE TECHNOLOGIES INC	EQUITY	301504106	15	1,000	SH		DEFINED	2		1,000	

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NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PRN	PUT/ CALL	INVSTMT DCRETN	OTHR MGRS	VOTING AUTHORITY		
									SOLE	SHARED	NONE
EXE TECHNOLOGIES INC COM	EQUITY	301504106	4095	273,000	SH		DEFINED	3		265,200	7,800
EXELIXIS INC	EQUITY	30161Q104	239	7,623	SH		DEFINED	2		7,623	
EXFO ELECTRO OPTICAL ENGR INC	EQUITY	302043104	65	1,500	SH		DEFINED	2		1,500	
EXIDE CORP	EQUITY	302051107	1	100	SH		DEFINED	2		100	
EXODUS COMMUNICATIONS INC	EQUITY	302088109	23890	483,845	SH		DEFINED	2		483,845	
EXPEDITORES INTL WASH INC	EQUITY	302130109	316	7,012	SH		DEFINED	2		7,012	
EXPRESS SCRIPTS INC	EQUITY	302182100	159	2,200	SH		DEFINED	1		2,200	
EXPRESS SCRIPTS INC	EQUITY	302182100	2299	31,817	SH		DEFINED	2		31,817	
EXTENDED STAY AMER INC	EQUITY	30224P101	2512	189,576	SH		DEFINED	2		189,576	
EXTENDED SYS INC	EQUITY	301973103	2	39	SH		DEFINED	2		39	
EXTENSITY INC	EQUITY	302255104	1	36	SH		DEFINED	2		36	
EXTREME NETWORKS INC	EQUITY	30226D106	2631	22,982	SH		DEFINED	2		22,982	
EXXON MOBIL CORP	EQUITY	30231G102	129150	1,449,092	SH		DEFINED	2		1,449,092	
EXXON MOBIL CORPORA	EQUITY	30231G102	43663	489,912	SH		DEFINED	1		489,912	
F + M BANCORP MD	EQUITY	302367107	2	100	SH		DEFINED	2		100	
F + M NATL CORP	EQUITY	302374103	5	206	SH		DEFINED	2		206	
F N B CORP PA	EQUITY	302520101	272	12,732	SH		DEFINED	2		12,732	
F Y I INC	EQUITY	302712104	37	1,000	SH		DEFINED	2		1,000	
F5 NETWORKS INC	EQUITY	315616102	3	95	SH		DEFINED	2		95	
FACTORY 2 U INC	EQUITY	303072102	3	92	SH		DEFINED	2		92	
FACTSET RESH SYS INC	EQUITY	303075105	34	908	SH		DEFINED	2		908	
FAIR ISSAC + CO INC	EQUITY	303250104	4	100	SH		DEFINED	2		100	
FAIRCHILD SEMICONDUCTOR INTL	EQUITY	303726103	12106	430,420	SH		DEFINED	2		430,420	
FAIRFAX FINL HLDGS LTD	EQUITY	303901102	320	2,565	SH		DEFINED	2		2,565	
FAIRFIELD CMNTYS INC	EQUITY	304231301	3	292	SH		DEFINED	2		292	
FAIRFIELD MFG INC	EQUITY	304530306	81	100	SH		DEFINED	2		100	
FAMILY DLR STORES INC	EQUITY	307000109	3859	200,459	SH		DEFINED	2		200,459	
FAMILY DOLLAR STORE	EQUITY	307000109	191	9,900	SH		DEFINED	1		9,900	
FARM FAMILY HLDGS INC	EQUITY	307901108	47	1,500	SH		DEFINED	2		1,500	
FARMERS CAP BK CORP	EQUITY	309562106		5	SH		DEFINED	2		5	
FARMSTEAD TEL GROUP INC	EQUITY	311565121	1	16,600	SH		DEFINED	4		16,600	
FARMSTEAD TEL GROUP INC	EQUITY	311565139	1	21,200	SH		DEFINED	4		21,200	
FASTENAL CO	EQUITY	311900104	127	2,200	SH		DEFINED	1		2,200	
FASTENAL CO	EQUITY	311900104	12	207	SH		DEFINED	2		207	
FBL FINL GROUP INC	EQUITY	30239F106	1	58	SH		DEFINED	2		58	
FEDDERS USA INC	EQUITY	313135105	1	372	SH		DEFINED	2		372	
FEDERAL AGRIC MTG CORP	EQUITY	313148306	23	1,300	SH		DEFINED	2		1,300	

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NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PRN	PUT/ CALL	INVSTMT DCRETN	OTHR MGRS	VOTING AUTHORITY			
									SOLE	SHARED	NONE	
FEDERAL HOME LN MTG CORP	EQUITY	313400301	66120	1,223,033	SH		DEFINED	2			1,223,033	
FEDERAL HOME LOAN M	EQUITY	313400301	26073	482,270	SH		DEFINED	1			482,270	
FEDERAL MOGUL CORP	EQUITY	313549107	22	4,100	SH		DEFINED	1			4,100	
FEDERAL MOGUL CORP	EQUITY	313549107	320	58,933	SH		DEFINED	2			58,933	
FEDERAL NAT'L MORTG	EQUITY	313586109	10092	141,470	SH		DEFINED	1			141,470	
FEDERAL NATL MTG ASSN	EQUITY	313586109	52001	727,284	SH		DEFINED	2			727,284	
FEDERAL REALTY INVT TR												
SH BEN	EQUITY	313747206	1406	73,500	SH		DEFINED	3			63,400	10,100
FEDERAL RLTY INVT TR	EQUITY	313747206	4	200	SH		DEFINED	2			200	
FEDERAL SIGNAL CORP	EQUITY	313855108	52	2,600	SH		DEFINED	1			2,600	
FEDERAL SIGNAL CORP	EQUITY	313855108	658	33,100	SH		DEFINED	2			33,100	
FEDERATED DEPARTMEN	EQUITY	31410H101	166	6,366	SH		DEFINED	1			6,366	
FEDERATED DEPT STORES												
INC DEL	EQUITY	31410H101	3975	152,152	SH		DEFINED	2			152,152	
FEDERATED INVS INC PA	EQUITY	314211103	2624	106,027	SH		DEFINED	2			106,027	
FEDEX CORP	EQUITY	31428X106	23187	522,947	SH		DEFINED	2			522,947	
FEDEX CORPORATION	EQUITY	31428X106	504	11,360	SH		DEFINED	1			11,360	
FEI CO	EQUITY	30241L109	2	94	SH		DEFINED	2			94	
FELCOR LODGING TR INC	EQUITY	31430F101	192	8,297	SH		DEFINED	2			8,297	
FERRO CORP	EQUITY	315405100	38	2,000	SH		DEFINED	1			2,000	
FERRO CORP	EQUITY	315405100	111	5,800	SH		DEFINED	2			5,800	
FIDELITY NATL FINL INC	EQUITY	316326107	10	395	SH		DEFINED	2			395	
FIFTH THIRD BANCORP	EQUITY	316773100	12410	230,343	SH		DEFINED	2			230,343	
FIFTH THIRD BANK	EQUITY	316773100	725	13,462	SH		DEFINED	1			13,462	
FILENET CORP	EQUITY	316869106	396	21,800	SH		DEFINED	4			21,800	
FILENET CORP	EQUITY	316869106	3	183	SH		DEFINED	2			183	
FINANCIAL FED CORP	EQUITY	317492106	5099	210,800	SH		DEFINED	2			210,800	
FINANCIAL FED CORP COM	EQUITY	317492106	5096	210,700	SH		DEFINED	3			210,700	
FINISAR CORP	EQUITY	31787A101	6857	141,737	SH		DEFINED	2			141,737	
FINOVA GROUP INC	EQUITY	317928109	4	494	SH		DEFINED	2			494	
FINOVA GROUP INC.	EQUITY	317928109	25	3,500	SH		DEFINED	1			3,500	
FIREPOD INC	EQUITY	318224102	1	44	SH		DEFINED	2			44	
FIRST AMERICAN FINL CORP	EQUITY	318522307	8037	385,013	SH		DEFINED	2			385,013	
FIRST BANCORP P R	EQUITY	318672102	2	100	SH		DEFINED	2			100	
FIRST BUSE CORP	EQUITY	319383105		19	SH		DEFINED	2			19	
FIRST CHARTER CORP	EQUITY	319439105	3	188	SH		DEFINED	2			188	
FIRST COMWLTH FINL CORP												
PA	EQUITY	319829107	4	374	SH		DEFINED	2			374	
FIRST CONSULTING GROUP	EQUITY	31986R103	6	1,000	SH		DEFINED	2			1,000	
FIRST CTZNS BANCSHARES												
INC N C	EQUITY	31946M103	1	19	SH		DEFINED	2			19	

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NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PRN	PUT/ CALL	INVSTMT DCRETN	OTHR MGRS	VOTING AUTHORITY			
									SOLE	SHARED	NONE	
FIRST DATA CORP	EQUITY	319963104	469	12,000	SH		DEFINED	1			12,000	
FIRST DATA CORP	EQUITY	319963104	49649	1,271,016	SH		DEFINED	2			1,271,016	
FIRST FINL BANCORP	EQUITY	320209109	3	220	SH		DEFINED	2			220	
FIRST FINL BANKSHARES												
INC	EQUITY	32020R109	1	27	SH		DEFINED	2			27	
FIRST FINL CORP IND	EQUITY	320218100		13	SH		DEFINED	2			13	
FIRST FINL HLDGS INC	EQUITY	320239106	3	180	SH		DEFINED	2			180	
FIRST HEALTH GROUP	EQUITY	320960107	87	2,700	SH		DEFINED	1			2,700	
FIRST HEALTH GROUP CORP	EQUITY	320960107	13	389	SH		DEFINED	2			389	
FIRST IND CORP	EQUITY	32054R108	3	100	SH		DEFINED	2			100	
FIRST INDL RLTY TR INC	EQUITY	32054K103	618	20,110	SH		DEFINED	2			20,110	
FIRST MERCHANTS CORP	EQUITY	320817109	1	39	SH		DEFINED	2			39	
FIRST MIDWEST BANCORP												
INC DEL	EQUITY	320867104	6	234	SH		DEFINED	2			234	
FIRST REP BK												
SAN FRANCISCO CA	EQUITY	336158100	69	2,300	SH		DEFINED	2			2,300	
FIRST SEC CORP DEL	EQUITY	336294103	186	11,400	SH		DEFINED	1			11,400	
FIRST SEC CORP DEL	EQUITY	336294103	10	602	SH		DEFINED	2			602	
FIRST SENTINEL BANCORP												
INC	EQUITY	33640T103	4	400	SH		DEFINED	2			400	
FIRST TENN NATL COR	EQUITY	337162101	153	7,500	SH		DEFINED	1			7,500	
FIRST TENN NATL CORP	EQUITY	337162101	33	1,600	SH		DEFINED	2			1,600	
FIRST UN CORP	EQUITY	337358105	11488	356,910	SH		DEFINED	2			356,910	
FIRST UNION CORP	EQUITY	337358105	916	28,466	SH		DEFINED	1			28,466	
FIRST VA BKS INC	EQUITY	337477103	2039	47,826	SH		DEFINED	2			47,826	
FIRST VIRGINIA BANK	EQUITY	337477103	117	2,750	SH		DEFINED	1			2,750	
FIRSTAR CORP WIS	EQUITY	33763V109	8253	368,847	SH		DEFINED	2			368,847	
FIRSTAR CORPORATION	EQUITY	33763V109	30981	1,384,613	SH		DEFINED	1			1,384,613	
FIRSTENERGY CORP	EQUITY	337932107	168	6,221	SH		DEFINED	2			6,221	
FIRSTENERGY CORPORA	EQUITY	337932107	180	6,700	SH		DEFINED	1			6,700	
FIRSTFED FINL CORP	EQUITY	337907109	292	12,700	SH		DEFINED	4			12,700	
FIRSTFED FINL CORP DEL	EQUITY	337907109	5	200	SH		DEFINED	2			200	
FIRSTMERIT CORP	EQUITY	337915102	10327	450,222	SH		DEFINED	2			450,222	
FIRSTMERIT CORPORAT	EQUITY	337915102	29509	1,286,500	SH		DEFINED	3			1,258,100	28,400
FIRSTMERIT CORPORAT	EQUITY	337915102	117	5,100	SH		DEFINED	1			5,100	
FISERV INC	EQUITY	337738108	427	7,125	SH		DEFINED	1			7,125	
FISERV INC	EQUITY	337738108	19417	324,300	SH		DEFINED	3			294,975	29,325
FISERV INC	EQUITY	337738108	4020	67,145	SH		DEFINED	2			67,145	
FISHER SCIENTIFIC INTL												
INC	EQUITY	338032204	8	246	SH		DEFINED	2			246	
FITZGERALDS GAMING CORP												
NEW	EQUITY	338271109		3,762	SH		DEFINED	2			3,762	
FLEETBOSTON FINANCI	EQUITY	339030108	1011	25,931	SH		DEFINED	1			25,931	

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NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PRN	PUT/ CALL	INVSTMT DCRETN	OTHR MGRS	VOTING AUTHORITY		
									SOLE	SHARED	NONE

FLEETBOSTON FINL CORP	EQUITY	339030108	14021	359,513	SH	DEFINED	2	359,513	
FLEETWOOD ENTERPRISES INC	EQUITY	339099103	67	4,930	SH	DEFINED	2	4,930	
FLEMING COS INC	EQUITY	339130106	526	40,300	SH	DEFINED	4	40,300	
FLEMING COS INC	EQUITY	339130106	55	4,210	SH	DEFINED	2	4,210	
FLEXTRONICS INTERNATIONAL	EQUITY	Y2573F102	148377	1,806,719	SH	DEFINED	2	1,806,719	
FLORIDA EAST COAST IND INC	EQUITY	340632108	3	80	SH	DEFINED	2	80	
FLORIDA PROGRESS	EQUITY	341109106	159	3,000	SH	DEFINED	1	3,000	
FLORIDA PROGRESS CORP	EQUITY	341109106	6203	117,178	SH	DEFINED	2	117,178	
FLORIDA ROCK INDS INC	EQUITY	341140101	4	100	SH	DEFINED	2	100	
FLOW INTL CORP	EQUITY	343468104	14	1,300	SH	DEFINED	2	1,300	
FLOWERS INDS INC	EQUITY	343496105	55	2,831	SH	DEFINED	2	2,831	
FLOWERS INDUSTRIES	EQUITY	343496105	113	5,800	SH	DEFINED	1	5,800	
FLOWERVE CORP	EQUITY	34354P105	3	200	SH	DEFINED	2	200	
FLOWERVE CORPORATI	EQUITY	34354P105	35	2,100	SH	DEFINED	1	2,100	
FLUOR CORP	EQUITY	343861100	69	2,300	SH	DEFINED	1	2,300	
FLUOR CORP	EQUITY	343861100	257	8,571	SH	DEFINED	2	8,571	
FMC CORP	EQUITY	302491303	67	1,000	SH	DEFINED	1	1,000	
FMC CORP	EQUITY	302491303	5043	75,205	SH	DEFINED	2	75,205	
FOCAL COMMUNICATIONS CORP	EQUITY	344155106	1	94	SH	DEFINED	2	94	
FOOTSTAR INC	EQUITY	344912100	3	100	SH	DEFINED	2	100	
FORCENERGY INC	EQUITY	345206205	2	64	SH	DEFINED	2	64	
FORD MOTOR COMPANY	EQUITY	345370860	32067	1,266,827	SH	DEFINED	1	1,266,827	
FORD MTR CO DEL	EQUITY	345370860	7455	294,493	SH	DEFINED	2	294,493	
FOREST CITY ENTERPRISES INC	EQUITY	345550107	850	23,600	SH	DEFINED	2	23,600	
FOREST LABORATORIES	EQUITY	345838106	3286	28,650	SH	DEFINED	1	28,650	
FOREST LABS INC	EQUITY	345838106	34145	297,724	SH	DEFINED	2	297,724	
FOREST OIL CORP	EQUITY	346091606	118	7,314	SH	DEFINED	2	7,314	
FORRESTER RESH INC	EQUITY	346563109	1733	27,180	SH	DEFINED	2	27,180	
FORT JAMES CORP	EQUITY	347471104	3992	130,628	SH	DEFINED	2	130,628	
FORT JAMES CORPORAT	EQUITY	347471104	196	6,400	SH	DEFINED	1	6,400	
FORTUNE BRANDS INC	EQUITY	349631101	127	4,800	SH	DEFINED	1	4,800	
FORTUNE BRANDS INC	EQUITY	349631101	1416	53,446	SH	DEFINED	2	53,446	
FORWARD AIR CORP	EQUITY	349853101	4	113	SH	DEFINED	2	113	
FOSSIL INC	EQUITY	349882100	2	159	SH	DEFINED	2	159	
FOSTER L B CO	EQUITY	350060109	11	3,300	SH	DEFINED	2	3,300	
FOSTER WHEELER CORP	EQUITY	350244109	2	273	SH	DEFINED	2	273	
FOUNDATION HEALTH S	EQUITY	350404109	118	7,090	SH	DEFINED	1	7,090	

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NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PRN	PUT/ CALL	INVTMT DCRETN	OTHR MGRS	VOTING AUTHORITY		
									SOLE	SHARED	NONE
FOUNDATION HEALTH SYS INC	EQUITY	350404109	1991	119,787	SH		DEFINED	2		119,787	
FOUNDRY NETWORKS INC	EQUITY	35063R100	3344	48,873	SH		DEFINED	2		48,873	
FOUR SEASONS HOTEL INC	CORPBOND	35100EAD6	12624	30,979,000	PRN		DEFINED	4		30,979,000	
FOUR SEASONS HOTELS INC	EQUITY	35100E104	2542	34,734	SH		DEFINED	2		34,734	
FOX ENTMT GROUP INC	EQUITY	35138T107	31005	1,170,000	SH		DEFINED	2		1,170,000	
FPL GROUP INC	EQUITY	302571104	348	5,300	SH		DEFINED	1		5,300	
FPL GROUP INC	EQUITY	302571104	10781	163,972	SH		DEFINED	2		163,972	
FRANCHISE FIN CORP AMER	EQUITY	351807102	3989	177,296	SH		DEFINED	2		177,296	
FRANCHISE FIN CORP COM	EQUITY	351807102	19894	884,200	SH		DEFINED	3		772,100	112,100
FRANKLIN ELEC INC	EQUITY	353514102	1	16	SH		DEFINED	2		16	
FRANKLIN RES INC	EQUITY	354613101	315	7,100	SH		DEFINED	1		7,100	
FRANKLIN RES INC	EQUITY	354613101	2152	48,432	SH		DEFINED	2		48,432	
FREDS INC	EQUITY	356108100	2	100	SH		DEFINED	2		100	
FREEMARKETS INC	EQUITY	356602102	910	15,930	SH		DEFINED	2		15,930	
FREEMARKETS INC COM	EQUITY	356602102	3296	57,700	SH		DEFINED	3		47,400	10,300
FREEPORT MCMORAN COPPER + GOLD	EQUITY	35671D105	7576	918,245	SH		DEFINED	2		918,245	
FREEPORT MCMORAN COPPER + GOLD	EQUITY	35671D857	3836	435,311	SH		DEFINED	2		435,311	
FREEPORT-MCMORAN CO	EQUITY	35671D857	44	5,000	SH		DEFINED	1		5,000	
FREMONT GEN CORP	EQUITY	357288109	1	223	SH		DEFINED	2		223	
FRIEDE GOLDMAN HALTER INC	EQUITY	358430106	1	201	SH		DEFINED	2		201	
FRIEDMAN BILLINGS	EQUITY	358433100	1	152	SH		DEFINED	2		152	
FRIEZ COMP INC	EQUITY	358846103	2	167	SH		DEFINED	2		167	
FRONTIER AIRLS INC NEW	EQUITY	359065109	42	2,165	SH		DEFINED	2		2,165	
FRONTIER FINL CORP WA	EQUITY	35907K105	3	152	SH		DEFINED	2		152	
FRONTIER OIL CORP	EQUITY	35914P105	1	188	SH		DEFINED	2		188	
FRONTLINE CAP GROUP	EQUITY	35921N101	2	141	SH		DEFINED	2		141	
FRONTLINE COMMUNICATIONS CORP	EQUITY	35921T116	3	10,675	SH		DEFINED	4		10,675	
FSI INTL INC	EQUITY	302633102	299	21,000	SH		DEFINED	4		21,000	
FSI INTL INC	EQUITY	302633102	680	47,727	SH		DEFINED	2		47,727	
FUELCCELL ENERGY INC	EQUITY	35952H106	7	75	SH		DEFINED	2		75	
FULLER H B CO	EQUITY	359694106	22	776	SH		DEFINED	2		776	
FULLER, H.B.	EQUITY	359694106	23	800	SH		DEFINED	1		800	
FULTON FINL CORP PA	EQUITY	360271100	9	473	SH		DEFINED	2		473	
FURNITURE BRANDS IN	EQUITY	360921100	47	2,800	SH		DEFINED	1		2,800	
FURNITURE BRANDS IN	EQUITY	360921100	3026	182,000	SH		DEFINED	3		182,000	
FURNITURE BRANDS INTL INC	EQUITY	360921100	2121	127,587	SH		DEFINED	2		127,587	
FUTURELINK CORP	EQUITY	36114Q208	321	104,967	SH		DEFINED	2		104,967	

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NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PRN	PUT/ CALL	INVTMT DCRETN	OTHR MGRS	VOTING AUTHORITY		
									SOLE	SHARED	NONE
FVC COM INC	EQUITY	30266P100	7	1,300	SH		DEFINED	2		1,300	
G + K SERVICES	EQUITY	361268105	2355	83,903	SH		DEFINED	2		83,903	
GABLES RESIDENTIAL TR	EQUITY	362418105	2053	75,511	SH		DEFINED	2		75,511	

GABLES RESIDENTIAL TR												
SH BEN I	EQUITY	362418105	7430	273,300	SH	DEFINED	3		234,900	38,400		
GADZOOKS INC	EQUITY	362553109	325	18,200	SH	DEFINED	4		18,200			
GADZOOK NETWORKS INC	EQUITY	362555104	1	153	SH	DEFINED	2		153			
GALILEO INTERNATIONAL	EQUITY	363547100	82	5,300	SH	DEFINED	1		5,300			
GALILEO INTL INC	EQUITY	363547100	1166	75,248	SH	DEFINED	2		75,248			
GALLAGHER ARTHUR J + CO	EQUITY	363576109	202	3,423	SH	DEFINED	2		3,423			
GALLAHER GROUP PLC	EQUITY	363595109	102	4,400	SH	DEFINED	2		4,400			
GANNETT INC	EQUITY	364730101	39190	739,438	SH	DEFINED	2		739,438			
GANNETT PUBLISHING	EQUITY	364730101	543	10,250	SH	DEFINED	1		10,250			
GAP INC	EQUITY	364760108	498	24,750	SH	DEFINED	1		24,750			
GAP INC	EQUITY	364760108	5358	266,247	SH	DEFINED	2		266,247			
GARDNER DENVER INC	EQUITY	365558105	2	140	SH	DEFINED	2		140			
GARTNER GROUP INC	EQUITY	366651206	55	5,077	SH	DEFINED	1		5,077			
GARTNER GROUP INC NEW	EQUITY	366651107	159	13,711	SH	DEFINED	2		13,711			
GARTNER GROUP INC NEW	EQUITY	366651206	1	104	SH	DEFINED	2		104			
GASONICS INTL CORP	EQUITY	367278108	2	141	SH	DEFINED	2		141			
GATEFIELD CORP	EQUITY	367339207	2	470	SH	DEFINED	2		470			
GATEWAY INC	EQUITY	367626108	439	9,400	SH	DEFINED	1		9,400			
GATEWAY INC	EQUITY	367626108	20038	428,623	SH	DEFINED	2		428,623			
GATX	EQUITY	361448103	7	164	SH	DEFINED	2		164			
GATX CORP.	EQUITY	361448103	113	2,700	SH	DEFINED	1		2,700			
GAYLORD CONTAINER CORP	EQUITY	368145108	1	351	SH	DEFINED	2		351			
GAYLORD ENMTM CO NEW	EQUITY	367905106	2	100	SH	DEFINED	2		100			
GBC BANCORP CALIF	EQUITY	361475106	4	113	SH	DEFINED	2		113			
GELTEX PHARMACEUTICALS INC	EQUITY	368538104	6	129	SH	DEFINED	2		129			
GEMSTAR TV GUIDE INTL INC	EQUITY	36866W106	20199	231,668	SH	DEFINED	2		231,668			
GENAISSANCE PHARMACEUTICALS	EQUITY	36867W105	325	15,700	SH	DEFINED	2		15,700			
GENCORP INC	EQUITY	368682100	2	200	SH	DEFINED	2		200			
GENE LOGIC	EQUITY	368689105	6002	260,960	SH	DEFINED	2		260,960			
GENENTECH INC	EQUITY	368710406	130561	704,128	SH	DEFINED	2		704,128			
Gener S.A. - Spons	EQUITY	368731105	991	75,825	SH	DEFINED	1		75,825			
GENERAL COMMUNICATION CL A	EQUITY	369385109	6027	842,200	SH	DEFINED	3		842,200			
GENERAL COMMUNICATION INC	EQUITY	369385109	6029	842,448	SH	DEFINED	2		842,448			
GENERAL DYNAMICS CO	EQUITY	369550108	383	6,100	SH	DEFINED	1		6,100			

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NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PRN	PUT/ CALL	INVSTMT DSCRETN	OTHR MGRS	VOTING AUTHORITY			
									SOLE	SHARED	NONE	
GENERAL DYNAMICS CORP	EQUITY	369550108	5805	92,413	SH		DEFINED	2		92,413		
GENERAL ELEC CO	EQUITY	369604103	311738	5,403,903	SH		DEFINED	2		5,403,903		
GENERAL ELECTRIC	EQUITY	369604103	3634	63,000	SH		DEFINED	3		63,000		
GENERAL ELECTRIC	EQUITY	369604103	78268	1,356,750	SH		DEFINED	1		1,356,750		
GENERAL GROWTH PPTYS	COM	370021107	18904	587,300	SH		DEFINED	3		510,200	77,100	
GENERAL GROWTH PPTYS INC	EQUITY	370021107	16014	497,531	SH		DEFINED	2		497,531		
GENERAL GROWTH PPTYS INC	EQUITY	370021206	8888	400,600	SH		DEFINED	2		400,600		
GENERAL MILLS INC	EQUITY	370334104	309	8,700	SH		DEFINED	1		8,700		
GENERAL MLS INC	EQUITY	370334104	5944	167,430	SH		DEFINED	2		167,430		
GENERAL MOTORS	EQUITY	370442105	1001	15,400	SH		DEFINED	1		15,400		
GENERAL MTRS CORP	EQUITY	370442105	7533	115,892	SH		DEFINED	2		115,892		
GENERAL MTRS CORP	EQUITY	370442832	145747	3,920,026	SH		DEFINED	2		3,920,026		
GENERAL PUBLIC UTIL	EQUITY	36225X100	8230	253,700	SH		DEFINED	1		253,700		
GENERAL SEMICONDUCTOR INC	CORPBOND	370787AB9	980	1,000,000	PRN		DEFINED	4		1,000,000		
GENERAL SEMICONDUCTOR INC	EQUITY	370787103	2	200	SH		DEFINED	2		200		
GENERALE CABLE CORP DEL NEW	EQUITY	369300108	2	200	SH		DEFINED	2		200		
GENESCO INC	CORPBOND	371532AK8	624	650,000	PRN		DEFINED	4		650,000		
GENESCO INC	EQUITY	371532102	5113	301,900	SH		DEFINED	2		301,900		
GENESCO INC	CORPBOND	371532AL6	8400	8,750,000	PRN		DEFINED	4		8,750,000		
GENESCO INC	EQUITY	371532102	11126	656,900	SH		DEFINED	3		656,900		
GENLYTE GROUP INC	EQUITY	372302109	3	100	SH		DEFINED	2		100		
GENOME THERAPEUTICS CORP	EQUITY	372430108	2	116	SH		DEFINED	2		116		
GENOMIC SOLUTIONS INC	EQUITY	37243R109	1	43	SH		DEFINED	2		43		
GENRAD INC	EQUITY	372447102	2	176	SH		DEFINED	2		176		
GENSET SA	EQUITY	37244T104	9900	360,000	SH		DEFINED	2		360,000		
GENTA INC	EQUITY	37245M207	1	100	SH		DEFINED	2		100		
GENTEK INC	EQUITY	37245X104	2	120	SH		DEFINED	2		120		
GENTEX CORP	EQUITY	371901109	522	20,881	SH		DEFINED	2		20,881		
GENTEX CORP COM	EQUITY	371901109	38125	1,525,000	SH		DEFINED	3		1,456,000	69,000	
GENTIVA HEALTH SVCS INC	EQUITY	37247A102	1	100	SH		DEFINED	2		100		
GENUINE PARTS CO	EQUITY	372460105	4926	258,417	SH		DEFINED	2		258,417		
GENUINE PARTS CO.	EQUITY	372460105	104	5,450	SH		DEFINED	1		5,450		
GENZYME CORP	EQUITY	372917104	341	5,000	SH		DEFINED	1		5,000		
GENZYME CORP	CORPBOND	372917AF1	4519	2,440,000	PRN		DEFINED	4		2,440,000		
GENZYME CORP	EQUITY	372917104	64484	945,690	SH		DEFINED	2		945,690		
GENZYME CORP	EQUITY	372917609	19	2,490	SH		DEFINED	2		2,490		
GENZYME TRANSGENICS CORP	EQUITY	37246E105	4	107	SH		DEFINED	2		107		

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NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PRN	PUT/ CALL	INVSTMT DSCRETN	OTHR MGRS	VOTING AUTHORITY			
									SOLE	SHARED	NONE	
GEO. HORMEL & CO	EQUITY	440452100	137	8,200	SH		DEFINED	1		8,200		
GEORGIA GULF CORP	EQUITY	373200203	21	1,800	SH		DEFINED	1		1,800		
GEORGIA GULF CORP	EQUITY	373200203	2	204	SH		DEFINED	2		204		
GEORGIA PAC CORP	EQUITY	373298108	73	3,097	SH		DEFINED	2		3,097		
GEORGIA PAC CORP	EQUITY	373298702	205	7,645	SH		DEFINED	2		7,645		
GEORGIA PACIFIC	EQUITY	373298702	126	4,700	SH		DEFINED	1		4,700		
GEORGIA PACIFIC	EQUITY	373298108	125	5,300	SH		DEFINED	1		5,300		
GEOWORKS	EQUITY	373692102	1	100	SH		DEFINED	2		100		
GERBER SCIENTIFIC INC	EQUITY	373730100	2	192	SH		DEFINED	2		192		

C V NEW	EQUITY	40050B100	48	4,000	SH	DEFINED	2		4,000	
Grupo Televisa S.A.	EQUITY	40049J206	3525	61,100	SH	DEFINED	1		61,100	
GRUPO TELEVISION SA DE CV	EQUITY	40049J206	4277	74,138	SH	DEFINED	2		74,138	
GSI LUMONICS INC	EQUITY	36229U102	1744	105,700	SH	DEFINED	2		105,700	
GT GROUP TELECOM INC	EQUITY	362359101	378	4,730	SH	DEFINED	2		4,730	
GT GROUP TELECOM INC.	EQUITY	362359408	462	35,000	SH	DEFINED	1			35,000
GTECH HLDGS CORP	EQUITY	400518106	3	200	SH	DEFINED	2		200	
GTECH HOLDINGS CORP	EQUITY	400518106	33	2,000	SH	DEFINED	1		2,000	
GTS DURATEK	EQUITY	36237J107	1783	230,000	SH	DEFINED	1		230,000	
GUCCI GROUP N V	EQUITY	401566104	369	3,654	SH	DEFINED	2		3,654	
GUESS INC	EQUITY	401617105	17	1,523	SH	DEFINED	2		1,523	
GUIDANT CORP	EQUITY	401698105	629	8,900	SH	DEFINED	1		8,900	
GUIDANT CORP	EQUITY	401698105	25830	365,410	SH	DEFINED	2		365,410	
GUILFORD PHARMACEUTICALS INC	EQUITY	401829106	3	119	SH	DEFINED	2		119	
GUITAR CTR INC	EQUITY	402040109	1	100	SH	DEFINED	2		100	
GULF CANADA RESOURCE LTD	EQUITY	40218L974	1365	258,788	SH	DEFINED	2		258,788	
H & R BLOCK	EQUITY	093671105	139	3,750	SH	DEFINED	1		3,750	
H S RES INC	EQUITY	404297103	4	133	SH	DEFINED	2		133	
HA LO INDS INC	EQUITY	404429102	2	391	SH	DEFINED	2		391	
HACI OMER SABANCI HLDS SA	EQUITY	40450N100	278	137,047	SH	DEFINED	2		137,047	
HAEMONETICS CORP MASS	EQUITY	405024100	4	170	SH	DEFINED	2		170	
HAIN CELESTIAL GROUP INC	EQUITY	405217100	8	224	SH	DEFINED	2		224	
HALIBURTON	EQUITY	406216101	641	13,100	SH	DEFINED	1		13,100	
HALL KINION + ASSOC INC	EQUITY	406069104	2	87	SH	DEFINED	2		87	
HALLIBURTON CO	EQUITY	406216101	94949	1,940,207	SH	DEFINED	2		1,940,207	

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NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PRN	PUT/ CALL	INVTMT DCRETN	OTHR MGRS	VOTING AUTHORITY		
									SOLE	SHARED	NONE
HANCOCK HLDG CO	EQUITY	410120109	3	100	SH		DEFINED	2			100
HANDLEMAN CO DEL	EQUITY	410252100	2	129	SH		DEFINED	2			129
HANDSPRING INC	EQUITY	410293104	17625	255,200	SH		DEFINED	2			255,200
HANGER ORTHOPEDIC GROUP	EQUITY	41043F208	8	2,100	SH		DEFINED	2			2,100
HANOVER COMPRESSOR	EQUITY	410768105	109	3,300	SH		DEFINED	1			3,300
HANOVER COMPRESSOR CO	EQUITY	410768105	12	372	SH		DEFINED	2			372
HANOVER DIRECT INC	EQUITY	410783104		622	SH		DEFINED	2			622
HARBOR FL BANCSHARES INC	EQUITY	411901101	2	139	SH		DEFINED	2			139
HARCOURT GEN INC	EQUITY	41163G101	58	986	SH		DEFINED	2			986
HARCOURT GENERAL	EQUITY	41163G101	124	2,100	SH		DEFINED	1			2,100
HARLAND JOHN H CO	EQUITY	412693103	2	148	SH		DEFINED	2			148
HARLEY DAVIDSON INC	EQUITY	412822108	412	8,600	SH		DEFINED	1			8,600
HARLEY DAVIDSON INC	EQUITY	412822108	16030	334,830	SH		DEFINED	2			334,830
HARLEYSVILLE GROUP INC	EQUITY	412824104	1	28	SH		DEFINED	2			28
HARLEYSVILLE NATL CORP PA	EQUITY	412850109		15	SH		DEFINED	2			15
HARMAN INTL INDS INC NEW	EQUITY	413086109	320	8,192	SH		DEFINED	2			8,192
HARMONIC INC	EQUITY	413160102	788	32,836	SH		DEFINED	2			32,836
HARRAH'S ENTERTAINM	EQUITY	413619107	96	3,500	SH		DEFINED	1			3,500
HARRAH'S ENTMT INC	EQUITY	413619107	4193	152,466	SH		DEFINED	2			152,466
HARRIS CORP	EQUITY	413875105	114	4,000	SH		DEFINED	1			4,000
HARRIS CORP DEL	EQUITY	413875105	3604	126,733	SH		DEFINED	2			126,733
HARSCO CORP	EQUITY	415864107	51	2,300	SH		DEFINED	1			2,300
HARSCO CORP	EQUITY	415864107	5	221	SH		DEFINED	2			221
HARTE HANKS INC	EQUITY	416196103	5616	206,103	SH		DEFINED	2			206,103
HARTE-HANKS INC	EQUITY	416196103	106	3,900	SH		DEFINED	1			3,900
HARTE-HANKS INC	EQUITY	416196103	24348	893,506	SH		DEFINED	3			876,006
HARTFORD FINANCIAL	EQUITY	416515104	1182	16,200	SH		DEFINED	1			16,200
HARTFORD FINANCIAL SVCS GRP	EQUITY	416515104	22694	311,145	SH		DEFINED	2			311,145
HASBRO INC	EQUITY	418056107	118	10,300	SH		DEFINED	4			10,300
HASBRO INC	EQUITY	418056107	1653	144,539	SH		DEFINED	2			144,539
HASBRO INC.	EQUITY	418056107	58	5,050	SH		DEFINED	1			5,050
HAVAS ADVERTISING	EQUITY	419313101	7	447	SH		DEFINED	2			447
HAVERTY FURNITURE COS INC	EQUITY	419596101	2	184	SH		DEFINED	2			184
HAWAIIAN ELEC INDS INC	EQUITY	419870100	8	222	SH		DEFINED	2			222
HAWAIIAN ELECTRIC	EQUITY	419870100	63	1,800	SH		DEFINED	1			1,800
HAYES LEMMERZ INTL INC	EQUITY	420781106	1	100	SH		DEFINED	2			100
HCA - THE HEALTHCAR	EQUITY	404119109	594	16,000	SH		DEFINED	1			16,000

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NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PRN	PUT/ CALL	INVTMT DCRETN	OTHR MGRS	VOTING AUTHORITY		
									SOLE	SHARED	NONE
HCA HEALTHCARE CO	EQUITY	404119109	18905	509,216	SH		DEFINED	2			509,216
HCC INS HLDGS INC	EQUITY	404132102	102	5,032	SH		DEFINED	2			5,032
HEALTH CARE PPTY INVS COM	EQUITY	421915109	2717	91,700	SH		DEFINED	3			78,200
HEALTH CARE PPTY INVS COM	EQUITY	421915109	2648	89,400	SH		DEFINED	1			89,400
HEALTH CARE PPTY INVS INC	EQUITY	421915109	723	24,404	SH		DEFINED	2			24,404
HEALTH CARE REIT INC	EQUITY	42217K106	3	153	SH		DEFINED	2			153
HEALTH MANAGEMENT A	EQUITY	421933102	291	14,000	SH		DEFINED	1			14,000
HEALTH MANAGEMENT A	EQUITY	421933102	18205	874,700	SH		DEFINED	3			749,400
HEALTH MGMT ASSOC	EQUITY	421933102	25079	1,205,017	SH		DEFINED	2			1,205,017
HEALTHCARE RLTY TR	EQUITY	421946104	795	37,643	SH		DEFINED	2			37,643
HEALTHCARE RLTY TR COM	EQUITY	421946104	2374	112,400	SH		DEFINED	3			96,600
HEALTHCARE SVCS GROUP INC	EQUITY	421906108	8	1,700	SH		DEFINED	2			1,700
HEALTHSOUTH CORP	EQUITY	421924101	2014	247,933	SH		DEFINED	2			247,933
HEALTHSOUTH CORPORA	EQUITY	421924101	89	10,900	SH		DEFINED	1			10,900
HEARST ARGYLE TELEVISION INC	EQUITY	422317107	3	150	SH		DEFINED	2			150
HEARTLAND EXPRESS INC	EQUITY	422347104	1	76	SH		DEFINED	2			76

HEIDRICK + STRUGGLES											
INTL INC	EQUITY	422819102	6	114	SH	DEFINED	2			114	
HEINZ H J CO	EQUITY	423074103	4881	131,696	SH	DEFINED	2			131,696	
HEINZ H.J.	EQUITY	423074103	378	10,200	SH	DEFINED	1			10,200	
HELIX TECHNOLOGY CORP	EQUITY	423319102	11	375	SH	DEFINED	2			375	
HELLENIC TELECOMMUN	EQUITY	423325307	1529	165,250	SH	DEFINED	1			165,250	
HELLER FINL INC	EQUITY	423328103	1269	44,434	SH	DEFINED	2			44,434	
HELMERICH & PAYNE	EQUITY	423452101	105	2,900	SH	DEFINED	1			2,900	
HELMERICH AND PAYNE INC	EQUITY	423452101	1714	47,434	SH	DEFINED	2			47,434	
HEMAGEN DIAGNOSTICS INC	EQUITY	423501113	4	35,682	SH	DEFINED	4			35,682	
HENRY JACK + ASSOC INC	EQUITY	426281101	9	200	SH	DEFINED	2			200	
HERBALIFE INTL INC	EQUITY	426908208	1	100	SH	DEFINED	2			100	
HERCULES INC	EQUITY	427056106	42	3,000	SH	DEFINED	1			3,000	
HERCULES INC	EQUITY	427056106	216	15,300	SH	DEFINED	4			15,300	
HERCULES INC	EQUITY	427056106	46	3,227	SH	DEFINED	2			3,227	
HERMAN MILLER	EQUITY	600544100	144	4,500	SH	DEFINED	1			4,500	
HERMAN MILLER	EQUITY	600544100	8314	259,300	SH	DEFINED	3			224,400	34,900
HERSHEY FOODS CORP	EQUITY	427866108	227	4,200	SH	DEFINED	1			4,200	
HERSHEY FOODS CORP	EQUITY	427866108	5493	101,487	SH	DEFINED	2			101,487	
HERTZ CORP	EQUITY	428040109	408	12,852	SH	DEFINED	2			12,852	
HERTZ TECHNOLOGY GROUP											
INC	EQUITY	42804Y121	17	29,700	SH	DEFINED	4			29,700	
HEWLETT PACKARD CO	EQUITY	428236103	128477	1,324,507	SH	DEFINED	2			1,324,507	

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NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PRN	PUT/ CALL	INVTMT DCRETN	OTHR MGRS	VOTING AUTHORITY		
									SOLE	SHARED	NONE
HEWLETT-PACKARD COM	EQUITY	428236103	9831	101,350	SH		DEFINED	1		101,350	
HEXCEL CORP NEW	EQUITY	428291108	3	200	SH		DEFINED	2		200	
HEXEL CORP NEW	CORPBOND	428291AA6	6073	6,119,000	PRN		DEFINED	4		6,119,000	
HI / FN INC	EQUITY	428358105	341	5,008	SH		DEFINED	2		5,008	
HI/FN INC	EQUITY	428358105	214	3,145	SH		DEFINED	1		3,145	
HIBERNIA CORP	EQUITY	428656102	114	9,300	SH		DEFINED	1		9,300	
HIBERNIA CORP	EQUITY	428656102	6	500	SH		DEFINED	2		500	
HICKORY TECH CORP	EQUITY	429060106	1	42	SH		DEFINED	2		42	
HIGH PLAINS CORP	EQUITY	429701105	71	18,300	SH		DEFINED	4		18,300	
HIGH SPEED ACCESS CORP	EQUITY	429790102	1	255	SH		DEFINED	2		255	
HIGHWOOD PPTYS INC	EQUITY	431284207	811	1,000	SH		DEFINED	2		1,000	
HIGHWOODS PPTYS INC	EQUITY	431284108	4539	192,148	SH		DEFINED	2		192,148	
HIGHWOODS PPTYS INC COM	EQUITY	431284108	22276	942,900	SH		DEFINED	3		812,100	130,800
HILB ROGAL + HAMILTON CO	EQUITY	431294107	5	125	SH		DEFINED	2		125	
HILLENBRAND INDS INC	EQUITY	431573104	7	159	SH		DEFINED	2		159	
HILLENBRAND INDUSTR	EQUITY	431573104	161	3,600	SH		DEFINED	1		3,600	
HILTON HOTELS	EQUITY	432848109	118	10,200	SH		DEFINED	1		10,200	
HILTON HOTELS CORP	EQUITY	432848109	76	6,586	SH		DEFINED	2		6,586	
HISPANIC BROADCASTING	EQUITY	43357B104	176	6,300	SH		DEFINED	1		6,300	
HISPANIC BROADCASTING	EQUITY	43357B104	16191	580,848	SH		DEFINED	3		564,248	16,600
HISPANIC BROADCASTING	EQUITY	43357B104	616	22,100	SH		DEFINED	4		22,100	
HISPANIC BROADCASTING											
CORP	EQUITY	43357B104	38	1,349	SH		DEFINED	2		1,349	
HNC SOFTWARE INC	EQUITY	40425P107	15	185	SH		DEFINED	2		185	
HOLDERBK FN GLARUS	EQUITY	442048005	48	170	SH		DEFINED	2		170	
HOLDERBK FN GLARUS	EQUITY	442049003	115	110	SH		DEFINED	2		110	
HOLLINGER INTERNATIONAL											
INC	EQUITY	435569108	4	250	SH		DEFINED	2		250	
HOLLYWOOD COM INC	EQUITY	436137103	1	100	SH		DEFINED	2		100	
HOLLYWOOD ENTMT CORP	EQUITY	436141105	1	200	SH		DEFINED	2		200	
HOME DEPOT	EQUITY	437076102	3481	65,600	SH		DEFINED	1		65,600	
HOME DEPOT INC	EQUITY	437076102	401667	7,569,748	SH		DEFINED	2		7,569,748	
HOME PPTYS N Y INC	EQUITY	437306103	6414	214,700	SH		DEFINED	2		214,700	
HOME PPTYS N Y INC COM	EQUITY	437306103	14480	484,700	SH		DEFINED	3		429,600	55,100
HOMESTAKE MINING	EQUITY	437614100	37	7,100	SH		DEFINED	1		7,100	
HOMESTAKE MINING	EQUITY	437614100	241	46,400	SH		DEFINED	4		46,400	
HOMESTAKE MNG CO	EQUITY	437614100	12	2,375	SH		DEFINED	2		2,375	
HOMESTORE COM INC	EQUITY	437852106	17434	372,927	SH		DEFINED	2		372,927	
HON HAI PRECISION	EQUITY	43899D998	71	8,000	SH		DEFINED	2		8,000	

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NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PRN	PUT/ CALL	INVTMT DCRETN	OTHR MGRS	VOTING AUTHORITY		
									SOLE	SHARED	NONE
HON HAI PRECISION IND											
LTD	EQUITY	438090102	2608	207,799	SH		DEFINED	2		207,799	
HON HAI PRECISION IND											
LTD	EQUITY	438090201	961	76,560	SH		DEFINED	2		76,560	
HON INDS INC	EQUITY	438092108	86	3,500	SH		DEFINED	1		3,500	
HON INDS INC	EQUITY	438092108	419	17,030	SH		DEFINED	2		17,030	
HONEYWELL INTERNATI	EQUITY	438516106	823	23,099	SH		DEFINED	1		23,099	
HONEYWELL INTL INC	EQUITY	438516106	13094	367,559	SH		DEFINED	2		367,559	
HOOPER HOLMES INC	EQUITY	439104100	43	4,480	SH		DEFINED	2		4,480	
HORACE MANN EDUCATO	EQUITY	440327104	1166	71,200	SH		DEFINED	1		71,200	
HORACE MANN EDUCATORS											
CORP NEW	EQUITY	440327104	733	44,745	SH		DEFINED	2		44,745	
HORIZON OFFSHORE INC	EQUITY	44043J105	2822	160,097	SH		DEFINED	2		160,097	
HORIZON OFFSHORE INC COM	EQUITY	44043J105	2820	160,000	SH		DEFINED	3		160,000	
HORIZON ORGANIC HLDG											
CORP	EQUITY	44043T103	8	1,000	SH		DEFINED	2		1,000	
HORMEL FOODS CORP	EQUITY	440452100	4	210	SH		DEFINED	2		210	
HOSPITALITY PPTYS TR	EQUITY	44106M102	7	280	SH		DEFINED	2		280	
HOSPITALITY PROPERTY	EQUITY	44106M102	5685	243,200	SH		DEFINED	1		243,200	
HOST MARRIOTT CORP	EQUITY	44107P104	405	35,967	SH		DEFINED	1		35,967	
HOST MARRIOTT CORP	EQUITY	44107P104	28128	2,500,300	SH		DEFINED	3		2,149,400	350,900
HOST MARRIOTT CORP NEW	EQUITY	44107P104	6145	546,181	SH		DEFINED	2		546,181	
HOT TOPIC INC	EQUITY	441339108	2	75	SH		DEFINED	2		75	
HOTEL RESERVATIONS											
NETWORK INC	EQUITY	441451101	1	21	SH		DEFINED	2		21	
HOTJOBS COM LTD	EQUITY	441474103	2	100	SH		DEFINED	2		100	
HOUGHTON MIFFLIN CO	EQUITY	441560109	71	1,800	SH		DEFINED	1		1,800	

HOUGHTON MIFFLIN CO	EQUITY	441560109	204	5,210	SH	DEFINED	2		5,210	
HOUSEHOLD INTL	EQUITY	441815107	766	13,533	SH	DEFINED	1		13,533	
HOUSEHOLD INTL	EQUITY	441815107	2831	50,000	SH	DEFINED	3		50,000	
HOUSEHOLD INTL INC	EQUITY	441815107	183467	3,240,031	SH	DEFINED	2		3,240,031	
HOUSTON EXPL CO	EQUITY	442120101	2105	83,380	SH	DEFINED	2		83,380	
HRPT PPTY TR	EQUITY	40426W101	1073	153,290	SH	DEFINED	2		153,290	
HRPT TRUST	EQUITY	40426W101	5701	814,400	SH	DEFINED	1		814,400	
HRPT TRUST	EQUITY	40426W101	4453	636,100	SH	DEFINED	3		544,900	91,200
HSB GROUP INC	EQUITY	40428N109	14443	359,950	SH	DEFINED	1		359,950	
HSB GROUP INC	EQUITY	40428N109	9	228	SH	DEFINED	2		228	
HUBBELL INC	EQUITY	443510201	39	1,575	SH	DEFINED	2		1,575	
HUBBELL INC. Class	EQUITY	443510201	90	3,600	SH	DEFINED	1		3,600	
HUDSON CITY BANCORP INC	EQUITY	443683107	2	129	SH	DEFINED	2		129	
HUDSON UNITED BANCORP	EQUITY	444165104	464	16,800	SH	DEFINED	4		16,800	
HUDSON UTD BANCORP	EQUITY	444165104	9	324	SH	DEFINED	2		324	

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NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PRN	PUT/ CALL	INVTMT DCRETN	OTHR MGRS	VOTING AUTHORITY		
									SOLE	SHARED	NONE
HUGHES SUPPLY INC	EQUITY	444482103	112	5,715	SH		DEFINED	2		5,715	
HUMAN GENOME SCIENCES INC	EQUITY	444903108	39559	228,499	SH		DEFINED	2		228,499	
HUMANA INC	EQUITY	444859102	54	5,000	SH		DEFINED	1		5,000	
HUMANA INC	EQUITY	444859102	253	23,500	SH		DEFINED	4		23,500	
HUMANA INC	EQUITY	444859102	38	3,543	SH		DEFINED	2		3,543	
HUNT (JB) TRANSPRT	EQUITY	445658107	26	2,000	SH		DEFINED	1		2,000	
HUNT J B TRANS SVCS INC	EQUITY	445658107	2	130	SH		DEFINED	2		130	
HUNTINGTON BANCSTAR	EQUITY	446150104	108	7,684	SH		DEFINED	1		7,684	
HUNTINGTON BANCSHARES INC	EQUITY	446150104	56	3,845	SH		DEFINED	2		3,845	
HUNTSMAN PACKAGING CORP	EQUITY	447013111		100	SH		DEFINED	2		100	
HURRIYET GAZETE	EQUITY	44527907	561	59,218,550	SH		DEFINED	2		59,218,550	
HUSKY ENERGY INC	EQUITY	448055103	78	8,381	SH		DEFINED	2		8,381	
HUTCHINSON TECHNOLOGY INC	EQUITY	448407106	4	195	SH		DEFINED	2		195	
HYPERCOM CORP	EQUITY	44913M105	1	100	SH		DEFINED	2		100	
HYPERION SOLUTIONS CORP	EQUITY	44914M104	5	200	SH		DEFINED	2		200	
HYSEQ INC	EQUITY	449163302	9	247	SH		DEFINED	2		247	
I MANY INC	EQUITY	44973Q103	7776	390,000	SH		DEFINED	2		390,000	
I STAT CORP	EQUITY	450312103	2	73	SH		DEFINED	2		73	
I2 TECHNOLOGIES INC	EQUITY	465754109	50359	267,735	SH		DEFINED	2		267,735	
IBASIS INC	EQUITY	450732102	1	80	SH		DEFINED	2		80	
IBEAM BROADCASTING CORP	EQUITY	45073P101	1	95	SH		DEFINED	2		95	
IBIS TECHNOLOGY CORP	EQUITY	450909106	1	39	SH		DEFINED	2		39	
IBP INC	EQUITY	449223106	118	6,469	SH		DEFINED	2		6,469	
IBP INC.	EQUITY	449223106	112	6,100	SH		DEFINED	1		6,100	
ICG COMMUNICATIONS INC	EQUITY	449246107		275	SH		DEFINED	2		275	
ICICI BK LTD	EQUITY	45104G104	270	36,600	SH		DEFINED	2		36,600	
ICICI LTD	EQUITY	44926P202	176	16,000	SH		DEFINED	1		16,000	
ICICI LTD	EQUITY	44926P202	337	30,608	SH		DEFINED	2		30,608	
ICN PHARMACEUTICALS	EQUITY	448924100	153	4,600	SH		DEFINED	1		4,600	
ICOS CORP	EQUITY	449295104	87	1,615	SH		DEFINED	2		1,615	
IDACORP INC	EQUITY	451107106	97	2,100	SH		DEFINED	1		2,100	
IDACORP INC	EQUITY	451107106	10	210	SH		DEFINED	2		210	
IDEC PHARMACEUTICAL	EQUITY	449370105	456	2,600	SH		DEFINED	1		2,600	
IDEC PHARMACEUTICALS CORP	EQUITY	449370105	2478	14,131	SH		DEFINED	2		14,131	
IDENTIX INC	EQUITY	451906101	8	650	SH		DEFINED	2		650	
IDEX CORP	EQUITY	45167R104	22	781	SH		DEFINED	2		781	
IDEXX LABS INC	EQUITY	45168D104	7	267	SH		DEFINED	2		267	

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NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PRN	PUT/ CALL	INVTMT DCRETN	OTHR MGRS	VOTING AUTHORITY		
									SOLE	SHARED	NONE
IDX SYS CORP	EQUITY	449491109	2	100	SH		DEFINED	2		100	
IFS INTERNATIONAL INC	EQUITY	449515139	17	48,000	SH		DEFINED	4		48,000	
IGATE CAP CORP	EQUITY	45169U105	12	2,308	SH		DEFINED	2		2,308	
IGEN INTL	EQUITY	449536101	2	100	SH		DEFINED	2		100	
IGO CORP	EQUITY	449592104	4	1,500	SH		DEFINED	2		1,500	
IHOP CORP NEW	EQUITY	449623107	2	110	SH		DEFINED	2		110	
II VI INC	EQUITY	902104108	2	94	SH		DEFINED	2		94	
IKON OFFICE SOLUTIONS INC	EQUITY	451713101	2602	660,822	SH		DEFINED	2		660,822	
ILEX ONCOLOGY INC	EQUITY	451923106	1905	63,247	SH		DEFINED	2		63,247	
ILEX ONCOLOGY INC COM	EQUITY	451923106	7176	238,200	SH		DEFINED	3		238,200	
ILLINOIS TOOL WKS INC	EQUITY	452308109	14377	257,313	SH		DEFINED	2		257,313	
ILLINOIS TOOL WORKS	EQUITY	452308109	486	8,700	SH		DEFINED	1		8,700	
ILLUMINA INC	EQUITY	452327109	3144	69,300	SH		DEFINED	2		69,300	
ILLUMINET HDGS INC COM	EQUITY	452334105	2081	75,000	SH		DEFINED	3		75,000	
ILLUMINET HOLDINGS INC	EQUITY	452334105	2084	75,115	SH		DEFINED	2		75,115	
IMAGEX.COM INC	EQUITY	45244D102	3,240	791,393	SH		DEFINED	1		791,393	
I-MANY INC COM	EQUITY	44973Q103	7776	390,000	SH		DEFINED	3		390,000	
IMATION CORP	EQUITY	45245A107	4	240	SH		DEFINED	2		240	
IMATION CORPORATION	EQUITY	45245A107	37	2,000	SH		DEFINED	1		2,000	
IMATRON INC	EQUITY	452906100	1	372	SH		DEFINED	2		372	
IMAX CORP	EQUITY	45245E109	124	7,300	SH		DEFINED	2		7,300	
IMC GLOBAL INC	EQUITY	449669100	165	11,400	SH		DEFINED	4		11,400	
IMC GLOBAL INC	EQUITY	449669100	226	15,600	SH		DEFINED	2		15,600	
IMC GLOBAL INC.	EQUITY	449669100	96	6,600	SH		DEFINED	1		6,600	
IMCLONE SYS INC	EQUITY	45245W109	26	226	SH		DEFINED	2		226	
IMMERSON CORP	EQUITY	452521107	2	97	SH		DEFINED	2		97	
IMMUNE RESPONSE CORP DEL	EQUITY	45252T106	1	199	SH		DEFINED	2		199	
IMMUNEX CORP NEW	EQUITY	452528102	47530	1,092,641	SH		DEFINED	2		1,092,641	
IMMUNOGEN INC	EQUITY	45253H101	8	239	SH		DEFINED	2		239	
IMMUNOMEDICS INC	EQUITY	452907108	4	184	SH		DEFINED	2		184	
IMPACT INC	EQUITY	45255G101	6	91	SH		DEFINED	2		91	
IMPCO TECHNOLOGIES INC	EQUITY	45255W106	2	60	SH		DEFINED	2		60	

IMPERIAL BANCORP	EQUITY	452556103	6	299	SH	DEFINED	2	299	
IMPERIAL OIL LTD	EQUITY	453038960	1239	47,900	SH	DEFINED	2	47,900	
IMPSAT CORP	EQUITY	45321T103	1	57	SH	DEFINED	2	57	
IMRGLOBAL CORP	EQUITY	45321W106	1	100	SH	DEFINED	2	100	
IMS HEALTH INC	EQUITY	449934108	34726	1,673,534	SH	DEFINED	2	1,673,534	

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NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PRN	PUT/ CALL	INVSTMT DCRETN	OTHR MGRS	VOTING AUTHORITY			
									SOLE	SHARED	NONE	
IMS HEALTH INC.	EQUITY	449934108	195	9,400	SH		DEFINED	1			9,400	
INAMED CORP	EQUITY	453235103	157	5,570	SH		DEFINED	2			5,570	
INCO LTD	EQUITY	453258402	87	5,400	SH		DEFINED	1			5,400	
INCO LTD	EQUITY	453258402	21	1,291	SH		DEFINED	2			1,291	
INCYTE GENOMICS INC	EQUITY	45337C102	152	3,700	SH		DEFINED	1			3,700	
INCYTE GENOMICS INC	EQUITY	45337C102	1201	29,214	SH		DEFINED	2			29,214	
INDEPENDENCE CMNTY BK CORP	EQUITY	453414104	6	435	SH		DEFINED	2			435	
INDEPENDENT ENERGY HLDGS PLC	EQUITY	45384X108	13	1,700	SH		DEFINED	2			1,700	
INDUS INTL INC	EQUITY	45578L100		100	SH		DEFINED	2			100	
INDYMAC BANCORP INC	EQUITY	456607100	2068	100,556	SH		DEFINED	2			100,556	
INET TECHNOLOGIES INC	EQUITY	45662V105	1	47	SH		DEFINED	2			47	
INFINITY BROADCASTING CORP NEW	EQUITY	45662S102	25875	784,082	SH		DEFINED	2			784,082	
INFOCUS CORP	EQUITY	45665B106	117	2,200	SH		DEFINED	1			2,200	
INFOCUS CORP	EQUITY	45665B106	54	1,028	SH		DEFINED	2			1,028	
INFONET SVCS CORP	EQUITY	45666T106	3	271	SH		DEFINED	2			271	
INFORMATICA CORP	EQUITY	45666Q102	923	9,902	SH		DEFINED	2			9,902	
INFORMATION ARCHITECTS CORP	EQUITY	45669R107	1	178	SH		DEFINED	2			178	
INFORMATION HLDGS INC	EQUITY	456727106	1	42	SH		DEFINED	2			42	
INFORMIX CORP	EQUITY	456779107	67	16,300	SH		DEFINED	1			16,300	
INFORMIX CORP	EQUITY	456779107	3	796	SH		DEFINED	2			796	
INFOSPACE INC	EQUITY	45678T102	42	1,398	SH		DEFINED	2			1,398	
INFOSYS TECHNOLOGIES LTD	EQUITY	456788108	779	5,900	SH		DEFINED	2			5,900	
INFOUSA INC NEW	EQUITY	456818301	1	112	SH		DEFINED	2			112	
ING GROEP N V	EQUITY	456837103	2523	38,303	SH		DEFINED	2			38,303	
INGERSOLL RAND CO	EQUITY	456866102	8162	240,950	SH		DEFINED	2			240,950	
INGERSOLL-RAND	EQUITY	456866102	163	4,800	SH		DEFINED	1			4,800	
INGLES MKTS INC	EQUITY	457030104	1	100	SH		DEFINED	2			100	
INGRAM MICRO INC	EQUITY	457153104	73	5,308	SH		DEFINED	2			5,308	
INHALE THERAPEUTIC SYS INC	EQUITY	457191104	1044	18,525	SH		DEFINED	2			18,525	
INHALE THERAPEUTIC SYS INC	CORPBOND	457191AD6	17411	11,020,000	PRN		DEFINED	4			11,020,000	
INHALE THERAPEUTIC SYS INC	CORPBOND	457191AF1	25642	16,230,000	PRN		DEFINED	4			16,230,000	
INKTOMI CORP	EQUITY	457277101	22282	195,458	SH		DEFINED	2			195,458	
INNKEEPERS USA TR	EQUITY	4576J0104	504	49,200	SH		DEFINED	2			49,200	
INNKEEPERS USA TR COM	EQUITY	4576J0104	3246	316,700	SH		DEFINED	3			287,600	29,100
INNOVATIVE SOLTNS&SUPP COM	EQUITY	45769N105	1712	100,000	SH		DEFINED	3			100,000	
INNOVATIVE SOLUTIONS + SUPPORT	EQUITY	45769N105	1713	100,000	SH		DEFINED	2			100,000	
INNOVEDA INC	EQUITY	45769F102	136	37,400	SH		DEFINED	4			37,400	

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NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PRN	PUT/ CALL	INVSTMT DCRETN	OTHR MGRS	VOTING AUTHORITY			
									SOLE	SHARED	NONE	
INNOVEX INC	EQUITY	457647105	63	4,600	SH		DEFINED	2			4,600	
INPRISE CORP	EQUITY	45766C102	2	379	SH		DEFINED	2			379	
INPUT/OUTPUT INC	EQUITY	457652105	3	297	SH		DEFINED	2			297	
INRANGE TECHNOLOGIES CORP	EQUITY	45769V206	67	1,260	SH		DEFINED	2			1,260	
INSIGHT COMMUNICATIONS INC	EQUITY	45768V108	4	271	SH		DEFINED	2			271	
INSIGHT ENTERPRISES INC	EQUITY	45765U103	56	2,056	SH		DEFINED	2			2,056	
INSIGNIA FINL GROUP INC NEW	EQUITY	45767A105	1	100	SH		DEFINED	2			100	
INSITUTIFORM TECHNOLOGIES INC	EQUITY	457667103	202	6,013	SH		DEFINED	2			6,013	
INSURANCE AUTO AUCTION	EQUITY	457875102	1619	100,000	SH		DEFINED	1			100,000	
INSURANCE AUTO AUCTIONS INC	EQUITY	457875102	1	90	SH		DEFINED	2			90	
INSWEB CORPORATION	EQUITY	45809K103	114	55,165	SH		DEFINED	1			55,165	
INTEGRA BK CORP	EQUITY	45814P105	2	105	SH		DEFINED	2			105	
INTEGRATED CIRCUIT SYS INC	EQUITY	45811K208	1	54	SH		DEFINED	2			54	
INTEGRATED DEVICE TECHNOLOGY	EQUITY	458118106	543	6,000	SH		DEFINED	1			6,000	
INTEGRATED DEVICE TECHNOLOGY	EQUITY	458118106	10189	112,583	SH		DEFINED	2			112,583	
INTEGRATED SILIC SOLTNS COM	EQUITY	45812P107	13989	986,000	SH		DEFINED	3			972,840	13,160
INTEGRATED SILICON SOLUTION	EQUITY	45812P107	6214	438,003	SH		DEFINED	2			438,003	
INTEL CORP	EQUITY	458140100	33508	806,200	SH		DEFINED	1			806,200	
INTEL CORP	EQUITY	458140100	269623	6,487,181	SH		DEFINED	2			6,487,181	
INTELIDATA TECHNOLOGIES CORP	EQUITY	45814T107	1	261	SH		DEFINED	2			261	
INTER TEL INC	EQUITY	458372109	2	180	SH		DEFINED	2			180	
INTERACT COMM CORP	EQUITY	45839Y107	1	66	SH		DEFINED	2			66	
INTERACTIVE INTELLIGENCE INC	EQUITY	45839M103	1	38	SH		DEFINED	2			38	
INTERDIGITAL COMM CORP	EQUITY	45866A105	5	333	SH		DEFINED	2			333	
INTERFACE INC	EQUITY	458665106	2	254	SH		DEFINED	2			254	
INTERGRAPH CORP	EQUITY	458683109	2	284	SH		DEFINED	2			284	
INTERGRAATED ELECTRICAL SVCS	EQUITY	45811E103	1	212	SH		DEFINED	2			212	

INTERLIANT INC	EQUITY	458742103	430	53,737	SH		DEFINED	2		53,737
INTERLINK ELECTRS	EQUITY	458751104	1	48	SH		DEFINED	2		48
INTERLOGIX INC	EQUITY	458763109	6	482	SH		DEFINED	2		482
INTERMEDIA										
COMMUNICATIONS INC	EQUITY	458801107	10	323	SH		DEFINED	2		323
INTERMUNE										
PHARMACEUTICALS INC	EQUITY	45885B100	2	32	SH		DEFINED	2		32
INTERNAP NETWORK SVCS										
CORP	EQUITY	45885A102	1748	54,108	SH		DEFINED	2		54,108
INTERNATIONAL BANCSHARES										
CORP	EQUITY	459044103	3	106	SH		DEFINED	2		106
INTERNATIONAL BUSIN	EQUITY	459200101	28072	249,525	SH		DEFINED	1		249,525
INTERNATIONAL BUSINESS										
MACHS	EQUITY	459200101	166995	1,484,393	SH		DEFINED	2		1,484,393

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									SOLE	SHARED	NONE
INTERNATIONAL FIBERCOM INC	EQUITY	45950T101	2	156	SH		DEFINED	2			156
INTERNATIONAL FLAVORS & FRAGRANCES	EQUITY	459506101	3597	197,100	SH		DEFINED	1			197,100
INTERNATIONAL FLAVORS & FRAGRANCES	EQUITY	459506101	245	13,400	SH		DEFINED	4			13,400
INTERNATIONAL FLAVOURS	EQUITY	459506101	5654	309,788	SH		DEFINED	2			309,788
INTERNATIONAL GAME	EQUITY	459902102	141	4,200	SH		DEFINED	1			4,200
INTERNATIONAL GAME TECHNOLOGY	EQUITY	459902102	15	449	SH		DEFINED	2			449
INTERNATIONAL MULTI	EQUITY	460043102	17	1,000	SH		DEFINED	1			1,000
INTERNATIONAL MULTIFOODS CORP	EQUITY	460043102	2	100	SH		DEFINED	2			100
INTERNATIONAL PAPER	EQUITY	460146103	409	14,241	SH		DEFINED	1			14,241
INTERNATIONAL PAPER CAP TR	EQUITY	460137300	250	6,500	SH		DEFINED	2			6,500
INTERNATIONAL PAPER CO	EQUITY	460146103	6496	226,431	SH		DEFINED	2			226,431
INTERNATIONAL RECTIFIER CORP	EQUITY	460254105	21429	423,809	SH		DEFINED	2			423,809
INTERNATIONAL SPECIALTY PRODS	EQUITY	460337108	1	100	SH		DEFINED	2			100
INTERNATIONAL SPEEDWAY CORP	EQUITY	460335201	6	148	SH		DEFINED	2			148
INTERNATIONAL WIRELESS COMN	EQUITY	46058G504	42	423,015	SH		DEFINED	2			423,015
INTERNET CAP GROUP INC	EQUITY	46059C106	239	13,712	SH		DEFINED	2			13,712
INTERNET COM CORP	EQUITY	460967102	2	56	SH		DEFINED	2			56
INTERNET PICTURES CORP	EQUITY	46059S101	2	349	SH		DEFINED	2			349
INTERNET SEC SYS INC	EQUITY	46060X107	24952	332,134	SH		DEFINED	2			332,134
INTERNET SEC SYS INC COM	EQUITY	46060X107	49485	658,700	SH		DEFINED	3			629,300
INTERPOOL INC	EQUITY	46062R108	1	100	SH		DEFINED	2			100
INTERPUBLIC GROUP C	EQUITY	460690100	290	8,500	SH		DEFINED	1			8,500
INTERPUBLIC GROUP C CORPBOND	CORPBOND	460690AF7	18363	18,525,000	PRN		DEFINED	4			18,525,000
INTERPUBLIC GROUP COS INC	EQUITY	460690100	5255	154,261	SH		DEFINED	2			154,261
INTERSIL HLDG CORP	EQUITY	46069S109	1684	33,761	SH		DEFINED	2			33,761
INTERSTATE BAKERIES	EQUITY	46072H108	56	3,800	SH		DEFINED	1			3,800
INTERSTATE BAKERIES CORP	EQUITY	46072H108	3	191	SH		DEFINED	2			191
INTERSTATE HOTELS C	EQUITY	46088R108	32	15,058	SH		DEFINED	1			15,058
INTERSTATE HOTELS MGMT INC	EQUITY	46088R108		10	SH		DEFINED	2			10
INTERTAN INC	EQUITY	461120107	570	39,500	SH		DEFINED	4			39,500
INTERTAN INC	EQUITY	461120107	4944	342,450	SH		DEFINED	3			342,450
INTERTAN INC	EQUITY	461120107	4012	277,876	SH		DEFINED	2			277,876
INTERTRUST TECHNOLOGIES CORP	EQUITY	46113Q109	4	367	SH		DEFINED	2			367
INTERVOICE INC	EQUITY	461142101	2	194	SH		DEFINED	2			194
INTERWORLD CORP	EQUITY	46114Q108		124	SH		DEFINED	2			124
INTERMOVEN INC	EQUITY	46114T102	12462	110,225	SH		DEFINED	2			110,225
INTEST CORP	EQUITY	461147100	102	10,500	SH		DEFINED	4			10,500
INTIMATE BRANDS INC	EQUITY	461156101	148	7,946	SH		DEFINED	2			7,946

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									SOLE	SHARED	NONE
INTL RECTIFIER CORP	EQUITY	460254105	182	3,600	SH		DEFINED	1			3,600
INTL SPEEDWAY CORP	EQUITY	460335201	121	3,100	SH		DEFINED	1			3,100
INTRABIOTICS											
PHARMACEUTICALS	EQUITY	46116T100	1853	114,055	SH		DEFINED	2			114,055
INTRANET SOLUTIONS INC	EQUITY	460939309	6	111	SH		DEFINED	2			111
INTRAWARE INC	EQUITY	46118M103	1	108	SH		DEFINED	2			108
INTRUSION CM INC	EQUITY	46121E106	1	100	SH		DEFINED	2			100
INTUIT	EQUITY	461202103	58037	1,018,200	SH		DEFINED	2			1,018,200
INTUIT INCORPORATIO	EQUITY	461202103	667	11,700	SH		DEFINED	1			11,700
INVACARE CORP	EQUITY	461203101	305	9,500	SH		DEFINED	2			9,500
INVESTMENT TECHNOLO	EQUITY	46145F105	72	1,800	SH		DEFINED	1			1,800
INVESTMENT TECHNOLOGY GROUP	EQUITY	46145F105	3590	89,891	SH		DEFINED	2			89,891
INVESTORS FINL SERVICES CORP	EQUITY	461915100	76	1,211	SH		DEFINED	2			1,211
INVITROGEN CORP	EQUITY	46185R100	16712	234,967	SH		DEFINED	2			234,967
INVITROGEN CORP COM	EQUITY	46185R100	60485	850,400	SH		DEFINED	3			832,500
IOMEGA CORP	EQUITY	462030107	9	1,893	SH		DEFINED	2			1,893
IONA TECHNOLOGIES PLC	EQUITY	46206P109	11620	167,200	SH		DEFINED	2			167,200
IONA TECHNOLOGIES PLC SPONSORE	EQUITY	46206P109	29273	421,200	SH		DEFINED	3			413,600
IONICS INC	EQUITY	462218108	1366	64,100	SH		DEFINED	2			64,100
IPALCO ENTERPRISES	EQUITY	462613100	114	5,000	SH		DEFINED	1			5,000
IPALCO ENTERPRISES INC	EQUITY	462613100	124	5,400	SH		DEFINED	2			5,400

IPC HOLDINGS LTD	EQUITY	G4933P101	370	20,000	SH	DEFINED	2		20,000	
IPC HOLDINGS LTDS	EQUITY	G4933P101	112850	6,100,000	SH	DEFINED	1		6,100,000	
IRON MOUNTAIN INC	EQUITY	462846106	1,850	50,000	SH	DEFINED	1		50,000	
IRON MOUNTAIN INC	EQUITY	462846106	72261	1,953,000	SH	DEFINED	3		1,886,950	66,050
IRON MTN INC PA	EQUITY	462846106	48510	1,311,072	SH	DEFINED	2		1,311,072	
IRT PPTY CO	EQUITY	450058102	133	15,200	SH	DEFINED	2		15,200	
IRWIN FINL CORP	EQUITY	464119106	2	100	SH	DEFINED	2		100	
ISIS PHARMACEUTICALS	EQUITY	464330109	3	265	SH	DEFINED	2		265	
ISLE CAPRI CASINOS INC	EQUITY	464592104	3	187	SH	DEFINED	2		187	
ISPAT INTL N V	EQUITY	464899103	9	1,800	SH	DEFINED	2		1,800	
ISTAR FINL INC	EQUITY	45031U101	5	240	SH	DEFINED	2		240	
ITC DELTACOM	EQUITY	45031T104	4	387	SH	DEFINED	2		387	
ITRON INC	CORPBOND	465741A00	645	1,612,000	PRN	DEFINED	4		1,612,000	
ITRON INC	CORPBOND	465741A08	578	826,000	PRN	DEFINED	4		826,000	
ITT EDL SVCS INC	EQUITY	45068B109	2323	85,640	SH	DEFINED	2		85,640	
ITT INDS INC	EQUITY	450911102	509	15,691	SH	DEFINED	2		15,691	
ITT INDUSTRIES	EQUITY	450911102	91	2,800	SH	DEFINED	1		2,800	

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NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PRN	PUT/ CALL	INVSTMT DISCRETN	OTHR MGRS	VOTING AUTHORITY		
									SOLE	SHARED	NONE
ITXC CORP	EQUITY	45069F109	411	28,088	SH		DEFINED	2		28,088	
IVAX CORP	EQUITY	465823102	416	9,050	SH		DEFINED	1		9,050	
IVAX CORP	EQUITY	465823102	2994	65,088	SH		DEFINED	2		65,088	
IVEX PACKAGING CORP DEL	EQUITY	465855104	1	76	SH		DEFINED	2		76	
IVILLAGE INC	EQUITY	46588H105	320	82,584	SH		DEFINED	2		82,584	
IXL ENTERPRISES INC	EQUITY	450718101	1751	400,294	SH		DEFINED	2		400,294	
IXYS CORP DEL	EQUITY	46600W106	1	46	SH		DEFINED	2		46	
J.C. PENNEY & CO.	EQUITY	708160106	99	8,400	SH		DEFINED	1		8,400	
JABIL CIRCUIT INC	EQUITY	466313103	624	11,000	SH		DEFINED	1		11,000	
JABIL CIRCUIT INC	EQUITY	466313103	2385	42,033	SH		DEFINED	2		42,033	
JACK IN THE BOX INC	EQUITY	466367109	5	213	SH		DEFINED	2		213	
JACOBS ENGR GROUP I	EQUITY	469814107	60	1,500	SH		DEFINED	1		1,500	
JACOBS ENGR GROUP INC	EQUITY	469814107	5	115	SH		DEFINED	2		115	
JACOR COMMUNICATIONS INC	EQUITY	469858138	2813	368,977	SH		DEFINED	4		368,977	
JAKKS PAC INC	EQUITY	47012E106	1	75	SH		DEFINED	2		75	
JDA SOFTWARE GROUP INC	EQUITY	46612K108	213	16,715	SH		DEFINED	2		16,715	
JDN RLTY CORP	EQUITY	465917102	94	8,300	SH		DEFINED	2		8,300	
JDS UNIPHASE CORP	EQUITY	46612J101	7864	83,050	SH		DEFINED	1		83,050	
JDS UNIPHASE CORP	EQUITY	46612J101	158001	1,668,653	SH		DEFINED	2		1,668,653	
JEFFERSON PILOT	EQUITY	475070108	210	3,100	SH		DEFINED	1		3,100	
JEFFERSON PILOT CORP	EQUITY	475070108	470	6,924	SH		DEFINED	2		6,924	
JEFFRIES GROUP INC NEW	EQUITY	472319102	4	140	SH		DEFINED	2		140	
JEFFRIES GROUP INC NEW	EQUITY	472319102	390	14,500	SH		DEFINED	4		14,500	
JLG INDS INC	EQUITY	466210101	155	12,690	SH		DEFINED	2		12,690	
JNI CORP	EQUITY	46622G105	7203	80,933	SH		DEFINED	2		80,933	
JOHN HANCOCK FINANC	EQUITY	41014S106	2284	85,000	SH		DEFINED	1		85,000	
JOHN NUVEEN CO	EQUITY	47803S108	1	16	SH		DEFINED	2		16	
JOHNS MANVILLE CORP	EQUITY	478129109	1	100	SH		DEFINED	2		100	
JOHNSON & JOHNSON	EQUITY	478160104	18346	195,301	SH		DEFINED	1		195,301	
JOHNSON & JOHNSON	EQUITY	478160104	47562	506,311	SH		DEFINED	2		506,311	
JOHNSON CONTROLS IN	EQUITY	478366107	133	2,500	SH		DEFINED	1		2,500	
JOHNSON CTLS INC	EQUITY	478366107	1006	18,906	SH		DEFINED	2		18,906	
JONES APPAREL GROUP	EQUITY	480074103	182	6,852	SH		DEFINED	1		6,852	
JONES APPAREL GROUP INC	EQUITY	480074103	3645	137,538	SH		DEFINED	2		137,538	
JONES LANG LASALLE INC	EQUITY	48020Q107	13	1,000	SH		DEFINED	2		1,000	
JOURNAL REGISTER CO	EQUITY	481138105	5	300	SH		DEFINED	2		300	
JP RLTY INC	EQUITY	46624A106		17	SH		DEFINED	2		17	

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NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PRN	PUT/ CALL	INVSTMT DISCRETN	OTHR MGRS	VOTING AUTHORITY		
									SOLE	SHARED	NONE
JUNIPER NETWORKS INC	EQUITY	48203R104	129885	593,250	SH		DEFINED	2		593,250	
JUNO ONLINE SVCS INC	EQUITY	482048105	1	143	SH		DEFINED	2		143	
JUPITER MEDIA METRIX INC	EQUITY	48206U104	12	735	SH		DEFINED	2		735	
JUST FOR FEET INC	EQUITY	48213P106		300	SH		DEFINED	2		300	
K MART	EQUITY	482584109	88	14,700	SH		DEFINED	1		14,700	
K MART CORP	EQUITY	482584109	777	129,549	SH		DEFINED	2		129,549	
K N ENERGY INC	EQUITY	482620507	2028	36,700	SH		DEFINED	2		36,700	
K V PHARMACEUTICAL CO	EQUITY	482740107	3	94	SH		DEFINED	2		94	
K V PHARMACEUTICAL COMPANY	EQUITY	482740206	18	500	SH		DEFINED	2		500	
KAMAN CORP	EQUITY	483548103	3	200	SH		DEFINED	2		200	
KANA COMMUNICATIONS INC	EQUITY	483600102	13	579	SH		DEFINED	2		579	
KANSAS CITY LIFE INS CO	EQUITY	484836101		14	SH		DEFINED	2		14	
KANSAS CITY PWR & L	EQUITY	485134100	96	3,600	SH		DEFINED	1		3,600	
KANSAS CITY PWR + LT CO	EQUITY	485134100	9	347	SH		DEFINED	2		347	
KANSAS CITY SOUTHW INDS INC	EQUITY	485170302	247	28,410	SH		DEFINED	2		28,410	
KAOLA CORP	EQUITY	499866101	233	14,500	SH		DEFINED	4		14,500	
KAUFMAN & BROAD HOME	EQUITY	486168107	32	1,200	SH		DEFINED	1		1,200	
KAUFMAN + BROAD HOME CORP	EQUITY	486168107	118	4,398	SH		DEFINED	2		4,398	
KAYDON CORP	EQUITY	486587108	248	10,784	SH		DEFINED	2		10,784	
KAYDON CORP.	EQUITY	486587108	39	1,700	SH		DEFINED	1		1,700	
KEANE INC	EQUITY	486665102	71	4,100	SH		DEFINED	1		4,100	
KEANE INC	EQUITY	486665102	465	26,746	SH		DEFINED	2		26,746	
KEEBLER FOODS CO	EQUITY	487256109	1834	43,656	SH		DEFINED	2		43,656	
KEITHLEY INSTRS INC	EQUITY	487584104	4	59	SH		DEFINED	2		59	
KELLOGG	EQUITY	487836108	293	12,100	SH		DEFINED	1		12,100	
KELLOGG CO	EQUITY	487836108	240	9,908	SH		DEFINED	2		9,908	
KELLOWOOD CO	EQUITY	488044108	126	6,928	SH		DEFINED	2		6,928	
KELLY SERVICES CI'A	EQUITY	488152208	47	2,000	SH		DEFINED	1		2,000	
KELLY SVCS INC	EQUITY	488152208	2	100	SH		DEFINED	2		100	
KEMET CORP	EQUITY	488360108	378	13,700	SH		DEFINED	4		13,700	
KEMET CORP	EQUITY	488360108	131	4,728	SH		DEFINED	2		4,728	
KENDLE INTL INC	EQUITY	48880L107	8	1,000	SH		DEFINED	2		1,000	

KENNAMETAL INC	EQUITY	489170100	44	1,700	SH	DEFINED	1	1,700		
KENNAMETAL INC	EQUITY	489170100	4	156	SH	DEFINED	2	156		
KENSEY NASH CORP	EQUITY	490057106	26	2,000	SH	DEFINED	2	2,000		
KENT ELECTRS CORP	EQUITY	490553104	4	185	SH	DEFINED	2	185		
KERR MCGEE CORP	EQUITY	492386107	188	2,832	SH	DEFINED	1	2,832		

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NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PRN	PUT/ CALL	INVTMT DCRETN	OTHR MGRS	VOTING AUTHORITY		
									SOLE	SHARED	NONE
KERR MCGEE CORP	EQUITY	492386107	39459	595,607	SH		DEFINED	2		595,607	
KERR MCGEE CORP	EQUITY	492386305	2909	53,400	SH		DEFINED	2		53,400	
KEY ENERGY SVCS INC	EQUITY	492914106	646	65,800	SH		DEFINED	4		65,800	
KEY ENERGY SVCS INC	EQUITY	492914106	513	52,313	SH		DEFINED	2		52,313	
KEY ENERGY SVCS INC	EQUITY	492914122	323	5,000	SH		DEFINED	2		5,000	
KEYMEDIA GROUP INC	EQUITY	49326R104	2	169	SH		DEFINED	2		169	
KEYCORP	EQUITY	493267108	319	12,600	SH		DEFINED	1		12,600	
KEYCORP NEW	EQUITY	493267108	5315	209,979	SH		DEFINED	2		209,979	
KEYNOTE SYS INC	EQUITY	493308100	3	114	SH		DEFINED	2		114	
KEYSPAN CORP	EQUITY	49337W100	2044	50,946	SH		DEFINED	2		50,946	
KEYSPAN CORP	EQUITY	49337W100	152	3,800	SH		DEFINED	1		3,800	
KEYSTONE FINANCIAL	EQUITY	493482103	61	2,800	SH		DEFINED	1		2,800	
KEYSTONE FINL INC	EQUITY	493482103	7	303	SH		DEFINED	2		303	
KFORCE COM INC	EQUITY	493732101	102	29,187	SH		DEFINED	2		29,187	
KILROY RLTY CORP	EQUITY	49427F108	3030	113,525	SH		DEFINED	2		113,525	
KILROY RLTY CORP COM	EQUITY	49427F108	11628	435,700	SH		DEFINED	3		388,900	46,800
KIMBALL INTL INC	EQUITY	494274103	3	152	SH		DEFINED	2		152	
KIMBERLY-CLARK CORP	EQUITY	494368103	32231	577,492	SH		DEFINED	2		577,492	
KIMBERLY-CLARK CORP	EQUITY	494368103	31184	558,730	SH		DEFINED	1		558,730	
KIMCO REALTY	EQUITY	49446R109	20110	475,975	SH		DEFINED	1		475,975	
KIMCO REALTY	EQUITY	49446R109	38224	904,700	SH		DEFINED	3		778,000	126,700
KIMCO RLTY CORP	EQUITY	49446R109	9471	224,175	SH		DEFINED	2		224,175	
KINDER MORGAN ENERG	EQUITY	494550106	1852	39,100	SH		DEFINED	1		39,100	
KINDER MORGAN INC	EQUITY	49455P101	270	6,600	SH		DEFINED	1		6,600	
KINDER MORGAN INC	EQUITY	49455P101	20579	502,700	SH		DEFINED	3		436,100	66,600
KINDER MORGAN INC KANS	EQUITY	49455P101	4165	101,737	SH		DEFINED	2		101,737	
KING PHARMACEUTICALS COM	EQUITY	495582108	87856	2,627,470	SH		DEFINED	3		2,522,698	104,772
KING PHARMACEUTICALS INC	EQUITY	495582108	23086	690,426	SH		DEFINED	2		690,426	
KIRBY CORP	EQUITY	497266106	1237	63,013	SH		DEFINED	2		63,013	
KIRBY CORP COM	EQUITY	497266106	1962	100,000	SH		DEFINED	3		100,000	
KLA TENCOR CORP	EQUITY	482480100	4733	114,908	SH		DEFINED	2		114,908	
KLA-TENCOR CORP	EQUITY	482480100	220	5,350	SH		DEFINED	1		5,350	
KMART FING I	EQUITY	498778208	262	8,505	SH		DEFINED	2		8,505	
KMART FING I	EQUITY	498778208	871	28,100	SH		DEFINED	4		28,100	
KMC TELECOM HOLDINGS INC	EQUITY	482562121	22	8,700	SH		DEFINED	2		8,700	
KNIGHT RIDDER INC	EQUITY	499040103	1788	35,182	SH		DEFINED	2		35,182	
KNIGHT RIDDER INC.	EQUITY	499040103	117	2,300	SH		DEFINED	1		2,300	

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									SOLE	SHARED	NONE
KNIGHT TRADING GROUP COM	EQUITY	499063105	3294	91,500	SH		DEFINED	3		86,800	4,700
KNIGHT TRADING GROUP INC	EQUITY	499063105	383	10,627	SH		DEFINED	2		10,627	
KNIGHT TRANS INC	EQUITY	499064103	171	11,000	SH		DEFINED	2		11,000	
KNIGHTBRIDGE TANKER	EQUITY	G5299G106	6287	287,400	SH		DEFINED	1		287,400	
KNIGHTSBRIDGE TANKERS LTD	EQUITY	G5299G106	94	4,300	SH		DEFINED	2		4,300	
KNOLOGY INC	EQUITY	499183119	30	12,000	SH		DEFINED	2		12,000	
KOALA CORP	EQUITY	499866101	482	30,000	SH		DEFINED	2		30,000	
ROGER EQUITY INC	EQUITY	500228101	536	31,500	SH		DEFINED	2		31,500	
ROGER EQUITY INC COM	EQUITY	500228101	204	12,000	SH		DEFINED	3			12,000
KOHL'S CORP	EQUITY	500255104	56447	978,491	SH		DEFINED	2		978,491	
KOHL'S CORPORATION	EQUITY	500255104	548	9,500	SH		DEFINED	1		9,500	
KONNKLIJKE PHILIPS ELECTRS N V	EQUITY	500472303	46612	1,096,755	SH		DEFINED	2		1,096,755	
KOPIN CORP	EQUITY	500600101	9	484	SH		DEFINED	2		484	
KOREA ELEC PWR CORP	EQUITY	500631106	115	8,800	SH		DEFINED	2		8,800	
Korea Electric Power Corp. Kepco Sp A	EQUITY	500631106	974	59,500	SH		DEFINED	1		59,500	
KOREA TELECOM	EQUITY	50063P103	4923	146,420	SH		DEFINED	2		146,420	
KORN / FERRY INTL	EQUITY	500643200	8	218	SH		DEFINED	2		218	
KOS PHARMACEUTICALSINC	EQUITY	500648100	12	600	SH		DEFINED	2		600	
KRISPY KREME DOUGHNUTS INC	EQUITY	501014104	2	29	SH		DEFINED	2		29	
KROGER CO	EQUITY	501044101	27002	1,196,754	SH		DEFINED	2		1,196,754	
KROGER CO.	EQUITY	501044101	3859	171,050	SH		DEFINED	1		171,050	
KROLL-O'GARA COMPAN	EQUITY	501050108	23829	1,444,212	SH		DEFINED	1		1,444,212	
KRONOS INC	EQUITY	501052104	47	1,555	SH		DEFINED	2		1,555	
KULICKE + SOFFA INDS INC	EQUITY	501242101	1799	135,139	SH		DEFINED	2		135,139	
L 3 COMMUNICATIONS HLDG CORP	EQUITY	502424104	10686	189,131	SH		DEFINED	2		189,131	
L-3 COMMUNICATIONS	EQUITY	502424104	107	1,900	SH		DEFINED	1		1,900	
L-3 COMMUNICATIONS	EQUITY	502424104	44420	786,200	SH		DEFINED	3		766,900	19,300
LA Z BOY INC	EQUITY	505336107	282	19,343	SH		DEFINED	2		19,343	
LABOR READY INC	EQUITY	505401208	7	1,584	SH		DEFINED	2		1,584	
LABORATORY AMER HLDGS COM NEW	EQUITY	50540R409	4443	37,100	SH		DEFINED	3		30,000	7,100
LABORATORY CORP AMER HLDGS	EQUITY	50540R409	10672	89,121	SH		DEFINED	2		89,121	
LABRANCHE + CO INC	EQUITY	505447102	9	283	SH		DEFINED	2		283	
LACLEDE GAS CO	EQUITY	505588103	4	200	SH		DEFINED	2		200	
LADISH INC	EQUITY	505754200	307	23,400	SH		DEFINED	4		23,400	
LAFARGE CORP	EQUITY	505862102	2	100	SH		DEFINED	2		100	
LAM RESH CORP	EQUITY	512807108	2463	117,635	SH		DEFINED	2		117,635	
LAMAR ADVERTISING CO	EQUITY	512815101	1860	49,117	SH		DEFINED	2		49,117	

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									SOLE	SHARED	NONE	
LAMAR ADVERTISING CO												
CL A	EQUITY	512815101	265	7,000	SH		DEFINED	3			7,000	
LAMAR CORP CV	CORPBOND	512815af8	2614	2,624,000	PRN		DEFINED	3		2,160,000	464,000	
LANCASTER COLONY CO	EQUITY	513847103	55	2,250	SH		DEFINED	1		2,250		
LANCASTER COLONY CORP	EQUITY	513847103	4	179	SH		DEFINED	2			179	
LANCE INC	EQUITY	514606102	16	1,600	SH		DEFINED	1			1,600	
LANCE INC	EQUITY	514606102	732	75,271	SH		DEFINED	2			75,271	
LANDAMERICA FINL GROUP INC	EQUITY	514936103	2	54	SH		DEFINED	2			54	
LANDRYS SEAFOOD REST INC	EQUITY	51508L103	2	265	SH		DEFINED	2			265	
LANDS END INC	EQUITY	515086106	36	1,700	SH		DEFINED	1			1,700	
LANDS END INC	EQUITY	515086106	87	4,163	SH		DEFINED	2			4,163	
LANDSTAR SYS INC	EQUITY	515098101	3	63	SH		DEFINED	2			63	
LANIER WORLDWIDE INC	EQUITY	51589L105	66	70,000	SH		DEFINED	2			70,000	
LANTE CORP	EQUITY	516540101	1	100	SH		DEFINED	2			100	
LARGE SCALE BIOLOGY CORP	EQUITY	517053104	2293	70,000	SH		DEFINED	2			70,000	
LARGE SCALE BIOLOGY CP COM	EQUITY	517053104	1310	40,000	SH		DEFINED	3			40,000	
LASALLE HOTEL PTYS	EQUITY	517942108	2	100	SH		DEFINED	2			100	
LATITUDE COMMUNICATIONS INC	EQUITY	518292107	95	12,242	SH		DEFINED	2			12,242	
LATTICE SEMICONDUCTOR CORP	EQUITY	518415104	156	2,900	SH		DEFINED	1			2,900	
LATTICE SEMICONDUCTOR CORP	CORPBOND	518415AC8	4361	3,000,000	PRN		DEFINED	4		3,000,000		
LATTICE SEMICONDUCTOR CORP	EQUITY	518415104	3177	59,107	SH		DEFINED	2			59,107	
LAUDER ESTEE COS INC	EQUITY	518439104	13165	359,461	SH		DEFINED	2			359,461	
LAYNE CHRISTENSEN CO	EQUITY	521050104	53	13,300	SH		DEFINED	4			13,300	
LCC INTL INC	EQUITY	501810105	1	84	SH		DEFINED	2			84	
LEAP WIRELESS INTL INC	EQUITY	521863100	10	160	SH		DEFINED	2			160	
LEAP WIRELESS INTL INC	EQUITY	521863118	232	7,000	SH		DEFINED	2			7,000	
LEAP WIRELESS INTL INC	EQUITY	521863134	29	1,000	SH		DEFINED	2			1,000	
LEAR CORP	EQUITY	521865105	505	24,565	SH		DEFINED	2			24,565	
LEAR CORPORATION	EQUITY	521865105	78	3,800	SH		DEFINED	1			3,800	
LEARNING TREE INTL INC	EQUITY	522015106	4	88	SH		DEFINED	2			88	
LECROY CORP	EQUITY	52324W109	19	1,100	SH		DEFINED	2			1,100	
LEE ENTERPRISES INC	EQUITY	523768109	72	2,500	SH		DEFINED	1			2,500	
LEE ENTERPRISES INC	EQUITY	523768109	7	247	SH		DEFINED	2			247	
LEGATO SYSTEMS INC	EQUITY	524651106	67	5,000	SH		DEFINED	1			5,000	
LEGATO SYSTEMS INC	EQUITY	524651106	7	553	SH		DEFINED	2			553	
LEGG MASON INC	EQUITY	524901105	209	3,600	SH		DEFINED	1			3,600	
LEGG MASON INC	EQUITY	524901105	9009	155,000	SH		DEFINED	2			155,000	
LEGGETT & PLATT INC	EQUITY	524660107	90	5,700	SH		DEFINED	1			5,700	

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NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PRN	PUT/ CALL	INVSTMT DSCRETN	OTHR MGRS	VOTING AUTHORITY			
									SOLE	SHARED	NONE	
LEGGETT + PLATT INC	EQUITY	524660107	32	2,009	SH		DEFINED	2			2,009	
LEHMAN BROS FIN S A	EQUITY	52518V610	65	1,600	SH		DEFINED	2			1,600	
LEHMAN BROTHERS HLDGS INC	EQUITY	524908100	6498	43,982	SH		DEFINED	2			43,982	
LEHMAN BROTHERS HLDGS INC	EQUITY	524908886	1170	30,000	SH		DEFINED	2			30,000	
LEHMAN BROTHERS HOL	EQUITY	524908100	532	3,600	SH		DEFINED	1			3,600	
LEISUREPLANET HLDGS LTD	EQUITY	G54467116	10	19,000	SH		DEFINED	4			19,000	
LENNAR CORP	EQUITY	526057104	107	3,600	SH		DEFINED	1			3,600	
LENNAR CORP	EQUITY	526057104	23130	779,100	SH		DEFINED	3			753,100	26,000
LENNAR CORP	EQUITY	526057104	1333	44,910	SH		DEFINED	2			44,910	
LENNOX INTL INC	EQUITY	526107107	3	281	SH		DEFINED	2			281	
LEUCADIA NATL CORP	EQUITY	527288104	553	20,666	SH		DEFINED	2			20,666	
LEVEL 3 COMMUNICATIONS INC	EQUITY	52729N100	6560	85,060	SH		DEFINED	2			85,060	
LEVEL 8 SYS INC	EQUITY	52729M102	1	54	SH		DEFINED	2			54	
LEXAR MEDIA INC	EQUITY	52886P104	1,017	87,500	SH		DEFINED	1			87,500	
LEXENT INC	EQUITY	52886Q102	15	500	SH		DEFINED	2			500	
LEXICON GENETICS INC	EQUITY	528872104	6960	220,085	SH		DEFINED	2			220,085	
LEXINGTON CORPORATE PPTY TR	EQUITY	529043101	25	2,200	SH		DEFINED	2			2,200	
LEXMARK INTERNATIONAL	EQUITY	529771107	144	3,850	SH		DEFINED	1			3,850	
LEXMARK INTL INC	EQUITY	529771107	40933	1,091,545	SH		DEFINED	2			1,091,545	
LG + E ENERGY CORP	EQUITY	501917108	71	2,900	SH		DEFINED	2			2,900	
LG&E CORP	EQUITY	501917108	943	34,000	SH		DEFINED	4			34,000	
LG&E CORP	EQUITY	501917108	8116	332,100	SH		DEFINED	1			332,100	
LIBBEY INC	EQUITY	529898108	3	100	SH		DEFINED	2			100	
LIBERATE TECHNOLOGIES	EQUITY	530129105	1166	40,307	SH		DEFINED	2			40,307	
LIBERTY CORP S C	EQUITY	530370105	3	100	SH		DEFINED	2			100	
LIBERTY CORP SC	EQUITY	530370105	298	8,600	SH		DEFINED	4			8,600	
LIBERTY DIGITAL INC	EQUITY	530436104	94	4,632	SH		DEFINED	2			4,632	
LIBERTY FINL COS INC	EQUITY	530512102	4382	186,489	SH		DEFINED	2			186,489	
LIBERTY MEDIA GROUP	EQUITY	001957208	1497	83,150	SH		DEFINED	1			83,150	
LIBERTY PROPERTY	EQUITY	531172104	5283	192,100	SH		DEFINED	2			192,100	
LIBERTY PROPERTY TR	EQUITY	531172104	16943	616,100	SH		DEFINED	3			530,600	85,500
LIBERTY PROPERTY TR	EQUITY	531172104	4043	147,000	SH		DEFINED	1			147,000	
LIFECORE BIOMEDICAL INC	EQUITY	532187101	16	2,000	SH		DEFINED	2			2,000	
LIFEMINDERS INC	EQUITY	53220Q105	2	85	SH		DEFINED	2			85	
LIFEPPOINT HOSPS INC	EQUITY	53219L109	6	178	SH		DEFINED	2			178	
LIGAND PHARMACEUTICALS INC	EQUITY	53220K207	4	306	SH		DEFINED	2			306	
LIGHTBRIDGE INC	EQUITY	532226107	13	1,090	SH		DEFINED	2			1,090	

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NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PRN	PUT/ CALL	INVSTMT DCRETN	OTHR MGRS	VOTING AUTHORITY		
									SOLE	SHARED	NONE
LIGHTPATH TECHNOLOGIES INC	EQUITY	532257102	4919	103,564	SH		DEFINED	2			103,564
LILLY ELI + CO	EQUITY	532457108	83793	1,032,890	SH		DEFINED	2			1,032,890
LILLY INDL INC	EQUITY	532491107	5	153	SH		DEFINED	2			153
LIMITED INC	EQUITY	532716107	291	13,200	SH		DEFINED	1			13,200
LIMITED INC	EQUITY	532716107	25948	1,176,097	SH		DEFINED	2			1,176,097
LINCARE HLDGS INC	EQUITY	532791100	1595	55,602	SH		DEFINED	2			55,602
LINCARE HOLDINGS IN	EQUITY	532791100	89	3,100	SH		DEFINED	1			3,100
LINCOLN ELEC HLDGS INC	EQUITY	533900106	9	701	SH		DEFINED	2			701
LINCOLN NATIONAL CO	EQUITY	534187109	279	5,800	SH		DEFINED	1			5,800
LINCOLN NATL CORP IN	EQUITY	534187109	8794	182,741	SH		DEFINED	2			182,741
LINCOLN NATL CORP IN	EQUITY	534187604	316	13,300	SH		DEFINED	2			13,300
LINDSAY MFG CO	EQUITY	535555106	1	39	SH		DEFINED	2			39
LINEAR TECHNOLOGY C	EQUITY	535678106	583	9,000	SH		DEFINED	1			9,000
LINEAR TECHNOLOGY CORP	EQUITY	535678106	27401	423,180	SH		DEFINED	2			423,180
LINENS N THINGS INC	EQUITY	535679104	4436	173,977	SH		DEFINED	2			173,977
LINENS N THINGS INC COM	EQUITY	535679104	20392	799,700	SH		DEFINED	3			780,600
LIONBRIDGE TECHNOLOGIES INC	EQUITY	536252109	11	1,300	SH		DEFINED	2			1,300
LITTELFUSE INC	EQUITY	537008104	2361	79,535	SH		DEFINED	2			79,535
LITTON INDS INC	EQUITY	538021106	116	2,600	SH		DEFINED	1			2,600
LITTON INDS INC	EQUITY	538021106	5	108	SH		DEFINED	2			108
LIZ CLAIBORNE INC	EQUITY	539320101	77	2,000	SH		DEFINED	1			2,000
LIZ CLAIBORNE INC	EQUITY	539320101	1612	41,859	SH		DEFINED	2			41,859
LLK & E RY TR	EQUITY	502003106	1542	379,400	SH		DEFINED	4			379,400
LNR PPTY CORP	EQUITY	501940100	583	26,328	SH		DEFINED	2			26,328
LOCKHEED MARTIN COR	EQUITY	539830109	389	11,800	SH		DEFINED	1			11,800
LOCKHEED MARTIN CORP	EQUITY	539830109	8180	248,168	SH		DEFINED	2			248,168
LODGENET ENMTM CORP	EQUITY	540211109	71	2,456	SH		DEFINED	2			2,456
LOEWS CORP	EQUITY	540424108	9961	119,474	SH		DEFINED	2			119,474
LOEWS CORP.	EQUITY	540424108	267	3,200	SH		DEFINED	1			3,200
LO-JACK CORPORATION	EQUITY	539451104	1785	240,000	SH		DEFINED	1			240,000
LONE STAR STEAKHOUS	EQUITY	542307103	11	1,500	SH		DEFINED	1			1,500
LONE STAR STEAKHOUS	EQUITY	542307103	101	13,700	SH		DEFINED	4			13,700
LONE STAR STEAKHOUSE + SALOON	EQUITY	542307103	2	218	SH		DEFINED	2			218
LONE STAR TECHNOLOGIES INC	EQUITY	542312103	3925	85,048	SH		DEFINED	2			85,048
LONGS DRUG STORES CORP	EQUITY	543162101	7	372	SH		DEFINED	2			372
LONGS DRUG STORES I	EQUITY	543162101	23	1,200	SH		DEFINED	1			1,200
LONGVIEW FIBRE	EQUITY	543213102	36	3,000	SH		DEFINED	1			3,000

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NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PRN	PUT/ CALL	INVSTMT DCRETN	OTHR MGRS	VOTING AUTHORITY		
									SOLE	SHARED	NONE
LONGVIEW FIBRE CO											
WASHINGTON	EQUITY	543213102	73	6,060	SH		DEFINED	2			6,060
LOOKSMART LTD	EQUITY	543442107	3	310	SH		DEFINED	2			310
LORAL SPACE + COMMUNICATIONS	EQUITY	G56462107	4981	813,200	SH		DEFINED	2			813,200
LOUIS DREYFUS NAT GAS CORP	EQUITY	546011107	225	5,672	SH		DEFINED	2			5,672
LOUISIANA PAC CORP	EQUITY	546347105	15	1,610	SH		DEFINED	2			1,610
LOUISIANA PACIFIC	EQUITY	546347105	435	47,300	SH		DEFINED	4			47,300
LOUISIANA PACIFIC	EQUITY	546347105	28	3,100	SH		DEFINED	1			3,100
LOWE'S COMPANIES	EQUITY	548661107	22460	500,500	SH		DEFINED	1			500,500
LOWES COS INC	EQUITY	548661107	24564	547,395	SH		DEFINED	2			547,395
LSI LOGIC CORP	EQUITY	502161102	254	8,700	SH		DEFINED	1			8,700
LSI LOGIC CORP	CORPBOND	502161AB8	533	268,000	PRN		DEFINED	4			268,000
LSI LOGIC CORP	CORPBOND	502161AD4	78723	39,608,000	PRN		DEFINED	4			39,608,000
LSI LOGIC CORP	EQUITY	502161102	14816	506,534	SH		DEFINED	2			506,534
LTC PPTYS INC	CORPBOND	502175AE2	197	294,000	PRN		DEFINED	4			294,000
LTV CORP NEW	EQUITY	501921100	1	600	SH		DEFINED	2			600
LTX CORP	EQUITY	502392103	1965	103,739	SH		DEFINED	2			103,739
LUBRIZOL CORP	EQUITY	549271104	7	379	SH		DEFINED	2			379
LUBRIZOL CORP.	EQUITY	549271104	61	3,100	SH		DEFINED	1			3,100
LUBYS CAFETERIAS INC	EQUITY	549282101	1	253	SH		DEFINED	2			253
LUCENT TECHNOLOGIES	EQUITY	549463107	9150	299,367	SH		DEFINED	1			299,367
LUCENT TECHNOLOGIES	EQUITY	549463107	1050	25,000	SH		DEFINED	4			25,000
LUCENT TECHNOLOGIES INC	EQUITY	549463107	57792	1,890,970	SH		DEFINED	2			1,890,970
LUFTHANSA AG	EQUITY	528748908	2733	131,640	SH		DEFINED	2			131,640
LUMINEX CORP DEL	EQUITY	55027E102	4750	125,000	SH		DEFINED	2			125,000
LUMINEX CORP DEL COM	EQUITY	55027E102	4750	125,000	SH		DEFINED	3			125,000
LYCOS INC	EQUITY	550818108	13752	199,983	SH		DEFINED	2			199,983
LYNX THERAPEUTICS INC	EQUITY	551812308	2	72	SH		DEFINED	2			72
LYONDELL CHEMICAL C	EQUITY	552078107	80	6,800	SH		DEFINED	1			6,800
LYONDELL CHEMICAL CO	EQUITY	552078107	9493	803,666	SH		DEFINED	2			803,666
M + T BK CORP	EQUITY	55261F104	11	21	SH		DEFINED	2			21
M S CARRIERS INC	EQUITY	553533100	2	100	SH		DEFINED	2			100
M SYS FLASH DISK											
PIONEERS LTD	EQUITY	M7061C100	802	21,000	SH		DEFINED	2			21,000
M.D.C. HOLDINGS INC	EQUITY	552676108	3	121	SH		DEFINED	2			121
MACDERMID INC	EQUITY	554273102	2	76	SH		DEFINED	2			76
MACERICH CO	EQUITY	554382101	4209	198,073	SH		DEFINED	2			198,073
MACERICH CO COM	EQUITY	554382101	22293	1,049,100	SH		DEFINED	3			903,900
MACK CA RLTY CORP	EQUITY	554489104	5981	212,185	SH		DEFINED	2			212,185

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NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PRN	PUT/ CALL	INVSTMT DCRETN	OTHR MGRS	VOTING AUTHORITY		
									SOLE	SHARED	NONE
MACK-CALI REALTY CO	EQUITY	554489104	30677	1,088,344	SH		DEFINED	3			956,544
MACK-CALI REALTY CO	EQUITY	554489104	5305	188,200	SH		DEFINED	1			188,200

MACROMEDIA INC	EQUITY	556100105	242	3,000	SH	DEFINED	1			3,000	
MACROMEDIA INC	EQUITY	556100105	15263	188,874	SH	DEFINED	2			188,874	
MACROVISION CORP	EQUITY	555904101	18	223	SH	DEFINED	2			223	
MADDEN STEVEN LTD	EQUITY	556269108	1	124	SH	DEFINED	2			124	
Madeco SA-ADR	EQUITY	556304103	111	19,500	SH	DEFINED	1			19,500	
MADISON GAS + ELEC CO	EQUITY	557497104	4	186	SH	DEFINED	2			186	
MAF BANCORP INC	EQUITY	55261R108	5	200	SH	DEFINED	2			200	
MAGIC SOFTWARE ENTERPRISES LTD	EQUITY	559166103	170	22,300	SH	DEFINED	2			22,300	
MAGNA INTL INC	CORPBOND	559222AE4	11666	11,965,000	PRN	DEFINED	4			11,965,000	
MAGNETEK INC	EQUITY	559424106	14	1,300	SH	DEFINED	1			1,300	
MAGNETEK INC	EQUITY	559424106	86	8,116	SH	DEFINED	2			8,116	
MAGNUM HUNTER RES INC	EQUITY	55972F120	364	142,200	SH	DEFINED	4			142,200	
MAHANAGAR TEL NIGAM LTD	EQUITY	559778105	1005	210,862	SH	DEFINED	2			210,862	
MAIL COM INC	EQUITY	560311102	1	218	SH	DEFINED	2			218	
MAIL WELL HLDGS INC	EQUITY	560321200	35	7,927	SH	DEFINED	2			7,927	
MALLINCKRODT GROUP	EQUITY	561232109	100	2,200	SH	DEFINED	1			2,200	
MALLINCKRODT INC NEW	EQUITY	561232109	29	625	SH	DEFINED	2			625	
MAN AG	EQUITY	556352904	159	6,010	SH	DEFINED	2			6,010	
MANAGEMENT NETWORK GROUP INC	EQUITY	561693102	3981	190,700	SH	DEFINED	2			190,700	
MANAGEMENT NETWORK GRP COM	EQUITY	561693102	18015	863,000	SH	DEFINED	3			863,000	15,900
MANDALAY RESORT GRO	EQUITY	562567107	115	4,500	SH	DEFINED	1			4,500	
MANDALAY RESORT GROUP	EQUITY	562567107	5	187	SH	DEFINED	2			187	
MANHATTAN ASSOCS INC	EQUITY	562750109	44	719	SH	DEFINED	2			719	
MANITOWOC INC	EQUITY	563571108	296	15,360	SH	DEFINED	2			15,360	
MANOR CARE INC	EQUITY	564055101	41	2,600	SH	DEFINED	1			2,600	
MANOR CARE INC	EQUITY	564055101	414	26,400	SH	DEFINED	4			26,400	
MANOR CARE INC NEW	EQUITY	564055101	809	51,575	SH	DEFINED	2			51,575	
MANPOWER INC	EQUITY	56418H100	141	4,400	SH	DEFINED	1			4,400	
MANPOWER INC WIS	EQUITY	56418H100	18081	566,132	SH	DEFINED	2			566,132	
MANUFACTURED HOME CMNTYS INC	EQUITY	564682102	309	12,377	SH	DEFINED	2			12,377	
MANUFACTURERS SVCS LTD	EQUITY	565005105	4995	420,600	SH	DEFINED	2			420,600	
MANUFACTURERS SVSC LTD COM	EQUITY	565005105	10945	921,700	SH	DEFINED	3			910,500	11,200
MANUGISTICS GROUP INC	EQUITY	565011103	43	441	SH	DEFINED	2			441	
MAPINFO CORP	EQUITY	565105103	3	108	SH	DEFINED	2			108	
MARCFIRST INC	EQUITY	566244109	133	8,500	SH	DEFINED	1			8,500	

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NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PRN	PUT/ CALL	INVTMT DCRETN	OTHR MGRS	VOTING AUTHORITY		
									SOLE	SHARED	NONE
MARCFIRST INC	EQUITY	566244109	79	5,040	SH		DEFINED	2		5,040	
MARCUS CORP	EQUITY	566330106	2	200	SH		DEFINED	2		200	
MARIMBA INC	EQUITY	56781Q109	1	117	SH		DEFINED	2		117	
MARINE DRILLING COS INC	EQUITY	568240204	2999	104,992	SH		DEFINED	2		104,992	
MARTEL CORP	EQUITY	570535104	8	50	SH		DEFINED	2		50	
MARRIOTT INTERNATIO	EQUITY	571903202	2670	73,276	SH		DEFINED	1		73,276	
MARRIOTT INTL INC NEW	EQUITY	571903202	24474	671,660	SH		DEFINED	2		671,660	
MARSCHOLLEK LAUTEN	EQUITY	572028900	361	2,400	SH		DEFINED	2		2,400	
MARSH & MC LENNAN	EQUITY	571748102	1062	8,000	SH		DEFINED	1		8,000	
MARSH + MCLENNAN COS INC	EQUITY	571748102	52251	393,601	SH		DEFINED	2		393,601	
MARSHALL & ILSLEY CO	EQUITY	571834100	301	6,000	SH		DEFINED	1		6,000	
MARSHALL + ILSLEY CORP	EQUITY	571834100	17	335	SH		DEFINED	2		335	
MARTEK BIOSCIENCES CORP	EQUITY	572901106	1090	55,890	SH		DEFINED	2		55,890	
MARTHA STEWART LIVING INC	EQUITY	573083102	1997	76,080	SH		DEFINED	2		76,080	
MARTIN MARIETTA MAT	EQUITY	573284106	103	2,700	SH		DEFINED	1		2,700	
MARTIN MARIETTA MATLS INC	EQUITY	573284106	22632	591,234	SH		DEFINED	2		591,234	
MARVELL TECHNOLOGY GROUP LTD	EQUITY	G5876H105	46	600	SH		DEFINED	2		600	
MASCO CORP	EQUITY	574599106	246	13,200	SH		DEFINED	1		13,200	
MASCO CORP	EQUITY	574599106	68809	3,694,466	SH		DEFINED	2		3,694,466	
MASCOTECH INC	EQUITY	574670105	3	201	SH		DEFINED	2		201	
MASCOTECH INC	CORPBOND	574670AB1	2079	2,980,000	PRN		DEFINED	4		2,980,000	
Masisa SA-ADR	EQUITY	574799102	231	17,600	SH		DEFINED	1		17,600	
MASTEC INC	EQUITY	576323109	529	16,921	SH		DEFINED	2		16,921	
MATAV RT-SPONSORED	EQUITY	559776109	283	12,000	SH		DEFINED	1		12,000	
MATHEWS INTL CORP	EQUITY	57128101	32	1,100	SH		DEFINED	2		1,100	
MATRIA HEALTHCARE INC	EQUITY	576817100	15	4,400	SH		DEFINED	2		4,400	
MATRIX PHARMACEUTICALS	EQUITY	576844104	3	173	SH		DEFINED	2		173	
MATRIXONE INC	EQUITY	57685P304	2	43	SH		DEFINED	2		43	
MATRIXONE INC COM	EQUITY	57685P304	19120	478,000	SH		DEFINED	3		464,500	13,500
MATTEL INC	EQUITY	577081102	9569	855,371	SH		DEFINED	2		855,371	
MATTEL INC.	EQUITY	577081102	134	12,000	SH		DEFINED	1		12,000	
MATTRESS DISCOUNTERS HLDG CORP	EQUITY	57722R115	1	110	SH		DEFINED	2		110	
MATTSON TECHNOLOGY INC	EQUITY	577223100	2	150	SH		DEFINED	2		150	
MAVERICK TUBE CORP	EQUITY	577914104	9122	338,646	SH		DEFINED	2		338,646	
MAXCOM TELECOMMUNICATIONES	EQUITY	57773A110		425	SH		DEFINED	2		425	
MAXIM INTEGRATED PR	EQUITY	57772K101	661	8,220	SH		DEFINED	1		8,220	
MAXIM INTEGRATED PRODS INC	EQUITY	57772K101	14600	181,503	SH		DEFINED	2		181,503	

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NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PRN	PUT/ CALL	INVTMT DCRETN	OTHR MGRS	VOTING AUTHORITY		
									SOLE	SHARED	NONE
MAXIM PHARMACEUTICALS INC	EQUITY	57772M107	3515	57,862	SH		DEFINED	2		57,862	
MAXIMUS INC	EQUITY	577933104	7729	349,312	SH		DEFINED	2		349,312	
MAXIMUS INC COM	EQUITY	577933104	30117	1,361,217	SH		DEFINED	3		1,332,517	28,700
MAXTOR CORP	EQUITY	577729205	4	378	SH		DEFINED	2		378	
MAXWELL SHOE INC	EQUITY	577766108	216	19,300	SH		DEFINED	4		19,300	

MAXXAM INC	EQUITY	577913106	8	400	SH	DEFINED	1		400	
MAXYGEN INC	EQUITY	577776107	2	41	SH	DEFINED	2		41	
MAY DEPARTMENT STOR	EQUITY	577778103	220	10,750	SH	DEFINED	1		10,750	
MAY DEPT STORES CO	EQUITY	577778103	9591	467,844	SH	DEFINED	2		467,844	
MAYTAG CO.	EQUITY	578592107	78	2,500	SH	DEFINED	1		2,500	
MAYTAG CORP	EQUITY	578592107	161	5,186	SH	DEFINED	2		5,186	
MBIA INC	EQUITY	55262C100	18745	263,545	SH	DEFINED	2		263,545	
MBIA INC.	EQUITY	55262C100	206	2,900	SH	DEFINED	1		2,900	
MBNA CORP	EQUITY	55262L100	6455	167,662	SH	DEFINED	1		167,662	
MBNA CORP	EQUITY	55262L100	6445	167,400	SH	DEFINED	3		167,400	
MBNA CORP	EQUITY	55262L100	131358	3,411,898	SH	DEFINED	2		3,411,898	
MC DONALDS CORP.	EQUITY	580135101	1137	37,680	SH	DEFINED	1		37,680	
MCAFFEE COM CORP	EQUITY	579062100	1	56	SH	DEFINED	2		56	
MCCAW INTL LTD	EQUITY	579472119	3	1,000	SH	DEFINED	2		1,000	
MCCLATCHY CO	EQUITY	579489105	3	93	SH	DEFINED	2		93	
MCCORMICK & CO.	EQUITY	579780206	119	4,000	SH	DEFINED	1		4,000	
MCCORMICK + CO INC	EQUITY	579780206	3698	124,300	SH	DEFINED	2		124,300	
MCDATA CORPORATION	EQUITY	580031102	393	3,200	SH	DEFINED	2		3,200	
MCDERMOTT INTERNATI	EQUITY	580037109	21	1,900	SH	DEFINED	1		1,900	
MCDERMOTT INTL INC	EQUITY	580037109	853	77,528	SH	DEFINED	2		77,528	
MCDONALDS CORP	EQUITY	580135101	78408	2,597,350	SH	DEFINED	2		2,597,350	
MCGRATH RENTCORP	EQUITY	580589109	19	1,000	SH	DEFINED	2		1,000	
MCGRAW HILL CORP	EQUITY	580645109	432	6,800	SH	DEFINED	1		6,800	
MCGRAW HILL COS INC	EQUITY	580645109	224	3,520	SH	DEFINED	2		3,520	
MCK COMMUNICATIONS INC	EQUITY	581243102	2	71	SH	DEFINED	2		71	
MCKESSON HBOC INC	EQUITY	58155Q103	253	8,294	SH	DEFINED	1		8,294	
MCKESSON HBOC INC	EQUITY	58155Q103	406	13,290	SH	DEFINED	2		13,290	
MCLEODUSA INC	EQUITY	582266102	22297	1,557,874	SH	DEFINED	2		1,557,874	
MCMORAN EXPLORATION CO	EQUITY	582411104	2	133	SH	DEFINED	2		133	
MCN ENERGY GROUP IN	EQUITY	55267J100	128	5,000	SH	DEFINED	1		5,000	
MCN ENERGY GROUP INC	EQUITY	55267J100	8	293	SH	DEFINED	2		293	
MCSI INC	EQUITY	55270M108	3	100	SH	DEFINED	2		100	

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NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PRN	PUT/ CALL	INVSTMT DCRETN	OTHR MGRS	VOTING AUTHORITY		
									SOLE	SHARED	NONE
MDU RES GROUP INC	EQUITY	552690109	13	445	SH		DEFINED	2		445	
MEAD CORP	EQUITY	582834107	72	3,100	SH		DEFINED	1		3,100	
MEAD CORP	EQUITY	582834107	24	1,041	SH		DEFINED	2		1,041	
MEADE INSTRS CORP	EQUITY	583062104	17	840	SH		DEFINED	2		840	
MECHANICAL TECHNOLOGY INC	EQUITY	583538103	2	186	SH		DEFINED	2		186	
MEDALLION FINL CORP	EQUITY	583928106	2	100	SH		DEFINED	2		100	
MEDAREX INC	EQUITY	583916101	3914	33,363	SH		DEFINED	2		33,363	
MEDIA 100 INC	EQUITY	58440W105	1	89	SH		DEFINED	2		89	
MEDIA GEN INC	EQUITY	584404107	60	1,400	SH		DEFINED	1		1,400	
MEDIA GEN INC	EQUITY	584404107	82	1,907	SH		DEFINED	2		1,907	
MEDIACOM COMMUNICATIONS CORP	EQUITY	58446K105	3	168	SH		DEFINED	2		168	
MEDIAONE GROUP INC	EQUITY	58440J500	2578	69,200	SH		DEFINED	2		69,200	
MEDIAPLEX INC	EQUITY	58446B105		93	SH		DEFINED	2		93	
MEDICAL ASSURN INC	EQUITY	58449U100	1	66	SH		DEFINED	2		66	
MEDICALOGIC INC	EQUITY	584642102		100	SH		DEFINED	2		100	
MEDICINES CO	EQUITY	584688105	3439	100,600	SH		DEFINED	2		100,600	
MEDICINES CO COM	EQUITY	584688105	1709	50,000	SH		DEFINED	3		50,000	
MEDICIS PHARMACEUTICAL CL A NE	EQUITY	584690309	88907	1,445,649	SH		DEFINED	3		1,416,649	29,000
MEDICIS PHARMACEUTICAL CORP	EQUITY	584690309	19715	320,570	SH		DEFINED	2		320,570	
MEDIMMUNE INC	EQUITY	584699102	456	5,900	SH		DEFINED	1		5,900	
MEDIMMUNE INC	EQUITY	584699102	30300	392,233	SH		DEFINED	2		392,233	
MEDIOLANUM	EQUITY	553519901	235	13,780	SH		DEFINED	2		13,780	
MEDITRUST	EQUITY	58501T306	369	125,681	SH		DEFINED	2		125,681	
MEDQUIST INC	EQUITY	584949101	7	359	SH		DEFINED	2		359	
MEDTRONIC INC	EQUITY	585055106	26989	520,893	SH		DEFINED	2		520,893	
MEDTRONIC INC.	EQUITY	585055106	9127	176,150	SH		DEFINED	1		176,150	
MELLON FINANCIAL CO	EQUITY	58551A108	659	14,200	SH		DEFINED	1		14,200	
MELLON FINL CORP	EQUITY	58551A108	12446	268,368	SH		DEFINED	2		268,368	
MEMBERWORKS INC	EQUITY	586002107	3	100	SH		DEFINED	2		100	
MEMC ELECTR MATLS INC	EQUITY	552715104	33	2,600	SH		DEFINED	2		2,600	
MENS WEARHOUSE INC	EQUITY	587118100	22	776	SH		DEFINED	2		776	
MENTOR CORP MINN	EQUITY	587188103	43	2,737	SH		DEFINED	2		2,737	
MENTOR GRAPHICS	EQUITY	587200106	85	3,600	SH		DEFINED	1		3,600	
MENTOR GRAPHICS CORP	EQUITY	587200106	3142	133,362	SH		DEFINED	2		133,362	
MERCANTILE BANKSHAR	EQUITY	587405101	167	4,600	SH		DEFINED	1		4,600	
MERCANTILE BANKSHARES CORP	EQUITY	587405101	51	1,400	SH		DEFINED	2		1,400	
MERCATOR SOFTWARE INC	EQUITY	587587106	1265	76,353	SH		DEFINED	2		76,353	

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NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PRN	PUT/ CALL	INVSTMT DCRETN	OTHR MGRS	VOTING AUTHORITY		
									SOLE	SHARED	NONE
MERCHANTS NY BANCORP INC	EQUITY	589167105	1	57	SH		DEFINED	2		57	
MERCK & CO.	EQUITY	589331107	4932	66,250	SH		DEFINED	1		66,250	
MERCK + CO INC	EQUITY	589331107	85997	1,155,298	SH		DEFINED	2		1,155,298	
MERCURY COMPUTER SYS INC	EQUITY	589378108	3	122	SH		DEFINED	2		122	
MERCURY GEN CORP NEW	EQUITY	589400100	4	158	SH		DEFINED	2		158	
MERCURY INTERACTIVE	EQUITY	589405109	392	2,500	SH		DEFINED	1		2,500	
MERCURY INTERACTIVE	EQUITY	589405109	65427	417,400	SH		DEFINED	3		400,400	17,000
MERCURY INTERACTIVE CORP	EQUITY	589405109	24136	153,980	SH		DEFINED	2		153,980	
MEREDITH CORP	EQUITY	589433101	47	1,600	SH		DEFINED	1		1,600	
MEREDITH CORP	EQUITY	589433101	40	1,365	SH		DEFINED	2		1,365	
MERIDIAN GOLD INC	EQUITY	589975101	511	75,000	SH		DEFINED	4		75,000	
MERIDIAN INSURANCE GROUP INC	EQUITY	589644103	161	11,000	SH		DEFINED	4		11,000	
MERIDIAN RESOURCE CORP	EQUITY	58977Q109	2	230	SH		DEFINED	2		230	
MERISTAR HOSPITALITY COM	EQUITY	58984Y103	200	9,900	SH		DEFINED	3			9,900

MERISTAR HOSPITALITY												
CORP	EQUITY	58984Y103	476	23,489	SH		DEFINED	2			23,489	
MERIX CORP	EQUITY	590049102	7107	109,650	SH		DEFINED	2			109,650	
MERIX CORP COM	EQUITY	590049102	20455	315,600	SH		DEFINED	3			315,600	
MERRILL LYNCH & CO.	EQUITY	590188108	1452	22,000	SH		DEFINED	1			22,000	
MERRILL LYNCH + CO INC	EQUITY	590188108	94025	1,424,616	SH		DEFINED	2			1,424,616	
MESA AIR GROUP INC	EQUITY	590479101	1	209	SH		DEFINED	2			209	
MESABA HLDGS INC	EQUITY	59066B102	1	139	SH		DEFINED	2			139	
METACREATIONS CORP	EQUITY	591016100	2	183	SH		DEFINED	2			183	
METALINK LTD	EQUITY	M69897102	749	40,500	SH		DEFINED	2			40,500	
METALS USA INC	EQUITY	591324108	1	300	SH		DEFINED	2			300	
METASOLV SOFTWARE INC	EQUITY	591393103	2	53	SH		DEFINED	2			53	
METHODE ELECTRS INC	EQUITY	591520200	16814	379,451	SH		DEFINED	2			379,451	
METHODE ELECTRS INC CL A	EQUITY	591520200	69123	1,559,900	SH		DEFINED	3			1,504,700	55,200
METLIFE CAP TR I	EQUITY	59156R207	2720	32,000	SH		DEFINED	2			32,000	
METLIFE INC	EQUITY	59156R108	7856	300,000	SH		DEFINED	1			300,000	
METLIFE INC	EQUITY	59156R108	3106	118,610	SH		DEFINED	2			118,610	
METRICOM INC	EQUITY	591596101	901	35,000	SH		DEFINED	1			35,000	
METRICOM INC	EQUITY	591596101	3	123	SH		DEFINED	2			123	
METRICOM INC	EQUITY	591596135		100	SH		DEFINED	2			100	
METRIS COS INC	EQUITY	591598107	43714	1,106,693	SH		DEFINED	2			1,106,693	
METRIS COS INC COM	EQUITY	591598107	179218	4,537,152	SH		DEFINED	3			4,365,798	171,354
METRO GOLDWYN MAYER INC												
NEW	EQUITY	591610100	1	30	SH		DEFINED	2			30	
METROCALL INC	EQUITY	591647102	2	516	SH		DEFINED	2			516	

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NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PRN	PUT/ CALL	INVSTMT DCRETN	OTHR MGRS	VOTING AUTHORITY			
									SOLE	SHARED	NONE	
METROMEDIA FIBER NETWORK INC	EQUITY	591689104	3357	138,070	SH		DEFINED	2			138,070	
METROMEDIA INTER. GRP, INC	EQUITY	591695101	1	356	SH		DEFINED	2			356	
METRONET COMMUNICATIONS CORP	EQUITY	59169Y116	5	50	SH		DEFINED	2			50	
METTLER TOLEDO INTL INC	EQUITY	592688105	12	281	SH		DEFINED	2			281	
MGI PHARMA INC	EQUITY	552880106	2	75	SH		DEFINED	2			75	
MGIC INVESTMENT COR	EQUITY	552848103	196	3,200	SH		DEFINED	1			3,200	
MGIC INVESTMENT COR	EQUITY	552848103	14707	240,600	SH		DEFINED	3			199,300	41,300
MGIC INVT CORP WIS	EQUITY	552848103	5522	90,341	SH		DEFINED	2			90,341	
MGM MIRAGEINC	EQUITY	552953101	3344	87,562	SH		DEFINED	2			87,562	
MICHAEL FOODS INC NEW	EQUITY	594079105	115	4,936	SH		DEFINED	2			4,936	
MICHAELS STORES INC	EQUITY	594087108	2297	57,414	SH		DEFINED	2			57,414	
MICHAELS STORES INC COM	EQUITY	594087108	11796	294,900	SH		DEFINED	3			294,900	
MICREL INC	EQUITY	594793101	328	4,900	SH		DEFINED	1			4,900	
MICREL INC	EQUITY	594793101	705	10,523	SH		DEFINED	2			10,523	
MICROCELL												
TELECOMMUNICATIONS	EQUITY	59501T304	360	12,400	SH		DEFINED	2			12,400	
MICROCHIP TECHNOLOG	EQUITY	595017104	223	6,750	SH		DEFINED	1			6,750	
MICROCHIP TECHNOLOGY INC	EQUITY	595017104	12280	371,428	SH		DEFINED	2			371,428	
MICROMUSE INC	EQUITY	595094103	22536	112,155	SH		DEFINED	2			112,155	
MICRON ELECTRONICS INC	EQUITY	595100108	122	13,562	SH		DEFINED	2			13,562	
MICRON TECHNOLOGY I	EQUITY	595112103	727	15,800	SH		DEFINED	1			15,800	
MICRON TECHNOLOGY INC	EQUITY	595112103	60777	1,321,230	SH		DEFINED	2			1,321,230	
MICROS SYS INC	EQUITY	594901100	24	1,574	SH		DEFINED	2			1,574	
MICROSEMI CORP	EQUITY	595137100	2	43	SH		DEFINED	2			43	
MICROSOFT	EQUITY	594918104	39700	658,240	SH		DEFINED	1			658,240	
MICROSOFT CORP	EQUITY	594918104	284969	4,724,875	SH		DEFINED	2			4,724,875	
MICROSTRATEGY INC	EQUITY	594972101	4	150	SH		DEFINED	2			150	
MICROTOUCH SYS INC	EQUITY	595145103	9	1,400	SH		DEFINED	2			1,400	
MICROVISION INC WASH	EQUITY	594960106	3	79	SH		DEFINED	2			79	
MID AMER APT CMNTYS INC	EQUITY	59522J103	1	62	SH		DEFINED	2			62	
MID AMER BANCORP	EQUITY	595915109		16	SH		DEFINED	2			16	
MID ATLANTIC MED SVCS INC	EQUITY	59523C107	1525	100,799	SH		DEFINED	2			100,799	
MID STATE BANCSHARES	EQUITY	595440108	3	100	SH		DEFINED	2			100	
MID-AMER APT CMNTYS COM	EQUITY	59522J103	203	8,500	SH		DEFINED	3				8,500
MIDAS INC	EQUITY	595626102	1	100	SH		DEFINED	2			100	
MIDATLANTIC RLTY TR	CORPBOND	595232AA7	1688	1,500,000	PRN		DEFINED	4			1,500,000	
MIDCOAST ENERGY RES COM	EQUITY	59563W104	2784	135,400	SH		DEFINED	3			135,400	
MIDCOAST ENERGY RES INC	EQUITY	59563W104	1748	85,020	SH		DEFINED	2			85,020	

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NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PRN	PUT/ CALL	INVSTMT DCRETN	OTHR MGRS	VOTING AUTHORITY			
									SOLE	SHARED	NONE	
MIDWAY GAMES INC	EQUITY	598148104	1	194	SH		DEFINED	2			194	
MIDWEST EXPRESS HLDGS INC	EQUITY	597911106	2	100	SH		DEFINED	2			100	
MIH LTD TORTOLA	EQUITY	G6116R101	329	11,000	SH		DEFINED	2			11,000	
MILACRON INC	EQUITY	598709103	3	200	SH		DEFINED	2			200	
MILLENNIUM CELL INC	EQUITY	60038B105	1109	50,000	SH		DEFINED	2			50,000	
MILLENNIUM CELL INC COM	EQUITY	60038B105	1109	50,000	SH		DEFINED	3			50,000	
MILLENNIUM CHEMICALS INC	EQUITY	599903101	3772	254,665	SH		DEFINED	2			254,665	
MILLENNIUM PHARMACEUTC COM	EQUITY	599902103	774	5,300	SH		DEFINED	1			5,300	
MILLENNIUM PHARMACEUTC COM	EQUITY	599902103	2191	15,000	SH		DEFINED	3			11,700	3,300
MILLENNIUM PHARMACEUTICALS	EQUITY	599902103	59791	409,350	SH		DEFINED	2			409,350	
MILLER HERMAN INC	EQUITY	600544100	4958	154,640	SH		DEFINED	2			154,640	
MILLIPORE CORP	EQUITY	601073109	68	1,400	SH		DEFINED	1			1,400	
MILLIPORE CORP	EQUITY	601073109	30806	636,000	SH		DEFINED	3			599,800	36,200
MILLIPORE CORP	EQUITY	601073109	1013	20,917	SH		DEFINED	2			20,917	
MILLS CORP	EQUITY	601148109	3	133	SH		DEFINED	2			133	
MINAS BUENAVENTURA-MINE SAFETY APPLIANCES CO	EQUITY	204448104	201	14,200	SH		DEFINED	1			14,200	
MINERALS TECHNOLOGI	EQUITY	602720104		18	SH		DEFINED	2			18	
	EQUITY	603158106	55	1,200	SH		DEFINED	1			1,200	

MINERALS TECHNOLOGIES												
INC	EQUITY	603158106	1537	33,412	SH		DEFINED	2				33,412
MINIMED INC	EQUITY	60365K108	331	3,700	SH		DEFINED	1				3,700
MINIMED INC	EQUITY	60365K108	62	692	SH		DEFINED	2				692
MINNESOTA MINING &	EQUITY	604059105	1048	11,500	SH		DEFINED	1				11,500
MINNESOTA MMG + MFG CO	EQUITY	604059105	18346	201,325	SH		DEFINED	2				201,325
MIPS TECHNOLOGIES INC	EQUITY	604567107	11	234	SH		DEFINED	2				234
MIPS TECHNOLOGIES INC	EQUITY	604567206	3510	91,171	SH		DEFINED	2				91,171
MIRAVANT MED												
TECHNOLOGIES	EQUITY	604690107	2	71	SH		DEFINED	2				71
MITCHELL ENERGY & DEV												
CL A	EQUITY	606592202	20352	436,500	SH		DEFINED	3			426,900	9,600
MITCHELL ENERGY + DEV												
CORP	EQUITY	606592202	5160	110,661	SH		DEFINED	2				110,661
MKS INSTRS INC	EQUITY	55306N104	351	12,819	SH		DEFINED	2				12,819
MMC NETWORKS INC	EQUITY	55308N102	8992	71,085	SH		DEFINED	2				71,085
MOBILE MINI	EQUITY	60740F105	12640	656,600	SH		DEFINED	3				656,600
MOBILE MINI INC	EQUITY	60740F105	11025	572,731	SH		DEFINED	2				572,731
MODEM MEDIA POPPE TYSON												
INC	EQUITY	607533106		94	SH		DEFINED	2				94
MODINE MFG CO	EQUITY	607828100	48	1,700	SH		DEFINED	1				1,700
MODINE MFG CO	EQUITY	607828100	3	112	SH		DEFINED	2				112
MODIS PROFESSIONAL	EQUITY	607830106	29	5,600	SH		DEFINED	1				5,600
MODIS PROFESSIONAL SVCS												
INC	EQUITY	607830106	16	3,118	SH		DEFINED	2				3,118

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NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PRN	PUT/ CALL	INVTMT DSCRETN	OTHR MGRS	VOTING AUTHORITY			
									SOLE	SHARED	NONE	
MOHAWK INDS INC	EQUITY	608190104	6	282	SH		DEFINED	2				282
MOHAWK INDUSTRIES I	EQUITY	608190104	68	3,100	SH		DEFINED	1				3,100
MOLECULAR DEVICES CORP	EQUITY	60851C107	11	110	SH		DEFINED	2				110
MOLEX INC	EQUITY	608554101	299	5,500	SH		DEFINED	1				5,500
MOLEX INC	EQUITY	608554101	22606	415,269	SH		DEFINED	2				415,269
MOLEX INC	EQUITY	608554200	554	13,375	SH		DEFINED	2				13,375
MONACO COACH CORP	EQUITY	60886R103	1	82	SH		DEFINED	2				82
MONDAVI ROBERT CORP	EQUITY	609200100	1	34	SH		DEFINED	2				34
MONTANA POWER CO	EQUITY	612085100	204	6,100	SH		DEFINED	1				6,100
MONTANA PWR CO	EQUITY	612085100	6105	182,924	SH		DEFINED	2				182,924
MONY GROUP INC	EQUITY	615337102	104	2,600	SH		DEFINED	1				2,600
MONY GROUP INC	EQUITY	615337102	5	123	SH		DEFINED	2				123
MOOG INC	EQUITY	615394202	70	2,324	SH		DEFINED	2				2,324
MORGAN J P + CO INC	EQUITY	616880100	19751	120,894	SH		DEFINED	2				120,894
MORGAN J.P.	EQUITY	616880100	4803	29,400	SH		DEFINED	1				29,400
MORGAN KEEGAN INC	EQUITY	617410105	2	130	SH		DEFINED	2				130
MORGAN STANLEY ASIA PAC												
FD INC	EQUITY	61744U106	170	18,000	SH		DEFINED	2				18,000
MORGAN STANLEY DEAN	EQUITY	617446448	2942	32,180	SH		DEFINED	1				32,180
MORGAN STANLEY DEAN												
WITTER+CO	EQUITY	617446448	280129	3,063,614	SH		DEFINED	2			3,063,614	
MORGAN STANLEY DW I	EQUITY	61745C105	819	78,900	SH		DEFINED	1				78,900
MORRISON MGMT												
SPECIALISTS INC	EQUITY	618459101	1	48	SH		DEFINED	2				48
MOTIENT CORP	EQUITY	619908106	4	268	SH		DEFINED	2				268
MOTIENT CORP	EQUITY	619908114	190	4,915	SH		DEFINED	2				4,915
MOTOROLA INC	EQUITY	620076109	14065	497,882	SH		DEFINED	1				497,882
MOTOROLA INC	CORPBOND	620076AJ8	2974	3,003,000	PRN		DEFINED	4				3,003,000
MOTOROLA INC	EQUITY	620076109	92329	3,267,457	SH		DEFINED	2				3,267,457
MP3 COM INC	EQUITY	62473M109		109	SH		DEFINED	2				109
MPOWER COMMUNICAT CORP												
COM	EQUITY	62473J106	1700	195,000	SH		DEFINED	3				195,000
MPOWER COMMUNICATIONS												
CORP	EQUITY	62473J106	3196	366,540	SH		DEFINED	2				366,540
MPOWER COMMUNICATIONS												
CORP	EQUITY	62473J205	429	30,400	SH		DEFINED	2				30,400
MRV COMMUNICATIONS INC	CORPBOND	553477AB6	94273	27,928,000	PRN		DEFINED	4				27,928,000
MRV COMMUNICATIONS INC	EQUITY	553477100	1237	27,307	SH		DEFINED	2				27,307
MSC INDL DIRECT INC	EQUITY	553530106	271	17,759	SH		DEFINED	2				17,759
MSC SOFTWARE CORP	EQUITY	553531104	166	15,700	SH		DEFINED	4				15,700
MTI TECHNOLOGY CORP	EQUITY	553903105	1	248	SH		DEFINED	2				248
MUELLER INDS INC	EQUITY	624756102	5	210	SH		DEFINED	2				210
MULTEX SYS INC	EQUITY	625367107	17	1,017	SH		DEFINED	2				1,017

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NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PRN	PUT/ CALL	INVTMT DSCRETN	OTHR MGRS	VOTING AUTHORITY			
									SOLE	SHARED	NONE	
MULTIMEDIA GAMES INC	EQUITY	625453113	21	29,700	SH		DEFINED	4				29,700
MURPHY OIL CORP	EQUITY	626717102	169	2,600	SH		DEFINED	1				2,600
MURPHY OIL CORP	EQUITY	626717102	7570	116,794	SH		DEFINED	2				116,794
MUSICLAND STORES INC	EQUITY	62758B109	1	200	SH		DEFINED	2				200
MUTUAL RISK MGMT LTD	EQUITY	628351108	373	17,000	SH		DEFINED	2				17,000
MYERS IND INC	EQUITY	628464109	2	184	SH		DEFINED	2				184
MYLAN LABORATORIES	EQUITY	628530107	202	7,500	SH		DEFINED	1				7,500
MYLAN LABS INC	EQUITY	628530107	12	433	SH		DEFINED	2				433
MYND CORP	EQUITY	628551103	4	272	SH		DEFINED	2				272
MYPOINTS COM INC	EQUITY	62855T102	1	131	SH		DEFINED	2				131
MYRIAD GENETICS INC	EQUITY	62855J104	18261	212,338	SH		DEFINED	2				212,338
NABI INC	EQUITY	628716102	3	359	SH		DEFINED	2				359
NABISCO GROUP HLDG CORP	EQUITY	62952P102	1617	56,753	SH		DEFINED	2				56,753
NABISCO GROUP HOLDI	EQUITY	62952P102	276	9,700	SH		DEFINED	1				9,700
NABISCO HLDGS CORP	EQUITY	629526104	9	169	SH		DEFINED	2				169
NABORS INDS INC	EQUITY	629568106	445	8,500	SH		DEFINED	1				8,500
NABORS INDS INC	EQUITY	629568106	47008	897,100	SH		DEFINED	3				839,700
NABORS INDUSTRIES INC	EQUITY	629568106	65172	1,243,735	SH		DEFINED	2				1,243,735
NACCO INDS INC	EQUITY	629579103	1	18	SH		DEFINED	2				18
NAME INC	EQUITY	62986K103	39	72,000	SH		DEFINED	2				72,000
NANOGEN INC	EQUITY	630075109	4108	212,000	SH		DEFINED	1				212,000

NANOGEN INC	EQUITY	630075109	2	85	SH	DEFINED	2	85		
NANOMETRICS INC	EQUITY	630077105	2	41	SH	DEFINED	2	41		
NATIONAL AUSTRALIA BK LTD	EQUITY	632525309	17878	701,100	SH	DEFINED	4	701,100		
NATIONAL BANK OF GR	EQUITY	633643408	1291	153,028	SH	DEFINED	1	153,028		
NATIONAL BK CDA MONTREAL QUE	EQUITY	633067103	2247	142,325	SH	DEFINED	2	142,325		
NATIONAL CITY CORP	EQUITY	635405103	394	17,800	SH	DEFINED	1	17,800		
NATIONAL CITY CORP	EQUITY	635405103	1118	50,530	SH	DEFINED	2	50,530		
NATIONAL COMM BANCORP	EQUITY	635449101	101	5,082	SH	DEFINED	2	5,082		
NATIONAL COMMERCE B	EQUITY	635449101	235	11,790	SH	DEFINED	1	11,790		
NATIONAL DATA CORP	EQUITY	635621105	3156	96,180	SH	DEFINED	2	96,180		
NATIONAL DISC BROKERS GROUP	EQUITY	635646102	3	112	SH	DEFINED	2	112		
NATIONAL EQUIPMENT SERV	EQUITY	635847106	366	75,000	SH	DEFINED	1	75,000		
NATIONAL FUEL GAS C	EQUITY	636180101	123	2,200	SH	DEFINED	1	2,200		
NATIONAL FUEL GAS CO N J	EQUITY	636180101	2231	39,800	SH	DEFINED	2	39,800		
NATIONAL GOLF PPTYS INC	EQUITY	63623G109	3	140	SH	DEFINED	2	140		
NATIONAL HEALTH INVS INC	EQUITY	63633D104	1	149	SH	DEFINED	2	149		

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NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PRN	PUT/ CALL	INVTMT DCRETN	OTHR MGRS	VOTING AUTHORITY			
									SOLE	SHARED	NONE	
NATIONAL INFORMATION CONSORTM	EQUITY	636491102		73	SH		DEFINED	2			73	
NATIONAL INSTRS CORP	EQUITY	636518102	1529	34,642	SH		DEFINED	2			34,642	
NATIONAL OILWELL INC	EQUITY	637071101	15939	510,048	SH		DEFINED	2			510,048	
NATIONAL PENN BANCSHARES INC	EQUITY	637138108	3	176	SH		DEFINED	2			176	
NATIONAL PRESTO INDS INC	EQUITY	637215104	1443	48,200	SH		DEFINED	2			48,200	
NATIONAL SEMICONDC	EQUITY	637640103	193	4,800	SH		DEFINED	1			4,800	
NATIONAL SEMICONDUCTOR CORP	EQUITY	637640103	1498	37,213	SH		DEFINED	2			37,213	
NATIONAL SERVICE IN	EQUITY	637657107	23	1,200	SH		DEFINED	1			1,200	
NATIONAL STEEL CORP	EQUITY	637844309		123	SH		DEFINED	2			123	
NATIONAL SVC INDS INC	EQUITY	637657107	3310	169,180	SH		DEFINED	2			169,180	
NATIONAL-OILWELL INC COM	EQUITY	637071101	60300	1,929,600	SH		DEFINED	3			1,886,300	43,300
NATIONSRENT INC	EQUITY	638588103	1	159	SH		DEFINED	2			159	
NATIONWIDE FINL SVCS CL A	EQUITY	638612101	20979	561,300	SH		DEFINED	3			522,500	38,800
NATIONWIDE FINL SVCS INC	EQUITY	638612101	13178	352,589	SH		DEFINED	2			352,589	
NATIONWIDE HEALTH PPTYS INC	EQUITY	638620104	3	216	SH		DEFINED	2			216	
NATURAL MICROSYSTEMS CORP	EQUITY	638882100	5380	100,000	SH		DEFINED	4			100,000	
NATURAL MICROSYSTEMS CORP	EQUITY	638882100	1700	31,606	SH		DEFINED	2			31,606	
NAUTICA ENTERPRISES INC	EQUITY	639089101	2	138	SH		DEFINED	2			138	
NAVIGANT CONSULTING	EQUITY	63935N107	8	2,400	SH		DEFINED	1			2,400	
NAVIGANT CONSULTING CO	EQUITY	63935N107	1	244	SH		DEFINED	2			244	
NAVISITE INC	EQUITY	63935M109	2	82	SH		DEFINED	2			82	
NAVISTAR INTERNATIO	EQUITY	63934E108	57	1,900	SH		DEFINED	1			1,900	
NAVISTAR INTL CORP INC	EQUITY	63934E108	18	599	SH		DEFINED	2			599	
NB CAP CORP	EQUITY	62874N607	238	10,000	SH		DEFINED	2			10,000	
NBC INTERNET INC	EQUITY	62873D105	2	254	SH		DEFINED	2			254	
NBT BANCORP INC	EQUITY	628778102	1	105	SH		DEFINED	2			105	
NBTY INC	EQUITY	628782104	2	318	SH		DEFINED	2			318	
NCH CORP.	EQUITY	628850109	11	300	SH		DEFINED	1			300	
NCI BLDG SYS INC	EQUITY	628852105	1	100	SH		DEFINED	2			100	
NCO GROUP INC	EQUITY	628858102	17	1,400	SH		DEFINED	1			1,400	
NCO GROUP INC	EQUITY	628858102	953	80,285	SH		DEFINED	2			80,285	
NCR CORP NEW	EQUITY	62886E108	39	1,020	SH		DEFINED	2			1,020	
NCR CORPORATION	EQUITY	62886E108	100	2,650	SH		DEFINED	1			2,650	
NEBCO EVANS HLDG CO	EQUITY	639515402		422	SH		DEFINED	2			422	
NEIMAN MARCUS GROUP	EQUITY	640204202	91	2,800	SH		DEFINED	1			2,800	
NEIMAN MARCUS GROUP	EQUITY	640204202	7	207	SH		DEFINED	2			207	
NEOFORMA COM INC	EQUITY	640475109	1	149	SH		DEFINED	2			149	

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NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PRN	PUT/ CALL	INVTMT DCRETN	OTHR MGRS	VOTING AUTHORITY			
									SOLE	SHARED	NONE	
NEON COMMUNICATIONS INC	EQUITY	640506101	1	41	SH		DEFINED	2			41	
NEON SYS INC	EQUITY	640509105		32	SH		DEFINED	2			32	
NEORX CORP	EQUITY	640520300	3	104	SH		DEFINED	2			104	
NEOSE TECHNOLOGIES INC	EQUITY	640522108	3	54	SH		DEFINED	2			54	
NET PERCEPTIONS INC	EQUITY	64107U101		100	SH		DEFINED	2			100	
NET2000 COMMUNICATION INC	EQUITY	64122G103	1	100	SH		DEFINED	2			100	
NET2PHONE INC	EQUITY	64108N106	2	92	SH		DEFINED	2			92	
NETBANK INC	EQUITY	640933107	3	217	SH		DEFINED	2			217	
NETCENTIVES INC	EQUITY	64108P101	1	190	SH		DEFINED	2			190	
NETCREATIONS INC	EQUITY	64110N102		33	SH		DEFINED	2			33	
NETCURRENTS INC	EQUITY	64110J119	2	13,000	SH		DEFINED	4			13,000	
NETEGRITY INC	EQUITY	64110P107	11666	166,654	SH		DEFINED	2			166,654	
NETIQ	EQUITY	64115P102	693	10,544	SH		DEFINED	2			10,544	
NETOBJECTS INC	EQUITY	64114L102		106	SH		DEFINED	2			106	
NETOPIA INC	EQUITY	64114K104	7	623	SH		DEFINED	2			623	
NETRO CORP	EQUITY	64114R109	19346	326,516	SH		DEFINED	2			326,516	
NETSCOUT SYS INC	EQUITY	64115T104	8731	367,600	SH		DEFINED	2			367,600	
NETSCOUT SYS INC COM	EQUITY	64115T104	8728	367,500	SH		DEFINED	3			367,500	
NETSILICON INC	EQUITY	64115X105	4004	191,255	SH		DEFINED	2			191,255	
NETSILICON INC COM	EQUITY	64115X105	4003	191,200	SH		DEFINED	3			191,200	
NETSOLVE INC	EQUITY	64115J106	1	107	SH		DEFINED	2			107	
NETWORK ACCESS SOLUTIONS CORP	EQUITY	64120S109		100	SH		DEFINED	2			100	
NETWORK APPLIANCE I	EQUITY	64120L104	5229	41,050	SH		DEFINED	1			41,050	
NETWORK APPLIANCE INC	EQUITY	64120L104	48664	382,050	SH		DEFINED	2			382,050	

NETWORK COMM INC	EQUITY	64122T105	1	214	SH	DEFINED	2	214		
NETWORK EQUIP TECHNOLOGIES	EQUITY	641208103	2	141	SH	DEFINED	2	141		
NETWORK PERIPHERALS INC	EQUITY	64121R100	2	135	SH	DEFINED	2	135		
NETWORK PLUS CORP	CORBOND	64122D605	7434	415,500	PRN	DEFINED	4	415,500		
NETWORK PLUS CORP	EQUITY	64122D506	1	155	SH	DEFINED	2	155		
NETWORKS ASSOCIATES	EQUITY	640938106	183	8,100	SH	DEFINED	1	8,100		
NETWORKS ASSOCS INC	EQUITY	640938106	33	1,463	SH	DEFINED	2	1,463		
NETZERO INC	EQUITY	64122R109		200	SH	DEFINED	2	200		
NEUBERGER BERMAN INC	EQUITY	641234109	6	105	SH	DEFINED	2	105		
NEUROCRINE BIOSCIENCES INC	EQUITY	64125C109	5	114	SH	DEFINED	2	114		
NEUROGEN CORP	EQUITY	64124E106	3	100	SH	DEFINED	2	100		
NEW ENGLAND BUSINESS SVC INC	EQUITY	643872104	2	130	SH	DEFINED	2	130		
NEW ERA OF NETWORKS INC	EQUITY	644312100	4	155	SH	DEFINED	2	155		

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NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PRN	PUT/ CALL	INVTMT DSCRETN	OTHR MGRS	VOTING AUTHORITY			
									SOLE	SHARED	NONE	
NEW FOCUS INC	EQUITY	644383101	5502	69,732	SH		DEFINED	2		69,732		
NEW JERSEY RES CORP	EQUITY	646025106	4	100	SH		DEFINED	2		100		
NEW PLAN EXCEL REALTY TRUST	EQUITY	648053106	3874	283,000	SH		DEFINED	1		283,000		
NEW PLAN EXCEL REALTY TRUST	EQUITY	648053106	5906	431,500	SH		DEFINED	3		369,300	62,200	
NEW PLAN EXCEL RLTY TR INC	EQUITY	648053106	1357	99,151	SH		DEFINED	2		99,151		
NEW YORK TIMES	EQUITY	650111107	208	5,300	SH		DEFINED	1		5,300		
NEW YORK TIMES CO	EQUITY	650111107	6207	157,891	SH		DEFINED	2		157,891		
NEWELL FINL TR I	EQUITY	651195307	1332	36,500	SH		DEFINED	2		36,500		
NEWELL RUBBERMAID I	EQUITY	651229106	191	8,388	SH		DEFINED	1		8,388		
NEWELL RUBBERMAID INC	EQUITY	651229106	3795	166,376	SH		DEFINED	2		166,376		
NEWFIELD EXPL CO	EQUITY	651290108	13906	297,843	SH		DEFINED	2		297,843		
NEWMONT MINING CORP	EQUITY	651639106	85	4,973	SH		DEFINED	1		4,973		
NEWMONT MMG CORP	EQUITY	651639106	44	2,616	SH		DEFINED	2		2,616		
NEWPARK RES INC	EQUITY	651718504	50	5,400	SH		DEFINED	2		5,400		
NEWPORT CORP	EQUITY	651824104	37063	232,713	SH		DEFINED	2		232,713		
NEWPORT NEWS SHIPBU NEWPORT NEWS	EQUITY	652228107	78	1,800	SH		DEFINED	1		1,800		
SHIPBUILDING INC	EQUITY	652228107	7	154	SH		DEFINED	2		154		
NEWS CORP LTD	EQUITY	652487703	52993	945,242	SH		DEFINED	2		945,242		
NEWS CORP LTD	EQUITY	652487802	57989	1,237,100	SH		DEFINED	2		1,237,100		
NEXELL THERAPEUTICS INC	EQUITY	65332H203	1	111	SH		DEFINED	2		111		
NEXT LEVEL COMMUNICATIONS INC	EQUITY	65333U104	7	111	SH		DEFINED	2		111		
NEXTCARD INC	EQUITY	65332K107	2	210	SH		DEFINED	2		210		
NEXTEL COMMUNICATIO	EQUITY	65332V103	1005	21,500	SH		DEFINED	1		21,500		
NEXTEL COMMUNICATIONS INC	EQUITY	65332V103	12683	271,299	SH		DEFINED	2		271,299		
NEXTEL COMMUNICATIONS INC	EQUITY	65332V707	7751	8,074	SH		DEFINED	2		8,074		
NEXTEL PARTNERS INC	EQUITY	65333F107	1,456	50,000	SH		DEFINED	1		50,000		
NEXTEL PARTNERS INC	EQUITY	65333F107	4	121	SH		DEFINED	2		121		
NEXTLINK COMMUNICATIONS INC	EQUITY	65333H707	5475	155,590	SH		DEFINED	2		155,590		
NEXTLINK COMMUNICATIONS INC	EQUITY	65333H863	2615	15,800	SH		DEFINED	2		15,800		
NEXTLINK COMMUNICATIONS INS	EQUITY	65333H830	446	564	SH		DEFINED	2		564		
NHANCEMENT TECHNOLOGIES INC	EQUITY	65334P104	1	88	SH		DEFINED	2		88		
NIAGARA MOHAWK HLDGS INC	EQUITY	653520106	1482	94,074	SH		DEFINED	2		94,074		
NIAGARA MOHAWK HOLD	EQUITY	653520106	80	5,100	SH		DEFINED	1		5,100		
NICE SYS LTD	EQUITY	653656108	822	11,410	SH		DEFINED	2		11,410		
NICOR INC	EQUITY	654086107	51	1,400	SH		DEFINED	1		1,400		
NICOR INC	EQUITY	654086107	1787	49,393	SH		DEFINED	2		49,393		
NIKE INC	EQUITY	654106103	3176	79,265	SH		DEFINED	2		79,265		

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NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PRN	PUT/ CALL	INVTMT DSCRETN	OTHR MGRS	VOTING AUTHORITY			
									SOLE	SHARED	NONE	
NIKE INC.	EQUITY	654106103	316	7,900	SH		DEFINED	1		7,900		
NIPPON TELEG + TEL CORP	EQUITY	654624105	2466	50,320	SH		DEFINED	2		50,320		
NISOURCE INC	EQUITY	65473P105	171	7,000	SH		DEFINED	1		7,000		
NISOURCE INC	EQUITY	65473P105	1629	66,850	SH		DEFINED	2		66,850		
NISOURCE INC	EQUITY	65473P303	384	8,000	SH		DEFINED	2		8,000		
NL INDS INC	EQUITY	629156407	4	200	SH		DEFINED	2		200		
NOBLE AFFILIATES IN	EQUITY	654894104	119	3,200	SH		DEFINED	1		3,200		
NOBLE AFFILIATES INC	EQUITY	654894104	2357	63,484	SH		DEFINED	2		63,484		
NOBLE DRILLING CORP	EQUITY	655042109	392	7,800	SH		DEFINED	1		7,800		
NOBLE DRILLING CORP	EQUITY	655042109	58242	1,159,036	SH		DEFINED	2		1,159,036		
NOKIA CORP	EQUITY	654902204	218012	5,475,953	SH		DEFINED	2		5,475,953		
Nokia Corp ADR	EQUITY	654902204	358	9,000	SH		DEFINED	1		9,000		
NORDSON CORP	EQUITY	655663102	51	1,800	SH		DEFINED	1		1,800		
NORDSON CORP	EQUITY	655663102	1229	43,200	SH		DEFINED	2		43,200		
NORDSTROM INC	EQUITY	655664100	47	3,024	SH		DEFINED	2		3,024		
NORDSTROM INC.	EQUITY	655664100	67	4,300	SH		DEFINED	1		4,300		
NORFOLK AND SOUTHER	EQUITY	655844108	167	11,400	SH		DEFINED	1		11,400		
NORFOLK SOUTHN CORP	EQUITY	655844108	7015	479,675	SH		DEFINED	2		479,675		
NORMANDY MINING LTD	EQUITY	664520004	26	47,684	SH		DEFINED	2		47,684		
NORSK HYDRO A S	EQUITY	656531605	1299	30,700	SH		DEFINED	2		30,700		
NORTEK INC	EQUITY	656559101	1	37	SH		DEFINED	2		37		
NORTEL NETWORKS COR	EQUITY	656568102	30328	509,170	SH		DEFINED	1		509,170		
NORTEL NETWORKS CORP	EQUITY	656568102	278761	4,680,147	SH		DEFINED	2		4,680,147		
NORTEL NETWORKS CORP	EQUITY	656568953	1431	23,871	SH		DEFINED	2		23,871		
NORTH FORK BANCORPO	EQUITY	659424105	218	10,100	SH		DEFINED	1		10,100		

NORTH FORK											
BANCORPORATION INC	EQUITY	659424105	469	21,677	SH		DEFINED	2			21,677
NORTH PITTSBURGH SYS INC	EQUITY	661562108	1	100	SH		DEFINED	2			100
NORTHEAST UTILS	EQUITY	664397106	187	8,600	SH		DEFINED	1			8,600
NORTHEAST UTILS	EQUITY	664397106	261	12,023	SH		DEFINED	2			12,023
NORTHERN TRUST CORP	EQUITY	665859104	576	6,480	SH		DEFINED	1			6,480
NORTHERN TRUST CORP	EQUITY	665859104	3605	40,568	SH		DEFINED	2			40,568
NORTHPOINT											
COMMUNICATIONS HLDG	EQUITY	666610100	1671	188,291	SH		DEFINED	2			188,291
NORTHROP GRUMMAN CO	EQUITY	666807102	182	2,000	SH		DEFINED	1			2,000
NORTHROP GRUMMAN CORP	EQUITY	666807102	156	1,715	SH		DEFINED	2			1,715
NORTHWAY FINANCIAL	EQUITY	667270102	1046	45,010	SH		DEFINED	1			45,010
NORTHWEST AIRLS CORP	EQUITY	667280101	6636	270,169	SH		DEFINED	2			270,169
NORTHWEST BANCORP INC PA	EQUITY	667328108	2	249	SH		DEFINED	2			249

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NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PRN	PUT/ CALL	INVSTMT DSCRETN	OTHR MGRS	VOTING AUTHORITY		
									SOLE	SHARED	NONE
NORTHWEST NAT GAS CO	EQUITY	667655104	1078	47,400	SH		DEFINED	2			47,400
NORTHWEST NATURAL G	EQUITY	667655104	18	800	SH		DEFINED	1			800
NORTHWESTERN CORP	EQUITY	668074107	2	100	SH		DEFINED	2			100
NOVA CORP GA	EQUITY	669784100	6945	405,525	SH		DEFINED	2			405,525
NOVA CORP/GEORGIA	EQUITY	669784100	69	4,000	SH		DEFINED	1			4,000
NOVADIGM INC	EQUITY	669937104	1	53	SH		DEFINED	2			53
NOVELL INC	EQUITY	670006105	8374	842,689	SH		DEFINED	2			842,689
NOVELL INC.	EQUITY	670006105	101	10,200	SH		DEFINED	1			10,200
NOVELLUS SYS INC	EQUITY	670008101	24792	532,441	SH		DEFINED	2			532,441
NOVELLUS SYSTEMS IN	EQUITY	670008101	182	3,900	SH		DEFINED	1			3,900
NOVEN PHARMACEUTICALS											
INC	EQUITY	670009109	23	545	SH		DEFINED	2			545
NOVOGEN LTD	EQUITY	664824901	205	105,000	SH		DEFINED	2			105,000
NOVOSTE CORP	EQUITY	67010C100	4	101	SH		DEFINED	2			101
NFS PHARMACEUTICALS INC	EQUITY	62936P103	493	8,713	SH		DEFINED	2			8,713
NRG ENERGY INC	EQUITY	629377102	11009	301,620	SH		DEFINED	1			301,620
NRG ENERGY INC	EQUITY	629377102	8200	224,651	SH		DEFINED	2			224,651
NS GROUP INC	EQUITY	628916108	1	71	SH		DEFINED	2			71
NSTAR	EQUITY	67019E107	129	3,200	SH		DEFINED	1			3,200
NSTAR	EQUITY	67019E107	7	181	SH		DEFINED	2			181
NTL INC	EQUITY	629407107	39679	856,763	SH		DEFINED	2			856,763
NTL INC	EQUITY	629407123	31	712	SH		DEFINED	2			712
NU HORIZONS ELECTRS CORP	EQUITY	669908105	912	32,800	SH		DEFINED	4			32,800
NU SKIN ENTERPRISES INC	EQUITY	67018T105	2	279	SH		DEFINED	2			279
NUANCE COMMUNICATIONS	EQUITY	669967101	2960	24,336	SH		DEFINED	2			24,336
NUCENTRIX BROADBAND											
NETWORKS	EQUITY	670198100	1	32	SH		DEFINED	2			32
NUCOR CORP	EQUITY	670346105	78	2,600	SH		DEFINED	1			2,600
NUCOR CORP	EQUITY	670346105	304	10,000	SH		DEFINED	4			10,000
NUCOR CORP	EQUITY	670346105	2644	87,767	SH		DEFINED	2			87,767
NUOVO ENERGY CO	EQUITY	670509108	1	71	SH		DEFINED	2			71
NUI CORP	EQUITY	629430109	1	40	SH		DEFINED	2			40
NUMERICAL TECHNOLOGIES											
INC	EQUITY	67053T101	1	26	SH		DEFINED	2			26
NUWAVE TECHNOLOGIES INC	EQUITY	67065M110	10	26,900	SH		DEFINED	4			26,900
NVIDIA CORP	EQUITY	67066G104	295	3,600	SH		DEFINED	1			3,600
NVIDIA CORP	EQUITY	67066G104	2866	35,000	SH		DEFINED	4			35,000
NVIDIA CORP	EQUITY	67066G104	3343	40,831	SH		DEFINED	2			40,831
NVR INC	EQUITY	62944T105	3	43	SH		DEFINED	2			43
NX NETWORKS INC	EQUITY	629478108	2	248	SH		DEFINED	2			248

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NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PRN	PUT/ CALL	INVSTMT DSCRETN	OTHR MGRS	VOTING AUTHORITY		
									SOLE	SHARED	NONE
NYFIX INC	EQUITY	670712108	6	138	SH		DEFINED	2			138
O CHARLEYS INC	EQUITY	670823103	1416	115,000	SH		DEFINED	2			115,000
O CHARLEYS INC COM	EQUITY	670823103	2301	186,900	SH		DEFINED	3			186,900
O REILLY AUTOMOTIVE INC	EQUITY	686091109	368	25,183	SH		DEFINED	2			25,183
O2WIRELESS SOLUTIONS I											
COM	EQUITY	689803104	10520	544,700	SH		DEFINED	3			544,700
O2WIRELESS SOLUTIONS INC	EQUITY	689803104	5794	300,000	SH		DEFINED	2			300,000
OAK TECHNOLOGY	EQUITY	671802106	7	245	SH		DEFINED	2			245
OAKLEY INC	EQUITY	673662102	3636	207,038	SH		DEFINED	2			207,038
OBJECTIVE SYS											
INTEGRATORS INC	EQUITY	674424106	1	165	SH		DEFINED	2			165
OBJECTSOFT CORP	EQUITY	674427117	5	41,000	SH		DEFINED	4			41,000
OCCIDENTAL PETE CORP	EQUITY	674599105	716	32,831	SH		DEFINED	2			32,831
OCCIDENTAL PETROLEU	EQUITY	674599105	4917	225,400	SH		DEFINED	1			225,400
OCCIDENTE Y CARIBE											
CELULAR SA	EQUITY	674608112	67	28,400	SH		DEFINED	2			28,400
OCEAN ENERGY CORPOR	EQUITY	67481E106	150	9,700	SH		DEFINED	1			9,700
OCEAN ENERGY CORPOR	EQUITY	67481E106	15583	1,009,400	SH		DEFINED	3			877,000
OCEAN ENERGY INC TEX	EQUITY	67481E106	4797	310,709	SH		DEFINED	2			310,709
OCEANERING INTL INC	EQUITY	675232102	2	138	SH		DEFINED	2			138
OCEANFIRST FINL CORP	EQUITY	675234108		24	SH		DEFINED	2			24
OCULAR SCIENCES INC	EQUITY	675744106	1	104	SH		DEFINED	2			104
OCWEN FINL CORP	EQUITY	675746101	1	241	SH		DEFINED	2			241
ODWALLA INC	EQUITY	676111107	228	24,700	SH		DEFINED	4			24,700
OFFICE DEPOT INC	EQUITY	676220106	305	39,035	SH		DEFINED	2			39,035
OFFICE DEPOT INC	CORPBOND	676220AB2	718	1,000,000	PRN		DEFINED	4			1,000,000
OFFICE DEPOT INC	EQUITY	676220106	75	9,600	SH		DEFINED	1			9,600
OFFICE MAX INC	EQUITY	67622M108	2	654	SH		DEFINED	2			654
OFFICEMAX INC	EQUITY	67622M108	23	6,500	SH		DEFINED	1			6,500
OFFICEMAX INC	EQUITY	67622M108	55	15,400	SH		DEFINED	4			15,400
OFFSHORE LOGISTICS INC	CORPBOND	676255AF9	5624	5,739,000	PRN		DEFINED	4			5,739,000
OFFSHORE LOGISTICS INC	EQUITY	676255102	7047	394,215	SH		DEFINED	2			394,215
OGDEN CORP	EQUITY	676346109	38	2,800	SH		DEFINED	1			2,800
OGDEN CORP	EQUITY	676346109	4	324	SH		DEFINED	2			324
OGE ENERGY CORP	EQUITY	670837103	10	490	SH		DEFINED	2			490

OGE ENERGY CORP.	EQUITY	670837103	96	4,500	SH	DEFINED	1	4,500		
OHIO CAS CORP	EQUITY	677240103	3	525	SH	DEFINED	2	525		
OHIO CASUALTY CORP	EQUITY	677240103	22	3,500	SH	DEFINED	1	3,500		
OLD KENT FINANCIAL	EQUITY	679833103	122	4,200	SH	DEFINED	1	4,200		
OLD KENT FINL CORP	EQUITY	679833103	35	1,216	SH	DEFINED	2	1,216		

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NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PRN	PUT/ CALL	INVSTMT DCRETN	OTHR MGRS	VOTING AUTHORITY		
									SOLE	SHARED	NONE
OLD NATL BANCORP IND	EQUITY	680033107	6	198	SH		DEFINED	2		198	
OLD REP INTL CORP	EQUITY	680223104	205	8,500	SH		DEFINED	4		8,500	
OLD REP INTL CORP	EQUITY	680223104	71519	2,972,200	SH		DEFINED	3		2,898,500	73,700
OLD REP INTL CORP	EQUITY	680223104	888	36,900	SH		DEFINED	1		36,900	
OLD REP INTL CORP	EQUITY	680223104	19629	815,759	SH		DEFINED	2		815,759	
OLIN CORP	EQUITY	680665205	42	2,600	SH		DEFINED	1		2,600	
OLIN CORP	EQUITY	680665205	4	247	SH		DEFINED	2		247	
OLYMPIC FINL LTD	EQUITY	681593125	2	1,300	SH		DEFINED	2		1,300	
OM GROUP INC	EQUITY	670872100	102	2,334	SH		DEFINED	2		2,334	
OMEGA FINL CORP	EQUITY	682092101	2	12	SH		DEFINED	2		12	
OMNICARE INC	EQUITY	681904108	85	5,300	SH		DEFINED	1		5,300	
OMNICARE INC	EQUITY	681904108	1342	83,237	SH		DEFINED	2		83,237	
OMNICOM GROUP	EQUITY	681919106	4961	68,015	SH		DEFINED	2		68,015	
OMNICOM GROUP INC	EQUITY	681919106	372	5,100	SH		DEFINED	1		5,100	
OMNICOM GROUP INC	CORPBOND	681919AE6	115723	50,032,000	PRN		DEFINED	4		50,032,000	
OMNOVA SOLUTIONS INC	EQUITY	682129101	1	200	SH		DEFINED	2		200	
ON ASSIGNMENT INC	EQUITY	682159108	3038	96,817	SH		DEFINED	2		96,817	
ON COMMAND CORP	EQUITY	682160106	1	100	SH		DEFINED	2		100	
ON SEMICONDUCTOR CORP	EQUITY	682189105	2	173	SH		DEFINED	2		173	
ON2 COM INC	EQUITY	68338A107	1	177	SH		DEFINED	2		177	
ONEIDA LTD	EQUITY	682505102	1	100	SH		DEFINED	2		100	
ONEOK	EQUITY	682680103	30	750	SH		DEFINED	1		750	
ONEOK INC NEW	EQUITY	682680103	16	415	SH		DEFINED	2		415	
ONEPOINT COMMUNICATIONS CORP	EQUITY	68272T112	30	370	SH		DEFINED	2		370	
ONI SYS CORP	EQUITY	68273F103	4728	56,685	SH		DEFINED	2		56,685	
ON-SITE SOURCING INC	EQUITY	682195110	4	13,200	SH		DEFINED	4		13,200	
ONVIA COM INC	EQUITY	68338T106	2	89	SH		DEFINED	2		89	
ONYX SOFTWARE CORP	EQUITY	683402101	3	128	SH		DEFINED	2		128	
OPEN MKT INC	EQUITY	68370M100	2	256	SH		DEFINED	2		256	
OPINION RESH CORP	EQUITY	683755102	166	22,900	SH		DEFINED	4		22,900	
OPNET TECHNOLOGIES INC	EQUITY	683757108	18	500	SH		DEFINED	2		500	
OPTICAL CABLE CORP	EQUITY	683827109	1	57	SH		DEFINED	2		57	
ORACLE CORP	EQUITY	68389X105	212399	2,697,132	SH		DEFINED	2		2,697,132	
ORACLE SYSTEMS	EQUITY	68389X105	36327	461,300	SH		DEFINED	1		461,300	
ORATEC INTERVENTIONS COM	EQUITY	68554M108	692	56,500	SH		DEFINED	3		56,500	
ORATEC INTERVENTIONS INC DEL	EQUITY	68554M108	692	56,500	SH		DEFINED	2		56,500	
ORBITAL SCIENCES CORP	EQUITY	685564106	49	5,907	SH		DEFINED	2		5,907	

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NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PRN	PUT/ CALL	INVSTMT DCRETN	OTHR MGRS	VOTING AUTHORITY		
									SOLE	SHARED	NONE
ORBOTECH LTD	EQUITY	M75253100	2639	48,250	SH		DEFINED	2		48,250	
ORCHID BIOSCIENCES INC	EQUITY	68571P100	2	58	SH		DEFINED	2		58	
ORGANOGENESIS INC	EQUITY	685906109	3	200	SH		DEFINED	2		200	
ORIENTAL FINL GROUP INC	EQUITY	68618W100	2	100	SH		DEFINED	2		100	
ORTHODONTIC CTRS AMER INC	EQUITY	68750P103	9	266	SH		DEFINED	2		266	
ORTHOPIX INTERNATIONAL	EQUITY	N6748L102	35	1,400	SH		DEFINED	2		1,400	
OSCA INC	EQUITY	687836106	3034	182,500	SH		DEFINED	2		182,500	
OSCA INC CL A	EQUITY	687836106	4397	264,500	SH		DEFINED	3		264,500	
OSHKOSH B GOSH INC	EQUITY	688222207	1	70	SH		DEFINED	2		70	
OSHKOSH TRUCK CORP	EQUITY	688239201	6910	178,331	SH		DEFINED	2		178,331	
OSI PHARMACEUTICALS INC	EQUITY	671040103	11	160	SH		DEFINED	2		160	
OSICOM TECHNOLOGIES INC	EQUITY	688271501	2	63	SH		DEFINED	2		63	
OSTEOTECH INC	EQUITY	688582105	20	2,100	SH		DEFINED	2		2,100	
OTP BK LTD NATL SVGS + COML BK	EQUITY	67106E101	278	5,400	SH		DEFINED	2		5,400	
OTTER TAIL PWR CO	EQUITY	689648103	3	110	SH		DEFINED	2		110	
OUTBACK STEAKHOUSE	EQUITY	689899102	122	4,500	SH		DEFINED	1		4,500	
OUTBACK STEAKHOUSE INC	EQUITY	689899102	596	21,975	SH		DEFINED	2		21,975	
OUTDOOR SYS INC	EQUITY	690057104	14	500	SH		DEFINED	2		500	
OVERSEAS SHIPHOLDIN	EQUITY	690368105	52	1,900	SH		DEFINED	1		1,900	
OVERSEAS SHIPHOLDING GROUP INC	EQUITY	690368105	5	165	SH		DEFINED	2		165	
OWENS + MINOR INC NEW	EQUITY	690732102	3	203	SH		DEFINED	2		203	
OWENS CORNING	EQUITY	69073F103	2127	810,100	SH		DEFINED	1		810,100	
OWENS CORNING	EQUITY	69073F103	1	311	SH		DEFINED	2		311	
OWENS ILL INC	EQUITY	690768403	3456	373,656	SH		DEFINED	2		373,656	
OWENS ILL INC	EQUITY	690768502	252	14,600	SH		DEFINED	2		14,600	
OWENS-ILLINOIS INC	EQUITY	690768403	40	4,300	SH		DEFINED	1		4,300	
OXFORD HEALTH PLANS	EQUITY	691471106	148	4,800	SH		DEFINED	1		4,800	
OXFORD HEALTH PLANS INC P COM INC	EQUITY	691471106	3161	102,843	SH		DEFINED	2		102,843	
P F CHANGES CHINA BISTRO INC	EQUITY	693262107	3	444	SH		DEFINED	2		444	
PACCCAR INC	EQUITY	69333Y108	23	679	SH		DEFINED	2		679	
P G & E CORPORATION	EQUITY	69331C108	278	11,500	SH		DEFINED	1		11,500	
PAC WEST TELECOMM INC	EQUITY	69371Y101	1	91	SH		DEFINED	2		91	
PACCCAR INC	EQUITY	693718108	85	2,300	SH		DEFINED	1		2,300	
PACCCAR INC	EQUITY	693718108	585	15,774	SH		DEFINED	2		15,774	
PACIFIC AREOSPACE & ELECTRONIC	EQUITY	693758112	9	23,400	SH		DEFINED	4		23,400	
PACIFIC CAP BANCORP NEW	EQUITY	69404P101	3	118	SH		DEFINED	2		118	
PACIFIC CENTURY FIN	EQUITY	694058108	79	4,600	SH		DEFINED	1		4,600	

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									SOLE	SHARED	NONE
PACIFIC CENTY FINL CORP	EQUITY	694058108	79	4,600	SH		DEFINED	2			4,600
PACIFIC GULF PPTYS INC	EQUITY	694396102	30	1,115	SH		DEFINED	2			1,115
PACIFIC NORTHWEST BANCORP	EQUITY	69466M103	1	100	SH		DEFINED	2			100
PACIFIC SUNWEAR OF CALIF	EQUITY	694873100	52	2,785	SH		DEFINED	2			2,785
PACIFICARE HEALTH S	EQUITY	695112102	70	2,004	SH		DEFINED	1			2,004
PACIFICARE HEALTH SYSTEMS	EQUITY	695112102	4	113	SH		DEFINED	2			113
PACKAGING CORP AMER	EQUITY	695156109	137	12,395	SH		DEFINED	2			12,395
PACKARD BIOSCIENCE CO	EQUITY	695172205	1	55	SH		DEFINED	2			55
PACKETEER INC	EQUITY	695210104	4	118	SH		DEFINED	2			118
PACTIV CORP	EQUITY	695257105	209	18,702	SH		DEFINED	2			18,702
PACTIV CORPORATION	EQUITY	695257105	57	5,100	SH		DEFINED	1			5,100
PAGING BRAZIL HLDGS CO LLC	EQUITY	69554T101		3,994	SH		DEFINED	2			3,994
PAINE WEBBER GROUP	EQUITY	695629105	293	4,300	SH		DEFINED	1			4,300
PAINE WEBBER GROUP INC	EQUITY	695629105	111	1,624	SH		DEFINED	2			1,624
PALL CORP	EQUITY	696429307	76	3,800	SH		DEFINED	1			3,800
PALL CORP	EQUITY	696429307	2786	139,733	SH		DEFINED	2			139,733
PALM HBR HOMES INC	EQUITY	696639103	1	100	SH		DEFINED	2			100
PALM INC	EQUITY	696642107	11153	210,674	SH		DEFINED	1			210,674
PALM INC	EQUITY	696642107	135712	2,563,635	SH		DEFINED	2			2,563,635
PANAFON HELLENIC CO S A	EQUITY	698113206	9	1,000	SH		DEFINED	2			1,000
PANAFON HELLENIC TELECOM CO	EQUITY	698113107	445	46,500	SH		DEFINED	2			46,500
PANAMSAT CORP NEW	EQUITY	697933109	4	137	SH		DEFINED	2			137
PAPA JOHN'S INTL IN	EQUITY	698813102	35	1,400	SH		DEFINED	1			1,400
PAPA JOHNS INTL INC	EQUITY	698813102	4	176	SH		DEFINED	2			176
PARADIGM ENETICS INC	EQUITY	69900R106	1434	60,062	SH		DEFINED	2			60,062
PARADIGM MED INDS INC DEL	EQUITY	69900Q116	16	19,300	SH		DEFINED	4			19,300
PARADYNE NETWORKS INC	EQUITY	69911G107	17	3,091	SH		DEFINED	2			3,091
PARAMETRIC TECHNOLOGY CORP	EQUITY	699173100	403	36,842	SH		DEFINED	2			36,842
PARAMETRIC TECHNOLOGY CORP	EQUITY	699173100	89	8,100	SH		DEFINED	1			8,100
PARAMETRIC TECHNOLOGY CORP	EQUITY	699173100	345	31,500	SH		DEFINED	4			31,500
PAREXEL INTL CORP	EQUITY	699462107	3696	434,766	SH		DEFINED	2			434,766
PARK ELECTROCHEMICAL CORP	CORPBOND	700416AB6	5071	3,842,000	PRN		DEFINED	4			3,842,000
PARK ELECTROCHEMICAL CORP	EQUITY	700416209	10417	187,276	SH		DEFINED	2			187,276
PARK N VIEW INC	EQUITY	700592116	39	6,500	SH		DEFINED	2			6,500
PARK NATL CORP	EQUITY	700658107	4	42	SH		DEFINED	2			42
PARK OH HLDGS CORP	EQUITY	700666100	20	2,600	SH		DEFINED	2			2,600
PARK PL ENTMT CORP	EQUITY	700690100	14381	950,838	SH		DEFINED	2			950,838

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PARK PLACE ENTERTAI	EQUITY	700690100	268	17,700	SH		DEFINED	1			17,700
PARKER DRILLING CO	EQUITY	701081101	326	46,500	SH		DEFINED	4			46,500
PARKER DRILLING CO	EQUITY	701081101	2	309	SH		DEFINED	2			309
PARKER HANNIFAN	EQUITY	701094104	110	3,250	SH		DEFINED	1			3,250
PARKER HANNIFIN CORP	EQUITY	701094104	832	24,641	SH		DEFINED	2			24,641
PARKREVISION INC	EQUITY	701354102	3	65	SH		DEFINED	2			65
PARKWAY PPTYS INC	EQUITY	70159Q104	2742	89,900	SH		DEFINED	2			89,900
PARKWAY PPTYS INC COM	EQUITY	70159Q104	8320	272,800	SH		DEFINED	3			232,400
PARLEX CORP	EQUITY	701630105	2650	160,000	SH		DEFINED	2			160,000
PARLEX CORP COM	EQUITY	701630105	2650	160,000	SH		DEFINED	3			160,000
PARTNER COMMUNICATION CO LTD	EQUITY	70211M109	124	16,090	SH		DEFINED	2			16,090
PARTNERRE LTD	EQUITY	G6852T105	451	9,500	SH		DEFINED	2			9,500
PATINA OIL & GAS CORP	EQUITY	703224113	936	117,000	SH		DEFINED	4			117,000
PATINA OIL + GAS CORP	EQUITY	703224105	1	28	SH		DEFINED	2			28
PATTERSON DENTAL CO	EQUITY	703412106	7	302	SH		DEFINED	2			302
PATTERSON ENERGY INC COM	EQUITY	703414102	40339	1,173,500	SH		DEFINED	3			1,142,500
PATTERSON ENERGYINC	EQUITY	703414102	5741	167,007	SH		DEFINED	2			167,007
PAXAR CORP	EQUITY	704227107	3	345	SH		DEFINED	2			345
PAXSON COMMUNICATIONS CORP	EQUITY	704231109	3	240	SH		DEFINED	2			240
PAXSON COMMUNICATIONS CORP	EQUITY	704231117		256	SH		DEFINED	2			256
PAXSON COMMUNICATIONS CORP	EQUITY	704231505	461	47	SH		DEFINED	2			47
PAXSON COMMUNICATIONS CORP	EQUITY	704231604	89	9	SH		DEFINED	2			9
PAYCHEX INC	EQUITY	704326107	579	11,025	SH		DEFINED	1			11,025
PAYCHEX INC	EQUITY	704326107	118540	2,257,901	SH		DEFINED	3			2,151,005
PAYCHEX INC	EQUITY	704326107	38972	742,329	SH		DEFINED	2			742,329
PAYLESS SHOESOURCE	EQUITY	704379106	73	1,300	SH		DEFINED	1			1,300
PAYLESS SHOESOURCE INC	EQUITY	704379106	9	168	SH		DEFINED	2			168
PC CONNECTION INC	EQUITY	69318J100	2	40	SH		DEFINED	2			40
PC TEL INC	EQUITY	69325Q105	1	58	SH		DEFINED	2			58
PE CORP	EQUITY	69332S102	43249	371,240	SH		DEFINED	2			371,240
PE CORP	EQUITY	69332S201	4809	48,274	SH		DEFINED	2			48,274
PE CORP-PE BIOSYTEM	EQUITY	69332S102	1014	8,700	SH		DEFINED	1			8,700
PECO ENERGY CO	EQUITY	693304107	260	4,300	SH		DEFINED	1			4,300
PECO ENERGY CO	EQUITY	693304107	13270	219,110	SH		DEFINED	2			219,110
PEGASUS COMMUNICATIONS CORP	EQUITY	705904100	43779	906,162	SH		DEFINED	2			906,162
PEGASUS COMMUNICATIONS CORP	EQUITY	705904209	156	149	SH		DEFINED	2			149
PEGASUS SYS INC	EQUITY	705906105	48	2,466	SH		DEFINED	2			2,466

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									SOLE	SHARED	NONE
PENFED FINL SVCS INC	EQUITY	708167101	203	13,200	SH		DEFINED	4		13,200	
PENN ENGR + MFG CORP	EQUITY	707389300		12	SH		DEFINED	2		12	
PENN TRAFFIC CO	EQUITY	707832119	8	11,300	SH		DEFINED	4		11,300	
PENN TREATY AMERN CORP	CORPBOND	707874AA1	292	350,000	PRN		DEFINED	4		350,000	
PENN TREATY AMERN CORP	EQUITY	707874103	29	1,600	SH		DEFINED	2		1,600	
PENN TREATY AMERN CORP	CORPBOND	707874AC7	3092	3,708,000	PRN		DEFINED	4		3,708,000	
PENN VA CORP	EQUITY	707882106	393	15,100	SH		DEFINED	4		15,100	
PENNACO ENERGY INC	EQUITY	708046107	1	68	SH		DEFINED	2		68	
PENNEY J C INC	EQUITY	708160106	4261	360,750	SH		DEFINED	2		360,750	
PENNSYLVANIA REAL ESTATE											
INVT	EQUITY	709102107	3	162	SH		DEFINED	2		162	
PENNZOIL QUAKER ST CO	EQUITY	709323109	4903	466,994	SH		DEFINED	2		466,994	
PENTAIR INC	EQUITY	709631105	705	26,366	SH		DEFINED	2		26,366	
PENTAIR, INC	EQUITY	709631105	75	2,800	SH		DEFINED	1		2,800	
PENTON MEDIA INC	EQUITY	709668107	3	117	SH		DEFINED	2		117	
PENZOIL-QUAKER STAT	EQUITY	709323109	47	4,499	SH		DEFINED	1		4,499	
PEOPLES BK BRIDGEPORT											
CONN	EQUITY	710198102	2	106	SH		DEFINED	2		106	
PEOPLE'S ENERGY COR	EQUITY	711030106	33	1,000	SH		DEFINED	1		1,000	
PEOPLES ENERGY CORP	EQUITY	711030106	1058	31,700	SH		DEFINED	2		31,700	
PEOPLESOFT INC	EQUITY	712713106	2383	85,300	SH		DEFINED	1		85,300	
PEOPLESOFT INC	EQUITY	712713106	2762	98,871	SH		DEFINED	2		98,871	
PEP BOYS MANNY MOE +											
JACK	EQUITY	713278109	2	300	SH		DEFINED	2		300	
PEPSI BOTTLING GROUP INC	EQUITY	713409100	2002	66,589	SH		DEFINED	2		66,589	
PEPSICO INC	EQUITY	713448108	51298	1,115,178	SH		DEFINED	2		1,115,178	
PEPSICO INC.	EQUITY	713448108	17797	386,900	SH		DEFINED	1		386,900	
PEPSI-GEMEX S.A.- S	EQUITY	713435105	667	124,100	SH		DEFINED	1		124,100	
PER SE TECHNOLOGIES INC	EQUITY	713569309	3	245	SH		DEFINED	2		245	
PEREGRINE SYS INC	EQUITY	71366Q101	415	21,913	SH		DEFINED	2		21,913	
PEREZ COMPANC SA- S	EQUITY	71367B103	1089	66,523	SH		DEFINED	1		66,523	
PERFORMANCE FOOD GROUP											
CO	EQUITY	713755106	38	1,008	SH		DEFINED	2		1,008	
PERICOM SEMICONDUCTOR											
CORP	EQUITY	713831105	4	114	SH		DEFINED	2		114	
PERINI CORPORATION	EQUITY	713839108	20000	4,705,882	SH		DEFINED	1		4,705,882	
PERKINELMER INC	CORPBOND	714046AA7	6763	10,000,000	PRN		DEFINED	4		10,000,000	
PERKINELMER INC	EQUITY	714046109	5386	51,600	SH		DEFINED	3		44,200	7,400
PERKINELMER INC	EQUITY	714046109	136	1,300	SH		DEFINED	1		1,300	
PERKINELMER INC	EQUITY	714046109	14149	135,564	SH		DEFINED	2		135,564	
PERMIAN BASIN RTY TR	EQUITY	714236106	974	175,000	SH		DEFINED	4		175,000	
PEROT SYS CORP	EQUITY	714265105	4	374	SH		DEFINED	2		374	

NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PRN	PUT/ CALL	INVSTMT DCRETN	OTHR MGRS	VOTING AUTHORITY		
									SOLE	SHARED	NONE
PERRIGO CO	EQUITY	714290103	29	4,200	SH		DEFINED	1		4,200	
PERRIGO CO	EQUITY	714290103	235	34,400	SH		DEFINED	2		34,400	
PER-SE TECHNOLOGIES	EQUITY	713569309	1	51	SH		DEFINED	1		51	
PERSISTENCE SOFTWARE INC	EQUITY	715329108	1	100	SH		DEFINED	2		100	
PETCO ANIMAL SUPPLIES											
INC	EQUITY	716016100	4	186	SH		DEFINED	2		186	
PETRO CDA	EQUITY	71644E953	60	2,700	SH		DEFINED	2		2,700	
PETRO CDA	EQUITY	71644Z105	5598	251,700	SH		DEFINED	2		251,700	
PETROCHINA CO LTD A	EQUITY	71646E100	75	3,800	SH		DEFINED	1		3,800	
PETROLEO BRASILEIRO	EQUITY	71654V408	5132	170,700	SH		DEFINED	1		170,700	
PETROLEO BRASILEIRO SA	EQUITY	71654V408	9074	301,825	SH		DEFINED	2		301,825	
PETROLEO BRASILEIRO SA											
PETRO	EQUITY	71654V101	929	32,465	SH		DEFINED	2		32,465	
PETSMART INC	EQUITY	716768106	3	579	SH		DEFINED	2		579	
PF CHANGS CHINA BISTRO											
COM	EQUITY	69333V108	1580	45,700	SH		DEFINED	3		45,700	
FFF BANCORP INC	EQUITY	69331W104	1	65	SH		DEFINED	2		65	
PFIZER	EQUITY	717081103	41993	934,464	SH		DEFINED	1		934,464	
PFIZER INC	EQUITY	717081103	569810	12,680,070	SH		DEFINED	2		12,680,070	
PG+E CORP	EQUITY	69331C108	2090	86,402	SH		DEFINED	2		86,402	
PHARMACEUTICAL PROD DEV											
INC	EQUITY	717124101	33	1,225	SH		DEFINED	2		1,225	
PHARMACIA CORP	EQUITY	71713U102	7287	121,072	SH		DEFINED	1		121,072	
PHARMACIA CORP	EQUITY	71713U102	154399	2,565,308	SH		DEFINED	2		2,565,308	
PHARMACOPIA INC	EQUITY	71713B104	3650	143,130	SH		DEFINED	2		143,130	
PHARMACOPIA INC COM	EQUITY	71713B104	20040	785,900	SH		DEFINED	3		766,800	19,100
PHARMACYCLICS INC	EQUITY	716933106	5	95	SH		DEFINED	2		95	
PHELPS DODGE CORP	EQUITY	717265102	422	10,100	SH		DEFINED	4		10,100	
PHELPS DODGE CORP	EQUITY	717265102	1715	41,081	SH		DEFINED	2		41,081	
PHELPS DODGE CORP.	EQUITY	717265102	108	2,580	SH		DEFINED	1		2,580	
PHILADELPHIA CONS HLDG											
CORP	EQUITY	717528103	67	3,195	SH		DEFINED	2		3,195	
PHILADELPHIA SUBN CORP	EQUITY	718009608	5	200	SH		DEFINED	2		200	
PHILIP MORRIS	EQUITY	718154107	13873	471,250	SH		DEFINED	1		471,250	
PHILIP MORRIS COS INC	EQUITY	718154107	76622	2,602,862	SH		DEFINED	2		2,602,862	
PHILIPS INTERNATIONAL											
REALTY	EQUITY	718333107	4214	244,300	SH		DEFINED	3		208,500	35,800
PHILIPS INTL RLTY CORP	EQUITY	718333107	976	56,600	SH		DEFINED	2		56,600	
PHILLIPINE LONG DISTANCE											
TEL	EQUITY	718252703	19549	562,550	SH		DEFINED	4		562,550	
PHILLIPS PETE CO	EQUITY	718507106	16263	259,164	SH		DEFINED	2		259,164	
PHILLIPS PETROLEUM	EQUITY	718507106	469	7,470	SH		DEFINED	1		7,470	
PHILLIPS VAN HEUSEN CORP	EQUITY	718592108	2	200	SH		DEFINED	2		200	
PHOENIX INVT PARTNERS											
LTD	CORPBOND	719085AA0	10391	5,431,000	PRN		DEFINED	4		5,431,000	

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									SOLE	SHARED	NONE	
PHOENIX INVT PARTNERS LTD	EQUITY	719085102	6	400	SH		DEFINED	2			400	
PHOENIX TECHNOLOGY LTD	EQUITY	719153108	21	1,296	SH		DEFINED	2			1,296	
PHONE COM INC	EQUITY	71920Q100	8815	77,578	SH		DEFINED	2			77,578	
PHOTOGEN TECHNOLOGIES INC	EQUITY	71932A101		100	SH		DEFINED	2			100	
PHOTON DYNAMICS INC	EQUITY	719364101	2012	53,293	SH		DEFINED	2			53,293	
PHOTON DYNAMICS INC COM	EQUITY	719364101	2008	53,200	SH		DEFINED	3			53,200	
PHOTRONICS INC	EQUITY	719405102	4	202	SH		DEFINED	2			202	
PHOTRONICS INC	CORPBOND	719405AA0	1948	2,000,000	PRN		DEFINED	4			2,000,000	
PICO HLDGS INC	EQUITY	693366205	1	100	SH		DEFINED	2			100	
PIEDMONT NAT GAS INC	EQUITY	720186105	273	8,906	SH		DEFINED	2			8,906	
PIER 1 IMPORTS INC	EQUITY	720279108	434	31,988	SH		DEFINED	2			31,988	
PILGRIMS PRIDE CORP	EQUITY	721467108	1	100	SH		DEFINED	2			100	
PINNACLE ENVTMT INC	EQUITY	723456109	3	155	SH		DEFINED	2			155	
PINNACLE HLDGS INC	EQUITY	72346N101	3318	124,605	SH		DEFINED	2			124,605	
PINNACLE HLDGS INC COM	EQUITY	72346N101	9737	365,700	SH		DEFINED	3			314,800	50,900
PINNACLE SYS INC	EQUITY	723481107	240	21,359	SH		DEFINED	2			21,359	
PINNACLE WEST CAP C	EQUITY	723484101	127	2,500	SH		DEFINED	1			2,500	
PINNACLE WEST CAP CORP	EQUITY	723484101	14001	275,200	SH		DEFINED	2			275,200	
PIONEER GROUP INC	EQUITY	723684106	8	180	SH		DEFINED	2			180	
PIONEER GROUP INC	EQUITY	723684106	598	12,000	SH		DEFINED	4			12,000	
PIONEER NAT RES CO	EQUITY	723787107	27	1,900	SH		DEFINED	2			1,900	
PIONEER NATURAL RES	EQUITY	723787107	82	5,800	SH		DEFINED	1			5,800	
PIONEER STD ELECTRS INC	EQUITY	723877106	40	2,919	SH		DEFINED	2			2,919	
PITNEY BOWES	EQUITY	724479100	312	7,900	SH		DEFINED	1			7,900	
PITNEY BOWES INC	EQUITY	724479100	14849	376,520	SH		DEFINED	2			376,520	
PITTSSTON BRINK'S GR	EQUITY	725701106	47	3,000	SH		DEFINED	1			3,000	
PITTSSTON BRINKS GROUP	EQUITY	725701106	101	6,512	SH		DEFINED	2			6,512	
PIXAR	EQUITY	725811103	3	102	SH		DEFINED	2			102	
PIXELWORKS INC	EQUITY	72581M107	3	59	SH		DEFINED	2			59	
PLACER DOME INC	EQUITY	725906101	88	9,300	SH		DEFINED	1			9,300	
PLACER DOME INC	EQUITY	725906101	21	2,274	SH		DEFINED	2			2,274	
PLACER DOME INC	EQUITY	725906101	755	80,000	SH		DEFINED	4			80,000	
PLAINS RES INC	EQUITY	726540503	3	160	SH		DEFINED	2			160	
PLANTRONICS INC NEW	EQUITY	727493108	237	6,239	SH		DEFINED	2			6,239	
PLATO LEARNING INC	EQUITY	72764Y100	29	1,400	SH		DEFINED	2			1,400	
PLAYBOY ENTERPRISES INC	EQUITY	728117300	1	100	SH		DEFINED	2			100	
PLAYTEX PRODS INC	EQUITY	72813P100	2	131	SH		DEFINED	2			131	

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NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PRN	PUT/ CALL	INVSTMT DCRETN	OTHR MGRS	VOTING AUTHORITY			
									SOLE	SHARED	NONE	
PLEXUS CORP	EQUITY	729132100	587	8,325	SH		DEFINED	2			8,325	
PLUG PWR INC	EQUITY	72919P103	2	50	SH		DEFINED	2			50	
PLUM CREEK TIMBER CO COM	EQUITY	729251108	393	17,600	SH		DEFINED	3				17,600
PLUM CREEK TIMBER CO INC	EQUITY	729251108	382	17,123	SH		DEFINED	2			17,123	
PLX TECHNOLOGY INC	EQUITY	693417107	2	91	SH		DEFINED	2			91	
PMA CAP CORP	EQUITY	693419202	3	181	SH		DEFINED	2			181	
PMC SIERRA INC	EQUITY	69344F106	108271	503,000	SH		DEFINED	2			503,000	
PMI GROUP INC	EQUITY	69344M101	176	2,600	SH		DEFINED	1			2,600	
PMI GROUP INC	EQUITY	69344M101	70419	1,039,400	SH		DEFINED	3			1,012,300	27,100
PMI GROUP INC	EQUITY	69344M101	14024	207,002	SH		DEFINED	2			207,002	
PNC FINANCIAL SERVI	EQUITY	693475105	566	8,700	SH		DEFINED	1			8,700	
PNC FINL SVCS GROUP INC	EQUITY	693475105	9136	140,552	SH		DEFINED	2			140,552	
POGO PRODUCING CO	EQUITY	730448107	19208	756,964	SH		DEFINED	2			756,964	
POGO PRODUCING CO COM	EQUITY	730448107	57122	2,251,100	SH		DEFINED	3			2,206,000	45,100
POHANG IRON + STEEL LTD	EQUITY	730450103	1727	92,751	SH		DEFINED	2			92,751	
POLAND TELECOM FIN BV	EQUITY	731012118		2,000	SH		DEFINED	2			2,000	
POLARIS INDS INC	EQUITY	731068102	7	198	SH		DEFINED	2			198	
POLAROID CORP	EQUITY	731095105	19	1,400	SH		DEFINED	1			1,400	
POLAROID CORP	EQUITY	731095105	257	19,111	SH		DEFINED	2			19,111	
POLO RALPH LAUREN CORP	EQUITY	731572103	6	399	SH		DEFINED	2			399	
POLSKI KONCERN NAFTOWY S A	EQUITY	731613105	643	83,300	SH		DEFINED	2			83,300	
POLYCOM INC	EQUITY	73172K104	275	4,100	SH		DEFINED	1			4,100	
POLYCOM INC	EQUITY	73172K104	10628	158,700	SH		DEFINED	3			133,100	25,600
POLYCOM INC	EQUITY	73172K104	7002	104,554	SH		DEFINED	2			104,554	
POLYMEDICA CORP	EQUITY	731738100	124	2,900	SH		DEFINED	2			2,900	
POLYMER GROUP INC	EQUITY	731745105	92	12,498	SH		DEFINED	2			12,498	
POLYONE CORP	EQUITY	73179P106	4	500	SH		DEFINED	2			500	
POMEROY COMPUTER RESOURCES	EQUITY	731822102	32	1,700	SH		DEFINED	2			1,700	
POPE + TALBOT INC	EQUITY	732827100	1	50	SH		DEFINED	2			50	
POPULAR INC	EQUITY	733174106	11	400	SH		DEFINED	2			400	
PORTAL SOFTWARE INC	EQUITY	736126103	345	8,622	SH		DEFINED	2			8,622	
POST PPTYS INC	EQUITY	737464107	24534	563,200	SH		DEFINED	3			476,800	86,400
POST PPTYS INC	EQUITY	737464107	5572	127,900	SH		DEFINED	2			127,900	
POTASH CORP SASK INC	EQUITY	73755L107	246	4,700	SH		DEFINED	2			4,700	
POTLATCH CORP	EQUITY	737628107	25	800	SH		DEFINED	1			800	
POTLATCH CORP	EQUITY	737628107	9	273	SH		DEFINED	2			273	
POTOMAC ELEC PWR CO	EQUITY	737679100	703	27,900	SH		DEFINED	1			27,900	

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									SOLE	SHARED	NONE	
POTOMAC ELEC PWR CO	EQUITY	737679100	9	359	SH		DEFINED	2			359	
POWER INTEGRATIONS	EQUITY	739276103	3	218	SH		DEFINED	2			218	
POWER INTERIGATIONS	EQUITY	739276103	9	678	SH		DEFINED	1			678	

POWER ONE INC	EQUITY	739308104	2363	39,054	SH	DEFINED	2				39,054
POWERTEL INC	EQUITY	73936C109	15	202	SH	DEFINED	2				202
POWERWAVE TECHNOLOG	EQUITY	739363109	133	3,500	SH	DEFINED	1				3,500
POWERWAVE TECHNOLOGIES											
INC	EQUITY	739363109	3867	101,859	SH	DEFINED	2				101,859
PPG INDS INC	EQUITY	693506107	4885	123,079	SH	DEFINED	2				123,079
PPG INDUSTRIES INC	EQUITY	693506107	210	5,300	SH	DEFINED	1				5,300
PPL CORP	EQUITY	69351T106	192	4,600	SH	DEFINED	1				4,600
PPL CORP	EQUITY	69351T106	55	1,319	SH	DEFINED	2				1,319
PRABECIS PHARMACEUTICALS											
INC	EQUITY	739421105	3	71	SH	DEFINED	2				71
PRAXAIR INC	EQUITY	74005P104	11830	316,530	SH	DEFINED	1				316,530
PRAXAIR INC	EQUITY	74005P104	4172	111,626	SH	DEFINED	2				111,626
PRAXAIR INC	EQUITY	74005P104	228	6,100	SH	DEFINED	4				6,100
PRE PAID LEGAL SVCS INC	EQUITY	740065107	3	107	SH	DEFINED	2				107
PRECISION CASTPARTS	EQUITY	740189105	115	3,000	SH	DEFINED	1				3,000
PRECISION CASTPARTS CORP	EQUITY	740189105	596	15,529	SH	DEFINED	2				15,529
PRECISION DRILLING CORP	EQUITY	74022D100	11275	316,500	SH	DEFINED	2				316,500
PRECISION DRILLING CORP	EQUITY	74022D951	622	17,400	SH	DEFINED	2				17,400
PREMIER CONCEPTS INC	EQUITY	740474127	3	10,400	SH	DEFINED	4				10,400
PREMIER NATL BANCORP INC	EQUITY	74053F107	1	49	SH	DEFINED	2				49
PRENTISS PPTYS TR	EQUITY	740706106	256	9,800	SH	DEFINED	2				9,800
PRENTISS PPTYS TR SH BEN											
INT	EQUITY	740706106	261	10,000	SH	DEFINED	3				10,000
PRESIDENTIAL LIFE CORP	EQUITY	740884101	3	200	SH	DEFINED	2				200
PRESSTEK INC	EQUITY	741113104	3	135	SH	DEFINED	2				135
PRI AUTOMATION INC	EQUITY	69357H106	2	124	SH	DEFINED	2				124
PRICE COMMUNICATIONS											
CORP	EQUITY	741437305	6	285	SH	DEFINED	2				285
PRICE T ROWE & ASSO	EQUITY	741477103	169	3,600	SH	DEFINED	1				3,600
PRICE T ROWE + ASSOC INC	EQUITY	741477103	106	2,259	SH	DEFINED	2				2,259
PRICELINE COM INC	EQUITY	741503106	6	476	SH	DEFINED	2				476
PRIDE INTL INC	EQUITY	741932107	1004	37,877	SH	DEFINED	2				37,877
PRIDE INTL INC	CORPBOND	741932AB3	1119	2,500,000	PRN	DEFINED	4				2,500,000
PRIMA ENERGY CORP	EQUITY	741901201	2	29	SH	DEFINED	2				29
PRIMACOM AG	EQUITY	74154N108	6213	443,800	SH	DEFINED	2				443,800
PRIME GROUP RLTY TR	EQUITY	74158J103	1	36	SH	DEFINED	2				36
PRIME HOSPITALITY CORP	EQUITY	741917108	100	9,900	SH	DEFINED	2				9,900

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									SOLE	SHARED	NONE
PRIMEDIA INC	EQUITY	74157K101	12	717	SH		DEFINED	2			717
PRIMEDIA INC	EQUITY	74157K606	140	1,500	SH		DEFINED	2			1,500
PRIMEDIA INC	EQUITY	74157K887	267	3,000	SH		DEFINED	2			3,000
PRIMEX TECHNOLOGIES INC	EQUITY	741597108	1	25	SH		DEFINED	2			25
PRIMUS KNOWLEDGE SOLUTIONS INC	EQUITY	74163Q100	9	584	SH		DEFINED	2			584
PRIMUS TELECOMM GROUP INC	EQUITY	741929103	2	204	SH		DEFINED	2			204
PRINCETON VIDEO IMAGE INC	EQUITY	742476104	377	75,000	SH		DEFINED	1			75,000
PRIORITY HEALTHCARE CORP	EQUITY	74264T102	7	89	SH		DEFINED	2			89
PRIVATE MEDIA GROUP INC	EQUITY	74266R104	1	100	SH		DEFINED	2			100
PROBUSINESS SVCS INC	EQUITY	742674104	4	134	SH		DEFINED	2			134
PROCOM TECHNOLOGY INC	EQUITY	74270W107	1	39	SH		DEFINED	2			39
PROCTER + GAMBLE CO	EQUITY	742718109	13332	198,992	SH		DEFINED	2			198,992
PROCTER AND GAMBLE	EQUITY	742718109	2633	39,300	SH		DEFINED	1			39,300
PROCURENET INC	EQUITY	742804107		200	SH		DEFINED	2			200
PRODIGY COMMUNICATIONS CORP	EQUITY	74283P206	1	98	SH		DEFINED	2			98
PROFESSIONAL DETAILING COM	EQUITY	74312N107	14848	260,500	SH		DEFINED	3			260,500
PROFESSIONAL DETAILING INC	EQUITY	74312N107	14850	260,519	SH		DEFINED	2			260,519
PROFIT RECOVERY GROUP INTL INC	EQUITY	743168106	88	8,951	SH		DEFINED	2			8,951
PROGENICS PHARMACEUTICALS INC	EQUITY	743187106	686	25,000	SH		DEFINED	2			25,000
PROGRESS SOFTWARE CORP	EQUITY	743312100	214	15,730	SH		DEFINED	2			15,730
PROGRESSIVE CORP OHIO	EQUITY	743315103	52231	637,936	SH		DEFINED	2			637,936
PROGRESSIVE CORP.	EQUITY	743315103	3097	37,820	SH		DEFINED	1			37,820
PROJECT SOFTWARE + DEV INC	EQUITY	74339P101	47	3,028	SH		DEFINED	2			3,028
PROLOGIS TR	EQUITY	743410300	48569	1,595,050	SH		DEFINED	4			1,595,050
PROLOGIS TR	EQUITY	743410102	30256	1,273,940	SH		DEFINED	3			1,096,130
PROLOGIS TR	EQUITY	743410102	8471	356,679	SH		DEFINED	2			356,679
PROLOGIS TR	EQUITY	743410409	857	20,000	SH		DEFINED	2			20,000
PROSOFTTRAINING COM INC COM	EQUITY	743477101	1	77	SH		DEFINED	2			77
PROTECTION ONE ALARM	CORPBOND	743659AL8	3,618	9,045,000	PRN		DEFINED	1			9,045,000
PROTECTIVE LIFE COR	EQUITY	743674103	111	3,700	SH		DEFINED	1			3,700
PROTECTIVE LIFE CORP	EQUITY	743674103	594	19,883	SH		DEFINED	2			19,883
PROTEIN DESIGN LABS INC	EQUITY	74369L103	132	1,094	SH		DEFINED	2			1,094
PROTON ENERGY SYS INC	EQUITY	74371K101	359	12,550	SH		DEFINED	2			12,550
PROVIDENT BANKSHARES CORP	EQUITY	743859100	4	245	SH		DEFINED	2			245
PROVIDENT FINANCIAL	EQUITY	743866105	82	2,800	SH		DEFINED	1			2,800
PROVIDENT FINL GROUP INC	EQUITY	743866105	5	179	SH		DEFINED	2			179
PROVIDIAN FINANCIAL	EQUITY	74406A102	1810	14,250	SH		DEFINED	1			14,250

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									SOLE	SHARED	NONE
PROVIDIAN FINANCIAL	EQUITY	74406A102	13722	108,050	SH		DEFINED	3			89,450
PROVIDIAN FINL CORP	EQUITY	74406A102	63590	500,706	SH		DEFINED	2			500,706
PROVINCE HEALTHCARE CO	EQUITY	743977100	28139	704,588	SH		DEFINED	2			704,588

PROVINCE HEALTHCARE CO												
COM	EQUITY	743977100	76542	1,916,550	SH		DEFINED	3		1,890,900	25,650	
PROXICOM INC	EQUITY	744282104	10	500	SH		DEFINED	2		500		
PROXIM INC	EQUITY	744284100	465	10,454	SH		DEFINED	2		10,454		
PS BUSINESS PKS INC CA	EQUITY	69360J107	2085	76,500	SH		DEFINED	2		76,500		
PS BUSINESS PKS INC CA												
COM	EQUITY	69360J107	8834	324,200	SH		DEFINED	3		277,600	46,600	
PSINET INC	EQUITY	74437C101	3341	347,074	SH		DEFINED	2		347,074		
PSINET INC	EQUITY	74437C408	562	33,800	SH		DEFINED	2		33,800		
PSS WORLD MED INC	EQUITY	69366A100	2	429	SH		DEFINED	2		429		
PSS WORLD MEDICAL I	EQUITY	69366A100	15	4,100	SH		DEFINED	1		4,100		
PUBLIC SERVICE ENTE	EQUITY	744573106	4241	94,900	SH		DEFINED	1		94,900		
PUBLIC STORAGE INC	EQUITY	74460D109	464	19,400	SH		DEFINED	1		19,400		
PUBLIC STORAGE INC	EQUITY	74460D109	37080	1,549,030	SH		DEFINED	3		1,317,546	231,484	
PUBLIC STORAGE INC	EQUITY	74460D109	11822	493,867	SH		DEFINED	2		493,867		
PUBLIC SVC CO N MEX	EQUITY	744499104	60	2,300	SH		DEFINED	1		2,300		
PUBLIC SVC CO N MEX	EQUITY	744499104	282	10,900	SH		DEFINED	4		10,900		
PUBLIC SVC CO NM	EQUITY	744499104	161	6,225	SH		DEFINED	2		6,225		
PUBLIC SVC ENTERPRISE												
GROUP	EQUITY	744573106	165	3,699	SH		DEFINED	2		3,699		
PUGET SOUND ENERGY INC	EQUITY	745332106	8	300	SH		DEFINED	2		300		
PUGET SOUND PWR & L	EQUITY	745332106	1233	48,600	SH		DEFINED	1		48,600		
PULITZER INC	EQUITY	745769109	120	2,800	SH		DEFINED	2		2,800		
PULTE CORP	EQUITY	745867101	46	1,400	SH		DEFINED	1		1,400		
PULTE CORP	EQUITY	745867101	10250	310,600	SH		DEFINED	3		310,600		
PULTE CORP	EQUITY	745867101	10661	323,057	SH		DEFINED	2		323,057		
PUMA TECHNOLOGY INC	EQUITY	745887109	4	194	SH		DEFINED	2		194		
PURCHASEPRO COM INC	EQUITY	746144104	454	5,162	SH		DEFINED	2		5,162		
PURE RES INC	EQUITY	74622E102	6	269	SH		DEFINED	2		269		
PURINA MILLS INC	EQUITY	746276104	1531	157,046	SH		DEFINED	1		157,046		
QBE INS GROUP	EQUITY	671574002	72	15,263	SH		DEFINED	2		15,263		
QIAGEN NV	EQUITY	N72482107	2045	43,400	SH		DEFINED	2		43,400		
QIAGEN NV ORD	EQUITY	N72482107	8850	187,800	SH		DEFINED	3		162,200	25,600	
QLOGIC CORP	EQUITY	747277101	15040	170,907	SH		DEFINED	2		170,907		
QLOGIC CORPORATION	EQUITY	747277101	458	5,200	SH		DEFINED	1		5,200		
QLT INC	EQUITY	746927102	18179	256,500	SH		DEFINED	2		256,500		
QLT INC COM	EQUITY	746927102	5280	74,500	SH		DEFINED	3		63,600	10,900	

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NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PRN	PUT/ CALL	INVSTMT DSCRETN	OTHR MGRS	VOTING AUTHORITY			
									SOLE	SHARED	NONE	
QPL INTERNATIONAL	EQUITY	671677904	10	14,000	SH		DEFINED	2		14,000		
QRS CORP	EQUITY	74726X105	2	139	SH		DEFINED	2		139		
QUAKER OATS	EQUITY	747402105	324	4,100	SH		DEFINED	1		4,100		
QUAKER OATS CO	EQUITY	747402105	11339	143,302	SH		DEFINED	2		143,302		
QUALCOMM INC	EQUITY	747525103	1632	22,900	SH		DEFINED	1		22,900		
QUALCOMM INC	EQUITY	747525103	23017	323,052	SH		DEFINED	2		323,052		
QUANEX CORP	EQUITY	747620102	2	100	SH		DEFINED	2		100		
QUANTA SERVICES INC	EQUITY	74763E102	102	3,700	SH		DEFINED	1		3,700		
QUANTA SERVICES INC	EQUITY	74762E102	464	16,875	SH		DEFINED	2		16,875		
QUANTUM CORP	EQUITY	747906204	15	977	SH		DEFINED	2		977		
QUANTUM CORP	EQUITY	747906303	6	592	SH		DEFINED	2		592		
QUANTUM CORPORATION	EQUITY	747906204	130	8,600	SH		DEFINED	1		8,600		
QUEENS CNTY BANCORP	EQUITY	748242104	179	6,204	SH		DEFINED	2		6,204		
QUEST DIAGNOSTICS I	EQUITY	74834L100	298	2,600	SH		DEFINED	1		2,600		
QUEST DIAGNOSTICS INC	EQUITY	74834L100	15773	137,453	SH		DEFINED	2		137,453		
QUEST SOFTWARE INC	EQUITY	74834T103	8	126	SH		DEFINED	2		126		
QUESTAR CORP	EQUITY	748356102	168	6,050	SH		DEFINED	1		6,050		
QUESTAR CORP	EQUITY	748356102	2787	100,212	SH		DEFINED	2		100,212		
QUESTROM TECHNOLOGY INC	EQUITY	748372117	16	13,300	SH		DEFINED	4		13,300		
QUICKLOGIC CORP	EQUITY	74837P108	2	98	SH		DEFINED	2		98		
QUIKSILVER INC	EQUITY	74838C106	72	3,750	SH		DEFINED	2		3,750		
QUINENCO S.A.-ADR	EQUITY	748718103	242	28,000	SH		DEFINED	1		28,000		
QUINTILES TRANSNATI	EQUITY	748767100	54	3,400	SH		DEFINED	1		3,400		
QUINTILES TRANSNATIONAL												
CORP	EQUITY	748767100	6668	418,384	SH		DEFINED	2		418,384		
QUINTUS CORP	EQUITY	748798105	1	67	SH		DEFINED	2		67		
QUOKKA SPORTS INC	EQUITY	749077103	1	100	SH		DEFINED	2		100		
QUORUM HEALTH GROUP	EQUITY	749084109	53	4,100	SH		DEFINED	1		4,100		
QUORUM HEALTH GROUP INC	EQUITY	749084109	7	500	SH		DEFINED	2		500		
QWEST COMMUNICATION	EQUITY	749121109	12059	250,897	SH		DEFINED	1		250,897		
QWEST COMMUNICATIONS												
INTL INC	EQUITY	749121109	43276	900,407	SH		DEFINED	2		900,407		
QWEST TRENDS TR	EQUITY	74912L105	2844	35,600	SH		DEFINED	2		35,600		
R + B FALCON CORP	EQUITY	74912E101	40822	1,464,482	SH		DEFINED	2		1,464,482		
R + B FALCON CORP	EQUITY	74912E119	69	100	SH		DEFINED	2		100		
R + B FALCON CORP	EQUITY	74912E309	444	349	SH		DEFINED	2		349		
R + G FINANCIAL CORP	EQUITY	749136107	1	100	SH		DEFINED	2		100		
R G S ENERGY GROUP INC	EQUITY	74956K104	5	194	SH		DEFINED	2		194		
R R DONNELLEY & SON	EQUITY	257867101	96	3,900	SH		DEFINED	1		3,900		

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NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PRN	PUT/ CALL	INVSTMT DSCRETN	OTHR MGRS	VOTING AUTHORITY			
									SOLE	SHARED	NONE	
R.P.M. INC OHIO	EQUITY	749685103	251	27,642	SH		DEFINED	2		27,642		
RADIAN GROUP INC	EQUITY	750236101	27304	404,497	SH		DEFINED	2		404,497		
RADIAN GROUP INC COM	EQUITY	750236101	109026	1,615,200	SH		DEFINED	3		1,573,500	41,700	
RADIANT SYS INC	EQUITY	75025N102	999	46,728	SH		DEFINED	2		46,728		
RADIO ONE INC	EQUITY	75040P108	831	99,997	SH		DEFINED	2		99,997		
RADIO ONE INC	EQUITY	75040P405	3207	454,100	SH		DEFINED	2		454,100		
RADIO ONE INC CL A	EQUITY	75040P108	826	99,400	SH		DEFINED	3		99,400		
RADIO ONE INC CL A	EQUITY	75040P405	16951	2,400,200	SH		DEFINED	3		2,343,000	57,200	
RADIOSHACK CORP	EQUITY	750438103	16670	257,950	SH		DEFINED	1		257,950		
RADIOSHACK CORP	EQUITY	750438103	40116	620,755	SH		DEFINED	2		620,755		
RADISYS CORP	EQUITY	750459109	1893	37,432	SH		DEFINED	2		37,432		
RAILWORKS CORP	EQUITY	750789109	2317	674,000	SH		DEFINED	2		674,000		
RAINBOW TECHNOLOGIES INC	EQUITY	750862104	56	1,592	SH		DEFINED	2		1,592		

INC	EQUITY	76182K105	38	1,179	SH	DEFINED	2	1,179		
RF MICRO DEVICES INC	EQUITY	749941100	40	1,264	SH	DEFINED	2	1,264		
RFS HOTEL INVS INC	EQUITY	74955J108	3	200	SH	DEFINED	2	200		
RH DONNELLEY CORP	EQUITY	74955W307	177	8,384	SH	DEFINED	2	8,384		
RHYTHMS NETCONNECTIONS INC	EQUITY	762430205	27	3,635	SH	DEFINED	2	3,635		
RIBOZYME PHARMACEUTICALS INC	EQUITY	762567105	2	71	SH	DEFINED	2	71		
RICA FOODS INC	EQUITY	762582203		30	SH	DEFINED	2	30		
RICHARDSON ELECTRS LTD	CORPBOND	763165AC1	5742	5,602,000	PRN	DEFINED	4	5,602,000		
RICHMOND CNTY FINL CORP	EQUITY	764556106	3	140	SH	DEFINED	2	140		
RIGGS NATL CORP WASH DC	EQUITY	766570105	1	89	SH	DEFINED	2	89		
RITA MED SYS INC DEL	EQUITY	76774E103	1740	156,000	SH	DEFINED	2	156,000		
RITA MED SYS INC DEL COM	EQUITY	76774E103	6385	572,300	SH	DEFINED	3	572,300		
RITE AID CORP	EQUITY	767754104	15	3,722	SH	DEFINED	2	3,722		
RIVIANA FOODS INC DEL	EQUITY	769536103	2	100	SH	DEFINED	2	100		
RIVIERA HLDGS CORP COMM	EQUITY	769627100	3,812	525,775	SH	DEFINED	1	525,775		
RJ REYNOLDS TOBACCO	EQUITY	76182K105	194	6,001	SH	DEFINED	1	6,001		
RLI CORP	EQUITY	749607107	1	21	SH	DEFINED	2	21		
ROADWAY EXPRESS INC DEL	EQUITY	769742107	1	41	SH	DEFINED	2	41		

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NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PRN	PUT/ CALL	INVSTMT DSCRETN	OTHR MGRS	VOTING AUTHORITY			
									SOLE	SHARED	NONE	
ROBBINS & MYERS INC	CORPBOND	770196AA1	4988	5,058,000	PRN		DEFINED	4		5,058,000		
ROBERT HALF INTERNA	EQUITY	770323103	357	10,300	SH		DEFINED	1		10,300		
ROBERT HALF INTL INC	EQUITY	770323103	1419	40,900	SH		DEFINED	2		40,900		
ROBOTIC VISION SYS INC	EQUITY	771074101	1	250	SH		DEFINED	2		250		
ROCK TENN CO	EQUITY	772739207	1	100	SH		DEFINED	2		100		
ROCKWELL INTL CORP	EQUITY	773903109	169	5,600	SH		DEFINED	1		5,600		
ROCKWELL INTL CORP NEW	EQUITY	773903109	202	6,677	SH		DEFINED	2		6,677		
ROGERS COMMUNICATIONS INC	CORPBOND	775109AE1	15902	18,350,000	PRN		DEFINED	4		18,350,000		
ROGERS COMMUNICATIONS INC	EQUITY	775109200	381	16,100	SH		DEFINED	2		16,100		
ROGERS COMMUNICATIONS INC	EQUITY	775109960	488	20,640	SH		DEFINED	2		20,640		
ROGERS CORP	EQUITY	775133101	6909	218,479	SH		DEFINED	2		218,479		
ROHM & HAAS CO	EQUITY	775371107	223	6,400	SH		DEFINED	1		6,400		
ROHM + HAAS CO	EQUITY	775371107	4384	150,836	SH		DEFINED	2		150,836		
ROHN INDS INC	EQUITY	775381106	281	59,100	SH		DEFINED	4		59,100		
ROLLINS INC	EQUITY	775711104	25	1,700	SH		DEFINED	1		1,700		
ROLLINS INC	EQUITY	775711104	2	148	SH		DEFINED	2		148		
ROLLINS TRUCK LEASING CORP	EQUITY	775741101	3	400	SH		DEFINED	2		400		
ROPER INDS	EQUITY	776696106	123	3,700	SH		DEFINED	2		3,700		
ROSETTA INPHARMATICS INC	EQUITY	777777103	851	30,500	SH		DEFINED	2		30,500		
ROSLYN BANCORP INC	EQUITY	778162107	85	3,800	SH		DEFINED	1		3,800		
ROSLYN BANCORP INC	EQUITY	778162107	81	3,633	SH		DEFINED	2		3,633		
ROSS STORES INC	EQUITY	778296103	69	4,800	SH		DEFINED	1		4,800		
ROSS STORES INC	EQUITY	778296103	481	33,478	SH		DEFINED	2		33,478		
ROUSE CO	EQUITY	779273309	15314	423,925	SH		DEFINED	4		423,925		
ROUSE CO	EQUITY	779273101	431	17,300	SH		DEFINED	3		17,300	17,300	
ROUSE CO	EQUITY	779273101	317	12,700	SH		DEFINED	2		12,700		
ROWAN COS INC	EQUITY	779382100	4181	144,162	SH		DEFINED	2		144,162		
ROWAN COS. INC.	EQUITY	779382100	84	2,900	SH		DEFINED	1		2,900		
ROYAL BK CDA MONTREAL QUE	EQUITY	780087953	60	2,020	SH		DEFINED	2		2,020		
ROYAL CARIBBEAN CRUISES LTD	EQUITY	77780T103	8	300	SH		DEFINED	2		300		
ROYAL DUTCH PETE CO	EQUITY	780257804	38688	645,474	SH		DEFINED	2		645,474		
ROYAL DUTCH PETRO-N	EQUITY	780257804	3644	60,800	SH		DEFINED	1		60,800		
RPC INC	EQUITY	749660106	1	100	SH		DEFINED	2		100		
RPM INC OHIO	EQUITY	749685103	55	6,100	SH		DEFINED	1		6,100		
RSA SEC INC	EQUITY	749719100	4718	109,407	SH		DEFINED	2		109,407		
RTI INTL METALS INC	EQUITY	74973W107	1	71	SH		DEFINED	2		71		
RUBY TUESDAY INC	EQUITY	781182100	5	400	SH		DEFINED	2		400		

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NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PRN	PUT/ CALL	INVSTMT DSCRETN	OTHR MGRS	VOTING AUTHORITY			
									SOLE	SHARED	NONE	
RUDDICK CORP	EQUITY	781258108	37	2,700	SH		DEFINED	1		2,700		
RUDDICK CORP	EQUITY	781258108	2	166	SH		DEFINED	2		166		
RUDDOLPH TECHNOLOGIES INC	EQUITY	781270103	8	244	SH		DEFINED	2		244		
RURAL CELLULAR CORP	EQUITY	781904107	13445	197,357	SH		DEFINED	2		197,357		
RUSS BERRIE + CO INC	EQUITY	782233100	338	17,134	SH		DEFINED	2		17,134		
RUSSELL CORP	EQUITY	782352108	17	1,100	SH		DEFINED	1		1,100		
RUSSELL CORP	EQUITY	782352108	6	382	SH		DEFINED	2		382		
RYANAIR HOLDGS PLC	EQUITY	783513104	27035	702,200	SH		DEFINED	2		702,200		
RYANS FAMILY STEAK HOUSES INC	EQUITY	783519101	1	153	SH		DEFINED	2		153		
RYDER SYS INC	EQUITY	783549108	16	868	SH		DEFINED	2		868		
RYDER SYSTEMS INC	EQUITY	783549108	41	1,800	SH		DEFINED	1		1,800		
RYERSON TULL INC	EQUITY	78375P107	13	1,400	SH		DEFINED	1		1,400		
RYERSON TULL INC NEW	EQUITY	78375P107	1	129	SH		DEFINED	2		129		
RYLAND GROUP INC	EQUITY	783764103	2	70	SH		DEFINED	2		70		
S + T BANCORP INC	EQUITY	783859101	2	115	SH		DEFINED	2		115		
S&P 500 DEPOS RECEI	EQUITY	78462F103	7	50	SH		DEFINED	1		50		
S1 CORP	EQUITY	78463B101	4152	347,779	SH		DEFINED	2		347,779		
S3 INC	EQUITY	784849101	169	16,400	SH		DEFINED	4		16,400		
S3 INC	EQUITY	784849101	19	1,855	SH		DEFINED	2		1,855		
SABRE HLDGS CORP	EQUITY	785905100	5203	179,813	SH		DEFINED	2		179,813		
SABRE HOLDINGS CORP	EQUITY	785905100	112	3,862	SH		DEFINED	1		3,862		
SAFECO CORP	EQUITY	786429100	3082	113,100	SH		DEFINED	1		113,100		
SAFECO CORP	EQUITY	786429100	482	17,698	SH		DEFINED	2		17,698		
SAFEGUARD SCIENTIFICS INC	CORPBOND	786449AE8	708	750,000	PRN		DEFINED	4		750,000		

SAFEGUARD SCIENTIFICS INC	EQUITY	786449108	8	380	SH	DEFINED	2		380	
SAFEWAY INC	EQUITY	786514208	27108	580,635	SH	DEFINED	2		580,635	
SAFEWAY INC NEW	EQUITY	786514208	663	14,200	SH	DEFINED	1		14,200	
SAGA SYS INC	EQUITY	786610105	491	46,769	SH	DEFINED	2		46,769	
SAGENT TECHNOLOGY INC	EQUITY	786693101	1514	200,142	SH	DEFINED	2		200,142	
SAGENT TECHNOLOGY INC COM	EQUITY	786693101	1512	200,000	SH	DEFINED	3		200,000	
SAKS INC	EQUITY	79377W108	4	405	SH	DEFINED	2		405	
SAKS INCORPORATED	EQUITY	79377W108	82	8,300	SH	DEFINED	1		8,300	
SAKURA BK LTD	EQUITY	793774100	2601	35,000	SH	DEFINED	2		35,000	
SALEM COMMUNICATIONS CORP DEL	EQUITY	794093104	19	1,482	SH	DEFINED	2		1,482	
SALEM COMMUNICATIONS CORP DEL	EQUITY	794093104	154	12,100	SH	DEFINED	4		12,100	
SALTON INC	EQUITY	795757103	1	44	SH	DEFINED	2		44	
SAMSONG ELECTRS LTD	EQUITY	796050888	6686	72,276	SH	DEFINED	2		72,276	

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NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PRN	PUT/ CALL	INVTMT DISCRETN	OTHR MGRS	VOTING AUTHORITY		
									SOLE	SHARED	NONE
SAN JUAN BASIN RTY	EQUITY	798241105	767	64,600	SH		DEFINED	4		64,600	
SANCHEZ COMPUTER ASSOC INC	EQUITY	799702105	2	100	SH		DEFINED	2		100	
SANDISK CORP	EQUITY	80004C101	928	13,901	SH		DEFINED	2		13,901	
SANDY SPRING BANCORP INC	EQUITY	800363103	1	21	SH		DEFINED	2		21	
SANGSTAT MED CORP	EQUITY	801003104	2	123	SH		DEFINED	2		123	
SANMINA CORP	CORPBOND	800907AB3	21385	9,733,000	PRN		DEFINED	4		9,733,000	
SANMINA CORP	CORPBOND	800907AC1	3780	9,000,000	PRN		DEFINED	4		9,000,000	
SANMINA CORP	EQUITY	800907107	384	4,100	SH		DEFINED	1		4,100	
SANMINA CORP	EQUITY	800907107	41999	448,583	SH		DEFINED	2		448,583	
SANTA FE ENERGY TR	EQUITY	802013102	3979	197,700	SH		DEFINED	4		197,700	
SANTA FE INTERNATIONAL CORP	EQUITY	G7805C108	19408	430,700	SH		DEFINED	2		430,700	
SANTA FE INTL CORP ORD	EQUITY	G7805C108	19390	430,300	SH		DEFINED	3		375,000	55,300
SAP AKTIENGESELLSCHAFT	EQUITY	803054204	7798	126,800	SH		DEFINED	2		126,800	
SAPIENT CORP	EQUITY	803062108	2152	52,900	SH		DEFINED	1		52,900	
SAPIENT CORP	EQUITY	803062108	9414	231,366	SH		DEFINED	2		231,366	
SARA LEE CORP	EQUITY	803111103	516	25,400	SH		DEFINED	1		25,400	
SARA LEE CORP	EQUITY	803111103	38985	1,919,251	SH		DEFINED	2		1,919,251	
SATCON TECHNOLOGY CORP	EQUITY	803893106	117	3,270	SH		DEFINED	2		3,270	
SAUER DANFOSS INC	EQUITY	804137107	2	168	SH		DEFINED	2		168	
SAVVIS COMMUNICATIONS CORP	EQUITY	805423100	613	68,069	SH		DEFINED	2		68,069	
SAWTEK INC	EQUITY	805468105	92	2,400	SH		DEFINED	1		2,400	
SAWTEK INC	EQUITY	805468105	364	9,443	SH		DEFINED	2		9,443	
SBA COMMUNICATIONS CORP	EQUITY	78388J106	12221	291,401	SH		DEFINED	2		291,401	
SBA COMMUNICATIONS CRP COM	EQUITY	78388J106	24965	595,300	SH		DEFINED	3		586,300	9,000
SBC COMMUNICATIONS	EQUITY	78387G103	17787	355,744	SH		DEFINED	1		355,744	
SBC COMMUNICATIONS INC	EQUITY	78387G103	47734	954,681	SH		DEFINED	2		954,681	
SBS TECHNOLOGIES INC	EQUITY	78387P103	2	102	SH		DEFINED	2		102	
SCANA CORP	EQUITY	80589M102	188	6,100	SH		DEFINED	1		6,100	
SCANA CORP NEW	EQUITY	80589M102	400	12,944	SH		DEFINED	2		12,944	
SCANSOFT INC	EQUITY	80603P107	1	671	SH		DEFINED	2		671	
SCHERING PLOUGH	EQUITY	806605101	8047	173,050	SH		DEFINED	1		173,050	
SCHERING PLOUGH CORP	EQUITY	806605101	172919	3,718,677	SH		DEFINED	2		3,718,677	
SCHLUMBERGER	EQUITY	806857108	35370	429,700	SH		DEFINED	1		429,700	
SCHLUMBERGER	EQUITY	806857108	1893	23,000	SH		DEFINED	3		23,000	
SCHLUMBERGER LTD	EQUITY	806857108	61081	742,067	SH		DEFINED	2		742,067	
SCHOLASTIC CORP	EQUITY	807066105	3009	37,823	SH		DEFINED	2		37,823	
SCHOLASTIC CORPORAT	EQUITY	807066105	72	900	SH		DEFINED	1		900	

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NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PRN	PUT/ CALL	INVTMT DISCRETN	OTHR MGRS	VOTING AUTHORITY		
									SOLE	SHARED	NONE
SCHOOL SPECIALTY INC	EQUITY	807863105	48	2,272	SH		DEFINED	2		2,272	
SCHULMAN A INC	EQUITY	808194104	288	26,200	SH		DEFINED	2		26,200	
SCHWAB (CHARLES) CO	EQUITY	808513105	1376	38,750	SH		DEFINED	1		38,750	
SCHWAB CHARLES CORP	EQUITY	808513105	15760	443,935	SH		DEFINED	2		443,935	
SCHWEITZER MAUDUIT INTL INC	EQUITY	808541106	2	169	SH		DEFINED	2		169	
SCI SYS INC	EQUITY	783890106	45318	1,105,322	SH		DEFINED	2		1,105,322	
SCI SYSTEMS INC	EQUITY	783890106	344	8,400	SH		DEFINED	1		8,400	
SCICLONE PHARMACEUTICALS INC	EQUITY	80862K104	2	207	SH		DEFINED	2		207	
SCIENT CORP	EQUITY	80864H109	5	237	SH		DEFINED	2		237	
SCIENTIFIC ATLANTA	EQUITY	808655104	286	4,500	SH		DEFINED	1		4,500	
SCIENTIFIC ATLANTA	EQUITY	808655104	16212	254,800	SH		DEFINED	3		227,300	27,500
SCIENTIFIC ATLANTA INC	EQUITY	808655104	5406	84,963	SH		DEFINED	2		84,963	
SCIENTIFIC LEARNING CORP	EQUITY	808760102	272	50,000	SH		DEFINED	2		50,000	
SCIQUEST COM INC	EQUITY	80908Q107	1	142	SH		DEFINED	2		142	
SCM MICROSYSTEMS INC	EQUITY	784018103	3	66	SH		DEFINED	2		66	
SCOTT TECHNOLOGIES INC	EQUITY	810022301	3	143	SH		DEFINED	2		143	
SCOTTS CO	EQUITY	810186106	248	7,400	SH		DEFINED	4		7,400	
SCOTTS CO	EQUITY	810186106	5	135	SH		DEFINED	2		135	
SCP POOL CORP	EQUITY	784028102	4	141	SH		DEFINED	2		141	
SCPIE HLDGS INC	EQUITY	78402P104	2	100	SH		DEFINED	2		100	
SCRIPPS E W CO OH	EQUITY	811054204	14060	260,364	SH		DEFINED	2		260,364	
SDL INC	EQUITY	784076101	17217	55,900	SH		DEFINED	2		55,900	
SEACHANGE INTL INC	EQUITY	811699107	1366	40,917	SH		DEFINED	2		40,917	
SEACOAST FINL SVCS CORP	EQUITY	81170Q106	245	22,317	SH		DEFINED	2		22,317	
SEACOR SMIT INC	EQUITY	811904101	4	86	SH		DEFINED	2		86	
SEAGATE TECHNOLOGY	EQUITY	811804103	435	6,300	SH		DEFINED	1		6,300	
SEAGATE TECHNOLOGY	EQUITY	811804103	3057	44,299	SH		DEFINED	2		44,299	
SEAGRAM JOSEPH E & SONS INC	CORPBOND	811845AH9	277	262,000	PRN		DEFINED	4		262,000	

SEAGRAM LTD	EQUITY	811850106	706	12,300	SH	DEFINED	1	12,300		
SEAGRAM LTD	EQUITY	811850205	28345	545,100	SH	DEFINED	4	545,100		
SEAGRAM LTD	EQUITY	811850106	13458	234,300	SH	DEFINED	2	234,300		
SEALED AIR CORP	EQUITY	81211K209	20926	463,100	SH	DEFINED	4	463,100		
SEALED AIR CORP	EQUITY	81211K100	7559	167,057	SH	DEFINED	1	167,057		
SEALED AIR CORP NEW	EQUITY	81211K100	59821	1,322,020	SH	DEFINED	2	1,322,020		
SEARS ROEBUCK & CO	EQUITY	812387108	2082	64,224	SH	DEFINED	2	64,224		
SEARS, ROEBUCK	EQUITY	812387108	334	10,300	SH	DEFINED	1	10,300		
SECOR SMIT INC	EQUITY	811904AE1	11779	10,588,000	SH	DEFINED	4	10,588,000		

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NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PRN	PUT/ CALL	INVSTMT DSCRETN	OTHR MGRS	VOTING AUTHORITY		
									SOLE	SHARED	NONE
SECURE COMPUTING CORP	EQUITY	813705100	5	175	SH		DEFINED	2			175
SECURITY CAP GROUP INC	EQUITY	81413P204	43	2,292	SH		DEFINED	2			2,292
SEI INVESTMENTS CO	EQUITY	784117103	96	1,357	SH		DEFINED	2			1,357
SEI INVESTMENTS COM	EQUITY	784117103	212	3,000	SH		DEFINED	1			3,000
SEITEL INC	EQUITY	816074306	22	1,500	SH		DEFINED	2			1,500
SELECTICA INC DEL	EQUITY	816288104	1	22	SH		DEFINED	2			22
SELECTIVE INS GROUP INC	EQUITY	816300107	5	254	SH		DEFINED	2			254
SEMA GROUP PLC	EQUITY	81661R100	8	243	SH		DEFINED	2			243
SEMCO ENERGY INC	EQUITY	78412D307	2613	222,800	SH		DEFINED	4			222,800
SEMCO ENERGY INC	EQUITY	78412D109	3	200	SH		DEFINED	2			200
SEMITOOL INC	EQUITY	816909105	34	2,674	SH		DEFINED	2			2,674
SEMPRA ENERGY	EQUITY	816851109	5112	245,613	SH		DEFINED	1			245,613
SEMPRA ENERGY	EQUITY	816851109	100	4,787	SH		DEFINED	2			4,787
SEMTECH CORP	EQUITY	816850101	164	3,800	SH		DEFINED	1			3,800
SEMTECH CORP	CORPBOND	816850AD3	3570	3,000,000	PRN		DEFINED	4			3,000,000
SEMTECH CORP	EQUITY	816850101	1772	41,100	SH		DEFINED	2			41,100
SENSORMATIC ELECTRS CORP	EQUITY	817265101	68	4,500	SH		DEFINED	1			4,500
SENSORMATIC ELECTRS CORP	EQUITY	817265200	2486	110,500	SH		DEFINED	4			110,500
SENSORMATIC ELECTRS CORP	EQUITY	817265804	20927	930,111	SH		DEFINED	4			930,111
SENSORMATIC ELECTRS CORP	EQUITY	817265101	198	13,223	SH		DEFINED	2			13,223
SEPRACOR INC	EQUITY	817315104	528	4,300	SH		DEFINED	1			4,300
SEPRACOR INC	CORPBOND	817315AC8	519	100,000	PRN		DEFINED	4			100,000
SEPRACOR INC	CORPBOND	817315AE4	93728	18,059,000	PRN		DEFINED	4			18,059,000
SEPRACOR INC	CORPBOND	817315AH7	27301	13,205,000	PRN		DEFINED	4			13,205,000
SEPRACOR INC	EQUITY	817315104	950	7,741	SH		DEFINED	2			7,741
SEQUA CORP	EQUITY	817320104	2	48	SH		DEFINED	2			48
SEQUA CORP - CLASS	EQUITY	817320104	26	600	SH		DEFINED	1			600
SEQUENOM INC	EQUITY	817337108	4320	102,557	SH		DEFINED	2			102,557
SEQUOIA SOFTWARE CORP	EQUITY	817439102		48	SH		DEFINED	2			48
SERENA SOFTWARE INC	EQUITY	817492101	5	114	SH		DEFINED	2			114
SERONO SA	EQUITY	81752M101	6942	229,500	SH		DEFINED	2			229,500
SERVICE CORP INTL	EQUITY	817565104	1487	609,931	SH		DEFINED	2			609,931
SERVICE MASTER COMPANY	EQUITY	81760N109	2181	220,897	SH		DEFINED	2			220,897
SERVICE TECHNOLOGIES INC	EQUITY	81763Q109	909	123,300	SH		DEFINED	2			123,300
SF HLDGS GROUP INC	EQUITY	784141806	30	8	SH		DEFINED	2			8
SF HLDGS GROUP INC	EQUITY	784141855		25	SH		DEFINED	2			25
SHARPER IMAGE CORP	EQUITY	820013100	2129	120,800	SH		DEFINED	2			120,800

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NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PRN	PUT/ CALL	INVSTMT DSCRETN	OTHR MGRS	VOTING AUTHORITY		
									SOLE	SHARED	NONE
SHARPER IMAGE CORP COM	EQUITY	820013100	7524	426,900	SH		DEFINED	3			426,900
SHAW GROUP INC	EQUITY	820280105	8	114	SH		DEFINED	2			114
SHAW INDS INC	EQUITY	820286102	7	364	SH		DEFINED	2			364
SHAW INDUSTRIES INC	EQUITY	820286102	139	7,500	SH		DEFINED	1			7,500
SHELL TRANS + TRADING PLC	EQUITY	822703609	4204	85,900	SH		DEFINED	2			85,900
SHERWIN WILLIAMS CO	EQUITY	824348106	7013	328,111	SH		DEFINED	2			328,111
SHERWIN-WILLIAMS	EQUITY	824348106	109	5,100	SH		DEFINED	1			5,100
SHIRE PHARMACEUTICALS GROUP PL	EQUITY	82481R106	862	16,700	SH		DEFINED	2			16,700
SHIRE PHARMACEUTICALS PHARMACEUTICALS GRP PLC	EQUITY	82481R106	251	5,000	SH		DEFINED	4			5,000
SHOE CARNIVAL INC	EQUITY	824889109	7	1,300	SH		DEFINED	2			1,300
SHOPKO STORES INC	EQUITY	824911101	2	200	SH		DEFINED	2			200
SHOPNET COM INC	EQUITY	82508N112	21	74,500	SH		DEFINED	4			74,500
SHURGARD STORAGE CTRS INC	EQUITY	82567D104	3	137	SH		DEFINED	2			137
SICOR INC	EQUITY	825846108	22	2,167	SH		DEFINED	2			2,167
SIEBEL SYS INC	EQUITY	826170102	51856	465,864	SH		DEFINED	2			465,864
SIEBEL SYSTEMS INC	CORPBOND	826170AC6	246549	50,819,000	PRN		DEFINED	4			50,819,000
SIEBEL SYSTEMS INC	EQUITY	826170102	1280	11,500	SH		DEFINED	1			11,500
SIERRA HEALTH SVCS INC	EQUITY	826322109	140	29,800	SH		DEFINED	4			29,800
SIERRA PAC RES NEW	EQUITY	826428104	183	10,161	SH		DEFINED	2			10,161
SIERRA PACIFIC RESO	EQUITY	826428104	297	16,500	SH		DEFINED	4			16,500
SIERRA PACIFIC RESO	EQUITY	826428104	81	4,500	SH		DEFINED	1			4,500
SIGMA ALDRICH	EQUITY	826552101	53	1,602	SH		DEFINED	2			1,602
SIGMA-ALDRICH	EQUITY	826552101	92	2,800	SH		DEFINED	1			2,800
SILICON GRAPHICS INC	EQUITY	827056102	1242	301,032	SH		DEFINED	2			301,032
SILICON IMAGE INC	EQUITY	82705T102	5	186	SH		DEFINED	2			186
SILICON STORAGE TECHNOLOGY INC	EQUITY	827057100	15	570	SH		DEFINED	2			570
SILICON VALLEY BANC	EQUITY	827064106	146	2,500	SH		DEFINED	1			2,500
SILICON VY BANCSHARES	EQUITY	827064106	17	293	SH		DEFINED	2			293
SILICON VY GROUP INC	EQUITY	827066101	6209	235,966	SH		DEFINED	2			235,966
SILICONIX INC	EQUITY	827079203	49	1,031	SH		DEFINED	2			1,031
SILICONWARE PRECISION INDS LTD	EQUITY	827084864	226	45,700	SH		DEFINED	2			45,700
SILVERLINE TECHNOLOGIES LTD	EQUITY	828408104	245	13,760	SH		DEFINED	2			13,760
SILVERSTREAM SOFTWARE COM	EQUITY	827907106	20612	684,200	SH		DEFINED	3			684,200
SILVERSTREAM SOFTWARE INC	EQUITY	827907106	5693	188,966	SH		DEFINED	2			188,966

SIMON PPTY GROUP	EQUITY	828806109	42484	1,812,650	SH	DEFINED	3		1,554,750	257,900
SIMON PPTY GROUP	EQUITY	828806406	661	10,000	SH	DEFINED	4		10,000	
SIMON PPTY GROUP INC NEW	EQUITY	828806109	8893	379,418	SH	DEFINED	2		379,418	

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NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PRN	PUT/ CALL	INVSTMT DSCRETN	OTHR MGRS	VOTING AUTHORITY		
									SOLE	SHARED	NONE
SIMPLE TECHNOLOGY INC	EQUITY	828820100	5	500	SH		DEFINED	2		500	
SIMPSON MFG INC	EQUITY	829073105	31	684	SH		DEFINED	2		684	
SINCLAIR BROADCAST GROUP INC	EQUITY	829226109	3	314	SH		DEFINED	2		314	
SINCLAIR CAP	EQUITY	829230408	96	1,000	SH		DEFINED	2		1,000	
SIPEX CORP	EQUITY	829909100	10657	253,358	SH		DEFINED	2		253,358	
SIPEX CORP COM	EQUITY	829909100	25216	599,500	SH		DEFINED	3		590,500	9,000
SIRIUS SATELLITE RADIO INC	EQUITY	829660103	12	236	SH		DEFINED	2		236	
SITEL CORP	EQUITY	82980K107	1	230	SH		DEFINED	2		230	
SIX FLAGS INC	EQUITY	83001P109	70	4,500	SH		DEFINED	1		4,500	
SIX FLAGS INC	EQUITY	83001P109	502	32,401	SH		DEFINED	2		32,401	
SIX FLAGS INC	EQUITY	83001P208	1484	47,100	SH		DEFINED	2		47,100	
SJW CORP	EQUITY	784305104		3	SH		DEFINED	2		3	
SK TELECOM CO LTD-A	EQUITY	78440P108	1306	50,950	SH		DEFINED	1		50,950	
SK TELECOM LTD	EQUITY	78440P108	59	2,300	SH		DEFINED	2		2,300	
SKECHERS U S A INC	EQUITY	830566105	2	140	SH		DEFINED	2		140	
SKY FINL GROUP INC	EQUITY	83080P103	9	513	SH		DEFINED	2		513	
SKYLINE CORP	EQUITY	830830105	2	100	SH		DEFINED	2		100	
SKYMALLINC	EQUITY	830859104	256	100,000	SH		DEFINED	2		100,000	
SKYWEST INC	EQUITY	830879102	11612	226,572	SH		DEFINED	2		226,572	
SL GREEN RLTY CORP	EQUITY	78440X101	4	142	SH		DEFINED	2		142	
SL GREEN RLTY CORP	EQUITY	78440X200	2067	68,900	SH		DEFINED	2		68,900	
SLI INC	EQUITY	78442T108	20	2,800	SH		DEFINED	2		2,800	
SMART + FINAL INC	EQUITY	831683107	1	163	SH		DEFINED	2		163	
SMARTDISK CORP	EQUITY	83169Q105		30	SH		DEFINED	2		30	
SMARTFORCE PLC	EQUITY	83170A206	156	3,287	SH		DEFINED	2		3,287	
SMARTSERV ONLINE INC	EQUITY	83169M112	340	22,185	SH		DEFINED	4		22,185	
SMARTSERV ONLINE INC	EQUITY	83169M203	1	30	SH		DEFINED	2		30	
SMITH A O CORP	EQUITY	831865209	23	1,851	SH		DEFINED	2		1,851	
SMITH CHARLES E RESIDENTIAL	EQUITY	832197107	1153	25,406	SH		DEFINED	2		25,406	
SMITH CHARLES RESIDENTL COM	EQUITY	832197107	4687	103,300	SH		DEFINED	3		88,900	14,400
SMITH INTERNATIONAL	EQUITY	832110100	237	2,900	SH		DEFINED	1		2,900	
SMITH INTL INC	EQUITY	832110100	17106	209,730	SH		DEFINED	2		209,730	
SMITHFIELD FOODS INC	EQUITY	832248108	132	5,033	SH		DEFINED	2		5,033	
SMITHKLINE BEECHAM P L C	EQUITY	832378301	32768	477,500	SH		DEFINED	2		477,500	
SMUCKER (J.M.) CO	EQUITY	832696306	39	1,600	SH		DEFINED	1		1,600	
SMUCKER J M CO	EQUITY	832696306	5	200	SH		DEFINED	2		200	
SMURFIT STONE CONTAINER CORP	EQUITY	832727101	11842	986,869	SH		DEFINED	2		986,869	

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NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PRN	PUT/ CALL	INVSTMT DSCRETN	OTHR MGRS	VOTING AUTHORITY		
									SOLE	SHARED	NONE
SNAP ON INC	EQUITY	833034101	249	10,585	SH		DEFINED	2		10,585	
SNAP-ON INC.	EQUITY	833034101	44	1,850	SH		DEFINED	1		1,850	
SOC QUIMICA Y MINER	EQUITY	833635105	1202	57,730	SH		DEFINED	1		57,730	
SODEXHO MARIOTT SER	EQUITY	833793102	136	8,272	SH		DEFINED	1		8,272	
SODEXHO MARIOTT SVCS INC	EQUITY	833793102	3	164	SH		DEFINED	2		164	
SOFTNET SYS INC	EQUITY	833964109	1	215	SH		DEFINED	2		215	
SOFTWARE COM INC	EQUITY	83402P104	779	4,291	SH		DEFINED	2		4,291	
SOLETRON CORP	EQUITY	834182107	16785	363,900	SH		DEFINED	1		363,900	
SOLETRON CORP	EQUITY	834182107	120149	2,604,846	SH		DEFINED	2		2,604,846	
SOLUTIA INC	EQUITY	834376105	72	6,300	SH		DEFINED	1		6,300	
SOLUTIA INC	EQUITY	834376105	8	707	SH		DEFINED	2		707	
SOMERA COMMUNICATIONS INC	EQUITY	834458101	1	143	SH		DEFINED	2		143	
SONIC AUTOMOTIVE INC	EQUITY	83545G102	1	174	SH		DEFINED	2		174	
SONIC CORP	EQUITY	835451105	3	100	SH		DEFINED	2		100	
SONIC FDRY INC	EQUITY	83545R108	1	85	SH		DEFINED	2		85	
SONIC INNOVATIONS INC	EQUITY	83545M109	1	72	SH		DEFINED	2		72	
SONICWALL INC	EQUITY	835470105	4	129	SH		DEFINED	2		129	
SONOCO PRODS CO	EQUITY	835495102	105	5,790	SH		DEFINED	1		5,790	
SONOCO PRODS CO	EQUITY	835495102	1841	101,914	SH		DEFINED	2		101,914	
SONOSITE INC	EQUITY	83568G104	21	1,103	SH		DEFINED	2		1,103	
SONUS NETWORKS INC	EQUITY	835916107	447	3,534	SH		DEFINED	2		3,534	
SOTHEBYS HLDGS INC	EQUITY	835898107	6	224	SH		DEFINED	2		224	
SOTHEBY'S HOLDINGS	EQUITY	835898107	85	3,400	SH		DEFINED	1		3,400	
SOURCE INFORMATION MGMT CO	EQUITY	836151209	1	121	SH		DEFINED	2		121	
SOUTH FINL GROUP INC	EQUITY	837841105	3	222	SH		DEFINED	2		222	
SOUTH JERSEY INDS INC	EQUITY	838518108	1	28	SH		DEFINED	2		28	
SOUTHDOWN INC	EQUITY	841297104	150	2,100	SH		DEFINED	1		2,100	
SOUTHDOWN INC	EQUITY	841297104	8	111	SH		DEFINED	2		111	
SOUTHERN CO	EQUITY	842587107	6199	191,100	SH		DEFINED	1		191,100	
SOUTHERN CO	EQUITY	842587107	1186	36,574	SH		DEFINED	2		36,574	
SOUTHERN ENERGY INC	EQUITY	842816100	7035	224,235	SH		DEFINED	2		224,235	
SOUTHERN PERU COPPER CORP	EQUITY	843611104	2	154	SH		DEFINED	2		154	
SOUTHERN UN CO NEW	EQUITY	844030106	5	237	SH		DEFINED	2		237	
SOUTHTRUST CORP	EQUITY	844730101	12800	407,135	SH		DEFINED	1		407,135	
SOUTHTRUST CORP	EQUITY	844730101	66	2,109	SH		DEFINED	2		2,109	
SOUTHWEST AIRLINES	EQUITY	844741108	362	14,925	SH		DEFINED	1		14,925	
SOUTHWEST AIRLS CO	EQUITY	844741108	36026	1,485,598	SH		DEFINED	2		1,485,598	

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NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PRN	PUT/ CALL	INVSTMT DCRETN	OTHR MGRS	VOTING AUTHORITY			
									SOLE	SHARED	NONE	
SOUTHWEST BANCORPORATION												
TEX	EQUITY	84476R109	102	3,127	SH		DEFINED	2			3,127	
SOUTHWEST GAS CORP	EQUITY	844895102	110	5,260	SH		DEFINED	2			5,260	
SOUTHWEST SECS GROUP INC	EQUITY	845224104	257	8,800	SH		DEFINED	4			8,800	
SOUTHWEST SECS GROUP INC	EQUITY	845224104	2	72	SH		DEFINED	2			72	
SOUTHWESTERN ENERGY CO	EQUITY	845467109	2	200	SH		DEFINED	2			200	
SOVEREIGN BANCORP INC	EQUITY	845905108	99	10,680	SH		DEFINED	2			10,680	
SOVEREIGN BANCORP INC	EQUITY	845905108	121	13,100	SH		DEFINED	1			13,100	
SOVEREIGN BANCORP INC	EQUITY	845905306	1208	21,379	SH		DEFINED	4			21,379	
SOVRAN SELF STORAGE INC	EQUITY	84610H108	3	157	SH		DEFINED	2			157	
SPACELABS INC	EQUITY	846247104	12	1,200	SH		DEFINED	2			1,200	
SPANISH BROADCASTING SYS												
INC	EQUITY	846425882	2904	247,173	SH		DEFINED	2			247,173	
SPARTAN STORES INC	EQUITY	846822104	121	16,500	SH		DEFINED	4			16,500	
SPARTECH CORP	EQUITY	847220209	1	88	SH		DEFINED	2			88	
SPDR TRUST	EQUITY	78462F103	172	1,200	SH		DEFINED	2			1,200	
SPECIALTY EQUIP COS INC	EQUITY	847497203	2	100	SH		DEFINED	2			100	
SPECTRA PHYSICS LASERS												
INC	EQUITY	847568102	1	16	SH		DEFINED	2			16	
SPECTRALINK CORP	EQUITY	847580107	1	104	SH		DEFINED	2			104	
SPECTRASITE HLDGS INC	EQUITY	84760T100	7630	411,055	SH		DEFINED	2			411,055	
SPECTRASITE HLDGS INC												
COM	EQUITY	84760T100	20822	1,121,700	SH		DEFINED	3			1,099,200	22,500
SPEECHWORKS INTL INC	EQUITY	84764M101	3133	50,540	SH		DEFINED	2			50,540	
SPEECHWORKS INTL INC COM	EQUITY	84764M101	8382	135,200	SH		DEFINED	3			130,100	5,100
SPEEDFAM TPEC INC	EQUITY	847705100	1	122	SH		DEFINED	2			122	
SPEEDWAY MOTORSPORTSINC	EQUITY	847788106	1623	77,961	SH		DEFINED	2			77,961	
SPHERION CORP	EQUITY	848420105	453	37,959	SH		DEFINED	2			37,959	
SPIEGEL INC	EQUITY	848457107	1	165	SH		DEFINED	2			165	
SPIEKER PPTYS INC	EQUITY	848497103	7833	136,081	SH		DEFINED	2			136,081	
SPIEKER PPTYS INC COM	EQUITY	848497103	19595	340,400	SH		DEFINED	3			292,500	47,900
SPINNAKER EXPL CO	EQUITY	84855W109	5738	164,535	SH		DEFINED	2			164,535	
SPINNAKER EXPL CO COM	EQUITY	84855W109	23750	681,000	SH		DEFINED	3			681,000	
SPLASH TECHNOLOGY HLDGS												
INC	EQUITY	848623104	113	12,200	SH		DEFINED	4			12,200	
SPORT HALEY INC	EQUITY	848925103	10	2,400	SH		DEFINED	2			2,400	
SPORTSLINE USA INC	EQUITY	848934105	1365	98,851	SH		DEFINED	2			98,851	
SPRINGS INDS INC	EQUITY	851783100	6	198	SH		DEFINED	2			198	
SPRINGS INDUSTRIES	EQUITY	851783100	17	600	SH		DEFINED	1			600	
SPRINT CORP	EQUITY	852061100	6443	219,800	SH		DEFINED	1			219,800	
SPRINT CORP	EQUITY	852061506	12186	347,550	SH		DEFINED	1			347,550	
SPRINT CORP	EQUITY	852061100	26366	899,488	SH		DEFINED	2			899,488	

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NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PRN	PUT/ CALL	INVSTMT DCRETN	OTHR MGRS	VOTING AUTHORITY			
									SOLE	SHARED	NONE	
SPRINT CORP	EQUITY	852061506	44573	1,271,235	SH		DEFINED	2			1,271,235	
SPS TECHNOLOGIES INC	EQUITY	784626103	5	100	SH		DEFINED	2			100	
SPSS INC	EQUITY	78462K102	1	33	SH		DEFINED	2			33	
SPX CORP	EQUITY	784635104	270	1,900	SH		DEFINED	1			1,900	
SPX CORP	EQUITY	784635104	15399	108,493	SH		DEFINED	2			108,493	
ST JOE CO	EQUITY	790148100	3	100	SH		DEFINED	2			100	
ST JUDE MED INC	EQUITY	790849103	9320	182,743	SH		DEFINED	2			182,743	
ST JUDE MEDICAL INC	EQUITY	790849103	128	2,500	SH		DEFINED	1			2,500	
ST MARY LD + EXPL CO	EQUITY	792228108	5	226	SH		DEFINED	2			226	
ST PAUL COS INC	EQUITY	792860108	7776	157,687	SH		DEFINED	2			157,687	
ST. PAUL COS INC.	EQUITY	792860108	306	6,200	SH		DEFINED	1			6,200	
STAAR SURGICAL CO	EQUITY	852312305	2	129	SH		DEFINED	2			129	
STAMPS COM INC	EQUITY	852857101	603	156,939	SH		DEFINED	2			156,939	
STANCORP FINL GROUP INC	EQUITY	852891100	11	250	SH		DEFINED	2			250	
STANDARD AUTOMOTIVE CORP	EQUITY	853097202	178	20,600	SH		DEFINED	4			20,600	
STANDARD MICROSYSTEMS												
CORP	EQUITY	853626109	1	45	SH		DEFINED	2			45	
STANDARD PAC CORP NEW	EQUITY	85375C101	4	200	SH		DEFINED	2			200	
STANDARD REGISTER	EQUITY	853887107	1	52	SH		DEFINED	2			52	
STANDARD REGISTER C	EQUITY	853887107	24	1,500	SH		DEFINED	1			1,500	
STANDEX INTL CORP	EQUITY	854231107	2	100	SH		DEFINED	2			100	
STANFORD MICRODEVICES												
INC	EQUITY	854399102	1	13	SH		DEFINED	2			13	
STANLEY FURNITURE INC	EQUITY	854305208	87	3,600	SH		DEFINED	2			3,600	
STANLEY WORKS	EQUITY	854616109	67	2,900	SH		DEFINED	1			2,900	
STANLEY WORKS	EQUITY	854616109	55	2,373	SH		DEFINED	2			2,373	
STAPLES INC	EQUITY	855030102	197	13,850	SH		DEFINED	1			13,850	
STAPLES INC	EQUITY	855030102	6081	428,634	SH		DEFINED	2			428,634	
STARBASE CORP	EQUITY	854910205	1	250	SH		DEFINED	2			250	
STARBUCKS CORP	EQUITY	855244109	224	5,600	SH		DEFINED	1			5,600	
STARBUCKS CORP	EQUITY	855244109	5637	140,712	SH		DEFINED	2			140,712	
STARMEDIA NETWORK INC	EQUITY	855546107	2	309	SH		DEFINED	2			309	
STARTEK INC	EQUITY	85569C107	1	36	SH		DEFINED	2			36	
STARWOOD HOTELS +												
RESORTS	EQUITY	85590A203	2461	78,737	SH		DEFINED	2			78,737	
STATE STREET CORP	EQUITY	857477103	585	4,500	SH		DEFINED	1			4,500	
STATE STREET CORPORATION	EQUITY	857477103	38266	294,356	SH		DEFINED	2			294,356	
STATEN IS BANCORP INC	EQUITY	857550107	169	8,434	SH		DEFINED	2			8,434	
STATION CASINOS INC	EQUITY	857689103	3	178	SH		DEFINED	2			178	
STEEL DYNAMICS INC	EQUITY	858119100	3	311	SH		DEFINED	2			311	

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NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PRN	PUT/ CALL	INVSTMT DCRETN	OTHR MGRS	VOTING AUTHORITY		
									SOLE	SHARED	NONE

STEELCASE INC	EQUITY	858155203	4	264	SH	DEFINED	2		264	
STEELCASE INC	EQUITY	858155203	256	15,300	SH	DEFINED	4		15,300	
STEIN MART INC	EQUITY	858375108	2	203	SH	DEFINED	2		203	
STEINER LEISURE LIMITED	EQUITY	P8744Y102	101	4,500	SH	DEFINED	2		4,500	
STEINWAY MUSICAL COMMON	EQUITY	858495104	31,407	1,801,131	SH	DEFINED	1		1,801,131	
STERICYCLE INC	EQUITY	858912108	3	129	SH	DEFINED	2		129	
STERIS CORP	EQUITY	859152100	47	3,900	SH	DEFINED	1		3,900	
STERIS CORP	EQUITY	859152100	481	40,100	SH	DEFINED	2		40,100	
STERLING BANCSHARES INC	EQUITY	858907108	23	1,476	SH	DEFINED	2		1,476	
STEWART & STEVE	EQUITY	860342104	28	1,600	SH	DEFINED	1		1,600	
STEWART + STEVENSON SVCS INC	EQUITY	860342104	4	254	SH	DEFINED	2		254	
STEWART ENTERPRISES INC	EQUITY	860370105	1	446	SH	DEFINED	2		446	
STEWART INFORMATION SVCS CORP	EQUITY	860372101	617	40,100	SH	DEFINED	2		40,100	
STILLWATER MNG CO	EQUITY	86074Q102	9629	355,702	SH	DEFINED	2		355,702	
STILWELL FINANCIAL	EQUITY	860831106	283	6,500	SH	DEFINED	1		6,500	
STILWELL FINANCIAL INC	EQUITY	860831106	17524	402,854	SH	DEFINED	2		402,854	
STIMICROELECTRONICS N V	CORPBOND	861012AB8	62437	47,285,000	PRN	DEFINED	4		47,285,000	
STIMICROELECTRONICS N V	EQUITY	861012102	43	900	SH	DEFINED	1		900	
STIMICROELECTRONICS N V	EQUITY	861012102	1003	21,070	SH	DEFINED	2		21,070	
STOLT OFFSHORE SA	EQUITY	L8873E103	19	1,300	SH	DEFINED	2		1,300	
STONE ENERGY CORP	EQUITY	861642106	51	933	SH	DEFINED	2		933	
STONERIDGE INC	EQUITY	86183P102	1	100	SH	DEFINED	2		100	
STORA ENSO CORP	EQUITY	86210M106	3	330	SH	DEFINED	2		330	
STORAGE TECHNOLOGY	EQUITY	862111200	79	5,800	SH	DEFINED	1		5,800	
STORAGE TECHNOLOGY CORP	EQUITY	862111200	5899	434,935	SH	DEFINED	2		434,935	
STORAGE USA	EQUITY	861907103	15723	515,500	SH	DEFINED	3		436,200	79,300
STORAGE USA INC	EQUITY	861907103	2535	83,100	SH	DEFINED	2		83,100	
STORAGENETWORKS INC	EQUITY	86211E103	9774	95,650	SH	DEFINED	2		95,650	
STRATOS LIGHTWAVE INC	EQUITY	863100103	92	2,850	SH	DEFINED	2		2,850	
STREAMEMEDIA COMMUNICATIONS INCS	EQUITY	86323T105	27	26,900	SH	DEFINED	4		26,900	
STREAMEMEDIA COMMUNICATIONS INCS	EQUITY	86323T113	5	27,800	SH	DEFINED	4		27,800	
STRIDE RITE CORP	EQUITY	863314100	2	375	SH	DEFINED	2		375	
STRUCTURAL DYNAMICS	EQUITY	863555108	34	2,100	SH	DEFINED	1		2,100	
STRUCTURAL DYNAMICS	EQUITY	863555108	377	23,000	SH	DEFINED	4		23,000	
STRUCTURAL DYNAMICS RESH CORP	EQUITY	863555108	2672	163,200	SH	DEFINED	2		163,200	
STRYKER CORP	EQUITY	863667101	485	11,300	SH	DEFINED	1		11,300	
STRYKER CORP	EQUITY	863667101	79	1,831	SH	DEFINED	2		1,831	

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NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PRN	PUT/ CALL	INVSTMT DSCRETN	OTHR MGRS	VOTING AUTHORITY		
									SOLE	SHARED	NONE
STUDENT ADVANTAGE INC	EQUITY	86386Q105	35	4,700	SH		DEFINED	2		4,700	
STUDENT LN CORP	EQUITY	863902102	6160	126,200	SH		DEFINED	2		126,200	
STURM RUGER + CO INC	EQUITY	864159108	2	250	SH		DEFINED	2		250	
SUIZA FOODS CORP	EQUITY	865077101	81	1,600	SH		DEFINED	1		1,600	
SUIZA FOODS CORP	EQUITY	865077101	107	2,108	SH		DEFINED	2		2,108	
SUMMIT BANCORP	EQUITY	866005101	9171	265,825	SH		DEFINED	2		265,825	
SUMMIT BANCORPORATI	EQUITY	866005101	3812	110,500	SH		DEFINED	1		110,500	
SUMMIT PPTY INC	EQUITY	866239106	1315	54,636	SH		DEFINED	2		54,636	
SUN CMNTYS INC	EQUITY	866674104	1104	34,900	SH		DEFINED	2		34,900	
SUN COMMUNITIES INC COM	EQUITY	866674104	4867	153,900	SH		DEFINED	3		127,300	26,600
SUN LIFE FINL SVCS CDA INC	EQUITY	866796105	4490	217,700	SH		DEFINED	2		217,700	
SUN LIFE FINL SVCS INC	EQUITY	866796956	621	30,144	SH		DEFINED	2		30,144	
SUN MICROSYSTEMS	EQUITY	866810104	33764	289,200	SH		DEFINED	1		289,200	
SUN MICROSYSTEMS INC	EQUITY	866810104	132879	1,138,149	SH		DEFINED	2		1,138,149	
SUNBEAM CORP	CORPBOND	867071AA0	317	3,273,000	PRN		DEFINED	4		3,273,000	
SUNBEAM CORP DEL NEW	EQUITY	867071102	1	457	SH		DEFINED	2		457	
SUNCOR ENERGY INC	EQUITY	867229957	1299	58,974	SH		DEFINED	2		58,974	
SUNGARD DATA SYS INC	EQUITY	867363103	25635	598,779	SH		DEFINED	2		598,779	
SUNGARD DATA SYSTEM	EQUITY	867363103	95840	2,238,608	SH		DEFINED	3		2,151,508	87,100
SUNGARD DATA SYSTEM	EQUITY	867363103	325	7,600	SH		DEFINED	1		7,600	
SUNGLASS HUT INTL INC	EQUITY	86736F106	4796	734,269	SH		DEFINED	2		734,269	
SUNOCO INC	EQUITY	86764P109	65	2,400	SH		DEFINED	1		2,400	
SUNOCO INC	EQUITY	86764P109	378	14,014	SH		DEFINED	2		14,014	
SUNRISE ASSISTED LIVING INC	EQUITY	86768K106	3	122	SH		DEFINED	2		122	
SUNRISE TECHNOLOGIES INTL	EQUITY	86769L103	2	301	SH		DEFINED	2		301	
SUNTRUST BANKS INC.	EQUITY	867914103	413	8,300	SH		DEFINED	1		8,300	
SUNTRUST BKS INC	EQUITY	867914103	2676	53,717	SH		DEFINED	2		53,717	
SUPER VALU STORES	EQUITY	868536103	56	3,700	SH		DEFINED	1		3,700	
SUPERCONDUCTOR TECHNOLOGIES	EQUITY	867931107	2	87	SH		DEFINED	2		87	
SUPERGEN INC	EQUITY	868059106	4	196	SH		DEFINED	2		196	
SUPERIOR ENERGY SVCS COM	EQUITY	868157108	5512	525,000	SH		DEFINED	3		525,000	
SUPERIOR ENERGY SVCS INC	EQUITY	868157108	4128	393,129	SH		DEFINED	2		393,129	
SUPERIOR INDS INTL	EQUITY	868168105	45	1,500	SH		DEFINED	1		1,500	
SUPERIOR INDS INTL INC	EQUITY	868168105	3	100	SH		DEFINED	2		100	
SUPERIOR NATL INS GROUP INC	EQUITY	868224106		183	SH		DEFINED	2		183	
SUPERTEX INC	EQUITY	868532102	3	63	SH		DEFINED	2		63	
SUPERVALU INC	EQUITY	868536103	19	1,291	SH		DEFINED	2		1,291	

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NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PRN	PUT/ CALL	INVSTMT DSCRETN	OTHR MGRS	VOTING AUTHORITY		
									SOLE	SHARED	NONE
SURGUTNEFTEGAG JSC	EQUITY	868861204	1247	85,250	SH		DEFINED	2		85,250	
SURMODICS INC	EQUITY	868873100	1	24	SH		DEFINED	2		24	
SUSQUEHANNA BANCSHARES INC PA	EQUITY	869099101	3	200	SH		DEFINED	2		200	

SVI HLDGS INC	EQUITY	784872103	1	151	SH	DEFINED	2			151	
SWIFT ENERGY	EQUITY	870738AB7	10972	8,320,000	SH	DEFINED	4			8,320,000	
SWIFT ENERGY CO	EQUITY	870738101	7	159	SH	DEFINED	2			159	
SWIFT TRANSN CO COM	EQUITY	870756103	15736	1,204,700	SH	DEFINED	3			1,169,675	35,025
SWIFT TRANSN CO COM	EQUITY	870756103	47	3,600	SH	DEFINED	1			3,600	
SWIFT TRANSN INC	EQUITY	870756103	3	238	SH	DEFINED	2			238	
SWITCHBOARD INC	EQUITY	871045100	728	111,945	SH	DEFINED	2			111,945	
SYBASE INC	EQUITY	871130100	7	287	SH	DEFINED	2			287	
SYBASE, INC.	EQUITY	871130100	120	5,200	SH	DEFINED	1			5,200	
SYBRON CORP	EQUITY	87114F106	146	6,100	SH	DEFINED	1			6,100	
SYBRON INTL CORP											
WISCONSIN	EQUITY	87114F106	851	35,476	SH	DEFINED	2			35,476	
SYCAMORE NETWORKS INC	EQUITY	871206108	50932	471,150	SH	DEFINED	2			471,150	
SYKES ENTERPRISES I	EQUITY	871237103	13	2,400	SH	DEFINED	1			2,400	
SYKES ENTERPRISES INC	EQUITY	871237103	1	188	SH	DEFINED	2			188	
SYLVAN LEARNING SYS	EQUITY	871399101	36	2,400	SH	DEFINED	1			2,400	
SYLVAN LEARNING SYS INC	EQUITY	871399101	4	270	SH	DEFINED	2			270	
SYMANTEC CORP	EQUITY	871503108	48	1,101	SH	DEFINED	2			1,101	
SYMANTEC CORPORATIO	EQUITY	871503108	150	3,400	SH	DEFINED	1			3,400	
SYMBOL TECHNOLOGIES	EQUITY	871508107	284	7,900	SH	DEFINED	1			7,900	
SYMBOL TECHNOLOGIES INC	EQUITY	871508107	3455	96,151	SH	DEFINED	2			96,151	
SYMMETRICOM INC	EQUITY	871543104	3	187	SH	DEFINED	2			187	
SYMXX TECHNOLOGIES INC	EQUITY	87155S108	18	418	SH	DEFINED	2			418	
SYNAVANT INC	EQUITY	87157A105	3	470	SH	DEFINED	1			470	
SYNAVANT INC	EQUITY	87157A105	1	90	SH	DEFINED	2			90	
SYNCOR INTL CORP NEW	EQUITY	87157J106	4	102	SH	DEFINED	2			102	
SYNOPSIS INC	EQUITY	871607107	152	4,000	SH	DEFINED	1			4,000	
SYNOPSIS INC	EQUITY	871607107	165	4,357	SH	DEFINED	2			4,357	
SYNOVUS FINANCIAL C	EQUITY	87161C105	162	7,650	SH	DEFINED	1			7,650	
SYNOVUS FINL CORP	EQUITY	87161C105	109	5,147	SH	DEFINED	2			5,147	
SYNTELLECT INC	EQUITY	87161L105	1181	131,700	SH	DEFINED	2			131,700	
SYNTELLECT INC COM	EQUITY	87161L105	1181	131,700	SH	DEFINED	3			131,700	
SYNTROLEUM CORP	EQUITY	871630109	4	202	SH	DEFINED	2			202	
SYSCO CORP	EQUITY	871829107	7313	157,916	SH	DEFINED	2			157,916	
SYSCO CORP.	EQUITY	871829107	3990	86,150	SH	DEFINED	1			86,150	

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NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PRN	PUT/ CALL	INVSTMT DCRETN	OTHR MGRS	VOTING AUTHORITY		
									SOLE	SHARED	NONE
SYSTEMAX INC	EQUITY	871851101	1	224	SH		DEFINED	2			224
SYSTEMS & COMPUTER TECHNOLOGY	CORPBOND	871873AB1	1226	1,405,000	PRN		DEFINED	4			1,405,000
SYSTEMS + COMPUTER TECHNOLOGY	EQUITY	871873105	1279	72,800	SH		DEFINED	2			72,800
T / R SYS INC	EQUITY	87263U102	201	22,700	SH		DEFINED	4			22,700
T HQ INC	EQUITY	872443403	27	1,147	SH		DEFINED	2			1,147
TAIWAN FUND	EQUITY	874036106	2787	193,050	SH		DEFINED	1			193,050
TAIWAN SEMICNDCTR MFG CO LTD	EQUITY	874039100	5728	281,120	SH		DEFINED	2			281,120
TAKE TWO INTERACTIVE SOFTWARE	EQUITY	874054109	3	221	SH		DEFINED	2			221
TALBOTS INC	EQUITY	874161102	6964	105,121	SH		DEFINED	2			105,121
TALISMAN ENERGY INC	EQUITY	87425E954	2579	48,900	SH		DEFINED	2			48,900
TALK CITY INC	EQUITY	874263106	38	31,864	SH		DEFINED	1			31,864
TALK COM INC	EQUITY	874264104	17	3,746	SH		DEFINED	2			3,746
TANGER FACTORY OUTLET CTRS INC	EQUITY	875465106	2	89	SH		DEFINED	2			89
TANNING TECHNOLOGY CORP	EQUITY	87588P101	1	56	SH		DEFINED	2			56
TANOX INC	EQUITY	87588Q109	93	2,743	SH		DEFINED	2			2,743
TARGET CORP	EQUITY	87612E106	753	29,400	SH		DEFINED	1			29,400
TARGET CORP	EQUITY	87612E106	36208	1,413,002	SH		DEFINED	2			1,413,002
TARGETED GENETICS CORP	EQUITY	87612M108	2	180	SH		DEFINED	2			180
TARRANT APPAREL GROUP	EQUITY	876289109	17	2,300	SH		DEFINED	2			2,300
TAUBMAN CENTERS INC	EQUITY	876664103	2114	182,800	SH		DEFINED	2			182,800
TAUBMAN CTRS INC COM	EQUITY	876664103	8753	757,000	SH		DEFINED	3			651,000
TBA ENTMT CORP	EQUITY	872173117	12	24,900	SH		DEFINED	4			24,900
TCF FINANCIAL CORP	EQUITY	872275102	183	4,873	SH		DEFINED	2			4,873
TCF FINANCIAL CORP.	EQUITY	872275102	177	4,700	SH		DEFINED	1			4,700
TCI COMMUNICATIONS											
FING I	EQUITY	872285200	113	4,535	SH		DEFINED	2			4,535
TCI COMMUNICATIONS											
FING II	EQUITY	872286208	506	20,000	SH		DEFINED	2			20,000
TD WATERHOUSE GROUP INC	EQUITY	872362108	3	159	SH		DEFINED	2			159
TECH DATA CORP	EQUITY	878237106	128	3,000	SH		DEFINED	1			3,000
TECH DATA CORP	EQUITY	878237106	2400	56,143	SH		DEFINED	2			56,143
TECHNE CORP	EQUITY	878377100	17871	159,559	SH		DEFINED	2			159,559
TECHNE CORP COM	EQUITY	878377100	58330	520,800	SH		DEFINED	3			508,300
TECHNICLONE INTL CORP	EQUITY	878517309	1	509	SH		DEFINED	2			509
TECHNITROL INC	EQUITY	878555101	120	1,184	SH		DEFINED	2			1,184
TECHNOLOGY SOLUTIONS CO	EQUITY	87872T108	3	1,041	SH		DEFINED	2			1,041
TECO ENERGY	EQUITY	872375100	210	7,300	SH		DEFINED	1			7,300
TECO ENERGY INC	EQUITY	872375100	4551	158,296	SH		DEFINED	2			158,296
TECUMSEH PRODS CO	EQUITY	878895200	46	1,100	SH		DEFINED	1			1,100

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NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PRN	PUT/ CALL	INVSTMT DCRETN	OTHR MGRS	VOTING AUTHORITY		
									SOLE	SHARED	NONE
TECUMSEH PRODS CO	EQUITY	878895200	234	5,594	SH		DEFINED	2			5,594
TEKELEC	CORPBOND	879101AA1	316	165,000	PRN		DEFINED	4			165,000
TEKELEC INC	EQUITY	879101103	2207	67,144	SH		DEFINED	2			67,144
TEKTRONIX INC	EQUITY	879131100	111	1,450	SH		DEFINED	1			1,450
TEKTRONIX INC	EQUITY	879131100	31	406	SH		DEFINED	2			406
TELAXIS COMMUNICATIONS											
CORP	EQUITY	879202109		39	SH		DEFINED	2			39
TELCOM SEMICONDUCTOR INC	EQUITY	87921P107	2	144	SH		DEFINED	2			144
TELE CELULAR SUL PARTICIPACOES	EQUITY	879238103	602	20,050	SH		DEFINED	2			20,050

TELE NORTE LESTE PA	EQUITY	879246106	2651	115,901	SH	DEFINED	1		115,901	
TELE NORTE LESTE PARTICIPACOES	EQUITY	879246106	894	39,105	SH	DEFINED	2		39,105	
TELE1 EUROPE HLDG AB	EQUITY	87944T201	73	9,208	SH	DEFINED	2		9,208	
Telebras - Spons ADR Pfd Block	EQUITY	879287308	349	5,500	SH	DEFINED	1		5,500	
TELECOM ARGENTINA S	EQUITY	879273209	1705	78,850	SH	DEFINED	1		78,850	
TELECOMUNICACOES BRASILEIRAS	EQUITY	879287308	583	7,369	SH	DEFINED	2		7,369	
TELECORP PCS INC	EQUITY	879299105	10037	528,260	SH	DEFINED	2		528,260	
TELEDYNE TECHNOLOGIES INC	EQUITY	879360105	7	237	SH	DEFINED	2		237	
TELEFLEX INC	EQUITY	879369106	76	2,200	SH	DEFINED	1		2,200	
TELEFLEX INC	EQUITY	879369106	448	13,034	SH	DEFINED	2		13,034	
Telefonica De Argentina Arg ADR	EQUITY	879378206	262	9,000	SH	DEFINED	1		9,000	
Telefonica del Peru ADR	EQUITY	879384105	105	9,000	SH	DEFINED	1		9,000	
TELEFONICA S A	EQUITY	879382208	2404	40,444	SH	DEFINED	2		40,444	
TELEFONOS DE MEXICO	EQUITY	879403780	10998	205,190	SH	DEFINED	1		205,190	
TELEFONOS DE MEXICO S A	EQUITY	879403780	26903	505,812	SH	DEFINED	2		505,812	
TELEHUB COMMUNICATIONS CORP	EQUITY	87942R116		3,500	SH	DEFINED	2		3,500	
TELEPHONE & DATA SY	EQUITY	879433100	387	3,500	SH	DEFINED	1		3,500	
TELEPHONE + DATA SYS INC	EQUITY	879433100	3052	27,572	SH	DEFINED	2		27,572	
TELESP CELULAR PARTICIPACOES	EQUITY	87952L108	472	14,344	SH	DEFINED	2		14,344	
TELESP CELULAR PARTICIACOES SA	EQUITY	87952L116	12	292	SH	DEFINED	2		292	
TELETECH HLDGS INC	EQUITY	879939106	103	4,161	SH	DEFINED	2		4,161	
TELLIGENT INC	EQUITY	87959Y103	2	164	SH	DEFINED	2		164	
TELLABS	EQUITY	879664100	563	11,800	SH	DEFINED	1		11,800	
TELLABS INC	EQUITY	879664100	67356	1,410,596	SH	DEFINED	2		1,410,596	
TELXON CORP	EQUITY	879700102	2	115	SH	DEFINED	2		115	
TEMPLE INLAND INC	EQUITY	879868107	713	18,836	SH	DEFINED	2		18,836	
TEMPLE-INLAND	EQUITY	879868107	64	1,700	SH	DEFINED	1		1,700	
TENET HEALTHCARE CO	EQUITY	88033G100	335	9,200	SH	DEFINED	1		9,200	
TENET HEALTHCARE CO	EQUITY	88033g100	28405	780,900	SH	DEFINED	3		674,700	106,200

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NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PRN	PUT/ CALL	INVSTMT DCRETN	OTHR MGRS	VOTING AUTHORITY		
									SOLE	SHARED	NONE
TENET HEALTHCARE CORP	EQUITY	88033G100	25194	692,625	SH		DEFINED	2		692,625	
TENFOLD CORP	EQUITY	88033A103		68	SH		DEFINED	2		68	
TENNANT CO	EQUITY	880345103	4	100	SH		DEFINED	2		100	
TENNECO AUTOMOTIVE INC	EQUITY	880349105	1	232	SH		DEFINED	2		232	
TERADYNE INC	EQUITY	880770102	28498	814,235	SH		DEFINED	2		814,235	
TERADYNE INC.	EQUITY	880770102	179	5,100	SH		DEFINED	1		5,100	
TERAYON COMMUNICATION SYS	EQUITY	880775101	115	3,385	SH		DEFINED	2		3,385	
TERAYON COMMUNICATION SYS	CORPBOND	880775AA9	4404	6,673,000	PRN		DEFINED	4		6,673,000	
TEREX CORP NEW	EQUITY	880779103	2	163	SH		DEFINED	2		163	
TERREMARK WORLDWIDE INC	EQUITY	881448104	2	626	SH		DEFINED	2		626	
TESORO PETE CORP	EQUITY	881609408	1035	98,600	SH		DEFINED	4		98,600	
TESORO PETE CORP	EQUITY	881609101	3	292	SH		DEFINED	2		292	
TETRA TECH INC NEW	EQUITY	88162G103	1346	47,112	SH		DEFINED	2		47,112	
TETRA TECH INC NEW COM	EQUITY	88162G103	39556	1,384,903	SH		DEFINED	3		1,346,670	38,233
TETRA TECHNOLOGIES INC DEL	EQUITY	88162F105	310	20,400	SH		DEFINED	4		20,400	
TEVA PHARMACEUTICAL	EQUITY	881624209	190	2,600	SH		DEFINED	1		2,600	
TEVA PHARMACEUTICAL INDS LTD	EQUITY	881624209	17097	233,600	SH		DEFINED	2		233,600	
TEXACO INC	EQUITY	881694103	11532	219,663	SH		DEFINED	2		219,663	
TEXACO INC.	EQUITY	881694103	937	18,537	SH		DEFINED	1		18,537	
TEXAS BIOTECHNOLOGY CORP	EQUITY	88221T104	4	266	SH		DEFINED	2		266	
TEXAS INDS INC	EQUITY	882491103	4	110	SH		DEFINED	2		110	
TEXAS INDS INC	EQUITY	882491103	571	17,900	SH		DEFINED	4		17,900	
TEXAS INSTRS INC	EQUITY	882508104	186382	3,949,809	SH		DEFINED	2		3,949,809	
TEXAS INSTRUMENTS I	EQUITY	882508104	15276	303,620	SH		DEFINED	1		303,620	
TEXAS REGL BANCSHARES INC	EQUITY	882673106	3	100	SH		DEFINED	2		100	
TEXTRON INC	EQUITY	883203101	198	4,300	SH		DEFINED	1		4,300	
TEXTRON INC	EQUITY	883203101	1476	31,991	SH		DEFINED	2		31,991	
THE INTERCEPT GROUP INC	EQUITY	45845L107	53	2,276	SH		DEFINED	2		2,276	
THE TRUST COMPANY OF N J	EQUITY	898304100	3	170	SH		DEFINED	2		170	
THERAGENICS CORP	EQUITY	883375107	15	2,272	SH		DEFINED	2		2,272	
THERMA WAVE INC	EQUITY	88343A108	7	254	SH		DEFINED	2		254	
THERMO CARDIOSYSTEMS INC	EQUITY	88355K200	1	100	SH		DEFINED	2		100	
THERMO ELECTON CORP	CORPBOND	883556AF9	5358	5,647,000	PRN		DEFINED	4		5,647,000	
THERMO ELECTON CORP	EQUITY	883556102	122	4,700	SH		DEFINED	1		4,700	
THERMO ELECTRON CORP	EQUITY	883556102	213	8,207	SH		DEFINED	2		8,207	
THOMAS & BETTS CORP	EQUITY	884315102	4759	272,900	SH		DEFINED	1		272,900	
THOMAS + BETTS CORP	EQUITY	884315102	9	505	SH		DEFINED	2		505	

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NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PRN	PUT/ CALL	INVSTMT DCRETN	OTHR MGRS	VOTING AUTHORITY		
									SOLE	SHARED	NONE
THOMAS INDS INC	EQUITY	884425109	2	100	SH		DEFINED	2		100	
THORATEC LABS CORP	EQUITY	885175307	1	66	SH		DEFINED	2		66	
THREE FIVE SYS INC	EQUITY	88554L108	33	1,132	SH		DEFINED	2		1,132	
TIBCO SOFTWARE INC	EQUITY	88632Q103	77	914	SH		DEFINED	2		914	
TIDWATER INC	EQUITY	886423102	1025	22,529	SH		DEFINED	2		22,529	
TIDWATER INC.	EQUITY	886423102	146	3,200	SH		DEFINED	1		3,200	
TIFFANY & CO.	EQUITY	886547108	154	4,000	SH		DEFINED	1		4,000	
TIFFANY + CO NEW	EQUITY	886547108	31638	820,436	SH		DEFINED	2		820,436	
TIMBERLAND CO	EQUITY	887100105	127	3,094	SH		DEFINED	2		3,094	
TIME WARNER INC	EQUITY	887315109	286621	3,662,876	SH		DEFINED	2		3,662,876	

TIME WARNER INC.	EQUITY	887315109	12649	161,650	SH	DEFINED	1		161,650	
TIME WARNER TELECOM INC	EQUITY	887319101	367	7,595	SH	DEFINED	2		7,595	
TIMKEN CO	EQUITY	887389104	9	629	SH	DEFINED	2		629	
TIMKEN CO.	EQUITY	887389104	26	1,900	SH	DEFINED	1		1,900	
TITAN CORP	EQUITY	888266103	51	3,100	SH	DEFINED	1		3,100	
TITAN CORP	EQUITY	888266103	303	18,393	SH	DEFINED	2		18,393	
TITAN PHARMACEUTICALS										
INC DEL	EQUITY	888314101	9	138	SH	DEFINED	2		138	
TIVO INC	EQUITY	888706108	2	95	SH	DEFINED	2		95	
TJX COMPANIES INC.	EQUITY	872540109	212	9,400	SH	DEFINED	1		9,400	
TJX COS INC NEW	EQUITY	872540109	1006	44,731	SH	DEFINED	2		44,731	
TELEKOMUNIKACJA POLSKA										
S A	EQUITY	87943D108	133	24,887	SH	DEFINED	2		24,887	
TMP WORLDWIDE INC	EQUITY	872941109	14230	176,765	SH	DEFINED	2		176,765	
TMP WORLDWIDE INC COM	EQUITY	872941109	33524	416,444	SH	DEFINED	3		407,144	9,300
TNP ENTERPRISES INC	EQUITY	872594304	606	600,000	SH	DEFINED	2		600,000	
TOLL BROS INC	EQUITY	889478103	337	9,800	SH	DEFINED	2		9,800	
TOLL BROTHERS INC COM	EQUITY	889478103	8817	256,500	SH	DEFINED	3		256,500	
TOLLGRADE COMMUNICATIONS										
INC	EQUITY	889542106	11	82	SH	DEFINED	2		82	
TOO INC	EQUITY	890333107	1312	55,263	SH	DEFINED	2		55,263	
TOOTSIE ROLL INDS INC	EQUITY	890516107	37	939	SH	DEFINED	2		939	
TOPPS INC	EQUITY	890786106	52	5,624	SH	DEFINED	2		5,624	
TORCHMARK CORP	EQUITY	891027104	117	4,200	SH	DEFINED	1		4,200	
TORCHMARK INC	EQUITY	891027104	61	2,177	SH	DEFINED	2		2,177	
TORO CO	EQUITY	891092108	3	100	SH	DEFINED	2		100	
TORONTO DOMINION BK ONT	EQUITY	891160954	2733	93,187	SH	DEFINED	2		93,187	
TOSCO CORP	EQUITY	891490302	134	4,300	SH	DEFINED	1		4,300	
TOSCO CORP	EQUITY	891490302	187	5,996	SH	DEFINED	2		5,996	
TOTAL FINA SA	EQUITY	89151E109	727	9,900	SH	DEFINED	2		9,900	

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NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PRN	PUT/ CALL	INVTMT DCRETN	OTHR MGRS	VOTING AUTHORITY		
									SOLE	SHARED	NONE
TOTAL RENAL CARE HLDGS INC	EQUITY	89151A107	1077	143,540	SH		DEFINED	2		143,540	
TOTAL SYS SVCS INC	EQUITY	891906109	4	211	SH		DEFINED	2		211	
TOWER AUTOMOTIVE INC	EQUITY	891707101	152	16,164	SH		DEFINED	2		16,164	
TOWN + CNTRY TR	EQUITY	892081100	1	31	SH		DEFINED	2		31	
TOYS R US	EQUITY	892335100	102	6,300	SH		DEFINED	1		6,300	
TOYS R US INC	EQUITY	892335100	2449	150,728	SH		DEFINED	2		150,728	
TRAMMELL CROW CO	EQUITY	89288R106	26	1,700	SH		DEFINED	2		1,700	
TRANS WORLD AIRLINE	EQUITY	893349837	4	2,163	SH		DEFINED	1		2,163	
TRANS WORLD ENTMT CORP	EQUITY	89336Q100	2	237	SH		DEFINED	2		237	
TRANSACTION SYS											
ARCHITECTS INC	EQUITY	893416107	282	17,358	SH		DEFINED	2		17,358	
TRANSACTION SYSTEMS	EQUITY	893416107	31	1,900	SH		DEFINED	1		1,900	
TRANSATLANTIC HLDGS INC	EQUITY	893521104	53867	582,344	SH		DEFINED	2		582,344	
TRANSATLANTIC HOLDI	EQUITY	893521104	1928571	20,849,420	SH		DEFINED	1		20,849,420	
TRANSKARYOTIC THERAPIES INC	EQUITY	893735100	5	114	SH		DEFINED	2		114	
TRANSMONTAIGNE INC	EQUITY	893934109	7736	1,566,802	SH		DEFINED	3		1,548,902	17,900
TRANSMONTAIGNE INC	EQUITY	893934109	8	1,600	SH		DEFINED	2		1,600	
TRANSOCEAN SEDCO FO	EQUITY	G90078109	375	6,398	SH		DEFINED	1		6,398	
TRANSOCEAN SEDCO FOREX INC	EQUITY	G90078109	50213	856,520	SH		DEFINED	2		856,520	
TRANSTECHNOLOGY CORP DEL	EQUITY	893889105	198	32,400	SH		DEFINED	4		32,400	
TRANSWITCH CORP	EQUITY	894065101	24567	385,360	SH		DEFINED	2		385,360	
TRANSWITCH CORPORAT	EQUITY	894065101	89887	1,410,000	SH		DEFINED	3		1,371,400	38,600
TRANSWITCH CORPORAT	EQUITY	894065101	300	4,700	SH		DEFINED	1		4,700	
TRAVELOCITY COM INC	EQUITY	893953109	2	133	SH		DEFINED	2		133	
TREDEGAR INDS INC	EQUITY	894650100	17	981	SH		DEFINED	2		981	
TRENWICK GROUP INC	EQUITY	895290104	1	49	SH		DEFINED	2		49	
TREX INC	EQUITY	89531P105	2	50	SH		DEFINED	2		50	
TRIAD GTY INC	EQUITY	895925105	5097	171,334	SH		DEFINED	2		171,334	
TRIAD GTY INC COM	EQUITY	895925105	5168	173,700	SH		DEFINED	3		173,700	
TRIAD HOSPS INC	EQUITY	89579K109	7	252	SH		DEFINED	2		252	
TRIANGLE PHARMACEUTICALS INC	EQUITY	89589H104	2	200	SH		DEFINED	2		200	
TRIARC COS INC	CORPBOND	895927AB7	4061	13,100,000	PRN		DEFINED	4		13,100,000	
TRIARC COS INC	EQUITY	895927101	2	76	SH		DEFINED	2		76	
TRIBUNE CO	EQUITY	896047107	401	9,200	SH		DEFINED	1		9,200	
TRIBUNE CO NEW	EQUITY	896047107	13886	318,313	SH		DEFINED	2		318,313	
TRIBUNE CO NEW	EQUITY	896047305	60	500	SH		DEFINED	2		500	
TRICO MARINE SVCS INC	EQUITY	896106101	3	167	SH		DEFINED	2		167	
TRICON GLOBAL RESTA	EQUITY	895953107	140	4,570	SH		DEFINED	1		4,570	

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NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PRN	PUT/ CALL	INVTMT DCRETN	OTHR MGRS	VOTING AUTHORITY		
									SOLE	SHARED	NONE
TRICON GLOBAL RESTAURANTS INC	EQUITY	895953107	67	2,188	SH		DEFINED	2		2,188	
TRICORD SYSTEMS INC	EQUITY	896121100	2	120	SH		DEFINED	2		120	
TRIGON HEALTHCARE I	EQUITY	89618L100	116	2,200	SH		DEFINED	1		2,200	
TRIGON HEALTHCARE INC	EQUITY	89618L100	711	13,524	SH		DEFINED	2		13,524	
TRIMBLE NAVIGATION LTD	EQUITY	896239100	4	182	SH		DEFINED	2		182	
TRIMERIS INC	EQUITY	896263100	6	90	SH		DEFINED	2		90	
TRINITY INDS INC	EQUITY	896522109	638	27,298	SH		DEFINED	2		27,298	
TRINITY INDUSTRIES	EQUITY	896522109	51	2,200	SH		DEFINED	1		2,200	
TRIQUINT SEMICONDUCTOR	EQUITY	89674K103	160	4,400	SH		DEFINED	1		4,400	
TRIQUINT SEMICONDUCTOR	CORPBOND	89674KAA1	197	250,000	PRN		DEFINED	3		250,000	
TRIQUINT SEMICONDUCTOR	EQUITY	89674K103	30946	849,300	SH		DEFINED	3		831,100	18,200
TRIQUINT SEMICONDUCTOR INC	EQUITY	89674K103	17072	468,535	SH		DEFINED	2		468,535	
TRITEL INC	EQUITY	89675X104	4511	315,200	SH		DEFINED	2		315,200	
TRITON PCS HLDGS INC	EQUITY	89677M106	213	7,745	SH		DEFINED	2		7,745	
TRIUMPH GROUP INC NEW	EQUITY	896818101	4	100	SH		DEFINED	2		100	

TRIZEC HAHN CORP	EQUITY	896938107	3665	218,000	SH	DEFINED	2			218,000	
TRIZEC HAHN CORP SUB VTG	EQUITY	896938107	14037	834,900	SH	DEFINED	3			708,100	126,800
TRIZETTO GROUP INC	EQUITY	896882107	2	121	SH	DEFINED	2			121	
TROPICAL SPORTSWEAR INTL CORP	EQUITY	89708P102	34	2,000	SH	DEFINED	2			2,000	
TRUE NORTH COMMUNICATIONS	EQUITY	897844106	30	828	SH	DEFINED	2			828	
TRUSTCO BK CORP N Y	EQUITY	898349105	5	400	SH	DEFINED	2			400	
TRUSTMARK CORP	EQUITY	898402102	8	417	SH	DEFINED	2			417	
TRW INC	EQUITY	872649108	146	3,600	SH	DEFINED	1			3,600	
TRW INC	EQUITY	872649108	5360	131,949	SH	DEFINED	2			131,949	
TTM TECHNOLOGIES	EQUITY	87305R109	3650	155,300	SH	DEFINED	2			155,300	
TUBOS DE ACERO DE M	EQUITY	898592506	853	50,900	SH	DEFINED	1			50,900	
TUCKER ANTHONY SUTRO	EQUITY	898647102	4	162	SH	DEFINED	2			162	
TUESDAY MORNING CORP	EQUITY	899035505	8	1,000	SH	DEFINED	2			1,000	
TULARIK INC	EQUITY	899165104	255	7,736	SH	DEFINED	2			7,736	
TUMBLEWEED COMMUNICATIONS CORP	EQUITY	899690101	3	63	SH	DEFINED	2			63	
TUPPERWARE CORP	EQUITY	899896104	34	1,900	SH	DEFINED	1			1,900	
TUPPERWARE CORP	EQUITY	899896104	19	1,043	SH	DEFINED	2			1,043	
TURBO GENSET INC	EQUITY	899906101	88	2,750	SH	DEFINED	2			2,750	
TURNSTONE SYS INC	EQUITY	900423104	11100	239,354	SH	DEFINED	2			239,354	
TUT SYS INC	EQUITY	901103101	8	94	SH	DEFINED	2			94	
TV AZTECA S A DE C V	EQUITY	901145102	613	47,600	SH	DEFINED	2			47,600	
TV Azteca S.A. de C.V. - Spons ADR	EQUITY	901145102	451	35,000	SH	DEFINED	1			35,000	

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NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PRN	PUT/ CALL	INVSTMT DSCRETN	OTHR MGRS	VOTING AUTHORITY			
									SOLE	SHARED	NONE	
TVIA INC	EQUITY	87307P101	3711	206,900	SH		DEFINED	2			206,900	
TWEETER HOME ENTMT GROUP INC	EQUITY	901167106	3	81	SH		DEFINED	2			81	
TWINLAB CORP	EQUITY	901774109	1	200	SH		DEFINED	2			200	
TXU CORP	EQUITY	873168108	4319	108,991	SH		DEFINED	2			108,991	
TXU CORP	EQUITY	873168207	280	6,000	SH		DEFINED	2			6,000	
TXU CORPORATION	EQUITY	873168108	330	8,337	SH		DEFINED	1			8,337	
TYCO INTERNATIONAL	EQUITY	902124106	31904	615,020	SH		DEFINED	1			615,020	
TYCO INTL LTD NEW	EQUITY	902124106	547104	10,546,590	SH		DEFINED	2			10,546,590	
TYCOM LTD	EQUITY	G9144B106	380	9,900	SH		DEFINED	1			9,900	
TYCOM LTD	EQUITY	G9144B106	17291	450,580	SH		DEFINED	2			450,580	
TYSON FOODS	EQUITY	902494103	131	13,100	SH		DEFINED	1			13,100	
TYSON FOODS INC (DEL)	EQUITY	902494103	4	400	SH		DEFINED	2			400	
U S B HLDG INC	EQUITY	902910108	1	105	SH		DEFINED	2			105	
U S CAN CORP	EQUITY	90328W105	2	100	SH		DEFINED	2			100	
U S INDS INC NEW	EQUITY	912080108	5	541	SH		DEFINED	2			541	
U S INDS INC NEW	EQUITY	912080108	298	30,000	SH		DEFINED	4			30,000	
U S RESTURANT PTYS INC	EQUITY	902971209	1089	82,200	SH		DEFINED	4			82,200	
U S WEST INC NEW	EQUITY	91273H101		0	SH		DEFINED	2			0	
U.S. BANCORP	EQUITY	902973106	499	21,920	SH		DEFINED	1			21,920	
UAL CORP	EQUITY	902549500	6	144	SH		DEFINED	2			144	
UCAR INTERNATIONAL	EQUITY	90262K109	33	2,600	SH		DEFINED	1			2,600	
UCAR INTL INC	EQUITY	90262K109	35	2,796	SH		DEFINED	2			2,796	
UCBH HLDGS INC	EQUITY	90262T308	1	17	SH		DEFINED	2			17	
UGI CORP NEW	EQUITY	902681105	5	207	SH		DEFINED	2			207	
UGLY DUCKLING HLDGS INC COMMON	EQUITY	903512101	1,016	137,644	SH		DEFINED	1			137,644	
UICI	EQUITY	902737105	1	200	SH		DEFINED	2			200	
UIH AUSTRALIA PAC INC	EQUITY	902745116	182	3,100	SH		DEFINED	2			3,100	
UIL HLDG CORP	EQUITY	902748102	5	100	SH		DEFINED	2			100	
ULTIMATE ELECTRS INC	EQUITY	903849107	3	74	SH		DEFINED	2			74	
ULTRAMAR DIAMOND SH	EQUITY	904000106	127	4,999	SH		DEFINED	1			4,999	
ULTRAMAR DIAMOND SHAMROCK	EQUITY	904000106	1301	51,267	SH		DEFINED	2			51,267	
ULTRATECH STEPPER INC	EQUITY	904034105	384	23,900	SH		DEFINED	4			23,900	
ULTRATECH STEPPER INC	EQUITY	904034105	1	91	SH		DEFINED	2			91	
UMB FINL CORP	EQUITY	902788108	4	110	SH		DEFINED	2			110	
UNB CORP OHIO	EQUITY	903056109	155	12,300	SH		DEFINED	4			12,300	
UNIBANCO - SPONSORE	EQUITY	90458E107	1709	51,800	SH		DEFINED	1			51,800	
UNIBANCO UNIAO DE BARNCOS BRAS	EQUITY	90458E107	314	9,500	SH		DEFINED	2			9,500	

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NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PRN	PUT/ CALL	INVSTMT DSCRETN	OTHR MGRS	VOTING AUTHORITY			
									SOLE	SHARED	NONE	
UNICOM CORP	EQUITY	904911104	2546	45,305	SH		DEFINED	2			45,305	
UNICOM CORPORATION	EQUITY	904911104	292	5,200	SH		DEFINED	1			5,200	
UNIFI INC	EQUITY	904677101	34	3,300	SH		DEFINED	1			3,300	
UNIFI INC	EQUITY	904677101	3	321	SH		DEFINED	2			321	
UNIFY CORP	EQUITY	904743101	1	154	SH		DEFINED	2			154	
UNILEVER N V	EQUITY	904784709	791	16,395	SH		DEFINED	1			16,395	
UNILEVER N V	EQUITY	904784709	217	4,504	SH		DEFINED	2			4,504	
UNION CARBIDE	EQUITY	905581104	155	4,100	SH		DEFINED	1			4,100	
UNION CARBIDE CORP	EQUITY	905581104	51	1,346	SH		DEFINED	2			1,346	
UNION PAC CAP TR	EQUITY	907824403	8862	219,500	SH		DEFINED	2			219,500	
UNION PAC CORP	EQUITY	907818108	1186	30,509	SH		DEFINED	2			30,509	
UNION PACIFIC CORP.	EQUITY	907818108	2421	62,284	SH		DEFINED	1			62,284	
UNION PLANTERS CORP	EQUITY	908068109	132	4,000	SH		DEFINED	1			4,000	
UNION PLANTERS CORP	EQUITY	908068109	46	1,404	SH		DEFINED	2			1,404	
UNIONBANCAL CORP	EQUITY	908906100	4576	196,300	SH		DEFINED	1			196,300	
UNIONBANCAL CORP	EQUITY	908906100	51	2,167	SH		DEFINED	2			2,167	
UNIROYAL TECHNOLOGY	EQUITY	909163107	2	121	SH		DEFINED	2			121	
UNIROYAL TECHNOLOGY CORP	EQUITY	909163115	761	29,700	SH		DEFINED	4			29,700	
UNISOURCE ENERGY CORP	EQUITY	909205106	3	200	SH		DEFINED	2			200	
UNISYS CORP	EQUITY	909214108	1191	105,838	SH		DEFINED	2			105,838	
UNISYS CORP.	EQUITY	909214108	103	9,160	SH		DEFINED	1			9,160	
UNIT CORP	EQUITY	909218109	4657	315,738	SH		DEFINED	2			315,738	

UNIT CORP COM	EQUITY	909218109	6055	410,500	SH	DEFINED	3			410,500
UNITED AUTO GROUP INC	EQUITY	909440109	1	88	SH	DEFINED	2			88
UNITED BANKSHARES INC W VA	EQUITY	909907107	4	222	SH	DEFINED	2			222
UNITED DOMINION RLTY TR INC	EQUITY	910197102	7	602	SH	DEFINED	2			602
UNITED DOMINION RLTYTR COM	EQUITY	910197102	210	19,300	SH	DEFINED	3			19,300
UNITED HEALTHGROUP	EQUITY	91324P102	464	4,700	SH	DEFINED	1			4,700
UNITED MICROELECTRONICS CORP	EQUITY	910873207	112	9,436	SH	DEFINED	2			9,436
UNITED NAT FOODS INC	EQUITY	911163103	1	100	SH	DEFINED	2			100
UNITED NATL BANCORP N J	EQUITY	910909100	3	173	SH	DEFINED	2			173
UNITED PARCEL SERVI	EQUITY	911312106	62	1,100	SH	DEFINED	1			1,100
UNITED PARCEL SVC INC	EQUITY	911312106	15483	274,635	SH	DEFINED	2			274,635
UNITED PARK CITY MI	EQUITY	911315208	2456	154,094	SH	DEFINED	1			154,094
UNITED RENTALS INC	EQUITY	911363109	87	3,600	SH	DEFINED	1			3,600
UNITED RENTALS INC	EQUITY	911363109	3459	143,397	SH	DEFINED	2			143,397
UNITED SHIPPING TECH INC	EQUITY	911498103	16	4,000	SH	DEFINED	2			4,000

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NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PRN	PUT/ CALL	INVTMT DCRETN	OTHR MGRS	VOTING AUTHORITY		
									SOLE	SHARED	NONE
UNITED STATES CELLULAR CORP	EQUITY	911684108	24	342	SH		DEFINED	2			342
UNITED STATIONERS INC	EQUITY	913004107	135	5,006	SH		DEFINED	2			5,006
UNITED TECHNOLOGIES	EQUITY	913017109	942	13,600	SH		DEFINED	1			13,600
UNITED TECHNOLOGIES CORP	EQUITY	913017109	69015	996,602	SH		DEFINED	2			996,602
UNITED TELEVISION INC	EQUITY	913066106	2	16	SH		DEFINED	2			16
UNITED THERAPEUTICS CORP DEL	EQUITY	91307C102	11589	132,634	SH		DEFINED	2			132,634
UNITEDGLOBALCOM	EQUITY	913247201	12611	300,549	SH		DEFINED	4			300,549
UNITEDGLOBALCOM	EQUITY	913247805	1023	31,000	SH		DEFINED	4			31,000
UNITEDGLOBALCOM	EQUITY	913247508	12459	415,301	SH		DEFINED	2			415,301
UNITEDHEALTH GROUP INC	EQUITY	91324P102	14907	150,955	SH		DEFINED	2			150,955
UNITRIN INC	EQUITY	913275103	127	4,000	SH		DEFINED	1			4,000
UNITRIN INC	EQUITY	913275103	4	140	SH		DEFINED	2			140
UNIVERSAL ACCESS INC	EQUITY	913363107	1	56	SH		DEFINED	2			56
UNIVERSAL COMPRESSION COM	EQUITY	913431102	10389	335,800	SH		DEFINED	3			335,800
UNIVERSAL COMPRESSION HLDGS	EQUITY	913431102	4513	145,864	SH		DEFINED	2			145,864
UNIVERSAL CORP VA	EQUITY	913456109	47	1,600	SH		DEFINED	1			1,600
UNIVERSAL CORP VA	EQUITY	913456109	273	9,284	SH		DEFINED	2			9,284
UNIVERSAL DISPLAY CORP	EQUITY	91347P105	2	96	SH		DEFINED	2			96
UNIVERSAL ELECTRS INC	EQUITY	913483103	11	466	SH		DEFINED	2			466
UNIVERSAL FOODS	EQUITY	913538104	59	2,900	SH		DEFINED	1			2,900
UNIVERSAL FOODS CORP	EQUITY	913538104	167	8,173	SH		DEFINED	2			8,173
UNIVERSAL FST PRODS INC	EQUITY	913543104	1	100	SH		DEFINED	2			100
UNIVERSAL HEALTH SVCS INC	EQUITY	913903100	34631	404,444	SH		DEFINED	2			404,444
UNIVERSAL HLTH SVCS CL B	EQUITY	913903100	105353	1,230,400	SH		DEFINED	3			1,201,700
UNIVISION COMMUNICA UNIVISION COMMUNICATIONS INC	EQUITY	914906102	449	12,000	SH		DEFINED	1			12,000
UNOCAL CORP	EQUITY	914906102	7321	195,868	SH		DEFINED	2			195,868
UNOCAL CORP	EQUITY	915289102	255	7,200	SH		DEFINED	1			7,200
UNOCAL CORP	EQUITY	915289102	33018	931,734	SH		DEFINED	2			931,734
UNOVA INC	EQUITY	91529B106	15	3,712	SH		DEFINED	2			3,712
UNUMPROVIDENT	EQUITY	91529Y106	40912	1,501,359	SH		DEFINED	1			1,501,359
UNUMPROVIDENT CORP	EQUITY	91529Y106	14320	525,495	SH		DEFINED	2			525,495
URBAN SHOPPING CTRS COM	EQUITY	917060105	5144	108,300	SH		DEFINED	3			92,600
URBAN SHOPPING CTRS INC	EQUITY	917060105	1221	25,700	SH		DEFINED	2			25,700
URS CORP NEW	EQUITY	903236107	1	100	SH		DEFINED	2			100
US AIRWAYS GROUP INC	EQUITY	911905107	21	677	SH		DEFINED	2			677
US AIRWAYS GROUP, I	EQUITY	911905107	70	2,300	SH		DEFINED	1			2,300
US BANCORP DEL	EQUITY	902973106	20229	889,197	SH		DEFINED	2			889,197

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NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PRN	PUT/ CALL	INVTMT DCRETN	OTHR MGRS	VOTING AUTHORITY		
									SOLE	SHARED	NONE
US FREIGHTWAYS CORP	EQUITY	916906100	3	142	SH		DEFINED	2			142
US INTERACTIVE INC	EQUITY	90334M109		143	SH		DEFINED	2			143
US LEC CORP	EQUITY	90331S109	1	83	SH		DEFINED	2			83
US ONCOLOGY INC	EQUITY	90338W103	1	316	SH		DEFINED	2			316
US UNWIRED INC	EQUITY	90338R104	3743	392,700	SH		DEFINED	2			392,700
US WIRELESS CORP	EQUITY	90339C106	2	125	SH		DEFINED	2			125
USA ED INC	EQUITY	90390U102	536	11,119	SH		DEFINED	2			11,119
USA EDUCATION INC	EQUITY	90390U102	202	4,200	SH		DEFINED	1			4,200
USA NETWORKS INC	EQUITY	902984103	47031	2,143,845	SH		DEFINED	2			2,143,845
USEC INC	EQUITY	90333E108	2	500	SH		DEFINED	2			500
USG CORP	EQUITY	903293405	68	2,700	SH		DEFINED	1			2,700
USG CORP	EQUITY	903293405	380	15,144	SH		DEFINED	2			15,144
USINTERNETWORKING INC	EQUITY	917311805	63	9,495	SH		DEFINED	2			9,495
UST INC	EQUITY	902911106	124	5,400	SH		DEFINED	1			5,400
UST INC	EQUITY	902911106	20240	884,819	SH		DEFINED	2			884,819
USX MARATHON GROUP	EQUITY	902905827	426	15,000	SH		DEFINED	4			15,000
USX MARATHON GROUP	EQUITY	902905827	261	9,200	SH		DEFINED	1			9,200
USX MARATHON GROUP	EQUITY	902905827	3382	119,175	SH		DEFINED	2			119,175
USX U S STL GROUP	EQUITY	90337T101	697	45,908	SH		DEFINED	2			45,908
USX-U.S. STEEL GROU	EQUITY	90337T101	38	2,500	SH		DEFINED	1			2,500
UTD COMMUNITY FINL	EQUITY	909839102	2	377	SH		DEFINED	2			377
UTI ENERGY CORP	EQUITY	903387108	4	100	SH		DEFINED	2			100
UTILICORP UTD INC	EQUITY	918005109	9	330	SH		DEFINED	2			330
UTILICORP UTD INC	EQUITY	918005877	1564	55,600	SH		DEFINED	2			55,600
UTILICORP UTD INC D	EQUITY	918005109	141	5,450	SH		DEFINED	1			5,450
V F CORP	EQUITY	918204108	6572	266,221	SH		DEFINED	2			266,221
V2 MUSIC HLDGS PLC	EQUITY	92907G113		175	SH		DEFINED	2			175

V2 MUSIC HLDGS PLC	EQUITY	92907G121		2,000	SH	DEFINED	2		2,000
VA LINUX SYS INC	EQUITY	91819B105	3	71	SH	DEFINED	2		71
VAIL RESORTS INC	EQUITY	91879Q109	3	162	SH	DEFINED	2		162
VALASSIS COMMUNICAT	EQUITY	918866104	71	3,200	SH	DEFINED	1		3,200
VALASSIS COMMUNICATIONS INC	EQUITY	918866104	1153	51,812	SH	DEFINED	2		51,812
VALENCE TECHNOLOGY INC	EQUITY	918914102	4	230	SH	DEFINED	2		230
VALENTIS INC	EQUITY	91913E104	1	138	SH	DEFINED	2		138
VALERO ENERGY CORP	EQUITY	91913Y100	113	3,200	SH	DEFINED	1		3,200
VALERO ENERGY CORP	EQUITY	91913Y100	3545	100,743	SH	DEFINED	2		100,743
VALHI INC NEW	CORPBOND	918905AC4	1450	2,000,000	PRN	DEFINED	4		2,000,000

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NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PRN	PUT/ CALL	INVSTMT DSCRETN	OTHR MGRS	VOTING AUTHORITY		
									SOLE	SHARED	NONE
VALLEY NATL BANCORP	EQUITY	919794107	4	151	SH		DEFINED	2			151
VALMONT INDS INC	EQUITY	920253101	3	147	SH		DEFINED	2			147
VALSPAR CORP	EQUITY	920355104	2835	123,320	SH		DEFINED	2		123,320	
VALSPAR CORPORATION	EQUITY	920355104	55	2,400	SH		DEFINED	1		2,400	
VALUE CITY DEPT STORES INC	EQUITY	920387107	1	100	SH		DEFINED	2			100
VALUEVISION INTL INC	EQUITY	92047K107	51	2,047	SH		DEFINED	2			2,047
VANS INC	EQUITY	921930103	24	1,546	SH		DEFINED	2			1,546
VARCO INTERNATIONAL	EQUITY	922122106	110	5,294	SH		DEFINED	1			5,294
VARCO INTL INC DEL	EQUITY	922122106	480	23,068	SH		DEFINED	2			23,068
VARIAGENICS INC	EQUITY	922196100	783	35,000	SH		DEFINED	2			35,000
VARIAN INC	EQUITY	922206107	10	233	SH		DEFINED	2			233
VARIAN MED SYS INC	EQUITY	92220P105	13466	298,000	SH		DEFINED	2			298,000
VARIAN SEMICONDUCTOR EQUIP INC	EQUITY	922207105	1602	42,794	SH		DEFINED	2			42,794
VARIAN SEMICONDUCTOR EQUIPMNT	EQUITY	922207105	243	6,500	SH		DEFINED	4			6,500
VASCO DATA SEC INTL INC	EQUITY	92230Y104	2	100	SH		DEFINED	2			100
VASCULAR SOLUTIONS INC	EQUITY	92231M109	3021	161,000	SH		DEFINED	2			161,000
VASCULAR SOLUTIONS INC COM	EQUITY	92231M109	9343	497,900	SH		DEFINED	3			497,900
VASOMEDICAL INC	EQUITY	922321104	2	343	SH		DEFINED	2			343
VASTERA INC	EQUITY	92239N109	1695	76,600	SH		DEFINED	2			76,600
VECTOR GROUP LTD	EQUITY	92240M108	2	105	SH		DEFINED	2			105
VECTREN CORP	EQUITY	92240G101	8	407	SH		DEFINED	2			407
VECTREN CORPORATION	EQUITY	92240G101	72	3,566	SH		DEFINED	1			3,566
VEECO INSTRS INC DEL	EQUITY	922417100	17859	168,059	SH		DEFINED	2			168,059
VENATOR GROUP INC	EQUITY	922944103	13631	1,101,521	SH		DEFINED	2			1,101,521
VENATOR GROUP INC	EQUITY	922944103	355	28,700	SH		DEFINED	4			28,700
VENATOR GROUP INC	EQUITY	922944103	25162	2,033,300	SH		DEFINED	3		1,946,400	86,900
VENTANA MED SYS INC	EQUITY	92276H106	3	100	SH		DEFINED	2			100
VENTAS INC	EQUITY	92276F100	2	300	SH		DEFINED	2			300
VENTIV HEALTH INC	EQUITY	922793104	1	100	SH		DEFINED	2			100
VENTRO CORP	EQUITY	922815105	2	176	SH		DEFINED	2			176
VERISIGN INC	EQUITY	92343E102	188133	928,766	SH		DEFINED	2			928,766
VERITAS SOFTWARE CO	CORPBOND	923436AB5	210417	14,169,000	PRN		DEFINED	4		14,169,000	
VERITAS SOFTWARE CO	EQUITY	923436109	1590	11,200	SH		DEFINED	1			11,200
VERITAS DGC INC	EQUITY	92343P107	11424	394,768	SH		DEFINED	2			394,768
VERITAS DGC INC COM	EQUITY	92343P107	40481	1,398,900	SH		DEFINED	3		1,369,600	29,300
VERITAS SOFTWARE CORP	EQUITY	923436109	69629	490,343	SH		DEFINED	2			490,343
VERITY INC	EQUITY	92343C106	1201	33,664	SH		DEFINED	2			33,664

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NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PRN	PUT/ CALL	INVSTMT DSCRETN	OTHR MGRS	VOTING AUTHORITY		
									SOLE	SHARED	NONE
VERIZON COMMUNICATI	EQUITY	92343V104	18626	384,532	SH		DEFINED	1			384,532
VERIZON COMMUNICATIONS	EQUITY	92343V104	57097	1,178,772	SH		DEFINED	2		1,178,772	
VERISICOR INC	EQUITY	925314106	750	50,000	SH		DEFINED	2			50,000
VERTEL CORP	EQUITY	924907108	2	201	SH		DEFINED	2			201
VERTEX INDS INC	EQUITY	925322109	2	100	SH		DEFINED	2			100
VERTEX PHARMACEUTICALS INC	CORPBOND	92532FAB6	37525	17,235,000	PRN		DEFINED	4		17,235,000	
VERTEX PHARMACEUTICALS INC	EQUITY	92532F100	33	396	SH		DEFINED	2			396
VERTICALNET INC	CORPBOND	92532LAC1	6309	3,383,000	PRN		DEFINED	4		3,383,000	
VERTICALNET INC	EQUITY	92532L107	20	579	SH		DEFINED	2			579
VERTIVALNET INC	CORPBOND	92532LAA5	69	37,000	PRN		DEFINED	4			37,000
VETERINARY CTRS AMER INC	CORPBOND	925514AB7	8717	8,570,000	PRN		DEFINED	4		8,570,000	
VF CORP	EQUITY	918204108	89	3,600	SH		DEFINED	1			3,600
VIA NET WKS INC	EQUITY	925912107	1	80	SH		DEFINED	2			80
VIACOM INC	EQUITY	925524100	550	9,400	SH		DEFINED	2			9,400
VIACOM INC	EQUITY	925524308	273449	4,674,346	SH		DEFINED	2		4,674,346	
VIACOM INC CLASS B	EQUITY	925524308	1674	28,615	SH		DEFINED	3			28,615
VIACOM INC CLASS-B	EQUITY	925524308	2530	43,253	SH		DEFINED	1			43,253
VIAD CORP	EQUITY	92552R109	8008	301,494	SH		DEFINED	2			301,494
VIAD CORPORATION	EQUITY	92552R109	143	5,400	SH		DEFINED	1			5,400
VIADOR INC	EQUITY	92553R108	1	90	SH		DEFINED	2			90
VIALINK CO	EQUITY	92552Q101	1	100	SH		DEFINED	2			100
VIANT CORP	EQUITY	92553N107	1	213	SH		DEFINED	2			213
VIASAT INC	EQUITY	92552V100	534	23,875	SH		DEFINED	2			23,875
VIASYSTEMS GP INC COM	EQUITY	92553H100	11720	689,400	SH		DEFINED	3			676,300
VIASYSTEMS GROUP INC	EQUITY	92553H100	6441	378,859	SH		DEFINED	2			378,859
VIATEL INC	EQUITY	925529208	8	796	SH		DEFINED	2			796
VICAL INC	EQUITY	925602104	4	163	SH		DEFINED	2			163
VICOR CORP	EQUITY	925815102	8	147	SH		DEFINED	2			147
VIDEO NETWORK COMMUNICATIONS	EQUITY	92656N111	17	17,900	SH		DEFINED	4			17,900
VIEWCAST COM INC	EQUITY	926713116	15	13,200	SH		DEFINED	4			13,200
WIGNETTE CORP	EQUITY	926734104	11468	383,880	SH		DEFINED	2			383,880
Vimpel-Communications-SP ADR	EQUITY	68370R109	54	2,818	SH		DEFINED	1			2,818
VINTAGE PETE INC	EQUITY	927460105	75	3,282	SH		DEFINED	2			3,282

VIRAGE INC	EQUITY	92763Q106	3	200	SH	DEFINED	2	200		
VIRATA CORP	EQUITY	927646109	13	197	SH	DEFINED	2	197		
VIROLOGIC INC	EQUITY	92823R201	3551	210,400	SH	DEFINED	2	210,400		
VIROLOGIC INC COM	EQUITY	92823R201	3601	213,400	SH	DEFINED	3	213,400		

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NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PRN	PUT/ CALL	INVSTMT DSCRETN	OTHR MGRS	VOTING AUTHORITY		
									SOLE	SHARED	NONE
VIRTUAL CMNTYS INC	EQUITY	92825D119	8	14,400	SH		DEFINED	4		14,400	
VISHAY INTERTECHNOL	EQUITY	928298108	246	7,999	SH		DEFINED	1		7,999	
VISHAY INTERTECHNOLOGY INC	EQUITY	928298108	16	512	SH		DEFINED	2		512	
VISIBLE GENETICS IN	EQUITY	92829S104	323	8,000	SH		DEFINED	1		8,000	
VISIBLE GENETICS INC	EQUITY	92829S104	2818	69,800	SH		DEFINED	2		69,800	
VISTEON CORP	EQUITY	92839U107	226	14,948	SH		DEFINED	1		14,948	
VISTEON CORP	EQUITY	92839U107	198	13,104	SH		DEFINED	2		13,104	
VISUAL NETWORKS INC	EQUITY	928444108	1	147	SH		DEFINED	2		147	
VISX INC	EQUITY	92844S105	5714	212,134	SH		DEFINED	2		212,134	
VISX INCORPORATED	EQUITY	92844S105	94	3,500	SH		DEFINED	1		3,500	
VITESSE SEMICONDUCTOR COM	EQUITY	928497106	27037	304,000	SH		DEFINED	3		276,800	27,200
VITESSE SEMICONDUCTOR CORP	EQUITY	928497106	22261	250,295	SH		DEFINED	2		250,295	
VITRIA TECHNOLOGY INC	EQUITY	92849Q104	559	11,994	SH		DEFINED	2		11,994	
VIVUS	EQUITY	928551100	1	274	SH		DEFINED	2		274	
VIXEL CORP DEL	EQUITY	928552108	113	17,500	SH		DEFINED	4		17,500	
VODAFONE GROUP PLC NEW VOICESTREAM WIRELESS CORP	EQUITY	92857W100	122162	3,301,685	SH		DEFINED	2		3,301,685	
VOLT INFORMATION SCIENCES INC	EQUITY	928703107	1	34	SH		DEFINED	2		34	
VORNADO REALTY TR	EQUITY	929042208	251	4,800	SH		DEFINED	2		4,800	
VORNADO RLTY TR	EQUITY	929042109	12626	340,090	SH		DEFINED	2		340,090	
VORNADO RLTY TR SH BEN INT	EQUITY	929042208	27546	525,500	SH		DEFINED	4		525,500	
VORNADO RLTY TR SH BEN INT	EQUITY	929042109	43607	1,174,600	SH		DEFINED	3		1,005,700	168,900
VOTORANTIM CELULOSE E PAPEL SA	EQUITY	92906P106	315	15,900	SH		DEFINED	2		15,900	
VULCAN MATERIALS IN	EQUITY	929160109	121	3,000	SH		DEFINED	1		3,000	
VULCAN MATLS CO	EQUITY	929160109	25374	631,390	SH		DEFINED	2		631,390	
VYVO INC	EQUITY	918458100	788	26,259	SH		DEFINED	2		26,259	
W HLDG CO INC	EQUITY	929251106	1	129	SH		DEFINED	2		129	
WABASH NATL CORP	EQUITY	929566107	184	20,182	SH		DEFINED	2		20,182	
WABTEC	EQUITY	929740108	13	1,280	SH		DEFINED	2		1,280	
WACHOVIA CORP	EQUITY	929771103	340	6,000	SH		DEFINED	1		6,000	
WACHOVIA CORP NEW	EQUITY	929771103	905	15,961	SH		DEFINED	2		15,961	
WACKENHUT CORP	EQUITY	929794105	1	100	SH		DEFINED	2		100	
WADDELL & REED FINA	EQUITY	930059100	146	4,700	SH		DEFINED	1		4,700	
WADDELL + REED FINL INC	EQUITY	930059100	1012	32,636	SH		DEFINED	2		32,636	
WADDELL + REED FINL INC	EQUITY	930059209	757	26,100	SH		DEFINED	2		26,100	
WAL MART DE MEXICO S A DE C V	EQUITY	93114W107	492	23,500	SH		DEFINED	2		23,500	
WAL MART STORES INC	EQUITY	931142103	93134	1,935,260	SH		DEFINED	2		1,935,260	

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NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PRN	PUT/ CALL	INVSTMT DSCRETN	OTHR MGRS	VOTING AUTHORITY		
									SOLE	SHARED	NONE
WALGREEN CO	EQUITY	931422109	1096	28,900	SH		DEFINED	1		28,900	
WALGREEN CO	EQUITY	931422109	55328	1,458,388	SH		DEFINED	2		1,458,388	
WALLACE COMPUTER SER INC	EQUITY	932270101	3	200	SH		DEFINED	2		200	
WALLACE COMPUTER SERVICES INC	EQUITY	932270101	352	23,100	SH		DEFINED	4		23,100	
WALLACE COMPUTER SERVICES INC	EQUITY	932270101	35	2,300	SH		DEFINED	1		2,300	
WAL-MART STORES	EQUITY	931142103	30101	625,470	SH		DEFINED	1		625,470	
WALT DISNEY COMPANY	EQUITY	254687106	2249	58,800	SH		DEFINED	1		58,800	
WALTER INDS INC	EQUITY	93317Q105	2	176	SH		DEFINED	2		176	
WAM NET INC	EQUITY	933590119	14	1,200	SH		DEFINED	2		1,200	
WARNACO	EQUITY	934390105	12	3,100	SH		DEFINED	1		3,100	
WARNACO GROUP INC	EQUITY	934390105	1	252	SH		DEFINED	2		252	
WARNER CHILCOTT LAB	EQUITY	934435207	14574	496,120	SH		DEFINED	1		496,120	
WARNER CHILCOTT LAB	EQUITY	934435207	1282	38,500	SH		DEFINED	4		38,500	
WASHINGTON FED INC	EQUITY	938824109	541	23,800	SH		DEFINED	2		23,800	
WASHINGTON GAS LT C	EQUITY	938837101	73	2,700	SH		DEFINED	1		2,700	
WASHINGTON GAS LT CO	EQUITY	938837101	2020	75,168	SH		DEFINED	2		75,168	
WASHINGTON GROUP INTL INC	EQUITY	938862109	26	2,300	SH		DEFINED	2		2,300	
WASHINGTON MUT INC	EQUITY	939322103	21601	542,579	SH		DEFINED	2		542,579	
WASHINGTON MUTUAL I	EQUITY	939322103	630	15,825	SH		DEFINED	1		15,825	
WASHINGTON POST CO	EQUITY	939640108	269	509	SH		DEFINED	2		509	
WASHINGTON POST CO	EQUITY	939640108	317	600	SH		DEFINED	1		600	
WASHINGTON REAL ESTATE INVNT TR	EQUITY	939653101	6	300	SH		DEFINED	2		300	
WASTE CONNECTIONS INC	EQUITY	941053100	7690	300,101	SH		DEFINED	2		300,101	
WASTE MANAGEMENT IN	EQUITY	94106L109	314	18,000	SH		DEFINED	1		18,000	
WASTE MGMT INC DEL	EQUITY	94106L109	39630	2,272,713	SH		DEFINED	2		2,272,713	
WATCHGUARD TECHNOLOGIES INC	EQUITY	941105108	12131	202,178	SH		DEFINED	2		202,178	
WATERS CORP	EQUITY	941848103	30025	337,360	SH		DEFINED	2		337,360	
WATERS CORP COM	EQUITY	941848103	125365	1,408,600	SH		DEFINED	3		1,346,200	62,400
WATERS CORPORATION	EQUITY	941848103	659	7,400	SH		DEFINED	1		7,400	
WATSCO INC	EQUITY	942622200	1	105	SH		DEFINED	2		105	
WATSON PHARMACEUTIC	EQUITY	942683103	8301	127,950	SH		DEFINED	1		127,950	
WATSON PHARMACEUTICALS INC	EQUITY	942683103	394	6,066	SH		DEFINED	2		6,066	
WATTS INDS INC	EQUITY	942749102	201	20,103	SH		DEFINED	2		20,103	

WAUSAU MOSINEE PAPER											
CORP	EQUITY	943315101	93	12,038	SH		DEFINED	2		12,038	
WAUSAU-MOSINEE PAPE	EQUITY	943315101	23	3,000	SH		DEFINED	1		3,000	
WAVE SYSTEMS CORP	EQUITY	943526103	5	284	SH		DEFINED	2		284	
WD 40 CO	EQUITY	929236107	351	16,500	SH		DEFINED	2		16,500	

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NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PRN	PUT/ CALL	INVSTMT DCRETN	OTHR MGRS	VOTING AUTHORITY		
									SOLE	SHARED	NONE
WEATHERFORD INTERNA	EQUITY	947074100	271	6,300	SH		DEFINED	1		6,300	
WEATHERFORD INTL INC NEW	EQUITY	947074100	13146	305,719	SH		DEFINED	2		305,719	
WEB MD CORP	EQUITY	94769M105	25	1,644	SH		DEFINED	2		1,644	
WEBB DEL CORP	EQUITY	947423109	3	98	SH		DEFINED	2		98	
WEBLINK WIRELESS INC	EQUITY	94769A101	3	356	SH		DEFINED	2		356	
WEBMETHODS INC	EQUITY	94768C108	11	95	SH		DEFINED	2		95	
WEBSENSE INC	EQUITY	947684106	11561	485,500	SH		DEFINED	3		472,700	12,800
WEBSTER FINANCIAL C	EQUITY	947890109	84	3,100	SH		DEFINED	1		3,100	
WEBSTER FINL CORP											
WATERBURY	EQUITY	947890109	381	14,129	SH		DEFINED	2		14,129	
WEBTRENDS CORP	EQUITY	94844D104	25	676	SH		DEFINED	2		676	
WEBVAN GROUP INC	EQUITY	94845V103	2	855	SH		DEFINED	2		855	
WEINGARTEN RLTY INVS	EQUITY	948741103	3025	74,245	SH		DEFINED	2		74,245	
WEINGARTEN RLTY INVS											
SH BEN IN	EQUITY	948741103	12575	308,600	SH		DEFINED	3		264,200	44,400
WEIS MKTS INC	EQUITY	948849104	216	5,431	SH		DEFINED	2		5,431	
WELLMAN INC	EQUITY	949702104	26	1,800	SH		DEFINED	1		1,800	
WELLMAN INC	EQUITY	949702104	3	192	SH		DEFINED	2		192	
WELLPOINT HEALTH NE	EQUITY	94973H108	192	2,000	SH		DEFINED	1		2,000	
WELLPOINT HEALTH											
NETWORKS INC	EQUITY	94973H108	19928	207,579	SH		DEFINED	2		207,579	
WELLS FARGO & COMPA	EQUITY	949746101	13073	284,585	SH		DEFINED	1		284,585	
WELLS FARGO + CO NEW	EQUITY	949746101	128774	2,803,238	SH		DEFINED	2		2,803,238	
WELLSFORD REAL PPTYS INC	EQUITY	950240200	543	27,500	SH		DEFINED	2		27,500	
WENDY'S	EQUITY	950590109	74	3,700	SH		DEFINED	1		3,700	
WENDYS PING I	EQUITY	950588202	1159	24,400	SH		DEFINED	2		24,400	
WENDYS INTL INC	EQUITY	950590109	24	1,182	SH		DEFINED	2		1,182	
WERNER ENTERPRISES INC	EQUITY	950755108	5290	450,200	SH		DEFINED	2		450,200	
WESBANCO INC	EQUITY	950810101	3	131	SH		DEFINED	2		131	
WESCO INTL INC	EQUITY	95082P105	1	134	SH		DEFINED	2		134	
WESLEY JESSEN VISIONCARE											
INC	EQUITY	951018100	35	900	SH		DEFINED	2		900	
WEST MARINE INC	EQUITY	954235107	219	26,500	SH		DEFINED	4		26,500	
WEST PHARMACEUTICAL SVCS											
INC	EQUITY	955306105	1	53	SH		DEFINED	2		53	
WEST TELESERVICES CORP	EQUITY	956188106	2567	116,700	SH		DEFINED	2		116,700	
WEST TELESERVICES CORP											
COM	EQUITY	956188106	7036	319,800	SH		DEFINED	3		262,700	57,100
WESTAMERICA BANCORP	EQUITY	957090103	70	2,100	SH		DEFINED	1		2,100	
WESTAMERICA											
BANCORPORATION	EQUITY	957090103	756	22,600	SH		DEFINED	2		22,600	
WESTCORP INC	EQUITY	957907108	2	156	SH		DEFINED	2		156	
WESTELL TECHNOLOGIES	EQUITY	957541105	3	227	SH		DEFINED	2		227	
WESTERN DIGITAL CORP	EQUITY	958102105	5	842	SH		DEFINED	2		842	

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NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PRN	PUT/ CALL	INVSTMT DCRETN	OTHR MGRS	VOTING AUTHORITY		
									SOLE	SHARED	NONE
WESTERN GAS RES INC	EQUITY	958259103	3	120	SH		DEFINED	2		120	
WESTERN GAS RES INC	EQUITY	958259301	771	20,100	SH		DEFINED	4		20,100	
WESTERN PPTYS TR	EQUITY	959261108	1	106	SH		DEFINED	2		106	
WESTERN PROPERTIES	EQUITY	959261108	443	36,000	SH		DEFINED	1		36,000	
WESTERN RES INC	EQUITY	959425109	11	511	SH		DEFINED	2		511	
WESTERN RESOURCES I	EQUITY	959425109	84	3,900	SH		DEFINED	1		3,900	
WESTERN WIRELESS CORP	EQUITY	95988E204	2296	64,451	SH		DEFINED	2		64,451	
WESTFIELD AMER INC	EQUITY	959910100	3	200	SH		DEFINED	2		200	
WESTPOINT STEVENS I	EQUITY	961238102	590	48,180	SH		DEFINED	1		48,180	
WESTPOINT STEVENS INC	EQUITY	961238102	3	249	SH		DEFINED	2		249	
WESTVACO CORP	EQUITY	961548104	1627	60,961	SH		DEFINED	2		60,961	
WESTVACO CORP.	EQUITY	961548104	80	3,000	SH		DEFINED	1		3,000	
WESTWOOD ONE INC	EQUITY	961815107	11417	532,572	SH		DEFINED	2		532,572	
WESTWOOD ONE INC COM	EQUITY	961815107	31331	1,461,500	SH		DEFINED	3		1,428,100	33,400
WESTWOOD ONE INC COM	EQUITY	961815107	139	6,500	SH		DEFINED	1		6,500	
WEYERHAEUSER CO	EQUITY	962166104	4544	112,556	SH		DEFINED	2		112,556	
WEYERHAEUSER CO.	EQUITY	962166104	275	6,800	SH		DEFINED	1		6,800	
WFS FINL INC	EQUITY	92923B106	2	100	SH		DEFINED	2		100	
WHIRLPOOL CORP	EQUITY	963320106	89	2,300	SH		DEFINED	1		2,300	
WHIRLPOOL CORP	EQUITY	963320106	44	1,122	SH		DEFINED	2		1,122	
WHITE ELECTR DESIGNS											
CORP	EQUITY	963801105	1	100	SH		DEFINED	2		100	
WHITEHALL JEWELLERS INC	EQUITY	965063100	1	130	SH		DEFINED	2		130	
WHITMAN CORP	EQUITY	96647R107	91	7,900	SH		DEFINED	1		7,900	
WHITMAN CORP NEW	EQUITY	96647R107	188	16,279	SH		DEFINED	2		16,279	
WHITNEY HLDG CORP	EQUITY	966612103	4	111	SH		DEFINED	2		111	
WHOLE FOODS MKT INC	EQUITY	966837106	2156	40,156	SH		DEFINED	2		40,156	
WHX CORP	EQUITY	929248201	1170	173,300	SH		DEFINED	4		173,300	
WILD OATS MKTS INC	EQUITY	96808B107	56	4,724	SH		DEFINED	2		4,724	
WILEY JOHN + SON	EQUITY	968223206	8	341	SH		DEFINED	2		341	
WILLAMETTE INDS INC	EQUITY	969133107	26	944	SH		DEFINED	2		944	
WILLAMETTE INDS. IN	EQUITY	969133107	98	3,500	SH		DEFINED	1		3,500	
WILLIAMS CLAYTON ENERGY											
INC	EQUITY	969490101	2	48	SH		DEFINED	2		48	
WILLIAMS COMPANIES	EQUITY	969457100	541	12,800	SH		DEFINED	1		12,800	
WILLIAMS COS INC	EQUITY	969457100	11169	264,344	SH		DEFINED	2		264,344	
WILLIAMS SONOMA INC	EQUITY	969904101	43	1,249	SH		DEFINED	2		1,249	
WILLIAMS-SONOMA INC	EQUITY	969904101	111	3,200	SH		DEFINED	1		3,200	
WILMINGTON TR CORP	EQUITY	971807102	799	14,900	SH		DEFINED	2		14,900	

NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PRN	PUT/ CALL	INVSTMT DSCRETN	OTHR MGRS	VOTING AUTHORITY		
									SOLE	SHARED	NONE
WILMINGTON TRUST CO	EQUITY	971807102	97	1,800	SH		DEFINED	1		1,800	
WILSHIRE FINL SVCS GROUP INC	EQUITY	971867205	71	51,465	SH		DEFINED	2		51,465	
WILSONS LEATHER EXPERTS INC	EQUITY	972463103	2	100	SH		DEFINED	2		100	
WINBOND ELECTRS CORP	EQUITY	972657100	527	34,837	SH		DEFINED	2		34,837	
WIND RIV SYS INC	EQUITY	973149107	73	1,516	SH		DEFINED	2		1,516	
WIND RIVER SYSTEMS	EQUITY	973149107	201	4,200	SH		DEFINED	1		4,200	
WIND RIVER SYSTEMS	CORPBOND	973149AC1	14675	9,898,000	PRN		DEFINED	4		9,898,000	
WINK COMMUNICATIONS INC	EQUITY	974168106	1	108	SH		DEFINED	2		108	
WINN DIXIE STORES INC	EQUITY	974280109	19	1,329	SH		DEFINED	2		1,329	
WINN-DIXIE STORES I	EQUITY	974280109	65	4,500	SH		DEFINED	1		4,500	
WINNEBAGO IND INC.	EQUITY	974637100	2	147	SH		DEFINED	2		147	
WINNEBAGO INDS INC	EQUITY	974637100	143	11,400	SH		DEFINED	4		11,400	
WINSTAR COMMUNICATIONS COM	EQUITY	975515107	542	35,000	SH		DEFINED	3		35,000	
WINSTAR COMMUNICATIONS INC	EQUITY	975515107	2019	130,266	SH		DEFINED	2		130,266	
WINSTAR COMMUNICATIONS INC	EQUITY	975515859	388	700	SH		DEFINED	2		700	
WINSTAR COMMUNICATIONS INC	EQUITY	975515867	331	600	SH		DEFINED	2		600	
WIRELESS FACS INC	EQUITY	97653A103	7	114	SH		DEFINED	2		114	
WISCONSIN CENT TRANSN CORP	EQUITY	976592105	4	391	SH		DEFINED	2		391	
WISCONSIN CENTRAL T	EQUITY	976592105	30	2,800	SH		DEFINED	1		2,800	
WISCONSIN ENERGY CO	EQUITY	976657106	140	7,000	SH		DEFINED	1		7,000	
WISCONSIN ENERGY CORP	EQUITY	976657106	5233	262,465	SH		DEFINED	2		262,465	
WIT SOUNDVIEW GROUP INC	EQUITY	977383108	5	546	SH		DEFINED	2		546	
WITNESS SYS INC	EQUITY	977424100	5265	291,500	SH		DEFINED	2		291,500	
WITNESS SYS INC COM	EQUITY	977424100	5265	291,500	SH		DEFINED	3		291,500	
WM. WRIGLEY CO	EQUITY	982526105	262	3,500	SH		DEFINED	1		3,500	
WMS INDUSTRIES INC	EQUITY	929297109	4	191	SH		DEFINED	2		191	
WOLVERINE TUBE INC	EQUITY	978093102		32	SH		DEFINED	2		32	
WOLVERINE TUBE INC	EQUITY	978093102	176	11,800	SH		DEFINED	4		11,800	
WOLVERINE WORLD WIDE INC	EQUITY	978097103	347	37,300	SH		DEFINED	2		37,300	
WOODHEAD INDUSTRIES	EQUITY	979438108	1	41	SH		DEFINED	2		41	
WOODWARD GOVERNOR CO	EQUITY	980745103	2	44	SH		DEFINED	2		44	
WORLD ACCESS INC	EQUITY	98141A101	34	6,381	SH		DEFINED	1		6,381	
WORLD ACCESS INC	EQUITY	98141A101	2	409	SH		DEFINED	2		409	
WORLD FUEL SVCS CORP	EQUITY	981475106	226	27,800	SH		DEFINED	4		27,800	
WORLD WRESTLING FEDN ENMT INC	EQUITY	98156Q108	1	81	SH		DEFINED	2		81	
WORLDCOM INC	EQUITY	98157D106	16972	558,760	SH		DEFINED	1		558,760	
WORLDCOM INC	EQUITY	98157D106	48092	1,583,272	SH		DEFINED	2		1,583,272	

NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PRN	PUT/ CALL	INVSTMT DSCRETN	OTHR MGRS	VOTING AUTHORITY		
									SOLE	SHARED	NONE
WORLDGATE COMMUNICATIONS INC	EQUITY	98156L307	2	100	SH		DEFINED	2		100	
WORLDPAGES COM INC	EQUITY	981922107	1	166	SH		DEFINED	2		166	
WORTHINGTON INDS IN	EQUITY	981811102	9	934	SH		DEFINED	2		934	
WORTHINGTON INDUSTR	EQUITY	981811102	25	2,700	SH		DEFINED	1		2,700	
WPP GROUP PLC	EQUITY	929309300	1495	25,200	SH		DEFINED	2		25,200	
WPS RES CORP	EQUITY	92931B106	5	165	SH		DEFINED	2		165	
WRIGLEY WM JR CO	EQUITY	982526105	1362	18,195	SH		DEFINED	2		18,195	
WYNDHAM INTERNATIO	EQUITY	983101106	493	271,748	SH		DEFINED	1		271,748	
WYNDHAM INTL INC	EQUITY	983101106	2	887	SH		DEFINED	2		887	
X RITE INC	EQUITY	983857103	1	100	SH		DEFINED	2		100	
XCEED INC	EQUITY	98388N105		60	SH		DEFINED	2		60	
XCEL ENERGY INC	EQUITY	98389B100	273	9,925	SH		DEFINED	1		9,925	
XCEL ENERGY INC	EQUITY	98389B100	275	9,999	SH		DEFINED	2		9,999	
XEROX CORP	EQUITY	984121103	315	20,900	SH		DEFINED	1		20,900	
XEROX CORP	EQUITY	984121103	6697	444,583	SH		DEFINED	2		444,583	
XICOR INC	EQUITY	984903104	425	51,500	SH		DEFINED	4		51,500	
XILINX INC	EQUITY	983919101	13201	154,171	SH		DEFINED	2		154,171	
XILINX INC.	EQUITY	983919101	788	9,200	SH		DEFINED	1		9,200	
XIRCOM INC	EQUITY	983922105	30	1,201	SH		DEFINED	2		1,201	
XL CAPITAL LTD	EQUITY	G98255105	7350	100,000	SH		DEFINED	1		100,000	
XL CAPITAL LTD	EQUITY	G98255105	18342	249,545	SH		DEFINED	2		249,545	
XM SATELLITE RADIO HLDGS INC	EQUITY	983759101	5	106	SH		DEFINED	2		106	
XM SATELLITE RADIO INC	EQUITY	98375Y114	368	2,625	SH		DEFINED	2		2,625	
XO COMMUNICATIONS INC	EQUITY	983764705	4	5	SH		DEFINED	2		5	
XTRA CORP	EQUITY	984138107	683	15,372	SH		DEFINED	2		15,372	
XYBERNAUT CORP	EQUITY	984149104	1	237	SH		DEFINED	2		237	
YAHOO INC	EQUITY	984332106	44696	491,170	SH		DEFINED	2		491,170	
YAHOO! INC	EQUITY	984332106	1411	15,500	SH		DEFINED	1		15,500	
YANKEE CANDLE INC	EQUITY	984757104	9766	485,263	SH		DEFINED	2		485,263	
YAPI VE KREDI BANKASI AS	EQUITY	984848200	312	43,856	SH		DEFINED	2		43,856	
YAPI VE KREDI BANKASI SA	EQUITY	984848101	104	14,592	SH		DEFINED	2		14,592	
YELLOW CORP	EQUITY	985509108	4	238	SH		DEFINED	2		238	
YORK INTERNATIONAL	EQUITY	986670107	55	2,200	SH		DEFINED	1		2,200	
YORK INTL CORP	EQUITY	986670107	6348	255,191	SH		DEFINED	2		255,191	
YOUNG & RUBICAM IMC	EQUITY	987425105	99	2,000	SH		DEFINED	1		2,000	
YOUNG & RUBICAM INC	EQUITY	987425105	1510	26,900	SH		DEFINED	4		26,900	
YOUNG + RUBICAM INC	EQUITY	987425105	585	11,824	SH		DEFINED	2		11,824	

NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PRN	PUT/ CALL	INVTMT DCRETN	OTHR MGRS	VOTING AUTHORITY		
									SOLE	SHARED	NONE
YOUNG BROADCASTING INC	EQUITY	987434107	2	58	SH		DEFINED	2			58
YPF S.A.-Sponsored ADR	EQUITY	984245100	265	9,000	SH		DEFINED	1			9,000
Z TEL TECHNOLOGIES INC	EQUITY	988792107	1	72	SH		DEFINED	2			72
ZALE CORP NEW	EQUITY	988858106	28	861	SH		DEFINED	2			861
ZAMBA CORO	EQUITY	988881108	14	3,400	SH		DEFINED	2			3,400
ZEBRA TECHNOLOGIES CORP	EQUITY	989207105	9	185	SH		DEFINED	2			185
ZENITH NATL INS CORP	EQUITY	989390109		6	SH		DEFINED	2			6
ZIFF DAVIS INC	EQUITY	989511100	1	158	SH		DEFINED	2			158
ZIFF DAVIS INC	EQUITY	989511209	300	21,300	SH		DEFINED	2			21,300
ZIFF-DAVIS INC.	EQUITY	989511100	11428	1,406,500	SH		DEFINED	1			1,406,500
ZIONS BANCORP	EQUITY	989701107	125	2,450	SH		DEFINED	2			2,450
ZIONS BANCORPORATIO	EQUITY	989701107	256	5,000	SH		DEFINED	1			5,000
ZIXIT CORP	EQUITY	98974P100	4	125	SH		DEFINED	2			125
ZOLL MED CORP	EQUITY	989922109	4	74	SH		DEFINED	2			74
ZOMAX OPTICAL MEDIA INC	EQUITY	989929104	1	179	SH		DEFINED	2			179
ZORAN CORP	EQUITY	98975F101	4	79	SH		DEFINED	2			79
ZYGO CORP	EQUITY	989855101	8	90	SH		DEFINED	2			90