

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

FORM 13F

FORM 13F COVER PAGE

Report for the Calendar Year or Quarter Ended: December 31, 2001

Check here if Amendment ; Amendment Number: 2

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

Institutional Investment Manager Filing this Report:

Name: AMERICAN INTERNATIONAL GROUP, INC.

Address: 70 Pine Street

New York, New York 10270

Form 13F File Number: 28-219

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

Person Signing this Report on Behalf of Reporting Manager:

Name: Edward E. Matthews

Title: Vice Chairman -- Investments and Financial Services

Phone: (212) 770-7000

Signature, Place, and Date of Signing:

/s/ Edward E. Matthews	New York, New York	February 28, 2002
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(Signature)	(City, State)	(Date)

Report Type (Check only one.):

13F HOLDINGS REPORT. (Check if all holdings of this reporting manager are reported in this report.)

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

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

FORM 13F SUMMARY PAGE

REPORT SUMMARY:

Number of Other Included Managers: 8

Form 13F Information Table Entry Total: 7,079

Form 13F Information Table Value Total: \$16,214,666 (thousands)

List of Other Included Managers:

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

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

NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PUT/ PRN CALL	INVSTMT DSCRETN	OTHR MGRS	SOLE	VOTING AUTHORITY SHARED	NONE
1 800 FLOWERS COM	EQUITY	68243Q106	201	12,865	SH	DEFINED	6, 7, 8	12865		
1-800 CONTACTS INC	EQUITY	681977104	25	2,045	SH	DEFINED	1		2,045	
1-800 CONTACTS INC	EQUITY	681977104	24	1,923	SH	DEFINED	6, 7, 8	1923		
1-800-FLOWERS.COM INC	EQUITY	68243Q106	39	2,482	SH	DEFINED	1		2,482	
1ST SOURCE CORP	EQUITY	336901103	86	4,149	SH	DEFINED	6, 7, 8	4149		
1ST SOURCE CORP.	EQUITY	336901103	89	4,281	SH	DEFINED	1		4,281	
21ST CENTURY INSURANCE COMPANY	EQUITY	90130N103	1039517	53,445,620	SH	DEFINED	1		53,445,620	
21ST CENTURY INSURANCE COMPANY	EQUITY	90130N103	3	158	SH	DEFINED	1		158	
3 DIMENSIONAL PHARMACEUTICAL	EQUITY	88554W104	15	1,806	SH	DEFINED	1		1,806	
3COM CORP	EQUITY	885535104	2696	422,500	SH	DEFINED	6, 7, 8	422500		
3COM CORP.	EQUITY	885535104	2719	426,129	SH	DEFINED	1		426,129	
3-D SYS CORP DEL	EQUITY	88554D205	33	2,345	SH	DEFINED	6, 7, 8	2345		
3D SYSTEMS CORPORATION	EQUITY	88554D205	36	2,499	SH	DEFINED	1		2,499	
3-DIMENSIONAL PHARMACEUTI	EQUITY	88554W104	15	1,806	SH	DEFINED	6, 7, 8	1806		
3DO CO	EQUITY	88553W105	23	10,890	SH	DEFINED	6, 7, 8	10890		
3TEC ENERGY CORP	EQUITY	88575R308	66	4,737	SH	DEFINED	6, 7, 8	4737		
3TEC ENERGY CORPORATION	EQUITY	88575R308	70	4,978	SH	DEFINED	1		4,978	
4 KIDS ENTMT INC	EQUITY	350865101	48	2,401	SH	DEFINED	6, 7, 8	2401		
4KIDS ENTERTAINMENT INC	EQUITY	350865101	51	2,551	SH	DEFINED	1		2,551	
7-ELEVEN INC	EQUITY	817826209	81	6,879	SH	DEFINED	6, 7, 8	6879		
7-ELEVEN INC.	EQUITY	817826209	85	7,285	SH	DEFINED	1		7,285	
99 CENTS ONLY STORES	EQUITY	65440K106	308	8,055	SH	DEFINED	1		8,055	
99 CENTS ONLY STORES	EQUITY	65440K106	293	7,700	SH	DEFINED	6, 7, 8	7700		
99 CENTS ONLY STORES COM	EQUITY	65440K106	31036	811,393	SH	Sole	3	797156		14237
A D C TELECOMMUNICATIONS	EQUITY	000886101	11	2,470	SH	DEFINED	5	2470		
A D C TELECOMMUNICATIONS	EQUITY	000886101	1637	355,880	SH	DEFINED	6, 7, 8	355880		
A.G. EDWARDS, INC.	EQUITY	281760108	4251	96,251	SH	DEFINED	1		96,251	
AAIPHARMA INC	EQUITY	00252W104	76	3,013	SH	DEFINED	1		3,013	
AAIPHARMA INC	EQUITY	00252W104	71	2,821	SH	DEFINED	6, 7, 8	2821		
AAR CORP	EQUITY	000361105	70	7,731	SH	DEFINED	6, 7, 8	7731		
AAR CORP.	EQUITY	000361105	72	8,006	SH	DEFINED	1		8,006	
AARON RENTS INC	EQUITY	002535201	73	4,448	SH	DEFINED	6, 7, 8	4448		
AARON RENTS, INC.	EQUITY	002535201	75	4,621	SH	DEFINED	1		4,621	
ABBOTT LABORATORIES	EQUITY	002824100	62014	1,112,361	SH	DEFINED	1		1,112,361	
Abbott Labs	EQUITY	002824100	5018	90,000	SH	DEFINED	4		90,000	
ABBOTT LABS	EQUITY	002824100	270	4,850	SH	DEFINED	5	4850		
ABBOTT LABS	EQUITY	002824100	42822	768,100	SH	DEFINED	6, 7, 8	768100		
ABBOTT LABS	EQUITY	002824100	46868	840,675	SH	DEFINED	2		840675	
ABERCROMBIE & FITCH CO	EQUITY	002896207	3205	120,800	SH	DEFINED	6, 7, 8	120800		
ABERCROMBIE AND FITCH CO.	EQUITY	002896207	3240	122,132	SH	DEFINED	1		122,132	
ABGENIX INC	EQUITY	00339B107	456	13,555	SH	DEFINED	6, 7, 8	13555		
ABGENIX INC	EQUITY	00339B107	8565	254,600	SH	DEFINED	2		254600	
ABGENIX, INC.	EQUITY	00339B107	95	2,831	SH	DEFINED	1		2,831	
ABIOMED INC	EQUITY	003654100	66	4,183	SH	DEFINED	6, 7, 8	4183		
ABIOMED, INC.	EQUITY	003654100	69	4,343	SH	DEFINED	1		4,343	
Abitibi-Consolidated	CORPBOND	003924AH0	5202	5,000,000	PRN	DEFINED	4		5,000,000	
ABM INDS INC	EQUITY	000957100	173	5,520	SH	DEFINED	6, 7, 8	5520		
ABM INDUSTRIES, INC.	EQUITY	000957100	180	5,750	SH	DEFINED	1		5,750	

NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PUT/ PRN CALL	INVSTMT DSCRETN	OTHR MGRS	SOLE	VOTING AUTHORITY SHARED	NONE
ACACIA RESEARCH CORP.	EQUITY	003881109	65	5,843	SH	DEFINED	1		5,843	
ACACIA RESH CORP	EQUITY	003881109	62	5,612	SH	DEFINED	6, 7, 8	5612		
ACADIA REALTY TRUST	EQUITY	004239109	39	6,156	SH	DEFINED	1		6,156	
ACADIA RLTY TR	EQUITY	004239109	39	6,156	SH	DEFINED	6, 7, 8	6156		
ACCLAIM ENTERTAINMENT, INC.	EQUITY	004325205	78	14,661	SH	DEFINED	1		14,661	
ACCLAIM ENTMT INC	EQUITY	004325205	73	13,728	SH	DEFINED	6, 7, 8	13728		
ACCREDO HEALTH INC	EQUITY	00437V104	493	12,429	SH	DEFINED	6, 7, 8	12429		
ACCREDO HEALTH INC	EQUITY	00437V104	1985	50,000	SH	DEFINED	2		50000	
ACCREDO HEALTH INC COM	EQUITY	00437V104	74337	1,872,477	SH	Sole	3	1843157		29320
ACCREDO HEALTH INC.	EQUITY	00437V104	313	7,882	SH	DEFINED	1		7,882	
ACE LTD	EQUITY	G0070K103	2289	57,000	SH	DEFINED	2		57000	
ACKERLEY GROUP INC	EQUITY	004527107	75	4,260	SH	DEFINED	6, 7, 8	4260		
ACKERLEY GROUP, INC.	EQUITY	004527107	80	4,560	SH	DEFINED	1		4,560	
ACLARA BIOSCIENCES INC	EQUITY	00461P106	52	10,336	SH	DEFINED	6, 7, 8	10336		
ACLARA BIOSCIENCES INC.	EQUITY	00461P106	55	10,828	SH	DEFINED	1		10,828	
ACT MANUFACTURING INC	EQUITY	000973107	1	3,382	SH	DEFINED	1		3,382	
ACT MFG INC	EQUITY	000973107	1	3,074	SH	DEFINED	6, 7, 8	3074		
ACTEL CORP	EQUITY	004934105	327	16,412	SH	DEFINED	6, 7, 8	16412		
ACTEL CORP.	EQUITY	004934105	138	6,939	SH	DEFINED	1		6,939	
ACTERNA CORP	EQUITY	00503U105	7	1,834	SH	DEFINED	1		1,834	
ACTION PERFORMANCE CO., INC.	EQUITY	004933107	140	4,585	SH	DEFINED	1		4,585	
ACTION PERFORMANCE COS IN	EQUITY	004933107	135	4,395	SH	DEFINED	6, 7, 8	4395		
ACTIVE POWER INC	EQUITY	00504W100	67	9,914	SH	DEFINED	1		9,914	
ACTIVE POWER INC	EQUITY	00504W100	65	9,545	SH	DEFINED	6, 7, 8	9545		
ACTIVISION INC NEW	EQUITY	004930202	387	14,896	SH	DEFINED	6, 7, 8	14896		
ACTIVISION, INC.	EQUITY	004930202	264	10,146	SH	DEFINED	1		10,146	
ACTRADE FINANCIAL TECHNOLOGIES	EQUITY	00507P102	67	2,276	SH	DEFINED	1		2,276	
ACTRADE FINL TECHNOLOGIES	EQUITY	00507P102	63	2,154	SH	DEFINED	6, 7, 8	2154		
ACTUATE CORP	EQUITY	00508B102	64	12,198	SH	DEFINED	6, 7, 8	12198		
ACTUATE CORP.	EQUITY	00508B102	67	12,696	SH	DEFINED	1		12,696	
ACTV INC	EQUITY	00088E104	22	11,567	SH	DEFINED	6, 7, 8	11567		
ACTV, INC.	EQUITY	00088E104	22	11,900	SH	DEFINED	1		11,900	
ACUITY BRANDS INC	EQUITY	00508Y102	199	16,460	SH	DEFINED	1		16,460	
ACUITY BRANDS INC	EQUITY	00508Y102	193	15,935	SH	DEFINED	6, 7, 8	15935		
ACXIOM CORP	EQUITY	005125109	1845	105,600	SH	DEFINED	6, 7, 8	105600		
ACXIOM CORP.	EQUITY	005125109	1861	106,502	SH	DEFINED	1		106,502	
ADAPTEC INC	EQUITY	00651F108	458	31,563	SH	DEFINED	6, 7, 8	31563		
ADAPTEC, INC.	EQUITY	00651F108	481	33,153	SH	DEFINED	1		33,153	
ADC TELECOMMUNICATIONS, INC	EQUITY	000886101	1761	382,733	SH	DEFINED	1		382,733	
ADE CORP MASS	EQUITY	00089C107	26	2,581	SH	DEFINED	6, 7, 8	2581		
ADE CORP.	EQUITY	00089C107	27	2,654	SH	DEFINED	1		2,654	
ADELPHIA BUSINESS SOLUTIO	EQUITY	006847107	5	8,841	SH	DEFINED	6, 7, 8	8841		
ADELPHIA BUSINESS SOLUTIONS	EQUITY	006847107	5	9,351	SH	DEFINED	1		9,351	
ADELPHIA COMMUNICATIONS C	EQUITY	006848105	138	4,430	SH	DEFINED	6, 7, 8	4430		
ADELPHIA COMMUNICATIONS CORP	EQUITY	006848105	12682	175,950	SH	DEFINED	2		175950	
ADELPHIA COMMUNICATIONS CORP. CLASS A	EQUITY	006848105	159	5,113	SH	DEFINED	1		5,113	
ADMINISTAFF INC	EQUITY	007094105	243	8,856	SH	DEFINED	6, 7, 8	8856		
ADMINISTAFF, INC.	EQUITY	007094105	185	6,737	SH	DEFINED	1		6,737	
ADOBE SYS INC	EQUITY	00724F101	23	740	SH	DEFINED	5	740		
ADOBE SYS INC	EQUITY	00724F101	3967	127,750	SH	DEFINED	6, 7, 8	127750		

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ADOBE SYS INC	EQUITY	00724F101	111	3,575	SH	DEFINED	2		3575	
Adobe Systems	EQUITY	00724F101	1397	45,000	SH	DEFINED	4		45,000	
ADOBE SYSTEMS INC.	EQUITY	00724F101	4240	136,556	SH	DEFINED	1		136,556	
ADOLOR CORP	EQUITY	00724X102	239	13,289	SH	DEFINED	6, 7, 8	13289		
ADOLOR CORPORATION	EQUITY	00724X102	168	9,333	SH	DEFINED	1		9,333	
ADTRAN INC	EQUITY	00738A106	1394	54,628	SH	DEFINED	6, 7, 8	54628		
ADTRAN, INC.	EQUITY	00738A106	1405	55,036	SH	DEFINED	1		55,036	
ADVANCE AUTO PARTS	EQUITY	00751Y106	34	691	SH	DEFINED	1		691	
ADVANCED AUTO PARTS INC	EQUITY	00751Y106	34	691	SH	DEFINED	6, 7, 8	691		
ADVANCED DIGITAL INFO CORP.	EQUITY	007525108	296	18,485	SH	DEFINED	1		18,485	
ADVANCED DIGITAL INFORMAT	EQUITY	007525108	283	17,666	SH	DEFINED	6, 7, 8	17666		
ADVANCED ENERGY INDS	EQUITY	007973100	142	5,317	SH	DEFINED	6, 7, 8	5317		
ADVANCED ENERGY INDUSTRIES	EQUITY	007973100	147	5,530	SH	DEFINED	1		5,530	
ADVANCED FIBRE COMMUNICAT	EQUITY	00754A105	2040	115,460	SH	DEFINED	6, 7, 8	115460		
ADVANCED FIBRE COMMUNICATIONS	EQUITY	00754A105	1774	100,412	SH	DEFINED	1		100,412	
ADVANCED MARKETING SERV. INC.	EQUITY	00753T105	69	3,786	SH	DEFINED	1		3,786	
ADVANCED MARKETING SVCS I	EQUITY	00753T105	66	3,627	SH	DEFINED	6, 7, 8	3627		
ADVANCED MICRO DEVICES IN	EQUITY	007903107	17	1,060	SH	DEFINED	5	1060		
ADVANCED MICRO DEVICES IN	EQUITY	007903107	3441	216,930	SH	DEFINED	6, 7, 8	216930		
ADVANCED MICRO DEVICES, INC.	EQUITY	007903107	3631	228,970	SH	DEFINED	1		228,970	
ADVANCED NEUROMODULATION	EQUITY	00757T101	68	1,930	SH	DEFINED	6, 7, 8	1930		
ADVANCED TISSUE SCIENCES	EQUITY	00755F103	80	18,451	SH	DEFINED	6, 7, 8	18451		
ADVANCED TISSUE SCIENCES, INC.	EQUITY	00755F103	84	19,197	SH	DEFINED	1		19,197	
ADVANCEPCS	EQUITY	00790K109	35	1,198	SH	DEFINED	1		1,198	
ADVANCES NEUROMODULATIONS SYS	EQUITY	00757T101	72	2,046	SH	DEFINED	1		2,046	
ADVANTA CORP	EQUITY	007942105	70	7,072	SH	DEFINED	6, 7, 8	7072		
ADVANTA CORP.	EQUITY	007942105	74	7,404	SH	DEFINED	1		7,404	
ADVENT SOFTWARE INC	EQUITY	007974108	2199	44,025	SH	DEFINED	6, 7, 8	44025		
ADVENT SOFTWARE INC COM	EQUITY	007974108	33673	674,129	SH	Sole	3	662129		12000
ADVENT SOFTWARE, INC.	EQUITY	007974108	2067	41,381	SH	DEFINED	1		41,381	
ADVO INC	EQUITY	007585102	614	14,288	SH	DEFINED	6, 7, 8	14288		
ADVO, INC.	EQUITY	007585102	271	6,293	SH	DEFINED	1		6,293	
AEP INDS INC	EQUITY	001031103	11	445	SH	DEFINED	6, 7, 8	445		
AEP INDS INC COM	EQUITY	001031103	11	445	SH	DEFINED	1		445	
AEROFLEX INC	EQUITY	007768104	325	17,147	SH	DEFINED	6, 7, 8	17147		
AEROFLEX, INC	EQUITY	007768104	340	17,944	SH	DEFINED	1		17,944	
AES CORP	EQUITY	00130H105	27	1,670	SH	DEFINED	5	1670		
AES CORP	EQUITY	00130H105	3684	225,340	SH	DEFINED	6, 7, 8	225340		
AES DRAX ENERGY LTD	EQUITY	00130H105	3890	237,896	SH	DEFINED	1		237,896	
AETHER SYS INC	EQUITY	00808V105	127	13,801	SH	DEFINED	6, 7, 8	13801		
AETHER SYSTEMS INC.	EQUITY	00808V105	131	14,246	SH	DEFINED	1		14,246	
Aetna	CORPBOND	00817YAB4	4924	5,000,000	PRN	DEFINED	4		5,000,000	
AETNA INC NEW	EQUITY	00817Y108	15	450	SH	DEFINED	5	450		
AETNA INC NEW	EQUITY	00817Y108	1999	60,580	SH	DEFINED	6, 7, 8	60580		
AETNA INC-NEW	EQUITY	00817Y108	2148	65,118	SH	DEFINED	1		65,118	
AFC Capital Trust	CORPBOND	00104PAC3	5853	6,000,000	PRN	DEFINED	4		6,000,000	
AFC ENTERPRISES	EQUITY	00104Q107	81	2,853	SH	DEFINED	1		2,853	
AFC ENTERPRISES INC	EQUITY	00104Q107	362	12,756	SH	DEFINED	6, 7, 8	12756		
AFFILIATED COMPUTER CL A	EQUITY	008190100	95763	902,320	SH	Sole	3	865380		36940
AFFILIATED COMPUTER SERVI	EQUITY	008190100	7758	73,100	SH	DEFINED	6, 7, 8	73100		

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AFFILIATED COMPUTER SERVICES CLASS A	EQUITY	008190100	7824	73,717	SH	DEFINED	1		73,717	
AFFILIATED MANAGERS CORP	EQUITY	008252108	56147	796,640	SH	Sole	3	762210		34430
AFFILIATED MANAGERS GROUP	EQUITY	008252108	475	6,735	SH	DEFINED	1		6,735	
AFFILIATED MANAGERS GROUP	EQUITY	008252108	452	6,418	SH	DEFINED	6, 7, 8	6418		
AFFYMETRIX INC	EQUITY	00826T108	21	564	SH	DEFINED	1		564	
AFFYMETRIX INC COM	EQUITY	00826T108	41373	1,095,971	SH	Sole	3	1079671		16300
AFLAC INC	EQUITY	001055102	40	1,630	SH	DEFINED	5	1630		
AFLAC INC	EQUITY	001055102	6177	251,500	SH	DEFINED	6, 7, 8	251500		
AFLAC, INC.	EQUITY	001055102	6479	263,792	SH	DEFINED	1		263,792	
AGCO CORP	EQUITY	001084102	1705	108,017	SH	DEFINED	6, 7, 8	108017		
AGCO CORP.	EQUITY	001084102	1721	109,078	SH	DEFINED	1		109,078	
AGERE SYSTEMS INC-A	EQUITY	00845V100	41	7,251	SH	DEFINED	1		7,251	
AGILE SOFTWARE CORP DEL	EQUITY	00846X105	153	8,859	SH	DEFINED	6, 7, 8	8859		
AGILE SOFTWARE CORP.	EQUITY	00846X105	160	9,269	SH	DEFINED	1		9,269	
AGILENT TECHNOLOGIES INC	EQUITY	00846U101	41	1,440	SH	DEFINED	5	1440		
AGILENT TECHNOLOGIES INC	EQUITY	00846U101	5837	204,740	SH	DEFINED	6, 7, 8	204740		
AGILENT TECHNOLOGIES INC.	EQUITY	00846U101	6146	215,590	SH	DEFINED	1		215,590	
AGL Cap Trust	CORPBOND	001196AC8	905	1,000,000	PRN	DEFINED	4		1,000,000	
AGL RES INC	EQUITY	001204106	2647	114,977	SH	DEFINED	6, 7, 8	114977		
AGL RESOURCES, INC.	EQUITY	001204106	2668	115,901	SH	DEFINED	1		115,901	
Ahmanson Cap Trust I	CORPBOND	008682AA4	8554	8,700,000	PRN	DEFINED	4		8,700,000	
AIR PRODS & CHEMS INC	EQUITY	009158106	33	710	SH	DEFINED	5	710		
AIR PRODS & CHEMS INC	EQUITY	009158106	5324	113,490	SH	DEFINED	6, 7, 8	113490		
AIR PRODS & CHEMS INC COM	EQUITY	009158106	2345	50,000	SH	Sole	3	50000		
AIR PRODUCTS AND CHEMICALS INC	EQUITY	009158106	4842	103,224	SH	DEFINED	1		103,224	
AIRBORNE INC	EQUITY	009269101	1704	114,930	SH	DEFINED	6, 7, 8	114930		
AIRBORNE INC.	EQUITY	009269101	1713	115,509	SH	DEFINED	1		115,509	
AIRGAS INC	EQUITY	009363102	1548	102,397	SH	DEFINED	6, 7, 8	102397		
AIRGAS, INC.	EQUITY	009363102	1559	103,120	SH	DEFINED	1		103,120	
AIRGATE PCS INC	EQUITY	009367103	154	3,377	SH	DEFINED	6, 7, 8	3377		
AIRGATE PCS, INC.	EQUITY	009367103	161	3,524	SH	DEFINED	1		3,524	
AIRTRAN HLDGS INC	EQUITY	00949P108	117	17,761	SH	DEFINED	6, 7, 8	17761		
AIRTRAN HOLDINGS, INC.	EQUITY	00949P108	125	18,983	SH	DEFINED	1		18,983	
AK STEEL CORP.	EQUITY	001547108	1498	131,620	SH	DEFINED	1		131,620	
AK STL HLDG CORP	EQUITY	001547108	1490	130,900	SH	DEFINED	6, 7, 8	130900		
AKAMAI TECHNOLOGIES INC.	EQUITY	00971T101	138	23,173	SH	DEFINED	1		23,173	
AKAMAI TECHNOLOGIES INC	EQUITY	00971T101	131	22,037	SH	DEFINED	6, 7, 8	22037		
AKSYS LTD	EQUITY	010196103	25	5,284	SH	DEFINED	1		5,284	
AKSYS LTD	EQUITY	010196103	23	4,994	SH	DEFINED	6, 7, 8	4994		
AKZO NOBEL N V- ADR	EQUITY	010199305	188	4,200	SH	DEFINED	1		4,200	
AKZO NOBEL NV	EQUITY	010199305	188	4,200	SH	DEFINED	6, 7, 8	4200		
ALABAMA NATIONAL BANCORP	EQUITY	010317105	102	3,015	SH	DEFINED	1		3,015	
ALABAMA NATL BANCORP DELA	EQUITY	010317105	98	2,899	SH	DEFINED	6, 7, 8	2899		
ALAMOS A HLDGS INC	EQUITY	011589108	425	35,591	SH	DEFINED	6, 7, 8	35591		
ALAMOS A HOLDINGS INC.	EQUITY	011589108	260	21,803	SH	DEFINED	1		21,803	
ALASKA AIR GROUP INC	EQUITY	011659109	1185	40,713	SH	DEFINED	6, 7, 8	40713		
ALASKA AIR GROUP, INC.	EQUITY	011659109	1196	41,086	SH	DEFINED	1		41,086	
ALASKA COMM. SYS. HLDGS., INC.	EQUITY	01167P101	24	3,018	SH	DEFINED	1		3,018	
ALASKA COMMUNICATIONS SYS	EQUITY	01167P101	23	2,918	SH	DEFINED	6, 7, 8	2918		
ALBANY INTERNATIONAL CORP. CLASS A	EQUITY	012348108	936	43,146	SH	DEFINED	1		43,146	

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ALBANY INTL CORP	EQUITY	012348108	930	42,872	SH	DEFINED	6, 7, 8	42872		
ALBANY MOLECULAR	EQUITY	012423109	170	6,412	SH	DEFINED	1		6,412	
ALBANY MOLECULAR RESH INC	EQUITY	012423109	227	8,584	SH	DEFINED	6, 7, 8	8584		
ALBEMARLE CORP	EQUITY	012653101	1520	63,339	SH	DEFINED	6, 7, 8	63339		
ALBEMARLE CORP.	EQUITY	012653101	1530	63,731	SH	DEFINED	1		63,731	
ALBERTO CULVER CO	EQUITY	013068101	8	180	SH	DEFINED	5	180		
ALBERTO CULVER CO	EQUITY	013068200	211	5,400	SH	DEFINED	6, 7, 8	5400		
ALBERTO CULVER CO	EQUITY	013068101	1072	23,950	SH	DEFINED	6, 7, 8	23950		
ALBERTO-CULVER CO. CLASS B	EQUITY	013068101	1146	25,608	SH	DEFINED	1		25,608	
ALBERTSONS INC	EQUITY	013104104	10	330	SH	DEFINED	2		330	
ALBERTSONS INC	EQUITY	013104104	40	1,270	SH	DEFINED	5	1270		
ALBERTSONS INC	EQUITY	013104104	5407	171,720	SH	DEFINED	6, 7, 8	171720		
ALBERTSONS INC	EQUITY	013104104	6549	207,958	SH	DEFINED	2		207958	
ALBERTSON'S, INC.	EQUITY	013104104	5813	184,610	SH	DEFINED	1		184,610	
ALCAN	EQUITY	013716105	5147	143,238	SH	DEFINED	1		143,238	
ALCAN INC	EQUITY	013716105	36	1,000	SH	DEFINED	5	1000		
ALCAN INC	EQUITY	013716105	4875	135,690	SH	DEFINED	6, 7, 8	135690		
ALCOA INC	EQUITY	013817101	94	2,650	SH	DEFINED	5	2650		
ALCOA INC	EQUITY	013817101	14010	394,090	SH	DEFINED	6, 7, 8	394090		
ALCOA INC	EQUITY	013817101	15442	434,375	SH	DEFINED	2		434375	
ALCOA, INC.	EQUITY	013817101	14720	414,072	SH	DEFINED	1		414,072	
ALEXANDER & BALDWIN INC	EQUITY	014482103	1662	62,242	SH	DEFINED	6, 7, 8	62242		
ALEXANDER & BALDWIN, INC.	EQUITY	014482103	1677	62,801	SH	DEFINED	1		62,801	
ALEXANDERS INC	EQUITY	014752109	28	489	SH	DEFINED	6, 7, 8	489		
ALEXANDER'S, INC.	EQUITY	014752109	28	489	SH	DEFINED	1		489	
ALEXANDRIA REAL ESTATE EQ	EQUITY	015271109	190	4,618	SH	DEFINED	6, 7, 8	4618		
ALEXANDRIA REAL ESTATE EQUITIE	EQUITY	015271109	198	4,815	SH	DEFINED	1		4,815	
ALEXION PHARMACEUTICALS I	EQUITY	015351109	112	4,595	SH	DEFINED	6, 7, 8	4595		
ALEXION PHARMACEUTICLAS, INC.	EQUITY	015351109	117	4,794	SH	DEFINED	1		4,794	
ALFA CORP	EQUITY	015385107	283	12,610	SH	DEFINED	6, 7, 8	12610		
ALFA CORP.	EQUITY	015385107	295	13,134	SH	DEFINED	1		13,134	
ALICO INC	EQUITY	016230104	38	1,211	SH	DEFINED	1		1,211	
ALICO INC	EQUITY	016230104	35	1,119	SH	DEFINED	6, 7, 8	1119		
ALIGN TECHNOLOGY INC	EQUITY	016255101	15	3,290	SH	DEFINED	1		3,290	
ALIGN TECHNOLOGY INC	EQUITY	016255101	13	2,890	SH	DEFINED	6, 7, 8	2890		
ALKERMES INC	EQUITY	01642T108	21	805	SH	DEFINED	1		805	
ALKERMES INC	EQUITY	01642T108	1318	50,000	SH	DEFINED	2		50000	
ALLEGHANY CORP	EQUITY	017175100	8	43	SH	DEFINED	1		43	
ALLEGHENY ENERGY INC	EQUITY	017361106	14	390	SH	DEFINED	5	390		
ALLEGHENY ENERGY INC	EQUITY	017361106	1916	52,910	SH	DEFINED	6, 7, 8	52910		
ALLEGHENY ENERGY, INC.	EQUITY	017361106	2312	63,824	SH	DEFINED	1		63,824	
ALLEGHENY TECHNOLOGIES IN	EQUITY	01741R102	4	250	SH	DEFINED	5	250		
ALLEGHENY TECHNOLOGIES IN	EQUITY	01741R102	569	33,970	SH	DEFINED	6, 7, 8	33970		
ALLEGHENY TECHNOLOGIES, INC.	EQUITY	01741R102	11205	668,985	SH	DEFINED	1		668,985	
ALLEGIANCE TELECOM I	EQUITY	01747T102	7	841	SH	DEFINED	1		841	
ALLEGIANCE TELECOM INC COM	EQUITY	01747T102	11718	1,413,460	SH	Sole	3	1399260		14200
ALLEN TELECOM INC	EQUITY	018091108	70	8,178	SH	DEFINED	6, 7, 8	8178		
ALLEN TELECOM, INC.	EQUITY	018091108	73	8,538	SH	DEFINED	1		8,538	
ALLERGAN INC	EQUITY	018490102	31	410	SH	DEFINED	5	410		
ALLERGAN INC	EQUITY	018490102	6828	90,970	SH	DEFINED	6, 7, 8	90970		

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ALLERGAN INC	EQUITY	018490102	7832	163,900	SH	DEFINED	2		163900	
ALLERGAN, INC.	EQUITY	018490102	20349	271,145	SH	DEFINED	1		271,145	
ALLETE INC	EQUITY	018522102	2548	101,100	SH	DEFINED	6, 7, 8	101100		
ALLETE INC.	EQUITY	018522102	2564	101,738	SH	DEFINED	1		101,738	
ALLIANCE DATA SYS CORP COM	EQUITY	018581108	17386	907,880	SH	SoLe	3	888680		19200
ALLIANCE FIBER OPTIC PROD	EQUITY	018680108	6	4,248	SH	DEFINED	6, 7, 8	4248		
ALLIANCE FIBER OPTIC PRODUCT	EQUITY	018680108	6	4,248	SH	DEFINED	1		4,248	
ALLIANCE GAMING CORP	EQUITY	01859P609	146	4,966	SH	DEFINED	1		4,966	
ALLIANCE GAMING CORP	EQUITY	01859P609	137	4,654	SH	DEFINED	6, 7, 8	4654		
ALLIANCE SEMICONDUCTOR CO	EQUITY	01877H100	102	8,429	SH	DEFINED	6, 7, 8	8429		
ALLIANCE SEMICONDUCTOR CORP.	EQUITY	01877H100	105	8,706	SH	DEFINED	1		8,706	
ALLIANT ENERGY CORP	EQUITY	018802108	3227	106,300	SH	DEFINED	6, 7, 8	106300		
ALLIANT ENERGY CORP.	EQUITY	018802108	3247	106,953	SH	DEFINED	1		106,953	
ALLIANT TECHSYSTEMS INC	EQUITY	018804104	519	6,725	SH	DEFINED	1		6,725	
ALLIANT TECHSYSTEMS INC	EQUITY	018804104	982	12,726	SH	DEFINED	6, 7, 8	12726		
ALLIED CAP CORP NEW	EQUITY	01903Q108	218	8,395	SH	DEFINED	6, 7, 8	8395		
ALLIED CAPITAL CORP	EQUITY	01903Q108	26	989	SH	DEFINED	1		989	
ALLIED WASTE INDS INC	EQUITY	019589308	9	620	SH	DEFINED	5	620		
ALLIED WASTE INDS INC	EQUITY	019589308	1953	138,930	SH	DEFINED	6, 7, 8	138930		
ALLIED WASTE INDUSTRIES, INC.	EQUITY	019589308	2036	144,796	SH	DEFINED	1		144,796	
ALLMERICA FINANCIAL CORP	EQUITY	019754100	2884	64,746	SH	DEFINED	1		64,746	
ALLMERICA FINL CORP	EQUITY	019754100	2865	64,300	SH	DEFINED	6, 7, 8	64300		
ALLOY INC	EQUITY	019855105	254	11,783	SH	DEFINED	6, 7, 8	11783		
ALLOY INC COM	EQUITY	019855105	22120	1,027,400	SH	SoLe	3	1027400		
ALLOY ONLINE, INC	EQUITY	019855105	75	3,475	SH	DEFINED	1		3,475	
ALLSCRIPTS HEALTHCARE SOL	EQUITY	01988P108	29	9,074	SH	DEFINED	6, 7, 8	9074		
ALLSCRIPTS HEALTHCARE SOLUTION	EQUITY	01988P108	31	9,634	SH	DEFINED	1		9,634	
ALLSTATE CORP	EQUITY	020002101	75	2,230	SH	DEFINED	5	2230		
ALLSTATE CORP	EQUITY	020002101	12730	377,740	SH	DEFINED	6, 7, 8	377740		
ALLSTATE CORP.	EQUITY	020002101	13295	394,521	SH	DEFINED	1		394,521	
ALLTEL CORP	EQUITY	020039103	60	970	SH	DEFINED	5	970		
ALLTEL CORP	EQUITY	020039103	12711	205,920	SH	DEFINED	6, 7, 8	205920		
ALLTEL CORP	EQUITY	020039103	13295	395,491	SH	DEFINED	2		394521	
ALLTEL CORP.	EQUITY	020039103	13163	213,231	SH	DEFINED	1		213,231	
ALPHA INDS INC	EQUITY	020753109	276	12,638	SH	DEFINED	6, 7, 8	12638		
ALPHA INDUSTRIES, INC.	EQUITY	020753109	290	13,290	SH	DEFINED	1		13,290	
ALPHARMA INC	EQUITY	020813101	225	8,492	SH	DEFINED	6, 7, 8	8492		
ALPHARMA INC. CLASS A	EQUITY	020813101	235	8,900	SH	DEFINED	1		8,900	
ALTERA CORP	EQUITY	021441100	25	1,200	SH	DEFINED	5	1200		
ALTERA CORP	EQUITY	021441100	3712	174,940	SH	DEFINED	6, 7, 8	174940		
ALTERA CORP.	EQUITY	021441100	4012	189,072	SH	DEFINED	1		189,072	
AMAZON COM INC	EQUITY	023135106	60	5,530	SH	DEFINED	6, 7, 8	5530		
AMAZON.COM, INC.	EQUITY	023135106	91	8,373	SH	DEFINED	1		8,373	
AMB PPTY CORP	EQUITY	00163T109	14396	553,700	SH	SoLe	3	470400		83300
AMB PROPERTY CORP	EQUITY	00163T109	13	488	SH	DEFINED	1		488	
AMBAC FINANCIAL GROUP INC.	EQUITY	023139108	2766	47,812	SH	DEFINED	1		47,812	
AMBAC FINL GROUP INC	EQUITY	023139108	19	330	SH	DEFINED	5	330		
AMBAC FINL GROUP INC	EQUITY	023139108	3652	63,120	SH	DEFINED	6, 7, 8	63120		
AMBASSADORS INTERNATIONAL	EQUITY	023178106	49	2,346	SH	DEFINED	1		2,346	
AMBASSADORS INTL INC	EQUITY	023178106	46	2,215	SH	DEFINED	6, 7, 8	2215		



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AMC ENTERTAINMENT, INC.	EQUITY	001669100	67	5,607	SH	DEFINED	1	5,607	
AMC ENTMT INC	EQUITY	001669100	64	5,342	SH	DEFINED	6, 7, 8	5342	
AMCOL INTERNATIONAL CORP.	EQUITY	02341W103	48	6,711	SH	DEFINED	1	6,711	
AMCOL INTL CORP	EQUITY	02341W103	47	6,471	SH	DEFINED	6, 7, 8	6471	
AMCORE FINANCIAL, INC.	EQUITY	023912108	191	8,564	SH	DEFINED	1	8,564	
AMCORE FINL INC	EQUITY	023912108	183	8,188	SH	DEFINED	6, 7, 8	8188	
AMDOCS LIMITED	EQUITY	G02602103	401	11,800	SH	DEFINED	1	11,800	
AMDOCS LIMITED	EQUITY	G02602103	5287	155,630	SH	DEFINED	2	155630	
AMDOCS LTD ORD	EQUITY	G02602103	11319	333,200	SH	Sole	3	286800	46400
AMERADA HESS CORP	EQUITY	023551104	2818	45,094	SH	DEFINED	1	45,094	
AMERADA HESS CORP	EQUITY	023551104	18	280	SH	DEFINED	5	280	
AMERADA HESS CORP	EQUITY	023551104	2654	42,460	SH	DEFINED	6, 7, 8	42460	
AMERCO	EQUITY	023586100	78	4,166	SH	DEFINED	6, 7, 8	4166	
AMERCO, INC.	EQUITY	023586100	81	4,322	SH	DEFINED	1	4,322	
AMEREN CORP	EQUITY	023608102	18	430	SH	DEFINED	5	430	
AMEREN CORP	EQUITY	023608102	2463	58,230	SH	DEFINED	6, 7, 8	58230	
AMEREN CORP.	EQUITY	023608102	15202	359,395	SH	DEFINED	1	359,395	
Ameren Corporation	EQUITY	023608102	6134	145,000	SH	DEFINED	4	145,000	
AMERICA MOVIL-SERIES L ADR	EQUITY	02364W105	3989	204,790	SH	DEFINED	1	204,790	
AMERICA ONLINE LATIN AMER	EQUITY	02365B100	30	6,611	SH	DEFINED	6, 7, 8	6611	
AMERICA ONLINE LATIN AMERICA	EQUITY	02365B100	32	6,943	SH	DEFINED	1	6,943	
AMERICA WEST HLDG CORP	EQUITY	023657208	37	10,695	SH	DEFINED	6, 7, 8	10695	
AMERICAN AXLE & MFG HLDGS	EQUITY	024061103	75	3,485	SH	DEFINED	6, 7, 8	3485	
AMERICAN AXLE & MFG HOLDINGS	EQUITY	024061103	77	3,596	SH	DEFINED	1	3,596	
AMERICAN AXLE + MFG HLDGS INC	EQUITY	024061103	7316	342,200	SH	DEFINED	2	342200	
AMERICAN CAP. STRATEGIES, INC.	EQUITY	024937104	284	10,000	SH	DEFINED	1	10,000	
AMERICAN CAPITAL STRATEGI	EQUITY	024937104	414	14,610	SH	DEFINED	6, 7, 8	14610	
AMERICAN EAGLE OUTFITTERS	EQUITY	02553E106	2301	87,938	SH	DEFINED	1	87,938	
AMERICAN EAGLE OUTFITTERS	EQUITY	02553E106	2285	87,300	SH	DEFINED	6, 7, 8	87300	
AMERICAN EAGLE OUTFITTERS INC	EQUITY	02553E106	1907	30,000	SH	DEFINED	2	30000	
AMERICAN ELEC PWR INC	EQUITY	025537101	44	1,010	SH	DEFINED	5	1010	
AMERICAN ELEC PWR INC	EQUITY	025537101	5929	136,210	SH	DEFINED	6, 7, 8	136210	
AMERICAN ELECTRIC POWER, INC.	EQUITY	025537101	6259	143,793	SH	DEFINED	1	143,793	
American Express	EQUITY	025816109	1606	45,000	SH	DEFINED	4	45,000	
AMERICAN EXPRESS CO	EQUITY	025816109	72	2,010	SH	DEFINED	2	2010	
AMERICAN EXPRESS CO	EQUITY	025816109	149	4,170	SH	DEFINED	5	4170	
AMERICAN EXPRESS CO	EQUITY	025816109	20135	564,170	SH	DEFINED	6, 7, 8	564170	
AMERICAN EXPRESS CO	EQUITY	025816109	10805	302,750	SH	DEFINED	2	320750	
AMERICAN EXPRESS CO.	EQUITY	025816109	32493	910,411	SH	DEFINED	1	910,411	
AMERICAN FINANCIAL GROUP, INC.	EQUITY	025932104	2047	83,397	SH	DEFINED	1	83,397	
AMERICAN FINANCIAL HLDGS INC.	EQUITY	026075101	234	9,219	SH	DEFINED	1	9,219	
AMERICAN FINL GROUP INC O	EQUITY	025932104	2038	83,000	SH	DEFINED	6, 7, 8	83000	
AMERICAN FINL HLDGS INC	EQUITY	026075101	478	18,820	SH	DEFINED	6, 7, 8	18820	
AMERICAN GREETINGS CORP	EQUITY	026375105	3	200	SH	DEFINED	5	200	
AMERICAN GREETINGS CORP	EQUITY	026375105	789	57,227	SH	DEFINED	6, 7, 8	57227	
AMERICAN GREETINGS CORP. CLASS A	EQUITY	026375105	821	59,593	SH	DEFINED	1	59,593	
AMERICAN HEALTHWAYS INC	EQUITY	02649V104	106	3,323	SH	DEFINED	1	3,323	
AMERICAN HEALTHWAYS INC	EQUITY	02649V104	101	3,167	SH	DEFINED	6, 7, 8	3167	
AMERICAN HOME PRODS CORP	EQUITY	026609107	253	4,120	SH	DEFINED	5	4120	
AMERICAN HOME PRODS CORP	EQUITY	026609107	34228	557,820	SH	DEFINED	6, 7, 8	557820	

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AMERICAN HOME PRODUCTS CORP	EQUITY	026609107	5412	88,200	SH	DEFINED	2		88200	
AMERICAN HOME PRODUCTS CORP.	EQUITY	026609107	55338	901,852	SH	DEFINED	1		901,852	
AMERICAN INTL GROUP INC	EQUITY	026874107	648	8,161	SH	DEFINED	5	8161		
AMERICAN INTL GROUP INC	EQUITY	026874107	93769	1,180,969	SH	DEFINED	6, 7, 8	1180969		
AMERICAN INTL GROUP INC	EQUITY	026874107	968	12,187	SH	DEFINED	2		12187	
AMERICAN INTL GRP INC COM	EQUITY	026874107	8625	107,513	SH	DEFINED	1		107,513	
AMERICAN ITALIAN PASTA CO	EQUITY	027070101	205	4,874	SH	DEFINED	6, 7, 8	4874		
AMERICAN ITALIAN PASTA CO. CLASS A	EQUITY	027070101	216	5,141	SH	DEFINED	1		5,141	
AMERICAN MANAGEMENT SYSTEMS	EQUITY	027352103	228	12,605	SH	DEFINED	1		12,605	
AMERICAN MED SYS HLDGS IN	EQUITY	02744M108	191	9,253	SH	DEFINED	6, 7, 8	9253		
AMERICAN MEDICAL SYSTEMS HOLDI	EQUITY	02744M108	201	9,701	SH	DEFINED	1		9,701	
AMERICAN MGMT SYS INC	EQUITY	027352103	218	12,053	SH	DEFINED	6, 7, 8	12053		
AMERICAN NATIONAL IN	EQUITY	028591105	4	49	SH	DEFINED	1		49	
AMERICAN PHYSICIANS CAPIT	EQUITY	028884104	80	3,683	SH	DEFINED	6, 7, 8	3683		
AMERICAN PHYSICIANS CAPITAL IN	EQUITY	028884104	85	3,920	SH	DEFINED	1		3,920	
AMERICAN POWER CONVERSION	EQUITY	029066107	1280	88,519	SH	DEFINED	1		88,519	
AMERICAN PWR CONVERSION C	EQUITY	029066107	9	610	SH	DEFINED	5	610		
AMERICAN PWR CONVERSION C	EQUITY	029066107	1196	82,690	SH	DEFINED	6, 7, 8	82690		
AMERICAN REALTY INVESTORS IN	EQUITY	029174109	13	1,279	SH	DEFINED	1		1,279	
AMERICAN RLTY INVS INC	EQUITY	029174109	13	1,279	SH	DEFINED	6, 7, 8	1279		
AMERICAN SKIING CORP COMMON	EQUITY	029654308	264	528,581	SH	DEFINED	1		528,581	
American Standard	CORPBOND	029717AC9	5050	5,000,000	PRN	DEFINED	4		5,000,000	
AMERICAN STANDARD COMPANIES	EQUITY	029712106	7731	113,313	SH	DEFINED	1		113,313	
AMERICAN STATES WATER CO.	EQUITY	029899101	118	3,370	SH	DEFINED	1		3,370	
AMERICAN STD COS INC DEL	EQUITY	029712106	8446	123,780	SH	DEFINED	6, 7, 8	123780		
AMERICAN STS WTR CO	EQUITY	029899101	114	3,248	SH	DEFINED	6, 7, 8	3248		
AMERICAN SUPERCONDUCTOR C	EQUITY	030111108	72	5,900	SH	DEFINED	6, 7, 8	5900		
AMERICAN SUPERCONDUCTOR CORP	EQUITY	030111108	76	6,166	SH	DEFINED	1		6,166	
AMERICAN TOWER CORP	EQUITY	029912201	17	1,815	SH	DEFINED	1		1,815	
AMERICAN WATER WORKS CO., INC.	EQUITY	030411102	5093	121,990	SH	DEFINED	1		121,990	
AMERICAN WEST HOLDINGS CORP. CLASS B	EQUITY	023657208	39	11,153	SH	DEFINED	1		11,153	
AMERICAN WOODMARK CORP	EQUITY	030506109	84	1,570	SH	DEFINED	6, 7, 8	1570		
AMERICAN WOODMARK CORP.	EQUITY	030506109	90	1,666	SH	DEFINED	1		1,666	
AMERICAN WTR WKS INC	EQUITY	030411102	5068	121,400	SH	DEFINED	6, 7, 8	121400		
AMERICAN WTR WKS INC	EQUITY	030411102	3870	92,700	SH	DEFINED	2		92700	
AMERICREDIT CORP	EQUITY	03060R101	3881	123,000	SH	DEFINED	6, 7, 8	123000		
AMERICREDIT CORP COM	EQUITY	03060R101	98216	3,113,041	SH	Sole	3	2987571		125470
AMERICREDIT CORP.	EQUITY	03060R101	3911	123,962	SH	DEFINED	1		123,962	
AMERIPATH INC	EQUITY	03071D109	215	6,727	SH	DEFINED	6, 7, 8	6727		
AMERIPATH, INC.	EQUITY	03071D109	231	7,155	SH	DEFINED	1		7,155	
AMERISOURCEBERGEN CO	EQUITY	03073E105	15899	250,188	SH	DEFINED	1		250,188	
AMERISOURCEBERGEN CORP	EQUITY	03073E105	20	320	SH	DEFINED	5	320		
AMERISOURCEBERGEN CORP	EQUITY	03073E105	2764	43,490	SH	DEFINED	6, 7, 8	43490		
AMERISTAR CASINOS	EQUITY	03070Q101	19	760	SH	DEFINED	1		760	
AMERISTAR CASINOS INC	EQUITY	03070Q101	19	760	SH	DEFINED	6, 7, 8	760		
AMERITRADE HLDG CORP	EQUITY	03072H109	91	15,340	SH	DEFINED	6, 7, 8	15340		
AMERITRADE HOLDING C	EQUITY	03072H109	7	1,233	SH	DEFINED	1		1,233	
AMERON INTL INC	EQUITY	030710107	81	1,170	SH	DEFINED	6, 7, 8	1170		
AMERON, INC.	EQUITY	030710107	86	1,239	SH	DEFINED	1		1,239	

NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PUT/ PRN CALL	INVSTMT DSCRETN	OTHR MGRS	SOLE	VOTING AUTHORITY SHARED	NONE
AMERUS GROUP CO	EQUITY	03072M108	493	13,768	SH	DEFINED	6, 7, 8	13768		
AMERUS GROUP CO.	EQUITY	03072M108	514	14,346	SH	DEFINED	1		14,346	
AMETEK INC NEW	EQUITY	031100100	1577	49,443	SH	DEFINED	6, 7, 8	49443		
AMETEK, INC.	EQUITY	031100100	1591	49,880	SH	DEFINED	1		49,880	
AMGEN INC	EQUITY	031162100	145	2,575	SH	DEFINED	2		2575	
AMGEN INC	EQUITY	031162100	185	3,270	SH	DEFINED	5	3270		
AMGEN INC	EQUITY	031162100	27034	478,990	SH	DEFINED	6, 7, 8	478990		
AMGEN INC	EQUITY	031162100	14562	258,011	SH	DEFINED	2		258011	
AMGEN, INC.	EQUITY	031162100	41356	732,751	SH	DEFINED	1		732,751	
AMKOR TECHNOLOGY, INC	EQUITY	031652100	25	1,571	SH	DEFINED	1		1,571	
AMLI RESIDENTIAL PPTYS TR	EQUITY	001735109	108	4,294	SH	DEFINED	6, 7, 8	4294		
AMLI RESIDENTIAL PROPERTIES	EQUITY	001735109	112	4,456	SH	DEFINED	1		4,456	
AMLI RESIDENTIAL PPTYS TR SH BEN	EQUITY	001735109	335	13,300	SH	Sole	3			13300
AMN HEALTH SERVICES	EQUITY	020926101	959	35,000	SH	Sole	3	35000		
AMN HEALTHCARE SERVICES I	EQUITY	001744101	214	7,800	SH	DEFINED	6, 7, 8	7800		
AMN HEALTHCARE SVCS INC	EQUITY	001744101	3836	140,000	SH	DEFINED	2		140000	
AMPHENOL CORP NEW	EQUITY	032095101	804	16,730	SH	DEFINED	6, 7, 8	16730		
AMPHENOL CORP. CLASS A	EQUITY	032095101	831	17,302	SH	DEFINED	1		17,302	
AMR CORP	EQUITY	001765106	11	480	SH	DEFINED	5	480		
AMR CORP	EQUITY	001765106	1447	65,290	SH	DEFINED	6, 7, 8	65290		
AMR CORP.	EQUITY	001765106	1564	70,146	SH	DEFINED	1		70,146	
AmSouth	EQUITY	032165102	567	30,000	SH	DEFINED	4		30,000	
AMSOUTH BANCORPORATION	EQUITY	032165102	3131	165,677	SH	DEFINED	1		165,677	
AMSOUTH BANCORPORATION	EQUITY	032165102	22	1,140	SH	DEFINED	5	1140		
AMSOUTH BANCORPORATION	EQUITY	032165102	2913	154,110	SH	DEFINED	6, 7, 8	154110		
AMSURG CORP	EQUITY	03232P405	157	5,760	SH	DEFINED	6, 7, 8	5760		
AMSURG CORP CL A	EQUITY	03232P405	164	6,024	SH	DEFINED	1		6,024	
AMSURG CORP CL A	EQUITY	03232P405	15142	557,115	SH	Sole	3	557115		
AMTRAN INC	EQUITY	032346106	15	1,012	SH	DEFINED	6, 7, 8	1012		
AMTRAN, INC.	EQUITY	032346106	15	1,012	SH	DEFINED	1		1,012	
AMYLIN PHARMACEUTICALS IN	EQUITY	032346108	201	22,021	SH	DEFINED	6, 7, 8	22021		
AMYLIN PHARMACEUTICALS, INC.	EQUITY	032346108	155	17,006	SH	DEFINED	1		17,006	
ANADARKO PETE CORP	EQUITY	032511107	44	780	SH	DEFINED	5	780		
ANADARKO PETE CORP	EQUITY	032511107	5981	105,200	SH	DEFINED	6, 7, 8	105200		
ANADARKO PETROLEUM CORP.	EQUITY	032511107	6313	111,053	SH	DEFINED	1		111,053	
ANADIGICS INC	EQUITY	032515108	308	20,199	SH	DEFINED	6, 7, 8	20199		
ANADIGICS, INC.	EQUITY	032515108	141	9,230	SH	DEFINED	1		9,230	
ANALOG DEVICES INC	EQUITY	032654AC9	9,463	10000000	PRN	DEFINED	6	10000000		
ANALOG DEVICES INC	EQUITY	032654105	50	1,130	SH	DEFINED	5	1130		
ANALOG DEVICES INC	EQUITY	032654105	7474	168,370	SH	DEFINED	6, 7, 8	168370		
ANALOG DEVICES INC	EQUITY	032654105	400	9,000	SH	DEFINED	2		9000	
ANALOG DEVICES, INC.	EQUITY	032654105	7859	177,051	SH	DEFINED	1		177,051	
ANALOGIC CORP	EQUITY	032657207	81	2,107	SH	DEFINED	6, 7, 8	2107		
ANALOGIC CORP.	EQUITY	032657207	84	2,193	SH	DEFINED	1		2,193	
ANAREN MICROWAVE INC	EQUITY	032744104	381	21,978	SH	DEFINED	6, 7, 8	21978		
ANAREN MICROWAVE, INC	EQUITY	032744104	112	6,469	SH	DEFINED	1		6,469	
ANCHOR BANCORP WIS INC	EQUITY	032839102	110	6,195	SH	DEFINED	6, 7, 8	6195		
ANCHOR BANCORP WISCONSIN, INC.	EQUITY	032839102	117	6,594	SH	DEFINED	1		6,594	

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ANCHOR GAMING	EQUITY	033037102	282	4,130	SH	DEFINED	6, 7, 8	4130	
ANDREW CORP	EQUITY	034425108	5	250	SH	DEFINED	5	250	
ANDREW CORP	EQUITY	034425108	1313	59,978	SH	DEFINED	6, 7, 8	59978	
ANDREW CORP.	EQUITY	034425108	1380	63,049	SH	DEFINED	1		63,049
ANDRX CORP DEL	EQUITY	034553107	465	6,600	SH	DEFINED	2		6600
ANDRX GROUP	EQUITY	034553107	165	2,341	SH	DEFINED	1		2,341
ANDRX GROUP	EQUITY	034553107	109	1,550	SH	DEFINED	6, 7, 8	1550	
ANGIOTECH PHARMACEUTICALS INC	EQUITY	034918102	2725	48,900	SH	DEFINED	2		48900
ANGLO AMERICAN PLC - UNSP ADR	EQUITY	03485P102	559	37,000	SH	DEFINED	1		37,000
Anheuser Busch	CORPBOND	035229AX1	2040	2,000,000	PRN	DEFINED	4		2,000,000
Anheuser Busch	EQUITY	035229103	3165	70,000	SH	DEFINED	4		70,000
ANHEUSER BUSCH COS INC	EQUITY	035229103	125	2,760	SH	DEFINED	5	2760	
ANHEUSER BUSCH COS INC	EQUITY	035229103	17810	393,930	SH	DEFINED	6, 7, 8	393930	
ANHEUSER BUSCH COS INC	EQUITY	035229103	4598	101,700	SH	DEFINED	2		101700
ANHEUSER-BUSCH COMPANIES, INC.	EQUITY	035229103	37619	832,091	SH	DEFINED	1		832,091
ANIXTER INTERNATIONAL, INC.	EQUITY	035290105	257	8,857	SH	DEFINED	1		8,857
ANIXTER INTL INC	EQUITY	035290105	247	8,516	SH	DEFINED	6, 7, 8	8516	
ANN TAYLOR STORES CORP.	EQUITY	036115103	284	8,103	SH	DEFINED	1		8,103
ANNALY MTG MGMT INC	EQUITY	035710409	3274	204,643	SH	DEFINED	1		204,643
ANNALY MTG MGMT INC	EQUITY	035710409	302	18,865	SH	DEFINED	6, 7, 8	18865	
ANNTAYLOR STORES CORP	EQUITY	036115103	446	12,731	SH	DEFINED	6, 7, 8	12731	
ANSOFT CORP	EQUITY	036384105	28	1,919	SH	DEFINED	1		1,919
ANSOFT CORP	EQUITY	036384105	26	1,777	SH	DEFINED	6, 7, 8	1777	
ANSWERTHINK INC	EQUITY	036916104	80	12,219	SH	DEFINED	1		12,219
ANSWERTHINK INC	EQUITY	036916104	76	11,683	SH	DEFINED	6, 7, 8	11683	
ANSYS INC	EQUITY	03662Q105	109	4,418	SH	DEFINED	1		4,418
ANSYS INC	EQUITY	03662Q105	103	4,185	SH	DEFINED	6, 7, 8	4185	
ANTHEM INC COM	EQUITY	03674B104	9798	197,940	SH	Sole	3	162200	35740
ANTHRACITE CAP INC	EQUITY	037023108	116	10,562	SH	DEFINED	6, 7, 8	10562	
ANTHRACITE CAPITAL INC.	EQUITY	037023108	8639	786,034	SH	DEFINED	1		786,034
ANTIGENICS INC DEL	EQUITY	037032109	68	4,159	SH	DEFINED	6, 7, 8	4159	
ANTIGENICS INC.	EQUITY	037032109	73	4,430	SH	DEFINED	1		4,430
AOL TIME WARNER	EQUITY	00184A105	337	10,512	SH	DEFINED	2		10512
AOL Time Warner	EQUITY	00184A105	867	27,000	SH	DEFINED	4		27,000
AOL TIME WARNER INC	EQUITY	00184A105	444	13,830	SH	DEFINED	5	13830	
AOL TIME WARNER INC	EQUITY	00184A105	71347	2,222,644	SH	DEFINED	6, 7, 8	2222644	
AOL TIME WARNER INC	EQUITY	00184A105	23034	717,572	SH	DEFINED	2		717572
AOL TIME WARNER INC.	EQUITY	00184A105	82667	2,575,286	SH	DEFINED	1		2,575,286
AON Capital Trust	CORPBOND	037388AE5	7836	8,000,000	PRN	DEFINED	4		8,000,000
AON CORP	EQUITY	037389103	30	840	SH	DEFINED	5	840	
AON CORP	EQUITY	037389103	4756	133,900	SH	DEFINED	6, 7, 8	133900	
AON CORP.	EQUITY	037389103	10259	288,823	SH	DEFINED	1		288,823
APAC CUSTOMER SERVICES IN	EQUITY	00185E106	18	6,821	SH	DEFINED	6, 7, 8	6821	
APAC TELESERVICES, INC.	EQUITY	00185E106	18	7,040	SH	DEFINED	1		7,040
APACHE CORP	EQUITY	037411105	73	1,467	SH	DEFINED	2		1467
APACHE CORP	EQUITY	037411105	21	429	SH	DEFINED	5	429	
APACHE CORP	EQUITY	037411105	3621	72,600	SH	DEFINED	6, 7, 8	72600	
APACHE CORP	EQUITY	037411105	3753	75,240	SH	DEFINED	2		75240
APACHE CORP COM	EQUITY	037411105	6897	138,270	SH	Sole	3	115060	23210
APACHE CORP.	EQUITY	037411105	3119	62,522	SH	DEFINED	1		62,522

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APARTMENT INVNT & MGMT CL A	EQUITY	03748R101	545	17,900	SH	Sole	3	519300	90900
APARTMENT INVNT & MGMT CO - A	EQUITY	03748R101	26	559	SH	DEFINED	1		559
APHTON CORP	EQUITY	03759P101	63	4,343	SH	DEFINED	6, 7, 8	4343	
APHTON CORP.	EQUITY	03759P101	66	4,534	SH	DEFINED	1		4,534
APOGEE ENTERPRISES INC	EQUITY	037598109	141	8,915	SH	DEFINED	6, 7, 8	8915	
APOGEE ENTERPRISES, INC.	EQUITY	037598109	148	9,346	SH	DEFINED	1		9,346
APOGENT TECHNOLOGIES	EQUITY	03760A101	3339	129,421	SH	DEFINED	1		129,421
APOGENT TECHNOLOGIES INC	EQUITY	03760A101	3313	128,400	SH	DEFINED	6, 7, 8	128400	
APOLLO GROUP INC	EQUITY	037604105	6369	141,500	SH	DEFINED	6, 7, 8	141500	
APOLLO GROUP INC	EQUITY	037604105	3250	72,200	SH	DEFINED	2		72200
APOLLO GROUP INC CL A	EQUITY	037604105	12700	282,160	SH	Sole	3	238600	43560
APOLLO GROUP, INC. CLASS A	EQUITY	037604105	6419	142,621	SH	DEFINED	1		142,621
APPLE COMPUTER INC	EQUITY	037833100	24	1,100	SH	DEFINED	5	1100	
APPLE COMPUTER INC	EQUITY	037833100	3805	173,740	SH	DEFINED	6, 7, 8	173740	
APPLE COMPUTER, INC.	EQUITY	037833100	3734	170,498	SH	DEFINED	1		170,498
APPLEBEES INTERNATIONAL, INC.	EQUITY	037899101	354	10,355	SH	DEFINED	1		10,355
APPLEBEES INTL INC	EQUITY	037899101	339	9,923	SH	DEFINED	6, 7, 8	9923	
APPLERA CORP	EQUITY	038020103	26	660	SH	DEFINED	5	660	
APPLERA CORP	EQUITY	038020103	3520	89,640	SH	DEFINED	6, 7, 8	89640	
APPLERA CORP APPLIED BIOSYSTEM	EQUITY	038020103	3932	100,138	SH	DEFINED	1		100,138
APPLICA INC	EQUITY	03815A106	50	5,600	SH	DEFINED	6, 7, 8	5600	
APPLICA INC.	EQUITY	03815A106	52	5,749	SH	DEFINED	1		5,749
Applied Biosystems	EQUITY	038020103	1178	30,000	SH	DEFINED	4		30,000
APPLIED INDL TECHNOLOGIES	EQUITY	03820C105	105	5,615	SH	DEFINED	6, 7, 8	5615	
APPLIED INDUSTRIAL TECH., INC.	EQUITY	03820C105	110	5,887	SH	DEFINED	1		5,887
APPLIED INNOVATION INC	EQUITY	037916103	15	2,492	SH	DEFINED	6, 7, 8	2492	
APPLIED INNOVATION, INC.	EQUITY	037916103	15	2,492	SH	DEFINED	1		2,492
APPLIED MATERIALS INC	EQUITY	038222105	168	4,200	SH	DEFINED	2		4200
APPLIED MATERIALS, INC.	EQUITY	038222105	27684	690,362	SH	DEFINED	1		690,362
APPLIED MATLS INC	EQUITY	038222105	102	2,550	SH	DEFINED	5	2550	
APPLIED MATLS INC	EQUITY	038222105	16216	404,380	SH	DEFINED	6, 7, 8	404380	
APPLIED MICRO CIRCUITS CO	EQUITY	03822W109	11	930	SH	DEFINED	5	930	
APPLIED MICRO CIRCUITS CO	EQUITY	03822W109	1516	133,930	SH	DEFINED	6, 7, 8	133930	
APPLIED MICRO CIRCUITS CORP	EQUITY	03822W109	4307	380,500	SH	DEFINED	2		380500
APPLIED MICRO CIRCUITS CORP.	EQUITY	03822W109	1637	144,649	SH	DEFINED	1		144,649
APPLIED MOLECULAR EVOLUTI	EQUITY	03823E108	58	4,687	SH	DEFINED	6, 7, 8	4687	
APPLIED MOLECULAR EVOLUTION	EQUITY	03823E108	527	42,811	SH	DEFINED	1		42,811
APRIA HEALTHCARE GROUP IN	EQUITY	037933108	2777	111,112	SH	DEFINED	6, 7, 8	111112	
APRIA HEALTHCARE GROUP, INC.	EQUITY	037933108	2584	103,398	SH	DEFINED	1		103,398
APTARGROUP INC	EQUITY	038336103	591	16,868	SH	DEFINED	6, 7, 8	16868	
APTARGROUP, INC.	EQUITY	038336103	371	10,577	SH	DEFINED	1		10,577
AQUILA INC	EQUITY	03840J106	5	278	SH	DEFINED	1		278
ARAMARK CORP	EQUITY	038521100	1076	40,000	SH	DEFINED	2		40000
ARBITRON INC	EQUITY	03875Q108	320	9,376	SH	DEFINED	6, 7, 8	9376	
ARBITRON, INC.	EQUITY	03875Q108	335	9,805	SH	DEFINED	1		9,805
ARCH CHEMICALS INC	EQUITY	03937R102	150	6,478	SH	DEFINED	6, 7, 8	6478	
ARCH CHEMICALS, INC.	EQUITY	03937R102	157	6,778	SH	DEFINED	1		6,778
ARCH COAL INC	EQUITY	039380100	1444	63,600	SH	DEFINED	6, 7, 8	63600	
ARCH COAL, INC.	EQUITY	039380100	1451	63,899	SH	DEFINED	1		63,899
ARCHER DANIELS MIDLAND CO	EQUITY	039483102	30	2,070	SH	DEFINED	5	2070	

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ARCHER DANIELS MIDLAND CO	EQUITY	039483102	5975	416,351	SH	DEFINED	6, 7, 8	416351	
ARCHER DANIELS MIDLAND CO.	EQUITY	039483102	4795	334,118	SH	DEFINED	1		334,118
ARCHSTONE COMMUNITIES TRUST	EQUITY	039583109	37	1,399	SH	DEFINED	1		1,399
ARCHSTONE SMITH TR	EQUITY	039583109	1015	38,600	SH	DEFINED	6, 7, 8	38600	
ARCHSTONE SMITH TR COM	EQUITY	039583109	26072	991,336	SH	Sole	3	843294	148042
ARCTIC CAT INC	EQUITY	039670104	87	5,116	SH	DEFINED	6, 7, 8	5116	
ARCTIC CAT, INC.	EQUITY	039670104	89	5,263	SH	DEFINED	1		5,263
ARDEN GROUP INC	EQUITY	039762109	27	443	SH	DEFINED	1		443
ARDEN GROUP INC	EQUITY	039762109	27	443	SH	DEFINED	6, 7, 8	443	
ARDEN REALTY INC.	EQUITY	039793104	13	478	SH	DEFINED	1		478
ARDEN RLTY GROUP INC COM	EQUITY	039793104	29116	1,098,700	SH	Sole	3	966500	132200
AREA BANCSHARES CORP NEW	EQUITY	039872106	94	4,827	SH	DEFINED	6, 7, 8	4827	
AREA BANCSHARES CORP.	EQUITY	039872106	97	4,977	SH	DEFINED	1		4,977
ARENA PHARMACEUTICALS INC	EQUITY	040047102	65	5,426	SH	DEFINED	1		5,426
ARENA PHARMACEUTICALS INC	EQUITY	040047102	63	5,228	SH	DEFINED	6, 7, 8	5228	
ARGONAUT GROUP INC	EQUITY	040157109	136	6,939	SH	DEFINED	6, 7, 8	6939	
ARGONAUT GROUP, INC.	EQUITY	040157109	142	7,274	SH	DEFINED	1		7,274
ARGOSY GAMING CO	EQUITY	040228108	216	6,628	SH	DEFINED	6, 7, 8	6628	
ARGOSY GAMING CO.	EQUITY	040228108	229	7,033	SH	DEFINED	1		7,033
ARGUSS COMMUNICATIONS INC	EQUITY	040282105		100	SH	DEFINED	1		100
ARIAD PHARMACEUTICALS, INC.	EQUITY	04033A100	43	8,067	SH	DEFINED	1		8,067
ARIAD PHARMACEUTICALS INC	EQUITY	04033A100	41	7,640	SH	DEFINED	6, 7, 8	7640	
ARIBA INC	EQUITY	04033V104	158	25,620	SH	DEFINED	6, 7, 8	25620	
ARIBA, INC.	EQUITY	04033V104	171	27,680	SH	DEFINED	1		27,680
ARKANSAS BEST CORP	EQUITY	040790107	6793	235,700	SH	DEFINED	2		235700
ARKANSAS BEST CORP DEL	EQUITY	040790107	162	5,609	SH	DEFINED	6, 7, 8	5609	
ARKANSAS BEST CORP.	EQUITY	040790107	171	5,936	SH	DEFINED	1		5,936
ARMOR HOLDINGS INC	EQUITY	042260109	220	8,143	SH	DEFINED	6, 7, 8	8143	
ARMOR HOLDINGS, INC.	EQUITY	042260109	157	5,827	SH	DEFINED	1		5,827
ARMSTRONG HLDGS INC	EQUITY	042384107	42	12,228	SH	DEFINED	6, 7, 8	12228	
ARMSTRONG HOLDINGS, INC.	EQUITY	042384107	43	12,756	SH	DEFINED	1		12,756
ARQULE INC	EQUITY	04269E107	94	5,534	SH	DEFINED	6, 7, 8	5534	
ARQULE, INC.	EQUITY	04269E107	98	5,793	SH	DEFINED	1		5,793
ARRAY BIOPHARMA INC	EQUITY	04269X105	67	4,526	SH	DEFINED	1		4,526
ARRAY BIOPHARMA INC	EQUITY	04269X105	4994	336,100	SH	Sole	3	336100	
ARRAY BIOPHARMA INC	EQUITY	04269X105	63	4,263	SH	DEFINED	6, 7, 8	4263	
ARRIS GROUP INC	EQUITY	04269Q100	164	16,840	SH	DEFINED	1		16,840
ARRIS GROUP INC	EQUITY	04269Q100	155	15,867	SH	DEFINED	6, 7, 8	15867	
Arrow Electronics	CORPBOND	042735AR1	1025	1,000,000	PRN	DEFINED	4		1,000,000
ARROW ELECTRONICS INC	EQUITY	042735100	4568	152,775	SH	DEFINED	1		152,775
ARROW ELECTRS INC	EQUITY	042735100	5318	177,851	SH	DEFINED	6, 7, 8	177851	
ARROW FINANCIAL CORP	EQUITY	042744102	59	2,005	SH	DEFINED	1		2,005
ARROW FINL CORP	EQUITY	042744102	59	2,006	SH	DEFINED	6, 7, 8	2006	
ARROW INTERNATIONAL, INC.	EQUITY	042764100	151	3,775	SH	DEFINED	1		3,775
ARROW INTL INC	EQUITY	042764100	142	3,554	SH	DEFINED	6, 7, 8	3554	
ART TECHNOLOGY GROUP INC	EQUITY	04289L107	54	15,568	SH	DEFINED	6, 7, 8	15568	
ART TECHNOLOGY GROUP, INC.	EQUITY	04289L107	56	16,183	SH	DEFINED	1		16,183
ARTESYN TECHNOLOGIES INC	EQUITY	043127109	98	10,479	SH	DEFINED	6, 7, 8	10479	
ARTESYN TECHNOLOGIES, INC.	EQUITY	043127109	102	10,936	SH	DEFINED	1		10,936
ARTHROCARE CORP	EQUITY	043136100	103	5,755	SH	DEFINED	6, 7, 8	5755	

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ARTHROCARE CORP.	EQUITY	043136100	108	6,032	SH	DEFINED	1		6,032	
Arthur J Gallagher	EQUITY	363576109	1725	50,000	SH	DEFINED	4		50,000	
ARTISAN COMPONENTS INC	EQUITY	042923102	60	3,828	SH	DEFINED	6, 7, 8	3828		
ARTISAN COMPONENTS INC.	EQUITY	042923102	65	4,123	SH	DEFINED	1		4,123	
Arvin Industries Inc.	CORPBOND	043339AJ9	2794	3,000,000	PRN	DEFINED	4		3,000,000	
ARVINMERITOR INC	EQUITY	043353101	2007	102,174	SH	DEFINED	6, 7, 8	102174		
ARVINMERITOR, INC	EQUITY	043353101	2025	103,108	SH	DEFINED	1		103,108	
ASCENTIAL SOFTWARE CORP	EQUITY	04362P108	1608	397,079	SH	DEFINED	6, 7, 8	397079		
ASCENTIAL SOFTWARE CORP.	EQUITY	04362P108	1624	400,894	SH	DEFINED	1		400,894	
ASHLAND INC	EQUITY	044204105	10	220	SH	DEFINED	5	220		
ASHLAND INC	EQUITY	044204105	8164	177,176	SH	DEFINED	6, 7, 8	177176		
ASHLAND OIL, INC.	EQUITY	044204105	8263	179,319	SH	DEFINED	1		179,319	
ASIA GLOBAL CROSSING LTD-A	COMMON EQUITY	G05330108	60	50,000	SH	DEFINED	1		50,000	
ASIAINFO HLDGS INC	EQUITY	04518A104	138	7,949	SH	DEFINED	6, 7, 8	7949		
ASIAINFO HOLDINGS INC.	EQUITY	04518A104	145	8,310	SH	DEFINED	1		8,310	
ASPECT COMMUNICATIONS COR	EQUITY	04523Q102	64	16,437	SH	DEFINED	6, 7, 8	16437		
ASPECT COMMUNICATIONS INC.	EQUITY	04523Q102	66	16,916	SH	DEFINED	1		16,916	
ASPECT MED SYS INC	EQUITY	045235108	36	3,609	SH	DEFINED	6, 7, 8	3609		
ASPECT MEDICAL SYSTEMS, INC.	EQUITY	045235108	37	3,744	SH	DEFINED	1		3,744	
ASPEN TECHNOLOGY INC	EQUITY	045327103	224	13,360	SH	DEFINED	6, 7, 8	13360		
ASPEN TECHNOLOGY, INC.	EQUITY	045327103	161	9,555	SH	DEFINED	1		9,555	
ASSOCIATED BANC CORP	EQUITY	045487105	2816	79,800	SH	DEFINED	6, 7, 8	79800		
ASSOCIATED BANC-CORP.	EQUITY	045487105	2836	80,373	SH	DEFINED	1		80,373	
ASSOCIATED ESTATES REALTY	EQUITY	045604105	52	5,651	SH	DEFINED	1		5,651	
ASSOCIATED ESTATES RLTY C	EQUITY	045604105	48	5,189	SH	DEFINED	6, 7, 8	5189		
Associates Corp	CORPBOND	U0460WAB5	1077	1,000,000	PRN	DEFINED	4		1,000,000	
ASTEC INDS INC	EQUITY	046224101	70	4,867	SH	DEFINED	6, 7, 8	4867		
ASTEC INDS INC COM	EQUITY	046224101	74	5,114	SH	DEFINED	1		5,114	
ASTORIA FINANCIAL CORP.	EQUITY	046265104	2987	112,876	SH	DEFINED	1		112,876	
ASTORIA FINL CORP	EQUITY	046265104	2966	112,100	SH	DEFINED	6, 7, 8	112100		
ASTRAZENECA PLC	EQUITY	046353108	741	15,900	SH	DEFINED	6, 7, 8	15900		
ASTRAZENECA, PLC.-ADR	EQUITY	046353108	741	15,900	SH	DEFINED	1		15,900	
ASTROPOWER INC	EQUITY	04644A101	146	3,623	SH	DEFINED	1		3,623	
ASTROPOWER INC	EQUITY	04644A101	141	3,485	SH	DEFINED	6, 7, 8	3485		
ASTROPOWER INC COM	EQUITY	04644A101	27701	685,160	SH	Sole	3	676490		8670
ASYST TECHNOLOGIES, INC.	EQUITY	04648X107	137	10,775	SH	DEFINED	1		10,775	
ASYST TECHNOLOGY CORP	EQUITY	04648X107	218	17,072	SH	DEFINED	6, 7, 8	17072		
AT & T CORP	EQUITY	001957109	63	3,467	SH	DEFINED	2		3467	
AT & T LATIN AMER CORP	EQUITY	04649A106	15	12,903	SH	DEFINED	6, 7, 8	12903		
AT & T WIRELESS	EQUITY	00209A106	16	1,105	SH	DEFINED	2		1105	
AT + T CORP	EQUITY	001957109	8531	470,300	SH	DEFINED	2		470300	
AT&T	EQUITY	001957109	32739	1,804,800	SH	DEFINED	1		1,804,800	
AT&T	CORPBOND	001957BA6	5233	5,000,000	PRN	DEFINED	4		5,000,000	
AT&T CORP	EQUITY	001957109	201	11,060	SH	DEFINED	5	11060		
AT&T CORP	EQUITY	001957109	30945	1,705,916	SH	DEFINED	6, 7, 8	1705916		
AT&T LATIN AMERICA-CL A	EQUITY	04649A106	91	77,508	SH	DEFINED	1		77,508	
AT&T WIRELESS (USD)	EQUITY	00209A106	17489	1,217,050	SH	DEFINED	1		1,217,050	
AT&T WIRELESS SVCS INC	EQUITY	00209A106	114	7,910	SH	DEFINED	5	7910		
AT&T WIRELESS SVCS INC	EQUITY	00209A106	16613	1,156,077	SH	DEFINED	6, 7, 8	1156077		
ATLANTIC COAST AIRLINES H	EQUITY	048396105	432	18,535	SH	DEFINED	6, 7, 8	18535		

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ATLANTIC COAST AIRLINES HLDG.	EQUITY	048396105	280	12,032	SH	DEFINED	1		12,032	
ATLANTIC COAST AIRLINES HLDGS	EQUITY	048396105	4993	214,400	SH	DEFINED	2		214400	
ATLAS AIR WORLDWIDE HLDGS	EQUITY	049164106	756	51,613	SH	DEFINED	6, 7, 8	51613		
ATLAS AIR WORLDWIDE HLDGS INC.	EQUITY	049164106	760	51,898	SH	DEFINED	1		51,898	
ATMEL CORP	EQUITY	049513104	4541	573,420	SH	DEFINED	6, 7, 8	573420		
ATMEL CORP	EQUITY	049513104	5673	769,700	SH	DEFINED	2		769700	
ATMEL CORP.	EQUITY	049513104	4258	577,713	SH	DEFINED	1		577,713	
ATMI INC	EQUITY	00207R101	286	11,995	SH	DEFINED	6, 7, 8	11995		
ATMI INC	EQUITY	00207R101	7181	301,100	SH	DEFINED	2		301100	
ATMI, INC.	EQUITY	00207R101	196	8,211	SH	DEFINED	1		8,211	
ATMOS ENERGY CORP	EQUITY	049560105	278	13,070	SH	DEFINED	6, 7, 8	13070		
ATMOS ENERGY CORP.	EQUITY	049560105	290	13,648	SH	DEFINED	1		13,648	
ATP OIL & GAS CORP	EQUITY	00208J108	5	1,759	SH	DEFINED	1		1,759	
ATP OIL & GAS CORP	EQUITY	00208J108	5	1,759	SH	DEFINED	6, 7, 8	1759		
ATRIX LABS INC	EQUITY	04962L101	119	5,783	SH	DEFINED	1		5,783	
ATRIX LABS INC	EQUITY	04962L101	2	110	SH	DEFINED	6	110		
ATRIX LABS INC	EQUITY	04962L101	112	5,439	SH	DEFINED	6, 7, 8	5439		
ATS MED INC	EQUITY	002083103	33	6,277	SH	DEFINED	6, 7, 8	6277		
ATS MEDICA, INC.	EQUITY	002083103	34	6,455	SH	DEFINED	1		6,455	
ATWOOD OCEANICS INC	EQUITY	050095108	93	2,660	SH	DEFINED	6, 7, 8	2660		
ATWOOD OCEANICS, INC.	EQUITY	050095108	99	2,840	SH	DEFINED	1		2,840	
AUDIOVOX COPR.	EQUITY	050757103	43	5,810	SH	DEFINED	1		5,810	
AUDIOVOX CORP	EQUITY	050757103	42	5,603	SH	DEFINED	6, 7, 8	5603		
AUGUST TECHNOLOGY CORP	EQUITY	05106U105	182	16,465	SH	DEFINED	6, 7, 8	16465		
AUGUST TECHNOLOGY CORP.	EQUITY	05106U105	17	1,575	SH	DEFINED	1		1,575	
AURORA FOODS INC	EQUITY	05164B106	39	7,803	SH	DEFINED	6, 7, 8	7803		
AURORA FOODS, INC.	EQUITY	05164B106	39	7,803	SH	DEFINED	1		7,803	
AUSPEX SYS INC	EQUITY	052116100	23	12,814	SH	DEFINED	6, 7, 8	12814		
AUSPEX SYSTEMS, INC.	EQUITY	052116100	24	13,240	SH	DEFINED	1		13,240	
AUTODESK INC	EQUITY	052769106	6	170	SH	DEFINED	5	170		
AUTODESK INC	EQUITY	052769106	1906	51,130	SH	DEFINED	6, 7, 8	51130		
AUTODESK, INC.	EQUITY	052769106	1972	52,913	SH	DEFINED	1		52,913	
AUTOLIV INC	EQUITY	052800109	619	30,500	SH	DEFINED	6, 7, 8	30500		
AUTOLIV, INC.	EQUITY	052800109	636	31,314	SH	DEFINED	1		31,314	
AUTOMATIC DATA PROCESSING	EQUITY	053015103	114	1,930	SH	DEFINED	5	1930		
AUTOMATIC DATA PROCESSING	EQUITY	053015103	19230	326,480	SH	DEFINED	6, 7, 8	326480		
AUTOMATIC DATA PROCESSING INC.	EQUITY	053015103	20140	341,937	SH	DEFINED	1		341,937	
AUTONATION INC	EQUITY	05329W102	26	2,104	SH	DEFINED	1		2,104	
AUTOZONE INC	EQUITY	053332102	24	340	SH	DEFINED	5	340		
AUTOZONE INC	EQUITY	053332102	5460	76,040	SH	DEFINED	6, 7, 8	76040		
AUTOZONE, INC.	EQUITY	053332102	5709	79,517	SH	DEFINED	1		79,517	
AVALONBAY CMNTYS INC	EQUITY	053484101	1055	22,300	SH	DEFINED	6, 7, 8	22300		
AVALONBAY COMM	EQUITY	053484101	22713	480,084	SH	Sole	3	401338		78746
AVALONBAY COMMUNITIE	EQUITY	053484101	24	504	SH	DEFINED	1		504	
AVANEX CORP	EQUITY	05348W109	52	8,891	SH	DEFINED	1		8,891	
AVANEX CORP	EQUITY	05348W109	50	8,546	SH	DEFINED	6, 7, 8	8546		
AVANIR PHARMACEUTICALS	EQUITY	05348P104	74	17,190	SH	DEFINED	1		17,190	
AVANIR PHARMACEUTICALS	EQUITY	05348P104	71	16,574	SH	DEFINED	6, 7, 8	16574		
AVANT CORP	EQUITY	053487104	224	10,933	SH	DEFINED	6, 7, 8	10933		
AVANT IMMUNOTHERAPEUTICS	EQUITY	053491106	70	17,370	SH	DEFINED	6, 7, 8	17370		



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AVANT IMMUNOTHERAPEUTICS INC	EQUITY	053491106	74	18,400	SH	DEFINED	1		18,400	
AVANT! CORP.	EQUITY	053487104	238	11,602	SH	DEFINED	1		11,602	
AVATAR HLDGS INC	EQUITY	053494100	38	1,601	SH	DEFINED	6, 7, 8	1601		
AVATAR HOLDINGS, INC.	EQUITY	053494100	38	1,601	SH	DEFINED	1		1,601	
AVAYA INC	EQUITY	053499109	7	615	SH	DEFINED	2		615	
AVAYA INC	EQUITY	053499109	11	900	SH	DEFINED	5	900		
AVAYA INC	EQUITY	053499109	1680	138,270	SH	DEFINED	6, 7, 8	138270		
AVAYA INC.	EQUITY	053499109	1809	148,901	SH	DEFINED	1		148,901	
AVERY DENNISON CORP	EQUITY	053611109	19	340	SH	DEFINED	5	340		
AVERY DENNISON CORP	EQUITY	053611109	3016	53,360	SH	DEFINED	6, 7, 8	53360		
AVERY DENNISON CORP	EQUITY	53611109	5515	97,564	SH	DEFINED	2		97564	
AVERY DENNISON CORP.	EQUITY	053611109	2831	50,072	SH	DEFINED	1		50,072	
AVI BIOPHARMA INC	EQUITY	002346104	50	4,600	SH	DEFINED	1		4,600	
AVI BIOPHARMA INC	EQUITY	002346104	48	4,350	SH	DEFINED	6, 7, 8	4350		
AVIALL INC NEW	EQUITY	05366B102	44	5,870	SH	DEFINED	6, 7, 8	5870		
AVIALL, INC.	EQUITY	05366B102	47	6,191	SH	DEFINED	1		6,191	
AVICI SYS INC	EQUITY	05367L109	41	14,209	SH	DEFINED	6, 7, 8	14209		
AVICI SYSTEMS INC	EQUITY	05367L109	44	15,175	SH	DEFINED	1		15,175	
AVID TECHNOLOGY INC	EQUITY	05367P100	89	7,301	SH	DEFINED	6, 7, 8	7301		
AVID TECHNOLOGY, INC.	EQUITY	05367P100	92	7,558	SH	DEFINED	1		7,558	
AVIGEN INC	EQUITY	053690103	66	5,737	SH	DEFINED	6, 7, 8	5737		
AVIGEN, INC.	EQUITY	053690103	69	6,019	SH	DEFINED	1		6,019	
AVIRON	EQUITY	053762100	16	312	SH	DEFINED	1		312	
AVISTA CORP	EQUITY	05379B107	213	16,058	SH	DEFINED	1		16,058	
AVISTA CORP	EQUITY	05379B107	202	15,263	SH	DEFINED	6, 7, 8	15263		
AVNET INC	EQUITY	053807103	3650	143,300	SH	DEFINED	6, 7, 8	143300		
AVNET, INC.	EQUITY	053807103	3878	152,252	SH	DEFINED	1		152,252	
AVOCENT CORP	EQUITY	053893103	1625	67,000	SH	DEFINED	6, 7, 8	67000		
AVOCENT CORPORATION	EQUITY	053893103	1640	67,613	SH	DEFINED	1		67,613	
AVON PRODS INC	EQUITY	054303102	34	740	SH	DEFINED	5	740		
AVON PRODS INC	EQUITY	054303102	6586	141,640	SH	DEFINED	6, 7, 8	141640		
AVON PRODUCTS, INC.	EQUITY	054303102	6931	149,052	SH	DEFINED	1		149,052	
AVX CORP	EQUITY	002444107	980	41,562	SH	DEFINED	1		41,562	
AVX CORP NEW	EQUITY	002444107	967	41,002	SH	DEFINED	6, 7, 8	41002		
AWARE INC	EQUITY	05453N100	55	6,602	SH	DEFINED	1		6,602	
AWARE INC MASS	EQUITY	05453N100	53	6,416	SH	DEFINED	6, 7, 8	6416		
AXCELIS TECHNOLOGIES INC	EQUITY	054540109	19	1,474	SH	DEFINED	1		1,474	
AXT INC	EQUITY	00246W103	174	12,038	SH	DEFINED	6, 7, 8	12038		
AXT INC.	EQUITY	00246W103	82	5,657	SH	DEFINED	1		5,657	
AZTAR CORP	EQUITY	054802103	205	11,217	SH	DEFINED	6, 7, 8	11217		
AZTAR CORP.	EQUITY	054802103	215	11,775	SH	DEFINED	1		11,775	
B I S Y S GROUP INC	EQUITY	055472104	122905	1,920,696	SH	Sole	3	1842526		78170
BAKER HUGHES INC	EQUITY	057224107	38	1,050	SH	DEFINED	5	1050		
BAKER HUGHES INC	EQUITY	057224107	8918	244,540	SH	DEFINED	6, 7, 8	244540		
BAKER HUGHES, INC.	EQUITY	057224107	9207	252,445	SH	DEFINED	1		252,445	
BALDOR ELEC CO	EQUITY	057741100	155	7,431	SH	DEFINED	6, 7, 8	7431		
BALDOR ELECTRIC CO.	EQUITY	057741100	164	7,839	SH	DEFINED	1		7,839	
BALDWIN & LYONS INC	EQUITY	057755209	52	2,032	SH	DEFINED	6, 7, 8	2032		
BALDWIN & LYONS, INC., CLASS B	EQUITY	057755209	56	2,190	SH	DEFINED	1		2,190	
BALL CORP	EQUITY	058498106	6	90	SH	DEFINED	5	90		

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BALL CORP	EQUITY	058498106	1446	20,454	SH	DEFINED	6, 7, 8	20454		
BALL CORP.	EQUITY	058498106	1518	21,466	SH	DEFINED	1		21,466	
BALLY TOTAL FITNESS HLDG	EQUITY	05873K108	480	22,264	SH	DEFINED	6, 7, 8	22264		
BALLY TOTAL FITNESS HLDG COR COM	EQUITY	05873K108	396	18,360	SH	DEFINED	1		18,360	
BAM ENTMNT INC	EQUITY	059361105	39	4,675	SH	DEFINED	6, 7, 8	4675		
BANCFIRST CORP	EQUITY	05945F103	45	1,298	SH	DEFINED	6, 7, 8	1298		
BANCFIRST CORP ZANESVILLE	EQUITY	059450106	60	2,472	SH	DEFINED	6, 7, 8	2472		
BANCFIRST CORP.	EQUITY	05945F103	49	1,404	SH	DEFINED	1		1,404	
BANCFIRST OHIO CORP.	EQUITY	059450106	64	2,645	SH	DEFINED	1		2,645	
BANCO DE A. EDWARDS-SP ADR	EQUITY	059504100	867	49,978	SH	DEFINED	1		49,978	
BANCORPSOUTH INC	EQUITY	059692103	440	26,510	SH	DEFINED	6, 7, 8	26510		
BANCORPSOUTH, INC.	EQUITY	059692103	458	27,582	SH	DEFINED	1		27,582	
BANDAG INC	EQUITY	059815100	999	28,735	SH	DEFINED	6, 7, 8	28735		
BANDAG, INC.	EQUITY	059815100	1005	28,899	SH	DEFINED	1		28,899	
BANK AMER CORP	EQUITY	060505104	22168	352,150	SH	DEFINED	2		352150	
BANK ATLANTIC BANCORP CLASS A	EQUITY	065908501	74	8,080	SH	DEFINED	1		8,080	
BANK MUT CORP	EQUITY	063748107	54	3,561	SH	DEFINED	6, 7, 8	3561		
BANK MUTUAL CORP	EQUITY	063748107	59	3,857	SH	DEFINED	1		3,857	
BANK NEW YORK INC	EQUITY	064057102	94	2,300	SH	DEFINED	5	2300		
BANK NEW YORK INC	EQUITY	064057102	14357	351,880	SH	DEFINED	6, 7, 8	351880		
BANK OF AMERICA CORP	EQUITY	060505104	52001	826,072	SH	DEFINED	1		826,072	
BANK OF AMERICA CORPORATI	EQUITY	060505104	310	4,920	SH	DEFINED	5	4920		
BANK OF AMERICA CORPORATI	EQUITY	060505104	49670	789,040	SH	DEFINED	6, 7, 8	789040		
BANK OF GRANITE CORP	EQUITY	062401104	71	3,575	SH	DEFINED	6, 7, 8	3575		
BANK OF GRANITE CORP.	EQUITY	062401104	76	3,820	SH	DEFINED	1		3,820	
BANK OF NEW YORK CO., INC.	EQUITY	064057102	51864	1,271,171	SH	DEFINED	1		1,271,171	
BANK ONE CORP	EQUITY	06423A103	142	3,640	SH	DEFINED	5	3640		
BANK ONE CORP	EQUITY	06423A103	23026	589,660	SH	DEFINED	6, 7, 8	589660		
BANK ONE CORP	EQUITY	06423A103	3667	93,900	SH	DEFINED	2		93900	
BANK UNITED CORP-CPR WI	EQUITY	065416117	52	515,075	SH	DEFINED	1		515,075	
BANKATLANTIC BANCORP	EQUITY	065908501	70	7,655	SH	DEFINED	6, 7, 8	7655		
BANKNORTH GROUP INC NEW	EQUITY	06646R107	4159	184,700	SH	DEFINED	6, 7, 8	184700		
BANKNORTH GROUP INC.	EQUITY	06646R107	4186	185,863	SH	DEFINED	1		185,863	
BANKONE CORP.	EQUITY	06423A103	24098	617,106	SH	DEFINED	1		617,106	
BANKUNITED FINANCIAL CORP CLASS A	EQUITY	06652B103	94	6,356	SH	DEFINED	1		6,356	
BANKUNITED FINL CORP	EQUITY	06652B103	90	6,076	SH	DEFINED	6, 7, 8	6076		
BANNER CORP	EQUITY	06652V109	57	3,375	SH	DEFINED	6, 7, 8	3375		
BANNER CORPORATION	EQUITY	06652V109	61	3,585	SH	DEFINED	1		3,585	
BANTA CORP	EQUITY	066821109	1119	37,919	SH	DEFINED	6, 7, 8	37919		
BANTA CORP.	EQUITY	066821109	1130	38,271	SH	DEFINED	1		38,271	
BARD C R INC	EQUITY	067383109	10	160	SH	DEFINED	5	160		
BARD C R INC	EQUITY	067383109	1393	21,590	SH	DEFINED	6, 7, 8	21590		
BARNES & NOBLE INC	EQUITY	067774109	2409	81,400	SH	DEFINED	6, 7, 8	81400		
BARNES & NOBLE, INC.	EQUITY	067774109	12014	405,865	SH	DEFINED	1		405,865	
BARNES + NOBLE INC	EQUITY	067774109	3309	111,800	SH	DEFINED	2		111800	
BARNES GROUP INC	EQUITY	067806109	125	5,218	SH	DEFINED	6, 7, 8	5218		
BARNES GROUP, INC.	EQUITY	067806109	132	5,488	SH	DEFINED	1		5,488	
Barnett Capital I	CORPBOND	068056AE0	5009	5,000,000	PRN	DEFINED	4		5,000,000	
BARR LABORATORIES, INC	EQUITY	068306109	5505	69,365	SH	DEFINED	1		69,365	
BARR LABS INC	EQUITY	068306109	5477	69,021	SH	DEFINED	6, 7, 8	69021		

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BARRA INC	EQUITY	068313105	159	3,376	SH	DEFINED 6, 7, 8	3376		
BARRA, INC.	EQUITY	068313105	166	3,525	SH	DEFINED 1		3,525	
BARRICK GOLD CORP	EQUITY	067901108	27	1,680	SH	DEFINED 5	1680		
BARRICK GOLD CORP	EQUITY	067901108	4014	251,670	SH	DEFINED 6, 7, 8	251670		
BARRICK GOLD CORP.	EQUITY	067901108	4239	265,743	SH	DEFINED 1		265,743	
BASSETT FURNITURE INDS IN	EQUITY	070203104	46	3,277	SH	DEFINED 6, 7, 8	3277		
BASSETT FURNITURE INDUSTRIES	EQUITY	070203104	49	3,478	SH	DEFINED 1		3,478	
BAUSCH & LOMB INC	EQUITY	071707103	6	170	SH	DEFINED 5	170		
BAUSCH & LOMB INC	EQUITY	071707103	856	22,720	SH	DEFINED 6, 7, 8	22720		
BAUSCH & LOMB, INC.	EQUITY	071707103	918	24,368	SH	DEFINED 1		24,368	
BAXTER INTERNATIONAL, INC.	EQUITY	071813109	23850	444,715	SH	DEFINED 1		444,715	
BAXTER INTL INC	EQUITY	071813109	99	1,850	SH	DEFINED 5	1850		
BAXTER INTL INC	EQUITY	071813109	13386	249,590	SH	DEFINED 6, 7, 8	249590		
BAXTER INTL INC	EQUITY	071813109	378	7,050	SH	DEFINED 2		7050	
BAY VIEW CAP CORP DEL	EQUITY	07262L101	147	20,105	SH	DEFINED 6, 7, 8	20105		
BAY VIEW CAPITAL CORP.	EQUITY	07262L101	153	20,914	SH	DEFINED 1		20,914	
BB&T CORP	EQUITY	054937107	51	1,420	SH	DEFINED 5	1420		
BB&T CORP	EQUITY	054937107	6918	191,570	SH	DEFINED 6, 7, 8	191570		
BBT CORP.	EQUITY	054937107	7303	202,239	SH	DEFINED 1		202,239	
BE AEROSPACE INC	EQUITY	073302101	78	8,547	SH	DEFINED 6, 7, 8	8547		
BE AEROSPACE, INC.	EQUITY	073302101	83	9,071	SH	DEFINED 1		9,071	
BEA SYS INC	EQUITY	073325102	127	8,260	SH	DEFINED 6, 7, 8	8260		
BEA SYSTEMS, INC.	EQUITY	073325102	127	8,260	SH	DEFINED 1		8,260	
BEACON POWER CORP	EQUITY	073677106	14	10,497	SH	DEFINED 1		10,497	
BEACON POWER CORP	EQUITY	073677106	13	10,002	SH	DEFINED 6, 7, 8	10002		
BEAR STEARNS COS	EQUITY	073902108	4667	79,595	SH	DEFINED 1		79,595	
BEAR STEARNS COS INC	EQUITY	073902108	17	290	SH	DEFINED 5	290		
BEAR STEARNS COS INC	EQUITY	073902108	4502	76,770	SH	DEFINED 6, 7, 8	76770		
BEASLEY BROADCAST GROUP I	EQUITY	074014101	28	2,162	SH	DEFINED 6, 7, 8	2162		
BEASLEY BROADCAST GROUP, INC.	EQUITY	074014101	31	2,350	SH	DEFINED 1		2,350	
BEAZER HOMES USA INC	EQUITY	07556Q105	202	2,761	SH	DEFINED 6, 7, 8	2761		
BEAZER HOMES USA INC COM	EQUITY	07556Q105	11693	159,800	SH	Sole 3	159800		
BEAZER HOMES USA, INC.	EQUITY	07556Q105	209	2,854	SH	DEFINED 1		2,854	
BEBE STORES INC	EQUITY	075571109	20	1,080	SH	DEFINED 6, 7, 8	1080		
BEBE STORES, INC.	EQUITY	075571109	22	1,180	SH	DEFINED 1		1,180	
BECKMAN COULTER INC	EQUITY	075811109	4492	101,400	SH	DEFINED 6, 7, 8	101400		
BECKMAN COULTER, INC.	EQUITY	075811109	3303	74,570	SH	DEFINED 1		74,570	
BECTON DICKINSON & CO	EQUITY	075887109	27	810	SH	DEFINED 5	810		
BECTON DICKINSON & CO	EQUITY	075887109	4641	139,990	SH	DEFINED 6, 7, 8	139990		
BECTON, DICKINSON AND CO.	EQUITY	075887109	3892	117,395	SH	DEFINED 1		117,395	
BED BATH & BEYOND INC	EQUITY	075896100	31	910	SH	DEFINED 5	910		
BED BATH & BEYOND INC	EQUITY	075896100	4452	131,340	SH	DEFINED 6, 7, 8	131340		
BED BATH & BEYOND INC COM	EQUITY	075896100	13928	410,860	SH	Sole 3	353600		57260
BED BATH & BEYOND, INC.	EQUITY	075896100	4820	142,171	SH	DEFINED 1		142,171	
BED BATH + BEYOND INC	EQUITY	075896100	4407	130,000	SH	DEFINED 2		130000	
BEDFORD PPTY INVS INC	EQUITY	076446301	110	4,905	SH	DEFINED 6, 7, 8	4905		
BEDFORD PPTY INVS INC COM PAR	EQUITY	076446301	3712	165,000	SH	Sole 3	165000		
BEDFORD PRPTY INVESTORS, INC.	EQUITY	076446301	114	5,061	SH	DEFINED 1		5,061	
BEI TECHNOLOGIES INC	EQUITY	05538P104	57	3,253	SH	DEFINED 1		3,253	
BEI TECHNOLOGIES INC	EQUITY	05538P104	54	3,092	SH	DEFINED 6, 7, 8	3092		

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BEL FUSE INC	EQUITY	077347300	62	2,474	SH	DEFINED	6, 7, 8	2474		
BEL FUSE INC. CLASS B	EQUITY	077347300	64	2,566	SH	DEFINED	1		2,566	
BELDEN INC	EQUITY	077459105	185	7,854	SH	DEFINED	6, 7, 8	7854		
BELDEN, INC.	EQUITY	077459105	192	8,158	SH	DEFINED	1		8,158	
BELL CANADA INTERNATIONAL INC.	EQUITY	077914109	32	40,000	SH	DEFINED	1		40,000	
BELL MICROPRODUCTS INC	EQUITY	078137106	59	4,705	SH	DEFINED	1		4,705	
BELL MICROPRODUCTS INC	EQUITY	078137106	56	4,433	SH	DEFINED	6, 7, 8	4433		
BELLSOUTH CORP	EQUITY	079860102	224	5,870	SH	DEFINED	5	5870		
BELLSOUTH CORP	EQUITY	079860102	37692	988,000	SH	DEFINED	6, 7, 8	988000		
BELLSOUTH CORP.	EQUITY	079860102	39383	1,032,320	SH	DEFINED	1		1,032,320	
Bellsouth Tel	CORPBOND	079867AA5	10107	10,000,000	PRN	DEFINED	4		10,000,000	
BELO CORP	EQUITY	080555105	3311	176,600	SH	DEFINED	6, 7, 8	176600		
BELO CORP.	EQUITY	080555105	2517	134,265	SH	DEFINED	1		134,265	
BEMIS CO., INC.	EQUITY	081437105	1178	23,950	SH	DEFINED	1		23,950	
BEMIS INC	EQUITY	081437105	8	170	SH	DEFINED	5	170		
BEMIS INC	EQUITY	081437105	1097	22,310	SH	DEFINED	6, 7, 8	22310		
BEMIS INC	EQUITY	081437105	7729	157,149	SH	DEFINED	2		157149	
BENCHMARK ELECTRONICS, INC.	EQUITY	08160H101	121	6,373	SH	DEFINED	1		6,373	
BENCHMARK ELECTRS INC	EQUITY	08160H101	114	5,993	SH	DEFINED	6, 7, 8	5993		
Berkley (W.R.) Cap Trust	CORPBOND	084498AB0	6889	7,940,000	PRN	DEFINED	4		7,940,000	
BERKLEY W R CORP	EQUITY	084423102	488	9,082	SH	DEFINED	6, 7, 8	9082		
BERKSHIRE HATHAWAY INC DEL	EQUITY	84670207	1641	650	SH	DEFINED	2		650	
BERKSHIRE HATHAWAY INC DEL CL	EQUITY	84670207	30	12	SH	DEFINED	2		12	
BERKSHIRE HATHWAY INC	EQUITY	084990308	971	10,000	SH	DEFINED	1		10,000	
BERRY PETE CO	EQUITY	085789105	77	4,905	SH	DEFINED	6, 7, 8	4905		
BERRY PETROLEUM CO. CLASS A	EQUITY	085789105	80	5,105	SH	DEFINED	1		5,105	
BEST BUY CO INC	EQUITY	086516101	8945	120,100	SH	DEFINED	2		120100	
BEST BUY CO., INC.	EQUITY	086516101	8492	114,020	SH	DEFINED	1		114,020	
BEST BUY INC	EQUITY	086516101	49	660	SH	DEFINED	5	660		
BEST BUY INC	EQUITY	086516101	7951	106,760	SH	DEFINED	6, 7, 8	106760		
BETHLEHEM STEEL CORP.	EQUITY	087509105	19	43,113	SH	DEFINED	1		43,113	
BETHLEHEM STL CORP	EQUITY	087509105	19	41,253	SH	DEFINED	6, 7, 8	41253		
BEVERLY ENTERPRISES INC	EQUITY	087851309	268	31,189	SH	DEFINED	6, 7, 8	31189		
BEVERLY ENTERPRISES, INC.	EQUITY	087851309	279	32,486	SH	DEFINED	1		32,486	
BHP BILLITON LTD	EQUITY	088606108	152	14,228	SH	DEFINED	6, 7, 8	14228		
BHP LIMITED SPON. ADR	EQUITY	088606108	152	14,228	SH	DEFINED	1		14,228	
BIG LOTS INC	EQUITY	089302103	4	360	SH	DEFINED	5	360		
BIG LOTS INC	EQUITY	089302103	500	48,100	SH	DEFINED	6, 7, 8	48100		
BIG LOTS INC.	EQUITY	089302103	540	51,894	SH	DEFINED	1		51,894	
BIO RAD LABS INC	EQUITY	090572207	160	2,525	SH	DEFINED	6, 7, 8	2525		
BIO TECHNOLOGY GEN CORP	EQUITY	090578105	137	16,683	SH	DEFINED	6, 7, 8	16683		
BIOGEN INC	EQUITY	090597105	26	460	SH	DEFINED	5	460		
BIOGEN INC	EQUITY	090597105	7451	129,920	SH	DEFINED	6, 7, 8	129920		
BIOGEN, INC.	EQUITY	090597105	7769	135,465	SH	DEFINED	1		135,465	
BIOMARIN PHARMACEUTICA COM	EQUITY	09061G101	3572	265,800	SH	Sole	3	265800		
BIOMARIN PHARMACEUTICAL I	EQUITY	09061G101	84	6,238	SH	DEFINED	6, 7, 8	6238		
BIOMARIN PHARMACEUTICAL INC.	EQUITY	09061G101	88	6,544	SH	DEFINED	1		6,544	
BIOMET INC	EQUITY	090613100	26	840	SH	DEFINED	5	840		
BIOMET INC	EQUITY	090613100	3774	122,130	SH	DEFINED	6, 7, 8	122130		
BIOMET, INC.	EQUITY	090613100	4086	132,249	SH	DEFINED	1		132,249	

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BIOPURE CORP	EQUITY	09065H105	64	4,489	SH	DEFINED	6, 7, 8	4489		
BIOPURE CORP.	EQUITY	09065H105	67	4,694	SH	DEFINED	1		4,694	
BIO-RAD LABORATORIES, INC., CLASS A	EQUITY	090572207	167	2,634	SH	DEFINED	1		2,634	
BIOSITE INC	EQUITY	090945106	65	3,547	SH	DEFINED	6, 7, 8	3547		
BIOSITE INC COM	EQUITY	090945106	5702	310,400	SH	SoLe	3	310400		
BIOSITE INC.	EQUITY	090945106	68	3,719	SH	DEFINED	1		3,719	
BIOSPHERE MEDICAL INC	EQUITY	09066V103	12	1,062	SH	DEFINED	1		1,062	
BIOSPHERE MEDICAL INC	EQUITY	09066V103	70	6,237	SH	DEFINED	6, 7, 8	6237		
BIO-TECHNOLOGY GENERAL CORP.	EQUITY	090578105	144	17,442	SH	DEFINED	1		17,442	
BIOVAIL CORP	EQUITY	09067J109	150666	2,678,514	SH	SoLe	3	2568054		110460
BIOVAIL CORP	EQUITY	09067J109	8072	143,500	SH	DEFINED	2		143500	
BISYS GROUP INC	EQUITY	055472104	4575	71,500	SH	DEFINED	6, 7, 8	71500		
BISYS GROUP, INC.	EQUITY	055472104	4620	72,203	SH	DEFINED	1		72,203	
BJ SERVICES CO.	EQUITY	055482103	12074	372,089	SH	DEFINED	1		372,089	
BJ SVCS CO	EQUITY	055482103	12005	369,950	SH	DEFINED	6, 7, 8	369950		
BJ SVCS CO	EQUITY	055482103	12094	372,700	SH	DEFINED	2		372700	
BJS WHOLESALE CLUB INC	EQUITY	05548J106	5696	129,160	SH	DEFINED	6, 7, 8	129160		
BJS WHOLESALE CLUB INC COM	EQUITY	05548J106	9195	208,500	SH	SoLe	3	174700		33800
BJ'S WHOLESALE CLUB INC.	EQUITY	05548J106	5737	130,098	SH	DEFINED	1		130,098	
BKF CAP GROUP INC	EQUITY	05548G102	53	1,836	SH	DEFINED	6, 7, 8	1836		
BKF CAPITAL GROUP INC	EQUITY	05548G102	55	1,927	SH	DEFINED	1		1,927	
BLACK & DECKER CORP	EQUITY	091797100	9	250	SH	DEFINED	5	250		
BLACK & DECKER CORP	EQUITY	091797100	1274	33,770	SH	DEFINED	6, 7, 8	33770		
BLACK & DECKER CORP.	EQUITY	091797100	1372	36,353	SH	DEFINED	1		36,353	
BLACK BOX CORP DEL	EQUITY	091826107	298	5,638	SH	DEFINED	6, 7, 8	5638		
BLACK BOX CORP.	EQUITY	091826107	316	5,967	SH	DEFINED	1		5,967	
BLACK HILLS CORP	EQUITY	092113109	1090	32,200	SH	DEFINED	6, 7, 8	32200		
BLACK HILLS CORP.	EQUITY	092113109	1096	32,383	SH	DEFINED	1		32,383	
BLACKROCK INC	EQUITY	09247X101	6	153	SH	DEFINED	1		153	
BLOCK FINANCIAL CORP	EQUITY	093671105	4493	100,508	SH	DEFINED	1		100,508	
BLOCK H & R INC	EQUITY	093671105	25	570	SH	DEFINED	5	570		
BLOCK H & R INC	EQUITY	093671105	4183	93,570	SH	DEFINED	6, 7, 8	93570		
BLOCKBUSTER INC	EQUITY	093679108	3823	151,700	SH	DEFINED	2		151700	
BLOCKBUSTER INC -CLA	EQUITY	093679108	7	285	SH	DEFINED	1		285	
BLUE MARTINI SOFTWARE INC	EQUITY	095698106	27	9,051	SH	DEFINED	1		9,051	
BLUE MARTINI SOFTWARE INC	EQUITY	095698106	25	8,403	SH	DEFINED	6, 7, 8	8403		
BLYTH INC	EQUITY	09643P108	1570	67,535	SH	DEFINED	6, 7, 8	67535		
BLYTH INC.	EQUITY	09643P108	1580	67,971	SH	DEFINED	1		67,971	
BMC INDS INC MINN	EQUITY	055607105	18	8,704	SH	DEFINED	6, 7, 8	8704		
BMC INDUSTRIES, INC.	EQUITY	055607105	20	9,604	SH	DEFINED	1		9,604	
BMC SOFTWARE INC	EQUITY	055921100	12	760	SH	DEFINED	5	760		
BMC SOFTWARE INC	EQUITY	055921100	1690	103,260	SH	DEFINED	6, 7, 8	103260		
BMC SOFTWARE, INC.	EQUITY	055921100	1831	111,846	SH	DEFINED	1		111,846	
BOB EVANS FARMS INC	EQUITY	096761101	1312	53,387	SH	DEFINED	6, 7, 8	53387		
BOB EVANS FARMS, INC.	EQUITY	096761101	1324	53,880	SH	DEFINED	1		53,880	
BOCA RESORTS INC	EQUITY	09688T106	121	9,222	SH	DEFINED	6, 7, 8	9222		
BOCA RESORTS INC -CL A	EQUITY	09688T106	126	9,648	SH	DEFINED	1		9,648	
BOEING CO	EQUITY	097023105	62	1,600	SH	DEFINED	2		1600	
BOEING CO	EQUITY	097023105	102	2,620	SH	DEFINED	5	2620		

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BOEING CO	EQUITY	097023105	14507	374,080	SH	DEFINED	6, 7, 8	374080		
BOEING CO	EQUITY	097023105	1637	42,200	SH	DEFINED	2		42200	
BOEING CO.	EQUITY	097023105	15272	393,805	SH	DEFINED	1		393,805	
BOISE CASCADE CORP	EQUITY	097383103	6	180	SH	DEFINED	5	180		
BOISE CASCADE CORP	EQUITY	097383103	835	24,560	SH	DEFINED	6, 7, 8	24560		
BOISE CASCADE CORP.	EQUITY	097383103	896	26,353	SH	DEFINED	1		26,353	
BOK FINANCIAL CORP.	EQUITY	05561Q201	122	3,875	SH	DEFINED	1		3,875	
BOK FINL CORP	EQUITY	05561Q201	118	3,739	SH	DEFINED	6, 7, 8	3739		
BONE CARE INTERNATIONAL, INC.	EQUITY	098072101	49	2,845	SH	DEFINED	1		2,845	
BONE CARE INTL INC	EQUITY	098072101	47	2,734	SH	DEFINED	6, 7, 8	2734		
BORDERS GROUP INC	EQUITY	099709107	1960	98,800	SH	DEFINED	6, 7, 8	98800		
BORDERS GROUP, INC.	EQUITY	099709107	1973	99,469	SH	DEFINED	1		99,469	
BORG WARNER INC	EQUITY	099724106	2944	56,350	SH	DEFINED	1		56,350	
BORG WARNER INC	EQUITY	099724106	3069	58,739	SH	DEFINED	6, 7, 8	58739		
BORLAND SOFTWARE CORP	EQUITY	099849101	459	29,320	SH	DEFINED	6, 7, 8	29320		
BORLAND SOFTWARE CORP.	EQUITY	099849101	240	15,357	SH	DEFINED	1		15,357	
BORON LEPORE & ASSOCIATES, INC	EQUITY	10001P102	37	2,708	SH	DEFINED	1		2,708	
BORON LEPORE & ASSOCS INC	EQUITY	10001P102	35	2,541	SH	DEFINED	6, 7, 8	2541		
BOSTON BEER INC	EQUITY	100557107	48	2,812	SH	DEFINED	6, 7, 8	2812		
BOSTON BEER, INC. CLASS A	EQUITY	100557107	48	2,812	SH	DEFINED	1		2,812	
BOSTON COMMUNICATIONS GRO	EQUITY	100582105	172	15,124	SH	DEFINED	6, 7, 8	15124		
BOSTON COMMUNICATIONS GROUP	EQUITY	100582105	53	4,671	SH	DEFINED	1		4,671	
BOSTON EDISON	EQUITY	67019E107	2913	64,944	SH	DEFINED	1		64,944	
BOSTON PRIVATE FINANCIAL HOLDI	EQUITY	101119105	83	3,755	SH	DEFINED	1		3,755	
BOSTON PRIVATE FINL HLDGS	EQUITY	101119105	78	3,536	SH	DEFINED	6, 7, 8	3536		
BOSTON PROPERTIES INC	EQUITY	101121101	21	554	SH	DEFINED	1		554	
BOSTON PROPERTIES INC	EQUITY	101121101	122	3,200	SH	DEFINED	6, 7, 8	3200		
BOSTON PROPERTIES INC COM	EQUITY	101121101	33280	875,800	SH	Sole	3	746000		129800
Boston Scientific Corp	EQUITY	101137107	362	15,000	SH	DEFINED	4		15,000	
BOSTON SCIENTIFIC CORP	EQUITY	101137107	30	1,260	SH	DEFINED	5	1260		
BOSTON SCIENTIFIC CORP	EQUITY	101137107	4115	170,590	SH	DEFINED	6, 7, 8	170590		
BOSTON SCIENTIFIC CORP.	EQUITY	101137107	4417	183,119	SH	DEFINED	1		183,119	
BOWATER INC	EQUITY	102183100	3890	81,550	SH	DEFINED	6, 7, 8	81550		
BOWATER, INC.	EQUITY	102183100	3913	82,035	SH	DEFINED	1		82,035	
BOWNE & CO INC	EQUITY	103043105	136	10,646	SH	DEFINED	6, 7, 8	10646		
BOWNE & CO., INC.	EQUITY	103043105	143	11,209	SH	DEFINED	1		11,209	
BOYD GAMING CORP	EQUITY	103304101	62	9,522	SH	DEFINED	6, 7, 8	9522		
BOYD GAMING CORP.	EQUITY	103304101	66	10,184	SH	DEFINED	1		10,184	
BOYDS COLLECTION LTD	EQUITY	103354106	102	15,113	SH	DEFINED	6, 7, 8	15113		
BOYDS COLLECTION, LTD.	EQUITY	103354106	107	15,850	SH	DEFINED	1		15,850	
BOYKIN LODGING CO	EQUITY	103430104	44	5,527	SH	DEFINED	6, 7, 8	5527		
BOYKIN LODGING CO.	EQUITY	103430104	46	5,727	SH	DEFINED	1		5,727	
BP AMOCO PLC SPON ADR	EQUITY	055622104	190	4,090	SH	DEFINED	2		4090	
BP AMOCO PLC-ADR	EQUITY	055622104	2380	51,178	SH	DEFINED	1		51,178	
BP P.L.C.	EQUITY	055622104	1628	35,000	SH	DEFINED	4		35,000	
BP PLC	EQUITY	055622104	2380	51,178	SH	DEFINED	6, 7, 8	51178		
BRADY CORP	EQUITY	104674106	195	5,316	SH	DEFINED	6, 7, 8	5316		
BRADY CORP.	EQUITY	104674106	205	5,589	SH	DEFINED	1		5,589	
BRANDYWINE REALTY TRUST	EQUITY	105368203	12094	574,011	SH	DEFINED	1		574,011	
BRANDYWINE RLTY TR	EQUITY	105368203	316	14,978	SH	DEFINED	6, 7, 8	14978		

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BRAUN CONSULTING INC	EQUITY	105651103	9	2,600	SH	DEFINED 6, 7, 8	2600		
BRAUN CONSULTING, INC.	EQUITY	105651103	10	2,787	SH	DEFINED 1		2,787	
BRE PROPERTIES INC	EQUITY	05564E106	463	14,952	SH	DEFINED 6, 7, 8	14952		
BRE PROPERTIES INC CL A	EQUITY	05564E106	13304	429,700	SH	Sole 3	365300		64400
BRE PROPERTIES, INC., CLASS A	EQUITY	05564E106	484	15,639	SH	DEFINED 1		15,639	
BRIGGS & STRATTON CORP	EQUITY	109043109	485	11,366	SH	DEFINED 6, 7, 8	11366		
BRIGGS & STRATTON CORP.	EQUITY	109043109	303	7,094	SH	DEFINED 1		7,094	
BRIGHT HORIZON FAMILY COM	EQUITY	109195107	42471	1,517,356	SH	Sole 3	1510056		7300
BRIGHT HORIZON FAMILY SOL	EQUITY	109195107	86	3,076	SH	DEFINED 6, 7, 8	3076		
BRIGHT HORIZONS FAM. SOLUTIONS	EQUITY	109195107	91	3,262	SH	DEFINED 1		3,262	
BRIGHTPOINT INC	EQUITY	109473108	55	17,493	SH	DEFINED 6, 7, 8	17493		
BRIGHTPOINT, INC.	EQUITY	109473108	57	18,006	SH	DEFINED 1		18,006	
BRINKER INTERNATIONAL, INC.	EQUITY	109641100	3578	120,217	SH	DEFINED 1		120,217	
BRINKER INTL INC	EQUITY	109641100	4128	138,700	SH	DEFINED 6, 7, 8	138700		
BRIO SOFTWARE INC	EQUITY	109704106	15	5,300	SH	DEFINED 6, 7, 8	5300		
BRIO TECHNOLOGY	EQUITY	109704106	16	5,474	SH	DEFINED 1		5,474	
BRISTOL MYERS SQUIBB CO	EQUITY	110122108	309	6,050	SH	DEFINED 5	6050		
BRISTOL MYERS SQUIBB CO	EQUITY	110122108	49390	968,450	SH	DEFINED 6, 7, 8	968450		
BRISTOL MYERS SQUIBB CO	EQUITY	110122108	8516	166,975	SH	DEFINED 2		166975	
BRISTOL MYERS SQUIBB CO.	EQUITY	110122108	65989	1,293,908	SH	DEFINED 1		1,293,908	
BRITESMILE INC	EQUITY	110415106	20	4,083	SH	DEFINED 6, 7, 8	4083		
BRITESMILE INC COM	EQUITY	110415106	1976	395,200	SH	Sole 3	395200		
BRITESMILE, INC.	EQUITY	110415106	22	4,334	SH	DEFINED 1		4,334	
BRITISH AMERICAN TOB PLC ADR ADR	EQUITY	110448107	168	9,908	SH	DEFINED 1		9,908	
BRITISH AMERN TOB PLC	EQUITY	110448107	168	9,908	SH	DEFINED 6, 7, 8	9908		
BROADCOM CORP	EQUITY	111320107	34	820	SH	DEFINED 5	820		
BROADCOM CORP	EQUITY	111320107	4702	114,730	SH	DEFINED 6, 7, 8	114730		
BROADCOM CORP	EQUITY	111320107	14261	348,000	SH	DEFINED 2		348000	
BROADCOM CORP.	EQUITY	111320107	5096	124,691	SH	DEFINED 1		124,691	
BROADVISION INC	EQUITY	111412102	478	174,500	SH	DEFINED 2		174500	
BROADVISION INC.	EQUITY	111412102	6	2,353	SH	DEFINED 1		2,353	
BROADWING COMMUNICATIONS INC	EQUITY	11161P205	6175	9,500	SH	DEFINED 2		9500	
BROADWING INC	EQUITY	111620100	2524	265,700	SH	DEFINED 6, 7, 8	265700		
BROADWING INC.	EQUITY	111620100	2540	267,366	SH	DEFINED 1		267,366	
BROCADE COMMUNICATION	EQUITY	111621108	358	10,820	SH	DEFINED 1		10,820	
BROCADE COMMUNICATIONS SY	EQUITY	111621108	173	5,220	SH	DEFINED 6, 7, 8	5220		
BROCADE COMMUNICATIONS SYS INC	EQUITY	111621108	15134	456,950	SH	DEFINED 2		456950	
BROOKLINE BANCORP INC	EQUITY	113739106	63	3,816	SH	DEFINED 6, 7, 8	3816		
BROOKLINE BANCORP, INC.	EQUITY	113739106	64	3,916	SH	DEFINED 1		3,916	
BROOKS AUTOMATION INC	EQUITY	11434A100	228	5,617	SH	DEFINED 6, 7, 8	5617		
BROOKS AUTOMATION, INC.	EQUITY	11434A100	241	5,920	SH	DEFINED 1		5,920	
BROWN & BROWN INC	EQUITY	115236101	12246	448,562	SH	DEFINED 1		448,562	
BROWN & BROWN INC	EQUITY	115236101	326	11,948	SH	DEFINED 6, 7, 8	11948		
BROWN FORMAN CORP	EQUITY	115637209	13	210	SH	DEFINED 5	210		
BROWN FORMAN CORP	EQUITY	115637209	1807	28,860	SH	DEFINED 6, 7, 8	28860		
BROWN FORMAN CORP	EQUITY	115637209	4927	78,712	SH	DEFINED 2		78712	
BROWN SHOE COMANY, INC.	EQUITY	115736100	90	5,520	SH	DEFINED 1		5,520	
BROWN SHOE INC NEW	EQUITY	115736100	86	5,300	SH	DEFINED 6, 7, 8	5300		
BROWN TOM INC	EQUITY	115660201	258	9,542	SH	DEFINED 6, 7, 8	9542		
BROWN, TOM INC.	EQUITY	115660201	270	9,979	SH	DEFINED 1		9,979	

NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PUT/ PRN CALL	INVSTMT DSCRETN	OTHR MGRS	SOLE	VOTING AUTHORITY SHARED	NONE
BROWN-FORMAN CORP CLASS B	EQUITY	115637209	1925	30,754	SH	DEFINED	1		30,754	
BRUCKER DALTRONICS INC	EQUITY	116795105	226	13,837	SH	DEFINED	1		13,837	
BRUKER DALTONICS INC	EQUITY	116795105	315	19,263	SH	DEFINED	6, 7, 8	19263		
BRUNSWICK CORP	EQUITY	117043109	6	270	SH	DEFINED	5	270		
BRUNSWICK CORP	EQUITY	117043109	806	37,050	SH	DEFINED	6, 7, 8	37050		
BRUNSWICK CORP.	EQUITY	117043109	867	39,850	SH	DEFINED	1		39,850	
BRUSH ENGINEERED MATERIALS	EQUITY	117421107	79	5,529	SH	DEFINED	1		5,529	
BRUSH ENGINEERED MATLS IN	EQUITY	117421107	76	5,344	SH	DEFINED	6, 7, 8	5344		
BSB BANCORP	EQUITY	055652101	67	2,824	SH	DEFINED	6, 7, 8	2824		
BSB BANCORP, INC.	EQUITY	055652101	71	2,981	SH	DEFINED	1		2,981	
BSQUARE CORP	EQUITY	11776U102	18	4,197	SH	DEFINED	6, 7, 8	4197		
BSQUARE CORP.	EQUITY	11776U102	19	4,446	SH	DEFINED	1		4,446	
BT GROUP PLC	EQUITY	05577E101	106	2,879	SH	DEFINED	6, 7, 8	2879		
BT GROUP PLC-SPON ADR	EQUITY	05577E101	106	2,879	SH	DEFINED	1		2,879	
BUCA INC	EQUITY	117769109	57	3,541	SH	DEFINED	6, 7, 8	3541		
BUCA, INC.	EQUITY	117769109	63	3,857	SH	DEFINED	1		3,857	
BUCKEYE TECHNOLOGIES INC	EQUITY	118255108	83	7,175	SH	DEFINED	1		7,175	
BUCKEYE TECHNOLOGIES INC	EQUITY	118255108	79	6,913	SH	DEFINED	6, 7, 8	6913		
BUCKLE INC	EQUITY	118440106	45	1,996	SH	DEFINED	6, 7, 8	1996		
BUCKLE, INC.	EQUITY	118440106	47	2,097	SH	DEFINED	1		2,097	
BUILDING MATERIAL HOLDING CORP	EQUITY	120113105	48	4,418	SH	DEFINED	1		4,418	
BUILDING MATLS HLDG CORP	EQUITY	120113105	45	4,160	SH	DEFINED	6, 7, 8	4160		
BURLINGTON COAT FACTORY	EQUITY	121579106	96	5,732	SH	DEFINED	6, 7, 8	5732		
BURLINGTON COAT FACTORY WHSE	EQUITY	121579106	99	5,913	SH	DEFINED	1		5,913	
BURLINGTON NORTHERN SANTA FE	EQUITY	12189T104	6930	242,905	SH	DEFINED	1		242,905	
BURLINGTON NORTHN SANTA F	EQUITY	12189T104	35	1,210	SH	DEFINED	5	1210		
BURLINGTON NORTHN SANTA F	EQUITY	12189T104	6670	233,800	SH	DEFINED	6, 7, 8	233800		
BURLINGTON RES INC	EQUITY	122014103	24	630	SH	DEFINED	5	630		
BURLINGTON RES INC	EQUITY	122014103	3189	84,940	SH	DEFINED	6, 7, 8	84940		
BURLINGTON RESOURCES, INC.	EQUITY	122014103	3442	91,684	SH	DEFINED	1		91,684	
BURNHAM PAC PPTYS INC	EQUITY	12232C108	30	7,340	SH	DEFINED	6, 7, 8	7340		
BURNHAM PACIFIC PROPERTIES	EQUITY	12232C108	31	7,458	SH	DEFINED	1		7,458	
BUSH INDS INC	EQUITY	123164105	28	2,611	SH	DEFINED	6, 7, 8	2611		
BUSH INDUSTRIES, INC.	EQUITY	123164105	29	2,711	SH	DEFINED	1		2,711	
BUTLER MANUFACTURING CO.	EQUITY	123655102	46	1,643	SH	DEFINED	1		1,643	
BUTLER MFG CO DEL	EQUITY	123655102	46	1,643	SH	DEFINED	6, 7, 8	1643		
C & D TECHNOLOGIES, INC.	EQUITY	124661109	181	7,929	SH	DEFINED	1		7,929	
C COR NET CORP	EQUITY	125010108	149	10,246	SH	DEFINED	6, 7, 8	10246		
C D I CORP	EQUITY	125071100	71	3,730	SH	DEFINED	6, 7, 8	3730		
C H ROBINSON WORLDWIDE IN	EQUITY	12541W100	2970	102,700	SH	DEFINED	6, 7, 8	102700		
C&D TECHNOLOGIES INC	EQUITY	124661109	173	7,585	SH	DEFINED	6, 7, 8	7585		
C. H. ROBINSON WORLDWIDE, INC.	EQUITY	12541W100	2994	103,558	SH	DEFINED	1		103,558	
C. R. BARD, INC.	EQUITY	067383109	1497	23,204	SH	DEFINED	1		23,204	
CABLE & WIRELESS PLC ADR	EQUITY	126830207	11	720	SH	DEFINED	2		720	
CABLE DESIGN TECHNOLOGIES	CORPCOM	126924109	193	14,077	SH	DEFINED	6, 7, 8	14077		
CABLE DESIGN TECHNOLOGIES CORP	EQUITY	126924109	202	14,744	SH	DEFINED	1		14,744	
CABLEVISION SYS CORP	EQUITY	12686C844	10	421	SH	DEFINED	1		421	
CABLEVISION SYS CORP	EQUITY	12686C109	1312	27,650	SH	DEFINED	6, 7, 8	27650		
CABLEVISION SYS CORP	EQUITY	12686C844	193	7,800	SH	DEFINED	6, 7, 8	7800		
CABOT CORP	EQUITY	127055101	2717	76,100	SH	DEFINED	6, 7, 8	76100		



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CABOT CORP.	EQUITY	127055101	2738	76,687	SH	DEFINED	1		76,687	
CABOT MICROELECTRONICS CO	EQUITY	12709P103	2322	29,300	SH	DEFINED	6, 7, 8	29300		
CABOT MICROELECTRONICS CORP	EQUITY	12709P103	2348	29,630	SH	DEFINED	1		29,630	
CABOT OIL & GAS CORP	EQUITY	127097103	203	8,459	SH	DEFINED	6, 7, 8	8459		
CABOT OIL & GAS CORP., CLASS A	EQUITY	127097103	216	8,963	SH	DEFINED	1		8,963	
CACHEFLOW INC	EQUITY	126946102	18	6,741	SH	DEFINED	1		6,741	
CACHEFLOW INC	EQUITY	126946102	17	6,329	SH	DEFINED	6, 7, 8	6329		
CACI INTERNATIONAL	EQUITY	127190304	238	6,034	SH	DEFINED	1		6,034	
CACI INTL INC	EQUITY	127190304	228	5,764	SH	DEFINED	6, 7, 8	5764		
CADBURY SCHWEPES PLC	EQUITY	127209302	202	7,858	SH	DEFINED	6, 7, 8	7858		
CADBURY SCHWEPES PLC-ADR	EQUITY	127209302	202	7,858	SH	DEFINED	1		7,858	
CADENCE DESIGN SYS INC COM	EQUITY	127387108	9689	442,000	SH	Sole	3	373900		68100
CADENCE DESIGN SYSTEM INC	EQUITY	127387108	8086	368,900	SH	DEFINED	6, 7, 8	368900		
CADENCE DESIGN SYSTEMS, INC.	EQUITY	127387108	7480	341,255	SH	DEFINED	1		341,255	
CADIZ INC	EQUITY	127537108	78	9,724	SH	DEFINED	6, 7, 8	9724		
CADIZ INC.	EQUITY	127537108	82	10,280	SH	DEFINED	1		10,280	
CAKTRONICS INC	EQUITY	234264109	36	4,202	SH	DEFINED	1		4,202	
CAL DIVE INTERNATIONAL, INC.	EQUITY	127914109	243	9,828	SH	DEFINED	1		9,828	
CAL DIVE INTL INC	EQUITY	127914109	231	9,351	SH	DEFINED	6, 7, 8	9351		
CALGON CARBON CORP	EQUITY	129603106	89	10,670	SH	DEFINED	6, 7, 8	10670		
CALGON CARBON CORP.	EQUITY	129603106	92	10,993	SH	DEFINED	1		10,993	
CALIFORNIA PIZZA KITCHEN	EQUITY	13054D109	106	4,292	SH	DEFINED	6, 7, 8	4292		
CALIFORNIA PIZZA KITCHEN INC	EQUITY	13054D109	114	4,615	SH	DEFINED	1		4,615	
CALIFORNIA WATER SERVICE GROUP	EQUITY	130788102	121	4,694	SH	DEFINED	1		4,694	
CALIFORNIA WTR SVC GROUP	EQUITY	130788102	116	4,524	SH	DEFINED	6, 7, 8	4524		
CALIPER TECHNOLOGIES CORP	EQUITY	130876105	102	6,506	SH	DEFINED	1		6,506	
CALIPER TECHNOLOGIES CORP	EQUITY	130876105	96	6,120	SH	DEFINED	6, 7, 8	6120		
CALLAWAY GOLF CO	EQUITY	131193104	1812	94,600	SH	DEFINED	6, 7, 8	94600		
CALLAWAY GOLF CO.	EQUITY	131193104	1826	95,349	SH	DEFINED	1		95,349	
CALLON PETE CO DEL	EQUITY	13123X102	23	3,421	SH	DEFINED	6, 7, 8	3421		
CALLON PETROLEUM CO.	EQUITY	13123X102	26	3,809	SH	DEFINED	1		3,809	
CALPINE CORP	EQUITY	131347106	16	950	SH	DEFINED	5	950		
CALPINE CORP	EQUITY	131347106	2168	129,140	SH	DEFINED	6, 7, 8	129140		
CALPINE CORP.	EQUITY	131347106	16304	971,055	SH	DEFINED	1		971,055	
CAMBREX CORP	EQUITY	132011107	288	6,610	SH	DEFINED	6, 7, 8	6610		
CAMBREX CORP.	EQUITY	132011107	300	6,887	SH	DEFINED	1		6,887	
CAMDEN POPERTY TRUST	EQUITY	133131102	443	12,072	SH	DEFINED	1		12,072	
CAMDEN PPTY TR	EQUITY	133131102	423	11,514	SH	DEFINED	6, 7, 8	11514		
CAMDEN PPTY TR SH BEN INT	EQUITY	133131102	22446	611,600	SH	Sole	3	535100		76500
CAMINUS CORP	EQUITY	133766105	63	2,757	SH	DEFINED	6, 7, 8	2757		
CAMINUS CORP COM	EQUITY	133766105	10564	459,300	SH	Sole	3	459300		
CAMINUS CORP.	EQUITY	133766105	66	2,873	SH	DEFINED	1		2,873	
CAMPBELL SOUP CO	EQUITY	134429109	38	1,280	SH	DEFINED	5	1280		
CAMPBELL SOUP CO	EQUITY	134429109	6859	229,630	SH	DEFINED	6, 7, 8	229630		
CAMPBELL SOUP CO.	EQUITY	134429109	7153	239,464	SH	DEFINED	1		239,464	
CANADIAN NATL RY CO	EQUITY	136375102	927	19,200	SH	DEFINED	6, 7, 8	19200		
CANON INC	EQUITY	138006309	351	10,000	SH	DEFINED	6, 7, 8	10000		
CANON INC - ADR	EQUITY	138006309	351	10,000	SH	DEFINED	1		10,000	
CAPITAL AUTOMOTIVE REIT	EQUITY	139733109	125	6,281	SH	DEFINED	1		6,281	
CAPITAL AUTOMOTIVE REIT	EQUITY	139733109	118	5,954	SH	DEFINED	6, 7, 8	5954		

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CAPITAL CITY BANK GROUP, INC.	EQUITY	139674105	55	2,290	SH	DEFINED	1		2,290	
CAPITAL CITY BK GROUP INC	EQUITY	139674105	52	2,132	SH	DEFINED	6, 7, 8	2132		
CAPITAL ONE FINANCIAL CORP.	EQUITY	14040H105	20416	378,425	SH	DEFINED	1		378,425	
CAPITAL ONE FINL CORP	EQUITY	14040H105	36	670	SH	DEFINED	5	670		
CAPITAL ONE FINL CORP	EQUITY	14040H105	4902	90,870	SH	DEFINED	6, 7, 8	90870		
CAPITAL ONE FINL CORP COM	EQUITY	14040H105	13415	248,660	SH	Sole	3	213000		35660
CAPITOL FED FINL	EQUITY	14057C106	190	9,100	SH	DEFINED	6, 7, 8	9100		
CAPITOL FEDERAL FINANCIAL	EQUITY	14057C106	197	9,447	SH	DEFINED	1		9,447	
CAPITOL TRANSAMERICA CORP	EQUITY	140640103	48	2,937	SH	DEFINED	6, 7, 8	2937		
CAPITOL TRANSAMERICA CORP.	EQUITY	140640103	48	2,937	SH	DEFINED	1		2,937	
CAPSTEAD MORTGAGE CORP.	EQUITY	14067E506	70	2,997	SH	DEFINED	1		2,997	
CAPSTEAD MTG CORP	EQUITY	14067E506	66	2,812	SH	DEFINED	6, 7, 8	2812		
CAPSTONE TURBINE COR	EQUITY	14067D102	3	603	SH	DEFINED	1		603	
CAPSTONE TURBINE CORP	EQUITY	14067D102	115	21,320	SH	DEFINED	6, 7, 8	21320		
CARAUSTAR INDS INC	EQUITY	140909102	58	8,331	SH	DEFINED	6, 7, 8	8331		
CARAUSTAR INDUSTRIES, INC.	EQUITY	140909102	61	8,784	SH	DEFINED	1		8,784	
CARBO CERAMICS INC	EQUITY	140781105	85	2,160	SH	DEFINED	1		2,160	
CARBO CERAMICS INC	EQUITY	140781105	80	2,050	SH	DEFINED	6, 7, 8	2050		
CARDINAL HEALTH INC	EQUITY	14149Y108	13110	202,757	SH	DEFINED	1		202,757	
CARDINAL HEALTH INC	EQUITY	14149Y108	91	1,410	SH	DEFINED	5	1410		
CARDINAL HEALTH INC	EQUITY	14149Y108	12327	190,650	SH	DEFINED	6, 7, 8	190650		
CARDIODYNAMICS INTERNATIONAL	EQUITY	141597104	57	8,682	SH	DEFINED	1		8,682	
CARDIODYNAMICS INTL CORP	EQUITY	141597104	55	8,355	SH	DEFINED	6, 7, 8	8355		
CARECENTRIC INC.	EQUITY	14166Y106		650	SH	DEFINED	1		650	
CAREER ED CORP	EQUITY	141665109	4460	130,100	SH	DEFINED	2		130100	
CAREER EDUCATION CORP	EQUITY	141665109	431	12,578	SH	DEFINED	1		12,578	
CAREER EDUCATION CORP	EQUITY	141665109	409	11,932	SH	DEFINED	6, 7, 8	11932		
CAREMARK RX INC	EQUITY	141705103	6704	411,053	SH	DEFINED	1		411,053	
CAREMARK RX INC	EQUITY	141705103	2950	180,900	SH	DEFINED	2		180900	
CARLISLE COS INC	EQUITY	142339100	1712	46,290	SH	DEFINED	6, 7, 8	46290		
CARLISLE COS INC.	EQUITY	142339100	1726	46,686	SH	DEFINED	1		46,686	
CARNIVAL CORP	EQUITY	143658102	51	1,830	SH	DEFINED	5	1830		
CARNIVAL CORP	EQUITY	143658102	8687	309,360	SH	DEFINED	6, 7, 8	309360		
CARNIVAL CORP. CLASS A	EQUITY	143658102	9074	323,161	SH	DEFINED	1		323,161	
CARPENTER TECHNOLOGY CORP	EQUITY	144285103	885	33,237	SH	DEFINED	6, 7, 8	33237		
CARPENTER TECHNOLOGY CORP.	EQUITY	144285103	892	33,516	SH	DEFINED	1		33,516	
CARRAMERICA REALTY C	EQUITY	144418100	15	484	SH	DEFINED	1		484	
CARRAMERICA REALTY CORPORATION	EQUITY	144418100	20068	666,700	SH	Sole	3	568700		98000
CARREKER CORP	EQUITY	144433109	30	5,073	SH	DEFINED	1		5,073	
CARREKER CORP	EQUITY	144433109	29	4,842	SH	DEFINED	6, 7, 8	4842		
CARRIER ACCESS CORP	EQUITY	144460102	9	3,066	SH	DEFINED	6, 7, 8	3066		
CARRIER ACCESS CORP.	EQUITY	144460102	9	3,167	SH	DEFINED	1		3,167	
CASCADE NAT GAS CORP	EQUITY	147339105	78	3,552	SH	DEFINED	6, 7, 8	3552		
CASCADE NAT GAS CORP COM	EQUITY	147339105	82	3,711	SH	DEFINED	1		3,711	
CASELLA WASTE SYS INC	EQUITY	147448104	85	5,757	SH	DEFINED	6, 7, 8	5757		
CASELLA WASTE SYSTEMS, INC.	EQUITY	147448104	89	6,039	SH	DEFINED	1		6,039	
CASEYS GEN STORES INC	EQUITY	147528103	189	12,704	SH	DEFINED	6, 7, 8	12704		
CASEYS GENERAL STORES, INC.	EQUITY	147528103	198	13,268	SH	DEFINED	1		13,268	
CASH AMER INTL INC	EQUITY	14754D100	61	7,147	SH	DEFINED	6, 7, 8	7147		
CASH AMERICA INTERNATIONAL	EQUITY	14754D100	63	7,389	SH	DEFINED	1		7,389	

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CASTLE A M & CO	EQUITY	148411101	17	2,063	SH	DEFINED	6, 7, 8	2063		
CASTLE A. M. & CO.	EQUITY	148411101	17	2,063	SH	DEFINED	1		2,063	
CATALINA MARKETING CORP	EQUITY	148867104	2596	74,805	SH	DEFINED	6, 7, 8	74805		
CATALINA MARKETING CORP.	EQUITY	148867104	2340	67,423	SH	DEFINED	1		67,423	
CATALYTICA ENERGY SYS INC	EQUITY	148884109	24	5,222	SH	DEFINED	6, 7, 8	5222		
CATALYTICA ENERGY SYSTEMS	EQUITY	148884109	25	5,428	SH	DEFINED	1		5,428	
CATAPULT COMM CORP	EQUITY	149016107	35	1,340	SH	DEFINED	1		1,340	
CATAPULT COMMUNICATIONS C	EQUITY	149016107	35	1,340	SH	DEFINED	6, 7, 8	1340		
CATELLUS DEVELOPMENT	EQUITY	149111106	14	748	SH	DEFINED	1		748	
CATELLUS DEVELOPMENT CORP	EQUITY	149111106	7908	429,800	SH	Sole	3	360700		69100
Caterpillar	EQUITY	149123101	784	15,000	SH	DEFINED	4		15,000	
CATERPILLAR INC	EQUITY	149123101	5917	113,237	SH	DEFINED	2		113237	
CATERPILLAR INC DEL	EQUITY	149123101	56	1,070	SH	DEFINED	5	1070		
CATERPILLAR INC DEL	EQUITY	149123101	7582	145,110	SH	DEFINED	6, 7, 8	145110		
CATERPILLAR, INC.	EQUITY	149123101	8004	153,186	SH	DEFINED	1		153,186	
CATHAY BANCORP INC	EQUITY	149150104	156	2,434	SH	DEFINED	6, 7, 8	2434		
CATHAY BANCORP INC.	EQUITY	149150104	164	2,555	SH	DEFINED	1		2,555	
CATO CORP NEW	EQUITY	149205106	77	4,050	SH	DEFINED	6, 7, 8	4050		
CATO CORP. CLASS A	EQUITY	149205106	81	4,284	SH	DEFINED	1		4,284	
CBL & ASSOC PPTYS INC	EQUITY	124830100	516	16,388	SH	DEFINED	6, 7, 8	16388		
CBL & ASSOC PPTYS INC COM	EQUITY	124830100	15665	497,300	SH	Sole	3	422800		74500
CBL & ASSOCIATES PROPERTIES	EQUITY	124830100	216	6,857	SH	DEFINED	1		6,857	
CBRL GROUP INC	EQUITY	12489V106	2490	84,594	SH	DEFINED	6, 7, 8	84594		
CBRL GROUP, INC.	EQUITY	12489V106	2514	85,395	SH	DEFINED	1		85,395	
CCBT FINANCIAL COMPANIES INC	EQUITY	12500Q102	63	2,659	SH	DEFINED	1		2,659	
CCBT FINL COS INC	EQUITY	12500Q102	60	2,534	SH	DEFINED	6, 7, 8	2534		
CCC INFORMATION SERVICES	EQUITY	12487Q109	761	123,062	SH	DEFINED	1		123,062	
CCC INFORMATION SVCS GROU	EQUITY	12487Q109	18	2,862	SH	DEFINED	6, 7, 8	2862		
C-COR ELECTRONICS, INC.	EQUITY	125010108	156	10,704	SH	DEFINED	1		10,704	
CDI CORP.	EQUITY	125071100	73	3,839	SH	DEFINED	1		3,839	
CDW COMPUTER CENTERS, INC.	EQUITY	125129106	5902	109,882	SH	DEFINED	1		109,882	
CDW COMPUTER CTRS INC	EQUITY	125129106	5870	109,290	SH	DEFINED	6, 7, 8	109290		
CEC ENTERTAINMENT, INC.	EQUITY	125137109	365	8,408	SH	DEFINED	1		8,408	
CEC ENTMT INC	EQUITY	125137109	492	11,333	SH	DEFINED	6, 7, 8	11333		
CELERA GENOMICS GROU	EQUITY	038020202	14	510	SH	DEFINED	1		510	
CELERITEK INC	EQUITY	150926103	49	3,650	SH	DEFINED	6, 7, 8	3650		
CELERITEK, INC.	EQUITY	150926103	52	3,853	SH	DEFINED	1		3,853	
CELGENE CORP	EQUITY	151020104	34	1,070	SH	DEFINED	1		1,070	
CELGENE CORP	EQUITY	151020104	8816	276,200	SH	DEFINED	2		276200	
CELL GENESYS INC	EQUITY	150921104	258	11,098	SH	DEFINED	6, 7, 8	11098		
CELL GENESYS, INC.	EQUITY	150921104	268	11,542	SH	DEFINED	1		11,542	
CELL PATHWAYS INC NEW	EQUITY	15114R101	54	7,766	SH	DEFINED	6, 7, 8	7766		
CELL PATHWAYS, INC	EQUITY	15114R101	56	7,983	SH	DEFINED	1		7,983	
CELL THERAPEUTICS INC	EQUITY	150934107	234	9,681	SH	DEFINED	6, 7, 8	9681		
CELL THERAPEUTICS INC	EQUITY	150934107	3621	150,000	SH	DEFINED	2		150000	
CELL THERAPEUTICS, INC.	EQUITY	150934107	246	10,187	SH	DEFINED	1		10,187	
CENDANT CORP	EQUITY	151313103	60	3,070	SH	DEFINED	5	3070		
CENDANT CORP	EQUITY	151313103	9846	502,090	SH	DEFINED	6, 7, 8	502090		
CENDANT CORP	EQUITY	151313103	7065	360,300	SH	DEFINED	2		360300	
CENDANT CORP.	EQUITY	151313103	10299	525,193	SH	DEFINED	1		525,193	

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CENTENE CORP DEL	EQUITY	15135B101	3732	170,000	SH	DEFINED	2		170000	
CENTENE CORP.	EQUITY	15135B101	1912	87,100	SH	Sole	3	87100		
CENTENNIAL BANCORP	EQUITY	15133T104	48	6,472	SH	DEFINED	1		6,472	
CENTENNIAL BANCORP	EQUITY	15133T104	45	6,089	SH	DEFINED	6, 7, 8	6089		
CENTENNIAL CELLULAR CORP.	EQUITY	15133V208	26	2,528	SH	DEFINED	1		2,528	
CENTENNIAL COMMUNCTNS COR	EQUITY	15133V208	24	2,341	SH	DEFINED	6, 7, 8	2341		
CENTERPOINT PPTYS TR	EQUITY	151895109	323	6,490	SH	DEFINED	6, 7, 8	6490		
CENTERPOINT PPTYS TRUST	EQUITY	151895109	7475	150,100	SH	Sole	3	128000		22100
CENTERPOINT PROPERTIES CORP.	EQUITY	151895109	339	6,814	SH	DEFINED	1		6,814	
CENTEX CONSTRUCTION PRODU	EQUITY	15231R109	67	2,101	SH	DEFINED	6, 7, 8	2101		
CENTEX CONSTRUCTION PRODUCTION	EQUITY	15231R109	71	2,215	SH	DEFINED	1		2,215	
CENTEX CORP	EQUITY	152312104	11	190	SH	DEFINED	5	190		
CENTEX CORP	EQUITY	152312104	2209	38,690	SH	DEFINED	6, 7, 8	38690		
CENTEX CORP COM	EQUITY	152312104	46032	806,300	SH	Sole	3	771400		34900
CENTEX CORP.	EQUITY	152312104	2317	40,593	SH	DEFINED	1		40,593	
CENTILLIUM COMMUNICATIONS	EQUITY	152319109	60	7,661	SH	DEFINED	1		7,661	
CENTILLIUM COMMUNICATIONS	EQUITY	152319109	159	20,196	SH	DEFINED	6, 7, 8	20196		
CENTRA SOFTWARE INC	EQUITY	15234X103	52	6,461	SH	DEFINED	1		6,461	
CENTRA SOFTWARE INC	EQUITY	15234X103	49	6,171	SH	DEFINED	6, 7, 8	6171		
CENTRAL COAST BANCORP	EQUITY	153145107	37	1,669	SH	DEFINED	1		1,669	
CENTRAL COAST BANCORP	EQUITY	153145107	37	1,669	SH	DEFINED	6, 7, 8	1669		
CENTRAL PARKING CORP.	EQUITY	154785109	111	5,661	SH	DEFINED	1		5,661	
CENTRAL PKG CORP	EQUITY	154785109	107	5,447	SH	DEFINED	6, 7, 8	5447		
CENTRAL VT PUB SVC CORP	EQUITY	155771108	62	3,709	SH	DEFINED	6, 7, 8	3709		
CENTRAL VT PUB SVC CORP COM	EQUITY	155771108	66	3,977	SH	DEFINED	1		3,977	
CENTURY ALUM CO	EQUITY	156431108	49	3,647	SH	DEFINED	6, 7, 8	3647		
CENTURY ALUMINUM CO.	EQUITY	156431108	53	3,956	SH	DEFINED	1		3,956	
CENTURY BUSINESS SERVICES	EQUITY	156490104	60	26,080	SH	DEFINED	1		26,080	
CENTURY BUSINESS SVCS INC	EQUITY	156490104	57	24,969	SH	DEFINED	6, 7, 8	24969		
CENTURYTEL INC	EQUITY	156700106	14	440	SH	DEFINED	5	440		
CENTURYTEL INC	EQUITY	156700106	1957	59,660	SH	DEFINED	6, 7, 8	59660		
CENTURYTEL, INC.	EQUITY	156700106	2103	64,120	SH	DEFINED	1		64,120	
CEPHALON INC	EQUITY	156708109	123	1,621	SH	DEFINED	1		1,621	
CEPHALON INC	EQUITY	156708109	79	1,040	SH	DEFINED	6, 7, 8	1040		
CEPHALON INC	EQUITY	156708109	23258	307,700	SH	DEFINED	2		307700	
CERIDIAN CORP	EQUITY	156779100	3872	206,532	SH	DEFINED	1		206,532	
CERIDIAN CORP NEW	EQUITY	156779100	3853	205,470	SH	DEFINED	6, 7, 8	205470		
CERNER CORP	EQUITY	156782104	17	349	SH	DEFINED	1		349	
CERNER CORP	EQUITY	156782104	3500	701,100	SH	DEFINED	2		701100	
CERTEGY INC	EQUITY	156880106	2887	84,376	SH	DEFINED	1		84,376	
CERTEGY INC	EQUITY	156880106	2857	83,500	SH	DEFINED	6, 7, 8	83500		
CERTEGY INC COM	EQUITY	156880106	55460	1,620,703	SH	Sole	3	1565863		54840
CERUS CORP	EQUITY	157085101	150	3,271	SH	DEFINED	6, 7, 8	3271		
CERUS CORP.	EQUITY	157085101	158	3,463	SH	DEFINED	1		3,463	
CFS BANCORP INC	EQUITY	12525D102	74	5,172	SH	DEFINED	6, 7, 8	5172		
CFS BANCORP, INC.	EQUITY	12525D102	79	5,511	SH	DEFINED	1		5,511	
CH ENERGY GROUP INC	EQUITY	12541M102	232	5,340	SH	DEFINED	6, 7, 8	5340		
CH ENERGY GROUP INC.	EQUITY	12541M102	242	5,564	SH	DEFINED	1		5,564	
CHAMPION ENTERPRISES INC	EQUITY	158496109	190	15,414	SH	DEFINED	6, 7, 8	15414		
CHAMPION ENTERPRISES INC	EQUITY	158496109	648	52,600	SH	DEFINED	2		52600	

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CHAMPION ENTERPRISES, INC.	EQUITY	158496109	197	16,028	SH	DEFINED	1		16,028	
Champion International	CORPBOND	158525AV7	4724	5,000,000	PRN	DEFINED	4		5,000,000	
CHAMPIONSHIP AUTO RACING	EQUITY	158711101	64	3,964	SH	DEFINED	6, 7, 8	3964		
CHAMPIONSHIP AUTO RACING TEAMS	EQUITY	158711101	68	4,207	SH	DEFINED	1		4,207	
CHARLES RIV LABORATORIES INTL	EQUITY	159864107	6097	182,100	SH	DEFINED	2		182100	
CHARLES RIV LABS INTL INC	EQUITY	159864107	884	26,402	SH	DEFINED	6, 7, 8	26402		
CHARLES RIVER LABORATORIES	EQUITY	159864107	424	12,670	SH	DEFINED	1		12,670	
CHARLES SCHWAB CORP.	EQUITY	808513105	9447	610,673	SH	DEFINED	1		610,673	
CHARLOTTE RUSSE HLDG INC	EQUITY	161048103	111	5,962	SH	DEFINED	6, 7, 8	5962		
CHARLOTTE RUSSE HOLDING INC	EQUITY	161048103	115	6,178	SH	DEFINED	1		6,178	
CHARMING SHOPPES INC	EQUITY	161133103	166	31,182	SH	DEFINED	6, 7, 8	31182		
CHARMING SHOPPES, INC.	EQUITY	161133103	172	32,451	SH	DEFINED	1		32,451	
CHARTER COMMUNICATIONS IN	EQUITY	16117M107	113	6,850	SH	DEFINED	6, 7, 8	6850		
CHARTER COMMUNICATIONS INC CLASS A	EQUITY	16117M107	128	7,795	SH	DEFINED	1		7,795	
CHARTER COMMUNICATIONS INC DEL	EQUITY	16117M107	2506	152,500	SH	DEFINED	2		152500	
CHARTER MUN MTG ACCEP CO	EQUITY	160908109	162	9,988	SH	DEFINED	6, 7, 8	9988		
CHARTER MUNICIPAL MORTGAGE ACC	EQUITY	160908109	170	10,478	SH	DEFINED	1		10,478	
CHARTER ONE FINANCIAL INC.	EQUITY	160903100	2772	102,110	SH	DEFINED	1		102,110	
CHARTER ONE FIN'L	EQUITY	160903100	39546	1,456,573	SH	Sole	3	1357174		99399
CHARTER ONE FINL INC	EQUITY	160903100	19	700	SH	DEFINED	5	700		
CHARTER ONE FINL INC	EQUITY	160903100	2581	95,071	SH	DEFINED	6, 7, 8	95071		
CHATEAU CMNTYS INC	EQUITY	161726104	184	6,168	SH	DEFINED	6, 7, 8	6168		
CHATEAU COMMUNITIES INC COM	EQUITY	161726104	3785	126,600	SH	Sole	3	126600		
CHATEAU COMMUNITIES, INC.	EQUITY	161726104	193	6,459	SH	DEFINED	1		6,459	
CHECK POINT SOFTWARE	EQUITY	M22465104	12900	323,400	SH	DEFINED	2		323400	
CHECK POINT SOFTWARE ORD	EQUITY	M22465104	12238	306,800	SH	Sole	3	264200		42600
CHECK POINT SOFTWARE TECH	EQUITY	M22465104	476	11,945	SH	DEFINED	1		11,945	
CHECK POINT SOFTWARE TECH	EQUITY	M22465104	213	5,330	SH	DEFINED	6, 7, 8	5330		
CHECKFREE CORP COM	EQUITY	162813109	13922	773,444	SH	Sole	3	758044		15400
CHECKFREE CORP NEW	EQUITY	162813109	1688	93,800	SH	DEFINED	6, 7, 8	93800		
CHECKFREE HOLDINGS CORP.	EQUITY	162813109	1701	94,508	SH	DEFINED	1		94,508	
CHECKPOINT SYS INC	EQUITY	162825103	126	9,409	SH	DEFINED	6, 7, 8	9409		
CHECKPOINT SYSTEMS, INC.	EQUITY	162825103	132	9,827	SH	DEFINED	1		9,827	
CHEESECAKE FACTORY	EQUITY	163072101	398	11,435	SH	DEFINED	1		11,435	
CHEESECAKE FACTORY INC	EQUITY	163072101	380	10,919	SH	DEFINED	6, 7, 8	10919		
CHEESECAKE FACTORY INC COM	EQUITY	163072101	29530	849,283	SH	Sole	3	834034		15249
CHELSEA PPTY GROUP INC	EQUITY	163421100	203	4,126	SH	DEFINED	6, 7, 8	4126		
CHELSEA PPTY GROUP INC COM	EQUITY	163421100	4345	88,500	SH	Sole	3	75700		12800
CHELSEA PROPERTY GROUP INC.	EQUITY	163421100	214	4,356	SH	DEFINED	1		4,356	
CHEMED CORP	EQUITY	163596109	96	2,840	SH	DEFINED	6, 7, 8	2840		
CHEMED CORP.	EQUITY	163596109	100	2,948	SH	DEFINED	1		2,948	
CHEMFIRST INC	EQUITY	16361A106	83	3,480	SH	DEFINED	6, 7, 8	3480		
CHEMFIRST, INC.	EQUITY	16361A106	87	3,639	SH	DEFINED	1		3,639	
CHEMICAL FINANCIAL CORP.	EQUITY	163731102	227	7,518	SH	DEFINED	1		7,518	
CHEMICAL FINL CORP	EQUITY	163731102	218	7,230	SH	DEFINED	6, 7, 8	7230		
CHESAPEAKE CORP	EQUITY	165159104	135	4,866	SH	DEFINED	6, 7, 8	4866		
CHESAPEAKE CORP.	EQUITY	165159104	143	5,127	SH	DEFINED	1		5,127	
CHESAPEAKE ENERGY CORP	EQUITY	165167107	417	63,133	SH	DEFINED	6, 7, 8	63133		
CHESAPEAKE ENERGY CORP.	EQUITY	165167107	280	42,315	SH	DEFINED	1		42,315	
CHEVRONTEXACO CORP	EQUITY	166764100	42673	476,203	SH	DEFINED	1		476,203	

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ChevronTexaco Corp	EQUITY	166764100	2549	28,450	SH	DEFINED	4	28,450	
CHEVRONTEXACO CORP	EQUITY	166764100	298	3,331	SH	DEFINED	5	3331	
CHEVRONTEXACO CORP	EQUITY	166764100	40422	451,091	SH	DEFINED	6, 7, 8	451091	
CHEVRONTEXACO CORP	EQUITY	166764100	23030	257,000	SH	DEFINED	2		257000
CHEVRONTEXACO CORPORATION	EQUITY	166764100	178	1,987	SH	DEFINED	2		1987
CHICOS FAS INC	EQUITY	168615102	253	6,373	SH	DEFINED	6, 7, 8	6373	
CHICOS'S FAS INC.	EQUITY	168615102	266	6,701	SH	DEFINED	1		6,701
CHILDRENS PL RETAIL STORE	EQUITY	168905107	83	3,051	SH	DEFINED	6, 7, 8	3051	
CHILDREN'S PLACE, INC.	EQUITY	168905107	89	3,270	SH	DEFINED	1		3,270
CHILES OFFSHORE INC	EQUITY	16888M104	53	2,651	SH	DEFINED	1		2,651
CHILES OFFSHORE INC	EQUITY	16888M104	49	2,449	SH	DEFINED	6, 7, 8	2449	
CHINA MOBILE HK LTD - SPON ADR	EQUITY	16941M109	2028	116,000	SH	DEFINED	1		116,000
CHIPPAC INC	EQUITY	169657103	73	9,860	SH	DEFINED	1		9,860
CHIPPAC INC	EQUITY	169657103	68	9,197	SH	DEFINED	6, 7, 8	9197	
CHIRON CORP	EQUITY	170040109	26	590	SH	DEFINED	5	590	
CHIRON CORP	EQUITY	170040109	3768	85,940	SH	DEFINED	6, 7, 8	85940	
CHIRON CORP.	EQUITY	170040109	4015	91,594	SH	DEFINED	1		91,594
CHITTENDEN CORP	EQUITY	170228100	253	9,172	SH	DEFINED	6, 7, 8	9172	
CHITTENDEN CORP.	EQUITY	170228100	264	9,563	SH	DEFINED	1		9,563
CHOICE HOTELS INTL INC	EQUITY	169905106	228	10,289	SH	DEFINED	6, 7, 8	10289	
CHOICE HOTELS INTL INC.	EQUITY	169905106	238	10,734	SH	DEFINED	1		10,734
CHOICE ONE COMMUNICATION	EQUITY	17038P104	11	3,167	SH	DEFINED	6, 7, 8	3167	
CHOICE ONE COMMUNICATIONS INC.	EQUITY	17038P104	11	3,258	SH	DEFINED	1		3,258
CHOICEPOINT INC	EQUITY	170388102	3868	76,300	SH	DEFINED	6, 7, 8	76300	
CHOICEPOINT INC COM	EQUITY	170388102	18262	360,275	SH	Sole	3	354175	6100
CHOICEPOINT INC.	EQUITY	170388102	3908	77,103	SH	DEFINED	1		77,103
CHOLESTECH CORP	EQUITY	170393102	7331	476,000	SH	DEFINED	2		476000
CHORDIANT SOFTWARE INC	EQUITY	170404107	68	8,584	SH	DEFINED	1		8,584
CHORDIANT SOFTWARE INC	EQUITY	170404107	65	8,265	SH	DEFINED	6, 7, 8	8265	
CHRISTOPHER & BANKS CORP	EQUITY	171046105	216	6,320	SH	DEFINED	6, 7, 8	6320	
CHRISTOPHER & BANKS CORPORATIO	EQUITY	171046105	229	6,698	SH	DEFINED	1		6,698
CHRYSLER CORP	CORPBOND	171196AP3	4776	5,000,000	PRN	DEFINED	2		5000000
CHUBB CORP	EQUITY	171232101	37	530	SH	DEFINED	5	530	
CHUBB CORP	EQUITY	171232101	7317	106,041	SH	DEFINED	6, 7, 8	106041	
CHUBB CORP.	EQUITY	171232101	9119	132,153	SH	DEFINED	1		132,153
CHURCH & DWIGHT CO., INC.	EQUITY	171340102	1572	59,033	SH	DEFINED	1		59,033
CHURCH & DWIGHT INC	EQUITY	171340102	1560	58,572	SH	DEFINED	6, 7, 8	58572	
CHURCHILL DOWNS INC	EQUITY	171484108	32	873	SH	DEFINED	6, 7, 8	873	
CHURCHILL DOWNS, INC.	EQUITY	171484108	35	959	SH	DEFINED	1		959
CIA PARANAENSE ENER-SP ADR	EQUITY	20441B407	384	48,900	SH	DEFINED	1		48,900
CIA TELECOM CHILE-SPONS ADR	EQUITY	204449300	762	56,600	SH	DEFINED	1		56,600
CIA VALE DO RIO DOCE - SP ADR	EQUITY	204412100	283	12,000	SH	DEFINED	1		12,000
CIBER INC	EQUITY	17163B102	146	15,418	SH	DEFINED	6, 7, 8	15418	
CIBER, INC.	EQUITY	17163B102	153	16,147	SH	DEFINED	1		16,147
CIENA CORP	EQUITY	171779101	15	1,020	SH	DEFINED	5	1020	
CIENA CORP	EQUITY	171779101	2104	147,060	SH	DEFINED	6, 7, 8	147060	
CIENA CORP.	EQUITY	171779101	2214	154,751	SH	DEFINED	1		154,751
CIGNA CORP	EQUITY	125509109	42	450	SH	DEFINED	5	450	
CIGNA CORP	EQUITY	125509109	12707	137,152	SH	DEFINED	6, 7, 8	137152	
CIGNA CORP.	EQUITY	125509109	11521	124,354	SH	DEFINED	1		124,354

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CIMA LABS	EQUITY	171796105	160	4,429	SH	DEFINED	1		4,429	
CIMA LABS INC	EQUITY	171796105	153	4,224	SH	DEFINED	6, 7, 8	4224		
CINCINNATI FINANCIAL CORP.	EQUITY	172062101	2791	73,167	SH	DEFINED	1		73,167	
CINCINNATI FINL CORP	EQUITY	172062101	19	510	SH	DEFINED	5	510		
CINCINNATI FINL CORP	EQUITY	172062101	2604	68,260	SH	DEFINED	6, 7, 8	68260		
CINERGY CORP	EQUITY	172474108	17	500	SH	DEFINED	5	500		
CINERGY CORP	EQUITY	172474108	2247	67,230	SH	DEFINED	6, 7, 8	67230		
CINERGY CORP.	EQUITY	172474108	2416	72,262	SH	DEFINED	1		72,262	
CINTAS CORP	EQUITY	172908105	26	530	SH	DEFINED	5	530		
CINTAS CORP	EQUITY	172908105	3692	76,300	SH	DEFINED	6, 7, 8	76300		
CINTAS CORP.	EQUITY	172908105	3934	81,956	SH	DEFINED	1		81,956	
CIPHERGEN BIOSYSTEMS INC	EQUITY	17252Y104	38	4,734	SH	DEFINED	1		4,734	
CIPHERGEN BIOSYSTEMS INC	EQUITY	17252Y104	38	4,734	SH	DEFINED	6, 7, 8	4734		
CIRCOR INTERNATIONAL, INC.	EQUITY	17273K109	54	2,923	SH	DEFINED	1		2,923	
CIRCOR INTL INC	EQUITY	17273K109	51	2,756	SH	DEFINED	6, 7, 8	2756		
CIRCUIT CITY STORE INC	EQUITY	172737108	17	650	SH	DEFINED	5	650		
CIRCUIT CITY STORE INC	EQUITY	172737306	265	11,662	SH	DEFINED	6, 7, 8	11662		
CIRCUIT CITY STORE INC	EQUITY	172737108	2286	88,110	SH	DEFINED	6, 7, 8	88110		
CIRCUIT CITY STORES, INC.	EQUITY	172737108	2453	94,535	SH	DEFINED	1		94,535	
CIRCUIT CITY STORES, INC. CARMAX	EQUITY	172737306	276	12,140	SH	DEFINED	1		12,140	
CIRRUS LOGIC INC	EQUITY	172755100	2145	162,250	SH	DEFINED	6, 7, 8	162250		
CIRRUS LOGIC, INC.	EQUITY	172755100	2155	163,037	SH	DEFINED	1		163,037	
CISCO SYS INC	EQUITY	17275R102	60	3,290	SH	DEFINED	2		3290	
CISCO SYS INC	EQUITY	17275R102	415	22,920	SH	DEFINED	5	22920		
CISCO SYS INC	EQUITY	17275R102	63138	3,486,370	SH	DEFINED	6, 7, 8	3486370		
CISCO SYS INC	EQUITY	17275R102	24424	1,348,668	SH	DEFINED	2		1348668	
Cisco Systems	EQUITY	17275R102	1168	64,500	SH	DEFINED	4		64,500	
CISCO SYSTEMS, INC.	EQUITY	17275R102	85473	4,719,663	SH	DEFINED	1		4,719,663	
CIT Capital Trust I	CORPBOND	125563AC0	4960	5,000,000	PRN	DEFINED	4		5,000,000	
CITIGROUP INC	EQUITY	172967101	185891	3,682,468	SH	DEFINED	1		3,682,468	
CITIGROUP INC	EQUITY	1726967101	1202	23,807	SH	DEFINED	2		23807	
CITIGROUP INC	EQUITY	172967101	812	16,080	SH	DEFINED	5	16080		
CITIGROUP INC	EQUITY	172967101	126767	2,511,229	SH	DEFINED	6, 7, 8	2511229		
CITIGROUP INC	EQUITY	172967101	58226	1,153,442	SH	DEFINED	2		1153442	
CITIZENS BANKING CORP.	EQUITY	174420109	509	15,483	SH	DEFINED	1		15,483	
CITIZENS BKG CORP MICH	EQUITY	174420109	489	14,869	SH	DEFINED	6, 7, 8	14869		
CITIZENS COMMUNICATIONS C	EQUITY	17453B101	9	880	SH	DEFINED	5	880		
CITIZENS COMMUNICATIONS C	EQUITY	17453B101	1262	118,400	SH	DEFINED	6, 7, 8	118400		
CITIZENS COMMUNICATIONS INC	EQUITY	17453B101	1365	128,038	SH	DEFINED	1		128,038	
CITIZENS INC	EQUITY	174740100	78	6,174	SH	DEFINED	1		6,174	
CITIZENS INC	EQUITY	174740100	71	5,650	SH	DEFINED	6, 7, 8	5650		
CITRIX SYS INC	EQUITY	177376100	13	590	SH	DEFINED	5	590		
CITRIX SYS INC	EQUITY	177376100	1913	84,400	SH	DEFINED	6, 7, 8	84400		
Citrix Systems Inc	EQUITY	177376100	453	20,000	SH	DEFINED	4		20,000	
CITRIX SYSTEMS, INC.	EQUITY	177376100	2069	91,326	SH	DEFINED	1		91,326	
CITY BK LYNNWOOD WASH	EQUITY	17770A109	66	2,765	SH	DEFINED	6, 7, 8	2765		
CITY HLDG CO	EQUITY	177835105	65	5,428	SH	DEFINED	6, 7, 8	5428		
CITY HOLDING CO.	EQUITY	177835105	69	5,739	SH	DEFINED	1		5,739	
CITY NATIONAL CORP.	EQUITY	178566105	2750	58,699	SH	DEFINED	1		58,699	
CITY NATL CORP	EQUITY	178566105	4250	90,725	SH	DEFINED	6, 7, 8	90725		

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CITYBANK	EQUITY	17770A109	69	2,874	SH	DEFINED	1		2,874	
CK WITCO CORP	EQUITY	227116100	1578	175,291	SH	DEFINED	1		175,291	
CLAIRES STORES INC	EQUITY	179584107	1100	72,869	SH	DEFINED	6, 7, 8	72869		
CLAIRE'S STORES, INC.	EQUITY	179584107	1109	73,423	SH	DEFINED	1		73,423	
CLARCOR INC	EQUITY	179895107	192	7,077	SH	DEFINED	6, 7, 8	7077		
CLARCOR, INC.	EQUITY	179895107	202	7,446	SH	DEFINED	1		7,446	
CLARENT CORP	EQUITY	180461105	55	10,174	SH	DEFINED	1		10,174	
CLARENT CORP DEL	EQUITY	180461105	0	8,873	SH	DEFINED	6, 7, 8	8873		
CLARK / BARDES INC	EQUITY	180668105	61	2,424	SH	DEFINED	6, 7, 8	2424		
CLARK / BARDES INC	EQUITY	180668105	573	22,700	SH	DEFINED	2		22700	
CLARK/BARDES INC	EQUITY	180668105	65	2,567	SH	DEFINED	1		2,567	
CLAYTON HOMES INC	EQUITY	184190106	2851	166,700	SH	DEFINED	6, 7, 8	166700		
CLAYTON HOMES INC	EQUITY	184190106	650	38,000	SH	DEFINED	2		38000	
CLAYTON HOMES, INC.	EQUITY	184190106	2864	167,464	SH	DEFINED	1		167,464	
CLAYTON WILLIAMS ENERGY, INC.	EQUITY	969490101	18	1,357	SH	DEFINED	1		1,357	
CLEAR CHANNEL COMMUN	EQUITY	184502102	67	1,315	SH	DEFINED	2		1315	
CLEAR CHANNEL COMMUNICATI	EQUITY	184502102	95	1,870	SH	DEFINED	5	1870		
CLEAR CHANNEL COMMUNICATI	EQUITY	184502102	13359	262,400	SH	DEFINED	6, 7, 8	262400		
CLEAR CHANNEL COMMUNICATIONS	EQUITY	184502102	23056	452,884	SH	DEFINED	1		452,884	
CLEAR CHANNEL COMMUNICATIONS	EQUITY	184502102	31338	615,560	SH	DEFINED	2		615560	
CLECO CORP	EQUITY	12561W105	1508	68,627	SH	DEFINED	1		68,627	
CLECO CORP NEW	EQUITY	12561W105	1495	68,057	SH	DEFINED	6, 7, 8	68057		
CLEVELAND CLIFFS INC	EQUITY	185896107	56	3,060	SH	DEFINED	6, 7, 8	3060		
CLEVELAND-CLIFFS, INC.	EQUITY	185896107	58	3,160	SH	DEFINED	1		3,160	
CLICK COMMERCE INC	EQUITY	18681D109	18	5,559	SH	DEFINED	1		5,559	
CLICK COMMERCE INC	EQUITY	18681D109	16	5,042	SH	DEFINED	6, 7, 8	5042		
CLOROX CO	EQUITY	189054109	9	215	SH	DEFINED	2		215	
CLOROX CO	EQUITY	189054109	6202	156,811	SH	DEFINED	2		156811	
CLOROX CO DEL	EQUITY	189054109	29	730	SH	DEFINED	5	730		
CLOROX CO DEL	EQUITY	189054109	3889	98,340	SH	DEFINED	6, 7, 8	98340		
CLOROX CO.	EQUITY	189054109	4163	105,255	SH	DEFINED	1		105,255	
CLOSURE MED CORP	EQUITY	189093107	36	1,548	SH	DEFINED	6, 7, 8	1548		
CLOSURE MEDICAL CORP.	EQUITY	189093107	37	1,594	SH	DEFINED	1		1,594	
CMGI INC.	EQUITY	125750109	2	1,458	SH	DEFINED	1		1,458	
CMS ENERGY CORP	EQUITY	125896100	10	420	SH	DEFINED	5	420		
CMS ENERGY CORP	EQUITY	125896100	1350	56,180	SH	DEFINED	6, 7, 8	56180		
CMS ENERGY CORP.	EQUITY	125896100	1452	60,414	SH	DEFINED	1		60,414	
CNA FINANCIAL CORP	EQUITY	126117100	6	221	SH	DEFINED	1		221	
CNA SURETY CORP	EQUITY	12612L108	76	4,919	SH	DEFINED	6, 7, 8	4919		
CNA SURETY CORP.	EQUITY	12612L108	79	5,111	SH	DEFINED	1		5,111	
CNET NETWORKS INC.	EQUITY	12613R104	9	1,048	SH	DEFINED	1		1,048	
CNF INC	EQUITY	12612W104	1993	59,400	SH	DEFINED	6, 7, 8	59400		
CNF INC.	EQUITY	12612W104	2005	59,753	SH	DEFINED	1		59,753	
COACH INC	EQUITY	189754104	14687	376,772	SH	DEFINED	1		376,772	
COACH INC	EQUITY	189754104	2312	59,305	SH	DEFINED	6, 7, 8	59305		
COACH INC	EQUITY	189754104	8638	221,600	SH	DEFINED	2		221600	
COACHMEN INDS INC	EQUITY	189873102	55	4,565	SH	DEFINED	6, 7, 8	4565		
COACHMEN INDUSTRIES, INC.	EQUITY	189873102	56	4,699	SH	DEFINED	1		4,699	
COASTAL BANCORP INC	EQUITY	19041P105	39	1,349	SH	DEFINED	1		1,349	
COASTAL BANCORP INC	EQUITY	19041P105	39	1,349	SH	DEFINED	6, 7, 8	1349		



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COBALT CORP	EQUITY	19074W100	16	2,579	SH	DEFINED	1		2,579	
COBALT CORP	EQUITY	19074W100	16	2,579	SH	DEFINED	6, 7, 8	2579		
COBIZ INC	EQUITY	190897108	27	1,984	SH	DEFINED	1		1,984	
COBIZ INC	EQUITY	190897108	27	1,984	SH	DEFINED	6, 7, 8	1984		
COCA COLA BOTTLING CO CON	EQUITY	191098102	10	271	SH	DEFINED	6, 7, 8	271		
COCA COLA CO	EQUITY	191216100	366	7,770	SH	DEFINED	5	7770		
COCA COLA CO	EQUITY	191216100	56336	1,194,830	SH	DEFINED	6, 7, 8	1194830		
COCA COLA ENTERPRISES INC	EQUITY	191219104	26	1,390	SH	DEFINED	5	1390		
COCA COLA ENTERPRISES INC	EQUITY	191219104	3562	188,090	SH	DEFINED	6, 7, 8	188090		
COCA COLA ENTERPRISES, INC.	EQUITY	191219104	8243	435,212	SH	DEFINED	1		435,212	
COCA-COLA BOTTLING CO.	EQUITY	191098102	10	271	SH	DEFINED	1		271	
COCA-COLA CO.	EQUITY	191216100	85658	1,816,709	SH	DEFINED	1		1,816,709	
COCA-COLA FEMSA S.A. -SP ADR	EQUITY	191241108	1293	64,400	SH	DEFINED	1		64,400	
COGNEX CORP	EQUITY	192422103	234	9,141	SH	DEFINED	6, 7, 8	9141		
COGNEX CORP.	EQUITY	192422103	249	9,705	SH	DEFINED	1		9,705	
COGNIZANT TECH SOLUTION	EQUITY	192446102	97	2,356	SH	DEFINED	1		2,356	
COGNIZANT TECHNOLOGY SOLU	EQUITY	192446102	90	2,187	SH	DEFINED	6, 7, 8	2187		
COHERENT INC	EQUITY	192479103	564	18,237	SH	DEFINED	6, 7, 8	18237		
COHERENT, INC.	EQUITY	192479103	291	9,405	SH	DEFINED	1		9,405	
COHU INC	EQUITY	192576106	118	5,979	SH	DEFINED	6, 7, 8	5979		
COHU, INC.	EQUITY	192576106	123	6,219	SH	DEFINED	1		6,219	
COINSTAR INC	EQUITY	19259P300	150	6,004	SH	DEFINED	6, 7, 8	6004		
COINSTAR, INC	EQUITY	19259P300	157	6,286	SH	DEFINED	1		6,286	
COLDWATER CREEK INC	EQUITY	193068103	24	1,113	SH	DEFINED	6, 7, 8	1113		
COLDWATER CREEK, INC.	EQUITY	193068103	24	1,155	SH	DEFINED	1		1,155	
COLE KENNETH PRODTNS INC	EQUITY	193294105	37	2,115	SH	DEFINED	6, 7, 8	2115		
COLE NATIONAL CORP NEW	EQUITY	193290103	53	3,198	SH	DEFINED	6, 7, 8	3198		
COLE NATIONAL CORP. CLASS A	EQUITY	193290103	56	3,402	SH	DEFINED	1		3,402	
COLE, K. PRODUCTIONS, INC. CLASS A	EQUITY	193294105	38	2,171	SH	DEFINED	1		2,171	
Colgate	EQUITY	194162103	3321	57,500	SH	DEFINED	4		57,500	
COLGATE PALMOLIVE CO	EQUITY	194162103	99	1,720	SH	DEFINED	5	1720		
COLGATE PALMOLIVE CO	EQUITY	194162103	16197	280,470	SH	DEFINED	6, 7, 8	280470		
COLGATE-PALMOLIVE CO.	EQUITY	194162103	17046	295,174	SH	DEFINED	1		295,174	
COLLAGENEX	EQUITY	19419B100	124	7,756	SH	DEFINED	1		7,756	
COLLAGENEX PHARMACEUTICALS INC	EQUITY	19419B100	36	4432	SH	DEFINED	6	4432		
COLLAGENEX PHARMACEUTICALS INC	EQUITY	19419B100	27	3324	SH	DEFINED	8	3324		
COLLINS & AIKMAN CORP NEW	EQUITY	194830105	214	27,825	SH	DEFINED	6, 7, 8	27825		
COLLINS & AIKMAN CORP.	EQUITY	194830105	229	29,685	SH	DEFINED	1		29,685	
COLONIAL BANCGROUP INC	EQUITY	195493309	2485	176,368	SH	DEFINED	6, 7, 8	176368		
COLONIAL BANCGROUP, INC.	EQUITY	195493309	2509	178,085	SH	DEFINED	1		178,085	
COLONIAL PPTYS TR	EQUITY	195872106	146	4,700	SH	DEFINED	6, 7, 8	4700		
COLONIAL PROPERTIES TRUST	EQUITY	195872106	154	4,928	SH	DEFINED	1		4,928	
COLUMBIA BANKING SYSTEM, INC	EQUITY	197236102	58	4,458	SH	DEFINED	1		4,458	
COLUMBIA BKG SYS INC	EQUITY	197236102	55	4,222	SH	DEFINED	6, 7, 8	4222		
COLUMBIA LABORATORIES, INC.	EQUITY	197779101	26	7,419	SH	DEFINED	1		7,419	
COLUMBIA LABS INC	EQUITY	197779101	25	7,237	SH	DEFINED	6, 7, 8	7237		
COLUMBIA SPORTSWEAR	EQUITY	198516106	4	114	SH	DEFINED	1		114	
COMCAST CORP	EQUITY	200300200	106	2,950	SH	DEFINED	5	2950		
COMCAST CORP	EQUITY	200300200	17959	498,870	SH	DEFINED	6, 7, 8	498870		
COMCAST CORP	EQUITY	200300200	4410	122,500	SH	DEFINED	2		122500	

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COMCAST CORP. CLASS A SPECIAL	EQUITY	200300200	18760	521,110	SH	DEFINED	1		521,110	
COMDISCO INC	EQUITY	200336105	18	33,767	SH	DEFINED	6, 7, 8	33767		
COMDISCO, INC.	EQUITY	200336105	19	36,032	SH	DEFINED	1		36,032	
COMERICA INC	EQUITY	200340107	32	560	SH	DEFINED	5	560		
COMERICA INC	EQUITY	200340107	5691	99,320	SH	DEFINED	6, 7, 8	99320		
COMERICA, INC.	EQUITY	200340107	5215	91,009	SH	DEFINED	1		91,009	
COMMERCE BANCORP INC	EQUITY	200519106	16	418	SH	DEFINED	1		418	
COMMERCE BANCSHARES	EQUITY	200525103	2093	53,671	SH	DEFINED	1		53,671	
COMMERCE BANCSHARES INC	EQUITY	200525103	2073	53,162	SH	DEFINED	6, 7, 8	53162		
COMMERCE GROUP INC MASS	EQUITY	200641108	303	8,031	SH	DEFINED	6, 7, 8	8031		
COMMERCE GROUP, INC.	EQUITY	200641108	314	8,343	SH	DEFINED	1		8,343	
COMMERCE ONE INC DEL	EQUITY	200693109	293	82,032	SH	DEFINED	6, 7, 8	82032		
COMMERCE ONE, INC.	EQUITY	200693109	307	86,023	SH	DEFINED	1		86,023	
COMMERCIAL FEDERAL CORP.	EQUITY	201647104	396	16,848	SH	DEFINED	1		16,848	
COMMERCIAL FEDERAL CORPOR	EQUITY	201647104	378	16,069	SH	DEFINED	6, 7, 8	16069		
COMMERCIAL METALS CO	EQUITY	201723103	128	3,670	SH	DEFINED	6, 7, 8	3670		
COMMERCIAL METALS CO.	EQUITY	201723103	133	3,807	SH	DEFINED	1		3,807	
COMMERCIAL NET LEASE COM	EQUITY	202218103	481	37,000	SH	Sole	3			37000
COMMERCIAL NET LEASE REALTY	EQUITY	202218103	134	10,282	SH	DEFINED	1		10,282	
COMMERCIAL NET LEASE RLTY	EQUITY	202218103	129	9,937	SH	DEFINED	6, 7, 8	9937		
COMMONWEALTH BANCORP INC	EQUITY	20268X102	61	2,757	SH	DEFINED	6, 7, 8	2757		
COMMONWEALTH BANCORP, INC.	EQUITY	20268X102	66	2,972	SH	DEFINED	1		2,972	
COMMONWEALTH EDISON	EQUITY	30161N101	6859	143,244	SH	DEFINED	1		143,244	
COMMONWEALTH TEL ENTERPRI	EQUITY	203349105	144	3,157	SH	DEFINED	6, 7, 8	3157		
COMMONWEALTH TELEPHONE ENT.	EQUITY	203349105	151	3,321	SH	DEFINED	1		3,321	
COMMSCOPE INC	EQUITY	203372107	1750	82,281	SH	DEFINED	6, 7, 8	82281		
COMMSCOPE INC.	EQUITY	203372107	1664	78,225	SH	DEFINED	1		78,225	
COMMUNITY BANK SYSTEM, INC.	EQUITY	203607106	91	3,469	SH	DEFINED	1		3,469	
COMMUNITY BANKS INC	EQUITY	203628102	65	2,409	SH	DEFINED	1		2,409	
COMMUNITY BK SYS INC	EQUITY	203607106	87	3,314	SH	DEFINED	6, 7, 8	3314		
COMMUNITY BKS INC MILLERS	EQUITY	203628102	62	2,278	SH	DEFINED	6, 7, 8	2278		
COMMUNITY FIRST BANKSHARE	EQUITY	203902101	297	11,576	SH	DEFINED	6, 7, 8	11576		
COMMUNITY FIRST BANKSHARES	EQUITY	203902101	311	12,102	SH	DEFINED	1		12,102	
COMMUNITY HEALTH SYS	EQUITY	203668108	14	560	SH	DEFINED	1		560	
COMMUNITY TR BANCORP INC	EQUITY	204149108	78	3,278	SH	DEFINED	6, 7, 8	3278		
COMMUNITY TRUST BANCORP	EQUITY	204149108	82	3,470	SH	DEFINED	1		3,470	
COMPANHIA DE BEBIDAS-PR ADR	EQUITY	20441W203	2737	134,900	SH	DEFINED	1		134,900	
COMPAQ COMPUTER CORP	EQUITY	204493100	44	4,460	SH	DEFINED	2		4460	
COMPAQ COMPUTER CORP	EQUITY	204493100	52	5,290	SH	DEFINED	5	5290		
COMPAQ COMPUTER CORP	EQUITY	204493100	8031	822,870	SH	DEFINED	6, 7, 8	822870		
COMPAQ COMPUTER CORP.	EQUITY	204493100	8420	862,748	SH	DEFINED	1		862,748	
COMPASS BANCSHARES INC	EQUITY	20449H109	4384	154,900	SH	DEFINED	6, 7, 8	154900		
COMPASS BANCSHARES, INC.	EQUITY	20449H109	4412	155,898	SH	DEFINED	1		155,898	
COMPUCREDIT CORP	EQUITY	20478N100	37	3,180	SH	DEFINED	6, 7, 8	3180		
COMPUCREDIT CORPORATION	EQUITY	20478N100	39	3,274	SH	DEFINED	1		3,274	
COMPUTER ASSOC INTL INC	EQUITY	204912109	62	1,800	SH	DEFINED	5	1800		
COMPUTER ASSOC INTL INC	EQUITY	204912109	9365	271,540	SH	DEFINED	6, 7, 8	271540		
COMPUTER ASSOCIATES INT'L.	EQUITY	204912109	9833	285,099	SH	DEFINED	1		285,099	
COMPUTER NETWORK TECHNOLO	EQUITY	204925101	153	8,601	SH	DEFINED	6, 7, 8	8601		
COMPUTER NETWORK TECHNOLOGY	EQUITY	204925101	161	9,035	SH	DEFINED	1		9,035	

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Computer Sciences	EQUITY	205363104	735	15,000	SH	DEFINED	4		15,000	
COMPUTER SCIENCES CORP	EQUITY	205363104	26	530	SH	DEFINED	5	530		
COMPUTER SCIENCES CORP	EQUITY	205363104	3529	72,040	SH	DEFINED	6, 7, 8	72040		
COMPUTER SCIENCES CORP.	EQUITY	205363104	4063	82,961	SH	DEFINED	1		82,961	
COMPUTERIZED THERMAL IMAG	EQUITY	20557C108	29	18,744	SH	DEFINED	6, 7, 8	18744		
COMPUTERIZED THERMAL IMAGING	EQUITY	20557C108	30	19,479	SH	DEFINED	1		19,479	
COMPUWARE CORP	EQUITY	205638109	14	1,160	SH	DEFINED	5	1160		
COMPUWARE CORP	EQUITY	205638109	1914	162,330	SH	DEFINED	6, 7, 8	162330		
COMPUWARE CORP.	EQUITY	205638109	2059	174,678	SH	DEFINED	1		174,678	
COMPX INTERNATIONAL INC	EQUITY	20563P101	15	1,145	SH	DEFINED	6, 7, 8	1145		
COMPX INTERNATIONAL INC.	EQUITY	20563P101	15	1,145	SH	DEFINED	1		1,145	
COMSTOCK RES INC	EQUITY	205768203	52	7,371	SH	DEFINED	6, 7, 8	7371		
COMSTOCK RESOURCES, INC.	EQUITY	205768203	53	7,551	SH	DEFINED	1		7,551	
COMVERSE TECHNOLOGY INC	EQUITY	205862402	13	580	SH	DEFINED	5	580		
COMVERSE TECHNOLOGY INC	EQUITY	205862402	2324	103,900	SH	DEFINED	6, 7, 8	103900		
COMVERSE TECHNOLOGY, INC.	EQUITY	205862402	8259	369,212	SH	DEFINED	1		369,212	
CONAGRA FOODS INC	EQUITY	205887102	40	1,680	SH	DEFINED	5	1680		
CONAGRA FOODS INC	EQUITY	205887102	8482	356,820	SH	DEFINED	6, 7, 8	356820		
CONAGRA INC	EQUITY	205887102	4878	205,217	SH	DEFINED	2		205217	
CONAGRA, INC.	EQUITY	205887102	8883	373,722	SH	DEFINED	1		373,722	
CONCENTRIC NETWORK CORP.	EQUITY	983764101	9	89,599	SH	DEFINED	1		89,599	
CONCEPTUS INC	EQUITY	206016107	63	2,649	SH	DEFINED	1		2,649	
CONCEPTUS INC	EQUITY	206016107	57	2,399	SH	DEFINED	6, 7, 8	2399		
CONCEPTUS INC	EQUITY	206016107	1534	65,000	SH	DEFINED	2		65000	
CONCORD CAMERA CORP	EQUITY	206156101	55	6,897	SH	DEFINED	6, 7, 8	6897		
CONCORD CAMERA CORP.	EQUITY	206156101	56	7,067	SH	DEFINED	1		7,067	
CONCORD EFS INC	EQUITY	206197105	23504	717,028	SH	DEFINED	1		717,028	
CONCORD EFS INC	EQUITY	206197105	51	1,570	SH	DEFINED	5	1570		
CONCORD EFS INC	EQUITY	206197105	7398	225,690	SH	DEFINED	6, 7, 8	225690		
CONCORD EFS INC	EQUITY	206197105	467	14,250	SH	DEFINED	2		14250	
CONCORD EFS INC COM	EQUITY	206197105	19696	600,840	SH	Sole	3	494700		106140
CONCURRENT COMPUTER	EQUITY	206710204	271	18,280	SH	DEFINED	1		18,280	
CONCURRENT COMPUTER CORP	EQUITY	206710204	259	17,467	SH	DEFINED	6, 7, 8	17467		
CONCURRENT COMPUTER CORP	EQUITY	206710204	149	10,000	SH	DEFINED	2		10000	
CONCURRENT COMPUTR NEW COM	EQUITY	206710204	34128	2,298,155	SH	Sole	3	2260455		37700
CONECTIV	EQUITY	206829103	2659	108,574	SH	DEFINED	1		108,574	
CONECTIV INC	EQUITY	206829103	2640	107,800	SH	DEFINED	6, 7, 8	107800		
CONESTOGA ENTERPRISES INC	EQUITY	207015108	78	2,437	SH	DEFINED	1		2,437	
CONESTOGA ENTERPRISES INC	EQUITY	207015108	74	2,303	SH	DEFINED	6, 7, 8	2303		
CONEXANT SYS INC	EQUITY	207142100	9233	643,000	SH	DEFINED	2		643000	
CONEXANT SYSTEMS INC	EQUITY	207142100	11	800	SH	DEFINED	5	800		
CONEXANT SYSTEMS INC	EQUITY	207142100	1638	114,060	SH	DEFINED	6, 7, 8	114060		
CONEXANT SYSTEMS INC.	EQUITY	207142100	1763	122,752	SH	DEFINED	1		122,752	
CONMED CORP	EQUITY	207410101	451	22,601	SH	DEFINED	6, 7, 8	22601		
CONMED CORP.	EQUITY	207410101	458	22,947	SH	DEFINED	1		22,947	
CONNECTICUT BANCSHARES IN	EQUITY	207540105	320	12,387	SH	DEFINED	6, 7, 8	12387		
CONNECTICUT BANCSHARES INC	EQUITY	207540105	95	3,680	SH	DEFINED	1		3,680	
CONNECTICUT WATER SVC INC	EQUITY	207797101	68	2,313	SH	DEFINED	1		2,313	
CONNECTICUT WTR SVC INC	EQUITY	207797101	65	2,188	SH	DEFINED	6, 7, 8	2188		
CONNETICS CORP	EQUITY	208192104	323	27,120	SH	DEFINED	1		27,120	

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CONNETICS CORP	EQUITY	208192104	103	8,617	SH	DEFINED	6, 7, 8	8617		
CONOCO INC	EQUITY	208251504	16721	590,851	SH	DEFINED	1		590,851	
CONOCO INC	EQUITY	208251504	55	1,960	SH	DEFINED	5	1960		
CONOCO INC	EQUITY	208251504	7483	264,430	SH	DEFINED	6, 7, 8	264430		
CONSECO INC	EQUITY	208464107	5	1,080	SH	DEFINED	5	1080		
CONSECO INC	EQUITY	208464107	650	145,720	SH	DEFINED	6, 7, 8	145720		
CONSECO, INC.	EQUITY	208464107	696	156,113	SH	DEFINED	1		156,113	
CONSOL ENERGY INC	EQUITY	20854P109	6	260	SH	DEFINED	1		260	
Consolidated Edison	EQUITY	209115104	3431	85,000	SH	DEFINED	4		85,000	
CONSOLIDATED EDISON INC	EQUITY	209115104	27	660	SH	DEFINED	5	660		
CONSOLIDATED EDISON INC	EQUITY	209115104	3622	89,750	SH	DEFINED	6, 7, 8	89750		
CONSOLIDATED EDISON, INC.	EQUITY	209115104	3918	97,072	SH	DEFINED	1		97,072	
CONSOLIDATED FREIGHTWAYS	EQUITY	209232107	27	5,315	SH	DEFINED	6, 7, 8	5315		
CONSOLIDATED FREIGHTWAYS CORP.	EQUITY	209232107	27	5,315	SH	DEFINED	1		5,315	
CONSOLIDATED GRAPHICS INC	EQUITY	209341106	62	3,242	SH	DEFINED	6, 7, 8	3242		
CONSOLIDATED GRAPHICS, INC.	EQUITY	209341106	67	3,504	SH	DEFINED	1		3,504	
CONSTELLATION 3D INC	EQUITY	210379103	3	3,978	SH	DEFINED	1		3,978	
CONSTELLATION 3D INC	EQUITY	210379103	3	3,978	SH	DEFINED	6, 7, 8	3978		
CONSTELLATION BRANDS	EQUITY	21036P108	13	306	SH	DEFINED	1		306	
CONSTELLATION BRANDS INC	EQUITY	21036P108	249	5,800	SH	DEFINED	6, 7, 8	5800		
CONSTELLATION BRANDS INC	EQUITY	21036P108	4135	96,500	SH	DEFINED	2		96500	
CONSTELLATION ENERGY GROU	EQUITY	210371100	14	510	SH	DEFINED	5	510		
CONSTELLATION ENERGY GROU	EQUITY	210371100	1837	69,180	SH	DEFINED	6, 7, 8	69180		
CONSTELLATION ENERGY GROUP INC	EQUITY	210371100	1974	74,358	SH	DEFINED	1		74,358	
CONTINENTAL AIRLS INC	EQUITY	210795308	15	566	SH	DEFINED	6, 7	566		
CONTINENTAL AIRLS INC COM CL B	EQUITY	210795308	26	998	SH	DEFINED	1		998	
CONVERA CORP	EQUITY	211919105	19	5,788	SH	DEFINED	6, 7, 8	5788		
CONVERA CORP.	EQUITY	211919105	20	5,988	SH	DEFINED	1		5,988	
CONVERGYS CORP	EQUITY	212485106	2969	79,186	SH	DEFINED	1		79,186	
CONVERGYS CORP	EQUITY	212485106	20	540	SH	DEFINED	5	540		
CONVERGYS CORP	EQUITY	212485106	2728	72,760	SH	DEFINED	6, 7, 8	72760		
COOPER CAMERON CORP	EQUITY	216640102	3255	80,655	SH	DEFINED	6, 7, 8	80655		
COOPER CAMERON CORP.	EQUITY	216640102	3231	80,054	SH	DEFINED	1		80,054	
COOPER COMPANIES, INC.	EQUITY	216648402	213	4,265	SH	DEFINED	1		4,265	
COOPER COS INC	EQUITY	216648402	205	4,100	SH	DEFINED	6, 7, 8	4100		
COOPER INDS INC	EQUITY	216669101	10	290	SH	DEFINED	5	290		
COOPER INDS INC	EQUITY	216669101	1383	39,600	SH	DEFINED	6, 7, 8	39600		
COOPER INDS INC COM	EQUITY	216669101	13000	372,270	SH	Sole	3	317100		55170
COOPER INDUSTRIES, INC.	EQUITY	216669101	1484	42,492	SH	DEFINED	1		42,492	
COOPER TIRE & RUBBER CO	EQUITY	216831107	853	53,418	SH	DEFINED	1		53,418	
COOPER TIRE & RUBR CO	EQUITY	216831107	4	230	SH	DEFINED	5	230		
COOPER TIRE & RUBR CO	EQUITY	216831107	812	50,873	SH	DEFINED	6, 7, 8	50873		
COORS ADOLPH CLASS B	EQUITY	217016104	873	16,340	SH	DEFINED	1		16,340	
COORS ADOLPH CO	EQUITY	217016104	6	110	SH	DEFINED	5	110		
COORS ADOLPH CO	EQUITY	217016104	814	15,250	SH	DEFINED	6, 7, 8	15250		
COORSTEK INC	EQUITY	217020106	78	2,464	SH	DEFINED	1		2,464	
COORSTEK INC	EQUITY	217020106	76	2,397	SH	DEFINED	6, 7, 8	2397		
COPART INC	EQUITY	217204106	393	10,811	SH	DEFINED	6, 7, 8	10811		
COPART INC COM	EQUITY	217204106	53471	1,470,201	SH	Sole	3	1445671		24530
COPART, INC.	EQUITY	217204106	414	11,381	SH	DEFINED	1		11,381	

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COPPER MOUNTAIN NETWORKS, INC.	EQUITY	217510106	28	16,629	SH	DEFINED	1		16,629	
COPPER MTN NETWORKS INC	EQUITY	217510106	27	15,817	SH	DEFINED	6, 7, 8	15817		
COR THERAPEUTICS INC	EQUITY	217753102	1618	67,600	SH	DEFINED	6, 7, 8	67600		
COR THERAPEUTICS, INC.	EQUITY	217753102	1632	68,215	SH	DEFINED	1		68,215	
CORE LABORATORIES N V	EQUITY	N22717107	283	20,175	SH	DEFINED	6, 7, 8	20175		
CORILLIAN CORP	EQUITY	218725109	26	5,472	SH	DEFINED	1		5,472	
CORILLIAN CORP	EQUITY	218725109	26	5,472	SH	DEFINED	6, 7, 8	5472		
CORINTHIAN COLLEGES INC	EQUITY	218868107	96	2,337	SH	DEFINED	1		2,337	
CORINTHIAN COLLEGES INC	EQUITY	218868107	92	2,255	SH	DEFINED	6, 7, 8	2255		
CORIXA CORP	EQUITY	21887F100	178	11,784	SH	DEFINED	6, 7, 8	11784		
CORIXA CORP.	EQUITY	21887F100	186	12,320	SH	DEFINED	1		12,320	
CORN PRODS INTL INC	EQUITY	219023108	400	11,342	SH	DEFINED	6, 7, 8	11342		
CORN PRODUCTS INTERNATIONAL	EQUITY	219023108	417	11,823	SH	DEFINED	1		11,823	
CORNERSTONE REALITY INCOME	EQUITY	21922V102	179	15,778	SH	DEFINED	1		15,778	
CORNERSTONE RLTY INCOME T	EQUITY	21922V102	172	15,193	SH	DEFINED	6, 7, 8	15193		
CORNING INC	EQUITY	219350105	26	2,960	SH	DEFINED	5	2960		
CORNING INC	EQUITY	219350105	3567	399,920	SH	DEFINED	6, 7, 8	399920		
CORNING, INC.	EQUITY	219350105	3829	429,240	SH	DEFINED	1		429,240	
CORP EXEC BOARD CO.	EQUITY	21988R102	386	10,510	SH	DEFINED	1		10,510	
CORPORATE EXEC BRD CO COM	EQUITY	21988R102	58600	1,596,739	SH	Sole	3	1571679		25060
CORPORATE EXECUTIVE BRD C	EQUITY	21988R102	367	9,988	SH	DEFINED	6, 7, 8	9988		
CORPORATE OFFICE PPTYS TR	EQUITY	22002T108	34	2,855	SH	DEFINED	6, 7, 8	2855		
CORPORATE OFFICE PROPERTIES TR	EQUITY	22002T108	34	2,855	SH	DEFINED	1		2,855	
CORRECTIONS CORP AMER NEW	EQUITY	22025Y407	148	7,975	SH	DEFINED	6, 7, 8	7975		
CORRECTIONS CORP AMER NEW	EQUITY	22025Y308	33	1,674	SH	DEFINED	6, 7, 8	1674		
CORRECTIONS CORP OF AMER 12% B CONV P	EQUITY	22025Y308	34	1,734	SH	DEFINED	1		1,734	
CORRECTIONS CORP. OF AMERICA	EQUITY	22025Y407	155	8,338	SH	DEFINED	1		8,338	
CORUS BANKSHARES INC	EQUITY	220873103	132	2,906	SH	DEFINED	6, 7, 8	2906		
CORUS BANKSHARES, INC.	EQUITY	220873103	137	3,017	SH	DEFINED	1		3,017	
CORUS GROUP PLC	EQUITY	22087M101	21	2,000	SH	DEFINED	6, 7, 8	2000		
CORUS GROUP PLC ADR	EQUITY	22087M101	21	2,000	SH	DEFINED	1		2,000	
CORVAS INTERNATIONAL INC	EQUITY	221005101	54	8,257	SH	DEFINED	1		8,257	
CORVAS INTL INC	EQUITY	221005101	52	7,864	SH	DEFINED	6, 7, 8	7864		
CORVEL CORP	EQUITY	221006109	65	1,972	SH	DEFINED	6, 7, 8	1972		
CORVEL CORP.	EQUITY	221006109	69	2,093	SH	DEFINED	1		2,093	
CORVIS CORP	EQUITY	221009103	10	2,956	SH	DEFINED	1		2,956	
CORVIS CORP	EQUITY	221009103	69	21,210	SH	DEFINED	6, 7, 8	21210		
COSINE COMMUNICATIONS INC	EQUITY	221222102	42	26,966	SH	DEFINED	1		26,966	
COSINE COMMUNICATIONS INC	EQUITY	221222102	40	25,621	SH	DEFINED	6, 7, 8	25621		
COST PLUS INC CALIF	EQUITY	221485105	360	13,594	SH	DEFINED	6, 7, 8	13594		
COST PLUS, INC.	EQUITY	221485105	171	6,452	SH	DEFINED	1		6,452	
COSTAR GROUP INC	EQUITY	22160N109	89	3,688	SH	DEFINED	6, 7, 8	3688		
COSTAR GROUP, INC.	EQUITY	22160N109	92	3,835	SH	DEFINED	1		3,835	
COSTCO WHOLESALE CORPORATION	EQUITY	22160K105	24001	540,813	SH	DEFINED	1		540,813	
COSTCO WHSL CORP NEW	EQUITY	22160K105	63	1,410	SH	DEFINED	5	1410		
COSTCO WHSL CORP NEW	EQUITY	22160K105	8720	196,490	SH	DEFINED	6, 7, 8	196490		
COUNTRYWIDE CR INDS INC D	EQUITY	222372104	16	380	SH	DEFINED	5	380		
COUNTRYWIDE CR INDS INC D	EQUITY	222372104	2117	51,680	SH	DEFINED	6, 7, 8	51680		
COUNTRYWIDE CREDIT IND INC	EQUITY	222372104	2275	55,536	SH	DEFINED	1		55,536	
COURTYARD BY MARRIOTT II	EQUITY	44107P104	1017	112,990	SH	DEFINED	1		112,990	

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COUSINS PPTYS INC	EQUITY	222795106	250	10,262	SH	DEFINED	6, 7, 8	10262		
COUSINS PPTYS INC COM	EQUITY	222795106	12899	529,500	SH	Sole		3	450700	78800
COUSINS PROPERTIES, INC.	EQUITY	222795106	265	10,880	SH	DEFINED		1		10,880
COVANCE INC	EQUITY	222816100	2034	89,595	SH	DEFINED	6, 7, 8		89595	
COVANCE INC.	EQUITY	222816100	2052	90,384	SH	DEFINED		1		90,384
COVANSYS CORP	EQUITY	22281W103	47	5,281	SH	DEFINED	6, 7, 8		5281	
COVANSYS CORP.	EQUITY	22281W103	49	5,483	SH	DEFINED		1		5,483
COVANTA ENERGY CORP	EQUITY	22281N103	341	75,490	SH	DEFINED	6, 7, 8		75490	
COVANTA ENERGY CORP.	EQUITY	22281N103	344	76,209	SH	DEFINED		1		76,209
COVENANT TRANS INC	EQUITY	22284P105	36	2,271	SH	DEFINED	6, 7, 8		2271	
COVENANT TRANSPORT INC CLASS A	EQUITY	22284P105	36	2,271	SH	DEFINED		1		2,271
COVENTRY HEALTH CARE INC	EQUITY	222862104	419	20,991	SH	DEFINED	6, 7, 8		20991	
COVENTRY HEALTH CARE, INC.	EQUITY	222862104	437	21,906	SH	DEFINED		1		21,906
COX COMMUNICATIONS INC NE	EQUITY	224044107	859	20,500	SH	DEFINED	6, 7, 8		20500	
COX COMMUNICATIONS, INC. CLASS A	EQUITY	224044107	26634	635,510	SH	DEFINED		1		635,510
COX RADIO INC-CL A	EQUITY	224051102	14	562	SH	DEFINED		1		562
CPB INC	EQUITY	125903104	69	2,346	SH	DEFINED	6, 7, 8		2346	
CPB, INC.	EQUITY	125903104	74	2,504	SH	DEFINED		1		2,504
CPI CORP	EQUITY	125902106	35	2,117	SH	DEFINED	6, 7, 8		2117	
CPI CORP.	EQUITY	125902106	38	2,290	SH	DEFINED		1		2,290
CRANE CO	EQUITY	224399105	5	190	SH	DEFINED		5	190	
CRANE CO	EQUITY	224399105	648	25,280	SH	DEFINED	6, 7, 8		25280	
CRANE CO.	EQUITY	224399105	696	27,151	SH	DEFINED		1		27,151
CRAWFORD & CO	EQUITY	224633107	128	10,948	SH	DEFINED	6, 7, 8		10948	
CRAWFORD & CO. CLASS B	EQUITY	224633107	135	11,517	SH	DEFINED		1		11,517
CREDENCE SYS CORP	EQUITY	225302108	1678	90,353	SH	DEFINED	6, 7, 8		90353	
CREDENCE SYSTEMS CORP.	EQUITY	225302108	1692	91,111	SH	DEFINED		1		91,111
CREDIT ACCEP CORP MICH	EQUITY	225310101	37	4,118	SH	DEFINED	6, 7, 8		4118	
CREDIT ACCEPTANCE CORP.	EQUITY	225310101	39	4,372	SH	DEFINED		1		4,372
CREDITCORP LTD	EQUITY	G2519Y108	337	38,500	SH	DEFINED		1		38,500
CREE INC	EQUITY	225447101	2614	88,742	SH	DEFINED		1		88,742
CREE INC	EQUITY	225447101	2590	87,900	SH	DEFINED	6, 7, 8		87900	
CRESCENT REAL ESTATE COM	EQUITY	225756105	5569	307,500	SH	Sole		3	277900	29600
CRESCENT REAL ESTATE EQUITIES, INC.	EQUITY	225756105	11	608	SH	DEFINED		1		608
CRESTLINE CAP CORP	EQUITY	226153104	133	4,280	SH	DEFINED	6, 7, 8		4280	
CRESTLINE CAPITAL CORP.	EQUITY	226153104	138	4,449	SH	DEFINED		1		4,449
CRITICAL PATH INC	EQUITY	22674V100	33	12,000	SH	DEFINED	6, 7, 8		12000	
CRITICAL PATH, INC.	EQUITY	22674V100	33	12,000	SH	DEFINED		1		12,000
CROMPTON CORP	EQUITY	227116100	1563	173,671	SH	DEFINED	6, 7, 8		173671	
CROSS CTRY INC COM	EQUITY	22748P105	662	25,000	SH	Sole		3	25000	
CROSSMANN CMNTYS INC	EQUITY	22764E109	70	2,119	SH	DEFINED	6, 7, 8		2119	
CROSSMANN COMMUNITIES	EQUITY	22764E109	73	2,200	SH	DEFINED		1		2,200
CROSSROADS SYS INC	EQUITY	22765D100	27	6,065	SH	DEFINED	6, 7, 8		6065	
CROSSROADS SYSTEMS	EQUITY	22765D100	29	6,419	SH	DEFINED		1		6,419
CROWN AMERICAN REALTY TRUST	EQUITY	228186102	55	7,082	SH	DEFINED		1		7,082
CROWN AMERN RLTY TR	EQUITY	228186102	51	6,542	SH	DEFINED	6, 7, 8		6542	
CROWN CASTLE INTERNATIONAL	EQUITY	228227104	3233	302,740	SH	DEFINED		1		302,740
CROWN CASTLE INTL CORP	EQUITY	228227104	148	13,825	SH	DEFINED	6, 7, 8		13825	
CROWN CORK & SEAL CO., INC.	EQUITY	228255105	103	40,388	SH	DEFINED		1		40,388
CROWN CORK & SEAL INC	EQUITY	228255105	97	38,285	SH	DEFINED	6, 7, 8		38285	

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CROWN MEDIA HLDGS INC	EQUITY	228411104	123	10,858	SH	DEFINED	6, 7, 8	10858		
CROWN MEDIA HOLDINGS-CLASS A	EQUITY	228411104	59	5,186	SH	DEFINED	1		5,186	
CRYOLIFE INC	EQUITY	228903100	135	4,492	SH	DEFINED	6, 7, 8	4492		
CRYOLIFE INC.	EQUITY	228903100	141	4,707	SH	DEFINED	1		4,707	
CSC HLDGS INC	EQUITY	126304401	11245	106,586	SH	DEFINED	2		106586	
CSC HOLDINGS, INC. CLASS A	EQUITY	12686C109	324	6,834	SH	DEFINED	1		6,834	
CSG SYS INTL INC	EQUITY	126349109	2609	64,500	SH	DEFINED	6, 7, 8	64500		
CSG SYS INTL INC COM	EQUITY	126349109	22248	550,003	SH	Sole	3	526203		23800
CSG SYSTEMS INTERNATIONAL, INC	EQUITY	126349109	2633	65,105	SH	DEFINED	1		65,105	
CSK AUTO CORP	EQUITY	125965103	83	8,323	SH	DEFINED	1		8,323	
CSK AUTO CORP	EQUITY	125965103	77	7,787	SH	DEFINED	6, 7, 8	7787		
CSS INDS INC	EQUITY	125906107	39	1,247	SH	DEFINED	6, 7, 8	1247		
CSX INDUSTRIES, INC.	EQUITY	125906107	43	1,397	SH	DEFINED	1		1,397	
CSX CORP.	EQUITY	126408103	3394	96,833	SH	DEFINED	1		96,833	
CSX CORP	EQUITY	126408103	23	670	SH	DEFINED	5	670		
CSX CORP	EQUITY	126408103	3952	112,760	SH	DEFINED	6, 7, 8	112760		
CT COMMUNICATION	EQUITY	126426402	88	5,347	SH	DEFINED	1		5,347	
CT COMMUNICATIONS INC	EQUITY	126426402	82	4,991	SH	DEFINED	6, 7, 8	4991		
CTS CORP	EQUITY	126501105	133	8,370	SH	DEFINED	6, 7, 8	8370		
CTS CORP.	EQUITY	126501105	138	8,708	SH	DEFINED	1		8,708	
CUBIC CORP	EQUITY	229669106	85	1,652	SH	DEFINED	6, 7, 8	1652		
CUBIC CORP.	EQUITY	229669106	91	1,764	SH	DEFINED	1		1,764	
CUBIST PHARMA INC	EQUITY	229678107	292	8,109	SH	DEFINED	1		8,109	
CUBIST PHARMACEUTICALS IN	EQUITY	229678107	275	7,659	SH	DEFINED	6, 7, 8	7659		
CULLEN FROST BANKERS INC	EQUITY	229899109	25	800	SH	DEFINED	6, 7, 8	800		
CULLEN/FROST BANKERS	EQUITY	229899109	13	427	SH	DEFINED	1		427	
CUMMINS INC	EQUITY	231021106	5	130	SH	DEFINED	5	130		
CUMMINS INC	EQUITY	231021106	674	17,500	SH	DEFINED	6, 7, 8	17500		
CUMMINS INC.	EQUITY	231021106	722	18,741	SH	DEFINED	1		18,741	
CUMULUS MEDIA INC	EQUITY	231082108	152	9,389	SH	DEFINED	6, 7, 8	9389		
CUMULUS MEDIA, INC.	EQUITY	231082108	158	9,796	SH	DEFINED	1		9,796	
CUNO INC	EQUITY	126583103	138	4,529	SH	DEFINED	6, 7, 8	4529		
CUNO, INC.	EQUITY	126583103	145	4,753	SH	DEFINED	1		4,753	
CURAGEN CORP	EQUITY	23126R101	11	470	SH	DEFINED	1		470	
CURAGEN CORP	EQUITY	23126R101	110	4,925	SH	DEFINED	6, 7, 8	4925		
CURAGEN CORP	EQUITY	23126R101	6852	306,300	SH	DEFINED	2		306300	
CURIS INC	EQUITY	231269101	52	9,312	SH	DEFINED	6, 7, 8	9312		
CURIS INC.	EQUITY	231269101	55	9,789	SH	DEFINED	1		9,789	
CURTISS WRIGHT CORP	EQUITY	231561101	155	3,240	SH	DEFINED	6, 7, 8	3240		
CURTISS-WRIGHT CORP US	EQUITY	231561408	1	26	SH	DEFINED	1		26	
CURTISS-WRIGHT CORP.	EQUITY	231561101	162	3,391	SH	DEFINED	1		3,391	
CV THERAPEUTICS INC	EQUITY	126667104	294	5,655	SH	DEFINED	6, 7, 8	5655		
CV THERAPEUTICS INC	EQUITY	126667104	1040	20,000	SH	DEFINED	2		20000	
CV THERAPEUTICS, INC.	EQUITY	126667104	311	5,976	SH	DEFINED	1		5,976	
CVB FINANCIAL CORP	EQUITY	126600105	153	6,521	SH	DEFINED	1		6,521	
CVB FINL CORP	EQUITY	126600105	144	6,164	SH	DEFINED	6, 7, 8	6164		
CVS Corp	EQUITY	126650100	740	25,000	SH	DEFINED	4		25,000	
CVS CORP	EQUITY	126650100	36	1,220	SH	DEFINED	5	1220		
CVS CORP	EQUITY	126650100	5824	196,740	SH	DEFINED	6, 7, 8	196740		
CVS CORP.	EQUITY	126650100	6143	207,523	SH	DEFINED	1		207,523	

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CYBERONICS	EQUITY	23251P102	155	5,851	SH	DEFINED	1		5,851	
CYBERONICS INC	EQUITY	23251P102	427	16,105	SH	DEFINED	6, 7, 8	16105		
CYGNUS INC	EQUITY	232560102	47	8,992	SH	DEFINED	6, 7, 8	8992		
CYGNUS, INC.	EQUITY	232560102	49	9,409	SH	DEFINED	1		9,409	
CYMER INC	EQUITY	232572107	235	8,806	SH	DEFINED	6, 7, 8	8806		
CYMER, INC.	EQUITY	232572107	250	9,347	SH	DEFINED	1		9,347	
CYPRESS SEMICONDUCTOR COR	EQUITY	232806109	3182	159,680	SH	DEFINED	6, 7, 8	159680		
CYPRESS SEMICONDUCTOR CORP.	EQUITY	232806109	3209	161,011	SH	DEFINED	1		161,011	
CYTEC INDS INC	EQUITY	232820100	2035	75,353	SH	DEFINED	6, 7, 8	75353		
CYTEC INDUSTRIES, INC.	EQUITY	232820100	1952	72,312	SH	DEFINED	1		72,312	
CYTOGEN CORP	EQUITY	232824102	69	22,801	SH	DEFINED	6, 7, 8	22801		
CYTOGEN CORP.	EQUITY	232824102	72	23,841	SH	DEFINED	1		23,841	
CYTYC CORP	EQUITY	232946103	3752	143,740	SH	DEFINED	6, 7, 8	143740		
CYTYC CORPORATION	EQUITY	232946103	3794	145,368	SH	DEFINED	1		145,368	
D R HORTON INC COM	EQUITY	23331A109	17069	525,838	SH	SoLe	3	437502		88336
D.R. HORTON INC	EQUITY	23331A109	14	443	SH	DEFINED	1		443	
DAI EI INC	EQUITY	233798206	9	8,000	SH	DEFINED	6, 7, 8	8000		
DAIEI, INC.-ADR	EQUITY	233798206	9	8,000	SH	DEFINED	1		8,000	
DAISYTEK INTERNATIONAL CORP.	EQUITY	234053106	69	5,241	SH	DEFINED	1		5,241	
DAISYTEK INTL CORP	EQUITY	234053106	65	4,972	SH	DEFINED	6, 7, 8	4972		
DAKTRONICS INC	EQUITY	234264109	34	3,972	SH	DEFINED	6, 7, 8	3972		
DAL-TILE INTERNATIONAL, INC.	EQUITY	23426R108	405	17,429	SH	DEFINED	1		17,429	
DAL-TILE INTL INC	EQUITY	23426R108	461	19,837	SH	DEFINED	6, 7, 8	19837		
DANA CORP	EQUITY	235811106	936	67,455	SH	DEFINED	1		67,455	
DANA CORP	EQUITY	235811106	6	460	SH	DEFINED	5	460		
DANA CORP	EQUITY	235811106	872	62,830	SH	DEFINED	6, 7, 8	62830		
DANA CORP	EQUITY	235811106	3963	285,500	SH	DEFINED	2		285500	
DANAHER CORP DEL	EQUITY	235851102	27	450	SH	DEFINED	5	450		
DANAHER CORP DEL	EQUITY	235851102	3648	60,480	SH	DEFINED	6, 7, 8	60480		
DANAHER CORP.	EQUITY	235851102	3916	64,937	SH	DEFINED	1		64,937	
DARDEN RESTAURANTS INC	EQUITY	237194105	13	360	SH	DEFINED	5	360		
DARDEN RESTAURANTS INC	EQUITY	237194105	3184	89,940	SH	DEFINED	6, 7, 8	89940		
DARDEN RESTAURANTS INC	EQUITY	237194105	2581	72,900	SH	DEFINED	2		72900	
DARDEN RESTAURANTS, INC.	EQUITY	237194105	3316	93,676	SH	DEFINED	1		93,676	
DATASCOPE CORP	EQUITY	238113104	112	3,315	SH	DEFINED	6, 7, 8	3315		
DATASCOPE CORP.	EQUITY	238113104	117	3,463	SH	DEFINED	1		3,463	
DATASTREAM SYS INC	EQUITY	238124101	28	4,616	SH	DEFINED	6, 7, 8	4616		
DATASTREAM SYSTEMS	EQUITY	238124101	29	4,720	SH	DEFINED	1		4,720	
DAVITA INC	EQUITY	23918K108	27	1,089	SH	DEFINED	1		1,089	
DDI CORP	EQUITY	233162106	123	12,519	SH	DEFINED	1		12,519	
DDI CORP	EQUITY	233162106	117	11,896	SH	DEFINED	6, 7, 8	11896		
DEB SHOPS INC	EQUITY	242728103	32	1,305	SH	DEFINED	6, 7, 8	1305		
DEB SHOPS, INC	EQUITY	242728103	32	1,305	SH	DEFINED	1		1,305	
DECODE GENETICS INC	EQUITY	243586104	87	8,843	SH	DEFINED	6, 7, 8	8843		
DECODE GENETICS, INC	EQUITY	243586104	90	9,219	SH	DEFINED	1		9,219	
DEERE & CO	EQUITY	244199105	98	2,250	SH	DEFINED	2		2250	
DEERE & CO	EQUITY	244199105	32	730	SH	DEFINED	5	730		
DEERE & CO	EQUITY	244199105	4334	99,260	SH	DEFINED	6, 7, 8	99260		
DEERE & CO.	EQUITY	244199105	4661	106,752	SH	DEFINED	1		106,752	



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DEERE + CO	EQUITY	244199105	9675	221,600	SH	DEFINED	2	221600	
DEL MONTE	EQUITY	24522P103	67	7,919	SH	DEFINED	1	7,919	
DEL MONTE FOODS CO	EQUITY	24522P103	64	7,519	SH	DEFINED	6, 7, 8	7519	
DELIAS CORP	EQUITY	24688Q101	62	9,982	SH	DEFINED	6, 7, 8	9982	
DELIA'S CORP	EQUITY	24688Q101	64	10,379	SH	DEFINED	1		10,379
DELL COMPUTER CORP	EQUITY	247025109	222	8,160	SH	DEFINED	5	8160	
DELL COMPUTER CORP	EQUITY	247025109	31694	1,166,070	SH	DEFINED	6, 7, 8	1166070	
DELL COMPUTER CORP	EQUITY	247025109	14745	542,500	SH	DEFINED	2		542500
DELL COMPUTER CORP.	EQUITY	247025109	44011	1,619,224	SH	DEFINED	1		1,619,224
DELPHI AUTOMOTIVE SYS COR	EQUITY	247126105	24	1,750	SH	DEFINED	5	1750	
DELPHI AUTOMOTIVE SYS COR	EQUITY	247126105	3236	236,900	SH	DEFINED	6, 7, 8	236900	
DELPHI AUTOMOTIVE SYSTEMS CORP	EQUITY	247126105	3481	254,852	SH	DEFINED	1		254,852
DELPHI FINANCIAL GROUP, INC., CLASS A	EQUITY	247131105	147	4,414	SH	DEFINED	1		4,414
DELPHI FINL GROUP INC	EQUITY	247131105	140	4,192	SH	DEFINED	6, 7, 8	4192	
DELTA & PINE LAND CO.	EQUITY	247357106	234	10,361	SH	DEFINED	1		10,361
DELTA & PINE LD CO	EQUITY	247357106	225	9,936	SH	DEFINED	6, 7, 8	9936	
DELTA AIR LINES INC DEL	EQUITY	247361108	11	390	SH	DEFINED	5	390	
DELTA AIR LINES INC DEL	EQUITY	247361108	1524	52,090	SH	DEFINED	6, 7, 8	52090	
DELTA AIR LINES, INC.	EQUITY	247361108	1638	55,993	SH	DEFINED	1		55,993
Delta Airlines	CORPBOND	247361YF9	4438	5,000,000	PRN	DEFINED	4		5,000,000
DELTAGEN INC	EQUITY	24783R103	34	3,642	SH	DEFINED	1		3,642
DELTAGEN INC	EQUITY	24783R103	30	3,262	SH	DEFINED	6, 7, 8	3262	
DELTIC TIMBER CORP	EQUITY	247850100	87	3,191	SH	DEFINED	6, 7, 8	3191	
DELTIC TIMBER CORP.	EQUITY	247850100	90	3,299	SH	DEFINED	1		3,299
DELUXE CORP	EQUITY	248019101	9	210	SH	DEFINED	5	210	
DELUXE CORP	EQUITY	248019101	2205	53,040	SH	DEFINED	6, 7, 8	53040	
DELUXE CORP.	EQUITY	248019101	2295	55,200	SH	DEFINED	1		55,200
DENBURY RES INC	EQUITY	247916208	40	5,511	SH	DEFINED	6, 7, 8	5511	
DENBURY RESOURCES INC	EQUITY	247916208	43	5,825	SH	DEFINED	1		5,825
DENDREON CORP	EQUITY	24823Q107	47	4,647	SH	DEFINED	1		4,647
DENDREON CORP	EQUITY	24823Q107	44	4,410	SH	DEFINED	6, 7, 8	4410	
DENDRITE INTERNATIONAL, INC.	EQUITY	248239105	126	9,002	SH	DEFINED	1		9,002
DENDRITE INTL INC	EQUITY	248239105	118	8,439	SH	DEFINED	6, 7, 8	8439	
DENTSPLY INTERNATIONAL INC.	EQUITY	249030107	3191	63,565	SH	DEFINED	1		63,565
DENTSPLY INTL INC NEW	EQUITY	249030107	3163	63,000	SH	DEFINED	6, 7, 8	63000	
DENTSPLY INTL INC NEW	EQUITY	249030107	12399	247,000	SH	DEFINED	2		247000
DEVELOPERS DIVERS RLTY COM	EQUITY	251591103	18943	991,800	SH	Sole	3	878600	113200
DEVELOPERS DIVERSIFIED REALTY	EQUITY	251591103	9150	479,066	SH	DEFINED	1		479,066
DEVELOPERS DIVERSIFIED RL	EQUITY	251591103	308	16,151	SH	DEFINED	6, 7, 8	16151	
DEVON ENERGY CORP NEW	EQUITY	25179M103	15	390	SH	DEFINED	5	390	
DEVON ENERGY CORP NEW	EQUITY	25179M103	2061	53,320	SH	DEFINED	6, 7, 8	53320	
DEVON ENERGY CORP.	EQUITY	25179M103	2210	57,186	SH	DEFINED	1		57,186
DEVON ENERGY CORPORATION NEW	EQUITY	25179M103	3583	92,700	SH	DEFINED	2		92700
DEVRY INC DEL	EQUITY	251893103	2413	84,800	SH	DEFINED	6, 7, 8	84800	
DEVRY INC DEL COM	EQUITY	251893103	19169	673,770	SH	Sole	3	648570	25200
DEVRY, INC.	EQUITY	251893103	2434	85,558	SH	DEFINED	1		85,558
DIAGNOSTIC PRODS CORP	EQUITY	252450101	269	6,131	SH	DEFINED	6, 7, 8	6131	
DIAGNOSTIC PRODUCTS CORP.	EQUITY	252450101	283	6,445	SH	DEFINED	1		6,445
DIAL CORP NEW	EQUITY	25247D101	2471	144,094	SH	DEFINED	6, 7, 8	144094	
DIAL CORP.	EQUITY	25247D101	2493	145,344	SH	DEFINED	1		145,344

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DIAMOND OFFSHORE DRILLING	EQUITY	25271C102	15	503	SH	DEFINED	1		503	
DIAMOND OFFSHORE DRILLING INC	EQUITY	25271C102	3897	128,200	SH	DEFINED	2		128200	
DIAMONDCLUSTER INTL INC	EQUITY	25278P106	302	23,061	SH	DEFINED	6, 7, 8	23061		
DIAMONDCLUSTER INT'L INC CL A	EQUITY	25278P106	111	8,469	SH	DEFINED	1		8,469	
DIANON SYS INC	EQUITY	252826102	154	2,526	SH	DEFINED	6, 7, 8	2526		
DIANON SYSTEMS INC	EQUITY	252826102	163	2,678	SH	DEFINED	1		2,678	
DIEBOLD INC	EQUITY	253651103	3510	86,800	SH	DEFINED	6, 7, 8	86800		
DIEBOLD, INC.	EQUITY	253651103	3532	87,336	SH	DEFINED	1		87,336	
DIGENE CORP	EQUITY	253752109	97	3,300	SH	DEFINED	1		3,300	
DIGENE CORP	EQUITY	253752109	9163	310,600	SH	Sole	3	310600		
DIGENE CORP	EQUITY	253752109	93	3,150	SH	DEFINED	6, 7, 8	3150		
DIGEX INC DEL	EQUITY	253756100	19	6,196	SH	DEFINED	6, 7, 8	6196		
DIGEX, INC.	EQUITY	253756100	19	6,508	SH	DEFINED	1		6,508	
DIGIMARC CORP	EQUITY	253807101	56	3,033	SH	DEFINED	1		3,033	
DIGIMARC CORP	EQUITY	253807101	54	2,890	SH	DEFINED	6, 7, 8	2890		
DIGITAL GENERATION SYS IN	EQUITY	253921100	11	10,004	SH	DEFINED	6, 7, 8	10004		
DIGITAL GENERATION SYSTEMS	EQUITY	253921100	12	10,730	SH	DEFINED	1		10,730	
DIGITAL INSIGHT	EQUITY	25385P106	174	7,763	SH	DEFINED	1		7,763	
DIGITAL INSIGHT CORP	EQUITY	25385P106	166	7,418	SH	DEFINED	6, 7, 8	7418		
DIGITAL LIGHTWAVE INC	EQUITY	253855100	36	3,803	SH	DEFINED	1		3,803	
DIGITAL LIGHTWAVE INC	EQUITY	253855100	34	3,668	SH	DEFINED	6, 7, 8	3668		
DIGITAL THINK INC	EQUITY	25388M100	64	5,972	SH	DEFINED	1		5,972	
DIGITALTHINK INC	EQUITY	25388M100	61	5,637	SH	DEFINED	6, 7, 8	5637		
DIGITAS INC	EQUITY	25388K104	10	2,544	SH	DEFINED	1		2,544	
DIGITAS INC	EQUITY	25388K104	10	2,444	SH	DEFINED	6, 7, 8	2444		
DILLARDS INC	EQUITY	254067101	4	260	SH	DEFINED	5	260		
DILLARDS INC	EQUITY	254067101	891	55,693	SH	DEFINED	6, 7, 8	55693		
DILLARDS, INC. CLASS A	EQUITY	254067101	940	58,738	SH	DEFINED	1		58,738	
DIME BANCORP INC NEW	EQUITY	25429Q102	5188	143,800	SH	DEFINED	6, 7, 8	143800		
DIME BANCORP -WT	EQUITY	25429Q110		512	SH	DEFINED	1		512	
DIME CMNTY BANCSHARES	EQUITY	253922108	124	4,430	SH	DEFINED	6, 7, 8	4430		
DIME COMMUNITY BANCSHARES	EQUITY	253922108	132	4,695	SH	DEFINED	1		4,695	
DIME LITIGATION	EQUITY	25429Q102	5213	144,475	SH	DEFINED	1		144,475	
DIMON INC	EQUITY	254394109	96	13,368	SH	DEFINED	6, 7, 8	13368		
DIMON, INC.	EQUITY	254394109	101	13,963	SH	DEFINED	1		13,963	
DIONEX CORP	EQUITY	254546104	148	5,810	SH	DEFINED	6, 7, 8	5810		
DIONEX CORP.	EQUITY	254546104	156	6,128	SH	DEFINED	1		6,128	
DIRECT FOCUS	EQUITY	254931108	281	9,021	SH	DEFINED	1		9,021	
DIRECT FOCUS INC	EQUITY	254931108	269	8,610	SH	DEFINED	6, 7, 8	8610		
DISNEY WALT CO	EQUITY	254687106	132	6,370	SH	DEFINED	5	6370		
DISNEY WALT CO	EQUITY	254687106	21263	1,026,188	SH	DEFINED	6, 7, 8	1026188		
DISTRIBUCION Y SERVICIO ADR	EQUITY	254753106	1656	126,450	SH	DEFINED	1		126,450	
DITECH COMMUNICATIONS COR	EQUITY	25500M103	46	7,668	SH	DEFINED	6, 7, 8	7668		
DITECH COMMUNICATIONS CORP	EQUITY	25500M103	48	8,033	SH	DEFINED	1		8,033	
DIVERSA CORP	EQUITY	255064107	883	62,375	SH	DEFINED	1		62,375	
DIVERSA CORP	EQUITY	255064107	216	15,300	SH	DEFINED	6, 7, 8	15300		
DIVINE INC	EQUITY	255402109	43	58,212	SH	DEFINED	1		58,212	
DIVINE INC	EQUITY	255402109	41	55,752	SH	DEFINED	6, 7, 8	55752		
DMC STRATEX NETWORKS INC	EQUITY	23322L106	201	25,821	SH	DEFINED	1		25,821	
DMC STRATEX NETWORKS INC	EQUITY	23322L106	192	24,738	SH	DEFINED	6, 7, 8	24738		

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DOBSON COMMUNICATIONS	EQUITY	256069105	63	7,434	SH	DEFINED	1		7,434	
DOBSON COMMUNICATIONS COR	EQUITY	256069105	61	7,095	SH	DEFINED	6, 7, 8	7095		
DOCENT INC	EQUITY	25608L106	35	10,918	SH	DEFINED	1		10,918	
DOCENT INC	EQUITY	25608L106	33	10,567	SH	DEFINED	6, 7, 8	10567		
DOCUMENTUM INC	EQUITY	256159104	236	10,864	SH	DEFINED	6, 7, 8	10864		
DOCUMENTUM, INC.	EQUITY	256159104	250	11,492	SH	DEFINED	1		11,492	
DOLE FOOD CO., INC.	EQUITY	256605106	2202	82,068	SH	DEFINED	1		82,068	
DOLE FOOD INC	EQUITY	256605106	2185	81,436	SH	DEFINED	6, 7, 8	81436		
DOLLAR GEN CORP	EQUITY	256669102	15	1,030	SH	DEFINED	5	1030		
DOLLAR GEN CORP	EQUITY	256669102	2083	139,790	SH	DEFINED	6, 7, 8	139790		
DOLLAR GENERAL CORP.	EQUITY	256669102	2254	151,257	SH	DEFINED	1		151,257	
DOLLAR THRIFTY AUTOMOTIVE	EQUITY	256743105	118	7,615	SH	DEFINED	1		7,615	
DOLLAR THRIFTY AUTOMOTIVE	EQUITY	256743105	112	7,242	SH	DEFINED	6, 7, 8	7242		
DOLLAR TREE STORES INC	EQUITY	256747106	4216	136,400	SH	DEFINED	6, 7, 8	136400		
DOLLAR TREE STORES INC.	EQUITY	256747106	27798	899,322	SH	DEFINED	1		899,322	
Dominion	EQUITY	2574U109	7813	130,000	SH	DEFINED	4		130,000	
DOMINION RES INC VA NEW	EQUITY	25746U109	49	820	SH	DEFINED	5	820		
DOMINION RES INC VA NEW	EQUITY	25746U109	6686	111,240	SH	DEFINED	6, 7, 8	111240		
DOMINION RES INC VA NEW	EQUITY	25746U109	5012	83,400	SH	DEFINED	2		83400	
DOMINION RESOURCES, INC.	EQUITY	25746U109	7058	117,433	SH	DEFINED	1		117,433	
DONALDSON CO., INC.	EQUITY	257651109	2554	65,749	SH	DEFINED	1		65,749	
DONALDSON INC	EQUITY	257651109	2534	65,240	SH	DEFINED	6, 7, 8	65240		
DONNELLEY R R & SONS CO	EQUITY	257867101	11	360	SH	DEFINED	5	360		
DONNELLEY R R & SONS CO	EQUITY	257867101	1437	48,400	SH	DEFINED	6, 7, 8	48400		
DORAL FINANCIAL CORP.	EQUITY	25811P100	350	11,217	SH	DEFINED	1		11,217	
DORAL FINL CORP	EQUITY	25811P100	334	10,715	SH	DEFINED	6, 7, 8	10715		
DORAL FINL CORP COM	EQUITY	25811P100	21507	689,110	SH	Sole	3	678010		11100
DOUBLECLICK INC	EQUITY	258609304	20	1,722	SH	DEFINED	1		1,722	
DOVER CORP	EQUITY	260003108	23	630	SH	DEFINED	5	630		
DOVER CORP	EQUITY	260003108	4312	116,310	SH	DEFINED	6, 7, 8	116310		
DOVER CORP.	EQUITY	260003108	4551	122,775	SH	DEFINED	1		122,775	
DOVER DOWNS ENTERTAINMENT	EQUITY	260086103	84	5,459	SH	DEFINED	1		5,459	
DOVER DOWNS ENTMT INC	EQUITY	260086103	79	5,177	SH	DEFINED	6, 7, 8	5177		
DOW CHEM CO	EQUITY	260543103	95	2,820	SH	DEFINED	5	2820		
DOW CHEM CO	EQUITY	260543103	13556	401,300	SH	DEFINED	6, 7, 8	401300		
DOW CHEM CO	EQUITY	260543103	6661	197,200	SH	DEFINED	2		197200	
DOW CHEM CO COM	EQUITY	260543103	2145	63,500	SH	Sole	3	63500		
Dow Chemical	EQUITY	260543103	1351	40,000	SH	DEFINED	4		40,000	
DOW CHEMICAL CO.	EQUITY	260543103	14273	422,530	SH	DEFINED	1		422,530	
DOW JONES & CO INC	EQUITY	260561105	15	270	SH	DEFINED	5	270		
DOW JONES & CO INC	EQUITY	260561105	1966	35,920	SH	DEFINED	6, 7, 8	35920		
DOW JONES & CO., INC.	EQUITY	260561105	2367	43,249	SH	DEFINED	1		43,249	
DOWNEY FINANCIAL CORP.	EQUITY	261018105	271	6,573	SH	DEFINED	1		6,573	
DOWNEY FINL CORP	EQUITY	261018105	261	6,329	SH	DEFINED	6, 7, 8	6329		
DPL INC	EQUITY	233293109	3701	153,700	SH	DEFINED	6, 7, 8	153700		
DPL, INC.	EQUITY	233293109	3724	154,660	SH	DEFINED	1		154,660	
DQE INC	EQUITY	23329J104	8397	443,594	SH	DEFINED	1		443,594	
DQE INC	EQUITY	23329J104	2407	127,166	SH	DEFINED	6, 7, 8	127166		
DRESS BARN INC	EQUITY	261570105	112	4,481	SH	DEFINED	6, 7, 8	4481		
DRESS BARN, INC.	EQUITY	261570105	117	4,695	SH	DEFINED	1		4,695	

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DREYERS GRAND ICE CREAM I	EQUITY	261878102	1894	49,188	SH	DEFINED	6, 7, 8	49188		
DREYER'S GRAND ICE CREAM, INC.	EQUITY	261878102	1851	48,054	SH	DEFINED	1		48,054	
DRILL QUIP	EQUITY	262037104	46	1,901	SH	DEFINED	1		1,901	
DRIL-QUIP INC	EQUITY	262037104	42	1,761	SH	DEFINED	6, 7, 8	1761		
DRS TECHNOLOGIES INC	EQUITY	23330X100	134	3,752	SH	DEFINED	1		3,752	
DRS TECHNOLOGIES INC	EQUITY	23330X100	220	6,176	SH	DEFINED	6, 7, 8	6176		
DSP GROUP INC	EQUITY	23332B106	1136	48,818	SH	DEFINED	6, 7, 8	48818		
DSP GROUP, INC. COM	EQUITY	23332B106	924	39,731	SH	DEFINED	1		39,731	
DST SYS INC DEL	EQUITY	233326107	7288	146,200	SH	DEFINED	6, 7, 8	146200		
DST SYSTEMS INC	EQUITY	233326107	7333	147,093	SH	DEFINED	1		147,093	
DTE ENERGY CO	EQUITY	233331107	21	510	SH	DEFINED	5	510		
DTE ENERGY CO	EQUITY	233331107	2884	68,770	SH	DEFINED	6, 7, 8	68770		
DTE ENERGY CO.	EQUITY	233331107	12477	297,491	SH	DEFINED	1		297,491	
DTE Energy Company	EQUITY	233331107	8807	210,000	SH	DEFINED	4		210,000	
DU PONT E I DE NEMOURS &	EQUITY	263534109	136	3,200	SH	DEFINED	5	3200		
DU PONT E I DE NEMOURS &	EQUITY	263534109	20128	473,490	SH	DEFINED	6, 7, 8	473490		
DU PONT E I DE NEMOURS + CO	EQUITY	263534109	4635	109,044	SH	DEFINED	2		109044	
DUANE READE INC	EQUITY	263578106	614	20,216	SH	DEFINED	6, 7, 8	20216		
DUANE READE, INC.	EQUITY	263578106	243	7,997	SH	DEFINED	1		7,997	
DUKE ENERGY CORP	EQUITY	264399106	95	2,430	SH	DEFINED	5	2430		
DUKE ENERGY CORP	EQUITY	264399106	12884	328,180	SH	DEFINED	6, 7, 8	328180		
DUKE ENERGY CORP.	EQUITY	264399106	13602	346,454	SH	DEFINED	1		346,454	
DUKE REALTY	EQUITY	264411505	27	1,100	SH	DEFINED	1		1,100	
DUKE REALTY CORP COM NEW	EQUITY	264411505	7245	297,774	SH	Sole	3	218528		79246
DUN & BRADSTREET CORP DEL	EQUITY	26483E100	3807	107,850	SH	DEFINED	6, 7, 8	107850		
DUN & BRADSTREET CORP NEW WI	EQUITY	26483E100	3390	96,041	SH	DEFINED	1		96,041	
DUPONT PHOTOMASKS	EQUITY	26613X101	65	1,505	SH	DEFINED	1		1,505	
DUPONT PHOTOMASKS INC	EQUITY	26613X101	113	2,590	SH	DEFINED	6, 7, 8	2590		
DURA AUTOMOTIVE SYSTEM	EQUITY	265903104	52	4,765	SH	DEFINED	1		4,765	
DURA AUTOMOTIVE SYSTEMS C	EQUITY	265903104	49	4,419	SH	DEFINED	6, 7, 8	4419		
DURASWITCH INDUSTRIES INC	EQUITY	266905207	12	1,462	SH	DEFINED	1		1,462	
DURASWITCH INDUSTRIES INC	EQUITY	266905207	11	1,338	SH	DEFINED	6, 7, 8	1338		
DURATEK INC	EQUITY	26658Q102	1028	230,000	SH	DEFINED	1		230,000	
DURECT CORP	EQUITY	266605104	63	5,444	SH	DEFINED	6, 7, 8	5444		
DURECT CORPORATION	EQUITY	266605104	66	5,679	SH	DEFINED	1		5,679	
DUSA PHARMACEUTICALS INC	EQUITY	266898105	33	4,135	SH	DEFINED	1		4,135	
DUSA PHARMACEUTICALS INC	EQUITY	266898105	31	3,906	SH	DEFINED	6, 7, 8	3906		
DVI INC	EQUITY	233343102	67	3,917	SH	DEFINED	6, 7, 8	3917		
DVI, INC.	EQUITY	233343102	70	4,061	SH	DEFINED	1		4,061	
DYAX CORP	EQUITY	26746E103	64	5,837	SH	DEFINED	1		5,837	
DYAX CORP	EQUITY	26746E103	61	5,572	SH	DEFINED	6, 7, 8	5572		
DYCOM INDS INC	EQUITY	267475101	1096	65,618	SH	DEFINED	6, 7, 8	65618		
DYCOM INDUSTRIES, INC.	EQUITY	267475101	1106	66,174	SH	DEFINED	1		66,174	
DYNACQ INTERNATIONAL INC	EQUITY	267919306	31	1,372	SH	DEFINED	1		1,372	
DYNACQ INTL INC	EQUITY	267919306	28	1,266	SH	DEFINED	6, 7, 8	1266		
DYNEGY INC NEW	EQUITY	26816Q101	28	1,100	SH	DEFINED	5	1100		
DYNEGY INC NEW	EQUITY	26816Q101	3784	148,380	SH	DEFINED	6, 7, 8	148380		
DYNEGY INC.	EQUITY	26816Q101	3994	156,646	SH	DEFINED	1		156,646	
E M C CORP MASS	EQUITY	268648102	93	6,920	SH	DEFINED	5	6920		
E M C CORP MASS	EQUITY	268648102	14432	1,073,800	SH	DEFINED	6, 7, 8	1073800		

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E M C CORP MASS	EQUITY	268648102	125	9,280	SH	DEFINED	2		9280	
E M C CORP MASS	EQUITY	268648102	14546	1,082,300	SH	DEFINED	2		1082300	
E PIPHANY INC	EQUITY	26881V100	155	17,746	SH	DEFINED	6, 7, 8	17746		
E TRADE GROUP INC	EQUITY	269246104	4640	452,700	SH	DEFINED	6, 7, 8	452700		
E*TRADE GROUP, INC.	EQUITY	269246104	4670	455,569	SH	DEFINED	1		455,569	
E.I. DU PONT DE NEMOURS AND CO	EQUITY	263534109	21154	497,621	SH	DEFINED	1		497,621	
E.PIHPANY, INC.	EQUITY	26881V100	162	18,571	SH	DEFINED	1		18,571	
EARTHLINK INC	EQUITY	270321102	9	722	SH	DEFINED	1		722	
EARTHSHELL CORP	EQUITY	27032B100	27	13,413	SH	DEFINED	6, 7, 8	13413		
EARTHSHELL CORP.	EQUITY	27032B100	28	14,152	SH	DEFINED	1		14,152	
EARTHWATCH INC	EQUITY	270324601	236	720,997	SH	DEFINED	2		720997	
EAST WEST BANCORP	EQUITY	27579R104	188	7,301	SH	DEFINED	1		7,301	
EAST WEST BANCORP INC	EQUITY	27579R104	475	18,466	SH	DEFINED	6, 7, 8	18466		
EASTGROUP PPTY INC	EQUITY	277276101	118	5,099	SH	DEFINED	6, 7, 8	5099		
EASTGROUP PROPERTIES, INC.	EQUITY	277276101	124	5,388	SH	DEFINED	1		5,388	
EASTMAN CHEM CO	EQUITY	277432100	9	240	SH	DEFINED	5	240		
EASTMAN CHEM CO	EQUITY	277432100	1274	32,640	SH	DEFINED	6, 7, 8	32640		
EASTMAN CHEMICAL CO.	EQUITY	277432100	1367	35,034	SH	DEFINED	1		35,034	
EASTMAN KODAK CO	EQUITY	277461109	27	910	SH	DEFINED	5	910		
EASTMAN KODAK CO	EQUITY	277461109	3620	123,010	SH	DEFINED	6, 7, 8	123010		
EASTMAN KODAK CO	EQUITY	277461109	3949	134,173	SH	DEFINED	2		134173	
EASTMAN KODAK CO.	EQUITY	277461109	3822	129,858	SH	DEFINED	1		129,858	
EATON CORP	EQUITY	278058102	16	220	SH	DEFINED	5	220		
EATON CORP	EQUITY	278058102	2699	36,270	SH	DEFINED	6, 7, 8	36270		
EATON CORP.	EQUITY	278058102	2875	38,641	SH	DEFINED	1		38,641	
EATON VANCE CORP	EQUITY	278265103	4079	114,740	SH	DEFINED	6, 7, 8	114740		
EATON VANCE CORP.	EQUITY	278265103	4106	115,495	SH	DEFINED	1		115,495	
EBAY INC	EQUITY	278642103	642	9,600	SH	DEFINED	6, 7, 8	9600		
EBAY INC	EQUITY	278642103	12316	184,100	SH	DEFINED	2		184100	
EBAY, INC.	EQUITY	278642103	642	9,600	SH	DEFINED	1		9,600	
ECHELON	EQUITY	27874N105	99	7,026	SH	DEFINED	1		7,026	
ECHELON CORP	EQUITY	27874N105	95	6,722	SH	DEFINED	6, 7, 8	6722		
ECHOSTAR COMMUNICATIONS CORP N	EQUITY	278762109	6998	254,750	SH	DEFINED	2		254750	
ECHOSTAR COMMUNICATIONS CORP. CLASS A	EQUITY	278762109	153	5,570	SH	DEFINED	1		5,570	
ECHOSTAR COMMUNICATIONS N	EQUITY	278762109	153	5,570	SH	DEFINED	6, 7, 8	5570		
ECLIPSYS CORP	EQUITY	278856109	415	24,755	SH	DEFINED	6, 7, 8	24755		
ECLIPSYS CORP.	EQUITY	278856109	221	13,185	SH	DEFINED	1		13,185	
ECOLAB INC	EQUITY	278865100	16	400	SH	DEFINED	5	400		
ECOLAB INC	EQUITY	278865100	2175	54,030	SH	DEFINED	6, 7, 8	54030		
ECOLAB, INC.	EQUITY	278865100	2367	58,797	SH	DEFINED	1		58,797	
ECTEL LTD	EQUITY	M29925100	48	2,774	SH	DEFINED	6, 7, 8	2774		
EDEN BIOSCIENCE CORP	EQUITY	279445100	31	6,174	SH	DEFINED	6, 7, 8	6174		
EDEN BIOSCIENCE CORPORATION	EQUITY	279445100	33	6,476	SH	DEFINED	1		6,476	
EDISON INTERNATIONAL INC	EQUITY	281020107	2236	148,101	SH	DEFINED	1		148,101	
EDISON INTL	EQUITY	281020107	15	1,020	SH	DEFINED	5	1020		
EDISON INTL	EQUITY	281020107	2080	137,740	SH	DEFINED	6, 7, 8	137740		
EDISON SCHOOLS INC	EQUITY	281033100	157	7,993	SH	DEFINED	1		7,993	
EDISON SCHOOLS INC	EQUITY	281033100	147	7,482	SH	DEFINED	6, 7, 8	7482		
EDO CORP	EQUITY	281347104	80	3,037	SH	DEFINED	1		3,037	
EDO CORP	EQUITY	281347104	76	2,879	SH	DEFINED	6, 7, 8	2879		

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EDO CORP	EQUITY	281347104	661	25,000	SH	DEFINED	2		25000	
EDUCATION MANAGEMENT CORP.	EQUITY	28139T101	1717	47,354	SH	DEFINED	1		47,354	
EDUCATION MGMT CORP	EQUITY	28139T101	1806	49,825	SH	DEFINED	6, 7, 8	49825		
EDUCATION MGMT CORP COM	EQUITY	28139T101	44591	1,230,102	SH	Sole	3	1215202		14900
EDWARDS AG INC	EQUITY	281760108	4223	95,600	SH	DEFINED	6, 7, 8	95600		
EDWARDS J D + CO	EQUITY	281667105	11803	717,500	SH	DEFINED	2		717500	
EDWARDS LIFESCIENCES CORP	EQUITY	28176E108	2501	90,504	SH	DEFINED	6, 7, 8	90504		
EDWARDS LIFESCIENCES CP	EQUITY	28176E108	2526	91,431	SH	DEFINED	1		91,431	
EEX CORP	EQUITY	26842V207	18	9,890	SH	DEFINED	6, 7, 8	9890		
EEX CORP.	EQUITY	26842V207	19	10,195	SH	DEFINED	1		10,195	
EFUNDS CORP	EQUITY	28224R101	192	13,976	SH	DEFINED	1		13,976	
EFUNDS CORP	EQUITY	28224R101	480	34,889	SH	DEFINED	6, 7, 8	34889		
EGL INC	EQUITY	268484102	950	68,101	SH	DEFINED	6, 7, 8	68101		
EGL INC.	EQUITY	268484102	958	68,684	SH	DEFINED	1		68,684	
EL PASO CORP	EQUITY	28336L109	22321	500,369	SH	DEFINED	1		500,369	
EL PASO CORP	EQUITY	28336L109	71	1,600	SH	DEFINED	5	1600		
EL PASO CORP	EQUITY	28336L109	9628	215,820	SH	DEFINED	6, 7, 8	215820		
EL PASO ELEC CO	EQUITY	283677854	240	16,584	SH	DEFINED	6, 7, 8	16584		
EL PASO ELECTRIC CO.	EQUITY	283677854	250	17,231	SH	DEFINED	1		17,231	
ELAN CORP PLC - B WARRANTS	EQUITY	284131802	6800	200,000	SH	DEFINED	1		200,000	
ELANTEC SEMICONDUCTOR INC	EQUITY	284155108	261	6,804	SH	DEFINED	1		6,804	
ELANTEC SEMICONDUCTOR INC	EQUITY	284155108	250	6,505	SH	DEFINED	6, 7, 8	6505		
ELCOR CORP	EQUITY	284443108	171	6,144	SH	DEFINED	6, 7, 8	6144		
ELCOR CORP.	EQUITY	284443108	181	6,518	SH	DEFINED	1		6,518	
ELECTRO RENT CORP	EQUITY	285218103	60	4,627	SH	DEFINED	6, 7, 8	4627		
ELECTRO RENT CORP.	EQUITY	285218103	62	4,785	SH	DEFINED	1		4,785	
ELECTRO SCIENTIFIC INDS	EQUITY	285229100	234	7,814	SH	DEFINED	6, 7, 8	7814		
ELECTRO SCIENTIFIC INDUSTRIES,	EQUITY	285229100	247	8,239	SH	DEFINED	1		8,239	
ELECTROGLAS INC	EQUITY	285324109	94	6,380	SH	DEFINED	6, 7, 8	6380		
ELECTROGLAS, INC.	EQUITY	285324109	99	6,686	SH	DEFINED	1		6,686	
ELECTRONIC ARTS	EQUITY	285512109	10266	171,240	SH	DEFINED	1		171,240	
ELECTRONIC ARTS	EQUITY	285512109	9676	161,400	SH	DEFINED	2		161400	
ELECTRONIC ARTS INC	EQUITY	285512109	10168	169,600	SH	DEFINED	6, 7, 8	169600		
ELECTRONIC ARTS INC COM	EQUITY	285512109	2398	40,000	SH	Sole	3	40000		
ELECTRONIC DATA SYS CORP NEW	EQUITY	285661104	353	5,150	SH	DEFINED	2		5150	
ELECTRONIC DATA SYS NEW	EQUITY	285661104	101	1,480	SH	DEFINED	5	1480		
ELECTRONIC DATA SYS NEW	EQUITY	285661104	17565	256,230	SH	DEFINED	6, 7, 8	256230		
ELECTRONIC DATA SYS NW COM	EQUITY	285661104	2399	35,000	SH	Sole	3	35000		
ELECTRONIC DATA SYSTEMS CORP.	EQUITY	285661104	18624	271,685	SH	DEFINED	1		271,685	
ELECTRONICS BOUTIQUE HLDG	EQUITY	286045109	113	2,818	SH	DEFINED	6, 7, 8	2818		
ELECTRONICS BOUTIQUE HLDGS. CO	EQUITY	286045109	117	2,928	SH	DEFINED	1		2,928	
ELECTRONICS BOUTQ HLDG COM	EQUITY	286045109	26265	657,600	SH	Sole	3	657600		
ELECTRONICS FOR IMAGING I	EQUITY	286082102	524	23,498	SH	DEFINED	6, 7, 8	23498		
ELECTRONICS FOR IMAGING, INC.	EQUITY	286082102	395	17,722	SH	DEFINED	1		17,722	
ELI LILLY AND CO.	EQUITY	532457108	47038	598,902	SH	DEFINED	1		598,902	
ELIZABETH ARDEN INC	EQUITY	28660G106	47	3,065	SH	DEFINED	1		3,065	
ELIZABETH ARDEN INC	EQUITY	28660G106	43	2,811	SH	DEFINED	6, 7, 8	2811		
ELIZABETH ARDEN INC	EQUITY	28660G106	1203	78,800	SH	DEFINED	2		78800	
EMBARCADERO TECHNOLOGIES	EQUITY	290787100	64	2,661	SH	DEFINED	6, 7, 8	2661		
EMBARCADERO TECHNOLOGIES INC	EQUITY	290787100	68	2,828	SH	DEFINED	1		2,828	

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Embotelladora Andina -ADR 'B'	EQUITY	29081P303	303	38,300	SH	DEFINED	1		38,300	
EMC Corp / Mass	EQUITY	268648102	739	55,000	SH	DEFINED	4		55,000	
EMC CORP.	EQUITY	268648102	17773	1,322,424	SH	DEFINED	1		1,322,424	
EMCOR GROUP INC	EQUITY	29084Q100	156	3,441	SH	DEFINED	6, 7, 8	3441		
EMCOR GROUP, INC.	EQUITY	29084Q100	162	3,569	SH	DEFINED	1		3,569	
EMCORE CORP	EQUITY	290846104	87	6,447	SH	DEFINED	6, 7, 8	6447		
EMCORE CORPORATION	EQUITY	290846104	90	6,683	SH	DEFINED	1		6,683	
Emerson Elec Co	EQUITY	291011104	2855	50,000	SH	DEFINED	4		50,000	
EMERSON ELEC CO	EQUITY	291011104	77	1,340	SH	DEFINED	5	1340		
EMERSON ELEC CO	EQUITY	291011104	13469	235,881	SH	DEFINED	6, 7, 8	235881		
EMERSON ELEC CO	EQUITY	291011104	3849	67,408	SH	DEFINED	2		67408	
EMERSON ELECTRIC CO.	EQUITY	291011104	14070	246,412	SH	DEFINED	1		246,412	
EMEX CORP	EQUITY	291206100	12	3,732	SH	DEFINED	1		3,732	
EMEX CORP	EQUITY	291206100	12	3,732	SH	DEFINED	6, 7, 8	3732		
EMISPHERE TECHNOLOGIES IN	EQUITY	291345106	158	4,951	SH	DEFINED	6, 7, 8	4951		
EMISPHERE TECHNOLOGIES INC	EQUITY	291345106	165	5,161	SH	DEFINED	1		5,161	
EMMIS COMMUNICATIONS CORP	EQUITY	291525103	1362	57,600	SH	DEFINED	6, 7, 8	57600		
EMMIS COMMUNICATIONS CORP. CLASS A	EQUITY	291525103	1366	57,771	SH	DEFINED	1		57,771	
EMPIRE DIST ELEC CO	EQUITY	291641108	119	5,659	SH	DEFINED	6, 7, 8	5659		
EMPIRE DISTRICT ELECTRIC CO.	EQUITY	291641108	123	5,875	SH	DEFINED	1		5,875	
EMPRESA NACIONAL DE ELEC ADR	EQUITY	29244T101	850	81,892	SH	DEFINED	1		81,892	
EMULEX CORP	EQUITY	292475209	42	1,057	SH	DEFINED	1		1,057	
EMULEX CORP	EQUITY	292475209	10869	275,100	SH	DEFINED	2		275100	
ENCOMPASS SERVICES CORP.	EQUITY	29255U104	61	21,159	SH	DEFINED	1		21,159	
ENCOMPASS SVCS CORP	EQUITY	29255U104	112	38,498	SH	DEFINED	6, 7, 8	38498		
ENCORE ACQUISITION CO	EQUITY	29255W100	30	2,276	SH	DEFINED	1		2,276	
ENCORE ACQUISITION CO	EQUITY	29255W100	30	2,276	SH	DEFINED	6, 7, 8	2276		
ENCORE WIRE CORP	EQUITY	292562105	53	4,412	SH	DEFINED	1		4,412	
ENCORE WIRE CORP	EQUITY	292562105	50	4,158	SH	DEFINED	6, 7, 8	4158		
ENDESA ADR	EQUITY	29258N107	157	10,000	SH	DEFINED	1		10,000	
ENDESA S A	EQUITY	29258N107	157	10,000	SH	DEFINED	6, 7, 8	10000		
ENDO PHARMACEUTICALS	EQUITY	29264F114	76	9,541	SH	DEFINED	1		9,541	
ENDO PHARMACEUTICALS HLDG	EQUITY	29264F205	69	5,949	SH	DEFINED	6, 7, 8	5949		
ENDO PHARMACEUTICALS HLDG	EQUITY	29264F114	3	3,251	SH	DEFINED	6, 7, 8	3251		
ENDOCARE INC	EQUITY	29264P104	69	3,845	SH	DEFINED	1		3,845	
ENDOCARE INC	EQUITY	29264P104	66	3,654	SH	DEFINED	6, 7, 8	3654		
ENDOCARE INC COM	EQUITY	29264P104	19769	1,102,539	SH	Sole	3	1088039		14500
ENERGEN CORP	EQUITY	29265N108	219	8,903	SH	DEFINED	6, 7, 8	8903		
ENERGEN CORP.	EQUITY	29265N108	228	9,243	SH	DEFINED	1		9,243	
ENERGIZER HLDGS INC	EQUITY	29266R108	2122	111,400	SH	DEFINED	6, 7, 8	111400		
ENERGIZER HOLDINGS INC	EQUITY	29266R108	2135	112,098	SH	DEFINED	1		112,098	
ENERGY CONVERSION DEVICES	EQUITY	292659109	78	4,103	SH	DEFINED	6, 7, 8	4103		
ENERGY CONVERSION DEVICES, INC	EQUITY	292659109	81	4,286	SH	DEFINED	1		4,286	
ENERGY EAST CORP	EQUITY	29266M109	2715	142,988	SH	DEFINED	1		142,988	
ENERGY EAST CORP	EQUITY	29266M109	2697	142,000	SH	DEFINED	6, 7, 8	142000		
ENERGY PARTNERS LTD	EQUITY	29270U105	51	6,702	SH	DEFINED	1		6,702	
ENERGY PARTNERS LTD	EQUITY	29270U105	49	6,522	SH	DEFINED	6, 7, 8	6522		
ENGAGE INC	EQUITY	292827102	6	13,880	SH	DEFINED	6, 7, 8	13880		
ENGAGE TECHNOLOGIES, INC.	EQUITY	292827102	6	13,880	SH	DEFINED	1		13,880	
ENGELHARD CORP	EQUITY	292845104	11	410	SH	DEFINED	5	410		

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ENGELHARD CORP	EQUITY	292845104	1521	54,950	SH	DEFINED	6, 7, 8	54950		
ENGELHARD CORP COM	EQUITY	292845104	14816	535,270	SH	Sole	3	462200		73070
ENGELHARD CORP.	EQUITY	292845104	1634	59,033	SH	DEFINED	1		59,033	
ENGINEERED SUPPORT SYS IN	EQUITY	292866100	68	1,977	SH	DEFINED	6, 7, 8	1977		
ENGINEERED SUPPORT SYSTEMS	EQUITY	292866100	71	2,079	SH	DEFINED	1		2,079	
ENSCO INTERNATIONAL, INC.	EQUITY	26874Q100	4107	165,271	SH	DEFINED	1		165,271	
ENSCO INTL INC	EQUITY	26874Q100	4063	163,500	SH	DEFINED	6, 7, 8	163500		
ENSCO INTL INC	EQUITY	26874Q100	18575	747,500	SH	DEFINED	2		747500	
ENTEGRIS INC	EQUITY	29362U104	128	11,697	SH	DEFINED	1		11,697	
ENTEGRIS INC	EQUITY	29362U104	123	11,228	SH	DEFINED	6, 7, 8	11228		
ENTERASYS NETWORKS INC	EQUITY	293637104	2099	237,183	SH	DEFINED	1		237,183	
ENTERASYS NETWORKS INC	EQUITY	293637104	2230	251,950	SH	DEFINED	6, 7, 8	251950		
ENTERASYS NETWORKS INC COM	EQUITY	293637104	25762	2,910,927	SH	Sole	3	2672917		238010
ENTERCOM COMMUNICATIONS C	EQUITY	293639100	2755	55,100	SH	DEFINED	6, 7, 8	55100		
ENTERCOM COMMUNICATIONS CORP.	EQUITY	293639100	2765	55,297	SH	DEFINED	1		55,297	
ENTERGY ARKANSAS INC	EQUITY	29364G103	3916	100,136	SH	DEFINED	1		100,136	
ENTERGY CORP NEW	EQUITY	29364G103	27	690	SH	DEFINED	5	690		
ENTERGY CORP NEW	EQUITY	29364G103	3654	93,430	SH	DEFINED	6, 7, 8	93430		
ENTERTAINMENT PTYS TR	EQUITY	29380T105	92	4,738	SH	DEFINED	6, 7, 8	4738		
ENTERTAINMENT PROPERTIES TRUST	EQUITY	29380T105	96	4,938	SH	DEFINED	1		4,938	
ENTRADE INC	EQUITY	29382L993	60	156,250	SH	DEFINED	2		156250	
ENTRAVISION COMMUNIC	EQUITY	29382R107	7	594	SH	DEFINED	1		594	
ENTREMED INC	EQUITY	29382F103	37	4,383	SH	DEFINED	6, 7, 8	4383		
ENTREMED, INC.	EQUITY	29382F103	39	4,608	SH	DEFINED	1		4,608	
ENTRUST INC	EQUITY	293848107	138	13,561	SH	DEFINED	6, 7, 8	13561		
ENTRUST TECHNOLOGIES INC.	EQUITY	293848107	145	14,231	SH	DEFINED	1		14,231	
ENZO BIOCHEM INC	EQUITY	294100102	147	6,271	SH	DEFINED	6, 7, 8	6271		
ENZO BIOCHEM, INC.	EQUITY	294100102	154	6,546	SH	DEFINED	1		6,546	
ENZON INC	EQUITY	293904108	31	548	SH	DEFINED	1		548	
ENZON INC	EQUITY	293904108	268	4,755	SH	DEFINED	6, 7, 8	4755		
EOG RES INC	EQUITY	26875P101	14	360	SH	DEFINED	5	360		
EOG RES INC	EQUITY	26875P101	3458	88,410	SH	DEFINED	6, 7, 8	88410		
EOG RESOURCES INC	EQUITY	26875P101	2652	67,814	SH	DEFINED	1		67,814	
EPIQ SYS INC	EQUITY	26882D109	54	2,814	SH	DEFINED	6, 7, 8	2814		
EPIQ SYSTEMS INC	EQUITY	26882D109	57	2,967	SH	DEFINED	1		2,967	
EQUIFAX INC	EQUITY	294429105	11	450	SH	DEFINED	5	450		
EQUIFAX INC	EQUITY	294429105	1480	61,300	SH	DEFINED	6, 7, 8	61300		
EQUIFAX, INC.	EQUITY	294429105	1611	66,722	SH	DEFINED	1		66,722	
EQUITABLE RES INC	EQUITY	294549100	3829	112,400	SH	DEFINED	6, 7, 8	112400		
EQUITABLE RESOURCES, INC.	EQUITY	294549100	2665	78,218	SH	DEFINED	1		78,218	
EQUITY INNS INC	EQUITY	294703103	78	11,847	SH	DEFINED	6, 7, 8	11847		
EQUITY INNS, INC.	EQUITY	294703103	81	12,307	SH	DEFINED	1		12,307	
EQUITY OFFICE PTYS TR COM	EQUITY	294741103	65020	2,161,584	SH	Sole	3	1855182		306402
EQUITY OFFICE PROPERTIES	EQUITY	294741103	39	1,300	SH	DEFINED	5	1300		
EQUITY OFFICE PROPERTIES	EQUITY	294741103	5270	175,200	SH	DEFINED	6, 7, 8	175200		
EQUITY OFFICE PROPERTIES TRUST	EQUITY	294741103	7922	263,366	SH	DEFINED	1		263,366	
EQUITY ONE	EQUITY	294752100	5	396	SH	DEFINED	6, 7, 8	396		
EQUITY ONE INC	EQUITY	294752100	5	396	SH	DEFINED	1		396	
EQUITY RESIDENT PPTYS SH BEN I	EQUITY	29476L107	40154	1,398,600	SH	Sole	3	1197900		200700
EQUITY RESIDENTIAL PPTYS	EQUITY	29476L107	24	850	SH	DEFINED	5	850		



NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PUT/ PRN CALL	INVSTMT DSCRETN	OTHR MGRS	SOLE	VOTING AUTHORITY SHARED	NONE
EQUITY RESIDENTIAL PPTYS	EQUITY	29476L107	3434	119,610	SH	DEFINED	6, 7, 8	119610		
EQUITY RESIDENTIAL PROPS TR	EQUITY	29476L107	3531	122,985	SH	DEFINED	1		122,985	
ERICSSON L M TEL CO	EQUITY	294821400	119	22,780	SH	DEFINED	6, 7, 8	22780		
ERICSSON L M TEL CO	EQUITY	294821400	444	85,000	SH	DEFINED	6, 7, 8	85000		
ERICSSON LMTL CO.-ADR SERIES B	EQUITY	294821400	563	107,780	SH	DEFINED	1		107,780	
ERIE INDEMNITY COMPA	EQUITY	29530P102	5	134	SH	DEFINED	1			134
ESCO ELECTRONICS CORP	EQUITY	296315104	124	3,605	SH	DEFINED	1			3,605
ESCO TECHNOLOGIES INC	EQUITY	296315104	118	3,427	SH	DEFINED	6, 7, 8	3427		
ESPEED INC	EQUITY	296643109	39	4,687	SH	DEFINED	1			4,687
ESPEED INC	EQUITY	296643109	250	30,151	SH	DEFINED	6, 7, 8	30151		
ESPERION THERAPEUTICS COM	EQUITY	29664R106	2130	289,800	SH	Sole	3	289800		
ESPERION THERAPEUTICS INC	EQUITY	29664R106	43	5,826	SH	DEFINED	6, 7, 8	5826		
ESPERION THERAPEUTICS INC (USD)	EQUITY	29664R106	45	6,151	SH	DEFINED	1			6,151
ESS TECHNOLOGY INC	EQUITY	269151106	204	9,578	SH	DEFINED	6, 7, 8	9578		
ESS TECHNOLOGY, INC.	EQUITY	269151106	212	9,988	SH	DEFINED	1			9,988
ESSEX PPTY TR INC	EQUITY	297178105	222	4,497	SH	DEFINED	6, 7, 8	4497		
ESSEX PPTY TR INC COM	EQUITY	297178105	4640	93,900	SH	Sole	3	79800		14100
ESSEX PROPERTY TRUST, INC.	EQUITY	297178105	230	4,664	SH	DEFINED	1			4,664
ESTEE LAUDER COMPANIES-CL A	EQUITY	518439104	43	1,347	SH	DEFINED	1			1,347
ESTERLINE TECHNOLOGIES CO	EQUITY	297425100	107	6,673	SH	DEFINED	6, 7, 8	6673		
ESTERLINE TECHNOLOGIES CORP.	EQUITY	297425100	111	6,917	SH	DEFINED	1			6,917
ETHAN ALLEN INTERIOR	EQUITY	297602104	14	335	SH	DEFINED	1			335
ETHAN ALLEN INTERIORS INC	EQUITY	297602104	150	3,600	SH	DEFINED	6, 7, 8	3600		
EVEREST RE GROUP LTD	EQUITY	G3223R108	3973	56,200	SH	DEFINED	6, 7, 8	56200		
EVEREST RE GROUP LTD COM	EQUITY	G3223R108	94492	1,336,522	SH	Sole	3	1280982		55540
EVEREST RE GROUP, LTD	EQUITY	G3223R108	23353	330,315	SH	DEFINED	1			330,315
EVERGREEN RES INC	EQUITY	299900308	184	4,763	SH	DEFINED	6, 7, 8	4763		
EVERGREEN RESOURCES, INC.	EQUITY	299900308	194	5,021	SH	DEFINED	1			5,021
EVOLVE SOFTWARE INC.	EQUITY	30049P104	459	1,239,564	SH	DEFINED	1			1,239,564
EXACT SCIENCES CORP	EQUITY	30063P105	12	1,140	SH	DEFINED	6, 7, 8	1140		
EXACT SCIENCES CORP (USD)	EQUITY	30063P105	12	1,140	SH	DEFINED	1			1,140
EXAR CORP	EQUITY	300645108	548	26,265	SH	DEFINED	6, 7, 8	26265		
EXAR CORP.	EQUITY	300645108	242	11,594	SH	DEFINED	1			11,594
EXCEL TECHNOLOGY	EQUITY	30067T103	43	2,470	SH	DEFINED	1			2,470
EXCEL TECHNOLOGY INC	EQUITY	30067T103	42	2,395	SH	DEFINED	6, 7, 8	2395		
EXE TECHNOLOGIES INC	EQUITY	301504106	47	9,192	SH	DEFINED	6, 7, 8	9192		
EXE TECHNOLOGIES INC (USD)	EQUITY	301504106	49	9,706	SH	DEFINED	1			9,706
EXELIXIS INC	EQUITY	30161Q104	166	9,967	SH	DEFINED	6, 7, 8	9967		
EXELIXIS, INC.	EQUITY	30161Q104	173	10,407	SH	DEFINED	1			10,407
EXELON CORP	EQUITY	30161N101	48	1,000	SH	DEFINED	5	1000		
EXELON CORP	EQUITY	30161N101	7483	156,290	SH	DEFINED	6, 7, 8	156290		
EXIDE TECHNOLOGIES	EQUITY	302051107	11	9,276	SH	DEFINED	1			9,276
EXIDE TECHNOLOGIES	EQUITY	302051107	11	8,780	SH	DEFINED	6, 7, 8	8780		
EXPEDIA INC -CL A	EQUITY	302125109	4	101	SH	DEFINED	1			101
EXPEDITORS INTERNATIONAL OF WA	EQUITY	302130109	3606	63,315	SH	DEFINED	1			63,315
EXPEDITORS INTL WASH INC	EQUITY	302130109	3571	62,700	SH	DEFINED	6, 7, 8	62700		
EXPRESS SCRIPTS INC	EQUITY	302182100	5531	118,280	SH	DEFINED	6, 7, 8	118280		
EXPRESS SCRIPTS, INC.	EQUITY	302182100	5582	119,379	SH	DEFINED	1			119,379
EXTENDED STAY AMER INC	EQUITY	30224P101	1853	113,000	SH	DEFINED	6, 7, 8	113000		
EXTENDED STAY AMERICA INC	EQUITY	30224P101	1862	113,542	SH	DEFINED	1			113,542

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EXTENSITY INC	EQUITY	302255104	9	4,303	SH	DEFINED 6, 7, 8	4303		
EXTENSITY, INC.	EQUITY	302255104	10	4,376	SH	DEFINED 1		4,376	
EXTREME NETWORK INC	EQUITY	30226D106	17	1,309	SH	DEFINED 1		1,309	
EXTREME NETWORKS INC	EQUITY	30226D106	5995	464,700	SH	DEFINED 2		464700	
EXULT INC	EQUITY	302284104	17	1,075	SH	DEFINED 1		1,075	
EXXON MOBIL CORP	EQUITY	302316102	371	3,446	SH	DEFINED 2		9446	
Exxon Mobil Corp	EQUITY	302316102	2393	60,892	SH	DEFINED 4		60,892	
EXXON MOBIL CORP	EQUITY	302316102	840	21,380	SH	DEFINED 5	21380		
EXXON MOBIL CORP	EQUITY	302316102	121919	3,102,260	SH	DEFINED 6, 7, 8	3102260		
EXXON MOBIL CORP	EQUITY	302316102	30003	763,446	SH	DEFINED 2		763446	
EXXON MOBIL CORP.	EQUITY	302316102	172102	4,379,182	SH	DEFINED 1		4,379,182	
F M C CORP	EQUITY	302491303	6	100	SH	DEFINED 5	100		
F M C CORP	EQUITY	302491303	785	13,200	SH	DEFINED 6, 7, 8	13200		
F Y I INC	EQUITY	302712104	133	3,976	SH	DEFINED 6, 7, 8	3976		
F&M BANCORP MD	EQUITY	302367107	90	3,536	SH	DEFINED 6, 7, 8	3536		
F&M BANCORP/FREDERICK	EQUITY	302367107	93	3,652	SH	DEFINED 1		3,652	
F.Y.I., INC.	EQUITY	302712104	139	4,159	SH	DEFINED 1		4,159	
F5 NETWORKS INC	EQUITY	315616102	121	5,632	SH	DEFINED 1		5,632	
F5 NETWORKS INC	EQUITY	315616102	116	5,385	SH	DEFINED 6, 7, 8	5385		
FACTORY 2-U INC	EQUITY	303072102	74	3,684	SH	DEFINED 6, 7, 8	3684		
FACTORY 2-U STORES, INC.	EQUITY	303072102	77	3,854	SH	DEFINED 1		3,854	
FACTSET RESEARCH SYSTEMS, INC.	EQUITY	303075105	215	6,161	SH	DEFINED 1		6,161	
FACTSET RESH SYS INC	EQUITY	303075105	206	5,893	SH	DEFINED 6, 7, 8	5893		
FAIR ISAAC & CO INC	EQUITY	303250104	397	6,303	SH	DEFINED 6, 7, 8	6303		
FAIR ISAAC & CO INC COM	EQUITY	303250104	11046	175,273	SH	Sole 3	172173		3100
FAIR ISSAC & CO., INC.	EQUITY	303250104	341	5,417	SH	DEFINED 1		5,417	
FAIRCHILD CORP	EQUITY	303698104	12	4,033	SH	DEFINED 6, 7, 8	4033		
FAIRCHILD CORP. CLASS A	EQUITY	303698104	12	4,033	SH	DEFINED 1		4,033	
FAIRCHILD SEMICONDUCTOR CORP.	EQUITY	303726103	5474	194,127	SH	DEFINED 1		194,127	
FAIRCHILD SEMICONDUCTOR I	EQUITY	303726103	2002	71,000	SH	DEFINED 6, 7, 8	71000		
FALCONSTOR SOFTWARE INC	EQUITY	306137100	41	4,529	SH	DEFINED 1		4,529	
FALCONSTOR SOFTWARE INC	EQUITY	306137100	35	3,842	SH	DEFINED 6, 7, 8	3842		
FAMILY DLR STORES INC	EQUITY	307000109	16	540	SH	DEFINED 5	540		
FAMILY DLR STORES INC	EQUITY	307000109	2184	72,860	SH	DEFINED 6, 7, 8	72860		
FAMILY DLR STORES INC	EQUITY	307000109	2186	72,900	SH	DEFINED 2		72900	
FAMILY DOLLAR STORES, INC.	EQUITY	307000109	2365	78,890	SH	DEFINED 1		78,890	
FARMER BROS CO	EQUITY	307675108	73	275	SH	DEFINED 6, 7, 8	275		
FARMER BROS. CO.	EQUITY	307675108	76	288	SH	DEFINED 1		288	
FARMERS CAP BK CORP	EQUITY	309562106	82	2,229	SH	DEFINED 6, 7, 8	2229		
FARMERS CAPITAL BANK CORP	EQUITY	309562106	86	2,339	SH	DEFINED 1		2,339	
FASTENAL CO	EQUITY	311900104	3062	46,100	SH	DEFINED 6, 7, 8	46100		
FASTENAL CO.	EQUITY	311900104	3089	46,494	SH	DEFINED 1		46,494	
FBL FINANCIAL GROUP, INC., CLASS A	EQUITY	30239F106	64	3,865	SH	DEFINED 1		3,865	
FBL FINL GROUP INC	EQUITY	30239F106	62	3,744	SH	DEFINED 6, 7, 8	3744		
FBR ASSET INVT CORP	EQUITY	30241E303	133	4,725	SH	DEFINED 6, 7, 8	4725		
FEDDERS CORP	EQUITY	313135105	25	8,203	SH	DEFINED 1		8,203	
FEDDERS CORP	EQUITY	313135105	24	7,831	SH	DEFINED 6, 7, 8	7831		
FEDERAL AGRIC MTG CORP	EQUITY	313148306	99	2,438	SH	DEFINED 1		2,438	
FEDERAL AGRIC MTG CORP	EQUITY	313148306	95	2,348	SH	DEFINED 6, 7, 8	2348		

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FEDERAL HOME LN MTG CORP	EQUITY	313400301	142	2,170	SH	DEFINED	5	2170		
FEDERAL HOME LN MTG CORP	EQUITY	313400301	24267	371,052	SH	DEFINED	6, 7, 8	371052		
FEDERAL MOGUL CORP	EQUITY	313549107	17	21,661	SH	DEFINED	6, 7, 8	21661		
FEDERAL NATIONAL MORTGAGE ASSO	EQUITY	313586109	43119	542,378	SH	DEFINED	1		542,378	
FEDERAL NATL MTG ASSN	EQUITY	313586109	32	400	SH	DEFINED	1		400	
FEDERAL NATL MTG ASSN	EQUITY	313586109	248	3,120	SH	DEFINED	5	3120		
FEDERAL NATL MTG ASSN	EQUITY	313586109	40929	514,832	SH	DEFINED	6, 7, 8	514832		
FEDERAL REALTY INVESTMENT TR.	EQUITY	313747206	273	11,869	SH	DEFINED	1		11,869	
FEDERAL REALTY INVT TR	EQUITY	313747206	262	11,388	SH	DEFINED	6, 7, 8	11388		
FEDERAL SIGNAL CORP	EQUITY	313855108	1537	68,999	SH	DEFINED	6, 7, 8	68999		
FEDERAL SIGNAL CORP.	EQUITY	313855108	1523	68,403	SH	DEFINED	1		68,403	
FEDERAL-MOGUL CORP.	EQUITY	313549107	18	22,404	SH	DEFINED	1		22,404	
FEDERATED DEPT STORES INC	EQUITY	31410H101	25	600	SH	DEFINED	5	600		
FEDERATED DEPT STORES INC	EQUITY	31410H101	4993	122,080	SH	DEFINED	6, 7, 8	122080		
FEDERATED DEPT STORES, INC.	EQUITY	31410H101	5236	128,008	SH	DEFINED	1		128,008	
FEDERATED INVESTORS	EQUITY	314211103	33	1,022	SH	DEFINED	1		1,022	
FEDERATED INVS INC PA	EQUITY	314211103	685	21,500	SH	DEFINED	6, 7, 8	21500		
FEDEX CORP	EQUITY	31428X106	48	930	SH	DEFINED	5	930		
FEDEX CORP	EQUITY	31428X106	6541	126,080	SH	DEFINED	6, 7, 8	126080		
FEDEX CORPORATION	EQUITY	31428X106	6905	133,090	SH	DEFINED	1		133,090	
FEI CO	EQUITY	30241L109	1361	43,198	SH	DEFINED	6, 7, 8	43198		
FEI COMPANY	EQUITY	30241L109	1367	43,394	SH	DEFINED	1		43,394	
FELCOR LODGING TR INC	EQUITY	31430F101	161	9,635	SH	DEFINED	6, 7, 8	9635		
FELCOR LODGING TRUST, INC.	EQUITY	31430F101	167	10,018	SH	DEFINED	1		10,018	
FERRO CORP	EQUITY	315405100	1303	50,513	SH	DEFINED	6, 7, 8	50513		
FERRO CORP.	EQUITY	315405100	1314	50,923	SH	DEFINED	1		50,923	
FIBERCORE INC	EQUITY	31563B109	22	9,311	SH	DEFINED	1		9,311	
FIBERCORE INC	EQUITY	31563B109	21	8,917	SH	DEFINED	6, 7, 8	8917		
FIDELITY BANKSHARES INC	EQUITY	31604Q107	83	5,180	SH	DEFINED	1		5,180	
FIDELITY BANKSHARES INC N	EQUITY	31604Q107	77	4,829	SH	DEFINED	6, 7, 8	4829		
FIDELITY NATIONAL FINANCIAL	EQUITY	316326107	2598	104,774	SH	DEFINED	1		104,774	
FIDELITY NATL FINL INC	EQUITY	316326107	2579	104,000	SH	DEFINED	6, 7, 8	104000		
FIFTH THIRD BANCORP	EQUITY	316773100	15832	258,145	SH	DEFINED	1		258,145	
FIFTH THIRD BANCORP	EQUITY	316773100	111	1,810	SH	DEFINED	5	1810		
FIFTH THIRD BANCORP	EQUITY	316773100	15042	244,270	SH	DEFINED	6, 7, 8	244270		
FILENET CORP	EQUITY	316869106	207	10,222	SH	DEFINED	6, 7, 8	10222		
FILENET CORP.	EQUITY	316869106	217	10,709	SH	DEFINED	1		10,709	
FINANCIAL FED CORP	EQUITY	317492106	811	25,951	SH	DEFINED	6, 7, 8	25951		
FINANCIAL FED CORP COM	EQUITY	317492106	7937	254,000	SH	Sole	3	254000		
FINANCIAL FEDERAL CORP.	EQUITY	317492106	108	3,446	SH	DEFINED	1		3,446	
FINANCIAL INSTNS INC	EQUITY	317585404	60	2,545	SH	DEFINED	6, 7, 8	2545		
FINCANCIAL INSTITUTIONS INC	EQUITY	317585404	63	2,679	SH	DEFINED	1		2,679	
FINISAR COM	EQUITY	31787A101	20718	2,037,153	SH	Sole	3	2002053		35100
FINISAR CORPORATION	EQUITY	31787A101	17	1,693	SH	DEFINED	1		1,693	
FINISH LINE INC	EQUITY	317923100	84	5,514	SH	DEFINED	6, 7, 8	5514		
FINISH LINE, INC.	EQUITY	317923100	90	5,913	SH	DEFINED	1		5,913	
FINOVA GROUP INC	EQUITY	317928109	10	17,044	SH	DEFINED	6, 7, 8	17044		
FINOVA GROUP, INC.	EQUITY	317928109	11	18,179	SH	DEFINED	1		18,179	
FIRST AMERICAN CAP TRUST CLASS A	EQUITY	318522307	430	22,934	SH	DEFINED	1		22,934	
FIRST AMERN CORP CALIF	EQUITY	318522307	410	21,905	SH	DEFINED	6, 7, 8	21905		

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FIRST BANCORP N C	EQUITY	318910106	50	2,232	SH	DEFINED	6, 7, 8	2232		
FIRST BANCORP NORTH CAROLINA	EQUITY	318910106	50	2,232	SH	DEFINED	1		2,232	
FIRST BANCORP P R	EQUITY	318672102	183	6,418	SH	DEFINED	6, 7, 8	6418		
FIRST BANCORP/PUERTO RICO	EQUITY	318672102	190	6,676	SH	DEFINED	1		6,676	
FIRST BANKS AMERICA INC	EQUITY	31928N103	8	258	SH	DEFINED	1		258	
FIRST BKS AMER INC	EQUITY	31928N103	8	258	SH	DEFINED	6, 7, 8	258		
FIRST BUSEY CORP	EQUITY	319383105	60	2,776	SH	DEFINED	1		2,776	
FIRST BUSEY CORP	EQUITY	319383105	55	2,560	SH	DEFINED	6, 7, 8	2560		
FIRST CHARTER CORP	EQUITY	319439105	179	10,059	SH	DEFINED	6, 7, 8	10059		
FIRST CHARTER CORP.	EQUITY	319439105	177	10,446	SH	DEFINED	1		10,446	
FIRST CITIZENS BANCSHARES, INC CLASS	EQUITY	31946M103	199	2,034	SH	DEFINED	1		2,034	
FIRST CMNTY BANCSHARES IN	EQUITY	31983A103	74	2,510	SH	DEFINED	6, 7, 8	2510		
FIRST COMMONWEALTH FINANCIAL	EQUITY	319829107	228	19,781	SH	DEFINED	1		19,781	
FIRST COMMUNITY BANCSHARES INC	EQUITY	31983A103	77	2,625	SH	DEFINED	1		2,625	
FIRST COMWLTH FINL CORP P	EQUITY	319829107	216	18,788	SH	DEFINED	6, 7, 8	18788		
FIRST CONSULTING GROUP IN	EQUITY	31986R103	82	5,295	SH	DEFINED	6, 7, 8	5295		
FIRST CONSULTING GROUP, INC.	EQUITY	31986R103	86	5,495	SH	DEFINED	1		5,495	
FIRST CTZNS BANCSHARES IN	EQUITY	31946M103	190	1,942	SH	DEFINED	6, 7, 8	1942		
FIRST DATA CORP	EQUITY	319963104	93	1,190	SH	DEFINED	5	1190		
FIRST DATA CORP	EQUITY	319963104	16753	213,550	SH	DEFINED	6, 7, 8	213550		
FIRST DATA CORP	EQUITY	319963104	5774	73,600	SH	DEFINED	2		73600	
FIRST DATA CORP COM	EQUITY	319963104	2432	31,000	SH	Sole	3	31000		
FIRST DATA CORP.	EQUITY	319963104	24927	317,742	SH	DEFINED	1		317,742	
FIRST ESSEX BANCORP INC	EQUITY	320103104	62	2,195	SH	DEFINED	1		2,195	
FIRST ESSEX BANCORP INC	EQUITY	320103104	58	2,059	SH	DEFINED	6, 7, 8	2059		
FIRST FED CAP CORP	EQUITY	319960100	77	4,873	SH	DEFINED	6, 7, 8	4873		
FIRST FEDERAL CAPITAL CORP.	EQUITY	319960100	80	5,098	SH	DEFINED	1		5,098	
FIRST FINANCIAL BANCORP	EQUITY	320209109	215	12,185	SH	DEFINED	1		12,185	
FIRST FINANCIAL BANKSHARES	EQUITY	32020R109	109	3,612	SH	DEFINED	1		3,612	
FIRST FINANCIAL CORP.	EQUITY	320218100	100	2,289	SH	DEFINED	1		2,289	
FIRST FINANCIAL HOLDINGS, INC.	EQUITY	320239106	108	4,488	SH	DEFINED	1		4,488	
FIRST FINL BANCORP OH	EQUITY	320209109	206	11,697	SH	DEFINED	6, 7, 8	11697		
FIRST FINL BANKSHARES	EQUITY	32020R109	104	3,470	SH	DEFINED	6, 7, 8	3470		
FIRST FINL CORP IND	EQUITY	320218100	97	2,204	SH	DEFINED	6, 7, 8	2204		
FIRST FINL HLDGS INC	EQUITY	320239106	104	4,308	SH	DEFINED	6, 7, 8	4308		
FIRST HEALTH GROUP CORP	EQUITY	320960107	2994	121,000	SH	DEFINED	6, 7, 8	121000		
FIRST HEALTH GROUP CORP.	EQUITY	320960107	3022	122,137	SH	DEFINED	1		122,137	
FIRST HORIZON PHARMACE COM	EQUITY	32051K106	8228	279,949	SH	Sole	3	279949		
FIRST HORIZON PHARMACEUTI	EQUITY	32051K106	92	3,123	SH	DEFINED	6, 7, 8	3123		
FIRST HORIZON PHARMACEUTICAL	EQUITY	32051K106	96	3,262	SH	DEFINED	1		3,262	
FIRST IND CORP	EQUITY	32054R108	66	3,025	SH	DEFINED	6, 7, 8	3025		
FIRST INDIANA CORP.	EQUITY	32054R108	69	3,133	SH	DEFINED	1		3,133	
FIRST INDUSTRIAL REALITY TRUST	EQUITY	32054K103	2251	72,389	SH	DEFINED	1		72,389	
FIRST INDUSTRIAL REALTY T	EQUITY	32054K103	392	12,600	SH	DEFINED	6, 7, 8	12600		
FIRST INDUSTRIAL RLTY COM	EQUITY	32054K103	13927	447,800	SH	Sole	3	405900		41900
FIRST MERCHANTS CORP	EQUITY	320817109	87	3,620	SH	DEFINED	6, 7, 8	3620		
FIRST MERCHANTS CORP.	EQUITY	320817109	93	3,853	SH	DEFINED	1		3,853	
FIRST MIDWEST BANCORP DEL	EQUITY	320867104	463	15,846	SH	DEFINED	6, 7, 8	15846		
FIRST MIDWEST BANCORP, INC.	EQUITY	320867104	483	16,530	SH	DEFINED	1		16,530	
FIRST NIAGARA FINANCIAL GRP	EQUITY	33582U100	56	3,334	SH	DEFINED	1		3,334	

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FIRST NIAGARA FINL GROUP	EQUITY	33582U100	53	3,142	SH	DEFINED	6, 7, 8	3142		
FIRST PL FINL CORP	EQUITY	33610T109	77	4,873	SH	DEFINED	6, 7, 8	4873		
FIRST PLACE FINANCIAL CORP	EQUITY	33610T109	80	5,106	SH	DEFINED	1		5,106	
FIRST REP BK SAN FRANCISC	EQUITY	336158100	82	3,386	SH	DEFINED	6, 7, 8	3386		
FIRST REPUBLIC BANK	EQUITY	336158100	84	3,486	SH	DEFINED	1		3,486	
FIRST SENTINEL BANCORP IN	EQUITY	33640T103	106	8,483	SH	DEFINED	6, 7, 8	8483		
FIRST SENTINEL BANCORP INC	EQUITY	33640T103	111	8,883	SH	DEFINED	1		8,883	
FIRST TENN NATL CORP	EQUITY	337162101	5577	153,800	SH	DEFINED	6, 7, 8	153800		
FIRST TENN NATL CORP	EQUITY	337162101	7843	216,300	SH	DEFINED	2		216300	
FIRST TENNESSEE NATIONAL CORP.	EQUITY	337162101	5613	154,791	SH	DEFINED	1		154,791	
First Union	CORPBOND	337363AE5	3022	3,000,000	PRN	DEFINED	4		3,000,000	
FIRST VA BANKS INC	EQUITY	337477103	2949	58,100	SH	DEFINED	6, 7, 8	58100		
FIRST VIRGINIA BANKS, INC.	EQUITY	337477103	2970	58,502	SH	DEFINED	1		58,502	
FIRSTENERGY CORP	EQUITY	337932107	33	930	SH	DEFINED	5	930		
FIRSTENERGY CORP	EQUITY	337932107	5200	148,670	SH	DEFINED	6, 7, 8	148670		
FIRSTENERGY CORP.	EQUITY	337932107	4728	135,167	SH	DEFINED	1		135,167	
FIRSTFED FINANCIAL CORP.	EQUITY	337907109	147	5,746	SH	DEFINED	1		5,746	
FIRSTFED FINL CORP	EQUITY	337907109	142	5,546	SH	DEFINED	6, 7, 8	5546		
FIRSTMERIT CORP	EQUITY	337915102	2793	103,100	SH	DEFINED	6, 7, 8	103100		
FIRSTMERIT CORP.	EQUITY	337915102	2810	103,719	SH	DEFINED	1		103,719	
FIRSTSERVICE CORP SUB VTG SH	EQUITY	33761N109	7406	264,500	SH	Sole	3	264500		
FISERV INC	EQUITY	337738108	25	590	SH	DEFINED	5	590		
FISERV INC	EQUITY	337738108	3570	84,350	SH	DEFINED	6, 7, 8	84350		
FISERV INC COM	EQUITY	337738108	27078	639,847	SH	Sole	3	565360		74487
FISERV, INC.	EQUITY	337738108	3868	91,394	SH	DEFINED	1		91,394	
FISHER COMMUNICATIONS INC	EQUITY	337756209	58	1,325	SH	DEFINED	1		1,325	
FISHER COMMUNICATIONS INC	EQUITY	337756209	56	1,266	SH	DEFINED	6, 7, 8	1266		
FISHER SCIENTIFIC INTL IN	EQUITY	338032204	477	16,319	SH	DEFINED	6, 7, 8	16319		
FISHER SCIENTIFIC INT'L., INC.	EQUITY	338032204	501	17,156	SH	DEFINED	1		17,156	
FLAGSTAR BANCORP INC	EQUITY	337930101	44	2,171	SH	DEFINED	6, 7, 8	2171		
FLAGSTAR BANCORP, INC.	EQUITY	337930101	47	2,349	SH	DEFINED	1		2,349	
FLEETBOSTON FINANCIAL CORP.	EQUITY	339030108	19784	542,032	SH	DEFINED	1		542,032	
FLEETBOSTON FINL CORP	EQUITY	339030108	119	3,270	SH	DEFINED	5	3270		
FLEETBOSTON FINL CORP	EQUITY	339030108	18886	517,426	SH	DEFINED	6, 7, 8	517426		
FLEETBOSTON FINL CORP	EQUITY	339030108	20553	563,100	SH	DEFINED	2		563100	
FLEETWOOD ENTERPRISES INC	EQUITY	339099103	119	10,531	SH	DEFINED	6, 7, 8	10531		
FLEETWOOD ENTERPRISES, INC.	EQUITY	339099103	124	10,942	SH	DEFINED	1		10,942	
FLEMING COMPANIES, INC	EQUITY	339130106	246	13,297	SH	DEFINED	1		13,297	
FLEMING COS INC	EQUITY	339130106	236	12,755	SH	DEFINED	6, 7, 8	12755		
FLEXTRONICS INTERNATIONAL	EQUITY	Y2573F102	4169	173,800	SH	DEFINED	2		173800	
FLEXTRONICS INTERNATIONAL LTD	EQUITY	Y2573F102	284	11,830	SH	DEFINED	1		11,830	
FLEXTRONICS INTL LTD	EQUITY	Y2573F102	284	11,830	SH	DEFINED	6, 7, 8	11830		
FLIR SYS INC	EQUITY	302445101	118	3,107	SH	DEFINED	6, 7, 8	3107		
FLIR SYSTEMS INC (USD)	EQUITY	302445101	124	3,266	SH	DEFINED	1		3,266	
FLORIDA EAST COAST INDS	EQUITY	340632108	168	7,242	SH	DEFINED	6, 7, 8	7242		
FLORIDA EAST COAST INDUSTRIES	EQUITY	340632108	175	7,548	SH	DEFINED	1		7,548	
FLORIDA ROCK INDS INC	EQUITY	341140101	209	5,717	SH	DEFINED	6, 7, 8	5717		
FLORIDA ROCK INDUSTRIES, INC.	EQUITY	341140101	218	5,971	SH	DEFINED	1		5,971	
FLOW INTERNATIONAL CORP	EQUITY	343468104	50	4,080	SH	DEFINED	1		4,080	
FLOW INTL CORP	EQUITY	343468104	47	3,801	SH	DEFINED	6, 7, 8	3801		

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FLOWERS FOODS INC	EQUITY	343498101	227	5,681	SH	DEFINED	1		5,681	
FLOWERS FOODS INC	EQUITY	343498101	217	5,428	SH	DEFINED	6, 7, 8	5428		
FLOWERVE CORP	EQUITY	34354P105	2047	76,935	SH	DEFINED	6, 7, 8	76935		
FLOWERVE CORP.	EQUITY	34354P105	1744	65,557	SH	DEFINED	1		65,557	
FLUOR CORP	EQUITY	343412102	1360	36,356	SH	DEFINED	1		36,356	
FLUOR CORP NEW	EQUITY	343412102	9	250	SH	DEFINED	5	250		
FLUOR CORP NEW	EQUITY	343412102	1267	33,870	SH	DEFINED	6, 7, 8	33870		
FLUSHING FINANCIAL CORP	EQUITY	343873105	66	3,695	SH	DEFINED	1		3,695	
FLUSHING FINL CORP	EQUITY	343873105	61	3,451	SH	DEFINED	6, 7, 8	3451		
FMC CORP.	EQUITY	302491303	2282	38,345	SH	DEFINED	1		38,345	
FMC TECHNOLOGIES INC	EQUITY	30249U101	227	13,815	SH	DEFINED	1		13,815	
FNB CORP PA	EQUITY	302520101	217	8,230	SH	DEFINED	6, 7, 8	8230		
FNB CORP.	EQUITY	302520101	226	8,573	SH	DEFINED	1		8,573	
FNMA	CORPBOND	31364FPJ4	2455	2,500,000	PRN	DEFINED	4		2,500,000	
FOAMEX INTERNATIONAL, INC.	EQUITY	344123104	42	5,163	SH	DEFINED	1		5,163	
FOAMEX INTL INC	EQUITY	344123104	42	5,163	SH	DEFINED	6, 7, 8	5163		
FOCAL COMMUNICATION CORP	EQUITY	344155106	3	4,818	SH	DEFINED	1		4,818	
FOCAL COMMUNICATIONS CORP	EQUITY	344155106	3	4,435	SH	DEFINED	6, 7, 8	4435		
FOMENTO ECONOMICO MEX-SP ADR	EQUITY	344419106	709	20,510	SH	DEFINED	1		20,510	
FOOT LOCKER INC	EQUITY	344849104	19	1,232	SH	DEFINED	1		1,232	
FOOT LOCKER INC	EQUITY	344849104	554	35,400	SH	DEFINED	6, 7, 8	35400		
FOOT LOCKER INC	EQUITY	344849104	3867	247,100	SH	DEFINED	2		247100	
FOOT LOCKER INC COM	EQUITY	344849104	58558	3,741,754	SH	Sole	3	3514964		226790
FOOTSTAR INC	EQUITY	344912100	184	5,887	SH	DEFINED	6, 7, 8	5887		
FOOTSTAR, INC.	EQUITY	344912100	194	6,184	SH	DEFINED	1		6,184	
FORD MOTOR CO.	EQUITY	345370860	13500	858,784	SH	DEFINED	1		858,784	
FORD MTR CO	EQUITY	345370860	59	3,781	SH	DEFINED	2		3781	
FORD MTR CO DEL	EQUITY	345370860	89	5,660	SH	DEFINED	5	5660		
FORD MTR CO DEL	EQUITY	345370860	12830	816,160	SH	DEFINED	6, 7, 8	816160		
FOREST CITY ENTERPRISES I	EQUITY	345550107	318	8,211	SH	DEFINED	6, 7, 8	8211		
FOREST CITY ENTERPRISES, INC. CLASS A	EQUITY	345550107	333	8,595	SH	DEFINED	1		8,595	
FOREST LABORATORIES, INC.	EQUITY	345838106	6514	79,490	SH	DEFINED	1		79,490	
FOREST LABS INC	EQUITY	345838106	46	560	SH	DEFINED	5	560		
FOREST LABS INC	EQUITY	345838106	6164	75,220	SH	DEFINED	6, 7, 8	75220		
FOREST LABS INC	EQUITY	345838106	9631	124,575	SH	DEFINED	2		124575	
FOREST OIL CORP	EQUITY	346091705	1611	57,091	SH	DEFINED	1		57,091	
FOREST OIL CORP	EQUITY	346091705	1602	56,800	SH	DEFINED	6, 7, 8	56800		
FORRESTER RESEARCH, INC.	EQUITY	346563109	80	3,958	SH	DEFINED	1		3,958	
FORRESTER RESH INC	EQUITY	346563109	77	3,812	SH	DEFINED	6, 7, 8	3812		
FORTUNE BRANDS INC	EQUITY	349631101	18	460	SH	DEFINED	5	460		
FORTUNE BRANDS INC	EQUITY	349631101	2487	62,830	SH	DEFINED	6, 7, 8	62830		
FORTUNE BRANDS, INC.	EQUITY	349631101	2673	67,509	SH	DEFINED	1		67,509	
FORWARD AIR CORP	EQUITY	349853101	160	4,731	SH	DEFINED	1		4,731	
FORWARD AIR CORP	EQUITY	349853101	285	8,400	SH	DEFINED	6, 7, 8	8400		
FOSSIL INC	EQUITY	349882100	78	3,694	SH	DEFINED	6, 7, 8	3694		
FOSSIL, INC.	EQUITY	349882100	81	3,853	SH	DEFINED	1		3,853	
FOUNDRY NETWORKS INC	EQUITY	35063R100	8	994	SH	DEFINED	1		994	
FOUNDRY NETWORKS INC	EQUITY	35063R100	49	6,025	SH	DEFINED	6, 7, 8	6025		
FOURTHSTAGE TECHNOLOGIES INC	EQUITY	35112T107	24	111,112	SH	DEFINED	1		111,112	

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FOX ENTMT GROUP INC	EQUITY	35138T107	21434	807,900	SH	DEFINED	2	807900	
FPL Group Inc	EQUITY	302571104	2820	50,000	SH	DEFINED	4	50,000	
FPL GROUP INC	EQUITY	302571104	31	550	SH	DEFINED	5	550	
FPL GROUP INC	EQUITY	302571104	4196	74,400	SH	DEFINED	6, 7, 8	74400	
FPL GROUP, INC.	EQUITY	302571104	4507	79,917	SH	DEFINED	1		79,917
FRANKLIN ELEC INC	EQUITY	353514102	102	1,238	SH	DEFINED	6, 7, 8	1238	
FRANKLIN ELECTRIC CO., INC.	EQUITY	353514102	107	1,300	SH	DEFINED	1		1,300
FRANKLIN RES INC	EQUITY	354613101	29	820	SH	DEFINED	5	820	
FRANKLIN RES INC	EQUITY	354613101	3891	110,320	SH	DEFINED	6, 7, 8	110320	
FRANKLIN RESOURCES, INC.	EQUITY	354613101	4155	117,792	SH	DEFINED	1		117,792
FREDDIE MAC	EQUITY	313400301	49310	753,974	SH	DEFINED	1		753,974
Freddie Mac	EQUITY	313400301	654	10,000	SH	DEFINED	4		10,000
FREDS INC	EQUITY	356108100	148	3,610	SH	DEFINED	6, 7, 8	3610	
FRED'S INC.	EQUITY	356108100	155	3,789	SH	DEFINED	1		3,789
FREEMARKETS INC	EQUITY	356602102	222	9,274	SH	DEFINED	1		9,274
FREEMARKETS INC	EQUITY	356602102	213	8,885	SH	DEFINED	6, 7, 8	8885	
FREEPORT-MCMORAN COPPER &	EQUITY	35671D857	6	450	SH	DEFINED	5	450	
FREEPORT-MCMORAN COPPER &	EQUITY	35671D857	1150	85,890	SH	DEFINED	6, 7, 8	85890	
FREEPORT-MCMORAN COPPER & GOLD CLASS	EQUITY	35671D857	1212	90,481	SH	DEFINED	1		90,481
FREMONT GEN CORP	EQUITY	357288109	144	18,360	SH	DEFINED	6, 7, 8	18360	
FREMONT GENERAL CORP.	EQUITY	357288109	150	19,232	SH	DEFINED	1		19,232
FRIEDMAN BILLINGS RAMSEY	EQUITY	358433100	40	7,647	SH	DEFINED	6, 7, 8	7647	
FRIEDMAN BILLINGS RAMSEY-A	EQUITY	358433100	40	7,799	SH	DEFINED	1		7,799
FRIEDMANS INC	EQUITY	358438109	37	4,403	SH	DEFINED	6, 7, 8	4403	
FRIEDMAN'S, INC., CLASS A	EQUITY	358438109	40	4,773	SH	DEFINED	1		4,773
FRONTIER AIRLINES INC NEW	EQUITY	359065109	138	8,145	SH	DEFINED	6, 7, 8	8145	
FRONTIER AIRLINES, INC.	EQUITY	359065109	147	8,649	SH	DEFINED	1		8,649
FRONTIER FINANCIAL CORP.	EQUITY	35907K105	142	5,421	SH	DEFINED	1		5,421
FRONTIER FINL CORP WASH	EQUITY	35907K105	137	5,223	SH	DEFINED	6, 7, 8	5223	
FRONTIER OIL CORP	EQUITY	35914P105	124	7,469	SH	DEFINED	6, 7, 8	7469	
FRONTIER OIL CORP.	EQUITY	35914P105	130	7,794	SH	DEFINED	1		7,794
FRONTLINE CAP GROUP	EQUITY	35921N101	1	9,012	SH	DEFINED	6, 7, 8	9012	
FRONTLINE CAPITAL GROUP	EQUITY	35921N101	1	9,012	SH	DEFINED	1		9,012
FSI INTERNATIONAL, INC.	EQUITY	302633102	81	8,782	SH	DEFINED	1		8,782
FSI INTL INC	EQUITY	302633102	77	8,355	SH	DEFINED	6, 7, 8	8355	
FTD COM INC	EQUITY	30265F103	16	2,331	SH	DEFINED	6, 7, 8	2331	
FTD.COM INC (USD)	EQUITY	30265F103	16	2,331	SH	DEFINED	1		2,331
FTI CONSULTING INC	EQUITY	302941109	93	2,821	SH	DEFINED	1		2,821
FTI CONSULTING INC	EQUITY	302941109	88	2,668	SH	DEFINED	6, 7, 8	2668	
FUELCELL ENERGY INC	EQUITY	35952H106	179	9,867	SH	DEFINED	1		9,867
FUELCELL ENERGY INC	EQUITY	35952H106	172	9,470	SH	DEFINED	6, 7, 8	9470	
FULLER H B CO	EQUITY	359694106	1251	43,496	SH	DEFINED	6, 7, 8	43496	
FULTON FIN CORP	EQUITY	360271100	14	661	SH	DEFINED	1		661
FURNITURE BRANDS INTERNATIONAL	EQUITY	360921100	2506	78,276	SH	DEFINED	1		78,276
FURNITURE BRANDS INTL COM	EQUITY	360921100	50406	1,574,215	SH	Sole	3	1546415	27800
FURNITURE BRANDS INTL INC	EQUITY	360921100	2833	88,475	SH	DEFINED	6, 7, 8	88475	
G & K SERVICES, INC. CLASS A	EQUITY	361268105	225	6,957	SH	DEFINED	1		6,957
G & K SVCS INC	EQUITY	361268105	214	6,636	SH	DEFINED	6, 7, 8	6636	
G A P INC	EQUITY	364760108	62	4,435	SH	DEFINED	2		4435
GABELLI ASSET MANAGEMENT, INC.	EQUITY	36239Y102	70	1,614	SH	DEFINED	1		1,614

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GABELLI ASSET MGMT INC	EQUITY	36239Y102	66	1,519	SH	DEFINED 6, 7, 8	1519		
GABLES RESIDENTIAL TR	EQUITY	362418105	231	7,804	SH	DEFINED 6, 7, 8	7804		
GABLES RESIDENTIAL TR SH BEN I	EQUITY	362418105	2116	71,500	SH	Sole 3	71500		
GABLES RESIDENTIAL TRUST	EQUITY	362418105	241	8,127	SH	DEFINED 1		8,127	
Gables Residential Trust	EQUITY	362418105	1036	35,000	SH	DEFINED 4		35,000	
GALEN HOLDINGS - ADR	EQUITY	363240102	5297	128,575	SH	DEFINED 1		128,575	
GALLAGHER ARTHUR J & CO	EQUITY	363576109	3549	102,900	SH	DEFINED 6, 7, 8	102900		
GALLAGHER, ARTHUR J & CO	EQUITY	363576109	19477	564,726	SH	DEFINED 1		564,726	
GANNETT CO., INC.	EQUITY	364730101	13840	205,865	SH	DEFINED 1		205,865	
GANNETT INC	EQUITY	364730101	56	830	SH	DEFINED 5	830		
GANNETT INC	EQUITY	364730101	13421	199,630	SH	DEFINED 6, 7, 8	199630		
GAP INC	EQUITY	364760108	4182	300,000	SH	DEFINED 2		300000	
GAP INC DEL	EQUITY	364760108	38	2,700	SH	DEFINED 5	2700		
GAP INC DEL	EQUITY	364760108	5083	364,620	SH	DEFINED 6, 7, 8	364620		
GAP, INC.	EQUITY	364760108	5366	384,932	SH	DEFINED 1		384,932	
GARAN INC	EQUITY	364802108	347	8,157	SH	DEFINED 1		8,157	
GARAN INC	EQUITY	364802108	49	1,157	SH	DEFINED 6, 7, 8	1157		
GARDNER DENVER INC	EQUITY	365558105	105	4,687	SH	DEFINED 6, 7, 8	4687		
GARDNER DENVER, INC.	EQUITY	365558105	108	4,850	SH	DEFINED 1		4,850	
GARTNER INC	EQUITY	366651206	1169	104,400	SH	DEFINED 6, 7, 8	104400		
GARTNER INC	EQUITY	366651107	268	22,967	SH	DEFINED 6, 7, 8	22967		
GARTNER INC.	EQUITY	366651206	1169	104,400	SH	DEFINED 1		104,400	
GARTNER INC. CLASS A	EQUITY	366651107	283	24,173	SH	DEFINED 1		24,173	
Gateway	EQUITY	367626108	402	50,000	SH	DEFINED 4		50,000	
GATEWAY INC	EQUITY	367626108	8	1,010	SH	DEFINED 5	1010		
GATEWAY INC	EQUITY	367626108	1102	137,020	SH	DEFINED 6, 7, 8	137020		
GATEWAY, INC.	EQUITY	367626108	1177	146,334	SH	DEFINED 1		146,334	
GATX CORP	EQUITY	361448103	1925	59,200	SH	DEFINED 6, 7, 8	59200		
GATX CORP.	EQUITY	361448103	1937	59,550	SH	DEFINED 1		59,550	
GAYLORD ENTERTAINMENT CO.	EQUITY	367905106	180	7,325	SH	DEFINED 1		7,325	
GAYLORD ENTMT CO NEW	EQUITY	367905106	172	6,978	SH	DEFINED 6, 7, 8	6978		
GBC BANCORP	EQUITY	361475106	79	2,678	SH	DEFINED 1		2,678	
GBC BANCORP CALIF	EQUITY	361475106	74	2,515	SH	DEFINED 6, 7, 8	2515		
GCI, INC.	EQUITY	369385109	99	11,634	SH	DEFINED 1		11,634	
GEMSTAR-TV GUIDE INTERNATIONAL	EQUITY	36866W106	7601	274,400	SH	DEFINED 1		274,400	
GEMSTAR-TV GUIDE INTL INC	EQUITY	36866W106	270	9,730	SH	DEFINED 6, 7, 8	9730		
GENAISSANCE PHARMACEUTICA	EQUITY	36867W105	24	5,177	SH	DEFINED 6, 7, 8	5177		
GENAISSANCE PHARMACEUTICALS	EQUITY	36867W105	25	5,306	SH	DEFINED 1		5,306	
GenAmerica Capital I 8.525%	CORPBOND	36867NAA3	3048	3,000,000	PRN	DEFINED 4		3,000,000	
GENCORP INC	EQUITY	368682100	143	10,111	SH	DEFINED 6, 7, 8	10111		
GENCORP, INC.	EQUITY	368682100	149	10,585	SH	DEFINED 1		10,585	
GENE LOGIC INC	EQUITY	368689105	144	7,661	SH	DEFINED 6, 7, 8	7661		
GENE LOGIC, INC.	EQUITY	368689105	152	8,044	SH	DEFINED 1		8,044	
GENELABS TECHNOLOGIES INC	EQUITY	368706107	21	11,509	SH	DEFINED 6, 7, 8	11509		
GENELABS TECHNOLOGIES, INC.	EQUITY	368706107	23	12,210	SH	DEFINED 1		12,210	
GENENCOR INTERNATIONAL INC	EQUITY	368709101	48	3,034	SH	DEFINED 1		3,034	
GENENCOR INTL INC	EQUITY	368709101	45	2,844	SH	DEFINED 6, 7, 8	2844		
GENENTECH INC	EQUITY	368710406	1664	30,670	SH	DEFINED 6, 7, 8	30670		
GENENTECH INC	EQUITY	368710406	139	2,560	SH	DEFINED 2		2560	
GENENTECH INC	EQUITY	368710406	23048	424,850	SH	DEFINED 2		424850	



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GENENTECH, INC.	EQUITY	368710406	1737	32,010	SH	DEFINED	1		32,010	
GENERAL CABLE CORP DEL NE	EQUITY	369300108	135	10,284	SH	DEFINED	6, 7, 8	10284		
GENERAL CABLE CORP.	EQUITY	369300108	140	10,722	SH	DEFINED	1		10,722	
GENERAL COMMUNICATION CL A	EQUITY	369385109	14578	1,708,980	SH	Sole	3	1701300		7680
GENERAL COMMUNICATION INC	EQUITY	369385109	95	11,080	SH	DEFINED	6, 7, 8	11080		
General Dynamics	EQUITY	369550108	2708	34,000	SH	DEFINED	4		34,000	
GENERAL DYNAMICS CORP	EQUITY	369550108	50	630	SH	DEFINED	5	630		
GENERAL DYNAMICS CORP	EQUITY	369550108	6797	85,350	SH	DEFINED	6, 7, 8	85350		
GENERAL DYNAMICS CORP COM	EQUITY	369550108	3186	40,000	SH	Sole	3	40000		
GENERAL DYNAMICS CORP.	EQUITY	369550108	7218	90,634	SH	DEFINED	1		90,634	
GENERAL ELEC CO	EQUITY	369604103	216	5,400	SH	DEFINED	2		5400	
General Elec Co	EQUITY	369604103	3407	85,000	SH	DEFINED	4		85,000	
GENERAL ELEC CO	EQUITY	369604103	1244	31,030	SH	DEFINED	5	31030		
GENERAL ELEC CO	EQUITY	369604103	194966	4,864,424	SH	DEFINED	6, 7, 8	4864424		
GENERAL ELEC CO	EQUITY	369604103	52366	1,306,539	SH	DEFINED	2		1306539	
GENERAL ELECTRIC CO.	EQUITY	369604103	283160	7,064,871	SH	DEFINED	1		7,064,871	
GENERAL GROWTH PPTYS	EQUITY	370021107	27478	63,427	SH	Sole	3	586100		122100
GENERAL GROWTH PROPE	EQUITY	370021107	17	449	SH	DEFINED	1		449	
GENERAL MILLS, INC.	EQUITY	370334104	8465	162,755	SH	DEFINED	1		162,755	
GENERAL MLS INC	EQUITY	370334104	59	1,140	SH	DEFINED	5	1140		
GENERAL MLS INC	EQUITY	370334104	8010	154,010	SH	DEFINED	6, 7, 8	154010		
General Motors	CORPBOND	370442AV7	7381	7,500,000	PRN	DEFINED	4		7,500,000	
GENERAL MOTORS CORP.	EQUITY	370442105	13508	277,943	SH	DEFINED	1		277,943	
GENERAL MTRS CORP	EQUITY	370442105	34	700	SH	DEFINED	2		700	
GENERAL MTRS CORP	EQUITY	370442105	85	1,740	SH	DEFINED	5	1740		
GENERAL MTRS CORP	EQUITY	370442105	12872	264,860	SH	DEFINED	6, 7, 8	264860		
GENERAL MTRS CORP	EQUITY	370442105	8920	349,708	SH	DEFINED	2		349708	
GENESCO INC	EQUITY	371532102	233	11,213	SH	DEFINED	6, 7, 8	11213		
GENESCO, INC.	EQUITY	371532102	136	6,567	SH	DEFINED	1		6,567	
GENESISINTERMEDIA INC	EQUITY	37184Y105	23	3,827	SH	DEFINED	1		3,827	
GENESISINTERMEDIA INC	EQUITY	37184Y105	0	3,378	SH	DEFINED	6, 7, 8	3378		
GENLYTE GROUP INC	EQUITY	372302109	113	3,795	SH	DEFINED	6, 7, 8	3795		
GENOME THERAPEUTICS	EQUITY	372430108	47	6,950	SH	DEFINED	1		6,950	
GENOME THERAPEUTICS CORP	EQUITY	372430108	44	6,530	SH	DEFINED	6, 7, 8	6530		
GENSTAR THERAPEUTICS CORP	EQUITY	37248D105	8	3,247	SH	DEFINED	1		3,247	
GENSTAR THERAPEUTICS CORP	EQUITY	37248D105	8	3,247	SH	DEFINED	6, 7, 8	3247		
GENTA INC	EQUITY	37245M207	88	6,196	SH	DEFINED	1		6,196	
GENTA INC	EQUITY	37245M207	9741	684,546	SH	Sole	3	666946		17600
GENTA INC	EQUITY	37245M207	84	5,892	SH	DEFINED	6, 7, 8	5892		
GENTEK INC	EQUITY	37245X104	32	18,880	SH	DEFINED	6, 7, 8	18880		
GENTEK, INC.	EQUITY	37245X104	2	1,279	SH	DEFINED	1		1,279	
GENTEX CORP	EQUITY	371901109	2591	96,935	SH	DEFINED	6, 7, 8	96935		
GENTEX CORP.	EQUITY	371901109	2464	92,193	SH	DEFINED	1		92,193	
GENTIVA HEALTH SERVICES	EQUITY	37247A102	123	5,587	SH	DEFINED	1		5,587	
GENTIVA HEALTH SERVICES I	EQUITY	37247A102	117	5,314	SH	DEFINED	6, 7, 8	5314		
GENUINE PARTS CO	EQUITY	372460105	20	540	SH	DEFINED	5	540		
GENUINE PARTS CO	EQUITY	372460105	2689	73,270	SH	DEFINED	6, 7, 8	73270		
GENUINE PARTS CO	EQUITY	372460105	8095	216,743	SH	DEFINED	2		216743	
GENUINE PARTS CO.	EQUITY	372460105	2890	78,739	SH	DEFINED	1		78,739	
GENUITY INC	EQUITY	37248E103	77	48,731	SH	DEFINED	1		48,731	

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GENUITY INC	EQUITY	37248E103	71	44,762	SH	DEFINED	6, 7, 8	44762		
GENVEC INC	EQUITY	37246C109	769	155,300	SH	DEFINED	2		155300	
GENZYME CORP	EQUITY	372917104	40	660	SH	DEFINED	5	660		
GENZYME CORP	EQUITY	372917708	63	11,831	SH	DEFINED	6, 7, 8	11831		
GENZYME CORP	EQUITY	372917104	5729	95,710	SH	DEFINED	6, 7, 8	95710		
GENZYME CORP	EQUITY	372917500	35	4,346	SH	DEFINED	6, 7, 8	4346		
GENZYME TRANSGENICS CORP	EQUITY	37246E105	35	6,026	SH	DEFINED	1		6,026	
GENZYME TRANSGENICS CORP	EQUITY	37246E105	34	5,861	SH	DEFINED	6, 7, 8	5861		
GENZYME-MOLECULAR ONCOLOGY-	EQUITY	372917104	7424	128,047	SH	DEFINED	1		128,047	
GENZYME-MOLECULAR ONCOLOGY- BIOSURGER	EQUITY	372917708	65	12,233	SH	DEFINED	1		12,233	
GEORGIA GULF CORP	EQUITY	373200203	352	19,013	SH	DEFINED	6, 7, 8	19013		
GEORGIA GULF CORP	EQUITY	373200203	7400	400,000	SH	DEFINED	2		400000	
GEORGIA GULF CORP.	EQUITY	373200203	141	7,602	SH	DEFINED	1		7,602	
GEORGIA PAC CORP	EQUITY	373298108	58	2,085	SH	DEFINED	2		2085	
GEORGIA PAC CORP	EQUITY	373298108	20	720	SH	DEFINED	5	720		
GEORGIA PAC CORP	EQUITY	373298108	3178	115,120	SH	DEFINED	6, 7, 8	115120		
GEORGIA PAC CORP	EQUITY	373298108	6229	225,600	SH	DEFINED	2		225600	
Georgia Pacific	CORPBOND	373298BJ6	4675	5,000,000	PRN	DEFINED	4		5,000,000	
Georgia Pacific	CORPBOND	373398BN7	840	1,000,000	PRN	DEFINED	4		1,000,000	
GEORGIA-PACIFIC CORP.	EQUITY	373298108	3377	122,302	SH	DEFINED	1		122,302	
GERBER SCIENTIFIC INC	EQUITY	373730100	55	5,955	SH	DEFINED	6, 7, 8	5955		
GERBER SCIENTIFIC, INC.	EQUITY	373730100	57	6,147	SH	DEFINED	1		6,147	
GERDAU SA-SPON ADR	EQUITY	373737105	136	14,000	SH	DEFINED	1		14,000	
GERMAN AMERICAN BANCORP	EQUITY	373865104	54	3,306	SH	DEFINED	1		3,306	
GERMAN AMERN BANCORP	EQUITY	373865104	49	3,039	SH	DEFINED	6, 7, 8	3039		
GERON CORP	EQUITY	374163103	52	5,979	SH	DEFINED	1		5,979	
GERON CORP	EQUITY	374163103	49	5,594	SH	DEFINED	6, 7, 8	5594		
GETTY IMAGES INC	EQUITY	374276103	404	17,601	SH	DEFINED	6, 7, 8	17601		
GETTY IMAGES, INC.	EQUITY	374276103	244	10,617	SH	DEFINED	1		10,617	
GETTY REALTY CORP.	EQUITY	374297109	9370	497,108	SH	DEFINED	1		497,108	
GETTY RLTY CORP NEW	EQUITY	374297109	61	3,217	SH	DEFINED	6, 7, 8	3217		
GIBRALTAR STEEL CORP.	EQUITY	37476F103	33	1,890	SH	DEFINED	1		1,890	
GIBRALTAR STL CORP	EQUITY	37476F103	31	1,744	SH	DEFINED	6, 7, 8	1744		
GILEAD SCIENCES INC	EQUITY	375558103	7897	120,165	SH	DEFINED	6, 7, 8	120165		
GILEAD SCIENCES INC	EQUITY	375558103	204	3,100	SH	DEFINED	2		3100	
GILEAD SCIENCES, INC.	EQUITY	375558103	7879	119,886	SH	DEFINED	1		119,886	
GILLETTE CO	EQUITY	375766102	110	3,300	SH	DEFINED	5	3300		
GILLETTE CO	EQUITY	375766102	15403	461,180	SH	DEFINED	6, 7, 8	461180		
GILLETTE CO.	EQUITY	375766102	16309	488,307	SH	DEFINED	1		488,307	
GLACIER BANCORP INC NEW	EQUITY	37637Q105	90	4,320	SH	DEFINED	6, 7, 8	4320		
GLACIER BANCORP, INC.	EQUITY	37637Q105	94	4,505	SH	DEFINED	1		4,505	
GLADSTONE CAP CORP	EQUITY	376535100	2427	147,200	SH	DEFINED	2		147200	
GLATFELTER	EQUITY	377316104	872	55,974	SH	DEFINED	6, 7, 8	55974		
GLATFELTER, P.H. CO.	EQUITY	377316104	875	56,174	SH	DEFINED	1		56,174	
GLAXO PLC	EQUITY	37733W105	78	1,575	SH	DEFINED	2		1575	
GLAXOSMITHKLINE PLC	EQUITY	37733W105	1490	29,900	SH	DEFINED	6, 7, 8	29900		
GLAXOSMITHKLINE PLC ADS	EQUITY	37733W105	1490	29,900	SH	DEFINED	1		29,900	
GLENBOROUGH REALITY TRUST, INC	EQUITY	37803P105	128	6,620	SH	DEFINED	1		6,620	
GLENBOROUGH RLTY TR INC	EQUITY	37803P105	406	20,940	SH	DEFINED	6, 7, 8	20940		
GLIMCHER REALITY TRUST	EQUITY	379302102	2198	116,744	SH	DEFINED	1		116,744	

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Glimcher Realty Trust	EQUITY	379302102	847	45,000	SH	DEFINED	4		45,000	
GLIMCHER RLTY TR	EQUITY	379302102	151	8,025	SH	DEFINED	6, 7, 8	8025		
GLIMCHER RLTY TR SH BEN INT	EQUITY	379302102	1533	81,400	SH	Sole	3	81400		
GLOBAL CROSSING LTD	EQUITY	G3921A100	23	27,155	SH	DEFINED	6, 7, 8	27155		
GLOBAL CROSSING LTD.	EQUITY	G3921A100	23	27,155	SH	DEFINED	1		27,155	
GLOBAL IMAGING SYSTEMS	EQUITY	37934A100	31	2,048	SH	DEFINED	6, 7, 8	2048		
GLOBAL IMAGING SYSTEMS, INC.	EQUITY	37934A100	31	2,048	SH	DEFINED	1		2,048	
GLOBAL INDS LTD	EQUITY	379336100	239	26,810	SH	DEFINED	6, 7, 8	26810		
GLOBAL INDUSTRIES LT	EQUITY	379336100	4	458	SH	DEFINED	1		458	
GLOBAL PAYMENTS INC.	EQUITY	37940X102	371	10,771	SH	DEFINED	1		10,771	
GLOBAL PMTS INC	EQUITY	37940X102	354	10,289	SH	DEFINED	6, 7, 8	10289		
GLOBAL POWER EQUIPME	EQUITY	37941P108	2	101	SH	DEFINED	1		101	
GLOBAL SPORTS INC	EQUITY	37937A107	75	3,760	SH	DEFINED	6, 7, 8	3760		
GLOBAL SPORTS, INC.	EQUITY	37937A107	81	4,041	SH	DEFINED	1		4,041	
GLOBAL SANTAFE CORPORATION	EQUITY	G3930E101	3371	118,189	SH	DEFINED	2		118189	
GOLD BANC CORP INC	EQUITY	379907108	69	9,695	SH	DEFINED	6, 7, 8	9695		
GOLD BANK CORP., INC.	EQUITY	379907108	73	10,317	SH	DEFINED	1		10,317	
GOLDEN ST BANCORP INC	EQUITY	381197102	5736	219,360	SH	DEFINED	6, 7, 8	219360		
GOLDEN STAE BANCORP, INC.	EQUITY	381197102	5001	191,229	SH	DEFINED	1		191,229	
GOLDEN TELECOM INC	EQUITY	38122G107	35	3,041	SH	DEFINED	1		3,041	
GOLDEN TELECOM INC	EQUITY	38122G107	35	2,980	SH	DEFINED	6, 7, 8	2980		
GOLDEN WEST FINANCIAL CORP.	EQUITY	381317106	4668	79,325	SH	DEFINED	1		79,325	
GOLDEN WEST FINL CORP DEL	EQUITY	381317106	29	490	SH	DEFINED	5	490		
GOLDEN WEST FINL CORP DEL	EQUITY	381317106	4391	74,620	SH	DEFINED	6, 7, 8	74620		
GOLDMAN SACHS GROUP INC	EQUITY	38141G104	32458	349,950	SH	DEFINED	1		349,950	
GOLDMAN SACHS GROUP INC	EQUITY	38141G104	329	3,550	SH	DEFINED	2	3550		
GOODRICH CORP	EQUITY	382388106	9	320	SH	DEFINED	5	320		
GOODRICH CORP	EQUITY	382388106	1147	43,080	SH	DEFINED	6, 7, 8	43080		
GOODRICH CORP.	EQUITY	382388106	1230	46,188	SH	DEFINED	1		46,188	
GOODYEAR TIRE & RUBBER CO.	EQUITY	382550101	1760	73,901	SH	DEFINED	1		73,901	
GOODYEAR TIRE & RUBR CO	EQUITY	382550101	12	510	SH	DEFINED	5	510		
GOODYEAR TIRE & RUBR CO	EQUITY	382550101	1642	68,970	SH	DEFINED	6, 7, 8	68970		
GORMAN RUPP CO	EQUITY	383082104	62	2,307	SH	DEFINED	6, 7, 8	2307		
GORMAN RUPP CO COM	EQUITY	383082104	66	2,469	SH	DEFINED	1		2,469	
GRACE W R & CO DEL NEW	EQUITY	38388F108	79	51,250	SH	DEFINED	6, 7, 8	51250		
GRACE, W.R. & CO.	EQUITY	38388F108	79	51,250	SH	DEFINED	1		51,250	
GRACO INC	EQUITY	384109104	349	8,935	SH	DEFINED	6, 7, 8	8935		
GRACO, INC.	EQUITY	384109104	368	9,426	SH	DEFINED	1		9,426	
GRAINGER W W INC	EQUITY	384802104	14	290	SH	DEFINED	5	290		
GRAINGER W W INC	EQUITY	384802104	1896	39,500	SH	DEFINED	6, 7, 8	39500		
GRANITE CONSTR INC	EQUITY	387328107	1436	59,635	SH	DEFINED	6, 7, 8	59635		
GRANITE CONSTRUCTION, INC.	EQUITY	387328107	1448	60,145	SH	DEFINED	1		60,145	
GRANT PRIDE INC	EQUITY	38821G101	1551	134,900	SH	DEFINED	2		134900	
GRANT PRIDE CO INC	EQUITY	38821G101	1538	133,776	SH	DEFINED	1		133,776	
GRANT PRIDE CO INC	EQUITY	38821G101	157	13,625	SH	DEFINED	2		13625	
GRANT PRIDE CO INC	EQUITY	38821G101	1528	132,900	SH	DEFINED	6, 7, 8	132900		
GRAY COMMUNICATIONS SYS I	EQUITY	389190109	41	2,962	SH	DEFINED	6, 7, 8	2962		
GRAY COMMUNICATIONS SYSTEMS	EQUITY	389190109	41	2,962	SH	DEFINED	1		2,962	
GREAT AMERICAN FINANCIAL RES	EQUITY	389915109	35	1,849	SH	DEFINED	1		1,849	

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GREAT AMERN FINL RES INC	EQUITY	389915109	35	1,849	SH	DEFINED	6, 7, 8	1849		
GREAT ATLANTIC & PAC TEA	EQUITY	390064103	148	6,203	SH	DEFINED	6, 7, 8	6203		
GREAT ATLANTIC & PACIFIC TEA	EQUITY	390064103	155	6,499	SH	DEFINED	1		6,499	
GREAT LAKES CHEM CORP	EQUITY	390568103	4	160	SH	DEFINED	5	160		
GREAT LAKES CHEM CORP	EQUITY	390568103	514	21,180	SH	DEFINED	6, 7, 8	21180		
GREAT LAKES CHEM CORP.	EQUITY	390568103	551	22,695	SH	DEFINED	1		22,695	
GREAT LAKES REIT INC	EQUITY	390752103	62	3,884	SH	DEFINED	6, 7, 8	3884		
GREAT LAKES REIT, INC.	EQUITY	390752103	65	4,084	SH	DEFINED	1		4,084	
GREAT PLAINS ENERGY INC	EQUITY	391164100	3001	93,441	SH	DEFINED	1		75,597	
GREAT PLAINS ENERGY INC	EQUITY	391164100	1895	75,200	SH	DEFINED	6, 7, 8	75200		
GREAT SOUTHERN BANCORP, INC.	EQUITY	390905107	51	1,675	SH	DEFINED	1		1,675	
GREAT SOUTHN BANCORP INC	EQUITY	390905107	51	1,675	SH	DEFINED	6, 7, 8	1675		
GREATER BAY BANCORP	EQUITY	391648102	2176	76,150	SH	DEFINED	1		76,150	
GREATER BAY BANCORP	EQUITY	391648102	2489	87,077	SH	DEFINED	6, 7, 8	87077		
GREEN MOUNTAIN COFFEE INC	EQUITY	393122106	38	1,391	SH	DEFINED	1		1,391	
GREEN MTN COFFEE INC	EQUITY	393122106	36	1,304	SH	DEFINED	6, 7, 8	1304		
GREENPOINT FINANCIAL CORP.	EQUITY	395384100	5937	166,075	SH	DEFINED	1		166,075	
GREENPOINT FINL CORP	EQUITY	395384100	5913	165,402	SH	DEFINED	6, 7, 8	165402		
GREIF BROS CORP	EQUITY	397624107	137	4,147	SH	DEFINED	6, 7, 8	4147		
GREIF BROTHERS CORP., CLASS A	EQUITY	397624107	144	4,366	SH	DEFINED	1		4,366	
GREY GLOBAL GROUP INC	EQUITY	39787M108	151	227	SH	DEFINED	1		227	
GREY GLOBAL GROUP INC	EQUITY	39787M108	142	213	SH	DEFINED	6, 7, 8	213		
GREY WOLF INC	EQUITY	397888108	122	41,012	SH	DEFINED	6, 7, 8	41012		
GREY WOLF INC COM	EQUITY	397888108	2200	740,700	SH	Sole	3	740700		
GREY WOLF, INC.	EQUITY	397888108	127	42,827	SH	DEFINED	1		42,827	
GRIFFON CORP	EQUITY	398433102	128	8,526	SH	DEFINED	6, 7, 8	8526		
GRIFFON CORP.	EQUITY	398433102	133	8,856	SH	DEFINED	1		8,856	
GROUP 1 AUTOMOTIVE INC	EQUITY	398905109	133	4,675	SH	DEFINED	6, 7, 8	4675		
GROUP 1 AUTOMOTIVE, INC.	EQUITY	398905109	140	4,911	SH	DEFINED	1		4,911	
GRUPO AEROPORTUARIO SUR ADR	EQUITY	40051E202	836	54,300	SH	DEFINED	1		54,300	
GRUPO IUSACELL-ADR V	EQUITY	40050B100	1445	363,992	SH	DEFINED	1		363,992	
Grupo Televisa S.A. GDR (ADR)	EQUITY	40049J206	3720	86,140	SH	DEFINED	1		86,140	
GT GROUP TELECOM INC CL B	EQUITY	362359408	38	35,000	SH	DEFINED	1		35,000	
GTECH HLDGS CORP	EQUITY	400518106	3326	73,434	SH	DEFINED	6, 7, 8	73434		
GTECH HOLDINGS CORP.	EQUITY	400518106	1956	43,188	SH	DEFINED	1		43,188	
GUESS INC	EQUITY	401617105	19	2,526	SH	DEFINED	6, 7, 8	2526		
GUESS? INC	EQUITY	401617105	19	2,549	SH	DEFINED	1		2,549	
GUIDANT CORP	EQUITY	401698105	47	950	SH	DEFINED	5	950		
GUIDANT CORP	EQUITY	401698105	7313	146,840	SH	DEFINED	6, 7, 8	146840		
GUIDANT CORP.	EQUITY	401698105	7877	158,181	SH	DEFINED	1		158,181	
GUILFORD PHARMACEUTICALS	EQUITY	401829106	84	7,041	SH	DEFINED	6, 7, 8	7041		
GUILFORD PHARMACEUTICALS INC	EQUITY	401829106	89	7,428	SH	DEFINED	1		7,428	
GUITAR CENTER, INC.	EQUITY	402040109	69	5,072	SH	DEFINED	1		5,072	
GUITAR CTR MGMT INC	EQUITY	402040109	66	4,813	SH	DEFINED	6, 7, 8	4813		
GULF ISLAND FABRICATION I	EQUITY	402307102	89	7,097	SH	DEFINED	6, 7, 8	7097		
GULF ISLAND FABRICATION, INC.	EQUITY	402307102	29	2,351	SH	DEFINED	1		2,351	
GULFMARK OFFSHORE INC	EQUITY	402629109	37	1,311	SH	DEFINED	6, 7, 8	1311		
GULFMARK OFFSHORE, INC.	EQUITY	402629109	41	1,455	SH	DEFINED	1		1,455	
GYMBOREE CORP	EQUITY	403777105	102	8,552	SH	DEFINED	6, 7, 8	8552		

NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PUT/ PRN CALL	INVSTMT DSCRETN	OTHR MGRS	SOLE	VOTING AUTHORITY SHARED	NONE
GYMBOREE CORP.	EQUITY	403777105	108	9,093	SH	DEFINED	1		9,093	
H J HEINZ CO.	EQUITY	423074103	6856	166,736	SH	DEFINED	1		166,736	
H POWER CORP	EQUITY	40427A108	24	7,731	SH	DEFINED	1		7,731	
H POWER CORP	EQUITY	40427A108	23	7,513	SH	DEFINED	6, 7, 8	7513		
H.B. FULLER CO.	EQUITY	359694106	1264	43,936	SH	DEFINED	1		43,936	
HAEMONETICS CORP	EQUITY	405024100	193	5,700	SH	DEFINED	6, 7, 8	5700		
HAEMONETICS CORP.	EQUITY	405024100	203	5,974	SH	DEFINED	1		5,974	
HAIN CELESTIAL GROUP INC	EQUITY	405217100	197	7,171	SH	DEFINED	1		7,171	
HAIN CELESTIAL GROUP INC	EQUITY	405217100	188	6,857	SH	DEFINED	6, 7, 8	6857		
HALLIBURTON CO	EQUITY	406216101	18	1,340	SH	DEFINED	5	1340		
HALLIBURTON CO	EQUITY	406216101	3050	232,790	SH	DEFINED	6, 7, 8	232790		
HALLIBURTON CO.	EQUITY	406216101	3182	242,893	SH	DEFINED	1		242,893	
HALLIBURTON COMPANY	EQUITY	406216101	58	4,425	SH	DEFINED	2		4425	
HANCOCK FABRICS INC	EQUITY	409900107	67	5,093	SH	DEFINED	6, 7, 8	5093		
HANCOCK FABRICS, INC.	EQUITY	409900107	71	5,403	SH	DEFINED	1		5,403	
HANCOCK HLDG CO	EQUITY	410120109	106	2,454	SH	DEFINED	6, 7, 8	2454		
HANCOCK HOLDING CO.	EQUITY	410120109	110	2,554	SH	DEFINED	1		2,554	
HANCOCK JOHN FINL SVCS IN	EQUITY	410145106	38	930	SH	DEFINED	5	930		
HANCOCK JOHN FINL SVCS IN	EQUITY	410145106	9805	237,400	SH	DEFINED	6, 7, 8	237400		
HANDLEMAN CO DEL	EQUITY	410252100	119	8,004	SH	DEFINED	6, 7, 8	8004		
HANDLEMAN CO.	EQUITY	410252100	125	8,414	SH	DEFINED	1		8,414	
HANDSPRING INC	EQUITY	410293104	41	6,062	SH	DEFINED	1		6,062	
HANDSPRING INC	EQUITY	410293104	37	5,516	SH	DEFINED	6, 7, 8	5516		
HANOVER COMPRESSOR CO	EQUITY	410768105	20486	811,008	SH	Sole	3	797908		13100
HANOVER COMPRESSOR CO	EQUITY	410768105	1940	76,800	SH	DEFINED	6, 7, 8	76800		
HANOVER COMPRESSOR COMPANY	EQUITY	410768105	1963	77,702	SH	DEFINED	1		77,702	
HARBOR FLA BANCSHARES INC	EQUITY	411901101	120	7,069	SH	DEFINED	6, 7, 8	7069		
HARBOR FLORIDA BANCSHARES	EQUITY	411901101	126	7,441	SH	DEFINED	1		7,441	
HARLAND JOHN H CO	EQUITY	412693103	200	9,033	SH	DEFINED	6, 7, 8	9033		
HARLAND, JOHN H. CO.	EQUITY	412693103	208	9,430	SH	DEFINED	1		9,430	
HARLEY DAVIDSON INC	EQUITY	412822108	52	950	SH	DEFINED	5	950		
HARLEY DAVIDSON INC	EQUITY	412822108	6953	128,020	SH	DEFINED	6, 7, 8	128020		
HARLEY DAVIDSON INC	EQUITY	412822108	2786	51,300	SH	DEFINED	2		51300	
HARLEY-DAVIDSON FUNDING	EQUITY	412822108	7348	135,289	SH	DEFINED	1		135,289	
HARLEYSVILLE GROUP INC	EQUITY	412824104	481	20,143	SH	DEFINED	6, 7, 8	20143		
HARLEYSVILLE GROUP INC COM	EQUITY	412824104	227	9,500	SH	Sole	3	9500		
HARLEYSVILLE GROUP, INC.	EQUITY	412824104	234	9,814	SH	DEFINED	1		9,814	
HARLEYSVILLE NATIONAL CORP.	EQUITY	412850109	141	5,991	SH	DEFINED	1		5,991	
HARLEYSVILLE NATL CORP PA	EQUITY	412850109	136	5,790	SH	DEFINED	6, 7, 8	5790		
HARMAN INTL INDS INC	EQUITY	413086109	537	11,915	SH	DEFINED	6, 7, 8	11915		
HARMAN INT'L INDUSTRIES, INC.	EQUITY	413086109	560	12,415	SH	DEFINED	1		12,415	
HARMONIC INC	EQUITY	413160102	197	16,418	SH	DEFINED	6, 7, 8	16418		
HARMONIC INC.	EQUITY	413160102	206	17,124	SH	DEFINED	1		17,124	
HARRAH'S ENTERTAINMENT, INC.	EQUITY	413619107	1889	51,044	SH	DEFINED	1		51,044	
HARRAHS ENTMT INC	EQUITY	413619107	13	350	SH	DEFINED	5	350		
HARRAHS ENTMT INC	EQUITY	413619107	1757	47,480	SH	DEFINED	6, 7, 8	47480		
HARRIS CORP DEL	EQUITY	413875105	3112	102,000	SH	DEFINED	6, 7, 8	102000		
HARRIS CORP.	EQUITY	413875105	2467	80,863	SH	DEFINED	1		80,863	
HARSCO CORP	EQUITY	415864107	2103	61,313	SH	DEFINED	6, 7, 8	61313		
HARSCO CORP.	EQUITY	415864107	2123	61,893	SH	DEFINED	1		61,893	

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HARTE-HANKS COMMUNICATIONS	EQUITY	416196103	2167	76,923	SH	DEFINED	1		76,923	
HARTE-HANKS INC	EQUITY	416196103	2158	76,600	SH	DEFINED	6, 7, 8	76600		
HARTFORD FINANCIAL SVCS GROUP	EQUITY	416515104	7796	124,086	SH	DEFINED	1		124,086	
HARTFORD FINL SVCS GROUP	EQUITY	416515104	48	770	SH	DEFINED	5	770		
HARTFORD FINL SVCS GROUP	EQUITY	416515104	7433	118,310	SH	DEFINED	6, 7, 8	118310		
HARVARD BIOSCIENCE INC	EQUITY	416906105	21	2,156	SH	DEFINED	1		2,156	
HARVARD BIOSCIENCE INC	EQUITY	416906105	20	1,991	SH	DEFINED	6, 7, 8	1991		
HARVARD BIOSCIENCE INC COM	EQUITY	416906105	6170	620,700	SH	Sole	3	620700		
HASBRO INC	EQUITY	418056107	9	540	SH	DEFINED	5	540		
HASBRO INC	EQUITY	418056107	1186	73,070	SH	DEFINED	6, 7, 8	73070		
HASBRO, INC.	EQUITY	418056107	1270	78,245	SH	DEFINED	1		78,245	
HAVERTY FURNITURE COMPANIES	EQUITY	419596101	87	5,267	SH	DEFINED	1		5,267	
HAVERTY FURNITURE INC	EQUITY	419596101	84	5,083	SH	DEFINED	6, 7, 8	5083		
HAWAIIAN ELEC INDUSTRIES	EQUITY	419870100	2075	51,525	SH	DEFINED	6, 7, 8	51525		
HAWAIIAN ELECTRIC INDUSTRIES,	EQUITY	419870100	2095	52,014	SH	DEFINED	1		52,014	
HCA Inc	CORPBOND	197677AJ6	2213	2,500,000	PRN	DEFINED	4		2,500,000	
HCA INC	EQUITY	404119109	62	1,610	SH	DEFINED	5	1610		
HCA INC	EQUITY	404119109	9973	258,780	SH	DEFINED	6, 7, 8	258780		
HCA INC.	EQUITY	404119109	12067	354,283	SH	DEFINED	1		354,283	
HCA, Inc	EQUITY	404119109	1734	45,000	SH	DEFINED	4		45,000	
HCC INS HLDGS INC	EQUITY	404132102	2111	76,640	SH	DEFINED	6, 7, 8	76640		
HCC INSURANCE HOLDINGS, INC.	EQUITY	404132102	2041	74,091	SH	DEFINED	1		74,091	
HEADWATERS INC	EQUITY	42210P102	81	7,076	SH	DEFINED	1		7,076	
HEADWATERS INC	EQUITY	42210P102	77	6,745	SH	DEFINED	6, 7, 8	6745		
HEALTH CARE PPTY INVS COM	EQUITY	421915109	9889	273,100	SH	Sole	3	209200		63900
HEALTH CARE PPTYS INVEST INC	EQUITY	421915109	15	408	SH	DEFINED	1		408	
HEALTH CARE REIT INC	EQUITY	42217K106	255	10,478	SH	DEFINED	6, 7, 8	10478		
HEALTH CARE REIT INC COM	EQUITY	42217K106	3455	141,900	SH	Sole	3	141900		
HEALTH CARE REIT, INC.	EQUITY	42217K106	266	10,918	SH	DEFINED	1		10,918	
HEALTH MANAGEMENT ASSOC.	EQUITY	421933102	2061	112,026	SH	DEFINED	1		112,026	
HEALTH MGMT ASSOC INC NEW	EQUITY	421933102	14	770	SH	DEFINED	5	770		
HEALTH MGMT ASSOC INC NEW	EQUITY	421933102	1907	103,660	SH	DEFINED	6, 7, 8	103660		
HEALTH NET INC	EQUITY	42222G108	3923	180,100	SH	DEFINED	6, 7, 8	180100		
HEALTH NET INC. CLASS A	EQUITY	42222G108	3938	180,810	SH	DEFINED	1		180,810	
HEALTHCARE REALTY TRUST, INC.	EQUITY	421946104	382	13,644	SH	DEFINED	1		13,644	
HEALTHCARE RLTY TR	EQUITY	421946104	367	13,108	SH	DEFINED	6, 7, 8	13108		
HEALTHCARE RLTY TR COM	EQUITY	421946104	8299	296,400	SH	Sole	3	250600		45800
HEALTHEXTRAS INC	EQUITY	422211102	122	21,303	SH	DEFINED	1		21,303	
HEALTHEXTRAS INC	EQUITY	422211102	19	3,262	SH	DEFINED	6, 7, 8	3262		
HEALTHEXTRAS INC	EQUITY	422211102	103	18041	SH	DEFINED	6, 7, 8	18041		
HEALTHSOUTH CORP	EQUITY	421924101	2640	178,161	SH	DEFINED	1		178,161	
HEALTHSOUTH CORP	EQUITY	421924101	18	1,230	SH	DEFINED	5	1230		
HEALTHSOUTH CORP	EQUITY	421924101	2458	165,880	SH	DEFINED	6, 7, 8	165880		
HEALTHSOUTH REHABILITN COM	EQUITY	421924101	9632	649,900	SH	Sole	3	544400		105500
HEARST-ARGYLE TELEVI	EQUITY	422317107	2	74	SH	DEFINED	1		74	
HEARTLAND EXPRESS INC	EQUITY	422347104	125	4,502	SH	DEFINED	6, 7, 8	4502		
HEARTLAND EXPRESS INC	EQUITY	422347104	4421	159,200	SH	DEFINED	2		159200	
HEARTLAND EXPRESS, INC.	EQUITY	422347104	131	4,712	SH	DEFINED	1		4,712	
HEICO CORP NEW	EQUITY	422806109	55	3,617	SH	DEFINED	6, 7, 8	3617		

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HEICO CORP.	EQUITY	422806109	57	3,763	SH	DEFINED	1	3,763	
HEICO CORP-CL A	EQUITY	422806208		14	SH	DEFINED	1	14	
HEIDRICK & STRUGGLES INTL	EQUITY	422819102	101	5,580	SH	DEFINED	6, 7, 8	5580	
HEIDRICK & STRUGGLES INT'L	EQUITY	422819102	106	5,852	SH	DEFINED	1		5,852
HEINZ H J CO	EQUITY	423074103	45	1,090	SH	DEFINED	5	1090	
HEINZ H J CO	EQUITY	423074103	6511	158,330	SH	DEFINED	6, 7, 8	158330	
HELIX TECHNOLOGY CORP	EQUITY	423319102	146	6,483	SH	DEFINED	6, 7, 8	6483	
HELIX TECHNOLOGY CORP.	EQUITY	423319102	153	6,775	SH	DEFINED	1		6,775
HELMERICH & PAYNE INC	EQUITY	423452101	4094	122,660	SH	DEFINED	6, 7, 8	122660	
HELMERICH & PAYNE, INC.	EQUITY	423452101	4109	123,103	SH	DEFINED	1		123,103
HEMISPHERX BIOPHARMA INC	EQUITY	42366C103	24	5,317	SH	DEFINED	6, 7, 8	5317	
HEMISPHERX BIOPHARMA INC.	EQUITY	42366C103	24	5,317	SH	DEFINED	1		5,317
HENRY JACK & ASSOC INC	EQUITY	426281101	2357	107,900	SH	DEFINED	6, 7, 8	107900	
HENRY JACK & ASSOC INC COM	EQUITY	426281101	17814	815,660	SH	Sole	3	804060	11600
HENRY JACK & ASSOCIATES	EQUITY	426281101	2376	108,785	SH	DEFINED	1		108,785
HENRY SCHEIN INC	EQUITY	806407102	1934	52,219	SH	DEFINED	1		52,219
HERBALIFE INTERNATIONAL, INC., CLASS	EQUITY	426908208	71	5,001	SH	DEFINED	1		5,001
HERBALIFE INTL INC	EQUITY	426908208	69	4,837	SH	DEFINED	6, 7, 8	4837	
HERCULES INC	EQUITY	427056106	3	340	SH	DEFINED	5	340	
HERCULES INC	EQUITY	427056106	459	45,850	SH	DEFINED	6, 7, 8	45850	
HERCULES, INC.	EQUITY	427056106	492	49,218	SH	DEFINED	1		49,218
HERMAN MILLER, INC.	EQUITY	600544100	2199	92,959	SH	DEFINED	1		92,959
HERSHEY FOODS CORP	EQUITY	427866108	28	420	SH	DEFINED	5	420	
HERSHEY FOODS CORP	EQUITY	427866108	4235	62,560	SH	DEFINED	6, 7, 8	62560	
HERSHEY FOODS CORP.	EQUITY	427866108	4509	66,610	SH	DEFINED	1		66,610
Hertz Corp	CORPBOND	428040BJ7	4186	5,000,000	PRN	DEFINED	4		5,000,000
HEWLETT PACKARD CO	EQUITY	428236103	124	6,060	SH	DEFINED	5	6060	
HEWLETT PACKARD CO	EQUITY	428236103	20403	993,360	SH	DEFINED	6, 7, 8	993360	
HEWLETT PACKARD CO.	EQUITY	428236103	21488	1,046,166	SH	DEFINED	1		1,046,166
HEXCEL CORP NEW	EQUITY	428291108	22	7,242	SH	DEFINED	6, 7, 8	7242	
HEXCEL CORP.	EQUITY	428291108	23	7,442	SH	DEFINED	1		7,442
HI / FN INC	EQUITY	428358105	177	12,219	SH	DEFINED	6, 7, 8	12219	
HI/FN, INC.	EQUITY	428358105	39	2,710	SH	DEFINED	1		2,710
HIBBETT SPORTING GOODS IN	EQUITY	428565105	32	1,060	SH	DEFINED	6, 7, 8	1060	
HIBBETT SPORTING GOODS, INC.	EQUITY	428565105	32	1,060	SH	DEFINED	1		1,060
HIBERNIA CORP	EQUITY	428656102	3437	193,200	SH	DEFINED	6, 7, 8	193200	
HIBERNIA CORP	EQUITY	428656102	8297	466,400	SH	DEFINED	2		466400
HIBERNIA CORP. CLASS A	EQUITY	428656102	3459	194,436	SH	DEFINED	1		194,436
HICKORY TECH CORP	EQUITY	429060106	70	4,123	SH	DEFINED	1		4,123
HICKORY TECH CORP	EQUITY	429060106	64	3,789	SH	DEFINED	6, 7, 8	3789	
HIGHWOODS PPTYS INC	EQUITY	431284108	449	17,294	SH	DEFINED	6, 7, 8	17294	
HIGHWOODS PPTYS INC COM	EQUITY	431284108	4897	188,700	SH	Sole	3	170000	18700
HIGHWOODS PROPERTIES, INC.	EQUITY	431284108	467	17,989	SH	DEFINED	1		17,989
HILB ROGAL & HAMILTON CO	EQUITY	431294107	227	4,047	SH	DEFINED	6, 7, 8	4047	
HILB, ROGAL & HAMILTON CO.	EQUITY	431294107	237	4,233	SH	DEFINED	1		4,233
HILFIGER TOMMY CORP	EQUITY	G8915Z102	57	4,175	SH	DEFINED	6, 7, 8	4175	
HILLENBRAND INDS INC	EQUITY	431573104	4195	75,900	SH	DEFINED	6, 7, 8	75900	
HILLENBRAND INDUSTRIES, INC.	EQUITY	431573104	4216	76,278	SH	DEFINED	1		76,278
HILTON HOTELS CORP	EQUITY	432848109	6988	698,891	SH	DEFINED	1		698,891
HILTON HOTELS CORP	EQUITY	432848109	13	1,150	SH	DEFINED	5	1150	

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HILTON HOTELS CORP	EQUITY	432848109	3488	319,420	SH	DEFINED	6, 7, 8	319420		
HILTON HOTELS CORP COM	EQUITY	432848109	7162	655,900	SH	Sole	3	549900		106000
HISPANIC BROADCASTING	EQUITY	43357b104	27590	1,081,945	SH	Sole	3	1022545		59400
HISPANIC BROADCASTING COR	EQUITY	43357B104	3358	131,700	SH	DEFINED	6, 7, 8	131700		
HISPANIC BROADCASTING CORP. CLASS A	EQUITY	43357B104	3385	132,754	SH	DEFINED	1		132,754	
HNC SOFTWARE INC	EQUITY	40425P107	403	19,580	SH	DEFINED	6, 7, 8	19580		
HNC SOFTWARE, INC.	EQUITY	40425P107	218	10,590	SH	DEFINED	1		10,590	
HOLLINGER INTERNATIONAL, INC.	EQUITY	435569108	955	81,618	SH	DEFINED	1		81,618	
HOLLINGER INTL INC	EQUITY	435569108	951	81,260	SH	DEFINED	6, 7, 8	81260		
HOLLY CORP	EQUITY	435758305	48	2,500	SH	DEFINED	6, 7, 8	2500		
HOLLY CORP.	EQUITY	435758305	51	2,658	SH	DEFINED	1			2,658
HOLLYWOOD CASINO CORP	EQUITY	436132203	30	2,829	SH	DEFINED	1			2,829
HOLLYWOOD CASINO CORP	EQUITY	436132203	30	2,829	SH	DEFINED	6, 7, 8	2829		
HOLLYWOOD ENTERTAINMENT CORP.	EQUITY	436141105	199	13,932	SH	DEFINED	1			13,932
HOLLYWOOD ENTMT CORP	EQUITY	436141105	191	13,343	SH	DEFINED	6, 7, 8	13343		
HOLLYWOOD ENTMT CORP	EQUITY	436141105	2085	145,900	SH	DEFINED	2			145900
HOLLYWOOD PARK, INC.	EQUITY	723456109	37	6,084	SH	DEFINED	1			6,084
HOLOGIC INC	EQUITY	436440101	56	5,975	SH	DEFINED	6, 7, 8	5975		
HOME DEPOT INC	EQUITY	437076102	737	14,456	SH	DEFINED	2			14456
HOME DEPOT INC	EQUITY	437076102	2857	56,000	SH	Sole	3	56000		
HOME DEPOT INC	EQUITY	437076102	373	7,320	SH	DEFINED	5	7320		
HOME DEPOT INC	EQUITY	437076102	58830	1,153,300	SH	DEFINED	6, 7, 8	1153300		
HOME DEPOT INC	EQUITY	437076102	21906	429,444	SH	DEFINED	2			429444
HOME DEPOT, INC.	EQUITY	437076102	61698	1,209,529	SH	DEFINED	1		1,209,529	
HOME PPTYS N Y INC	EQUITY	437306103	181	5,717	SH	DEFINED	6, 7, 8	5717		
HOME PPTYS N Y INC COM	EQUITY	437306103	12782	404,500	SH	Sole	3	362100		42400
HOME PROPERTIES OF NY, INC.	EQUITY	437306103	189	5,989	SH	DEFINED	1			5,989
HOMESTORE.COM	EQUITY	437852106	3	822	SH	DEFINED	1			822
HON INDS INC	EQUITY	438092108	1969	71,200	SH	DEFINED	6, 7, 8	71200		
HON INDUSTRIES INC.	EQUITY	438092108	1980	71,623	SH	DEFINED	1			71,623
HONEYWELL INTERNATIONAL INC.	EQUITY	438516106	14135	417,936	SH	DEFINED	1			417,936
HONEYWELL INTL INC	EQUITY	438516106	86	2,540	SH	DEFINED	5	2540		
HONEYWELL INTL INC	EQUITY	438516106	11629	343,840	SH	DEFINED	6, 7, 8	343840		
HOOPER HOLMES INC	EQUITY	439104100	483	53,931	SH	DEFINED	6, 7, 8	53931		
HOOPER HOLMES, INC.	EQUITY	439104100	154	17,187	SH	DEFINED	1			17,187
HORACE MANN EDUCATORS COR	EQUITY	440327104	1327	62,549	SH	DEFINED	6, 7, 8	62549		
HORACE MANN EDUCATORS CORP.	EQUITY	440327104	1338	63,065	SH	DEFINED	1			63,065
HORIZON OFFSHORE INC	EQUITY	44043J105	31	4,160	SH	DEFINED	6, 7, 8	4160		
HORIZON OFFSHORE, INC.	EQUITY	44043J105	35	4,602	SH	DEFINED	1			4,602
HORIZON PCS INC	EQUITY	44043U118	80	2,000	SH	DEFINED	2			2000
HORMEL FOODS CORP	EQUITY	440452100	4536	168,800	SH	DEFINED	6, 7, 8	168800		
HORMEL FOODS CORP.	EQUITY	440452100	4552	169,398	SH	DEFINED	1			169,398
HOSPITALITY PPTYS TR	EQUITY	44106M102	2239	75,900	SH	DEFINED	6, 7, 8	75900		
HOSPITALITY PROPERTIES TRUST	EQUITY	44106M102	2257	76,505	SH	DEFINED	1			76,505
HOST MARRIOTT CORP NEW	EQUITY	44107P104	999	111,020	SH	DEFINED	6, 7, 8	111020		
HOT TOPIC INC	EQUITY	441339108	173	5,520	SH	DEFINED	1			5,520
HOT TOPIC INC	EQUITY	441339108	232	7,394	SH	DEFINED	6, 7, 8	7394		
HOT TOPIC INC COM	EQUITY	441339108	27707	882,675	SH	Sole	3	864675		18000
HOTEL RESERVATIONS I	EQUITY	441451101	5	99	SH	DEFINED	1			99
HOTJOBS COM INC	EQUITY	441474103	78	7,508	SH	DEFINED	6, 7, 8	7508		



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HOTJOBS.COM LTD	EQUITY	441474103	82	7,887	SH	DEFINED	1		7,887	
HOUSEHOLD FINANCE CORP.	EQUITY	441815107	15074	260,163	SH	DEFINED	1		260,163	
HOUSEHOLD INTL INC	EQUITY	441815107	83	1,430	SH	DEFINED	5	1430		
HOUSEHOLD INTL INC	EQUITY	441815107	14450	249,390	SH	DEFINED	6, 7, 8	249390		
HOUSTON EXPL CO	EQUITY	442120101	94	2,796	SH	DEFINED	6, 7, 8	2796		
HOUSTON EXPLORATION COMPAN	EQUITY	442120101	97	2,891	SH	DEFINED	1		2,891	
HOVNANIAN ENTER, INC. COM PAR \$0.01	EQUITY	442487203	96	4,531	SH	DEFINED	1		4,531	
HOVNANIAN ENTERPRISES INC	EQUITY	442487203	91	4,297	SH	DEFINED	6, 7, 8	4297		
HRPT PPTYS TR	EQUITY	40426W101	362	41,844	SH	DEFINED	6, 7, 8	41844		
HRPT PROPERTIES TRUST	EQUITY	40426W101	381	43,941	SH	DEFINED	1		43,941	
HS RESOURCES, INC.	EQUITY	492386107	2503	45,667	SH	DEFINED	1		45,667	
HSBC America Cap Trust	CORPBOND	40427QAA1	8397	8,000,000	PRN	DEFINED	4		8,000,000	
HUBBELL INC	EQUITY	443510201	2092	71,200	SH	DEFINED	6, 7, 8	71200		
HUBBELL INC. CLASS B	EQUITY	443510201	2103	71,584	SH	DEFINED	1		71,584	
HUDSON CITY BANCORP	EQUITY	443683107	8	314	SH	DEFINED	1		314	
HUDSON RIV BANCORP INC	EQUITY	444128102	107	4,895	SH	DEFINED	6, 7, 8	4895		
HUDSON RIVER BANCORP.	EQUITY	444128102	107	4,895	SH	DEFINED	1		4,895	
HUDSON UNITED BANCORP	EQUITY	444165104	383	13,352	SH	DEFINED	6, 7, 8	13352		
HUGHES SUPPLY INC	EQUITY	444482103	235	7,612	SH	DEFINED	6, 7, 8	7612		
HUGHES SUPPLY, INC.	EQUITY	444482103	245	7,950	SH	DEFINED	1		7,950	
HUMAN GENOME SCIENCES INC	EQUITY	444903108	96	2,850	SH	DEFINED	6, 7, 8	2850		
HUMAN GENOME SCIENCES INC	EQUITY	444903108	8545	253,400	SH	DEFINED	2		253400	
HUMAN GENOME SCIENCES, INC.	EQUITY	444903108	154	4,570	SH	DEFINED	1		4,570	
HUMANA INC	EQUITY	444859102	6	530	SH	DEFINED	5	530		
HUMANA INC	EQUITY	444859102	841	71,330	SH	DEFINED	6, 7, 8	71330		
HUMANA, INC.	EQUITY	444859102	904	76,686	SH	DEFINED	1		76,686	
HUNT J B TRANS SVCS INC	EQUITY	445658107	1127	48,590	SH	DEFINED	6, 7, 8	48590		
HUNTINGTON BANCSHARES INC	EQUITY	446150104	14	790	SH	DEFINED	5	790		
HUNTINGTON BANCSHARES INC	EQUITY	446150104	1826	106,220	SH	DEFINED	6, 7, 8	106220		
HUNTINGTON BANCSHARES, INC.	EQUITY	446150104	1961	114,072	SH	DEFINED	1		114,072	
HUSDON UNITED BANCORP	EQUITY	444165104	401	13,982	SH	DEFINED	1		13,982	
HUTCHINSON TECHNOLOGY INC	EQUITY	448407106	188	8,084	SH	DEFINED	6, 7, 8	8084		
HUTCHINSON TECHNOLOGY, INC.	EQUITY	448407106	198	8,507	SH	DEFINED	1		8,507	
HYDRIL CO	EQUITY	448774109	68	3,865	SH	DEFINED	6, 7, 8	3865		
HYDRIL COMPANY	EQUITY	448774109	71	4,009	SH	DEFINED	1		4,009	
HYPERION SOLUTIONS CORP	EQUITY	44914M104	215	10,830	SH	DEFINED	1		10,830	
HYPERION SOLUTIONS CORP	EQUITY	44914M104	205	10,320	SH	DEFINED	6, 7, 8	10320		
HYSEQ INC	EQUITY	449163302	30	3,931	SH	DEFINED	1		3,931	
HYSEQ INC	EQUITY	449163302	29	3,750	SH	DEFINED	6, 7, 8	3750		
I B M	EQUITY	459200101	438	3,625	SH	DEFINED	2		3625	
I2 TECHNOLOGIES	EQUITY	465754109	112	14,171	SH	DEFINED	1		14,171	
I2 TECHNOLOGIES INC	EQUITY	465754109	80	10,140	SH	DEFINED	6, 7, 8	10140		
I2 TECHNOLOGIES INC	EQUITY	465754109	1650	208,800	SH	DEFINED	2		208800	
IBASIS INC	EQUITY	450732102	14	10,619	SH	DEFINED	1		10,619	
IBASIS INC	EQUITY	450732102	33	24,936	SH	DEFINED	6, 7, 8	24936		
IBERIABANK CORP	EQUITY	450828108	50	1,797	SH	DEFINED	1		1,797	
IBERIABANK CORP	EQUITY	450828108	50	1,797	SH	DEFINED	6, 7, 8	1797		
ICI NORTH AMERICA ADR NEW	EQUITY	452704505	38	1,750	SH	DEFINED	1		1,750	
ICN PHARMACEUTICALS INC N	EQUITY	448924100	4519	134,900	SH	DEFINED	6, 7, 8	134900		
ICN PHARMACEUTICALS, INC.	EQUITY	448924100	3345	99,851	SH	DEFINED	1		99,851	

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ICOS CORP	EQUITY	449295104	67	1,170	SH	DEFINED	6, 7, 8	1170		
ICOS CORPORATION	EQUITY	449295104	101	1,754	SH	DEFINED	1		1,754	
ICT GROUP INC	EQUITY	44929Y101	14	739	SH	DEFINED	1		739	
ICT GROUP INC	EQUITY	44929Y101	14	739	SH	DEFINED	6, 7, 8	739		
ICU MED INC	EQUITY	449306107	75	1,676	SH	DEFINED	6, 7, 8	1676		
ICU MEDICAL, INC.	EQUITY	449306107	77	1,736	SH	DEFINED	1		1,736	
IDACORP INC	EQUITY	451107106	1847	45,500	SH	DEFINED	6, 7, 8	45500		
IDACORP, INC.	EQUITY	451107106	1858	45,764	SH	DEFINED	1		45,764	
IDEC PHARMACEUTICALS COM	EQUITY	449370105	12791	185,560	SH	Sole	3	159300		26260
IDEC PHARMACEUTICALS CORP	EQUITY	449370105	13028	189,010	SH	DEFINED	6, 7, 8	189010		
IDEC PHARMACEUTICALS CORP	EQUITY	449370105	33224	482,000	SH	DEFINED	2		482000	
IDEC PHARMACEUTICALS CORP.	EQUITY	449370105	13198	191,463	SH	DEFINED	1		191,463	
IDENTIX INC	EQUITY	451906101	147	10,058	SH	DEFINED	1		10,058	
IDENTIX INC	EQUITY	451906101	138	9,452	SH	DEFINED	6, 7, 8	9452		
IDEX CORP	EQUITY	45167R104	333	9,660	SH	DEFINED	6, 7, 8	9660		
IDEX CORP.	EQUITY	45167R104	349	10,130	SH	DEFINED	1		10,130	
IDEXX LABORATORIES, INC.	EQUITY	45168D104	286	10,025	SH	DEFINED	1		10,025	
IDEXX LABS INC	EQUITY	45168D104	273	9,590	SH	DEFINED	6, 7, 8	9590		
IDT CORP	EQUITY	448947101	263	13,487	SH	DEFINED	6, 7, 8	13487		
IDT CORP.	EQUITY	448947101	274	14,056	SH	DEFINED	1		14,056	
IDX SYS CORP	EQUITY	449491109	64	4,917	SH	DEFINED	6, 7, 8	4917		
IDX SYSTEMS CORP.	EQUITY	449491109	67	5,117	SH	DEFINED	1		5,117	
IGEN INC	EQUITY	449536101	145	3,617	SH	DEFINED	6, 7, 8	3617		
IGEN INTERNATIONAL, INC.	EQUITY	449536101	152	3,780	SH	DEFINED	1		3,780	
IHOP CORP	EQUITY	449623107	171	5,834	SH	DEFINED	6, 7, 8	5834		
IHOP CORP.	EQUITY	449623107	178	6,086	SH	DEFINED	1		6,086	
II VI INC	EQUITY	902104108	51	2,986	SH	DEFINED	6, 7, 8	2986		
II-VI INC	EQUITY	902104108	53	3,087	SH	DEFINED	1		3,087	
IKON OFFICE SOLUTIONS INC	EQUITY	451713101	533	45,586	SH	DEFINED	6, 7, 8	45586		
IKON OFFICE SOLUTIONS INC.	EQUITY	451713101	558	47,701	SH	DEFINED	1		47,701	
ILEX ONCOLOGY INC	EQUITY	451923106	219	8,111	SH	DEFINED	1		8,111	
ILEX ONCOLOGY INC	EQUITY	451923106	206	7,604	SH	DEFINED	6, 7, 8	7604		
ILLINOIS TOOL WKS INC	EQUITY	452308109	64	950	SH	DEFINED	5	950		
ILLINOIS TOOL WKS INC	EQUITY	452308109	8725	128,840	SH	DEFINED	6, 7, 8	128840		
ILLINOIS TOOL WKS INC COM	EQUITY	452308109	2472	36,500	SH	Sole	3	36500		
Illinois Tool Works Inc	EQUITY	452308109	2370	35,000	SH	DEFINED	4		35,000	
ILLINOIS TOOL WORKS, INC.	EQUITY	452308109	9211	136,013	SH	DEFINED	1		136,013	
ILLUMINA INC	EQUITY	452327109	66	5,570	SH	DEFINED	1		5,570	
ILLUMINA INC	EQUITY	452327109	62	5,314	SH	DEFINED	6, 7, 8	5314		
IMAGEX.COM INC	EQUITY	45244D102	578	791,393	SH	DEFINED	1		791,393	
IMAGISTICS INTERNATIONAL	EQUITY	45247T104	0	0	SH	DEFINED	5	0		
IMAGISTICS INTL INC	EQUITY	45247T104	2	166	SH	DEFINED	1		166	
I-MANY INC	EQUITY	44973Q103	106	11,011	SH	DEFINED	1		11,011	
I-MANY INC	EQUITY	44973Q103	99	10,298	SH	DEFINED	6, 7, 8	10298		
IMATION CORP	EQUITY	45245A107	1145	53,074	SH	DEFINED	6, 7, 8	53074		
IMATION CORP.	EQUITY	45245A107	1156	53,559	SH	DEFINED	1		53,559	
IMC GLOBAL INC	EQUITY	449669100	2267	174,406	SH	DEFINED	6, 7, 8	174406		
IMC GLOBAL INC	EQUITY	449669100	3978	306,000	SH	DEFINED	2		306000	
IMC GLOBAL, INC.	EQUITY	449669100	2289	176,111	SH	DEFINED	1		176,111	

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IMCLONE SYS INC	EQUITY	45245W109	78	1,670	SH	DEFINED 6, 7, 8	1670			
IMCLONE SYS INC	EQUITY	45245W109	1647	35,453	SH	DEFINED 2			35453	
IMCLONE SYSTEMS	EQUITY	45245W109	117	2,512	SH	DEFINED 1			2,512	
IMMUNE RESPONSE CORP DEL	EQUITY	45252T106	12	8,741	SH	DEFINED 6, 7, 8	8741			
IMMUNE RESPONSE CORP. DEL.	EQUITY	45252T106	13	9,341	SH	DEFINED 1			9,341	
IMMUNEX CORP NEW	EQUITY	452528102	47	1,700	SH	DEFINED 5	1700			
IMMUNEX CORP NEW	EQUITY	452528102	6844	246,980	SH	DEFINED 6, 7, 8	246980			
IMMUNEX CORP.	EQUITY	452528102	7322	264,249	SH	DEFINED 1			264,249	
IMMUNOGEN INC	EQUITY	45253H101	198	11,921	SH	DEFINED 1			11,921	
IMMUNOGEN INC	EQUITY	45253H101	281	16,930	SH	DEFINED 6, 7, 8	16930			
IMMUNOMEDICS INC	EQUITY	452907108	219	10,802	SH	DEFINED 6, 7, 8	10802			
IMMUNOMEDICS, INC.	EQUITY	452907108	229	11,306	SH	DEFINED 1			11,306	
IMPAC MORTGAGE HOLDINGS INC	EQUITY	45254P102	4250	500,000	SH	DEFINED 1			500,000	
IMPATH INC	EQUITY	452556101	205	4,602	SH	DEFINED 6, 7, 8	4602			
IMPATH INC.	EQUITY	452556101	214	4,807	SH	DEFINED 1			4,807	
IMPAX LABORATORIES INC	EQUITY	45256B101	71	5,295	SH	DEFINED 1			5,295	
IMPAX LABORATORIES INC	EQUITY	45256B101	68	5,048	SH	DEFINED 6, 7, 8	5048			
IMPCO TECHNOLOGIES INC	EQUITY	45255W106	32	2,547	SH	DEFINED 1			2,547	
IMPCO TECHNOLOGIES INC	EQUITY	45255W106	30	2,331	SH	DEFINED 6, 7, 8	2331			
IMPERIAL CHEM INDS PLC	EQUITY	452704505	38	1,750	SH	DEFINED 6, 7, 8	1750			
IMPSAT FIBER NETWORKS	EQUITY	45321T103	1	4,695	SH	DEFINED 1			4,695	
IMPSAT FIBER NETWORKS INC	EQUITY	45321T103	1	4,638	SH	DEFINED 6, 7, 8	4638			
IMS HEALTH INC	EQUITY	449934108	18	920	SH	DEFINED 5	920			
IMS HEALTH INC	EQUITY	449934108	3438	176,200	SH	DEFINED 6, 7, 8	176200			
IMS HEALTH, INC.	EQUITY	449934108	3802	194,892	SH	DEFINED 1			194,892	
INAMED CORP	EQUITY	453235103	139	4,636	SH	DEFINED 1			4,636	
INAMED CORP	EQUITY	453235103	133	4,424	SH	DEFINED 6, 7, 8	4424			
INCO LIMITED	EQUITY	453258402	1375	81,140	SH	DEFINED 1			81,140	
INCO LTD	EQUITY	453258402	10	570	SH	DEFINED 5	570			
INCO LTD	EQUITY	453258402	1302	76,850	SH	DEFINED 6, 7, 8	76850			
Incyte Genomics	EQUITY	45337C102	194	10,000	SH	DEFINED 4			10,000	
INCYTE GENOMICS INC	EQUITY	45337C102	1951	99,753	SH	DEFINED 6, 7, 8	99753			
INCYTE GENOMICS, INC.	EQUITY	45337C102	1960	100,839	SH	DEFINED 1			100,839	
INDEPENDENCE CMNTY BK COR	EQUITY	453414104	2057	90,396	SH	DEFINED 6, 7, 8	90396			
INDEPENDENCE COMMUNITY BANK	EQUITY	453414104	2078	91,313	SH	DEFINED 1			91,313	
INDEPENDENT BANK CORP MAS	EQUITY	453836108	84	3,926	SH	DEFINED 6, 7, 8	3926			
INDEPENDENT BANK CORP MIC	EQUITY	453838104	102	3,685	SH	DEFINED 6, 7, 8	3685			
INDEPENDENT BANK CORP.	EQUITY	453838104	197	8,033	SH	DEFINED 1			8,033	
INDEX I-SHARES RUSSELL 2000	EQUITY	464287655	499	5,175	SH	DEFINED 1			5,175	
INDUS INTERNATIONAL INC	EQUITY	45578L100	77	10,490	SH	DEFINED 1			10,490	
INDUS INTL INC	EQUITY	45578L100	72	9,915	SH	DEFINED 6, 7, 8	9915			
INDYMAC BANCORP INC	EQUITY	456607100	2176	93,055	SH	DEFINED 6, 7, 8	93055			
INDYMAC BANCORP, INC.	EQUITY	456607100	2196	93,919	SH	DEFINED 1			93,919	
INET TECHNOLOGIES INC	EQUITY	45662V105	29	2,775	SH	DEFINED 6, 7, 8	2775			
INET TECHNOLOGY	EQUITY	45662V105	34	3,209	SH	DEFINED 1			3,209	
INFOCUS CORP	EQUITY	45665B106	1519	68,971	SH	DEFINED 6, 7, 8	68971			
INFOCUS CORPORATION	EQUITY	45665B106	1308	59,392	SH	DEFINED 1			59,392	
INFOGRAMES INC	EQUITY	45665T107	31	4,362	SH	DEFINED 6, 7, 8	4362			
INFOGRAMES INC.	EQUITY	45665T107	34	4,725	SH	DEFINED 1			4,725	
INFONET SERVICES COR	EQUITY	45666T106		196	SH	DEFINED 1			196	

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INFORMATICA CORP	EQUITY	45666Q102	15	1,038	SH	DEFINED	1		1,038	
INFORMATION HLDGS INC	EQUITY	456727106	331	11,701	SH	DEFINED	6, 7, 8	11701		
INFORMATION HOLDINGS INC.	EQUITY	456727106	169	5,973	SH	DEFINED	1		5,973	
INFORMATION RES INC	EQUITY	456905108	73	8,799	SH	DEFINED	6, 7, 8	8799		
INFORMATION RESOURCES, INC.	EQUITY	456905108	76	9,213	SH	DEFINED	1		9,213	
INFOSPACE INC	EQUITY	45678T102	144	70,090	SH	DEFINED	6, 7, 8	70090		
INFOSPACE INC.	EQUITY	45678T102	151	73,420	SH	DEFINED	1		73,420	
INFOUSA INC NEW	EQUITY	456818301	59	8,522	SH	DEFINED	6, 7, 8	8522		
INFOUSA INC. CLASS B	EQUITY	456818301	61	8,751	SH	DEFINED	1		8,751	
INGERSOLL-RAND CO	EQUITY	456866102	22	530	SH	DEFINED	5	530		
INGERSOLL-RAND CO	EQUITY	456866102	3596	86,020	SH	DEFINED	6, 7, 8	86020		
INGERSOLL-RAND CO.	EQUITY	456866102	3814	91,214	SH	DEFINED	1		91,214	
INGLES MARKETS, INC., CLASS A	EQUITY	457030104	39	3,269	SH	DEFINED	1		3,269	
INGLES MKTS INC	EQUITY	457030104	37	3,098	SH	DEFINED	6, 7, 8	3098		
INGRAM MICRO INC. CLASS A	EQUITY	457153104	11	644	SH	DEFINED	1		644	
INHALE THERAPEUTIC S	EQUITY	457191104	9	495	SH	DEFINED	1		495	
Inhale Therapeutic System	EQUITY	457191104	186	10,000	SH	DEFINED	4		10,000	
INKINE PHARMACEUTICAL CO INC	EQUITY	457214104	16	10,253	SH	DEFINED	1		10,253	
INKINE PHARMACEUTICALS IN	EQUITY	457214104	15	9,675	SH	DEFINED	6, 7, 8	9675		
INKTOMI CORP	EQUITY	457277101	298	44,374	SH	DEFINED	6, 7, 8	44374		
INKTOMI CORP.	EQUITY	457277101	311	46,378	SH	DEFINED	1		46,378	
INNKEEPERS USA TR	EQUITY	4576J0104	128	13,061	SH	DEFINED	6, 7, 8	13061		
INNOVATIVE SOLUTIONS & SU	EQUITY	45769N105	17	2,245	SH	DEFINED	6, 7, 8	2245		
INNOVATIVE SOLUTIONS & SUPPORT	EQUITY	45769N105	17	2,245	SH	DEFINED	1		2,245	
INPUT/OUTPUT INC	EQUITY	457652105	120	14,620	SH	DEFINED	6, 7, 8	14620		
INPUT/OUTPUT, INC.	EQUITY	457652105	127	15,483	SH	DEFINED	1		15,483	
INSIGHT COMMUNICATIO	EQUITY	45768V108	8	318	SH	DEFINED	1		318	
INSIGHT COMMUNICATIONS IN	EQUITY	45768V108	94	3,900	SH	DEFINED	6, 7, 8	3900		
INSIGHT ENTERPRISES INC	EQUITY	45765U103	278	11,302	SH	DEFINED	6, 7, 8	11302		
INSIGHT ENTERPRISES, INC.	EQUITY	45765U103	295	12,008	SH	DEFINED	1		12,008	
INSIGNIA FINANCIAL GROUP INC.	EQUITY	45767A105	69	6,400	SH	DEFINED	1		6,400	
INSIGNIA FINL GROUP INC N	EQUITY	45767A105	67	6,158	SH	DEFINED	6, 7, 8	6158		
INSITUFORM TECHNOLOGIES I	EQUITY	457667103	174	6,801	SH	DEFINED	6, 7, 8	6801		
INSITUFORM TECHNOLOGIES, INC. CLASS A	EQUITY	457667103	184	7,196	SH	DEFINED	1		7,196	
INSMED INC	EQUITY	457669208	38	9,871	SH	DEFINED	1		9,871	
INSMED INC	EQUITY	457669208	36	9,511	SH	DEFINED	6, 7, 8	9511		
INSPIRE PHARMACEUTICALS I	EQUITY	457733103	66	4,658	SH	DEFINED	6, 7, 8	4658		
INSPIRE PHARMACEUTICALS INC	EQUITY	457733103	69	4,873	SH	DEFINED	1		4,873	
INSTINET GROUP INC	EQUITY	457750107	2343	233,100	SH	DEFINED	2		233100	
INSTINET GROUP INCORPORATED	EQUITY	457750107	4	361	SH	DEFINED	1		361	
INSURANCE AUTO AUCTIONS I	EQUITY	457875102	56	3,848	SH	DEFINED	6, 7, 8	3848		
INSURANCE AUTO AUCTIONS INC COM	EQUITY	457875102	1508	103,961	SH	DEFINED	1		103,961	
Insurance Services Office, Inc	EQUITY	45806@109	279	11,172	SH	DEFINED	4		11,172	
INSWEB CORP	EQUITY	45809K202	39	9,194	SH	DEFINED	1		9,194	
INTEGRA BANK CORP.	EQUITY	45814P105	124	5,909	SH	DEFINED	1		5,909	
INTEGRA BK CORP	EQUITY	45814P105	117	5,588	SH	DEFINED	6, 7, 8	5588		
INTEGRA LIFESCIENCES CORP	EQUITY	457985208	9430	358,000	SH	DEFINED	2		358000	
INTEGRA LIFESCIENCES HLDG	EQUITY	457985208	134	5,099	SH	DEFINED	6, 7, 8	5099		
INTEGRA LIFESCIENCES HOLDINGS	EQUITY	457985208	93	3,547	SH	DEFINED	1		3,547	
INTEGRAL SYS INC MD	EQUITY	45810H107	53	2,752	SH	DEFINED	6, 7, 8	2752		

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INTEGRAL SYSTEMS INC/MD	EQUITY	45810H107	55	2,862	SH	DEFINED	1		2,862	
INTEGRATED CIRCUIT SYS IN	EQUITY	45811K208	283	12,542	SH	DEFINED	6, 7, 8	12542		
INTEGRATED CIRCUIT SYSTEMS	EQUITY	45811K208	449	19,858	SH	DEFINED	1		19,858	
INTEGRATED DEVICE TECHNOL	EQUITY	458118106	4162	156,540	SH	DEFINED	6, 7, 8	156540		
INTEGRATED DEVICE TECHNOLOGY	EQUITY	458118106	5999	225,600	SH	DEFINED	2		225600	
INTEGRATED DEVICE TECHNOLOGY,	EQUITY	458118106	4199	157,907	SH	DEFINED	1		157,907	
INTEGRATED ELECTRICAL SERVICES	EQUITY	45811E103	53	10,304	SH	DEFINED	1		10,304	
INTEGRATED ELECTRICAL SVC	EQUITY	45811E103	50	9,814	SH	DEFINED	6, 7, 8	9814		
INTEGRATED SILICON SOLUTI	EQUITY	45812P107	104	8,513	SH	DEFINED	6, 7, 8	8513		
INTEGRATED SILICON SOLUTION	EQUITY	45812P107	110	8,989	SH	DEFINED	1		8,989	
Intel	EQUITY	458140100	755	24,000	SH	DEFINED	4		24,000	
INTEL CORP	EQUITY	458140100	660	20,980	SH	DEFINED	5	20980		
INTEL CORP	EQUITY	458140100	104966	3,337,560	SH	DEFINED	6, 7, 8	3337560		
INTEL CORP	EQUITY	458140100	25636	815,144	SH	DEFINED	2		815144	
INTEL CORP.	EQUITY	458140100	138900	4,416,534	SH	DEFINED	1		4,416,534	
INTEL INC	EQUITY	458140100	94	3,000	SH	DEFINED	2		3000	
INTELIDATA TECHNOLOGIES C	EQUITY	45814T107	37	13,238	SH	DEFINED	6, 7, 8	13238		
INTELIDATA TECHNOLOGIES CORP.	EQUITY	45814T107	39	13,894	SH	DEFINED	1		13,894	
INTER TEL INC	EQUITY	458372109	112	5,844	SH	DEFINED	6, 7, 8	5844		
INTERACTIVE DATA CORP	EQUITY	45840J107	174	12,332	SH	DEFINED	1		12,332	
INTERACTIVE DATA CORP	EQUITY	45840J107	167	11,783	SH	DEFINED	6, 7, 8	11783		
INTERACTIVE INTELLIGENCE	EQUITY	45839M103	11	1,539	SH	DEFINED	6, 7, 8	1539		
INTERACTIVE INTELLIGENCE INC	EQUITY	45839M103	11	1,577	SH	DEFINED	1		1,577	
INTERCEPT GROUP INC	EQUITY	45845L107	164	4,002	SH	DEFINED	1		4,002	
INTERCEPT GROUP INC	EQUITY	45845L107	33549	820,271	SH	Sole	3	799161		21110
INTERCEPT GROUP INC	EQUITY	45845L107	157	3,837	SH	DEFINED	6, 7, 8	3837		
INTERDIGITAL COMMUNICATIO	EQUITY	45866A105	155	15,977	SH	DEFINED	6, 7, 8	15977		
INTERDIGITAL COMMUNICATION	EQUITY	45866A105	162	16,704	SH	DEFINED	1		16,704	
INTERFACE INC	EQUITY	458665106	81	14,439	SH	DEFINED	6, 7, 8	14439		
INTERFACE, INC. CLASS A	EQUITY	458665106	84	14,932	SH	DEFINED	1		14,932	
INTERGRAPH CORP	EQUITY	458683109	198	14,446	SH	DEFINED	6, 7, 8	14446		
INTERGRAPH CORP.	EQUITY	458683109	207	15,066	SH	DEFINED	1		15,066	
INTERLAND INC	EQUITY	458727104	26	12,281	SH	DEFINED	1		12,281	
INTERLAND INC	EQUITY	458727104	25	11,969	SH	DEFINED	6, 7, 8	11969		
INTERLOGIX INC	EQUITY	458763109	243	6,278	SH	DEFINED	6, 7, 8	6278		
INTERLOGIX INC.	EQUITY	458763109	253	6,531	SH	DEFINED	1		6,531	
INTERMAGNETICS GEN CORP	EQUITY	458771102	106	4,085	SH	DEFINED	6, 7, 8	4085		
INTERMAGNETICS GENERAL CORP.	EQUITY	458771102	110	4,238	SH	DEFINED	1		4,238	
INTERMUNE INC	EQUITY	45884X103	403	8,183	SH	DEFINED	6, 7, 8	8183		
INTERMUNE INC.	EQUITY	45884X103	425	8,620	SH	DEFINED	1		8,620	
INTERNAP NETWORK SERVICES	EQUITY	45885A102	55	47,463	SH	DEFINED	1		47,463	
INTERNAP NETWORK SVCS COR	EQUITY	45885A102	53	45,523	SH	DEFINED	6, 7, 8	45523		
INTERNATIONAL BANCSHARES	EQUITY	459044103	220	5,231	SH	DEFINED	6, 7, 8	5231		
INTERNATIONAL BANCSHARES CORP.	EQUITY	459044103	230	5,451	SH	DEFINED	1		5,451	
INTERNATIONAL BUSINESS MA	EQUITY	459200101	651	5,380	SH	DEFINED	5	5380		
INTERNATIONAL BUSINESS MA	EQUITY	459200101	105317	870,670	SH	DEFINED	6, 7, 8	870670		
INTERNATIONAL BUSINESS MACHS	EQUITY	459200101	46597	385,225	SH	DEFINED	2		385225	
INTERNATIONAL FLAVORS&FRA	EQUITY	459506101	9	300	SH	DEFINED	5	300		
INTERNATIONAL FLAVORS&FRA	EQUITY	459506101	1192	40,110	SH	DEFINED	6, 7, 8	40110		
INTERNATIONAL GAME TECHNO	EQUITY	459902102	16	230	SH	DEFINED	5	230		

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INTERNATIONAL GAME TECHNO	EQUITY	459902102	2104	30,800	SH	DEFINED	6, 7, 8	30800		
INTERNATIONAL GAME TECHNOLOGY	EQUITY	459902102	3055	44,723	SH	DEFINED	1		44,723	
INTERNATIONAL GAME TECHNOLOGY	EQUITY	459902102	10655	156,000	SH	DEFINED	2		156000	
INTERNATIONAL MULTIFOODS	EQUITY	460043102	118	4,956	SH	DEFINED	6, 7, 8	4956		
INTERNATIONAL MULTIFOODS CORP.	EQUITY	460043102	126	5,256	SH	DEFINED	1		5,256	
INTERNATIONAL PAPER CO	EQUITY	460146103	7254	267,597	SH	DEFINED	2		267597	
INTERNATIONAL PAPER CO.	EQUITY	460146103	8679	215,099	SH	DEFINED	1		215,099	
INTERNATIONAL RECTIFIER C	EQUITY	460254105	2682	76,900	SH	DEFINED	6, 7, 8	76900		
INTERNATIONAL RECTIFIER CORP.	EQUITY	460254105	2712	77,743	SH	DEFINED	1		77,743	
INTERNATIONAL SPEEDWAY CO	EQUITY	460335201	2526	64,600	SH	DEFINED	6, 7, 8	64600		
INTERNATIONAL SPEEDWAY CORP.	EQUITY	460335201	2536	64,865	SH	DEFINED	1		64,865	
INTERNATIONAL WIRELESS COMM	EQUITY	460586504	42	423,014	SH	DEFINED	2		423014	
INTERNET CAP GROUP INC	EQUITY	46059C106	74	61,079	SH	DEFINED	6, 7, 8	61079		
INTERNET CAPITAL GROUP, INC.	EQUITY	46059C106	77	63,521	SH	DEFINED	1		63,521	
INTERNET SEC SYS INC	EQUITY	46060X107	1859	58,000	SH	DEFINED	6, 7, 8	58000		
INTERNET SEC SYS INC COM	EQUITY	46060X107	15925	496,735	SH	SoLe	3	488035		8700
INTERNET SECURITY SY	EQUITY	46060X107	1877	58,549	SH	DEFINED	1		58,549	
INTERNEURON PHARMACEUTICA	EQUITY	460573108	115	10,377	SH	DEFINED	6, 7, 8	10377		
INTERNEURON PHARMACEUTICALS	EQUITY	460573108	120	10,862	SH	DEFINED	1		10,862	
INTERPOOL INC	EQUITY	46062R108	81	4,194	SH	DEFINED	6, 7, 8	4194		
INTERPOOL, INC.	EQUITY	46062R108	84	4,351	SH	DEFINED	1		4,351	
INTERPUBLIC GROUP CORP	EQUITY	460690100	5125	173,502	SH	DEFINED	1		173,502	
INTERPUBLIC GROUP COS INC	EQUITY	460690100	35	1,180	SH	DEFINED	5	1180		
INTERPUBLIC GROUP COS INC	EQUITY	460690100	4716	159,640	SH	DEFINED	6, 7, 8	159640		
INTERSIL CORP -CL A	EQUITY	46069S109	46	1,430	SH	DEFINED	1		1,430	
INTERSILL CORP	EQUITY	46069S109	13639	422,900	SH	SoLe	3	370500		52400
INTERSTATE BAKERIES CORP	EQUITY	46072H108	1705	70,519	SH	DEFINED	6, 7, 8	70519		
INTERSTATE BAKERIES CORP.	EQUITY	46072H108	1717	71,005	SH	DEFINED	1		71,005	
INTERTAN INC	EQUITY	461120107	98	7,783	SH	DEFINED	6, 7, 8	7783		
INTERTAN INC.	EQUITY	461120107	101	8,080	SH	DEFINED	1		8,080	
INTER-TEL, INC.	EQUITY	458372109	116	6,049	SH	DEFINED	1		6,049	
INTERTRUST TECHNOLOGIES C	EQUITY	46113Q109	30	24,439	SH	DEFINED	6, 7, 8	24439		
INTERTRUST TECHNOLOGIES CORP.	EQUITY	46113Q109	31	25,574	SH	DEFINED	1		25,574	
INTERVOICE-BRITE INC	EQUITY	461142101	111	8,639	SH	DEFINED	6, 7, 8	8639		
INTERVOICE-BRITE INC.	EQUITY	461142101	116	9,091	SH	DEFINED	1		9,091	
INTERWOVEN INC	EQUITY	46114T102	10	1,014	SH	DEFINED	1		1,014	
INTERWOVEN INC	EQUITY	46114T102	119	12,250	SH	DEFINED	6, 7, 8	12250		
INTERWOVEN INC	EQUITY	46114T102	2433	249,800	SH	DEFINED	2		249800	
INTIMATE BRANDS INC	EQUITY	461156101	19	1,249	SH	DEFINED	1		1,249	
INTL BUSINESS MACHINES CORP	EQUITY	459200101	137906	1,140,096	SH	DEFINED	1		1,140,096	
INTL PAPER CO	EQUITY	460146103	61	1,510	SH	DEFINED	5	1510		
INTL PAPER CO	EQUITY	460146103	8221	203,750	SH	DEFINED	6, 7, 8	203750		
INTL SPECIALTY PRODS INC	EQUITY	460337108	37	4,135	SH	DEFINED	6, 7, 8	4135		
INTL SPECIALTY PRODUCTS, INC.	EQUITY	460337108	38	4,235	SH	DEFINED	1		4,235	
INT'L. FLAVORS & FRAGRANCES,	EQUITY	459506101	1278	43,004	SH	DEFINED	1		43,004	
INTRADO INC	EQUITY	46117A100	96	3,590	SH	DEFINED	1		3,590	
INTRADO INC	EQUITY	46117A100	91	3,396	SH	DEFINED	6, 7, 8	3396		
INTROGEN THERAPEUTICS INC	EQUITY	46119F107	416	75,000	SH	DEFINED	2		75000	
Intuit	EQUITY	461202103	941	22,000	SH	DEFINED	4		22,000	
INTUIT	EQUITY	461202103	28	660	SH	DEFINED	5	660		

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INTUIT	EQUITY	461202103	5041	117,880	SH	DEFINED 6, 7, 8	117880		
INTUIT	EQUITY	461202103	7102	166,100	SH	DEFINED 2		166100	
INTUIT, INC.	EQUITY	461202103	5349	125,032	SH	DEFINED 1		125,032	
INTUITIVE SURGICAL INC	EQUITY	46120E107	92	9,218	SH	DEFINED 1		9,218	
INTUITIVE SURGICAL INC	EQUITY	46120E107	88	8,789	SH	DEFINED 6, 7, 8	8789		
INVACARE CORP	EQUITY	461203101	398	11,809	SH	DEFINED 6, 7, 8	11809		
INVACARE CORP.	EQUITY	461203101	221	6,570	SH	DEFINED 1		6,570	
INVERNESS MED INNOVATIONS	EQUITY	46126P106	27	1,485	SH	DEFINED 6, 7, 8	1485		
INVERNESS MEDICAL INNOVATION	EQUITY	46126P106	28	1,557	SH	DEFINED 1		1,557	
INVESTMENT TEC GRP NEW COM	EQUITY	46145F105	33883	867,240	SH	Sole 3	852790		14450
INVESTMENT TECHNOLOGY GROUP	EQUITY	46145F105	2334	59,751	SH	DEFINED 1		59,751	
INVESTMENT TECHNOLOGY GRP	EQUITY	46145F105	2309	59,100	SH	DEFINED 6, 7, 8	59100		
INVESTORS FINANCIAL SERVICES	EQUITY	461915100	2590	39,120	SH	DEFINED 1		39,120	
INVESTORS FINL SERVICES C	EQUITY	461915100	2562	38,700	SH	DEFINED 6, 7, 8	38700		
INVESTORS REAL ESTATE TR	EQUITY	461730103	66	7,003	SH	DEFINED 6, 7, 8	7003		
INVESTORS REAL ESTATE TRUST	EQUITY	461730103	71	7,509	SH	DEFINED 1		7,509	
INVITROGEN CORP	EQUITY	46185R100	111	1,785	SH	DEFINED 1		1,785	
Invitrogen Corp	EQUITY	46185R100	929	15,000	SH	DEFINED 4		15,000	
INVITROGEN CORP	EQUITY	46185R100	318	5,130	SH	DEFINED 6, 7, 8	5130		
INVITROGEN CORP COM	EQUITY	46185r100	67793	1,094,674	SH	Sole 3	1050534		44140
IOMEGA CORP	EQUITY	462030305	148	17,675	SH	DEFINED 1		17,675	
IOMEGA CORP	EQUITY	462030305	139	16,680	SH	DEFINED 6, 7, 8	16680		
IONICS INC	EQUITY	462218108	168	5,589	SH	DEFINED 6, 7, 8	5589		
IONICS, INC.	EQUITY	462218108	176	5,871	SH	DEFINED 1		5,871	
IPC Holdings	EQUITY	G4933P101	346,971	11,722,000	SH	DEFINED 1		11,722,000	
IRON MOUNTAIN INC.	EQUITY	462846106	19	438	SH	DEFINED 1		438	
IRON MTN INC DEL COM	EQUITY	462846106	87470	1,997,030	SH	Sole 3	1904570		92460
IRT PPTY CO	EQUITY	450058102	104	9,803	SH	DEFINED 6, 7, 8	9803		
IRT PROPERTY CO.	EQUITY	450058102	107	10,095	SH	DEFINED 1		10,095	
IRWIN FINANCIAL CORP.	EQUITY	464119106	53	3,126	SH	DEFINED 1		3,126	
IRWIN FINL CORP	EQUITY	464119106	50	2,926	SH	DEFINED 6, 7, 8	2926		
ISHARES MSCI EAFE INDEX FUND	EQUITY	464287465	477	4,000	SH	DEFINED 1		4,000	
ISHARES MSCI MALAYSIA INDX FUND	EQUITY	464286830	312	60,000	SH	DEFINED 1		60,000	
ISHARES MSCI SOUTH KOREA INDX FND	EQUITY	464286772	142	8,000	SH	DEFINED 1		8,000	
ISHARES RUSSELL 2000 VALUE	EQUITY	464287630	218	1,700	SH	DEFINED 1		1,700	
ISHARES RUSSELL MIDCAP GRWTH	EQUITY	464287481	481	6,700	SH	DEFINED 1		6,700	
ISHARES RUSSELL MIDCAP VALUE	EQUITY	464287473	407	5,225	SH	DEFINED 1		5,225	
ISHARES S&P 500/BARRA GROWTH	EQUITY	464287309	74	1,250	SH	DEFINED 1		1,250	
ISHARES S&P 500/BARRA VALUE	EQUITY	464287408	375	6,775	SH	DEFINED 1		6,775	
ISHARES TR	EQUITY	464287630	218	1,700	SH	DEFINED 6, 7, 8	1700		
ISIS PHARMACEUTICALS INC	EQUITY	464330109	532	23,996	SH	DEFINED 6, 7, 8	23996		
ISIS PHARMACEUTICALS, INC.	EQUITY	464330109	276	12,429	SH	DEFINED 1		12,429	
ISLE OF CAPRI CASINOS	EQUITY	464592104	85	6,377	SH	DEFINED 1		6,377	
ISLE OF CAPRI CASINOS INC	EQUITY	464592104	83	6,176	SH	DEFINED 6, 7, 8	6176		
ISTAR FINANCIAL INC	EQUITY	45031U101	16	643	SH	DEFINED 1		643	
I-STAT CORP	EQUITY	450312103	41	5,139	SH	DEFINED 6, 7, 8	5139		
I-STAT CORP.	EQUITY	450312103	43	5,406	SH	DEFINED 1		5,406	
ITC DELTACOM INC	EQUITY	45031T104	9	10,584	SH	DEFINED 6, 7, 8	10584		
ITC DELTACOM, INC.	EQUITY	45031T104	10	11,063	SH	DEFINED 1		11,063	
ITRON INC	EQUITY	465741106	123	4,057	SH	DEFINED 6, 7, 8	4057		

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ITRON, INC.	EQUITY	465741106	132	4,364	SH	DEFINED	1		4,364	
ITT EDUCATIONAL SERVICES	EQUITY	45068B109	349	9,466	SH	DEFINED	6, 7, 8	9466		
ITT EDUCATIONAL SERVICES, INC.	EQUITY	45068B109	264	7,159	SH	DEFINED	1		7,159	
ITT INDS INC IND	EQUITY	450911102	14	280	SH	DEFINED	5	280		
ITT INDS INC IND	EQUITY	450911102	3491	69,120	SH	DEFINED	6, 7, 8	69120		
ITT INDUSTRIAL INC	EQUITY	450911102	3627	71,814	SH	DEFINED	1		71,814	
ITXC CORP	EQUITY	45069F109	57	7,956	SH	DEFINED	1		7,956	
ITXC CORP	EQUITY	45069F109	160	22,201	SH	DEFINED	6, 7, 8	22201		
IVAX CORP	EQUITY	465823102	6261	310,857	SH	DEFINED	6, 7, 8	310857		
IVAX CORP.	EQUITY	465823102	6301	312,845	SH	DEFINED	1		312,845	
IVEX PACKAGING CORP DEL	EQUITY	465855104	91	4,800	SH	DEFINED	6, 7, 8	4800		
IVEX PACKAGING CORP.	EQUITY	465855104	96	5,067	SH	DEFINED	1		5,067	
IXIA	EQUITY	45071R109	169	13,154	SH	DEFINED	1		13,154	
IXIA	EQUITY	45071R109	162	12,586	SH	DEFINED	6, 7, 8	12586		
IXYS CORP	EQUITY	46600W106	23	2,817	SH	DEFINED	6, 7, 8	2817		
IXYS CORP.	EQUITY	46600W106	23	2,873	SH	DEFINED	1		2,873	
J & J SNACK FOODS CORP	EQUITY	466032109	50	2,030	SH	DEFINED	1		2,030	
J & J SNACK FOODS CORP	EQUITY	466032109	46	1,882	SH	DEFINED	6, 7, 8	1882		
J D EDWARDS & CO	EQUITY	281667105	485	29,476	SH	DEFINED	6, 7, 8	29476		
J JILL GROUP INC	EQUITY	466189107	69	3,210	SH	DEFINED	1		3,210	
J JILL GROUP INC	EQUITY	466189107	66	3,043	SH	DEFINED	6, 7, 8	3043		
J P MORGAN CHASE & CO	EQUITY	46625H100	224	6,170	SH	DEFINED	5	6170		
J P MORGAN CHASE & CO	EQUITY	46625H100	35686	981,730	SH	DEFINED	6, 7, 8	981730		
J P MORGAN CHASE + CO	EQUITY	46625H100	33150	911,960	SH	DEFINED	2		911960	
J.B. HUNT TRANSPORT SERVICES	EQUITY	445658107	1135	48,925	SH	DEFINED	1		48,925	
J.C. PENNEY CO., INC.	EQUITY	708160106	3241	120,496	SH	DEFINED	1		120,496	
J.D. EDWARDS & CO.	EQUITY	281667105	508	30,861	SH	DEFINED	1		30,861	
J.P. MORGAN CHASE AND CO.	EQUITY	46625H100	58876	1,619,709	SH	DEFINED	1		1,619,709	
JABIL CIRCUIT INC	EQUITY	466313103	14	620	SH	DEFINED	5	620		
JABIL CIRCUIT INC	EQUITY	466313103	1895	83,400	SH	DEFINED	6, 7, 8	83400		
JABIL CIRCUIT, INC.	EQUITY	466313103	2045	90,010	SH	DEFINED	1		90,010	
JACK IN THE BOX INC	EQUITY	466367109	303	11,017	SH	DEFINED	6, 7, 8	11017		
JACK IN THE BOX INC.	EQUITY	466367109	316	11,490	SH	DEFINED	1		11,490	
JACOBS ENGINEERING GROUP, INC.	EQUITY	469814107	2159	32,710	SH	DEFINED	1		32,710	
JACOBS ENGR GROUP INC DEL	EQUITY	469814107	2145	32,500	SH	DEFINED	6, 7, 8	32500		
JAKKS PAC INC	EQUITY	47012E106	208	10,978	SH	DEFINED	6, 7, 8	10978		
JAKKS PACIFIC, INC.	EQUITY	47012E106	117	6,172	SH	DEFINED	1		6,172	
JDA SOFTWARE GROUP INC	EQUITY	46612K108	143	6,391	SH	DEFINED	6, 7, 8	6391		
JDA SOFTWARE GROUP, INC.	EQUITY	46612K108	150	6,707	SH	DEFINED	1		6,707	
JDN REALITY CORP.	EQUITY	465917102	136	11,051	SH	DEFINED	1		11,051	
JDN RLTY CORP	EQUITY	465917102	130	10,560	SH	DEFINED	6, 7, 8	10560		
JDS UNIPHASE CORP	EQUITY	46612J101	5415	623,847	SH	DEFINED	1		623,847	
JDS UNIPHASE CORP	EQUITY	46612J101	36	4,150	SH	DEFINED	5	4150		
JDS UNIPHASE CORP	EQUITY	46612J101	5173	592,600	SH	DEFINED	6, 7, 8	592600		
JDS UNIPHASE CORP	EQUITY	46612J101	7462	854,800	SH	DEFINED	2		854800	
JEFFERIES GROUP INC NEW	EQUITY	472319102	655	15,473	SH	DEFINED	6, 7, 8	15473		
JEFFERIES GROUP, INC.	EQUITY	472319102	319	7,533	SH	DEFINED	1		7,533	
Jefferson Pilot	CORPBOND	475068AA0	8353	8,000,000	PRN	DEFINED	4		8,000,000	
Jefferson Pilot	CORPBOND	475529AA1	2566	2,500,000	PRN	DEFINED	4		2,500,000	
JEFFERSON PILOT CORP	EQUITY	475070108	22	470	SH	DEFINED	5	470		



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JEFFERSON PILOT CORP	EQUITY	475070108	2945	63,650	SH	DEFINED	6, 7, 8	63650		
JEFFERSON-PILOT CORP.	EQUITY	475070108	3165	68,412	SH	DEFINED	1		68,412	
JLG INDS INC	EQUITY	466210101	149	14,034	SH	DEFINED	6, 7, 8	14034		
JLG INDUSTRIES, INC.	EQUITY	466210101	157	14,708	SH	DEFINED	1		14,708	
JNI CORP	EQUITY	466226105	58	6,954	SH	DEFINED	1		6,954	
JNI CORP	EQUITY	466226105	54	6,527	SH	DEFINED	6, 7, 8	6527		
JOHN HANCOCK FINANCIAL SERVICE	EQUITY	410145106	9104	220,430	SH	DEFINED	1		220,430	
JOHN NUVEEN CO-CL A	EQUITY	478035108	7	139	SH	DEFINED	1		139	
JOHN WILEY & SONS, INC. CLASS A	EQUITY	968223206	312	13,561	SH	DEFINED	1		13,561	
JOHNSON & JOHNSON	EQUITY	478160104	98831	1,672,267	SH	DEFINED	1		1,672,267	
JOHNSON & JOHNSON	EQUITY	478160104	567	9,590	SH	DEFINED	5	9590		
JOHNSON & JOHNSON	EQUITY	478160104	94399	1,597,281	SH	DEFINED	6, 7, 8	1597281		
JOHNSON + JOHNSON	EQUITY	478160104	26623	450,477	SH	DEFINED	2		450477	
Johnson and Johnson	EQUITY	478160104	5615	95,000	SH	DEFINED	4		95,000	
JOHNSON CONTROLS, INC.	EQUITY	478366107	6336	78,468	SH	DEFINED	1		78,468	
JOHNSON CTLS INC	EQUITY	478366107	22	270	SH	DEFINED	5	270		
JOHNSON CTLS INC	EQUITY	478366107	6113	75,700	SH	DEFINED	6, 7, 8	75700		
JONES APPAREL GROUP INC	EQUITY	480074103	13	390	SH	DEFINED	5	390		
JONES APPAREL GROUP INC	EQUITY	480074103	1758	53,010	SH	DEFINED	6, 7, 8	53010		
JONES APPAREL GROUP, INC.	EQUITY	480074103	1899	57,254	SH	DEFINED	1		57,254	
JONES LANG LASALLE INC	EQUITY	480200107	175	9,668	SH	DEFINED	6, 7, 8	9668		
JONES LANG LASALLE, INC.	EQUITY	480200107	183	10,115	SH	DEFINED	1		10,115	
JOURNAL REGISTER CO	EQUITY	481138105	180	8,552	SH	DEFINED	6, 7, 8	8552		
JOURNAL REGISTER CO.	EQUITY	481138105	189	8,975	SH	DEFINED	1		8,975	
JP REALITY, INC.	EQUITY	46624A106	90	3,768	SH	DEFINED	1		3,768	
JP REALTY INC	EQUITY	46624A106	85	3,559	SH	DEFINED	6, 7, 8	3559		
JUNIPER NETWORKS INC	EQUITY	48203R104	2025	106,880	SH	DEFINED	6, 7, 8	106880		
JUNIPER NETWORKS INC	EQUITY	48203R104	5793	305,700	SH	DEFINED	2		305700	
JUNIPER NETWORKS, INC.	EQUITY	48203R104	2025	106,880	SH	DEFINED	1		106,880	
K MART CORP	EQUITY	482584109	9	1,560	SH	DEFINED	5	1560		
K MART CORP	EQUITY	482584109	1150	210,710	SH	DEFINED	6, 7, 8	210710		
K V PHARMACEUTICAL CO	EQUITY	482740107	216	6,661	SH	DEFINED	6, 7, 8	6661		
K V PHARMACEUTICAL CO CL B	EQUITY	482740107	226	6,976	SH	DEFINED	1		6,976	
K.FORCE INC.	EQUITY	493732101	52	8,208	SH	DEFINED	1		8,208	
K2 INC	EQUITY	482732104	42	5,768	SH	DEFINED	6, 7, 8	5768		
K2, INC.	EQUITY	482732104	43	6,032	SH	DEFINED	1		6,032	
KADANT INC	EQUITY	48282T104	61	4,206	SH	DEFINED	1		4,206	
KADANT INC	EQUITY	48282T104	57	3,949	SH	DEFINED	6, 7, 8	3949		
Kafus Environmental Industries	EQUITY	482910106		75,000	SH	DEFINED	4		75,000	
KAISER ALUMINUM CORP	EQUITY	483007100	15	9,432	SH	DEFINED	6, 7, 8	9432		
KAISER ALUMINUM CORP.	EQUITY	483007100	15	9,432	SH	DEFINED	1		9,432	
KAMAN CORP	EQUITY	483548103	113	7,212	SH	DEFINED	6, 7, 8	7212		
KAMAN CORP., CLASS A	EQUITY	483548103	117	7,488	SH	DEFINED	1		7,488	
KANA SOFTWARE INC	EQUITY	483600300	84	4,321	SH	DEFINED	6, 7, 8	4321		
KANA SOFTWARE INC.	EQUITY	483600300	88	4,507	SH	DEFINED	1		4,507	
KANSAS CITY LIFE INS CO	EQUITY	484836101	73	1,969	SH	DEFINED	6, 7, 8	1969		
KANSAS CITY LIFE INSURANCE CO.	EQUITY	484836101	76	2,057	SH	DEFINED	1		2,057	
KANSAS CITY SOUTHERN IND.	EQUITY	485170302	279	19,769	SH	DEFINED	1		19,769	
KANSAS CITY SOUTHN INDS I	EQUITY	485170302	267	18,866	SH	DEFINED	6, 7, 8	18866		
KAYDON CORP	EQUITY	486587108	1024	45,149	SH	DEFINED	6, 7, 8	45149		

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KAYDON CORP.	EQUITY	486587108	1032	45,493	SH	DEFINED	1		45,493	
KB HOME	EQUITY	48666K109	1457	36,325	SH	DEFINED	1		36,325	
KB HOME	EQUITY	48666K109	6	160	SH	DEFINED	5	160		
KB HOME	EQUITY	48666K109	1387	34,578	SH	DEFINED	6, 7, 8	34578		
KCS ENERGY INC	EQUITY	482434206	26	8,258	SH	DEFINED	6, 7, 8	8258		
KCS ENERGY, INC.	EQUITY	482434206	27	8,699	SH	DEFINED	1		8,699	
KEANE INC	EQUITY	486665102	1932	107,172	SH	DEFINED	6, 7, 8	107172		
KEANE, INC.	EQUITY	486665102	1945	107,876	SH	DEFINED	1		107,876	
KEITHLEY INSTRS INC	EQUITY	487584104	29	1,700	SH	DEFINED	6, 7, 8	1700		
KEITHLEY INSTRUMENTS, INC.	EQUITY	487584104	30	1,759	SH	DEFINED	1		1,759	
KELLOGG CO	EQUITY	487836108	38	1,270	SH	DEFINED	5	1270		
KELLOGG CO	EQUITY	487836108	5172	171,820	SH	DEFINED	6, 7, 8	171820		
KELLOGG CO.	EQUITY	487836108	5540	184,067	SH	DEFINED	1		184,067	
KELLWOOD CO	EQUITY	488044108	176	7,311	SH	DEFINED	6, 7, 8	7311		
KELLWOOD CO.	EQUITY	488044108	185	7,697	SH	DEFINED	1		7,697	
KELLY SERVICES, INC., CLASS A	EQUITY	488152208	1069	48,848	SH	DEFINED	1		48,848	
KELLY SVCS INC	EQUITY	488152208	1065	48,632	SH	DEFINED	6, 7, 8	48632		
KEMET CORP	EQUITY	488360108	2751	155,002	SH	DEFINED	6, 7, 8	155002		
KEMET CORP.	EQUITY	488360108	2764	155,721	SH	DEFINED	1		155,721	
KENDLE INTERNATIONAL INC	EQUITY	48880L107	58	2,896	SH	DEFINED	6, 7, 8	2896		
KENDLE INTERNATIONAL, INC.	EQUITY	48880L107	62	3,072	SH	DEFINED	1		3,072	
KENNAMETAL INC	EQUITY	489170100	1914	47,523	SH	DEFINED	6, 7, 8	47523		
KENNAMETAL INC COM	EQUITY	489170100	35715	886,883	SH	Sole	3	871083		15800
KENNAMETAL, INC.	EQUITY	489170100	1930	47,918	SH	DEFINED	1		47,918	
KERR MCGEE CORP	EQUITY	492386107	17	310	SH	DEFINED	5	310		
KERR MCGEE CORP	EQUITY	492386107	2322	42,370	SH	DEFINED	6, 7, 8	42370		
KERYX BIOPHARMACEUTICALS	EQUITY	492515101	26	3,533	SH	DEFINED	1		3,533	
KERYX BIOPHARMACEUTICALS	EQUITY	492515101	26	3,533	SH	DEFINED	6, 7, 8	3533		
KEY BANK NA	EQUITY	493267108	4682	192,356	SH	DEFINED	1		192,356	
KEY ENERGY SERVICES INC	EQUITY	492914106	261	28,346	SH	DEFINED	1		28,346	
KEY ENERGY SVCS INC	EQUITY	492914106	250	27,201	SH	DEFINED	6, 7, 8	27201		
KEY ENERGY SVCS INC	EQUITY	492914122	270	5,000	SH	DEFINED	2		5000	
KEY PRODTN INC	EQUITY	493138101	68	4,013	SH	DEFINED	6, 7, 8	4013		
KEY PRODUCTION COMPANY, INC.	EQUITY	493138101	72	4,243	SH	DEFINED	1		4,243	
KEY3MEDIA GROUP INC	EQUITY	49326R104	46	8,724	SH	DEFINED	6, 7, 8	8724		
KEY3MEDIA GROUP, INC.	EQUITY	49326R104	48	9,010	SH	DEFINED	1		9,010	
KeyCorp Institutional	CORPBOND	493265AC6	5737	6,000,000	PRN	DEFINED	4		6,000,000	
KEYCORP NEW	EQUITY	493267108	32	1,320	SH	DEFINED	5	1320		
KEYCORP NEW	EQUITY	493267108	4359	179,080	SH	DEFINED	6, 7, 8	179080		
KEYNOTE SYS INC	EQUITY	493308100	67	7,146	SH	DEFINED	6, 7, 8	7146		
KEYNOTE SYSTEMS INC	EQUITY	493308100	70	7,499	SH	DEFINED	1		7,499	
KEYSPAN CORP	EQUITY	49337W100	15	440	SH	DEFINED	5	440		
KEYSPAN CORP	EQUITY	49337W100	2039	58,840	SH	DEFINED	6, 7, 8	58840		
KEYSPAN CORPORATION	EQUITY	49337W100	12298	354,923	SH	DEFINED	1		354,923	
KEYSTONE PPTY TR CORP	EQUITY	493596100	28	2,152	SH	DEFINED	6, 7, 8	2152		
KEYSTONE PROPERTY TRUST	EQUITY	493596100	32	2,435	SH	DEFINED	1		2,435	
KFORCE INC	EQUITY	493732101	50	7,941	SH	DEFINED	6, 7, 8	7941		
KILROY REALTY CORP.	EQUITY	49427F108	216	8,230	SH	DEFINED	1		8,230	
KILROY RLTY CORP	EQUITY	49427F108	207	7,894	SH	DEFINED	6, 7, 8	7894		
KILROY RLTY CORP COM	EQUITY	49427F108	9066	345,126	SH	Sole	3	293594		51532

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KIMBALL INTERNATIONAL, INC. CLASS B	EQUITY	494274103	173	11,430	SH	DEFINED	1		11,430	
KIMBALL INTL INC	EQUITY	494274103	166	10,980	SH	DEFINED	6, 7, 8	10980		
KIMBERLY CLARK CORP	EQUITY	494368103	98	1,640	SH	DEFINED	5	1640		
KIMBERLY CLARK CORP	EQUITY	494368103	18797	314,330	SH	DEFINED	6, 7, 8	314330		
KIMBERLY-CLARK CORP.	EQUITY	494368103	38428	642,611	SH	DEFINED	1		642,611	
KIMCO REALTY	EQUITY	49446R109	20	627	SH	DEFINED	1		627	
KIMCO REALTY CORP COM	EQUITY	49446R109	34821	1,065,200	SH	Sole	3	881950		183250
KINDER MORGAN INC KANS	EQUITY	49455P101	19	350	SH	DEFINED	5	350		
KINDER MORGAN INC KANS	EQUITY	49455P101	2627	47,180	SH	DEFINED	6, 7, 8	47180		
KINDER MORGAN INC.	EQUITY	49455P101	2818	50,600	SH	DEFINED	1		50,600	
KINDRED HEALTHCARE INC	EQUITY	494580103	4	86	SH	DEFINED	1		86	
KING PHARMACEUTICALS COM	EQUITY	495582108	104299	2,475,648	SH	Sole	3	2374261		101387
KING PHARMACEUTICALS INC	EQUITY	495582108	62	1,460	SH	DEFINED	2		1460	
KING PHARMACEUTICALS INC	EQUITY	495582108	32	770	SH	DEFINED	5	770		
KING PHARMACEUTICALS INC	EQUITY	495582108	4825	114,536	SH	DEFINED	6, 7, 8	114536		
KING PHARMACEUTICALS, INC.	EQUITY	495582108	5177	122,888	SH	DEFINED	1		122,888	
KIRBY CORP	EQUITY	497266106	165	5,998	SH	DEFINED	6, 7, 8	5998		
KIRBY CORP.	EQUITY	497266106	171	6,225	SH	DEFINED	1		6,225	
KLA TENCOR CORP	EQUITY	482480100	8564	172,800	SH	DEFINED	2		172800	
KLA-TENCOR CORP	EQUITY	482480100	29	580	SH	DEFINED	5	580		
KLA-TENCOR CORP	EQUITY	482480100	4134	83,420	SH	DEFINED	6, 7, 8	83420		
KLA-TENCOR CORP.	EQUITY	482480100	4478	90,359	SH	DEFINED	1		90,359	
KMART CORP.	EQUITY	492584109	1236	226,380	SH	DEFINED	1		226,380	
KNIGHT RIDDER INC	EQUITY	499040103	17	260	SH	DEFINED	5	260		
KNIGHT RIDDER INC	EQUITY	499040103	5362	82,580	SH	DEFINED	6, 7, 8	82580		
KNIGHT TRADING GROUP	EQUITY	499063105	10	883	SH	DEFINED	1		883	
KNIGHT TRANSN INC	EQUITY	499064103	86	4,577	SH	DEFINED	6, 7, 8	4577		
KNIGHT TRANSPORTATION, INC.	EQUITY	499064103	90	4,767	SH	DEFINED	1		4,767	
KNIGHTBRIDGE TANKERS LTD	EQUITY	652996106	14479	899,340	SH	DEFINED	1		899,340	
KNIGHT-RIDDER, INC.	EQUITY	499040103	4517	69,565	SH	DEFINED	1		69,565	
KOGER EQUITY INC	EQUITY	500228101	141	8,623	SH	DEFINED	6, 7, 8	8623		
KOGER EQUITY, INC.	EQUITY	500228101	148	9,101	SH	DEFINED	1		9,101	
KOHL'S CORP	EQUITY	500255104	74	1,050	SH	DEFINED	5	1050		
KOHL'S CORP	EQUITY	500255104	9976	141,630	SH	DEFINED	6, 7, 8	141630		
KOHL'S CORP	EQUITY	500255104	17875	253,756	SH	DEFINED	2		253756	
KOHL'S CORP.	EQUITY	500255104	26291	373,233	SH	DEFINED	1		373,233	
KOOKMIN BANK SPONS ADR	EQUITY	50049M109	916	23,549	SH	DEFINED	1		23,549	
KOPIN CORP	EQUITY	500600101	445	31,769	SH	DEFINED	6, 7, 8	31769		
KOPIN CORP.	EQUITY	500600101	274	19,569	SH	DEFINED	1		19,569	
KOREA ELEC POWER CORP-SP ADR	EQUITY	500631106	275	30,000	SH	DEFINED	1		30,000	
KOREA FUND INC	EQUITY	500634100	1154	88,800	SH	DEFINED	1		88,800	
KOREA TELECOM CORP-S	EQUITY	50063P103	427	21,000	SH	DEFINED	1		21,000	
KORN FERRY INTL	EQUITY	500643200	605	56,762	SH	DEFINED	6, 7, 8	56762		
KORN/FERRY INTERNATIONAL	EQUITY	500643200	610	57,247	SH	DEFINED	1		57,247	
KOS PHARMACEUTICALS INC	EQUITY	500648100	48	1,393	SH	DEFINED	6, 7, 8	1393		
KOS PHARMACEUTICALS, INC.	EQUITY	500648100	51	1,469	SH	DEFINED	1		1,469	
KOSAN BIOSCIENCES INC	EQUITY	50064W107	35	4,345	SH	DEFINED	1		4,345	
KOSAN BIOSCIENCES INC	EQUITY	50064W107	31	3,904	SH	DEFINED	6, 7, 8	3904		
KPMG CONSULTING INC	EQUITY	48265R109	24	1,422	SH	DEFINED	1		1,422	
KPMG CONSULTING INC	EQUITY	48265R109	288	17,400	SH	DEFINED	6, 7, 8	17400		

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KRAFT FOODS INC	EQUITY	50075N104	0	0	SH	DEFINED	6, 7, 8	0		
KRAMONT REALTY TRUST	EQUITY	50075Q107	91	6,256	SH	DEFINED	1		6,256	
KRAMONT RLTY TR	EQUITY	50075Q107	88	6,054	SH	DEFINED	6, 7, 8	6054		
KRISPY KREME DOUGHNU	EQUITY	501014104	26	596	SH	DEFINED	1		596	
KROGER CO	EQUITY	501044101	52	2,510	SH	DEFINED	5	2510		
KROGER CO	EQUITY	501044101	7088	339,650	SH	DEFINED	6, 7, 8	339650		
KROGER CO.	EQUITY	501044101	7491	358,929	SH	DEFINED	1		358,929	
KROLL INC	EQUITY	501049100	72	4,788	SH	DEFINED	6, 7, 8	4788		
KROLL INC.	EQUITY	501049100	77	5,108	SH	DEFINED	1		5,108	
KROLL INC.	EQUITY	501049100	21808	1,444,212	SH	DEFINED	1		1,444,212	
KRONOS INC	EQUITY	501052104	263	5,426	SH	DEFINED	6, 7, 8	5426		
KRONOS, INC.	EQUITY	501052104	276	5,696	SH	DEFINED	1		5,696	
K-SWISS INC	EQUITY	482686102	70	2,118	SH	DEFINED	6, 7, 8	2118		
K-SWISS, INC.	EQUITY	482686102	75	2,253	SH	DEFINED	1		2,253	
KUBOTA CORP	EQUITY	501173207	71	1,350	SH	DEFINED	6, 7, 8	1350		
KUBOTA CORP SPONS. ADR	EQUITY	501173207	73	1,350	SH	DEFINED	1		1,350	
KULICKE & SOFFA INDS INC	EQUITY	501242101	253	14,770	SH	DEFINED	6, 7, 8	14770		
KULICKE & SOFFA INDUSTRIES	EQUITY	501242101	266	15,533	SH	DEFINED	1		15,533	
KULICKE + SOFFA INDS INC	EQUITY	501242101	2502	145,900	SH	DEFINED	2		145900	
L 3 COMMUNICATIONS HLDG CORP	EQUITY	502424104	9090	101,000	SH	DEFINED	2		101000	
L-3 COMMUNICATIONS HLDGS	EQUITY	502424104	5554	61,712	SH	DEFINED	6, 7, 8	61712		
L-3 COMMUNICATIONS HOLDINGS,	EQUITY	502424104	5583	62,033	SH	DEFINED	1		62,033	
LA JOLLA PHARMACEUTICAL C	EQUITY	503459109	193	21,542	SH	DEFINED	6, 7, 8	21542		
LA JOLLA PHARMACEUTICAL CO	EQUITY	503459109	86	9,602	SH	DEFINED	1		9,602	
LA QUINTA PPTYS INC	EQUITY	50419Q409	237	41,328	SH	DEFINED	6, 7, 8	41328		
LA Z BOY INC	EQUITY	505336107	339	15,558	SH	DEFINED	6, 7, 8	15558		
Lab Corp of America Holdings	EQUITY	50540R409	970	12,000	SH	DEFINED	4		12,000	
LABOR READY INC	EQUITY	505401208	66	13,003	SH	DEFINED	6, 7, 8	13003		
LABOR READY, INC.	EQUITY	505401208	68	13,323	SH	DEFINED	1		13,323	
LABORATORY CORP OF AMERICA	EQUITY	50540R409	17137	211,960	SH	Sole	3	177100		34860
LABORATORY CRP OF AM	EQUITY	50540R409	50	616	SH	DEFINED	1		616	
LABRANCHE & CO INC	EQUITY	505447102	2457	71,300	SH	DEFINED	6, 7, 8	71300		
LABRANCHE & CO. INC.	EQUITY	505447102	2478	71,917	SH	DEFINED	1		71,917	
LACLEDE GAS CO.	EQUITY	505597104	151	6,307	SH	DEFINED	1		6,307	
LACLEDE GROUP INC	EQUITY	505597104	145	6,074	SH	DEFINED	6, 7, 8	6074		
LADENBURG THALMAN FIN SVC	EQUITY	50575Q102	2	1,869	SH	DEFINED	6, 7, 8	1869		
LADENBURG THALMANN FINANCIAL	EQUITY	50575Q102	2	1,967	SH	DEFINED	1		1,967	
LADISH CO., INC.	EQUITY	505754200	34	3,081	SH	DEFINED	1		3,081	
LADISH INC	EQUITY	505754200	31	2,869	SH	DEFINED	6, 7, 8	2869		
LAFARGE NORTH AMERIC	EQUITY	505862102	9	252	SH	DEFINED	1		252	
LAKELAND BANCORP INC	EQUITY	511637100	64	3,929	SH	DEFINED	1		3,929	
LAKELAND BANCORP INC	EQUITY	511637100	59	3,613	SH	DEFINED	6, 7, 8	3613		
LAM RESEARCH CORP	EQUITY	512807108	3539	152,400	SH	DEFINED	6, 7, 8	152400		
LAM RESEARCH CORP.	EQUITY	512807108	3579	154,154	SH	DEFINED	1		154,154	
LAM RESH CORP	EQUITY	512807108	6541	281,700	SH	DEFINED	2		281700	
LAMAR ADVERTISING CO	EQUITY	512815101	21	488	SH	DEFINED	1		488	
LAMAR ADVERTISING CO CL A	EQUITY	512815101	1092	25,800	SH	Sole	3			25800
LAMAR CORP CV	EQUITY	512815af8	6494	5,860,000	PRN	Sole	3	5181000		679000
LAN CHILE SA SPON ADR	EQUITY	501723100	140	18,500	SH	DEFINED	1		18,500	

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LANCASTER COLONY CORP	EQUITY	513847103	1910	53,791	SH	DEFINED	6, 7, 8	53791		
LANCASTER COLONY CORP.	EQUITY	513847103	1923	54,167	SH	DEFINED	1		54,167	
LANCE INC	EQUITY	514606102	612	42,831	SH	DEFINED	6, 7, 8	42831		
LANCE, INC.	EQUITY	514606102	113	7,930	SH	DEFINED	1		7,930	
LANDAMERICA FINANCIAL GROUP	EQUITY	514936103	180	6,271	SH	DEFINED	1		6,271	
LANDAMERICA FINL GROUP IN	EQUITY	514936103	171	5,967	SH	DEFINED	6, 7, 8	5967		
LANDAUER INC	EQUITY	51476K103	78	2,301	SH	DEFINED	6, 7, 8	2301		
LANDAUER, INC.	EQUITY	51476K103	84	2,488	SH	DEFINED	1		2,488	
LANDRYS RESTAURANTS INC	EQUITY	51508L103	93	4,967	SH	DEFINED	6, 7, 8	4967		
LANDRY'S RESTAURANTS INC.	EQUITY	51508L103	98	5,232	SH	DEFINED	1		5,232	
LANDS END INC	EQUITY	515086106	1981	39,488	SH	DEFINED	6, 7, 8	39488		
LAND'S END, INC.	EQUITY	515086106	1988	39,628	SH	DEFINED	1		39,628	
LANDSTAR SYS INC	EQUITY	515098101	386	5,326	SH	DEFINED	6, 7, 8	5326		
LANDSTAR SYS INC	EQUITY	515098101	6283	86,650	SH	DEFINED	2		86650	
LANDSTAR SYSTEM, INC.	EQUITY	515098101	186	2,561	SH	DEFINED	1		2,561	
LANTRONIX INC	EQUITY	516548104	37	5,920	SH	DEFINED	1		5,920	
LANTRONIX INC	EQUITY	516548104	36	5,637	SH	DEFINED	6, 7, 8	5637		
LARGE SCALE BIOLOGY CORP	EQUITY	517053104	16	3,663	SH	DEFINED	1		3,663	
LARGE SCALE BIOLOGY CORP	EQUITY	517053104	16	3,663	SH	DEFINED	6, 7, 8	3663		
LASALLE HOTEL PPTYS	EQUITY	517942108	46	3,958	SH	DEFINED	6, 7, 8	3958		
LASALLE HOTEL PPTYS COM SH BEN	EQUITY	517942108	2998	255,400	SH	Sole	3	218800		36600
LASALLE HOTEL PROPERTIES	EQUITY	517942108	50	4,258	SH	DEFINED	1		4,258	
LATTICE SEMICONDUCTOR COR	EQUITY	518415104	2889	140,425	SH	DEFINED	6, 7, 8	140425		
LATTICE SEMICONDUCTOR CORP.	EQUITY	518415104	2758	134,086	SH	DEFINED	1		134,086	
LAWSON PRODS INC	EQUITY	520776105	41	1,574	SH	DEFINED	6, 7, 8	1574		
LAWSON PRODUCTS, INC.	EQUITY	520776105	44	1,684	SH	DEFINED	1		1,684	
LA-Z-BOY CHAIR CO.	EQUITY	505336107	354	16,229	SH	DEFINED	1		16,229	
LEAP WIRELESS INTL INC	EQUITY	521863100	187	8,938	SH	DEFINED	6, 7, 8	8938		
LEAP WIRELESS INTL INC	EQUITY	521863118	370	12,250	SH	DEFINED	2		12250	
LEAP WIRELESS INTL, INC.	EQUITY	521863100	198	9,448	SH	DEFINED	1		9,448	
LEAR CORP	EQUITY	521865105	3565	93,470	SH	DEFINED	1		93,470	
LEAR CORP	EQUITY	521865105	4928	129,200	SH	DEFINED	6, 7, 8	129200		
LEARNING TREE INTERNATIONAL	EQUITY	522015106	102	3,638	SH	DEFINED	1		3,638	
LEARNING TREE INTL INC	EQUITY	522015106	94	3,368	SH	DEFINED	6, 7, 8	3368		
LECROY CORP	EQUITY	52324W109	45	2,491	SH	DEFINED	1		2,491	
LECROY CORP	EQUITY	52324W109	43	2,373	SH	DEFINED	6, 7, 8	2373		
LEE ENTERPRISES INC	EQUITY	523768109	2404	66,090	SH	DEFINED	6, 7, 8	66090		
LEE ENTERPRISES, INC.	EQUITY	523768109	2424	66,654	SH	DEFINED	1		66,654	
LEGATO SYS INC	EQUITY	524651106	1742	134,292	SH	DEFINED	6, 7, 8	134292		
LEGATO SYSTEMS, INC.	EQUITY	524651106	1757	135,455	SH	DEFINED	1		135,455	
LEGG MASON INC	EQUITY	524901105	4043	80,900	SH	DEFINED	6, 7, 8	80900		
LEGG MASON, INC.	EQUITY	524901105	4070	81,442	SH	DEFINED	1		81,442	
LEGGETT & PLATT INC	EQUITY	524660107	14	610	SH	DEFINED	5	610		
LEGGETT & PLATT INC	EQUITY	524660107	1911	83,100	SH	DEFINED	6, 7, 8	83100		
LEGGETT & PLATT, INC.	EQUITY	524660107	2054	89,316	SH	DEFINED	1		89,316	
LEHMAN BROS HLDGS INC	EQUITY	524908100	50	750	SH	DEFINED	5	750		
LEHMAN BROS HLDGS INC	EQUITY	524908100	12723	190,465	SH	DEFINED	6, 7, 8	190465		
LEHMAN BROTHERS HLDGS INC	EQUITY	524908100	26701	399,720	SH	DEFINED	2		399720	
LEHMAN BROTHERS HOLDINGS, INC.	EQUITY	524908100	13098	196,075	SH	DEFINED	1		196,075	
LENNAR CORP	EQUITY	526057104	4598	98,200	SH	DEFINED	6, 7, 8	98200		

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LENNAR CORP COM	EQUITY	526057104	53900	1,151,221	SH	Sole	3	1116951		34270
LENNAR CORP.	EQUITY	526057104	4617	98,606	SH	DEFINED	1		98,606	
LENNOX INTERNATIONAL INC	EQUITY	526107107	141	14,485	SH	DEFINED	1		14,485	
LENNOX INTL INC	EQUITY	526107107	134	13,795	SH	DEFINED	6, 7, 8	13795		
LEUCADIA NATIONAL CORP.	EQUITY	527288104	1948	67,469	SH	DEFINED	1		67,469	
LEUCADIA NATL CORP	EQUITY	527288104	1940	67,200	SH	DEFINED	6, 7, 8	67200		
LEVEL 3 COMMUNICATIONS, INC.	EQUITY	52729N100	17	3,467	SH	DEFINED	1		3,467	
LEXAR MEDIA INC	EQUITY	52886P104	2574	975,013	SH	DEFINED	1		975,013	
LEXAR MEDIA INC	EQUITY	52886P104	26	9,798	SH	DEFINED	6, 7, 8	9798		
LEXENT INC	EQUITY	52886Q102	34	5,435	SH	DEFINED	1		5,435	
LEXENT INC	EQUITY	52886Q102	34	5,435	SH	DEFINED	6, 7, 8	5435		
LEXICON GENETICS INC	EQUITY	528872104	113	9,803	SH	DEFINED	6, 7, 8	9803		
LEXICON GENETICS INC.	EQUITY	528872104	118	10,228	SH	DEFINED	1		10,228	
LEXINGTON CORP PPTYS TR	EQUITY	529043101	98	6,291	SH	DEFINED	6, 7, 8	6291		
LEXINGTON CORP. PROPERTIES	EQUITY	529043101	100	6,465	SH	DEFINED	1		6,465	
LEXMARK INTERNATIONAL GROUP	EQUITY	529771107	5432	92,061	SH	DEFINED	1		92,061	
LEXMARK INTL NEW	EQUITY	529771107	24	410	SH	DEFINED	5	410		
LEXMARK INTL NEW	EQUITY	529771107	5148	87,250	SH	DEFINED	6, 7, 8	87250		
LIBBEY INC	EQUITY	529898108	152	4,657	SH	DEFINED	6, 7, 8	4657		
LIBBEY, INC.	EQUITY	529898108	159	4,862	SH	DEFINED	1		4,862	
LIBERATE TECHNOLOGIES	EQUITY	530129105	366	31,892	SH	DEFINED	6, 7, 8	31892		
LIBERATE TECHNOLOGIES, INC.	EQUITY	530129105	383	33,366	SH	DEFINED	1		33,366	
LIBERTY CORP S C	EQUITY	530370105	222	5,388	SH	DEFINED	6, 7, 8	5388		
LIBERTY CORP.	EQUITY	530370105	230	5,579	SH	DEFINED	1		5,579	
LIBERTY DIGITAL INC	EQUITY	530436104	21	6,111	SH	DEFINED	6, 7, 8	6111		
LIBERTY DIGITAL INC CL A	EQUITY	530436104	22	6,478	SH	DEFINED	1		6,478	
LIBERTY LIVEWIRE CORP	EQUITY	530709104	12	1,659	SH	DEFINED	1		1,659	
LIBERTY LIVEWIRE CORP	EQUITY	530709104	12	1,659	SH	DEFINED	6, 7, 8	1659		
LIBERTY MEDIA CORP NEW	EQUITY	530718105	8703	621,650	SH	DEFINED	2		621650	
LIBERTY MEDIA MEDIA CORP A	EQUITY	530718105	158	11,320	SH	DEFINED	2		11320	
LIBERTY PPTY TR SH BEN INT	EQUITY	531172104	970	32,500	SH	Sole	3			32500
LIBERTY PROPERTY TRUST	EQUITY	531172104	7552	252,990	SH	DEFINED	1		252,990	
LIFEPOINT HOSPITALS HLDG	EQUITY	53219L109	2019	59,303	SH	DEFINED	1		59,303	
LIFEPOINT HOSPITALS INC	EQUITY	53219L109	2283	67,070	SH	DEFINED	6, 7, 8	67070		
LIGAND PHARMACEUTICALS IN	EQUITY	53220K207	438	24,464	SH	DEFINED	6, 7, 8	24464		
LIGAND PHARMACEUTICALS, INC., CLASS B	EQUITY	53220K207	217	12,096	SH	DEFINED	1		12,096	
LIGHTBRIDGE INC	EQUITY	532226107	93	7,646	SH	DEFINED	1		7,646	
LIGHTBRIDGE INC	EQUITY	532226107	89	7,305	SH	DEFINED	6, 7, 8	7305		
LIGHTPATH TECHNOLOGIES IN	EQUITY	532257102	22	6,103	SH	DEFINED	6, 7, 8	6103		
LIGHTPATH TECHNOLOGIES INC	EQUITY	532257102	23	6,408	SH	DEFINED	1		6,408	
LILLY ELI & CO	EQUITY	532457108	276	3,510	SH	DEFINED	5	3510		
LILLY ELI & CO	EQUITY	532457108	44920	571,930	SH	DEFINED	6, 7, 8	571930		
LILLY ELI + CO	EQUITY	532457108	2356	30,000	SH	DEFINED	2		30000	
LIMITED INC	EQUITY	532716107	20	1,340	SH	DEFINED	5	1340		
LIMITED INC	EQUITY	532716107	2668	181,230	SH	DEFINED	6, 7, 8	181230		
LIMITED, INC.	EQUITY	532716107	2857	194,083	SH	DEFINED	1		194,083	
LINCARE HLDGS INC	EQUITY	532791100	3747	130,800	SH	DEFINED	6, 7, 8	130800		
LINCARE HOLDINGS, INC.	EQUITY	532791100	3785	132,119	SH	DEFINED	1		132,119	
LINCOLN ELEC HLDGS INC	EQUITY	533900106	238	9,734	SH	DEFINED	6, 7, 8	9734		

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LINCOLN ELECTRIC HOLDINGS, INC	EQUITY	533900106	250	10,244	SH	DEFINED	1		10,244	
LINCOLN NATIONAL CORP.	EQUITY	534187109	5844	120,312	SH	DEFINED	1		120,312	
LINCOLN NATL CORP IND	EQUITY	534187109	40	830	SH	DEFINED	2		830	
LINCOLN NATL CORP IND	EQUITY	534187109	29	590	SH	DEFINED	5	590		
LINCOLN NATL CORP IND	EQUITY	534187109	5550	114,270	SH	DEFINED	6, 7, 8	114270		
LINDSAY MANUFACTURING CO.	EQUITY	535555106	59	3,031	SH	DEFINED	1		3,031	
LINDSAY MFG CO	EQUITY	535555106	55	2,861	SH	DEFINED	6, 7, 8	2861		
LINEAR TECHNOLOGY CORP	EQUITY	535678106	39	990	SH	DEFINED	5	990		
LINEAR TECHNOLOGY CORP	EQUITY	535678106	5596	143,330	SH	DEFINED	6, 7, 8	143330		
LINEAR TECHNOLOGY CORP.	EQUITY	535678106	5892	150,934	SH	DEFINED	1		150,934	
LINENS N THINGS INC	EQUITY	535679104	263	10,322	SH	DEFINED	6, 7, 8	10322		
LINENS 'N THINGS, INC.	EQUITY	535679104	278	10,897	SH	DEFINED	1		10,897	
LIQUI BOX CORP	EQUITY	536314107	33	794	SH	DEFINED	6, 7, 8	794		
LIQUI-BOX CORP.	EQUITY	536314107	33	794	SH	DEFINED	1		794	
LITHIA MOTORS, INC.	EQUITY	536797103	46	2,227	SH	DEFINED	1		2,227	
LITHIA MTRS INC	EQUITY	536797103	42	2,046	SH	DEFINED	6, 7, 8	2046		
LITTELFUSE INC	EQUITY	537008104	142	5,417	SH	DEFINED	6, 7, 8	5417		
LITTELFUSE, INC.	EQUITY	537008104	148	5,643	SH	DEFINED	1		5,643	
LIZ CLAIBORNE INC	EQUITY	539320101	8	160	SH	DEFINED	5	160		
LIZ CLAIBORNE INC	EQUITY	539320101	1105	22,210	SH	DEFINED	6, 7, 8	22210		
LIZ CLAIBORNE, INC.	EQUITY	539320101	1187	23,864	SH	DEFINED	1		23,864	
LNR PPTY CORP	EQUITY	501940100	223	7,149	SH	DEFINED	6, 7, 8	7149		
LNR PROPERTY CORP.	EQUITY	501940100	232	7,428	SH	DEFINED	1		7,428	
LOCAL FINANCIAL CORP.	EQUITY	539553107	90	6,443	SH	DEFINED	1		6,443	
LOCAL FINL CORP	EQUITY	539553107	316	22,592	SH	DEFINED	6, 7, 8	22592		
LOCKHEED MARTIN CORP	EQUITY	539830109	64	1,380	SH	DEFINED	5	1380		
LOCKHEED MARTIN CORP	EQUITY	539830109	9425	201,950	SH	DEFINED	6, 7, 8	201950		
LOCKHEED MARTIN CORP.	EQUITY	539830109	9909	212,324	SH	DEFINED	1		212,324	
LODGENET ENTERTAINMENT CORP.	EQUITY	540211109	53	3,082	SH	DEFINED	1		3,082	
LODGENET ENTMT CORP	EQUITY	540211109	49	2,868	SH	DEFINED	6, 7, 8	2868		
LOEWS CORP	EQUITY	540424108	33	600	SH	DEFINED	5	600		
LOEWS CORP	EQUITY	540424108	4483	80,950	SH	DEFINED	6, 7, 8	80950		
LOEWS CORP.	EQUITY	540424108	4733	85,469	SH	DEFINED	1		85,469	
LO-JACK CORPORATION	EQUITY	539451104	1308	240,000	SH	DEFINED	1		240,000	
LONE STAR STEAKHOUSE & SALOON	EQUITY	542307103	90	6,062	SH	DEFINED	1		6,062	
LONE STAR STEAKHOUSE SALO	EQUITY	542307103	85	5,759	SH	DEFINED	6, 7, 8	5759		
LONE STAR TECHNOLOGIES IN	EQUITY	542312103	126	7,153	SH	DEFINED	6, 7, 8	7153		
LONE STAR TECHNOLOGIES, INC.	EQUITY	542312103	131	7,446	SH	DEFINED	1		7,446	
LONGS DRUG STORES CORP	EQUITY	543162101	1304	55,775	SH	DEFINED	6, 7, 8	55775		
LONGS DRUG STORES CORP.	EQUITY	543162101	1314	56,186	SH	DEFINED	1		56,186	
LONGVIEW FIBRE CO	EQUITY	543213102	927	78,521	SH	DEFINED	6, 7, 8	78521		
LONGVIEW FIBRE CO.	EQUITY	543213102	938	79,434	SH	DEFINED	1		79,434	
LOUDCLOUD INC	EQUITY	545735102	31	7,225	SH	DEFINED	1		7,225	
LOUDCLOUD INC	EQUITY	545735102	31	7,225	SH	DEFINED	6, 7, 8	7225		
LOUISIANA PAC CORP	EQUITY	546347105	3	330	SH	DEFINED	5	330		
LOUISIANA PAC CORP	EQUITY	546347105	656	77,776	SH	DEFINED	6, 7, 8	77776		
LOUISIANA PACIFIC CORP.	EQUITY	546347105	689	81,620	SH	DEFINED	1		81,620	
LOWE'S COMPANIES, INC.	EQUITY	548661107	34616	745,875	SH	DEFINED	1		745,875	
LOWES COS INC	EQUITY	548661107	112	2,420	SH	DEFINED	5	2420		
LOWES COS INC	EQUITY	548661107	16715	360,170	SH	DEFINED	6, 7, 8	360170		

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LOWES COS INC COM	EQUITY	548661107	3249	70,000	SH	Sole	3	70000		
LSI INDS INC	EQUITY	50216C108	76	4,368	SH	DEFINED	6, 7, 8	4368		
LSI INDUSTRIES, INC.	EQUITY	50216C108	79	4,557	SH	DEFINED	1		4,557	
LSI LOGIC CORP	EQUITY	502161102	18	1,150	SH	DEFINED	5	1150		
LSI LOGIC CORP	EQUITY	502161102	2707	171,540	SH	DEFINED	6, 7, 8	171540		
LSI LOGIC CORP.	EQUITY	502161102	2896	183,497	SH	DEFINED	1		183,497	
LTX CORP	EQUITY	502392103	1639	78,286	SH	DEFINED	6, 7, 8	78286		
LTX CORP.	EQUITY	502392103	1540	73,538	SH	DEFINED	1		73,538	
LUBRIZOL CORP	EQUITY	549271104	2179	62,100	SH	DEFINED	6, 7, 8	62100		
LUBRIZOL CORP COM	EQUITY	549271104	27785	791,834	SH	Sole	3	778034		13800
LUBRIZOL CORP.	EQUITY	549271104	2191	62,451	SH	DEFINED	1		62,451	
LUBYS INC	EQUITY	549282101	41	7,208	SH	DEFINED	6, 7, 8	7208		
LUBY'S, INC.	EQUITY	549282101	43	7,461	SH	DEFINED	1		7,461	
LUCENT TECHNOLOGIES INC	EQUITY	549463107	17149	2,722,089	SH	DEFINED	1		2,722,089	
LUCENT TECHNOLOGIES INC	EQUITY	549463107	67	10,670	SH	DEFINED	5	10670		
LUCENT TECHNOLOGIES INC	EQUITY	549463107	9886	1,571,702	SH	DEFINED	6, 7, 8	1571702		
LUFKIN INDS INC	EQUITY	549764108	47	1,767	SH	DEFINED	6, 7, 8	1767		
LUFKIN INDS INC COM	EQUITY	549764108	51	1,894	SH	DEFINED	1		1,894	
Lumbermens Mutual	CORPBOND	550060AC1	5672	6,875,000	PRN	DEFINED	4		6,875,000	
LUMINENT INC	EQUITY	55027R103	7	3,699	SH	DEFINED	6, 7, 8	3699		
LUMINEX CORP	EQUITY	55027E102	81	4,774	SH	DEFINED	1		4,774	
LUMINEX CORP DEL	EQUITY	55027E102	78	4,591	SH	DEFINED	6, 7, 8	4591		
LUXOTTICA GROUP SPA-SPON ADR	EQUITY	55068R202	5322	322,940	SH	DEFINED	1		322,940	
LYDALL INC DEL	EQUITY	550819106	48	4,779	SH	DEFINED	6, 7, 8	4779		
LYDALL, INC.	EQUITY	550819106	50	5,030	SH	DEFINED	1		5,030	
LYNCH INTERACTIVE CORP	EQUITY	551146103	47	678	SH	DEFINED	1		678	
LYNCH INTERACTIVE CORP	EQUITY	551146103	43	620	SH	DEFINED	6, 7, 8	620		
LYONDELL CHEMICAL CO	EQUITY	552078107	2046	142,800	SH	DEFINED	6, 7, 8	142800		
LYONDELL CHEMICAL CO.	EQUITY	552078107	2058	143,643	SH	DEFINED	1		143,643	
M & T BK CORP	EQUITY	55261F104	8363	114,800	SH	DEFINED	6, 7, 8	114800		
M D C HLDGS INC	EQUITY	552676108	223	5,889	SH	DEFINED	6, 7, 8	5889		
M&T BANK CORP.	EQUITY	55261F104	8411	115,450	SH	DEFINED	1		115,450	
M.D.C. HOLDINGS, INC.	EQUITY	552676108	231	6,124	SH	DEFINED	1		6,124	
M/I SCHOTTENSTEIN HOMES I	EQUITY	55305B101	94	1,891	SH	DEFINED	6, 7, 8	1891		
M/I SCHOTTENSTEIN HOMES INC	EQUITY	55305B101	99	1,994	SH	DEFINED	1		1,994	
MACDERMID INC	EQUITY	554273102	115	6,785	SH	DEFINED	6, 7, 8	6785		
MACDERMID, INC.	EQUITY	554273102	119	7,008	SH	DEFINED	1		7,008	
MACERICH CO	EQUITY	554382101	268	10,061	SH	DEFINED	6, 7, 8	10061		
MACERICH CO COM	EQUITY	554382101	266	10,000	SH	Sole	3	10000		
MACERICH CO.	EQUITY	554382101	278	10,458	SH	DEFINED	1		10,458	
MACK-CALI REALTY CORP	EQUITY	554489104	8788	283,303	SH	DEFINED	1		283,303	
MACROCHEM CORP DEL	EQUITY	555903103	20	6,651	SH	DEFINED	6, 7, 8	6651		
MACROCHEM CORP.	EQUITY	555903103	21	7,018	SH	DEFINED	1		7,018	
MACROMEDIA INC	EQUITY	556100105	1554	87,285	SH	DEFINED	6, 7, 8	87285		
MACROMEDIA, INC.	EQUITY	556100105	1568	88,093	SH	DEFINED	1		88,093	
MACROVISION CORP	EQUITY	555904101	2188	62,117	SH	DEFINED	1		62,117	
MACROVISION CORP	EQUITY	555904101	2170	61,600	SH	DEFINED	6, 7, 8	61600		
MADDEN STEVEN LTD	EQUITY	556269108	35	2,523	SH	DEFINED	6, 7, 8	2523		
MADISON GAS & ELEC CO	EQUITY	557497104	135	5,093	SH	DEFINED	6, 7, 8	5093		
MADISON GAS & ELECTRIC CO.	EQUITY	557497104	140	5,308	SH	DEFINED	1		5,308	



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MAF BANCORP INC	EQUITY	55261R108	175	5,918	SH	DEFINED	6, 7, 8	5918	
MAF BANCORP, INC.	EQUITY	55261R108	182	6,158	SH	DEFINED	1		6,158
MAGELLAN HEALTH SERVICES, INC.	EQUITY	559079108	45	7,117	SH	DEFINED	1		7,117
MAGELLAN HEALTH SVCS INC	EQUITY	559079108	44	6,862	SH	DEFINED	6, 7, 8	6862	
MAGNA ENTERTAINMENT CL A	EQUITY	559211107	52	7,380	SH	DEFINED	1		7,380
MAGNA ENTMT CORP	EQUITY	559211107	48	6,909	SH	DEFINED	6, 7, 8	6909	
MAGNATEK, INC.	EQUITY	559424106	61	6,769	SH	DEFINED	1		6,769
MAGNETEK INC	EQUITY	559424106	59	6,543	SH	DEFINED	6, 7, 8	6543	
MAGNUM HUNTER RES INC	EQUITY	55972F203	69	8,303	SH	DEFINED	6, 7, 8	8303	
MAGNUM HUNTER RESOURCES INC	EQUITY	55972F203	74	8,911	SH	DEFINED	1		8,911
MAHANAGAR TELE NIGAM-ADR	EQUITY	559778402	412	68,500	SH	DEFINED	1		68,500
MAIL-WELL INC	EQUITY	560321200	40	9,796	SH	DEFINED	6, 7, 8	9796	
MAIL-WELL, INC.	EQUITY	560321200	42	10,123	SH	DEFINED	1		10,123
MAIN STR BKS INC NEW	EQUITY	56034R102	45	2,752	SH	DEFINED	6, 7, 8	2752	
MAIN STREET BANKS INC	EQUITY	56034R102	48	2,922	SH	DEFINED	1		2,922
MAKITA CORP	EQUITY	560877300	16	3,000	SH	DEFINED	6, 7, 8	3000	
MAKITA CORP. SPONS. ADR	EQUITY	560877300	16	3,000	SH	DEFINED	1		3,000
MALAYSIA FUND INC	EQUITY	560905101	39	10,000	SH	DEFINED	1		10,000
MANAGEMENT NETWORK GROUP	EQUITY	561693102	18	2,583	SH	DEFINED	6, 7, 8	2583	
MANAGEMENT NETWORK GROUP INC	EQUITY	561693102	18	2,583	SH	DEFINED	1		2,583
MANDALAY RESORT GROUP	EQUITY	562567107	1853	86,609	SH	DEFINED	1		86,609
MANDALAY RESORT GROUP	EQUITY	562567107	1840	86,000	SH	DEFINED	6, 7, 8	86000	
MANHATTAN ASSOCIATES, INC.	EQUITY	562750109	124	4,260	SH	DEFINED	1		4,260
MANHATTAN ASSOCS INC	EQUITY	562750109	119	4,086	SH	DEFINED	6, 7, 8	4086	
MANITOWOC CO., INC.	EQUITY	563571108	243	7,816	SH	DEFINED	1		7,816
MANITOWOC INC	EQUITY	563571108	233	7,501	SH	DEFINED	6, 7, 8	7501	
MANOR CARE INC NEW	EQUITY	564055101	8	320	SH	DEFINED	5	320	
MANOR CARE INC NEW	EQUITY	564055101	1026	43,290	SH	DEFINED	6, 7, 8	43290	
MANOR CARE, INC.	EQUITY	564055101	1103	46,539	SH	DEFINED	1		46,539
MANPOWER INC	EQUITY	56418H100	5291	156,960	SH	DEFINED	6, 7, 8	156960	
MANPOWER, INC.	EQUITY	56418H100	4173	123,794	SH	DEFINED	1		123,794
MANUFACTURED HOME CMNT COM	EQUITY	564682102	7603	243,600	SH	Sole	3	205900	37700
MANUFACTURED HOME CMNTYS	EQUITY	564682102	126	4,053	SH	DEFINED	6, 7, 8	4053	
MANUFACTURED HOME COMMUNITIES	EQUITY	564682102	133	4,252	SH	DEFINED	1		4,252
MANUFACTURERS SERVICES LTD	EQUITY	565005105	27	4,357	SH	DEFINED	1		4,357
MANUFACTURERS SVCS LTD	EQUITY	565005105	27	4,357	SH	DEFINED	6, 7, 8	4357	
MANUGISTICS GROUP IN	EQUITY	565011103	12	583	SH	DEFINED	1		583
MAPINFO CORP	EQUITY	565105103	60	3,813	SH	DEFINED	6, 7, 8	3813	
MAPINFO CORP COM	EQUITY	565105103	65	4,134	SH	DEFINED	1		4,134
MARCUS CORP	EQUITY	566330106	82	5,812	SH	DEFINED	1		5,812
MARCUS CORP	EQUITY	566330106	79	5,612	SH	DEFINED	6, 7, 8	5612	
MARKEL CORP	EQUITY	570535104	10	55	SH	DEFINED	1		55
MARRIOTT INTERNATIONAL, INC.	EQUITY	571903202	4445	109,341	SH	DEFINED	1		109,341
MARRIOTT INTL INC NEW	EQUITY	571903202	30	750	SH	DEFINED	5	750	
MARRIOTT INTL INC NEW	EQUITY	571903202	4143	101,920	SH	DEFINED	6, 7, 8	101920	
MARSH & MCLENNAN COMPANIES INC	EQUITY	571748102	13199	122,834	SH	DEFINED	1		122,834
MARSH & MCLENNAN COS INC	EQUITY	571748102	92	860	SH	DEFINED	5	860	
MARSH & MCLENNAN COS INC	EQUITY	571748102	12480	116,150	SH	DEFINED	6, 7, 8	116150	
MARSH + MCLENNAN COS INC	EQUITY	571748102	7016	65,300	SH	DEFINED	2		65300
MARSHALL & ILSLEY CORP	EQUITY	571834100	8112	128,200	SH	DEFINED	6, 7, 8	128200	

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MARSHALL & ILSLEY CORP.	EQUITY	571834100	8164	129,019	SH	DEFINED	1		129,019	
MARTEK BIOSCIENCES CORP	EQUITY	572901106	96	4,417	SH	DEFINED	6, 7, 8	4417		
MARTEK BIOSCIENCES CORP.	EQUITY	572901106	101	4,624	SH	DEFINED	1		4,624	
MARTHA STEWART LIVING INC	EQUITY	573083102	5993	364,300	SH	DEFINED	2		364300	
MARTHA STEWART LIVING OMN	EQUITY	573083102	40	2,436	SH	DEFINED	6, 7, 8	2436		
MARTHA STEWART LIVING-CL A	EQUITY	573083102	41	2,516	SH	DEFINED	1		2,516	
MARTIN MARIETTA MATERIALS	EQUITY	573284106	2763	59,287	SH	DEFINED	1		59,287	
MARTIN MARIETTA MATLS INC	EQUITY	573284106	2745	58,900	SH	DEFINED	6, 7, 8	58900		
MARVELL TECHNOLOGY GROUP LTD	EQUITY	G5876H105	6089	170,000	SH	DEFINED	2		170000	
MASCO CORP	EQUITY	574599106	35	1,430	SH	DEFINED	5	1430		
MASCO CORP	EQUITY	574599106	4754	194,030	SH	DEFINED	6, 7, 8	194030		
MASCO CORP.	EQUITY	574599106	21561	880,037	SH	DEFINED	1		880,037	
MASSEY ENERGY COMPANY	EQUITY	576206106	12	574	SH	DEFINED	1		574	
MASTEC INC	EQUITY	576323109	47	6,714	SH	DEFINED	6, 7, 8	6714		
MASTEC, INC.	EQUITY	576323109	50	7,166	SH	DEFINED	1		7,166	
MATRIX PHARMACEUTICAL INC	EQUITY	576844104	12	7,419	SH	DEFINED	6, 7, 8	7419		
MATRIX PHARMACEUTICALS, INC.	EQUITY	576844104	12	7,638	SH	DEFINED	1		7,638	
MATRIXONE INC	EQUITY	57685P304	141	10,872	SH	DEFINED	1		10,872	
MATRIXONE INC	EQUITY	57685P304	22	1750	SH	DEFINED	6, 7	1750		
MATRIXONE INC	EQUITY	57685P304	278	21,366	SH	DEFINED	6, 7, 8	21366		
MATRIXONE INC	EQUITY	57685P304	3875	298,300	SH	DEFINED	2		298300	
MATTEL INC	EQUITY	577081102	23	1,350	SH	DEFINED	5	1350		
MATTEL INC	EQUITY	577081102	113	6562	SH	DEFINED	6, 7	6562		
MATTEL INC	EQUITY	577081102	5467	317,840	SH	DEFINED	6, 7, 8	317840		
MATTEL, INC.	EQUITY	577081102	5816	338,117	SH	DEFINED	1		338,117	
MATTHEWS INTERNATIONAL CORP. CLASS A	EQUITY	577128101	224	9,096	SH	DEFINED	1		9,096	
MATTHEWS INTL CORP	EQUITY	577128101	213	8,668	SH	DEFINED	6, 7, 8	8668		
MATTSON TECHNOLOGY INC	EQUITY	577223100	79	8,995	SH	DEFINED	6, 7, 8	8995		
MATTSON TECHNOLOGY, INC.	EQUITY	577223100	85	9,604	SH	DEFINED	1		9,604	
MAUI LAND & PINEAPPLE CO	EQUITY	577345101	16	657	SH	DEFINED	1		657	
MAUI LD & PINEAPPLE INC	EQUITY	577345101	16	657	SH	DEFINED	6, 7, 8	657		
MAVERICK TUBE CORP	EQUITY	577914104	126	9,743	SH	DEFINED	6, 7, 8	9743		
MAVERICK TUBE CORP.	EQUITY	577914104	132	10,190	SH	DEFINED	1		10,190	
MAXIM INTEGRATED PRODS IN	EQUITY	57772K101	53	1,010	SH	DEFINED	5	1010		
MAXIM INTEGRATED PRODS IN	EQUITY	57772K101	8487	161,640	SH	DEFINED	6, 7, 8	161640		
MAXIM INTEGRATED PRODUCTS INC.	EQUITY	57772K101	8894	169,385	SH	DEFINED	1		169,385	
MAXIM PHARMACEUTICALS INC	EQUITY	57772M107	52	7,474	SH	DEFINED	6, 7, 8	7474		
MAXIM PHARMACEUTICALS INC.	EQUITY	57772M107	53	7,709	SH	DEFINED	1		7,709	
MAXIMUS INC	EQUITY	577933104	150	3,557	SH	DEFINED	6, 7, 8	3557		
MAXIMUS INC COM	EQUITY	577933104	52097	1,238,643	SH	Sole	3	1220283		18360
MAXIMUS, INC.	EQUITY	577933104	157	3,744	SH	DEFINED	1		3,744	
MAXTOR CORP	EQUITY	577729205	9	1,430	SH	DEFINED	1		1,430	
MAXWELL TECHNOLOGIES INC	EQUITY	577767106	32	3,225	SH	DEFINED	6, 7, 8	3225		
MAXWELL TECHNOLOGIES, INC.	EQUITY	577767106	33	3,392	SH	DEFINED	1		3,392	
MXYGEN	EQUITY	577776107	155	8,837	SH	DEFINED	1		8,837	
MXYGEN INC	EQUITY	577776107	261	14,861	SH	DEFINED	6, 7, 8	14861		
MAY DEPARTMENT STORES CO.	EQUITY	577778103	9740	263,399	SH	DEFINED	1		263,399	
MAY DEPT STORES CO	EQUITY	577778103	35	940	SH	DEFINED	5	940		
MAY DEPT STORES CO	EQUITY	577778103	10497	283,850	SH	DEFINED	6, 7, 8	283850		
MAY DEPT STORES CO	EQUITY	577778103	6092	164,735	SH	DEFINED	2		164735	

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MAYTAG CORP	EQUITY	578592107	7	240	SH	DEFINED	5	240		
MAYTAG CORP	EQUITY	578592107	1007	32,440	SH	DEFINED	6, 7, 8	32440		
MAYTAG CORP.	EQUITY	578592107	1090	35,116	SH	DEFINED	1		35,116	
MB FINANCIAL INC	EQUITY	55264U108	48	1,779	SH	DEFINED	1		1,779	
MB FINANCIAL INC NEW	EQUITY	55264U108	1	20	SH	DEFINED	6, 7, 8	20		
MBIA INC	EQUITY	55262C100	25	460	SH	DEFINED	5	460		
MBIA INC	EQUITY	55262C100	4195	78,230	SH	DEFINED	6, 7, 8	78230		
MBIA, INC	EQUITY	55262C100	3617	67,440	SH	DEFINED	1		67,440	
MBNA Capital	CORPBOND	55263BAA9	5649	6,000,000	PRN	DEFINED	4		6,000,000	
MBNA CORP	EQUITY	55262L100	94	2,660	SH	DEFINED	5	2660		
MBNA CORP	EQUITY	55262L100	14480	411,362	SH	DEFINED	6, 7, 8	411362		
MBNA CORP.	EQUITY	55262L100	15186	431,408	SH	DEFINED	1		431,408	
MCAFFEE COM CORP	EQUITY	579062100	52	1,535	SH	DEFINED	6, 7, 8	1535		
MCAFFEE.COM CORP.	EQUITY	579062100	57	1,671	SH	DEFINED	1		1,671	
MCCLATCHY COMPANY-CL	EQUITY	579489105	10	213	SH	DEFINED	1		213	
MCCORMICK & CO INC	EQUITY	579780206	3525	84,000	SH	DEFINED	6, 7, 8	84000		
MCCORMICK & CO., INC.	EQUITY	579780206	3555	84,708	SH	DEFINED	1		84,708	
MCDATA CORP	EQUITY	580031201	3344	136,500	SH	DEFINED	6, 7, 8	136500		
MCDATA CORP CL A	EQUITY	580031201	6	233	SH	DEFINED	2		233	
MCDATA CORP-CL A	EQUITY	580031201	3351	136,756	SH	DEFINED	1		136,756	
MCDATA CORPORATION	EQUITY	580031102	5908	240,350	SH	DEFINED	2		240350	
MCDERMOTT INTERNATIONAL, INC.	EQUITY	580037109	338	27,549	SH	DEFINED	1		27,549	
MCDERMOTT INTL INC	EQUITY	580037109	2	190	SH	DEFINED	5	190		
MCDERMOTT INTL INC	EQUITY	580037109	320	26,100	SH	DEFINED	6, 7, 8	26100		
McDonalds Corp	EQUITY	580135101	1257	47,500	SH	DEFINED	4		47,500	
MCDONALDS CORP	EQUITY	580135101	106	4,020	SH	DEFINED	5	4020		
MCDONALDS CORP	EQUITY	580135101	14386	543,500	SH	DEFINED	6, 7, 8	543500		
MCDONALD'S CORP.	EQUITY	580135101	15187	573,756	SH	DEFINED	1		573,756	
MCG CAPITAL CORP	EQUITY	58047P107	34616	1,944,720	SH	DEFINED	1		1,944,720	
MCGRATH RENTCORP	EQUITY	580589109	77	2,042	SH	DEFINED	1		2,042	
MCGRATH RENTCORP	EQUITY	580589109	73	1,942	SH	DEFINED	6, 7, 8	1942		
MCGRAW HILL COS INC	EQUITY	580645109	37	600	SH	DEFINED	5	600		
MCGRAW HILL COS INC	EQUITY	580645109	6236	102,260	SH	DEFINED	6, 7, 8	102260		
MCGRAW-HILL, INC.	EQUITY	580645109	6549	107,401	SH	DEFINED	1		107,401	
MCKESSON CORP	EQUITY	58155Q103	33	890	SH	DEFINED	5	890		
MCKESSON CORP	EQUITY	58155Q103	4524	120,960	SH	DEFINED	6, 7, 8	120960		
MCKESSON CORP.	EQUITY	58155Q103	4875	130,348	SH	DEFINED	1		130,348	
MCLEODUSA, INC. CLASS A	EQUITY	582266102	1	2,904	SH	DEFINED	1		2,904	
MCMORAN EXPLORATION CO	EQUITY	582411104	25	4,264	SH	DEFINED	1		4,264	
MCMORAN EXPLORATION CO	EQUITY	582411104	24	4,131	SH	DEFINED	6, 7, 8	4131		
MCSI INC	EQUITY	55270M108	83	3,535	SH	DEFINED	1		3,535	
MCSI INC	EQUITY	55270M108	141	6,014	SH	DEFINED	6, 7, 8	6014		
MDU RES GROUP INC	EQUITY	552690109	2365	84,000	SH	DEFINED	6, 7, 8	84000		
MDU RESOURCES GROUP, INC.	EQUITY	552690109	2381	84,568	SH	DEFINED	1		84,568	
Mead Corp	CORPBOND	582834AH0	3796	4,000,000	PRN	DEFINED	4		4,000,000	
Mead Corp	CORPBOND	582834AK3	5198	6,000,000	PRN	DEFINED	4		6,000,000	
MEAD CORP	EQUITY	582834107	10	310	SH	DEFINED	5	310		
MEAD CORP	EQUITY	582834107	1296	41,960	SH	DEFINED	6, 7, 8	41960		
MEAD CORP.	EQUITY	582834107	1392	45,062	SH	DEFINED	1		45,062	
MEADE INSTRUMENTS CORP	EQUITY	583062104	47	13,045	SH	DEFINED	6, 7, 8	13045		

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MEASUREMENT SPECIALTIES I	EQUITY	583421102	26	2,757	SH	DEFINED	6, 7, 8	2757		
MEASUREMENT SPECIALTIES INC	EQUITY	583421102	26	2,757	SH	DEFINED	1		2,757	
MECHANICAL TECHNOLOGY INC	EQUITY	583538103	16	5,770	SH	DEFINED	1		5,770	
MECHANICAL TECHNOLOGY INC	EQUITY	583538103	15	5,431	SH	DEFINED	6, 7, 8	5431		
MEDALLION FINANCIAL CORP.	EQUITY	583928106	35	4,396	SH	DEFINED	1		4,396	
MEDALLION FINL CORP	EQUITY	583928106	33	4,167	SH	DEFINED	6, 7, 8	4167		
MEDAREX INC	EQUITY	583916101	18	999	SH	DEFINED	1		999	
MEDAREX INC	EQUITY	583916101	175	9,765	SH	DEFINED	6, 7, 8	9765		
MEDAREX INC	EQUITY	583916101	3592	200,000	SH	DEFINED	2		200000	
MED-DESIGN CORP	EQUITY	583926100	46	2,356	SH	DEFINED	1		2,356	
MED-DESIGN CORP	EQUITY	583926100	42	2,140	SH	DEFINED	6, 7, 8	2140		
MEDFORD BANCORP INC	EQUITY	584131106	40	1,909	SH	DEFINED	1		1,909	
MEDFORD BANCORP INC	EQUITY	584131106	40	1,909	SH	DEFINED	6, 7, 8	1909		
MEDIA GEN INC	EQUITY	584404107	1587	31,854	SH	DEFINED	6, 7, 8	31854		
MEDIA GENERAL, INC. CLASS A	EQUITY	584404107	1597	32,046	SH	DEFINED	1		32,046	
MEDIACOM COMMUNICATI	EQUITY	58446K105	6	331	SH	DEFINED	1		331	
MEDICINES CO	EQUITY	584688105	74	6,409	SH	DEFINED	6, 7, 8	6409		
MEDICINES COMPANY	EQUITY	584688105	77	6,682	SH	DEFINED	1		6,682	
MEDICIS PHARMACEUTIC	EQUITY	584690309	24	367	SH	DEFINED	1		367	
MEDICIS PHARMACEUTICAL CL A NE	EQUITY	584690309	94045	1,456,032	SH	Sole	3	1429372		26660
MEDIMMUNE INC	EQUITY	584699102	31	670	SH	DEFINED	5	670		
MEDIMMUNE INC	EQUITY	584699102	4431	95,600	SH	DEFINED	6, 7, 8	95600		
MEDIMMUNE INC	EQUITY	584699102	5224	112,700	SH	DEFINED	2		112700	
MEDIMMUNE, INC.	EQUITY	584699102	4802	103,606	SH	DEFINED	1		103,606	
MEDIS TECHNOLOGIES LTD	EQUITY	58500P107	18	2,493	SH	DEFINED	1		2,493	
MEDIS TECHNOLOGIES LTD	EQUITY	58500P107	18	2,493	SH	DEFINED	6, 7, 8	2493		
MEDQUIST INC	EQUITY	584949101	86	2,954	SH	DEFINED	6, 7, 8	2954		
MEDQUIST, INC.	EQUITY	584949101	91	3,121	SH	DEFINED	1		3,121	
MEDTRONIC INC	EQUITY	585055106	194	3,780	SH	DEFINED	5	3780		
MEDTRONIC INC	EQUITY	585055106	26213	511,870	SH	DEFINED	6, 7, 8	511870		
MEDTRONIC INC	EQUITY	585055106	4793	93,600	SH	DEFINED	2		93600	
MEDTRONIC, INC.	EQUITY	585055106	32317	631,075	SH	DEFINED	1		631,075	
MEEMIC HLDGS INC	EQUITY	585135106	7	338	SH	DEFINED	6, 7, 8	338		
MEEMIC HOLDINGS INC	EQUITY	585135106	7	338	SH	DEFINED	1		338	
MELLON FINANCIAL CORPORATION	EQUITY	58551A108	10535	280,039	SH	DEFINED	1		280,039	
MELLON FINL CORP	EQUITY	58551A108	55	1,460	SH	DEFINED	5	1460		
MELLON FINL CORP	EQUITY	58551A108	10113	268,810	SH	DEFINED	6, 7, 8	268810		
MELLON FINL CORP	EQUITY	58551A108	4887	129,900	SH	DEFINED	2		129900	
MEMBERWORKS INC	EQUITY	586002107	39	2,778	SH	DEFINED	6, 7, 8	2778		
MEMBERWORKS INCORPORATED	EQUITY	586002107	41	2,936	SH	DEFINED	1		2,936	
MEMC ELECTR MATLS INC	EQUITY	552715104	47	13,222	SH	DEFINED	6, 7, 8	13222		
MEMC ELECTRONIC MATERIALS, INC	EQUITY	552715104	48	13,617	SH	DEFINED	1		13,617	
MENS WEARHOUSE INC	EQUITY	587118100	191	9,229	SH	DEFINED	6, 7, 8	9229		
MENS WEARHOUSE, INC.	EQUITY	587118100	202	9,763	SH	DEFINED	1		9,763	
MENTOR CORP MINN	EQUITY	587188103	177	6,208	SH	DEFINED	6, 7, 8	6208		
MENTOR CORP.	EQUITY	587188103	188	6,570	SH	DEFINED	1		6,570	
MENTOR GRAPHICS CORP	EQUITY	587200106	1846	78,300	SH	DEFINED	6, 7, 8	78300		
MENTOR GRAPHICS CORP COM	EQUITY	587200106	38791	1,645,765	SH	Sole	3	1577065		68700
MENTOR GRAPHICS CORP.	EQUITY	587200106	1865	79,128	SH	DEFINED	1		79,128	
MERCANTILE BANKSHARES COR	EQUITY	587405101	3650	84,800	SH	DEFINED	6, 7, 8	84800		

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MERCANTILE BANKSHARES CORP.	EQUITY	587405101	3690	85,735	SH	DEFINED	1		85,735	
MERCK & CO INC	EQUITY	589331107	439	7,460	SH	DEFINED	2		7460	
MERCK & CO INC	EQUITY	589331107	418	7,110	SH	DEFINED	5	7110		
MERCK & CO INC	EQUITY	589331107	66296	1,127,480	SH	DEFINED	6, 7, 8	1127480		
MERCK & CO., INC.	EQUITY	589331107	69538	1,182,624	SH	DEFINED	1		1,182,624	
MERCK + CO INC	EQUITY	589331107	14488	246,400	SH	DEFINED	2		246400	
Merck and Co Inc	EQUITY	589331107	3346	56,900	SH	DEFINED	4		56,900	
MERCURY COMPUTER SYS	EQUITY	589378108	322	8,240	SH	DEFINED	6, 7, 8	8240		
MERCURY COMPUTER SYSTEMS INC	EQUITY	589378108	218	5,569	SH	DEFINED	1		5,569	
MERCURY GENERAL CORP	EQUITY	589400100	10	235	SH	DEFINED	1		235	
MERCURY INTERACTIVE CORP	EQUITY	589405109	9	260	SH	DEFINED	5	260		
MERCURY INTERACTIVE CORP	EQUITY	589405109	1256	36,970	SH	DEFINED	6, 7, 8	36970		
MERCURY INTERACTIVE CORP	EQUITY	589405109	355	10,450	SH	DEFINED	2		10450	
MERCURY INTERACTIVE CORP.	EQUITY	589405109	1356	39,916	SH	DEFINED	1		39,916	
MERCURY INTERACTIVE CP COM	EQUITY	589405109	65682	1,932,950	SH	SoLe	3	1853180		79770
MEREDITH CORP	EQUITY	589433101	796	22,315	SH	DEFINED	1		22,315	
MEREDITH CORP	EQUITY	589433101	5	150	SH	DEFINED	5	150		
MEREDITH CORP	EQUITY	589433101	987	27,680	SH	DEFINED	6, 7, 8	27680		
MERIDIAN RESOURCE CORP	EQUITY	589770109	40	9,952	SH	DEFINED	1		9,952	
MERIDIAN RESOURCE CORP	EQUITY	589770109	39	9,722	SH	DEFINED	6, 7, 8	9722		
MERISTAR HOSPITALITY CORP	EQUITY	58984Y103	173	12,156	SH	DEFINED	6, 7, 8	12156		
MERISTAR HOSPITALITY CORP.	EQUITY	58984Y103	180	12,676	SH	DEFINED	1		12,676	
MERITAGE CORP	EQUITY	59001A102	47	916	SH	DEFINED	6, 7, 8	916		
MERITAGE CORPORATION	EQUITY	59001A102	50	983	SH	DEFINED	1		983	
MERIX CORP	EQUITY	590049102	66	3,816	SH	DEFINED	6, 7, 8	3816		
MERIX CORPORATION	EQUITY	590049102	69	4,023	SH	DEFINED	1		4,023	
MERRILL LYNCH & CO INC	EQUITY	590188108	138	2,650	SH	DEFINED	5	2650		
MERRILL LYNCH & CO INC	EQUITY	590188108	18652	357,860	SH	DEFINED	6, 7, 8	357860		
MERRILL LYNCH & CO., INC.	EQUITY	590188108	19690	377,787	SH	DEFINED	1		377,787	
MERRILL LYNCH + CO INC	EQUITY	590188108	13021	249,825	SH	DEFINED	2		249825	
MESA AIR GROUP INC	EQUITY	590479101	64	8,537	SH	DEFINED	6, 7, 8	8537		
MESA AIR GROUP INC	EQUITY	590479101	2030	270,000	SH	DEFINED	2		270000	
MESA AIRLINES, INC.	EQUITY	590479101	68	8,999	SH	DEFINED	1		8,999	
MESABA HLDGS INC	EQUITY	59066B102	22	3,135	SH	DEFINED	6, 7, 8	3135		
MESABA HOLDINGS, INC.	EQUITY	59066B102	24	3,303	SH	DEFINED	1		3,303	
MESTEK INC	EQUITY	590829107	20	839	SH	DEFINED	6, 7, 8	839		
MESTEK, INC.	EQUITY	590829107	20	839	SH	DEFINED	1		839	
METAL MGMT INC	EQUITY	591097209	594	320,857	SH	DEFINED	2		320857	
METASOLV INC	EQUITY	59139P104	60	7,653	SH	DEFINED	6, 7, 8	7653		
METASOLV INC.	EQUITY	59139P104	64	8,135	SH	DEFINED	1		8,135	
METAWAVE COMMUNICATIONS C	EQUITY	591409107	37	11,781	SH	DEFINED	6, 7, 8	11781		
METAWAVE COMMUNICATIONS CORP.	EQUITY	591409107	39	12,408	SH	DEFINED	1		12,408	
METHODE ELECTRONICS, INC., CLASS A	EQUITY	591520200	91	11,353	SH	DEFINED	1		11,353	
METHODE ELECTRS INC	EQUITY	591520200	87	10,846	SH	DEFINED	6, 7, 8	10846		
METLIFE INC	EQUITY	59156R108	72	2,270	SH	DEFINED	5	2270		
METLIFE INC	EQUITY	59156R108	9710	306,490	SH	DEFINED	6, 7, 8	306490		
METLIFE, INC.	EQUITY	59156R108	10250	323,563	SH	DEFINED	1		323,563	
METRIS COMPANIES INC	EQUITY	591598107	2005	77,987	SH	DEFINED	1		77,987	
METRIS COS INC	EQUITY	591598107	2322	90,300	SH	DEFINED	6, 7, 8	90300		

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METRIS COS INC COM	EQUITY	591598107	89840	3,494,353	SH	Sole	3	3344899	149454
METRO GOLDWYN MAYER INC	EQUITY	591610100	1550	70,760	SH	DEFINED	6, 7, 8	70760	
METRO ONE TELECOMMUNICATI	EQUITY	59163F105	157	5,195	SH	DEFINED	6, 7, 8	5195	
METRO ONE TELECOMMUNICATIONS	EQUITY	59163F105	164	5,421	SH	DEFINED	1		5,421
METRO ONE TELECOMMUNICATIONS	EQUITY	59163F105	13192	436,093	SH	Sole	3	428093	8000
METRO-GOLDWYN-MAYER	EQUITY	591610100	1560	71,218	SH	DEFINED	1		71,218
METROMEDIA FIBER NETWORK, INC.	EQUITY	591689104	1	3,030	SH	DEFINED	1		3,030
METROMEDIA INTERNATIONAL GROUP	EQUITY	591695101	20	24,738	SH	DEFINED	1		24,738
METROMEDIA INTL GROUP INC	EQUITY	591695101	19	23,452	SH	DEFINED	6, 7, 8	23452	
METTLER-TOLEDO INTERNATIONAL	EQUITY	592688105	22	426	SH	DEFINED	1		426
MGI PHARMA INC	EQUITY	552880106	96	6,301	SH	DEFINED	1		6,301
MGI PHARMA INC	EQUITY	552880106	92	6,030	SH	DEFINED	6, 7, 8	6030	
MGIC INVESTMENT CORP.	EQUITY	552848103	2999	48,598	SH	DEFINED	1		48,598
MGIC INVT CORP WIS	EQUITY	552848103	21	340	SH	DEFINED	5	340	
MGIC INVT CORP WIS	EQUITY	552848103	2798	45,330	SH	DEFINED	6, 7, 8	45330	
MGM GRAND INC	EQUITY	552953101	18	632	SH	DEFINED	1		632
MICHAELS STORES INC	EQUITY	594087108	638	19,358	SH	DEFINED	6, 7, 8	19358	
MICHAELS STORES INC	EQUITY	594087108	6102	185,200	SH	DEFINED	2		185200
MICHAELS STORES INC COM	EQUITY	594087108	13569	411,800	SH	Sole	3	361000	50800
MICHAELS STORES, INC.	EQUITY	594087108	671	20,352	SH	DEFINED	1		20,352
MICREL INC	EQUITY	594793101	2959	112,800	SH	DEFINED	6, 7, 8	112800	
MICREL, INC.	EQUITY	594793101	2980	113,626	SH	DEFINED	1		113,626
MICRO GENERAL CORP	EQUITY	594838302	43	3,164	SH	DEFINED	1		3,164
MICRO GENERAL CORP	EQUITY	594838302	41	2,980	SH	DEFINED	6, 7, 8	2980	
MICROCHIP TECHNOLOGY INC	EQUITY	595017104	6372	164,480	SH	DEFINED	6, 7, 8	164480	
MICROCHIP TECHNOLOGY, INC.	EQUITY	595017104	6441	166,258	SH	DEFINED	1		166,258
MICROFINANCIAL INC	EQUITY	595072109	21	2,023	SH	DEFINED	1		2,023
MICROFINANCIAL INC	EQUITY	595072109	21	2,023	SH	DEFINED	6, 7, 8	2023	
MICROMUSE INC	EQUITY	595094103	18	1,175	SH	DEFINED	1		1,175
MICROMUSE INC	EQUITY	595094103	61	4,050	SH	DEFINED	6, 7, 8	4050	
MICRON TECHNOLOGY INC	EQUITY	595112103	58	1,870	SH	DEFINED	5	1870	
MICRON TECHNOLOGY INC	EQUITY	595112103	8649	279,010	SH	DEFINED	6, 7, 8	279010	
MICRON TECHNOLOGY, INC.	EQUITY	595112103	20542	662,652	SH	DEFINED	1		662,652
MICROS SYS INC	EQUITY	594901100	136	5,409	SH	DEFINED	6, 7, 8	5409	
MICROS SYSTEMS, INC.	EQUITY	594901100	145	5,758	SH	DEFINED	1		5,758
MICROSEMI CORP	EQUITY	595137100	240	8,074	SH	DEFINED	6, 7, 8	8074	
MICROSEMI CORP.	EQUITY	595137100	251	8,442	SH	DEFINED	1		8,442
MICROSOFT CORP	EQUITY	594918104	180	2,713	SH	DEFINED	2		2713
Microsoft Corp	EQUITY	594918104	1756	26,500	SH	DEFINED	4		26,500
MICROSOFT CORP	EQUITY	594918104	1115	16,830	SH	DEFINED	5	16830	
MICROSOFT CORP	EQUITY	594918104	177772	2,682,540	SH	DEFINED	6, 7, 8	2682540	
MICROSOFT CORP	EQUITY	594918104	73795	1,113,550	SH	DEFINED	2		1113550
MICROSOFT CORP COM	EQUITY	594918104	3445	52,000	SH	Sole	3	52000	
MICROSOFT CORP.	EQUITY	594918104	239325	3,612,451	SH	DEFINED	1		3,612,451
MICROSTRATEGY INC	EQUITY	594972101	36	9,316	SH	DEFINED	6, 7, 8	9316	
MICROSTRATEGY, INC.	EQUITY	594972101	39	10,029	SH	DEFINED	1		10,029
MICROTUNE INC	EQUITY	59514P109	168	7,145	SH	DEFINED	1		7,145
MICROTUNE INC DEL	EQUITY	59514P109	161	6,849	SH	DEFINED	6, 7, 8	6849	
MICROTUNE INC DEL	EQUITY	59514P109	5630	240,000	SH	DEFINED	2		240000
MICROVISION INC WASH	EQUITY	594960106	41	2,849	SH	DEFINED	6, 7, 8	2849	

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MICROVISION INC.	EQUITY	594960106	42	2,940	SH	DEFINED	1		2,940
MID AMER BANCORP	EQUITY	595915109	93	2,808	SH	DEFINED	6, 7, 8	2808	
MID ATLANTIC MED SERVICES, INC	EQUITY	59523C107	327	14,404	SH	DEFINED	1		14,404
MID ATLANTIC MED SVCS INC	EQUITY	59523C107	312	13,761	SH	DEFINED	6, 7, 8	13761	
MID ATLANTIC REALTY TRUST	EQUITY	595232109	66	4,226	SH	DEFINED	1		4,226
MID STATE BANCSHARES	EQUITY	595440108	118	7,236	SH	DEFINED	1		7,236
MID-AMER APT CMNTYS INC	EQUITY	59522J103	119	4,536	SH	DEFINED	6, 7, 8	4536	
MID-AMERICA APT. COMMUNITIES	EQUITY	59522J103	125	4,762	SH	DEFINED	1		4,762
MIDAMERICA BANCORP	EQUITY	595915109	99	2,989	SH	DEFINED	1		2,989
MIDAS GROUP INC	EQUITY	595626102	55	4,756	SH	DEFINED	6, 7, 8	4756	
MIDAS, INC.	EQUITY	595626102	57	4,922	SH	DEFINED	1		4,922
MID-ATLANTIC RLTY TR	EQUITY	595232109	66	4,226	SH	DEFINED	6, 7, 8	4226	
MIDCAP SPDR TR	EQUITY	595635103	3634	39,200	SH	DEFINED	6, 7, 8	39200	
MIDDLESEX WATER CO	EQUITY	596680108	55	1,611	SH	DEFINED	1		1,611
MIDDLESEX WATER CO	EQUITY	596680108	51	1,491	SH	DEFINED	6, 7, 8	1491	
MIDLAND CO	EQUITY	597486109	55	1,251	SH	DEFINED	6, 7, 8	1251	
MIDLAND CO COM	EQUITY	597486109	59	1,338	SH	DEFINED	1		1,338
MID-STATE BANCSHARES	EQUITY	595440108	114	6,998	SH	DEFINED	6, 7, 8	6998	
MIDWAY GAMES INC	EQUITY	598148104	119	7,898	SH	DEFINED	6, 7, 8	7898	
MIDWAY GAMES INC	EQUITY	598148104	1337	89,100	SH	DEFINED	2		89100
MIDWAY GAMES INC.	EQUITY	598148104	124	8,284	SH	DEFINED	1		8,284
MIDWEST BANC HOLDINGS INC	EQUITY	598251106	35	1,664	SH	DEFINED	6, 7, 8	1664	
MIDWEST BANC HOLDINGS INC.	EQUITY	598251106	35	1,664	SH	DEFINED	1		1,664
MIDWEST EXPRESS HLDGS INC	EQUITY	597911106	59	4,055	SH	DEFINED	6, 7, 8	4055	
MIDWEST EXPRESS HOLDINGS, INC.	EQUITY	597911106	61	4,155	SH	DEFINED	1		4,155
MILACRON INC	EQUITY	598709103	80	5,059	SH	DEFINED	6, 7, 8	5059	
MILACRON, INC.	EQUITY	598709103	85	5,361	SH	DEFINED	1		5,361
MILLENNIUM CELL INC	EQUITY	60038B105	26	5,017	SH	DEFINED	1		5,017
MILLENNIUM CELL INC	EQUITY	60038B105	25	4,723	SH	DEFINED	6, 7, 8	4723	
MILLENNIUM CHEMICALS INC	EQUITY	599903101	256	20,347	SH	DEFINED	6, 7, 8	20347	
MILLENNIUM CHEMICALS INC.	EQUITY	599903101	269	21,313	SH	DEFINED	1		21,313
MILLENNIUM PHARMACEUTICAL	EQUITY	599902103	6725	274,370	SH	DEFINED	6, 7, 8	274370	
MILLENNIUM PHARMACEUTICALS, IN	EQUITY	599902103	6798	277,376	SH	DEFINED	1		277,376
MILLER HERMAN INC	EQUITY	600544100	2174	91,900	SH	DEFINED	6, 7, 8	91900	
MILLIPORE CORP	EQUITY	601073109	9	150	SH	DEFINED	5	150	
MILLIPORE CORP	EQUITY	601073109	1499	24,700	SH	DEFINED	6, 7, 8	24700	
MILLIPORE CORP.	EQUITY	601073109	1330	21,910	SH	DEFINED	1		21,910
MILLS CORP	EQUITY	601148109	136	5,121	SH	DEFINED	6, 7, 8	5121	
MILLS CORP COM	EQUITY	601148109	1631	61,600	SH	Sole	3	61600	
MILLS CORP.	EQUITY	601148109	140	5,276	SH	DEFINED	1		5,276
MINAS BUENAVENTURA-SPON ADR	EQUITY	204448104	431	20,800	SH	DEFINED	1		20,800
MINE SAFETY APPLIANCES CO	EQUITY	602720104	111	2,767	SH	DEFINED	6, 7, 8	2767	
MINE SAFETY APPLIANCES CO.	EQUITY	602720104	116	2,900	SH	DEFINED	1		2,900
MINERALS TECHNOLOGIES INC	EQUITY	603158106	1614	34,599	SH	DEFINED	6, 7, 8	34599	
MINERALS TECHNOLOGIES, INC.	EQUITY	603158106	1413	30,296	SH	DEFINED	1		30,296
Minnesota Mining & Mfg Co	EQUITY	604059105	2542	21,500	SH	DEFINED	4		21,500
MINNESOTA MINING & MFG. CO.	EQUITY	604059105	20710	175,197	SH	DEFINED	1		175,197
MINNESOTA MNG & MFG CO	EQUITY	604059105	145	1,230	SH	DEFINED	5	1230	
MINNESOTA MNG & MFG CO	EQUITY	604059105	19597	165,780	SH	DEFINED	6, 7, 8	165780	
MINNESOTA MNG + MFG CO	EQUITY	604059105	25640	216,900	SH	DEFINED	2		216900

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MIPS TECHNOLOGIES INC	EQUITY	604567107	103	11,890	SH	DEFINED	1	11,890	
MIPS TECHNOLOGIES INC	EQUITY	604567107	97	11,194	SH	DEFINED	6, 7, 8	11194	
MIPS TECHNOLOGIES INC	EQUITY	604567206	378	47,400	SH	DEFINED	6, 7, 8	47400	
MIPS TECHNOLOGIES INC CL B	EQUITY	604567206	378	47,400	SH	DEFINED	1		47,400
MIRANT CORP	EQUITY	604675108	20	1,250	SH	DEFINED	5	1250	
MIRANT CORP	EQUITY	604675108	4668	291,360	SH	DEFINED	6, 7, 8	291360	
MIRANT CORP	EQUITY	604675108	5621	350,900	SH	DEFINED	2		350900
MIRANT CORP.	EQUITY	604675108	4857	303,206	SH	DEFINED	1		303,206
MIRAVANT MED TECHNOLOGIES	EQUITY	604690107	38	3,970	SH	DEFINED	6, 7, 8	3970	
MIRAVANT MEDICAL TECHNOLOGIES	EQUITY	604690107	39	4,103	SH	DEFINED	1		4,103
MISSION WEST PPTYS INC	EQUITY	605203108	59	4,675	SH	DEFINED	6, 7, 8	4675	
MISSION WEST PROPERTIES	EQUITY	605203108	64	4,993	SH	DEFINED	1		4,993
MISSISSIPPI VALLEY BANCSHARES,	EQUITY	605720101	72	1,833	SH	DEFINED	1		1,833
MISSISSIPPI VY BANCSHARES	EQUITY	605720101	69	1,751	SH	DEFINED	6, 7, 8	1751	
MITCHELL ENERGY & DE	EQUITY	606592202	15	284	SH	DEFINED	1		284
MKS INSTRUMENT INC	EQUITY	55306N104	160	5,922	SH	DEFINED	6, 7, 8	5922	
MKS INSTRUMENTS, INC.	EQUITY	55306N104	171	6,318	SH	DEFINED	1		6,318
MMO2 PLC	EQUITY	55309W101	36	2,879	SH	DEFINED	6, 7, 8	2879	
MOBILE MINI	EQUITY	60740F105	39780	1,016,877	SH	Sole	3	1006377	10500
MOBILE MINI INC	EQUITY	60740F105	147	3,756	SH	DEFINED	6, 7, 8	3756	
MOBILE MINI INC	EQUITY	60740F105	865	22,100	SH	DEFINED	2		22100
MOBILE MINI INC.	EQUITY	60740F105	154	3,946	SH	DEFINED	1		3,946
MODINE MANUFACTURING CO.	EQUITY	607828100	1157	49,587	SH	DEFINED	1		49,587
MODINE MFG CO	EQUITY	607828100	1148	49,201	SH	DEFINED	6, 7, 8	49201	
MODIS PROFESSIONAL SERVICES	EQUITY	607830106	1066	149,329	SH	DEFINED	1		149,329
MODIS PROFESSIONAL SVCS I	EQUITY	607830106	1058	148,126	SH	DEFINED	6, 7, 8	148126	
MOHAWK INDS INC	EQUITY	608190104	3507	63,900	SH	DEFINED	6, 7, 8	63900	
MOHAWK INDS INC COM	EQUITY	608190104	79404	1,446,858	SH	Sole	3	1405698	41160
MOHAWK INDUSTRIES, INC.	EQUITY	608190104	3525	64,236	SH	DEFINED	1		64,236
MOLDFLOW CORP	EQUITY	608507109	17	1,213	SH	DEFINED	6, 7, 8	1213	
MOLDFLOW CORPORATION	EQUITY	608507109	17	1,213	SH	DEFINED	1		1,213
MOLECULAR DEVICES CORP	EQUITY	60851C107	94	4,522	SH	DEFINED	6, 7, 8	4522	
MOLECULAR DEVICES CORP.	EQUITY	60851C107	101	4,842	SH	DEFINED	1		4,842
MOLEX INC	EQUITY	608554101	19	610	SH	DEFINED	5	610	
MOLEX INC	EQUITY	608554101	2630	84,970	SH	DEFINED	6, 7, 8	84970	
MOLEX, INC.	EQUITY	608554101	2817	91,013	SH	DEFINED	1		91,013
MONACO COACH CORP	EQUITY	60886R103	164	7,508	SH	DEFINED	1		7,508
MONACO COACH CORP	EQUITY	60886R103	156	7,144	SH	DEFINED	6, 7, 8	7144	
MONDAVI ROBERT CORP	EQUITY	609200100	247	6,498	SH	DEFINED	6, 7, 8	6498	
MONDAVI, ROBERT CORP. CLASS A	EQUITY	609200100	107	2,823	SH	DEFINED	1		2,823
MONSANTO CO	EQUITY	61166W101	9	276	SH	DEFINED	1		276
MONTANA POWER CO	EQUITY	612085100	910	158,224	SH	DEFINED	6, 7, 8	158224	
MONTANA POWER CO.	EQUITY	612085100	919	159,904	SH	DEFINED	1		159,904
MONY GROUP INC	EQUITY	615337102	1998	57,800	SH	DEFINED	6, 7, 8	57800	
MONY GROUP, INC.	EQUITY	615337102	2013	58,223	SH	DEFINED	1		58,223
MOODYS CORP	EQUITY	615369105	20	490	SH	DEFINED	5	490	
MOODYS CORP	EQUITY	615369105	2631	66,000	SH	DEFINED	6, 7, 8	66000	
MOODY'S CORP.	EQUITY	615369105	2855	71,637	SH	DEFINED	1		71,637
MOOG INC	EQUITY	615394202	86	3,957	SH	DEFINED	6, 7, 8	3957	
MOOG INC.	EQUITY	615394202	93	4,283	SH	DEFINED	1		4,283



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MORGAN STANLEY DEAN WITTE	EQUITY	617446448	192	3,430	SH	DEFINED	5	3430		
MORGAN STANLEY DEAN WITTE	EQUITY	617446448	26497	473,680	SH	DEFINED	6, 7, 8	473680		
MORGAN STANLEY DEAN WITTER & C	EQUITY	617446448	27942	499,492	SH	DEFINED	1		499,492	
MORGAN STANLEY DEAN WITTER & C REPO	EQUITY	568427108		60	SH	DEFINED	1			60
MORGAN STANLEY DEAN WITTER+CO	EQUITY	617446448	16877	301,700	SH	DEFINED	2			301700
MORGAN STANLEY DN WTRR DISCVR	EQUITY	617446448	820	14,655	SH	DEFINED	2			14655
MORGAN STANLEY INDIA INVT FUND	EQUITY	61745C105	282	32,623	SH	DEFINED	1			32,623
MOTOROLA INC	EQUITY	620076109	105	6,960	SH	DEFINED	5	6960		
MOTOROLA INC	EQUITY	620076109	16911	1,125,915	SH	DEFINED	6, 7, 8	1125915		
MOTOROLA INC	EQUITY	620076109	9734	648,100	SH	DEFINED	2			648100
MOTOROLA, INC.	EQUITY	620076109	17795	1,184,753	SH	DEFINED	1		1,184,753	
MOVADO GROUP INC	EQUITY	624580106	60	3,111	SH	DEFINED	6, 7, 8	3111		
MOVADO GROUP, INC.	EQUITY	624580106	63	3,260	SH	DEFINED	1			3,260
MOVIE GALLERY INC	EQUITY	624581104	57	2,342	SH	DEFINED	6, 7, 8	2342		
MOVIE GALLERY, INC.	EQUITY	624581104	60	2,463	SH	DEFINED	1			2,463
MRO SOFTWARE	EQUITY	55347W105	115	4,934	SH	DEFINED	1			4,934
MRO SOFTWARE INC	EQUITY	55347W105	112	4,771	SH	DEFINED	6, 7, 8	4771		
MRV COMMUNICATIONS INC	EQUITY	553477100	94	22,232	SH	DEFINED	6, 7, 8	22232		
MRV COMMUNICATIONS, INC.	EQUITY	553477100	105	24,790	SH	DEFINED	1			24,790
MSC INDL DIRECT INC	EQUITY	553530106	223	11,315	SH	DEFINED	6, 7, 8	11315		
MSC INDUSTRIAL DIRECT CO.	EQUITY	553530106	235	11,890	SH	DEFINED	1			11,890
MSC SOFTWARE CORP	EQUITY	553531104	84	5,385	SH	DEFINED	6, 7, 8	5385		
MSC SOFTWARE CORPORATION	EQUITY	553531104	91	5,860	SH	DEFINED	1			5,860
MTR GAMING GROUP INC	EQUITY	553769100	93	5,787	SH	DEFINED	1			5,787
MTR GAMING GROUP INC	EQUITY	553769100	88	5,509	SH	DEFINED	6, 7, 8	5509		
MTS SYS CORP	EQUITY	553777103	68	6,707	SH	DEFINED	6, 7, 8	6707		
MTS SYSTEMS CORP.	EQUITY	553777103	70	6,934	SH	DEFINED	1			6,934
MUELLER INDS INC	EQUITY	624756102	312	9,374	SH	DEFINED	6, 7, 8	9374		
MUELLER INDUSTRIES, INC.	EQUITY	624756102	325	9,773	SH	DEFINED	1			9,773
MULTEX COM INC	EQUITY	625367107	35	7,824	SH	DEFINED	6, 7, 8	7824		
MULTEX.COM, INC.	EQUITY	625367107	36	8,090	SH	DEFINED	1			8,090
MURPHY OIL CORP	EQUITY	626717102	4631	55,100	SH	DEFINED	6, 7, 8	55100		
MURPHY OIL CORP.	EQUITY	626717102	4667	55,537	SH	DEFINED	1			55,537
MYERS INDS INC	EQUITY	628464109	72	5,282	SH	DEFINED	6, 7, 8	5282		
MYERS INDUSTRIES, INC.	EQUITY	628464109	75	5,484	SH	DEFINED	1			5,484
MYKROLIS CORP	EQUITY	62852P103	45	2,825	SH	DEFINED	6, 7, 8	2825		
MYLAN LABORATORIES INC.	EQUITY	628530107	5769	153,844	SH	DEFINED	1			153,844
MYLAN LABS INC	EQUITY	628530107	5723	152,600	SH	DEFINED	6, 7, 8	152600		
MYRIAD GENETICS INC	EQUITY	62855J104	19	361	SH	DEFINED	1			361
MYRIAD GENETICS INC	EQUITY	62855J104	4669	88,700	SH	DEFINED	2			88700
NABI INC	EQUITY	628716102	113	10,930	SH	DEFINED	6, 7, 8	10930		
NABI, INC.	EQUITY	628716102	117	11,385	SH	DEFINED	1			11,385
NABORS INDS INC	EQUITY	629568106	15	440	SH	DEFINED	5	440		
NABORS INDS INC	EQUITY	629568106	2045	59,560	SH	DEFINED	6, 7, 8	59560		
NABORS INDS INC COM	EQUITY	629568106	6104	177,800	SH	Sole	3	149000		28800
NABORS INDUSTRIES INC	EQUITY	629568106	30145	878,100	SH	DEFINED	2			878100
NABORS INDUSTRIES, INC.	EQUITY	629568106	2216	64,541	SH	DEFINED	1			64,541
NACCO INDS INC	EQUITY	629579103	118	2,077	SH	DEFINED	6, 7, 8	2077		
NACCO INDUSTRIES, INC. CLASS A	EQUITY	629579103	122	2,150	SH	DEFINED	1			2,150
NANOGEN INC	EQUITY	630075109	22	3,839	SH	DEFINED	6, 7, 8	3839		

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NANOGEN INC.	EQUITY	630075109	24	4,124	SH	DEFINED	1		4,124	
NANOMETRICS INC	EQUITY	630077105	41	2,105	SH	DEFINED	6, 7, 8	2105		
NANOMETRICS INC.	EQUITY	630077105	43	2,222	SH	DEFINED	1		2,222	
NANOPHASE TECHNOLOGIES COR	EQUITY	630079101	19	3,289	SH	DEFINED	6, 7, 8	3289		
NANOPHASE TECHNOLOGIES CORP	EQUITY	630079101	19	3,289	SH	DEFINED	1		3,289	
NAPRO BIOTHERAPEUTICS INC	EQUITY	630795102	83	7,237	SH	DEFINED	1		7,237	
NAPRO BIOTHERAPUTICS INC	EQUITY	630795102	79	6,959	SH	DEFINED	6, 7, 8	6959		
NASDAQ 100 TR	EQUITY	631100104	16319	419,400	SH	DEFINED	2		419400	
NASH FINCH CO	EQUITY	631158102	108	3,468	SH	DEFINED	6, 7, 8	3468		
NASHFINCH CO.	EQUITY	631158102	114	3,662	SH	DEFINED	1		3,662	
NASSDA CORP.	EQUITY	63172M101	337	15,000	SH	Sole	3	15000		
NATCO GROUP INC	EQUITY	63227W203	19	2,758	SH	DEFINED	1		2,758	
NATCO GROUP INC	EQUITY	63227W203	19	2,758	SH	DEFINED	6, 7, 8	2758		
NATIONAL AUSTRALIA BK SP ADR	EQUITY	632525408	539	6,619	SH	DEFINED	1		6,619	
NATIONAL AUSTRALIA BK LTD	EQUITY	632525408	539	6,619	SH	DEFINED	6, 7, 8	6619		
NATIONAL BEVERAGE CORP	EQUITY	635017106	13	1,135	SH	DEFINED	6, 7, 8	1135		
NATIONAL BEVERAGE CORP.	EQUITY	635017106	13	1,135	SH	DEFINED	1		1,135	
NATIONAL CITY CORP	EQUITY	635405103	55	1,890	SH	DEFINED	5	1890		
NATIONAL CITY CORP	EQUITY	635405103	8370	286,240	SH	DEFINED	6, 7, 8	286240		
NATIONAL CITY CORP	EQUITY	635405103	20202	690,900	SH	DEFINED	2		690900	
NATIONAL CITY CORP.	EQUITY	635405103	8787	300,503	SH	DEFINED	1		300,503	
NATIONAL COMMERCE BANCORP.	EQUITY	63545P104	6296	248,851	SH	DEFINED	1		248,851	
NATIONAL COMMERCE FINL CO	EQUITY	63545P104	6254	247,200	SH	DEFINED	6, 7, 8	247200		
NATIONAL DATA CORP.	EQUITY	639480102	355	10,282	SH	DEFINED	1		10,282	
NATIONAL EQUIPMENT SERVICES	EQUITY	635847106	150	75,000	SH	DEFINED	1		75,000	
NATIONAL FUEL GAS CO N J	EQUITY	636180101	3644	147,550	SH	DEFINED	6, 7, 8	147550		
NATIONAL FUEL GAS CO.	EQUITY	636180101	3661	148,231	SH	DEFINED	1		148,231	
NATIONAL GOLF PPTYS INC	EQUITY	63623G109	25	2,863	SH	DEFINED	6, 7, 8	2863		
NATIONAL GOLF PROPERTIES, INC.	EQUITY	63623G109	27	3,075	SH	DEFINED	1		3,075	
NATIONAL HEALTH INVESTORS, INC	EQUITY	63633D104	106	7,163	SH	DEFINED	1		7,163	
NATIONAL HEALTH INVS INC	EQUITY	63633D104	99	6,675	SH	DEFINED	6, 7, 8	6675		
NATIONAL HEALTHCARE CORP	EQUITY	635906100	38	2,479	SH	DEFINED	1		2,479	
NATIONAL HEALTHCARE CORP	EQUITY	635906100	35	2,309	SH	DEFINED	6, 7, 8	2309		
NATIONAL INSTRS CORP	EQUITY	636518102	2326	62,100	SH	DEFINED	6, 7, 8	62100		
NATIONAL INSTRUMENTS CORP.	EQUITY	636518102	2339	62,439	SH	DEFINED	1		62,439	
NATIONAL PENN BANCSHARES	EQUITY	637138108	125	5,679	SH	DEFINED	6, 7, 8	5679		
NATIONAL PENN BANCSHARES, INC.	EQUITY	637138108	130	5,902	SH	DEFINED	1		5,902	
NATIONAL PRESTO INDS INC	EQUITY	637215104	42	1,506	SH	DEFINED	6, 7, 8	1506		
NATIONAL PRESTO INDUSTRIES	EQUITY	637215104	45	1,628	SH	DEFINED	1		1,628	
NATIONAL PROCESSING INC	EQUITY	637229105	68	2,106	SH	DEFINED	1		2,106	
NATIONAL PROCESSING INC	EQUITY	637229105	64	1,977	SH	DEFINED	6, 7, 8	1977		
NATIONAL SEMICONDUCTOR CO	EQUITY	637640103	17	550	SH	DEFINED	5	550		
NATIONAL SEMICONDUCTOR CO	EQUITY	637640103	3492	113,410	SH	DEFINED	6, 7, 8	113410		
NATIONAL SEMICONDUCTOR CORP.	EQUITY	637640103	3671	119,243	SH	DEFINED	1		119,243	
NATIONAL SERVICE INDUSTRIES,	EQUITY	637657206	33	16,460	SH	DEFINED	1		16,460	
NATIONAL SVC INDS INC	EQUITY	637657107	32	15,935	SH	DEFINED	6, 7, 8	15935		
NATIONAL WESTERN LIFE INS. CO. CLASS	EQUITY	638522102	80	718	SH	DEFINED	1		718	
NATIONAL WESTN LIFE INS C	EQUITY	638522102	77	693	SH	DEFINED	6, 7, 8	693		
NATIONAL-OILWELL INC	EQUITY	637071101	2092	101,500	SH	DEFINED	6, 7, 8	101500		

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NATIONAL-OILWELL INC COM	EQUITY	637071101	26682	1,294,632	SH	Sole	3	1271732		22900
NATIONAL-OILWELL, INC.	EQUITY	637071101	20316	985,753	SH	DEFINED	1		985,753	
NATIONWIDE FINANCIAL	EQUITY	638612101	6	145	SH	DEFINED	1		145	
NATIONWIDE HEALTH PPTYS I	EQUITY	638620104	284	15,184	SH	DEFINED	6, 7, 8	15184		
NATIONWIDE HEALTH PROPERTIES	EQUITY	638620104	295	15,805	SH	DEFINED	1		15,805	
NATURES SUNSHINE PRODUCTS	EQUITY	639027101	41	3,466	SH	DEFINED	6, 7, 8	3466		
NATURES SUNSHINE PRODUCTS, INC	EQUITY	639027101	44	3,717	SH	DEFINED	1		3,717	
NAUTICA ENTERPRISES INC	EQUITY	639089101	101	7,907	SH	DEFINED	6, 7, 8	7907		
NAUTICA ENTERPRISES, INC.	EQUITY	639089101	107	8,338	SH	DEFINED	1		8,338	
NAVIGANT CONSULTING CO.	EQUITY	63935N107	73	13,323	SH	DEFINED	1		13,323	
NAVIGANT CONSULTING INC	EQUITY	63935N107	71	12,924	SH	DEFINED	6, 7, 8	12924		
NAVIGANT INTERNATIONAL, INC.	EQUITY	63935R108	51	4,475	SH	DEFINED	1		4,475	
NAVIGANT INTL INC	EQUITY	63935R108	49	4,247	SH	DEFINED	6, 7, 8	4247		
NAVISTAR INTERNATIONAL CORP.	EQUITY	63934E108	1064	26,941	SH	DEFINED	1		26,941	
NAVISTAR INTL CORP NEW	EQUITY	63934E108	8	190	SH	DEFINED	5	190		
NAVISTAR INTL CORP NEW	EQUITY	63934E108	990	25,070	SH	DEFINED	6, 7, 8	25070		
NBC CAP CORP	EQUITY	628729105	50	1,627	SH	DEFINED	6, 7, 8	1627		
NBC CAPITAL CORP	EQUITY	628729105	50	1,627	SH	DEFINED	1		1,627	
NBT BANCORP INC	EQUITY	628778102	115	7,912	SH	DEFINED	6, 7, 8	7912		
NBT BANCORP, INC.	EQUITY	628778102	121	8,341	SH	DEFINED	1		8,341	
NBTY INC	EQUITY	628782104	152	12,999	SH	DEFINED	6, 7, 8	12999		
NBTY, INC.	EQUITY	628782104	159	13,552	SH	DEFINED	1		13,552	
NCH CORP	EQUITY	628850109	36	699	SH	DEFINED	6, 7, 8	699		
NCH CORP.	EQUITY	628850109	36	699	SH	DEFINED	1		699	
NCI BUILDING SYS INC	EQUITY	628852105	91	5,141	SH	DEFINED	6, 7, 8	5141		
NCI BUILDING SYSTEMS, INC.	EQUITY	628852105	96	5,406	SH	DEFINED	1		5,406	
NCO GROUP INC	EQUITY	628858102	843	36,811	SH	DEFINED	6, 7, 8	36811		
NCO GROUP, INC.	EQUITY	628858102	849	37,066	SH	DEFINED	1		37,066	
NCR CORP NEW	EQUITY	62886E108	11	300	SH	DEFINED	5	300		
NCR CORP NEW	EQUITY	62886E108	1513	41,040	SH	DEFINED	6, 7, 8	41040		
NCR CORP.	EQUITY	62886E108	1626	44,107	SH	DEFINED	1		44,107	
NDCHEALTH CORP	EQUITY	639480102	492	14,245	SH	DEFINED	6, 7, 8	14245		
NEIMAN MARCUS GROUP INC	EQUITY	640204202	1799	57,900	SH	DEFINED	6, 7, 8	57900		
NEIMAN MARCUS GROUP INC CL A	EQUITY	640204202	1808	58,178	SH	DEFINED	1		58,178	
NEON COMMUNICATIONS INC	EQUITY	640506101	6	2,384	SH	DEFINED	6, 7, 8	2384		
NEON COMMUNICATIONS INC.	EQUITY	640506101	7	2,425	SH	DEFINED	1		2,425	
NEOPHARM INC	EQUITY	640919106	84	3,347	SH	DEFINED	1		3,347	
NEOPHARM INC	EQUITY	640919106	81	3,242	SH	DEFINED	6, 7, 8	3242		
NEOSE TECHNOLOGIES INC	EQUITY	640522108	122	3,335	SH	DEFINED	6, 7, 8	3335		
NEOSE TECHNOLOGIES, INC.	EQUITY	640522108	128	3,497	SH	DEFINED	1		3,497	
NET.BANK INC	EQUITY	640933107	86	8,244	SH	DEFINED	1		8,244	
NET2PHONE	EQUITY	64108N106	37	5,555	SH	DEFINED	6, 7, 8	5555		
NET2PHONE, INC.	EQUITY	64108N106	40	5,865	SH	DEFINED	1		5,865	
NETBANK INC	EQUITY	640933107	242	23,074	SH	DEFINED	6, 7, 8	23074		
NETEGRITY INC	EQUITY	64110P107	323	16,693	SH	DEFINED	6, 7, 8	16693		
NETEGRITY, INC.	EQUITY	64110P107	137	7,090	SH	DEFINED	1		7,090	
NETIQ CORP	EQUITY	64115P102	602	17,065	SH	DEFINED	6, 7, 8	17065		
NETIQ CORP.	EQUITY	64115P102	453	12,840	SH	DEFINED	1		12,840	
NETRATINGS INC	EQUITY	64116M108	36	2,292	SH	DEFINED	1		2,292	
NETRATINGS INC	EQUITY	64116M108	36	2,292	SH	DEFINED	6, 7, 8	2292		

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NETRO CORP	EQUITY	64114R109	42	11,403	SH	DEFINED	1		11,403	
NETRO CORP	EQUITY	64114R109	40	10,794	SH	DEFINED	6, 7, 8	10794		
NETSCOUT SYS INC	EQUITY	64115T104	39	4,926	SH	DEFINED	6, 7, 8	4926		
NETSCOUT SYSTEMS INC	EQUITY	64115T104	40	5,107	SH	DEFINED	1		5,107	
NETSCREEN TECHNOLOGIES COM	EQUITY	64117V107	443	20,000	SH	SoLe	3	20000		
NETSCREEN TECHNOLOGIES INS	EQUITY	64117V107	33	1,500	SH	DEFINED	2		1500	
NETWORK APPLIANCE INC	EQUITY	64120L104	23	1,040	SH	DEFINED	5	1040		
NETWORK APPLIANCE INC	EQUITY	64120L104	3231	147,740	SH	DEFINED	6, 7, 8	147740		
NETWORK APPLIANCE INC	EQUITY	64120L104	12140	555,100	SH	DEFINED	2		555100	
NETWORK APPLIANCE, INC.	EQUITY	64120L104	3492	159,672	SH	DEFINED	1		159,672	
NETWORK PLUS CORP	EQUITY	64122D506	6	5,495	SH	DEFINED	6, 7, 8	5495		
NETWORK PLUS CORP.	EQUITY	64122D506	7	5,650	SH	DEFINED	1		5,650	
NETWORKS ASSOCIATES, INC.	EQUITY	640938106	4387	169,700	SH	DEFINED	1		169,700	
NETWORKS ASSOCS INC	EQUITY	640938106	4348	168,200	SH	DEFINED	6, 7, 8	168200		
NETWORKS ASSOCS INC	EQUITY	640938106	6977	269,900	SH	DEFINED	2		269900	
NEUBERGER BERMAN INC	EQUITY	641234109	3787	86,259	SH	DEFINED	1		86,259	
NEUBERGER BERMAN INC	EQUITY	641234109	3753	85,500	SH	DEFINED	6, 7, 8	85500		
NEUROCRINE BIOSCIENCES COM	EQUITY	64125C109	26466	515,814	SH	SoLe	3	507514		8300
NEUROCRINE BIOSCIENCES IN	EQUITY	64125C109	810	15,790	SH	DEFINED	6, 7, 8	15790		
NEUROCRINE BIOSCIENCES, INC.	EQUITY	64125C109	29	7,149	SH	DEFINED	1		7,149	
NEUROGEN CORP	EQUITY	64124E106	62	3,532	SH	DEFINED	6, 7, 8	3532		
NEUROGEN CORP.	EQUITY	64124E106	64	3,672	SH	DEFINED	1		3,672	
NEW CENTURY FINANCIAL COR	EQUITY	64352D101	42	3,123	SH	DEFINED	6, 7, 8	3123		
NEW CENTURY FINANCIAL CORP	EQUITY	64352D101	46	3,423	SH	DEFINED	1		3,423	
NEW ENGLAND BUSINESS SERVICE	EQUITY	643872104	72	3,757	SH	DEFINED	1		3,757	
NEW ENGLAND BUSINESS SVC	EQUITY	643872104	69	3,627	SH	DEFINED	6, 7, 8	3627		
NEW FOCUS INC	EQUITY	644383101	57	14,971	SH	DEFINED	6, 7, 8	14971		
NEW HORIZONS WORLDWIDE IN	EQUITY	645526104	23	2,007	SH	DEFINED	6, 7, 8	2007		
NEW HORIZONS WORLDWIDE INC	EQUITY	645526104	23	2,007	SH	DEFINED	1		2,007	
NEW JERSEY RES	EQUITY	646025106	268	5,717	SH	DEFINED	6, 7, 8	5717		
NEW JERSEY RESOURCES CORP.	EQUITY	646025106	282	6,029	SH	DEFINED	1		6,029	
NEW PLAN EXCEL REALTY TRUST	EQUITY	648053106	13524	709,936	SH	DEFINED	1		709,936	
NEW PLAN EXCEL RLTY TR IN	EQUITY	648053106	2021	106,100	SH	DEFINED	6, 7, 8	106100		
NEW YORK CMNTY BANCORP IN	EQUITY	649445103	3395	148,437	SH	DEFINED	6, 7, 8	148437		
NEW YORK COMMUNITY BANCORP INC	EQUITY	649445103	3422	149,637	SH	DEFINED	1		149,637	
NEW YORK TIMES CO	EQUITY	650111107	20	470	SH	DEFINED	5	470		
NEW YORK TIMES CO	EQUITY	650111107	2771	64,060	SH	DEFINED	6, 7, 8	64060		
NEW YORK TIMES CO. CLASS A	EQUITY	650111107	2982	68,942	SH	DEFINED	1		68,942	
NEWELL RUBBERMAID INC	EQUITY	651229106	23	830	SH	DEFINED	5	830		
NEWELL RUBBERMAID INC	EQUITY	651229106	3109	112,770	SH	DEFINED	6, 7, 8	112770		
NEWELL RUBBERMAID INC	EQUITY	651229106	6432	233,315	SH	DEFINED	2		233315	
NEWELL RUBBERMAID, INC.	EQUITY	651229106	3338	121,066	SH	DEFINED	1		121,066	
NEWFIELD EXPLORATION	EQUITY	651290108	16	462	SH	DEFINED	1		462	
NEWFOCUS, INC.	EQUITY	644383101	61	15,898	SH	DEFINED	1		15,898	
NEWMARK HOMES CORP	EQUITY	651578106	10	727	SH	DEFINED	1		727	
NEWMARK HOMES CORP	EQUITY	651578106	10	727	SH	DEFINED	6, 7, 8	727		
Newmont Mining	CORPBOND	651639AD8	4099	4,000,000	PRN	DEFINED	4		4,000,000	
NEWMONT MINING CORP	EQUITY	651639106	12	610	SH	DEFINED	5	610		
NEWMONT MINING CORP	EQUITY	651639106	1584	82,890	SH	DEFINED	6, 7, 8	82890		
NEWMONT MINING CORP.	EQUITY	651639106	1709	89,425	SH	DEFINED	1		89,425	

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NEWARK RES INC	EQUITY	651718504	151	19,080	SH	DEFINED	6, 7, 8	19080		
NEWARK RESOURCES, INC.	EQUITY	651718504	157	19,863	SH	DEFINED	1		19,863	
NEWPORT CORP	EQUITY	651824104	1059	54,952	SH	DEFINED	1		54,952	
NEWPORT CORP	EQUITY	651824104	1050	54,441	SH	DEFINED	6, 7, 8	54441		
NEWPOWER HLDGS INC	EQUITY	652463100	10	14,030	SH	DEFINED	6, 7, 8	14030		
NEWPOWER HOLDINGS INC	EQUITY	652463100	11	14,665	SH	DEFINED	1		14,665	
NEWS CORP LTD	EQUITY	652487703	414	13,000	SH	DEFINED	6, 7, 8	13000		
NEWS CORP LTD	EQUITY	652487802	0	1	SH	DEFINED	6, 7, 8	1		
NEWS CORP., LTD. SPON-ADR	EQUITY	652487703	414	13,000	SH	DEFINED	1		13,000	
NEXT CARD, INC.	EQUITY	65332K107	6	10,726	SH	DEFINED	1		10,726	
NEXT LEVEL COMM INC	EQUITY	65333U104	20	5,995	SH	DEFINED	6, 7, 8	5995		
NEXT LEVEL COMMUNICATION	EQUITY	65333U104	22	6,441	SH	DEFINED	1		6,441	
NEXTCARD INC	EQUITY	65332K107	5	10,229	SH	DEFINED	6, 7, 8	10229		
NEXTEL COMMUNICATIONS INC	EQUITY	65332V103	27	2,500	SH	DEFINED	5	2500		
NEXTEL COMMUNICATIONS INC	EQUITY	65332V103	4158	379,386	SH	DEFINED	6, 7, 8	379386		
NEXTEL COMMUNICATIONS INC	EQUITY	65332V103	7841	487,268	SH	DEFINED	2		487268	
NEXTEL COMMUNICATIONS, INC. CLASS A	EQUITY	65332V103	4368	398,550	SH	DEFINED	1		398,550	
NEXTEL PARTNERS INC	EQUITY	65333F107	603	50,255	SH	DEFINED	1		50,255	
NIAGARA MOHAWK HLDGS INC	EQUITY	653520106	9	500	SH	DEFINED	5	500		
NIAGARA MOHAWK HLDGS INC	EQUITY	653520106	1201	67,750	SH	DEFINED	6, 7, 8	67750		
NIAGARA MOHAWK HOLDINGS, INC.	EQUITY	653520106	1288	72,638	SH	DEFINED	1		72,638	
NICOR INC	EQUITY	654086107	6	140	SH	DEFINED	5	140		
NICOR INC	EQUITY	654086107	792	19,030	SH	DEFINED	6, 7, 8	19030		
NICOR, INC.	EQUITY	654086107	851	20,434	SH	DEFINED	1		20,434	
NIKE INC	EQUITY	654106103	47	840	SH	DEFINED	5	840		
NIKE INC	EQUITY	654106103	6388	113,590	SH	DEFINED	6, 7, 8	113590		
NIKE INC CLASS B	EQUITY	654106103	209	3,725	SH	DEFINED	2		3725	
NIKE, INC. CLASS B	EQUITY	654106103	6779	120,537	SH	DEFINED	1		120,537	
NISOURCE INC	EQUITY	65473P105	15	650	SH	DEFINED	5	650		
NISOURCE INC	EQUITY	65473P105	2015	87,390	SH	DEFINED	6, 7, 8	87390		
NISOURCE, INC.	EQUITY	65473P105	2165	93,903	SH	DEFINED	1		93,903	
NITCHES INC	EQUITY	65476M109	423	74,500	SH	DEFINED	1		74,500	
NL INDS INC	EQUITY	629156407	46	3,014	SH	DEFINED	6, 7, 8	3014		
NL INDUSTRIES, INC.	EQUITY	629156407	49	3,214	SH	DEFINED	1		3,214	
NMS COMMUNICATIONS CORP	EQUITY	629248105	54	11,130	SH	DEFINED	6, 7, 8	11130		
NMS COMMUNUCATIONS CORP.	EQUITY	629248105	57	11,727	SH	DEFINED	1		11,727	
NN INC	EQUITY	629337106	37	3,306	SH	DEFINED	1		3,306	
NN INC	EQUITY	629337106	37	3,306	SH	DEFINED	6, 7, 8	3306		
NOBLE AFFILIATES INC	EQUITY	654894104	16670	472,378	SH	Sole	3	458278		14100
NOBLE AFFILIATES INC	EQUITY	654894104	2424	68,700	SH	DEFINED	6, 7, 8	68700		
NOBLE AFFILIATES, INC.	EQUITY	654894104	2440	69,141	SH	DEFINED	1		69,141	
NOBLE DRILLING CORP	EQUITY	655042109	14	410	SH	DEFINED	5	410		
NOBLE DRILLING CORP	EQUITY	655042109	2243	65,880	SH	DEFINED	6, 7, 8	65880		
NOBLE DRILLING CORP.	EQUITY	655042109	2410	70,792	SH	DEFINED	1		70,792	
NOKIA CORP	EQUITY	654902204	0	0	SH	DEFINED	6, 7, 8	0		
NOKIA CORP	EQUITY	654902204	10149	413,725	SH	DEFINED	2		413725	
NOKIA CORP A ADR	EQUITY	654902204	67	2,735	SH	DEFINED	2		2735	
NOKIA CORP SPON-ADR	EQUITY	654902204	4147	169,060	SH	DEFINED	1		169,060	
NORDIC AMER TANKER SHIPPING	EQUITY	665773106	3201	231,100	SH	DEFINED	1		231,100	

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NORDSON CORP	EQUITY	655663102	1249	47,290	SH	DEFINED	6, 7, 8	47290		
NORDSON CORP.	EQUITY	655663102	1257	47,588	SH	DEFINED	1		47,588	
NORDSTROM INC	EQUITY	655664100	8	420	SH	DEFINED	5	420		
NORDSTROM INC	EQUITY	655664100	1149	56,800	SH	DEFINED	6, 7, 8	56800		
NORDSTROM, INC.	EQUITY	655664100	1229	60,761	SH	DEFINED	1		60,761	
NORFOLK SOUTHERN CORP	EQUITY	655844108	22	1,210	SH	DEFINED	5	1210		
NORFOLK SOUTHERN CORP	EQUITY	655844108	2988	163,020	SH	DEFINED	6, 7, 8	163020		
NORFOLK SOUTHERN CORP.	EQUITY	655844108	3210	175,101	SH	DEFINED	1		175,101	
NORTEK INC	EQUITY	656559101	76	2,711	SH	DEFINED	6, 7, 8	2711		
NORTEK, INC.	EQUITY	656559101	79	2,844	SH	DEFINED	1		2,844	
NORTEL NETWORKS CORP	EQUITY	656568102	27	3,600	SH	DEFINED	2		3600	
NORTEL NETWORKS CORP NEW	EQUITY	656568102	75	10,000	SH	DEFINED	5	10000		
NORTEL NETWORKS CORP NEW	EQUITY	656568102	11448	1,526,390	SH	DEFINED	6, 7, 8	1526390		
NORTEL NETWORKS CORP.	EQUITY	656568102	11981	1,606,028	SH	DEFINED	1		1,606,028	
NORTH AMERICAN SCIENTIFIC	EQUITY	657150100	29	2,147	SH	DEFINED	1		2,147	
NORTH AMERN SCIENTIFIC IN	EQUITY	657150100	27	2,036	SH	DEFINED	6, 7, 8	2036		
NORTH FORK BANCORPORATION	EQUITY	659424105	6683	208,900	SH	DEFINED	6, 7, 8	208900		
NORTH FORK BANCORPORATION INC.	EQUITY	659424105	6349	198,460	SH	DEFINED	1		198,460	
NORTH PITTSBURGH SYS INC	EQUITY	661562108	87	4,703	SH	DEFINED	6, 7, 8	4703		
NORTH PITTSBURGH SYSTEMS	EQUITY	661562108	90	4,890	SH	DEFINED	1		4,890	
NORTHEAST UTILITIES	EQUITY	664397106	3022	171,406	SH	DEFINED	1		171,406	
NORTHEAST UTILS	EQUITY	664397106	3002	170,300	SH	DEFINED	6, 7, 8	170300		
NORTHERN TR CORP	EQUITY	665859104	42	690	SH	DEFINED	5	690		
NORTHERN TR CORP	EQUITY	665859104	5657	93,940	SH	DEFINED	6, 7, 8	93940		
NORTHERN TRUST CORP	EQUITY	665859104	6544	108,675	SH	DEFINED	2		108675	
NORTHERN TRUST CORP.	EQUITY	665859104	5977	99,260	SH	DEFINED	1		99,260	
NORTHFIELD LABORATORIES, INC.	EQUITY	666135108	27	3,174	SH	DEFINED	1		3,174	
NORTHFIELD LABS INC	EQUITY	666135108	26	3,002	SH	DEFINED	6, 7, 8	3002		
NORTHROP GRUMMAN CORP	EQUITY	666807102	35	350	SH	DEFINED	5	350		
NORTHROP GRUMMAN CORP	EQUITY	666807102	5511	54,670	SH	DEFINED	6, 7, 8	54670		
NORTHROP GRUMMAN CORP	EQUITY	666807102	4305	42,700	SH	DEFINED	2		42700	
NORTHROP GRUMMAN CORP.	EQUITY	666807102	5853	58,055	SH	DEFINED	1		58,055	
NORTHWEST AIRLINES CORP CL-A	EQUITY	667280101	4717	300,468	SH	DEFINED	1		300,468	
NORTHWEST BANCORP INC PA	EQUITY	667328108	45	3,905	SH	DEFINED	6, 7, 8	3905		
NORTHWEST BANCORP INC.	EQUITY	667328108	48	4,154	SH	DEFINED	1		4,154	
NORTHWEST NAT GAS CO	EQUITY	667655104	206	8,074	SH	DEFINED	6, 7, 8	8074		
NORTHWEST NATURAL GAS CO.	EQUITY	667655104	231	9,065	SH	DEFINED	1		9,065	
NORTHWESTERN CORP	EQUITY	668074107	418	19,854	SH	DEFINED	6, 7, 8	19854		
NORTHWESTERN CORP.	EQUITY	668074107	190	9,025	SH	DEFINED	1		9,025	
NOVADIGM INC	EQUITY	669937104	39	4,077	SH	DEFINED	1		4,077	
NOVADIGM INC	EQUITY	669937104	37	3,924	SH	DEFINED	6, 7, 8	3924		
NOVATEL WIRELESS INC	EQUITY	66987M109	9	7,764	SH	DEFINED	1		7,764	
NOVATEL WIRELESS INC	EQUITY	66987M109	9	7,764	SH	DEFINED	6, 7, 8	7764		
NOVAVAX INC	EQUITY	670002104	63	4,441	SH	DEFINED	1		4,441	
NOVAVAX INC	EQUITY	670002104	59	4,165	SH	DEFINED	6, 7, 8	4165		
NOVAVAX INC	EQUITY	670002104	2115	150,000	SH	DEFINED	2		150000	
NOVELL INC	EQUITY	670006105	5	1,130	SH	DEFINED	5	1130		
NOVELL INC	EQUITY	670006105	1227	267,290	SH	DEFINED	6, 7, 8	267290		
NOVELL, INC .	EQUITY	670006105	1290	281,027	SH	DEFINED	1		281,027	
NOVELLUS SYS INC	EQUITY	670008101	18	450	SH	DEFINED	5	450		

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NOVELLUS SYS INC	EQUITY	670008101	2519	63,850	SH	DEFINED	6, 7, 8	63850		
NOVELLUS SYS INC	EQUITY	670008101	4367	110,700	SH	DEFINED	2		110700	
NOVELLUS SYSTEMS, INC.	EQUITY	670008101	2724	69,046	SH	DEFINED	1		69,046	
NOVEN PHARMACEUTICALS INC	EQUITY	670009109	114	6,439	SH	DEFINED	6, 7, 8	6439		
NOVEN PHARMACEUTICALS, INC.	EQUITY	670009109	119	6,709	SH	DEFINED	1		6,709	
NOVOSTE CORP	EQUITY	67010C100	37	4,263	SH	DEFINED	6, 7, 8	4263		
NOVOSTE CORPORATION	EQUITY	67010C100	40	4,566	SH	DEFINED	1		4,566	
NPS PHARMACEUTICALS INC.	EQUITY	62936P103	320	8,356	SH	DEFINED	1		8,356	
NPS PHARMACEUTICALS INC	EQUITY	62936P103	303	7,906	SH	DEFINED	6, 7, 8	7906		
NRG ENERGY INC	EQUITY	629377102	9	573	SH	DEFINED	1		573	
NS GROUP INC	EQUITY	628916108	42	5,592	SH	DEFINED	6, 7, 8	5592		
NS GROUP, INC.	EQUITY	628916108	44	5,856	SH	DEFINED	1		5,856	
NSTAR	EQUITY	67019E107	2893	64,500	SH	DEFINED	6, 7, 8	64500		
NTELOS INC	EQUITY	67019U101	81	5,239	SH	DEFINED	6, 7, 8	5239		
NTELOS INC.	EQUITY	67019U101	84	5,425	SH	DEFINED	1		5,425	
NTL INCORPORATED	EQUITY	629407107	1	1,229	SH	DEFINED	1		1,229	
NU HORIZONS ELEC CORP	EQUITY	669908105	51	4,982	SH	DEFINED	1		4,982	
NU HORIZONS ELECTRS CORP	EQUITY	669908105	48	4,690	SH	DEFINED	6, 7, 8	4690		
NU SKIN ENTERPRISES INC	EQUITY	67018T105	122	13,900	SH	DEFINED	6, 7, 8	13900		
NU SKIN ENTERPRISES, INC. CLASS A	EQUITY	67018T105	127	14,508	SH	DEFINED	1		14,508	
NUANCE COMMUNICATIONS INC	EQUITY	669967101	70	7,675	SH	DEFINED	6, 7, 8	7675		
NUANCE COMMUNICATIONS, INC.	EQUITY	669967101	73	8,019	SH	DEFINED	1		8,019	
NUCOR CORP	EQUITY	670346105	13	240	SH	DEFINED	5	240		
NUCOR CORP	EQUITY	670346105	1740	32,850	SH	DEFINED	6, 7, 8	32850		
NUCOR CORP.	EQUITY	670346105	1869	35,292	SH	DEFINED	1		35,292	
NUEVO ENERGY CO	EQUITY	670509108	70	4,695	SH	DEFINED	6, 7, 8	4695		
NUEVO ENERGY CO.	EQUITY	670509108	74	4,953	SH	DEFINED	1		4,953	
NUI CORP	EQUITY	629431107	105	4,418	SH	DEFINED	6, 7, 8	4418		
NUI CORPORATION	EQUITY	629431107	111	4,666	SH	DEFINED	1		4,666	
NUMERICAL TECHNOLOGIES IN	EQUITY	67053T101	195	5,540	SH	DEFINED	6, 7, 8	5540		
NUMERICAL TECHNOLOGIES, INC.	EQUITY	67053T101	205	5,832	SH	DEFINED	1		5,832	
NVIDIA CORP	EQUITY	670666104	4647	69,457	SH	DEFINED	1		69,457	
NVIDIA CORP	EQUITY	670666104	30	450	SH	DEFINED	5	450		
NVIDIA CORP	EQUITY	670666104	4321	64,590	SH	DEFINED	6, 7, 8	64590		
NVR INC	EQUITY	62944T105	359	1,759	SH	DEFINED	6, 7, 8	1759		
NVR, INC.	EQUITY	62944T105	375	1,836	SH	DEFINED	1		1,836	
NYFIX INC	EQUITY	670712108	147	7,319	SH	DEFINED	1		7,319	
NYFIX INC	EQUITY	670712108	140	7,009	SH	DEFINED	6, 7, 8	7009		
NYMAGIC INC	EQUITY	629484106	17	1,041	SH	DEFINED	6, 7, 8	1041		
NYMAGIC, INC.	EQUITY	629484106	17	1,041	SH	DEFINED	1		1,041	
O CHARLEYS INC	EQUITY	670823103	320	17,265	SH	DEFINED	6, 7, 8	17265		
O CHARLEYS INC COM	EQUITY	670823103	3552	191,900	SH	Sole	3	191900		
O REILLY AUTOMOTIVE INC	EQUITY	686091109	397	10,872	SH	DEFINED	6, 7, 8	10872		
OAK TECHNOLOGY INC	EQUITY	671802106	189	13,733	SH	DEFINED	6, 7, 8	13733		
OAK TECHNOLOGY, INC.	EQUITY	671802106	200	14,527	SH	DEFINED	1		14,527	
OAKLEY INC	EQUITY	673662102	3845	236,500	SH	DEFINED	2		236500	
OAKLEY INC.	EQUITY	673662102	5	288	SH	DEFINED	1		288	
OCCIDENTAL PETE CORP DEL	EQUITY	674599105	31	1,170	SH	DEFINED	5	1170		
OCCIDENTAL PETE CORP DEL	EQUITY	674599105	4669	176,000	SH	DEFINED	6, 7, 8	176000		
OCCIDENTAL PETROLEUM CORP.	EQUITY	674599105	4980	187,697	SH	DEFINED	1		187,697	

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OCEAN ENERGY INC DEL	EQUITY	67481E106	4606	239,900	SH	DEFINED	6, 7, 8	239900		
OCEAN ENERGY INC TEX	EQUITY	6.748E+110	6269	326,500	SH	DEFINED	2		326500	
OCEAN ENERGY INC TEX COM	EQUITY	67481E106	17446	908,670	SH	Sole	3	777600		131070
OCEAN ENERGY, INC.	EQUITY	67481E106	4043	210,566	SH	DEFINED	1		210,566	
OCEANEERING INTERNATIONAL, INC	EQUITY	675232102	160	7,247	SH	DEFINED	1		7,247	
OCEANEERING INTL INC	EQUITY	675232102	152	6,874	SH	DEFINED	6, 7, 8	6874		
OCEANFIRST FINANCIAL CORP	EQUITY	675234108	64	2,663	SH	DEFINED	1		2,663	
OCEANFIRST FINL CORP	EQUITY	675234108	61	2,513	SH	DEFINED	6, 7, 8	2513		
O'CHARLEY'S INC.	EQUITY	670823103	99	5,328	SH	DEFINED	1		5,328	
OCTEL CORP	EQUITY	675727101	57	3,162	SH	DEFINED	6, 7, 8	3162		
OCTEL CORP.	EQUITY	675727101	60	3,347	SH	DEFINED	1		3,347	
OCULAR SCIENCES INC	EQUITY	675744106	114	4,900	SH	DEFINED	6, 7, 8	4900		
OCULAR SCIENCES, INC.	EQUITY	675744106	120	5,144	SH	DEFINED	1		5,144	
OCWEN FINANCIAL CORP.	EQUITY	675746101	106	12,446	SH	DEFINED	1		12,446	
OCWEN FINL CORP	EQUITY	675746101	432	50,929	SH	DEFINED	6, 7, 8	50929		
OFFICE DEPOT INC	EQUITY	676220106	18	960	SH	DEFINED	5	960		
OFFICE DEPOT INC	EQUITY	676220106	2406	129,760	SH	DEFINED	6, 7, 8	129760		
OFFICE DEPOT, INC.	EQUITY	676220106	2583	139,347	SH	DEFINED	1		139,347	
OFFICEMAX INC	EQUITY	67622M108	155	34,341	SH	DEFINED	6, 7, 8	34341		
OFFICEMAX, INC.	EQUITY	67622M108	162	35,896	SH	DEFINED	1		35,896	
OFFSHORE LOGISTICS INC	EQUITY	676255102	96	5,387	SH	DEFINED	6, 7, 8	5387		
OFFSHORE LOGISTICS INC	EQUITY	676255102	2081	117,200	SH	DEFINED	2		117200	
OFFSHORE LOGISTICS, INC.	EQUITY	676255102	100	5,639	SH	DEFINED	1		5,639	
OGE ENERGY CORP	EQUITY	670837103	3203	138,780	SH	DEFINED	6, 7, 8	138780		
OGE ENERGY CORP.	EQUITY	670837103	3218	139,417	SH	DEFINED	1		139,417	
OGLEBAY NORTON CO	EQUITY	677007106	14	873	SH	DEFINED	1		873	
OGLEBAY NORTON CO	EQUITY	677007106	14	873	SH	DEFINED	6, 7, 8	873		
OHIO CAS CORP	EQUITY	677240103	1460	90,979	SH	DEFINED	6, 7, 8	90979		
OHIO CASUALTY CORP.	EQUITY	677240103	1475	91,928	SH	DEFINED	1		91,928	
OIL STATES INTERNATIONAL INC	EQUITY	678026105	27	2,961	SH	DEFINED	1		2,961	
OIL STS INTL INC	EQUITY	678026105	27	2,961	SH	DEFINED	6, 7, 8	2961		
OLD NATL BANCORP	EQUITY	680033107	11	422	SH	DEFINED	1		422	
OLD REP INTL CORP	EQUITY	680223104	5325	190,120	SH	DEFINED	6, 7, 8	190120		
OLD REPUBLIC INTL CORP.	EQUITY	680223104	5351	191,045	SH	DEFINED	1		191,045	
OLD SECOND BANCORP INC	EQUITY	680277100	75	1,901	SH	DEFINED	1		1,901	
OLD SECOND BANCORP INC IL	EQUITY	680277100	73	1,845	SH	DEFINED	6, 7, 8	1845		
OLIN CORP	EQUITY	680665205	1487	92,116	SH	DEFINED	6, 7, 8	92116		
OLIN CORP.	EQUITY	680665205	1269	78,639	SH	DEFINED	1		78,639	
OM GROUP INC	EQUITY	670872100	15	231	SH	DEFINED	1		231	
OM GROUP INC	EQUITY	670872100	463	7,000	SH	DEFINED	6, 7, 8	7000		
OMEGA FINANCIAL CORP.	EQUITY	682092101	89	2,774	SH	DEFINED	1		2,774	
OMEGA FINL CORP	EQUITY	682092101	85	2,653	SH	DEFINED	6, 7, 8	2653		
OMNICARE INC	EQUITY	681904108	4228	169,950	SH	DEFINED	6, 7, 8	169950		
OMNICARE, INC.	EQUITY	681904108	2841	114,208	SH	DEFINED	1		114,208	
OMNICELL INC	EQUITY	68213N109	3535	397,200	SH	DEFINED	2		397200	
OMNICOM GROUP	EQUITY	681919106	190	2,125	SH	DEFINED	2		2125	
OMNICOM GROUP INC	EQUITY	681919106	52	580	SH	DEFINED	5	580		
OMNICOM GROUP INC	EQUITY	681919106	9289	103,966	SH	DEFINED	6, 7, 8	103966		
OMNICOM GROUP, INC.	EQUITY	681919106	9687	108,421	SH	DEFINED	1		108,421	



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OMNOVA SOLUTIONS	EQUITY	682129101	92	13,586	SH	DEFINED	1		13,586	
OMNOVA SOLUTIONS INC	EQUITY	682129101	87	12,732	SH	DEFINED	6, 7, 8	12732		
ON ASSIGNMENT INC	EQUITY	682159108	477	20,785	SH	DEFINED	6, 7, 8	20785		
ON ASSIGNMENT, INC.	EQUITY	682159108	147	6,417	SH	DEFINED	1		6,417	
ON COMMAND CORP	EQUITY	682160106	5	1,762	SH	DEFINED	6, 7, 8	1762		
ON COMMAND CORP.	EQUITY	682160106	6	1,862	SH	DEFINED	1		1,862	
ON SEMICONDUCTOR CORP	EQUITY	682189105	20	9,512	SH	DEFINED	6, 7, 8	9512		
ON SEMICONDUCTOR CORPORATION	EQUITY	682189105	22	10,475	SH	DEFINED	1		10,475	
ONEIDA LTD	EQUITY	682505102	58	4,514	SH	DEFINED	6, 7, 8	4514		
ONEIDA LTD.	EQUITY	682505102	60	4,647	SH	DEFINED	1		4,647	
ONEOK INC NEW	EQUITY	682680103	1874	105,058	SH	DEFINED	6, 7, 8	105058		
ONEOK, INC.	EQUITY	682680103	1890	105,959	SH	DEFINED	1		105,959	
ONI SYSTEMS CORP	EQUITY	68273F103	6	934	SH	DEFINED	1		934	
ONYX PHARMACEUTICALS INC	EQUITY	683399109	28	5,522	SH	DEFINED	1		5,522	
ONYX PHARMACEUTICALS INC	EQUITY	683399109	27	5,227	SH	DEFINED	6, 7, 8	5227		
ONYX SOFTWARE CORP	EQUITY	683402101	37	9,458	SH	DEFINED	6, 7, 8	9458		
ONYX SOFTWARE CORP.	EQUITY	683402101	39	9,943	SH	DEFINED	1		9,943	
OPENWAVE SYS INC	EQUITY	683718100	443	45,207	SH	DEFINED	6, 7, 8	45207		
OPENWAVE SYS INC	EQUITY	683718100	1117	114,100	SH	DEFINED	2		114100	
OPENWAVE SYSTEMS INC.	EQUITY	683718100	459	46,894	SH	DEFINED	1		46,894	
OPLINK COMMUNICATIONS INC	EQUITY	68375Q106	66	34,951	SH	DEFINED	1		34,951	
OPLINK COMMUNICATIONS INC	EQUITY	68375Q106	63	33,398	SH	DEFINED	6, 7, 8	33398		
OPNET TECHNOLOGIES	EQUITY	683757108	38	2,632	SH	DEFINED	1		2,632	
OPNET TECHNOLOGIES INC	EQUITY	683757108	35	2,463	SH	DEFINED	6, 7, 8	2463		
OPTICAL CABLE CORP	EQUITY	683827109	1	671	SH	DEFINED	6, 7, 8	671		
OPTICAL CABLE CORP.	EQUITY	683827109	1	728	SH	DEFINED	1		728	
OPTICAL COMMUNICATION PRO	EQUITY	68382T101	5	1,360	SH	DEFINED	6, 7, 8	1360		
OPTICAL COMMUNICATION PROD	EQUITY	68382T101	6	1,491	SH	DEFINED	1		1,491	
OPTIMAL ROBOTICS CORP	EQUITY	68388R208	239	6,735	SH	DEFINED	6, 7, 8	6735		
OPTION CARE INC	EQUITY	683948103	44	2,261	SH	DEFINED	1		2,261	
OPTION CARE INC	EQUITY	683948103	42	2,132	SH	DEFINED	6, 7, 8	2132		
OPTION CARE INC COM	EQUITY	683948103	3499	179,000	SH	Sole	3	179000		
Oracle	EQUITY	68389X105	1781	129,000	SH	DEFINED	4		129,000	
ORACLE CORP	EQUITY	68389X105	240	17,380	SH	DEFINED	5	17380		
ORACLE CORP	EQUITY	68389X105	37900	2,744,360	SH	DEFINED	6, 7, 8	2744360		
ORACLE CORP	EQUITY	68389X105	771	55,825	SH	DEFINED	2		55825	
ORACLE CORP.	EQUITY	68389X105	49295	3,569,496	SH	DEFINED	1		3,569,496	
ORASURE TECHNOLOGIES INC	EQUITY	68554V108	95	7,842	SH	DEFINED	1		7,842	
ORASURE TECHNOLOGIES INC	EQUITY	68554V108	91	7,452	SH	DEFINED	6, 7, 8	7452		
ORBITAL SCIENCES CORP	EQUITY	685564106	45	10,895	SH	DEFINED	6, 7, 8	10895		
ORBITAL SCIENCES CORP.	EQUITY	685564106	46	11,162	SH	DEFINED	1		11,162	
ORCHID BIOSCIENCES INC	EQUITY	68571P100	63	11,430	SH	DEFINED	6, 7, 8	11430		
ORCHID BIOSCIENCES, INC.	EQUITY	68571P100	67	12,214	SH	DEFINED	1		12,214	
OREGON STEEL MILLS, INC.	EQUITY	686079104	43	8,591	SH	DEFINED	1		8,591	
OREGON STL MLS INC	EQUITY	686079104	41	8,193	SH	DEFINED	6, 7, 8	8193		
O'REILLY AUTOMOTIVE, INC.	EQUITY	686091109	415	11,375	SH	DEFINED	1		11,375	
ORGANOGENESIS INC	EQUITY	685906109	42	8,689	SH	DEFINED	6, 7, 8	8689		
ORGANOGENESIS, INC.	EQUITY	685906109	43	8,986	SH	DEFINED	1		8,986	
ORIENTAL FINANCIAL GROUP	EQUITY	68618W100	59	3,171	SH	DEFINED	1		3,171	
ORIENTAL FINL GROUP INC	EQUITY	68618W100	57	3,071	SH	DEFINED	6, 7, 8	3071		

NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PUT/ PRN CALL	INVSTMT DSCRETN	OTHR MGRS	SOLE	VOTING AUTHORITY SHARED	NONE
ORION POWER HOLDINGS	EQUITY	686286105	9	360	SH	DEFINED	1		360	
ORTHODONTIC CENTERS OF AMERICA	EQUITY	68750P103	515	16,894	SH	DEFINED	1		16,894	
ORTHODONTIC CTRS AMER INC	EQUITY	68750P103	500	16,400	SH	DEFINED	6, 7, 8	16400		
OSCA INC	EQUITY	687836106	45	2,167	SH	DEFINED	1		2,167	
OSCA INC	EQUITY	687836106	42	2,016	SH	DEFINED	6, 7, 8	2016		
OSHKOSH B GOSH INC	EQUITY	688222207	117	2,791	SH	DEFINED	6, 7, 8	2791		
OSHKOSH B'GOSH, INC. CLASS A	EQUITY	688222207	121	2,891	SH	DEFINED	1		2,891	
OSHKOSH TRUCK CORP	EQUITY	688239201	476	9,773	SH	DEFINED	6, 7, 8	9773		
OSHKOSH TRUCK CORP CL B	EQUITY	688239201	271	5,549	SH	DEFINED	1		5,549	
OSI PHARMACEUTICALS	EQUITY	671040103	23	502	SH	DEFINED	1		502	
OSI PHARMACEUTICALS INC	EQUITY	671040103	169	3,685	SH	DEFINED	6, 7, 8	3685		
OSMONICS INC	EQUITY	688350107	51	3,629	SH	DEFINED	1		3,629	
OSMONICS INC	EQUITY	688350107	48	3,391	SH	DEFINED	6, 7, 8	3391		
OTG SOFTWARE INC	EQUITY	671059103	49	4,877	SH	DEFINED	1		4,877	
OTG SOFTWARE INC	EQUITY	671059103	46	4,579	SH	DEFINED	6, 7, 8	4579		
OTTER TAIL CORP	EQUITY	689648103	219	7,521	SH	DEFINED	6, 7, 8	7521		
OTTER TAIL POWER CO.	EQUITY	689648103	229	7,862	SH	DEFINED	1		7,862	
OUTBACK STEAKHOUSE INC	EQUITY	689899102	3185	93,000	SH	DEFINED	6, 7, 8	93000		
OUTBACK STEAKHOUSE INC.	EQUITY	689899102	3206	93,615	SH	DEFINED	1		93,615	
OVERSEAS SHIPHOLDING GROU	EQUITY	690368105	1136	50,492	SH	DEFINED	6, 7, 8	50492		
OVERSEAS SHIPHOLDING GROUP	EQUITY	690368105	1144	50,853	SH	DEFINED	1		50,853	
OVERTURE SERVICES INC	EQUITY	69039R100	207	5,841	SH	DEFINED	1		5,841	
OVERTURE SVCS INC	EQUITY	69039R100	198	5,589	SH	DEFINED	6, 7, 8	5589		
OWENS & MINOR INC NEW	EQUITY	690732102	186	10,036	SH	DEFINED	6, 7, 8	10036		
OWENS & MINOR, INC.	EQUITY	690732102	196	10,621	SH	DEFINED	1		10,621	
OWENS ILL INC	EQUITY	690768403	470	47,079	SH	DEFINED	6, 7, 8	47079		
OWENS-ILLINOIS, INC.	EQUITY	690768403	490	49,054	SH	DEFINED	1		49,054	
OXFORD HEALTH PLANS INC	EQUITY	691471106	4897	162,470	SH	DEFINED	6, 7, 8	162470		
OXFORD HEALTH PLANS, INC.	EQUITY	691471106	4935	163,731	SH	DEFINED	1		163,731	
OXFORD INDS INC	EQUITY	691497309	45	1,919	SH	DEFINED	6, 7, 8	1919		
OXFORD INDS INC.	EQUITY	691497309	45	1,919	SH	DEFINED	1		1,919	
P C CONNECTION	EQUITY	69318J100	28	1,877	SH	DEFINED	6, 7, 8	1877		
P F CHANGS CHINA BISTRO I	EQUITY	69333Y108	125	2,633	SH	DEFINED	6, 7, 8	2633		
P G & E CORP.	EQUITY	69331C108	3384	175,863	SH	DEFINED	1		175,863	
P. F. CHANGS CHINA BISTRO INC.	EQUITY	69333Y108	129	2,730	SH	DEFINED	1		2,730	
PACCAR INC	EQUITY	693718108	16	240	SH	DEFINED	5	240		
PACCAR INC	EQUITY	693718108	2255	34,370	SH	DEFINED	6, 7, 8	34370		
PACCAR, INC	EQUITY	693718108	2406	36,666	SH	DEFINED	1		36,666	
PACIFIC CAP BANCORP NEW	EQUITY	69404P101	225	8,082	SH	DEFINED	6, 7, 8	8082		
PACIFIC CAPITAL BANCORP	EQUITY	69404P101	234	8,438	SH	DEFINED	1		8,438	
PACIFIC CENTURY FINL CORP	EQUITY	694058108	2432	93,919	SH	DEFINED	1		93,919	
PACIFIC CENY FINL CORP	EQUITY	694058108	2416	93,300	SH	DEFINED	6, 7, 8	93300		
PACIFIC NORTHWEST BANCORP	EQUITY	69466M103	94	4,587	SH	DEFINED	1		4,587	
PACIFIC NORTHWEST BANCORP	EQUITY	69466M103	91	4,438	SH	DEFINED	6, 7, 8	4438		
PACIFIC SUNWEAR CALIF INC	EQUITY	694873100	170	8,336	SH	DEFINED	6, 7, 8	8336		
PACIFIC SUNWEAR OF CALIFORNIA	EQUITY	694873100	177	8,662	SH	DEFINED	1		8,662	
PACIFICARE HEALTH SYS DEL	EQUITY	695112102	815	50,947	SH	DEFINED	6, 7, 8	50947		
PACIFICARE HEALTH SYSTEMS INC CLASS A	EQUITY	695112102	822	51,405	SH	DEFINED	1		51,405	
PACKAGING CORP AMER	EQUITY	695156109	2537	139,800	SH	DEFINED	6, 7, 8	139800		
PACKAGING CORP OF AMERICA	EQUITY	695156109	2338	128,794	SH	DEFINED	1		128,794	

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PACKETEER INC	EQUITY	695210104	46	6,271	SH	DEFINED	6, 7, 8	6271		
PACKETEER, INC	EQUITY	695210104	48	6,579	SH	DEFINED	1		6,579	
PACTIV CORP	EQUITY	695257105	9	500	SH	DEFINED	5	500		
PACTIV CORP	EQUITY	695257105	1195	67,340	SH	DEFINED	6, 7, 8	67340		
PACTIV CORPORATION	EQUITY	695257105	1284	72,326	SH	DEFINED	1		72,326	
PAIN THERAPEUTICS INC	EQUITY	69562K100	45	4,961	SH	DEFINED	1		4,961	
PAIN THERAPEUTICS INC	EQUITY	69562K100	41	4,519	SH	DEFINED	6, 7, 8	4519		
PALL CORP	EQUITY	696429307	1336	55,508	SH	DEFINED	1		55,508	
PALL CORP	EQUITY	696429307	9	380	SH	DEFINED	5	380		
PALL CORP	EQUITY	696429307	2208	91,780	SH	DEFINED	6, 7, 8	91780		
PALM HARBOR HOMES	EQUITY	696639103	123	5,152	SH	DEFINED	6, 7, 8	5152		
PALM HARBOR HOMES, INC	EQUITY	696639103	130	5,420	SH	DEFINED	1		5,420	
PALM INC	EQUITY	696642107	7	1,780	SH	DEFINED	5	1780		
PALM INC	EQUITY	696642107	932	240,180	SH	DEFINED	6, 7, 8	240180		
PALM, INC	EQUITY	696642107	1010	260,286	SH	DEFINED	1		260,286	
PAN PACIFIC RETAIL COM	EQUITY	69806L104	11109	386,800	SH	Sole	3	328800		58000
PAN PACIFIC RETAIL PPTYS	EQUITY	69806L104	221	7,685	SH	DEFINED	6, 7, 8	7685		
PAN PACIFIC RETAIL PROPERTIES	EQUITY	69806L104	230	7,993	SH	DEFINED	1		7,993	
PANAMSAT CORP	EQUITY	697933109	105	4,780	SH	DEFINED	1		4,780	
PANAMSAT CORP NEW	EQUITY	697933109	99	4,520	SH	DEFINED	6, 7, 8	4520		
PANERA BREAD CO	EQUITY	69840W108	145	2,787	SH	DEFINED	6, 7, 8	2787		
PANERA BREAD COMPANY CL A	EQUITY	69840W108	153	2,934	SH	DEFINED	1		2,934	
PAPA JOHNS INTERNATIONAL, INC	EQUITY	698813102	885	32,191	SH	DEFINED	1		32,191	
PAPA JOHNS INTL INC	EQUITY	698813102	877	31,926	SH	DEFINED	6, 7, 8	31926		
PARADIGM GENETICS INC	EQUITY	69900R106	29	5,085	SH	DEFINED	1		5,085	
PARADIGM GENETICS INC	EQUITY	69900R106	28	4,965	SH	DEFINED	6, 7, 8	4965		
PARAMETRIC TECHNOLOGY COR	EQUITY	699173100	6	820	SH	DEFINED	5	820		
PARAMETRIC TECHNOLOGY COR	EQUITY	699173100	867	111,030	SH	DEFINED	6, 7, 8	111030		
PARAMETRIC TECHNOLOGY CORP.	EQUITY	699173100	943	120,765	SH	DEFINED	1		120,765	
PAREXEL INTERNATIONAL CORP.	EQUITY	699462107	119	8,308	SH	DEFINED	1		8,308	
PAREXEL INTL CORP	EQUITY	699462107	114	7,970	SH	DEFINED	6, 7, 8	7970		
PARK ELECTROCHEMICAL CORP	EQUITY	700416209	141	5,335	SH	DEFINED	6, 7, 8	5335		
PARK ELECTROCHEMICAL CORP.	EQUITY	700416209	147	5,570	SH	DEFINED	1		5,570	
PARK NATIONAL CORP.	EQUITY	700658107	331	3,570	SH	DEFINED	1		3,570	
PARK NATL CORP	EQUITY	700658107	315	3,395	SH	DEFINED	6, 7, 8	3395		
PARK PL ENTMT CORP	EQUITY	700690100	3356	366,000	SH	DEFINED	6, 7, 8	366000		
PARKER DRILLING CO	EQUITY	701081101	102	27,738	SH	DEFINED	6, 7, 8	27738		
PARKER DRILLING CO.	EQUITY	701081101	106	28,665	SH	DEFINED	1		28,665	
PARKER HANNIFIN CORP	EQUITY	701094104	17	370	SH	DEFINED	5	370		
PARKER HANNIFIN CORP	EQUITY	701094104	2402	52,330	SH	DEFINED	6, 7, 8	52330		
PARKER HANNIFIN CORP.	EQUITY	701094104	2444	53,245	SH	DEFINED	1		53,245	
PARKERVISION INC	EQUITY	701354102	51	2,410	SH	DEFINED	6, 7, 8	2410		
PARKERVISION, INC	EQUITY	701354102	52	2,493	SH	DEFINED	1		2,493	
PARKWAY PPTYS INC	EQUITY	70159Q104	90	2,705	SH	DEFINED	6, 7, 8	2705		
PARKWAY PPTYS INC COM	EQUITY	70159Q104	515	15,500	SH	Sole	3			15500
PARKWAY PROPERTIES, INC.	EQUITY	70159Q104	93	2,805	SH	DEFINED	1		2,805	
PATHMARK STORES INC	EQUITY	70322A101	245	9,954	SH	DEFINED	1		9,954	
PATHMARK STORES INC NEW	EQUITY	70322A101	234	9,501	SH	DEFINED	6, 7, 8	9501		
PATINA OIL & GAS CORP	EQUITY	703224105	156	5,670	SH	DEFINED	1		5,670	
PATINA OIL & GAS CORP	EQUITY	703224105	150	5,469	SH	DEFINED	6, 7, 8	5469		

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PATTERSON DENTAL CO	EQUITY	703412106	3364	82,200	SH	DEFINED	6, 7, 8	82200		
PATTERSON DENTAL CO	EQUITY	703412106	5235	127,900	SH	DEFINED	2		127900	
PATTERSON DENTAL CO.	EQUITY	703412106	3392	82,864	SH	DEFINED	1		82,864	
PATTERSON UTI ENERGY INC	EQUITY	703481101	2163	92,800	SH	DEFINED	6, 7, 8	92800		
PATTERSON UTI ENERGY INC	EQUITY	703481101	4280	183,600	SH	DEFINED	2		183600	
PATTERSON-UTI ENERGY INC	EQUITY	703481101	2187	93,828	SH	DEFINED	1		93,828	
PAXAR CORP	EQUITY	704227107	745	52,486	SH	DEFINED	6, 7, 8	52486		
PAXAR CORP.	EQUITY	704227107	755	53,172	SH	DEFINED	1		53,172	
PAXSON COMMUNICATIONS COR	EQUITY	704231109	95	9,061	SH	DEFINED	6, 7, 8	9061		
PAXSON COMMUNICATIONS CORP.	EQUITY	704231109	98	9,366	SH	DEFINED	1		9,366	
PAYCHEX INC	EQUITY	704326107	57963	1,663,203	SH	Sole	3	1580044		83159
PAYCHEX INC	EQUITY	704326107	41	1,170	SH	DEFINED	5	1170		
PAYCHEX INC	EQUITY	704326107	6984	199,310	SH	DEFINED	6, 7, 8	199310		
PAYCHEX INC	EQUITY	704326107	6983	199,300	SH	DEFINED	2		199300	
PAYCHEX, INC.	EQUITY	704326107	7259	208,300	SH	DEFINED	1		208,300	
PAYLESS SHOESOURCE INC	EQUITY	704379106	2589	46,100	SH	DEFINED	6, 7, 8	46100		
PAYLESS SHOESOURCE, INC.	EQUITY	704379106	1534	27,321	SH	DEFINED	1		27,321	
PC CONNECTION INC	EQUITY	693183100	29	1,933	SH	DEFINED	1		1,933	
PC-TEL INC.	EQUITY	693250105	45	4,636	SH	DEFINED	1		4,636	
PC-TEL INC	EQUITY	693250105	42	4,372	SH	DEFINED	6, 7, 8	4372		
PDI INC	EQUITY	69329V100	136	6,087	SH	DEFINED	6, 7, 8	6087		
PEABODY ENERGY CORP	EQUITY	704549104	3	118	SH	DEFINED	1		118	
PEC SOLUTIONS INC	EQUITY	705107100	19	506	SH	DEFINED	1		506	
PEC SOLUTIONS INC	EQUITY	705107100	16	438	SH	DEFINED	6, 7, 8	438		
PECO II INC	EQUITY	705221109	28	4,733	SH	DEFINED	1		4,733	
PECO II INC	EQUITY	705221109	25	4,198	SH	DEFINED	6, 7, 8	4198		
PEDIATRIX MED GROUP	EQUITY	705324101	222	6,539	SH	DEFINED	6, 7, 8	6539		
PEDIATRIX MEDICAL GROUP	EQUITY	705324101	232	6,834	SH	DEFINED	1		6,834	
PEGASUS COMMUNICATIONS CO	EQUITY	705904100	134	12,874	SH	DEFINED	6, 7, 8	12874		
PEGASUS SATELLITE	EQUITY	705904100	141	13,540	SH	DEFINED	1		13,540	
PEGASUS SOLUTIONS INC	EQUITY	705906105	108	7,593	SH	DEFINED	6, 7, 8	7593		
PEGASUS SOLUTIONS INC.	EQUITY	705906105	113	7,952	SH	DEFINED	1		7,952	
PEMSTAR INC	EQUITY	706552106	76	6,307	SH	DEFINED	1		6,307	
PEMSTAR INC	EQUITY	706552106	73	6,044	SH	DEFINED	6, 7, 8	6044		
PENN ENGINEERING & MFG CORP	EQUITY	707389300	65	3,908	SH	DEFINED	1		3,908	
PENN ENGR & MFG CORP	EQUITY	707389300	62	3,728	SH	DEFINED	6, 7, 8	3728		
PENN NATIONAL GAMING, INC.	EQUITY	707569109	81	2,656	SH	DEFINED	1		2,656	
PENN NATL GAMING INC	EQUITY	707569109	76	2,514	SH	DEFINED	6, 7, 8	2514		
PENN VA CORP	EQUITY	707882106	87	2,537	SH	DEFINED	6, 7, 8	2537		
PENN VIRGINIA CORPORATION	EQUITY	707882106	91	2,675	SH	DEFINED	1		2,675	
PENNEY J C INC	EQUITY	708160106	22	820	SH	DEFINED	5	820		
PENNEY J C INC	EQUITY	708160106	3000	111,540	SH	DEFINED	6, 7, 8	111540		
PENNFED FINANCIAL SVCS INC	EQUITY	708167101	47	1,884	SH	DEFINED	1		1,884	
PENNFED FINL SVCS INC	EQUITY	708167101	47	1,884	SH	DEFINED	6, 7, 8	1884		
PENNSYLVANIA REAL ESTATE INV.	EQUITY	709102107	97	4,193	SH	DEFINED	1		4,193	
PENNSYLVANIA RL ESTATE IN	EQUITY	709102107	94	4,031	SH	DEFINED	6, 7, 8	4031		
PENNZOIL QUAKER ST CO	EQUITY	709323109	2831	195,900	SH	DEFINED	2		195900	
PENNZOIL-QUAKER STATE CO.	EQUITY	709323109	1781	123,230	SH	DEFINED	1		123,230	
PENNZOIL-QUAKER STATE COM	EQUITY	709323109	1764	122,101	SH	DEFINED	6, 7, 8	122101		
PENTAIR INC	EQUITY	709631105	2406	65,900	SH	DEFINED	6, 7, 8	65900		

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PENTAIR INC.	EQUITY	709631105	2190	59,983	SH	DEFINED	1		59,983	
PENTON MEDIA INC	EQUITY	709668107	50	7,997	SH	DEFINED	1		7,997	
PENTON MEDIA INC	EQUITY	709668107	47	7,476	SH	DEFINED	6, 7, 8	7476		
PENWEST PHARMACEUTICALS C	EQUITY	709754105	77	3,852	SH	DEFINED	6, 7, 8	3852		
PENWEST PHARMACEUTICALS CO	EQUITY	709754105	81	4,051	SH	DEFINED	1		4,051	
PEOPLES BANK	EQUITY	710198102	3	148	SH	DEFINED	1		148	
PEOPLES ENERGY CORP	EQUITY	711030106	4	110	SH	DEFINED	5	110		
PEOPLES ENERGY CORP	EQUITY	711030106	1465	38,613	SH	DEFINED	6, 7, 8	38613		
PEOPLES ENERGY CORP.	EQUITY	711030106	12379	326,377	SH	DEFINED	1		326,377	
PEOPLES HLDG CO	EQUITY	711148106	70	1,899	SH	DEFINED	6, 7, 8	1899		
PEOPLES HOLDING COMPANY	EQUITY	711148106	74	1,990	SH	DEFINED	1		1,990	
PEOPLESOFT INC	EQUITY	712713106	38	950	SH	DEFINED	5	950		
PEOPLESOFT INC	EQUITY	712713106	5532	137,600	SH	DEFINED	6, 7, 8	137600		
PEOPLESOFT INC	EQUITY	712713106	11960	297,500	SH	DEFINED	2		297500	
PEOPLESOFT, INC.	EQUITY	712713106	5824	144,870	SH	DEFINED	1		144,870	
PEP BOYS MANNY MOE & JACK	EQUITY	713278109	250	14,588	SH	DEFINED	6, 7, 8	14588		
PEP BOYS-MANNY, MOE & JACK	EQUITY	713278109	261	15,238	SH	DEFINED	1		15,238	
PEPSI BOTTLING	EQUITY	713409100	3033	129,048	SH	DEFINED	1		129,048	
PEPSI BOTTLING GROUP INC	EQUITY	713409100	21	890	SH	DEFINED	5	890		
PEPSI BOTTLING GROUP INC	EQUITY	713409100	2821	120,040	SH	DEFINED	6, 7, 8	120040		
PEPSIAMERICAS INC	EQUITY	71343P200	2621	189,907	SH	DEFINED	1		189,907	
PEPSIAMERICAS INC	EQUITY	71343P200	2612	189,300	SH	DEFINED	6, 7, 8	189300		
PEPSICO INC	EQUITY	713448108	266	5,470	SH	DEFINED	5	5470		
PEPSICO INC	EQUITY	713448108	43984	903,352	SH	DEFINED	6, 7, 8	903352		
PEPSICO INC	EQUITY	713448108	6075	124,775	SH	DEFINED	2		124775	
PEPSICO, INC.	EQUITY	713448108	46128	947,376	SH	DEFINED	1		947,376	
PEPSI-GEMEX S.A. - SPONS GDR	EQUITY	713435105	829	124,100	SH	DEFINED	1		124,100	
PEREGRINE PHARMACEUTICALS	EQUITY	713661106	100	29,206	SH	DEFINED	6, 7, 8	29206		
PEREGRINE PHARMACEUTICALS INC	EQUITY	713661106	105	30,575	SH	DEFINED	1		30,575	
PEREGRINE SYSTEMS INC	EQUITY	71366Q101	82	5,540	SH	DEFINED	6, 7, 8	5540		
PEREGRINE SYSTEMS, INC.	EQUITY	71366Q101	33	2,200	SH	DEFINED	1		2,200	
PEREZ COMPANC SA- SPON ADR	EQUITY	71367B103	555	44,400	SH	DEFINED	1		44,400	
PERFORMANCE FOOD GROUP CO	EQUITY	713755106	590	16,775	SH	DEFINED	6, 7, 8	16775		
PERFORMANCE FOOD GROUP CO.	EQUITY	713755106	462	13,150	SH	DEFINED	1		13,150	
PERFORMANCE TECHNOLOGIES	EQUITY	71376K102	37	2,814	SH	DEFINED	6, 7, 8	2814		
PERFORMANCE TECHNOLOGIES INC	EQUITY	71376K102	42	3,134	SH	DEFINED	1		3,134	
PERICOM SEMICONDUCTOR COR	EQUITY	713831105	97	6,688	SH	DEFINED	6, 7, 8	6688		
PERICOM SEMICONDUCTOR CORP	EQUITY	713831105	101	6,987	SH	DEFINED	1		6,987	
PERINI CORP	EQUITY	713839108	32965	4,709,357	SH	DEFINED	1		4,709,357	
PERINI CORP	EQUITY	713839108	24	3,475	SH	DEFINED	6, 7, 8	3475		
PERKINELMER INC	EQUITY	714046109	14	390	SH	DEFINED	5	390		
PERKINELMER INC	EQUITY	714046109	3621	103,411	SH	DEFINED	6, 7, 8	103411		
PERKINELMER INC.	EQUITY	714046109	3779	107,920	SH	DEFINED	1		107,920	
PEROT SYS CORP	EQUITY	714265105	362	17,708	SH	DEFINED	6, 7, 8	17708		
PEROT SYSTEM CORP.	EQUITY	714265105	379	18,562	SH	DEFINED	1		18,562	
PERRIGO CO	EQUITY	714290103	1263	106,889	SH	DEFINED	6, 7, 8	106889		
PERRIGO CO.	EQUITY	714290103	1275	107,864	SH	DEFINED	1		107,864	
PER-SE TECHNOLOGIES	EQUITY	713569309	100	9,338	SH	DEFINED	1		9,338	
PER-SE TECHNOLOGIES INC	EQUITY	713569309	4	377	SH	DEFINED	6, 7	377		
PER-SE TECHNOLOGIES INC	EQUITY	713569309	92	8,592	SH	DEFINED	6, 7, 8	8592		

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PETROLEO BRASILEIRO S.A. - ADR	EQUITY	71654V101	1729	77,800	SH	DEFINED	1	77,800	
PETROLEO BRASILEIRO S.A. ADR	EQUITY	71654V408	997	42,800	SH	DEFINED	1	42,800	
PETROQUEST ENERGY INC	EQUITY	716748108	37	6,861	SH	DEFINED	1	6,861	
PETROQUEST ENERGY INC	EQUITY	716748108	34	6,447	SH	DEFINED	6, 7, 8	6447	
PETSMART INC	EQUITY	716768106	297	30,135	SH	DEFINED	6, 7, 8	30135	
PETSMART, INC	EQUITY	716768106	313	31,783	SH	DEFINED	1		31,783
PF CHANGS CHINA BISTRO COM	EQUITY	69333Y108	10695	226,100	SH	Sole	3	226100	
PFF BANCORP INC	EQUITY	69331W104	102	3,705	SH	DEFINED	6, 7, 8	3705	
PFF BANCORP, INC.	EQUITY	69331W104	109	3,942	SH	DEFINED	1		3,942
PFIZER INC	EQUITY	717081103	1183	29,696	SH	DEFINED	2		29696
PFIZER INC	EQUITY	717081103	783	19,650	SH	DEFINED	5	19650	
PFIZER INC	EQUITY	717081103	123751	3,105,411	SH	DEFINED	6, 7, 8	3105411	
PFIZER INC	EQUITY	717081103	31536	791,365	SH	DEFINED	2		791365
PFIZER, INC.	EQUITY	717081103	176750	4,435,379	SH	DEFINED	1		4,435,379
PG&E CORP	EQUITY	69331C108	23	1,210	SH	DEFINED	5	1210	
PG&E CORP	EQUITY	69331C108	3150	163,730	SH	DEFINED	6, 7, 8	163730	
PHARMACEUTICAL PRODUCT DEVELOPMENT	EQUITY	717124101	15	453	SH	DEFINED	1		453
PHARMACEUTICAL RES INC	EQUITY	717125108	173	5,112	SH	DEFINED	6, 7, 8	5112	
PHARMACEUTICAL RES INC COM	EQUITY	717125108	181	5,346	SH	DEFINED	1		5,346
PHARMACIA CORP	EQUITY	71713U102	172	4,030	SH	DEFINED	5	4030	
PHARMACIA CORP	EQUITY	71713U102	24534	575,230	SH	DEFINED	6, 7, 8	575230	
PHARMACIA CORP	EQUITY	71713U102	12093	283,539	SH	DEFINED	2		283539
PHARMACIA CORPORATION	EQUITY	71713U102	42871	1,005,180	SH	DEFINED	1		1,005,180
PHARMACOPEIA INC	EQUITY	71713B104	93	6,664	SH	DEFINED	1		6,664
PHARMACOPEIA INC	EQUITY	71713B104	88	6,350	SH	DEFINED	6, 7, 8	6350	
PHARMACYCLICS INC	EQUITY	716933106	48	4,786	SH	DEFINED	6, 7, 8	4786	
PHARMACYCLICS INC.	EQUITY	716933106	50	5,000	SH	DEFINED	1		5,000
PHARMOS CORP	EQUITY	717139208	39	16,630	SH	DEFINED	1		16,630
PHARMOS CORP	EQUITY	717139208	37	15,827	SH	DEFINED	6, 7, 8	15827	
Phelps Dodge	CORPBOND	717265AK8	2939	3,000,000	PRN	DEFINED	4		3,000,000
PHELPS DODGE CORP	EQUITY	717265102	8	250	SH	DEFINED	5	250	
PHELPS DODGE CORP	EQUITY	717265102	1078	33,260	SH	DEFINED	6, 7, 8	33260	
PHELPS DODGE CORP.	EQUITY	717265102	1158	35,732	SH	DEFINED	1		35,732
PHILADELPHIA CONS HLDG CO	EQUITY	717528103	118	3,129	SH	DEFINED	6, 7, 8	3129	
PHILADELPHIA CONS. HLDG. CO.	EQUITY	717528103	125	3,324	SH	DEFINED	1		3,324
PHILADELPHIA SUBN CORP	EQUITY	718009608	395	17,523	SH	DEFINED	6, 7, 8	17523	
PHILADELPHIA SUBURBAN CORP.	EQUITY	718009608	412	18,278	SH	DEFINED	1		18,278
PHILIP MORRIS COMPANIES, INC.	EQUITY	718154107	80081	1,746,595	SH	DEFINED	1		1,746,595
PHILIP MORRIS COS INC	EQUITY	718154107	310	6,770	SH	DEFINED	5	6770	
PHILIP MORRIS COS INC	EQUITY	718154107	44295	966,090	SH	DEFINED	6, 7, 8	966090	
PHILIP MORRIS COS INC	EQUITY	718154107	12053	262,885	SH	DEFINED	2		262885
PHILLIPINES LONG DISTANCE TELE ADR	EQUITY	718252604	206	25,000	SH	DEFINED	1		25,000
PHILLIPS PETE CO	EQUITY	718507106	72	1,190	SH	DEFINED	5	1190	
PHILLIPS PETE CO	EQUITY	718507106	10315	171,180	SH	DEFINED	6, 7, 8	171180	
PHILLIPS PETROLEUM CO.	EQUITY	718507106	10856	180,149	SH	DEFINED	1		180,149
PHILLIPS VAN HEUSEN CORP	EQUITY	718592108	80	7,294	SH	DEFINED	6, 7, 8	7294	
PHILLIPS-VAN HEUSEN CORP.	EQUITY	718592108	82	7,525	SH	DEFINED	1		7,525
PHOENIX COS INC NEW	EQUITY	71902E109	1025	55,400	SH	DEFINED	6, 7, 8	55400	
PHOENIX TECHNOLOGIES, LTD.	EQUITY	719153108	89	7,611	SH	DEFINED	1		7,611
PHOENIX TECHNOLOGY LTD	EQUITY	719153108	85	7,275	SH	DEFINED	6, 7, 8	7275	

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PHOTON DYNAMICS	EQUITY	719364101	178	3,897	SH	DEFINED	1		3,897	
PHOTON DYNAMICS INC	EQUITY	719364101	169	3,712	SH	DEFINED	6, 7, 8	3712		
PHOTRONICS INC	EQUITY	719405102	485	15,482	SH	DEFINED	6, 7, 8	15482		
PHOTRONICS INC.	EQUITY	719405102	250	7,969	SH	DEFINED	1		7,969	
PICO HLDGS INC	EQUITY	693366205	43	3,437	SH	DEFINED	6, 7, 8	3437		
PICO HOLDINGS INC	EQUITY	693366205	44	3,537	SH	DEFINED	1		3,537	
PIEDMONT NAT GAS INC	EQUITY	720186105	350	9,789	SH	DEFINED	6, 7, 8	9789		
PIEDMONT NATURAL GAS CO., INC.	EQUITY	720186105	370	10,348	SH	DEFINED	1		10,348	
PIER 1 IMPORTS INC	EQUITY	720279108	512	29,521	SH	DEFINED	6, 7, 8	29521		
PIER 1 IMPORTS, INC.	EQUITY	720279108	537	30,992	SH	DEFINED	1		30,992	
PILGRIMS PRIDE CORP	EQUITY	721467108	65	4,826	SH	DEFINED	6, 7, 8	4826		
PILGRIMS PRIDE CORP.	EQUITY	721467108	67	4,980	SH	DEFINED	1		4,980	
PINNACLE ENMT INC	EQUITY	723456109	36	5,929	SH	DEFINED	6, 7, 8	5929		
PINNACLE HLDGS INC	EQUITY	72346N101	4	12,806	SH	DEFINED	6, 7, 8	12806		
PINNACLE HOLDINGS, INC.	EQUITY	72346N101	5	13,495	SH	DEFINED	1		13,495	
PINNACLE PARTNER	EQUITY	873168108	5578	118,307	SH	DEFINED	1		118,307	
PINNACLE SYS INC	EQUITY	723481107	136	17,141	SH	DEFINED	6, 7, 8	17141		
PINNACLE SYSTEMS, INC.	EQUITY	723481107	142	17,883	SH	DEFINED	1		17,883	
PINNACLE WEST CAP CORP	EQUITY	723484101	11	270	SH	DEFINED	5	270		
PINNACLE WEST CAP CORP	EQUITY	723484101	2148	51,320	SH	DEFINED	6, 7, 8	51320		
PINNACLE WEST CAPITAL CORP.	EQUITY	723484101	1609	38,443	SH	DEFINED	1		38,443	
PIONEER NAT RES CO	EQUITY	723787107	2490	129,300	SH	DEFINED	6, 7, 8	129300		
PIONEER NATURAL RESOURCES CORP	EQUITY	723787107	2505	130,065	SH	DEFINED	1		130,065	
PIONEER STD ELECTRS INC	EQUITY	723877106	113	8,886	SH	DEFINED	6, 7, 8	8886		
PIONEER-STANDARD ELECTRONICS	EQUITY	723877106	118	9,314	SH	DEFINED	1		9,314	
PITNEY BOWES INC	EQUITY	724479100	29	760	SH	DEFINED	5	760		
PITNEY BOWES INC	EQUITY	724479100	4944	131,450	SH	DEFINED	6, 7, 8	131450		
PITNEY BOWES INC	EQUITY	724479100	6125	162,857	SH	DEFINED	2		162857	
PITNEY BOWES, INC.	EQUITY	724479100	4178	111,084	SH	DEFINED	1		111,084	
PITT DESMOINES INC	EQUITY	724508106	45	1,438	SH	DEFINED	6, 7, 8	1438		
PITT-DES MOINES, INC.	EQUITY	724508106	48	1,548	SH	DEFINED	1		1,548	
PITTSTON BRINK'S GROUP	EQUITY	725701106	1840	83,262	SH	DEFINED	1		83,262	
PITTSTON CO	EQUITY	725701106	1824	82,542	SH	DEFINED	6, 7, 8	82542		
PIXAR INC	EQUITY	725811103	8	213	SH	DEFINED	1		213	
PIXELWORKS INC	EQUITY	72581M107	105	6,547	SH	DEFINED	1		6,547	
PIXELWORKS INC	EQUITY	72581M107	101	6,277	SH	DEFINED	6, 7, 8	6277		
PLACER DOME INC	EQUITY	725906101	11	1,030	SH	DEFINED	5	1030		
PLACER DOME INC	EQUITY	725906101	1515	138,870	SH	DEFINED	6, 7, 8	138870		
PLACER DOME INC.	EQUITY	725906101	1599	146,604	SH	DEFINED	1		146,604	
PLAINS RES INC	EQUITY	726540503	170	6,890	SH	DEFINED	6, 7, 8	6890		
PLAINS RESOURCES, INC.	EQUITY	726540503	177	7,192	SH	DEFINED	1		7,192	
PLANAR SYS INC	EQUITY	726900103	63	3,009	SH	DEFINED	6, 7, 8	3009		
PLANAR SYSTEMS, INC.	EQUITY	726900103	67	3,163	SH	DEFINED	1		3,163	
PLANTRONICS INC NEW	EQUITY	727493108	1717	66,958	SH	DEFINED	6, 7, 8	66958		
PLANTRONICS, INC.	EQUITY	727493108	1729	67,429	SH	DEFINED	1		67,429	
PLATO LEARNING INC	EQUITY	72764Y100	70	4,214	SH	DEFINED	1		4,214	
PLATO LEARNING INC	EQUITY	72764Y100	67	4,019	SH	DEFINED	6, 7, 8	4019		
PLAYBOY ENTERPRISES INC	EQUITY	728117300	68	4,017	SH	DEFINED	6, 7, 8	4017		
PLAYBOY ENTERPRISES, INC.	EQUITY	728117300	72	4,263	SH	DEFINED	1		4,263	
PLAYTEX PRODS INC	EQUITY	72813P100	84	8,566	SH	DEFINED	6, 7, 8	8566		

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PLAYTEX PRODUCTS, INC.	EQUITY	72813P100	88	8,982	SH	DEFINED	1	8,982	
PLEXUS CORP	EQUITY	729132100	1824	68,665	SH	DEFINED	6, 7, 8	68665	
PLEXUS CORP.	EQUITY	729132100	1680	63,241	SH	DEFINED	1		63,241
PLUG POWER INC	EQUITY	72919P103	1	127	SH	DEFINED	1		127
PLUM CREEK TIMBER CO COM	EQUITY	729251108	9928	350,200	SH	Sole	3	297500	52700
PLUM CREEK TIMBER CO INC	EQUITY	729251108	47	1,666	SH	DEFINED	1		1,666
PLX TECHNOLOGY INC	EQUITY	693417107	62	4,891	SH	DEFINED	6, 7, 8	4891	
PLX TECHNOLOGY, INC.	EQUITY	693417107	66	5,195	SH	DEFINED	1		5,195
PMA CAP CORP	EQUITY	693419202	103	5,320	SH	DEFINED	6, 7, 8	5320	
PMA CAPITAL CORP.	EQUITY	693419202	106	5,501	SH	DEFINED	1		5,501
PMC-SIERRA INC	EQUITY	69344F106	11	520	SH	DEFINED	5	520	
PMC-SIERRA INC	EQUITY	69344F106	1571	73,880	SH	DEFINED	6, 7, 8	73880	
PMC-SIERRA, INC.	EQUITY	69344F106	1704	80,133	SH	DEFINED	1		80,133
PMI GROUP INC	EQUITY	69344M101	4600	68,650	SH	DEFINED	6, 7, 8	68650	
PMI GROUP INC COM	EQUITY	69344M101	48242	719,920	SH	Sole	3	705420	14500
PMI GROUP, INC.	EQUITY	69344M101	4627	69,054	SH	DEFINED	1		69,054
PNC FINANCIAL SERVICES	EQUITY	693475105	7992	142,205	SH	DEFINED	1		142,205
PNC FINL SVCS GROUP INC	EQUITY	693475105	50	890	SH	DEFINED	5	890	
PNC FINL SVCS GROUP INC	EQUITY	693475105	7616	135,520	SH	DEFINED	6, 7, 8	135520	
PNC FINL SVCS GROUP INC	EQUITY	693475105	7806	138,900	SH	DEFINED	2		138900
PNC Funding Corp	CORPBOND	69347CAA8	4945	5,000,000	PRN	DEFINED	4		5,000,000
POGO PRODUCING CO	EQUITY	730448107	13	513	SH	DEFINED	1		513
POGO PRODUCING CO COM	EQUITY	730448107	35302	1,343,796	SH	Sole	3	1320126	23670
POHANG IRON AND STEEL COMPANY ADR	EQUITY	730450103	460	20,000	SH	DEFINED	1		20,000
POLARIS INDS INC	EQUITY	731068102	401	6,943	SH	DEFINED	6, 7, 8	6943	
POLARIS INDUSTRIES, INC.	EQUITY	731068102	418	7,235	SH	DEFINED	1		7,235
POLO RALPH LAUREN CO	EQUITY	731572103	12	454	SH	DEFINED	1		454
POLYCOM INC	EQUITY	73172K104	3930	114,245	SH	DEFINED	6, 7, 8	114245	
POLYCOM INC COM	EQUITY	73172K104	26418	775,400	SH	Sole	3	700900	74500
POLYCOM, INC.	EQUITY	73172K104	3771	110,683	SH	DEFINED	1		110,683
POLYMEDICA CORP	EQUITY	731738100	58	3,506	SH	DEFINED	1		3,506
POLYMEDICA CORP	EQUITY	731738100	55	3,331	SH	DEFINED	6, 7, 8	3331	
POLYONE CORP	EQUITY	73179P106	244	24,879	SH	DEFINED	6, 7, 8	24879	
POLYONE CORPORATION	EQUITY	73179P106	257	26,213	SH	DEFINED	1		26,213
POMEROY COMPUTER RES	EQUITY	731822102	43	3,206	SH	DEFINED	6, 7, 8	3206	
POMEROY COMPUTER RESOURCES	EQUITY	731822102	46	3,441	SH	DEFINED	1		3,441
POPE & TALBOT INC	EQUITY	732827100	72	5,018	SH	DEFINED	6, 7, 8	5018	
POPE & TALBOT, INC.	EQUITY	732827100	75	5,298	SH	DEFINED	1		5,298
POPULAR INC	EQUITY	733174106	31	1,061	SH	DEFINED	1		1,061
PORT FINANCIAL CORPORATION	EQUITY	734119100	61	2,323	SH	DEFINED	1		2,323
PORT FINL CORP	EQUITY	734119100	56	2,143	SH	DEFINED	6, 7, 8	2143	
PORTAL SOFTWARE	EQUITY	736126103	61	29,472	SH	DEFINED	1		29,472
PORTAL SOFTWARE INC	EQUITY	736126103	59	28,255	SH	DEFINED	6, 7, 8	28255	
POSSIS MEDICAL INC	EQUITY	737407106	89	5,122	SH	DEFINED	1		5,122
POSSIS MEDICAL INC	EQUITY	737407106	85	4,851	SH	DEFINED	6, 7, 8	4851	
POST PPTYS INC	EQUITY	737464107	440	12,384	SH	DEFINED	6, 7, 8	12384	
POST PROPERTIES, INC.	EQUITY	737464107	10716	301,775	SH	DEFINED	1		301,775
POTLATCH CORP	EQUITY	737628107	1274	43,464	SH	DEFINED	6, 7, 8	43464	
POTLATCH CORP.	EQUITY	737628107	1288	43,913	SH	DEFINED	1		43,913
Potomac Edison	CORPBOND	737662BB1	8240	8,000,000	PRN	DEFINED	4		8,000,000



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POTOMAC ELEC PWR CO	EQUITY	737679100	3961	175,500	SH	DEFINED	6, 7, 8	175500		
POTOMAC ELECTRIC POWER CO.	EQUITY	737679100	3979	176,298	SH	DEFINED	1		176,298	
POWELL INDS INC	EQUITY	739128106	34	1,813	SH	DEFINED	6, 7, 8	1813		
POWELL INDUSTRIES INC	EQUITY	739128106	36	1,925	SH	DEFINED	1		1,925	
POWER INTEGRATIONS INC	EQUITY	739276103	384	16,802	SH	DEFINED	6, 7, 8	16802		
POWER INTEGRATIONS, INC.	EQUITY	739276103	179	7,857	SH	DEFINED	1		7,857	
POWER-ONE, INC.	EQUITY	739308104	374	35,883	SH	DEFINED	1		35,883	
POWER-ONE INC	EQUITY	739308104	3	250	SH	DEFINED	5	250		
POWER-ONE INC	EQUITY	739308104	488	46,845	SH	DEFINED	6, 7, 8	46845		
POWERWAVE TECHNOLOGIES IN	EQUITY	739363109	1652	95,604	SH	DEFINED	6, 7, 8	95604		
POWERWAVE TECHNOLOGIES INC	EQUITY	739363109	1667	96,462	SH	DEFINED	1		96,462	
POZEN INC	EQUITY	73941U102	29	5,597	SH	DEFINED	6, 7, 8	5597		
POZEN INC.	EQUITY	73941U102	30	5,798	SH	DEFINED	1		5,798	
PPG INDS INC	EQUITY	693506107	27	530	SH	DEFINED	5	530		
PPG INDS INC	EQUITY	693506107	5057	97,770	SH	DEFINED	6, 7, 8	97770		
PPG INDUSTRIES, INC.	EQUITY	693506107	5331	103,082	SH	DEFINED	1		103,082	
PPL CORP	EQUITY	69351T106	16	460	SH	DEFINED	5	460		
PPL CORP	EQUITY	69351T106	2855	81,910	SH	DEFINED	6, 7, 8	81910		
PPL CORPORATION	EQUITY	69351T106	3015	86,502	SH	DEFINED	1		86,502	
PRAECIS PHARMACEUTICALS I	EQUITY	739421105	85	14,636	SH	DEFINED	6, 7, 8	14636		
PRAECIS PHARMACEUTICALS INC	EQUITY	739421105	91	15,599	SH	DEFINED	1		15,599	
PRAXAIR INC	EQUITY	74005P104	28	500	SH	DEFINED	5	500		
PRAXAIR INC	EQUITY	74005P104	6026	109,060	SH	DEFINED	6, 7, 8	109060		
PRAXAIR INC	EQUITY	74005P104	4221	76,400	SH	DEFINED	2		76400	
PRAXAIR, INC.	EQUITY	74005P104	6304	114,106	SH	DEFINED	1		114,106	
PRE PAID LEGAL SVCS INC	EQUITY	740065107	97	4,419	SH	DEFINED	6, 7, 8	4419		
PRECISE SOFTWARE SOLUTION	EQUITY	M41450103	296	14,308	SH	DEFINED	6, 7, 8	14308		
PRECISION CASTPARTS CORP	EQUITY	740189105	1768	62,600	SH	DEFINED	6, 7, 8	62600		
PRECISION CASTPARTS CORP.	EQUITY	740189105	1781	63,041	SH	DEFINED	1		63,041	
PRENTISS PTYS TR	EQUITY	740706106	275	10,008	SH	DEFINED	6, 7, 8	10008		
PRENTISS PROPERTIES TRUST	EQUITY	740706106	287	10,471	SH	DEFINED	1		10,471	
PREPAID LEGAL SERVICES, INC.	EQUITY	740065107	102	4,642	SH	DEFINED	1		4,642	
PRESIDENTIAL LIFE CORP	EQUITY	740884101	143	6,967	SH	DEFINED	6, 7, 8	6967		
PRESIDENTIAL LIFE CORP.	EQUITY	740884101	149	7,240	SH	DEFINED	1		7,240	
PRESSTEK INC	EQUITY	741113104	85	9,269	SH	DEFINED	1		9,269	
PRESSTEK INC	EQUITY	741113104	81	8,806	SH	DEFINED	6, 7, 8	8806		
PRI AUTOMATION INC	EQUITY	69357H106	212	10,351	SH	DEFINED	6, 7, 8	10351		
PRI AUTOMATION INC.	EQUITY	69357H106	148	7,250	SH	DEFINED	1		7,250	
PRICE COMMUNICATIONS CO.	EQUITY	741437305	1839	96,328	SH	DEFINED	1		96,328	
PRICE COMMUNICATIONS CORP	EQUITY	741437305	1824	95,573	SH	DEFINED	6, 7, 8	95573		
PRICE LEGACY CORP PFD	EQUITY	74144P205	89	5,900	SH	DEFINED	1		5,900	
PRICE T ROWE GROUP INC	EQUITY	74144T108	14	390	SH	DEFINED	5	390		
PRICE T ROWE GROUP INC	EQUITY	74144T108	1813	52,190	SH	DEFINED	6, 7, 8	52190		
PRICELINE COM INC	EQUITY	741503106	173	29,643	SH	DEFINED	6, 7, 8	29643		
PRICELINE.COM INC.	EQUITY	741503106	180	30,945	SH	DEFINED	1		30,945	
PRICESMART INC	EQUITY	741511109	41	1,180	SH	DEFINED	6, 7, 8	1180		
PRICESMART, INC.	EQUITY	741511109	44	1,249	SH	DEFINED	1		1,249	
PRIDE INTERNATIONAL	EQUITY	74153Q102	2456	162,672	SH	DEFINED	1		162,672	
PRIDE INTL INC DEL	EQUITY	74153Q102	2624	173,775	SH	DEFINED	6, 7, 8	173775		
PRIMA ENERGY CORP	EQUITY	741901201	64	2,958	SH	DEFINED	1		2,958	

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PRIMA ENERGY CORP	EQUITY	741901201	61	2,785	SH	DEFINED	6, 7, 8	2785		
PRIME GROUP REALTY TRUST	EQUITY	74158J103	19	2,082	SH	DEFINED	1		2,082	
PRIME GROUP REALTY TRUST	EQUITY	74158J103	17	1,846	SH	DEFINED	6, 7, 8	1846		
PRIME HOSPITALITY CORP	EQUITY	741917108	159	14,357	SH	DEFINED	6, 7, 8	14357		
PRIME HOSPITALITY CORP.	EQUITY	741917108	165	14,943	SH	DEFINED	1		14,943	
PRIMEDIA INC	EQUITY	74157K853	20	3,153	SH	DEFINED	1		3,153	
PRINCETON REVIEW INC	EQUITY	742352107	3686	481,800	SH	DEFINED	2		481800	
PRINCIPAL FINANCIAL GROUP	EQUITY	74251V102	696	29,000	SH	DEFINED	6, 7, 8	29000		
PRIORITY HEALTHCARE	EQUITY	74264T102	8	231	SH	DEFINED	1		231	
PRIORITY HEALTHCARE CORP	EQUITY	74264T102	242	6,865	SH	DEFINED	6, 7, 8	6865		
PRIORITY HEALTHCARE CORP	EQUITY	74264T102	1760	50,000	SH	DEFINED	2		50000	
PRIVATE MEDIA GROUP INC	EQUITY	74266R104	41	4,190	SH	DEFINED	1		4,190	
PRIVATE MEDIA GROUP INC	EQUITY	74266R104	40	4,062	SH	DEFINED	6, 7, 8	4062		
PRIZE ENERGY CORP	EQUITY	74267L106	29	1,253	SH	DEFINED	1		1,253	
PRIZE ENERGY CORP	EQUITY	74267L106	29	1,253	SH	DEFINED	6, 7, 8	1253		
PROASSURANCE CORP	EQUITY	74267C106	129	7,330	SH	DEFINED	6, 7, 8	7330		
PROASSURANCE CORPORATION	EQUITY	74267C106	133	7,581	SH	DEFINED	1		7,581	
PROBUSINESS SERVICES INC	EQUITY	742674104	94	5,008	SH	DEFINED	6, 7, 8	5008		
PROBUSINESS SERVICES INC.	EQUITY	742674104	99	5,288	SH	DEFINED	1		5,288	
PROCTER & GAMBLE CO	EQUITY	742718109	320	4,050	SH	DEFINED	5	4050		
PROCTER & GAMBLE CO	EQUITY	742718109	52174	659,340	SH	DEFINED	6, 7, 8	659340		
PROCTER & GAMBLE CO.	EQUITY	742718109	54721	691,536	SH	DEFINED	1		691,536	
PROCTER + GAMBLE CO	EQUITY	742718109	4843	61,200	SH	DEFINED	2		61200	
PROFESSIONAL DETAILING, INC.	EQUITY	69329V100	51	2,290	SH	DEFINED	1		2,290	
PROFIT RECOVERY GROUP INT	EQUITY	743168106	94	11,535	SH	DEFINED	6, 7, 8	11535		
PROGENICS PHARMACEUTICALS	EQUITY	743187106	44	2,391	SH	DEFINED	1		2,391	
PROGENICS PHARMACEUTICALS	EQUITY	743187106	42	2,259	SH	DEFINED	6, 7, 8	2259		
Progress Energy	EQUITY	743263105	7880	175,000	SH	DEFINED	4		175,000	
PROGRESS ENERGY INC	EQUITY	743263105	31	680	SH	DEFINED	5	680		
PROGRESS ENERGY INC	EQUITY	743263105	4166	92,510	SH	DEFINED	6, 7, 8	92510		
PROGRESS ENERGY INC.	EQUITY	743263105	4489	99,689	SH	DEFINED	1		99,689	
PROGRESS SOFTWARE CORP	EQUITY	743312100	145	8,384	SH	DEFINED	6, 7, 8	8384		
PROGRESS SOFTWARE CORP.	EQUITY	743312100	153	8,837	SH	DEFINED	1		8,837	
PROGRESSIVE CORP OHIO	EQUITY	743315103	34	230	SH	DEFINED	5	230		
PROGRESSIVE CORP OHIO	EQUITY	743315103	4630	31,010	SH	DEFINED	6, 7, 8	31010		
PROGRESSIVE CORP.	EQUITY	743315103	4962	33,234	SH	DEFINED	1		33,234	
PROLOGIS TR SH BEN INT	EQUITY	743410102	22843	1,061,960	SH	Sole	3	873590		188370
PROLOGIS TRUST	EQUITY	743410102	21	961	SH	DEFINED	1		961	
PROMISTAR FINANCIAL CORP.	EQUITY	74342Y107	125	5,098	SH	DEFINED	1		5,098	
PROMISTAR FINL CORP	EQUITY	74342Y107	118	4,811	SH	DEFINED	6, 7, 8	4811		
PROQUEST CO.	EQUITY	74346P102	149	4,397	SH	DEFINED	1		4,397	
PROQUEST COMPANY	EQUITY	74346P102	142	4,180	SH	DEFINED	6, 7, 8	4180		
PROSPERITY BANCSHARES INC	EQUITY	743606105	45	1,665	SH	DEFINED	1		1,665	
PROSPERITY BANCSHARES INC	EQUITY	743606105	45	1,665	SH	DEFINED	6, 7, 8	1665		
PROTECTION ONE ALARM	CORPBOND	743659A18	7,960	9,045,000	PRN	DEFINED	1			9,05,000
PROTECTIVE LIFE CORP	EQUITY	743674103	2410	83,300	SH	DEFINED	6, 7, 8	83300		
PROTECTIVE LIFE CORP COM	EQUITY	743674103	2424	83,804	SH	DEFINED	1		83,804	
PROTEIN DESIGN LABS COM	EQUITY	74369L103	21927	668,508	SH	Sole	3	656908		11600
PROTEIN DESIGN LABS INC	EQUITY	74369L103	3582	108,790	SH	DEFINED	6, 7, 8	108790		

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PROTEIN DESIGN LABS, INC.	EQUITY	74369L103	3608	109,992	SH	DEFINED	1		109,992	
PROTON ENERGY SYS INC	EQUITY	74371K101	83	10,058	SH	DEFINED	6, 7, 8	10058		
PROTON ENERGY SYSTEMS	EQUITY	74371K101	87	10,512	SH	DEFINED	1		10,512	
PROVIDENT BANCORP INC	EQUITY	743835100	29	997	SH	DEFINED	1		997	
PROVIDENT BANCORP INC MON	EQUITY	743835100	29	997	SH	DEFINED	6, 7, 8	997		
PROVIDENT BANKSHARES CORP	EQUITY	743859100	201	8,277	SH	DEFINED	6, 7, 8	8277		
PROVIDENT BANKSHARES CORP.	EQUITY	743859100	210	8,646	SH	DEFINED	1		8,646	
PROVIDENT FINANCIAL GROUP	EQUITY	743866105	1579	60,100	SH	DEFINED	1		60,100	
PROVIDENT FINL GROUP INC	EQUITY	743866105	1572	59,800	SH	DEFINED	6, 7, 8	59800		
Providian Capital	CORPBOND	743973AA7	871	4,000,000	PRN	DEFINED	4		4,000,000	
PROVIDIAN FINANCIAL CORP.	EQUITY	74406A102	482	135,831	SH	DEFINED	1		135,831	
PROVIDIAN FINL CORP	EQUITY	74406A102	3	890	SH	DEFINED	5	890		
PROVIDIAN FINL CORP	EQUITY	74406A102	458	129,140	SH	DEFINED	6, 7, 8	129140		
PROVINCE HEALTHCARE CO	EQUITY	743977100	599	19,398	SH	DEFINED	6, 7, 8	19398		
PROVINCE HEALTHCARE CO.	EQUITY	743977100	294	9,527	SH	DEFINED	1		9,527	
PROXIM INC	EQUITY	744284100	78	7,840	SH	DEFINED	6, 7, 8	7840		
PROXIM, INC.	EQUITY	744284100	81	8,213	SH	DEFINED	1		8,213	
PRUDENTIAL CORP. PLC ADR	EQUITY	74435K204	395	16,850	SH	DEFINED	1		16,850	
PRUDENTIAL FINANCIAL INC	EQUITY	744320102	121162	3,650,550	SH	DEFINED	1		3,650,550	
PRUDENTIAL PLC	EQUITY	74435K204	387	16,850	SH	DEFINED	6, 7, 8	16850		
PS BUSINESS PARKS, INC.	EQUITY	69360J107	118	3,751	SH	DEFINED	1		3,751	
PS BUSINESS PKS INC CA COM	EQUITY	69360J107	9601	304,800	SH	Sole	3	259300		45500
PS BUSINESS PKS INC CALIF	EQUITY	69360J107	112	3,567	SH	DEFINED	6, 7, 8	3567		
PSEG ENERGY HOLDINGS	EQUITY	744573106	3975	94,207	SH	DEFINED	1		94,207	
PSS WORLD MED INC	EQUITY	69366A100	186	22,841	SH	DEFINED	6, 7, 8	22841		
PSS WORLD MEDICAL, INC	EQUITY	69366A100	196	24,062	SH	DEFINED	1		24,062	
PUBLIC STORAGE INC	EQUITY	74460D109	23	694	SH	DEFINED	1		694	
PUBLIC SVC CO N MEX	EQUITY	744499104	1679	60,066	SH	DEFINED	6, 7, 8	60066		
PUBLIC SVC ENTERPRISE GRO	EQUITY	744573106	27	650	SH	DEFINED	5	650		
PUBLIC SVC ENTERPRISE GRO	EQUITY	744573106	3700	87,700	SH	DEFINED	6, 7, 8	87700		
Public Svc Enterprise Group	EQUITY	744573106	5063	120,000	SH	DEFINED	4		120,000	
PUGET ENEGY INC.	EQUITY	745310102	2995	136,808	SH	DEFINED	1		136,808	
PUGET ENERGY INC NEW	EQUITY	745310102	2978	136,060	SH	DEFINED	6, 7, 8	136060		
PULITZER INC	EQUITY	745769109	135	2,650	SH	DEFINED	6, 7, 8	2650		
PULITZER INC.	EQUITY	745769109	143	2,797	SH	DEFINED	1		2,797	
PULTE HOMES INC	EQUITY	745867101	8	180	SH	DEFINED	5	180		
PULTE HOMES INC	EQUITY	745867101	2511	56,220	SH	DEFINED	6, 7, 8	56220		
PULTE HOMES INC.	EQUITY	745867101	2590	57,971	SH	DEFINED	1		57,971	
PUMA TECHNOLOGY INC	EQUITY	745887109	29	11,325	SH	DEFINED	1		11,325	
PUMATECH INC	EQUITY	745887109	28	10,983	SH	DEFINED	6, 7, 8	10983		
PURE RES INC	EQUITY	74622E102	78	3,864	SH	DEFINED	6, 7, 8	3864		
PURE RESOURCES INC	EQUITY	74622E102	83	4,129	SH	DEFINED	1		4,129	
PYR ENERGY CORP	EQUITY	693677106	8	4,097	SH	DEFINED	1		4,097	
PYR ENERGY CORP	EQUITY	693677106	8	4,097	SH	DEFINED	6, 7, 8	4097		
QLOGIC CORP	EQUITY	747277101	13	290	SH	DEFINED	5	290		
QLOGIC CORP	EQUITY	747277101	1839	41,310	SH	DEFINED	6, 7, 8	41310		
QLOGIC CORP	EQUITY	747277101	4990	112,100	SH	DEFINED	2		112100	
QLOGIC CORP COM	EQUITY	747277101	7059	158,600	SH	Sole	3	134800		23800
QLOGIC CORP.	EQUITY	747277101	1990	44,719	SH	DEFINED	1		44,719	
QRS CORP	EQUITY	74726X105	58	4,115	SH	DEFINED	6, 7, 8	4115		

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QRS CORP.	EQUITY	74726X105	61	4,329	SH	DEFINED	1		4,329	
QUAKER CHEM CORP	EQUITY	747316107	50	2,434	SH	DEFINED	6, 7, 8	2434		
QUAKER CHEM CORP COM	EQUITY	747316107	50	2,434	SH	DEFINED	1		2,434	
QUAKER CITY BANCORP INC	EQUITY	74731K106	40	1,336	SH	DEFINED	1		1,336	
QUAKER CITY BANCORP INC	EQUITY	74731K106	36	1,222	SH	DEFINED	6, 7, 8	1222		
QUAKER FABRIC CORP NEW	EQUITY	747399103	30	3,668	SH	DEFINED	6, 7, 8	3668		
QUAKER FABRIC CORP.	EQUITY	747399103	32	3,909	SH	DEFINED	1		3,909	
QUALCOMM INC	EQUITY	747525103	121	2,390	SH	DEFINED	5	2390		
QUALCOMM INC	EQUITY	747525103	20237	400,740	SH	DEFINED	6, 7, 8	400740		
QUALCOMM INC	EQUITY	747525103	33329	659,975	SH	DEFINED	2		659975	
QUALCOMM, INC.	EQUITY	747525103	32272	639,048	SH	DEFINED	1		639,048	
QUANEX CORP	EQUITY	747620102	122	4,306	SH	DEFINED	6, 7, 8	4306		
QUANEX CORP.	EQUITY	747620102	126	4,458	SH	DEFINED	1		4,458	
QUANTA SERVICES, INC.	EQUITY	74762E102	1562	101,214	SH	DEFINED	1		101,214	
QUANTA SVCS INC	EQUITY	74762E102	1559	101,045	SH	DEFINED	6, 7, 8	101045		
QUANTUM CORP	EQUITY	747906204	1860	188,800	SH	DEFINED	6, 7, 8	188800		
QUANTUM CORP DLT & STORAGE	EQUITY	747906204	1872	190,045	SH	DEFINED	1		190,045	
Quest Diagnostics	EQUITY	74834L100	2216	30,900	SH	DEFINED	4		30,900	
QUEST DIAGNOSTICS INC	EQUITY	74834L100	8326	116,100	SH	DEFINED	6, 7, 8	116100		
QUEST DIAGNOSTICS, INC.	EQUITY	74834L100	8454	117,888	SH	DEFINED	1		117,888	
QUEST SOFTWARE INC	EQUITY	74834T103	8	379	SH	DEFINED	1		379	
QUESTAR CORP	EQUITY	748356102	4031	160,900	SH	DEFINED	6, 7, 8	160900		
QUESTAR CORP.	EQUITY	748356102	4072	162,548	SH	DEFINED	1		162,548	
QUICKSILVER RESOURCES INC	EQUITY	74837R104	47	2,449	SH	DEFINED	1		2,449	
QUICKSILVER RESOURCES INC	EQUITY	74837R104	44	2,285	SH	DEFINED	6, 7, 8	2285		
QUICKSILVER, INC.	EQUITY	74838C106	113	6,586	SH	DEFINED	1		6,586	
QUIKSILVER INC	EQUITY	74838C106	109	6,314	SH	DEFINED	6, 7, 8	6314		
QUINTILES TRANSNATIONAL C	EQUITY	748767100	6	370	SH	DEFINED	5	370		
QUINTILES TRANSNATIONAL C	EQUITY	748767100	813	50,550	SH	DEFINED	6, 7, 8	50550		
QUINTILES TRANSNATIONAL CORP.	EQUITY	748767100	873	54,376	SH	DEFINED	1		54,376	
QUIXOTE CORP	EQUITY	749056107	36	1,914	SH	DEFINED	1		1,914	
QUIXOTE CORP	EQUITY	749056107	34	1,788	SH	DEFINED	6, 7, 8	1788		
QUOVADX INC	EQUITY	74913K106	125	13,711	SH	DEFINED	6, 7, 8	13711		
QWEST COMMUNICATIONS INTL	EQUITY	749121109	73	5,200	SH	DEFINED	5	5200		
QWEST COMMUNICATIONS INTL	EQUITY	749121109	10409	736,640	SH	DEFINED	6, 7, 8	736640		
QWEST COMMUNICATIONS INTL.	EQUITY	749121109	16445	1,163,803	SH	DEFINED	1		1,163,803	
R & B FALCON CORP.	EQUITY	690078109	4812	142,281	SH	DEFINED	1		142,281	
R & G FINANCIAL CORP	EQUITY	749136107	53	3,077	SH	DEFINED	6, 7, 8	3077		
R G S ENERGY GROUP INC	EQUITY	74956K104	418	11,110	SH	DEFINED	6, 7, 8	11110		
R H DONNELLEY CORP	EQUITY	74955W307	261	8,991	SH	DEFINED	6, 7, 8	8991		
R&G FINANCIAL CO.	EQUITY	749136107	54	3,177	SH	DEFINED	1		3,177	
R. R. DONNELLEY AND SONS CO.	EQUITY	257867101	1542	51,938	SH	DEFINED	1		51,938	
R.H. DONNELLEY CORP.	EQUITY	74955W307	273	9,383	SH	DEFINED	1		9,383	
R.O.C. TAIWAN FUND	EQUITY	749651105	1625	342,000	SH	DEFINED	1		342,000	
RADIAN GROUP INC	EQUITY	750236101	6507	151,500	SH	DEFINED	6, 7, 8	151500		
RADIAN GROUP INC COM	EQUITY	750236101	90317	2,102,850	SH	Sole	3	2002750		100100
RADIAN GROUP, INC.	EQUITY	750236101	4918	114,514	SH	DEFINED	1		114,514	
RADIANT SYSTEMS INC	EQUITY	75025N102	50	4,362	SH	DEFINED	6, 7, 8	4362		
RADIANT SYSTEMS, INC.	EQUITY	75025N102	52	4,527	SH	DEFINED	1		4,527	
RADIO ONE INC -CL D	EQUITY	75040P405	8	463	SH	DEFINED	1		463	

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RADIO ONE INC CL D NON VTG	EQUITY	75040P405	49298	2,737,264	SH	Sole	3	2684164		53100
RADIO SHACK CORP	EQUITY	750438103	17	560	SH	DEFINED	5	560		
RADIO SHACK CORP	EQUITY	750438103	2282	75,830	SH	DEFINED	6, 7, 8	75830		
RADIO SHACK CORP.	EQUITY	750438103	2483	82,481	SH	DEFINED	1		82,481	
RADISYS CORP	EQUITY	750459109	89	4,536	SH	DEFINED	6, 7, 8	4536		
RADISYS CORP.	EQUITY	750459109	96	4,908	SH	DEFINED	1		4,908	
RAILAMERICA INC	EQUITY	750753105	94	6,525	SH	DEFINED	1		6,525	
RAILAMERICA INC	EQUITY	750753105	90	6,232	SH	DEFINED	6, 7, 8	6232		
RAILWORKS CORP	EQUITY	750789109	73	471,100	SH	DEFINED	2		471100	
RAINBOW TECHNOLOGIES INC	EQUITY	750862104	58	7,787	SH	DEFINED	1		7,787	
RAINBOW TECHNOLOGIES INC	EQUITY	750862104	54	7,347	SH	DEFINED	6, 7, 8	7347		
RALCORP HLDGS INC NEW	EQUITY	751028101	218	9,610	SH	DEFINED	6, 7, 8	9610		
RALCORP HOLDINGS, INC.	EQUITY	751028101	227	10,018	SH	DEFINED	1		10,018	
RAMBUS INC DEL	EQUITY	750917106	189	23,709	SH	DEFINED	6, 7, 8	23709		
RAMBUS INC.	EQUITY	750917106	198	24,825	SH	DEFINED	1		24,825	
RANGE RES CORP	EQUITY	75281A109	71	15,496	SH	DEFINED	6, 7, 8	15496		
RANGE RESOURCES CORP	EQUITY	75281A109	73	16,074	SH	DEFINED	1		16,074	
RARE HOSPITALITY INTERNATIONAL	EQUITY	753820109	147	6,506	SH	DEFINED	1		6,506	
RARE HOSPITALITY INTL INC	EQUITY	753820109	139	6,161	SH	DEFINED	6, 7, 8	6161		
RATIONAL SOFTWARE CORP	EQUITY	75409P202	4689	240,440	SH	DEFINED	6, 7, 8	240440		
RATIONALE SOFTWARE CORP	EQUITY	75409P202	4740	243,057	SH	DEFINED	1		243,057	
RAYMOND JAMES FINANCIAL I	EQUITY	754730109	425	11,977	SH	DEFINED	6, 7, 8	11977		
RAYMOND JAMES FINANCIAL, INC.	EQUITY	754730109	445	12,525	SH	DEFINED	1		12,525	
RAYONIER INC	EQUITY	754907103	4422	87,624	SH	DEFINED	6, 7, 8	87624		
RAYONIER, INC.	EQUITY	754907103	4440	87,969	SH	DEFINED	1		87,969	
RAYOVAC CORP	EQUITY	755081106	104	5,920	SH	DEFINED	6, 7, 8	5920		
RAYOVAC CORP.	EQUITY	755081106	108	6,148	SH	DEFINED	1		6,148	
RAYTHEON CO	EQUITY	755111507	40	1,220	SH	DEFINED	5	1220		
RAYTHEON CO	EQUITY	755111507	5366	165,270	SH	DEFINED	6, 7, 8	165270		
RAYTHEON CO.	EQUITY	755111507	6721	206,994	SH	DEFINED	1		206,994	
RCN CORP	EQUITY	749361101	31	10,422	SH	DEFINED	6, 7, 8	10422		
RCN CORP.	EQUITY	749361101	32	10,940	SH	DEFINED	1		10,940	
READERS DIGEST ASSN INC	EQUITY	755267101	3947	171,000	SH	DEFINED	6, 7, 8	171000		
READER'S DIGEST ASSOC., INC. CLASS A	EQUITY	755267101	2824	122,365	SH	DEFINED	1		122,365	
READ-RITE CORP	EQUITY	755246105	226	34,205	SH	DEFINED	6, 7, 8	34205		
READ-RITE CORP.	EQUITY	755246105	236	35,735	SH	DEFINED	1		35,735	
REAL NETWORKS INC	EQUITY	75605L104	1461	246,000	SH	DEFINED	2		246000	
REALNETWORKS, INC.	EQUITY	75605L104	6	1,004	SH	DEFINED	1		1,004	
REALTY INCOME CORP	EQUITY	756109104	307	10,433	SH	DEFINED	6, 7, 8	10433		
REALTY INCOME CORP COM	EQUITY	756109104	3869	131,600	SH	Sole	3	131600		
REALTY INCOME CORP.	EQUITY	756109104	320	10,889	SH	DEFINED	1		10,889	
RECKSON ASSOC REALTY CORP.	EQUITY	75621K106	284	12,170	SH	DEFINED	1		12,170	
RECKSON ASSOC REALTY CORP-B	EQUITY	75621K304	8849	346,900	SH	DEFINED	1		346,900	
RECKSON ASSOCS RLTY CL B	EQUITY	75621K304	3390	132,900	SH	Sole	3	132900		
RECKSON ASSOCS RLTY COM	EQUITY	75621K106	21823	934,200	SH	Sole	3	800000		134200
RECKSON ASSOCS RLTY CORP	EQUITY	75621K106	272	11,649	SH	DEFINED	6, 7, 8	11649		
RECOTON CORP	EQUITY	756268108	42	3,091	SH	DEFINED	6, 7, 8	3091		
RECOTON CORP.	EQUITY	756268108	44	3,263	SH	DEFINED	1		3,263	
RED HAT INC	EQUITY	756577102	56	7,832	SH	DEFINED	6, 7, 8	7832		
RED HAT, INC.	EQUITY	756577102	60	8,458	SH	DEFINED	1		8,458	

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REDBACK NETWORKS INC	EQUITY	757209101	6	1,476	SH	DEFINED	1		1,476	
REDWOOD TR INC	EQUITY	758075402	49	2,035	SH	DEFINED	6, 7, 8	2035		
REDWOOD TRUST, INC.	EQUITY	758075402	49	2,035	SH	DEFINED	1		2,035	
Reebok International	EQUITY	758110100	530	20,000	SH	DEFINED	4		20,000	
REEBOK INTERNATIONAL, LTD.	EQUITY	758110100	706	26,638	SH	DEFINED	1		26,638	
REEBOK INTL LTD	EQUITY	758110100	5	180	SH	DEFINED	5	180		
REEBOK INTL LTD	EQUITY	758110100	719	27,145	SH	DEFINED	6, 7, 8	27145		
REGAL BELOIT CORP	EQUITY	758750103	134	6,133	SH	DEFINED	6, 7, 8	6133		
REGAL-BELOIT CORP.	EQUITY	758750103	139	6,369	SH	DEFINED	1		6,369	
REGENCY CENTERS CORPORATION	EQUITY	758849103	217	7,833	SH	DEFINED	1		7,833	
REGENCY CTRS CORP	EQUITY	758849103	207	7,463	SH	DEFINED	6, 7, 8	7463		
REGENCY CTRS CORP COM	EQUITY	758849103	14655	528,100	SH	Sole	3	474200		53900
REGENERATION TECH INC DEL	EQUITY	75886N100	40	3,909	SH	DEFINED	6, 7, 8	3909		
REGENERATION TECHNOLOGIES	EQUITY	75886N100	42	4,159	SH	DEFINED	1		4,159	
REGENERON PHARMACEUTICALS	EQUITY	75886F107	212	7,512	SH	DEFINED	6, 7, 8	7512		
REGENERON PHARMACEUTICALS INC.	EQUITY	75886F107	221	7,861	SH	DEFINED	1		7,861	
REGENT COMMUNICATIONS INC	EQUITY	758865109	37	5,524	SH	DEFINED	6, 7, 8	5524		
REGENT COMMUNICATIONS, INC	EQUITY	758865109	38	5,692	SH	DEFINED	1		5,692	
REGIONS FINANCIAL CORP.	EQUITY	758940100	3093	103,319	SH	DEFINED	1		103,319	
REGIONS FINL CORP	EQUITY	758940100	21	710	SH	DEFINED	5	710		
REGIONS FINL CORP	EQUITY	758940100	2890	96,190	SH	DEFINED	6, 7, 8	96190		
REGIS CORP MINN	EQUITY	758932107	454	17,598	SH	DEFINED	6, 7, 8	17598		
REGIS CORP.	EQUITY	758932107	308	11,934	SH	DEFINED	1		11,934	
REGISTER COM INC	EQUITY	759146101	65	5,683	SH	DEFINED	6, 7, 8	5683		
REGISTER.COM	EQUITY	759146101	69	5,970	SH	DEFINED	1		5,970	
REHAB CARE GROUP	EQUITY	759148109	140	4,737	SH	DEFINED	1		4,737	
REHABCARE GROUP INC	EQUITY	759148109	229	7,728	SH	DEFINED	6, 7, 8	7728		
REINSURANCE GROUP OF	EQUITY	759351109	3	85	SH	DEFINED	1		85	
RELIANCE STEEL & ALUMINIUM CO.	EQUITY	759509102	209	7,964	SH	DEFINED	1		7,964	
RELIANCE STEEL & ALUMINUM	EQUITY	759509102	396	15,085	SH	DEFINED	6, 7, 8	15085		
RELIANT ENERGY INC	EQUITY	75952J108	25	930	SH	DEFINED	5	930		
RELIANT ENERGY INC	EQUITY	75952J108	3741	141,080	SH	DEFINED	6, 7, 8	141080		
RELIANT ENERGY, INC.	EQUITY	75952J108	3927	148,095	SH	DEFINED	1		148,095	
RELIANT RESOURCES INC	EQUITY	75952B105	7	415	SH	DEFINED	1		415	
REMEC INC	EQUITY	759543101	144	14,419	SH	DEFINED	6, 7, 8	14419		
REMEC, INC.	EQUITY	759543101	150	15,007	SH	DEFINED	1		15,007	
REMINGTON OIL & GAS CORP	EQUITY	759594302	90	5,192	SH	DEFINED	1		5,192	
REMINGTON OIL & GAS CORP	EQUITY	759594302	84	4,829	SH	DEFINED	6, 7, 8	4829		
RENAISSANCE LEARNING INC	EQUITY	75968L105	68	2,231	SH	DEFINED	6, 7, 8	2231		
RENAISSANCE LEARNING, INC.	EQUITY	75968L105	71	2,341	SH	DEFINED	1		2,341	
Renaissancere	CORPBOND	759936AC1	4327	5,000,000	PRN	DEFINED	4		5,000,000	
RENAL CARE GROUP INC	EQUITY	759930100	446	13,909	SH	DEFINED	6, 7, 8	13909		
RENAL CARE GROUP, INC.	EQUITY	759930100	468	14,582	SH	DEFINED	1		14,582	
RENT A CTR INC NEW	EQUITY	76009N100	70	2,075	SH	DEFINED	6, 7, 8	2075		
RENT WAY INC	EQUITY	76009U104	47	7,779	SH	DEFINED	6, 7, 8	7779		
RENT-A-CENTER INC	EQUITY	76009N100	72	2,145	SH	DEFINED	1		2,145	
RENT-WAY, INC.	EQUITY	76009U104	49	8,178	SH	DEFINED	1		8,178	
REPSOL S A SPONSORED ADR	EQUITY	76026T205	153	10,500	SH	DEFINED	1		10,500	
REPSOL YPF S A	EQUITY	76026T205	153	10,500	SH	DEFINED	6, 7, 8	10500		
REPUBLIC BANCORP INC	EQUITY	760282103	217	15,665	SH	DEFINED	6, 7, 8	15665		

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REPUBLIC BANCORP KY	EQUITY	760281204	31	2,297	SH	DEFINED	6, 7, 8	2297		
REPUBLIC BANCORP, INC.	EQUITY	760281204	259	18,792	SH	DEFINED	1		18,792	
REPUBLIC BANCSHARES INC	EQUITY	759929102	20	1,534	SH	DEFINED	6, 7, 8	1534		
REPUBLIC BANCSHARES, INC.	EQUITY	759929102	20	1,534	SH	DEFINED	1		1,534	
REPUBLIC SERVICES IN	EQUITY	760759100	4131	206,851	SH	DEFINED	1		206,851	
REPUBLIC SVCS INC	EQUITY	760759100	4104	205,500	SH	DEFINED	6, 7, 8	205500		
REPUBLIC SVCS INC	EQUITY	760759100	8210	411,100	SH	DEFINED	2		411100	
RESEARCH FRONTIERS	EQUITY	760911107	50	2,976	SH	DEFINED	1		2,976	
RESEARCH FRONTIERS INC	EQUITY	760911107	47	2,807	SH	DEFINED	6, 7, 8	2807		
RESMED INC	EQUITY	761152107	24	444	SH	DEFINED	1		444	
RESORTQUEST INTL INC	EQUITY	761183102	26	5,362	SH	DEFINED	1		5,362	
RESORTQUEST INTL INC	EQUITY	761183102	69	14,400	SH	DEFINED	6, 7, 8	14400		
RESOURCE AMERICA INC	EQUITY	761195205	46	4,940	SH	DEFINED	6, 7, 8	4940		
RESOURCE AMERICA, INC.	EQUITY	761195205	49	5,221	SH	DEFINED	1		5,221	
RESOURCES CONNECTION INC	EQUITY	761220105	52	1,973	SH	DEFINED	1		1,973	
RESOURCES CONNECTION INC	EQUITY	761220105	51	1,925	SH	DEFINED	6, 7, 8	1925		
RESPIRONICS INC	EQUITY	761230101	303	8,748	SH	DEFINED	6, 7, 8	8748		
RESPIRONICS INC.	EQUITY	761230101	318	9,170	SH	DEFINED	1		9,170	
RETEK INC	EQUITY	761280109	2095	70,130	SH	DEFINED	6, 7, 8	70130		
RETEK INC	EQUITY	761280109	4821	161,400	SH	DEFINED	2		161400	
RETEK INC COM	EQUITY	761280109	26474	886,323	SH	Sole	3	870823		15500
RETEK INC.	EQUITY	761280109	1870	62,616	SH	DEFINED	1		62,616	
REVLON INC	EQUITY	761525500	16	2,360	SH	DEFINED	6, 7, 8	2360		
REVLON, INC.-CL A	EQUITY	761525500	16	2,360	SH	DEFINED	1		2,360	
REYNOLDS & REYNOLDS CO	EQUITY	761695105	2112	87,100	SH	DEFINED	6, 7, 8	87100		
REYNOLDS AND REYNOLDS CO., CLASS A	EQUITY	761695105	2122	87,502	SH	DEFINED	1		87,502	
REYNOLDS R J TOB HLDGS IN	EQUITY	76182K105	6840	121,500	SH	DEFINED	6, 7, 8	121500		
RF MICRO DEVICES INC	EQUITY	749941100	4009	208,456	SH	DEFINED	1		208,456	
RF MICRODEVICES INC	EQUITY	749941100	3976	206,750	SH	DEFINED	6, 7, 8	206750		
RF MONOLITHICS INC	EQUITY	74955F106	16	4973	SH	DEFINED	6, 7	4973		
RF MONOLITHICS INC COM(OXFORD PTNRS L	EQUITY	74955F106	16	4,973	SH	DEFINED	1		4,973	
RFS HOTEL INVESTORS, INC.	EQUITY	74955J108	95	8,345	SH	DEFINED	1		8,345	
RFS HOTEL INVS INC	EQUITY	74955J108	92	8,112	SH	DEFINED	6, 7, 8	8112		
RGS ENERGY GROUP, INC.	EQUITY	74956K104	436	11,588	SH	DEFINED	1		11,588	
RIBOZYME PHARMACEUTICALS	EQUITY	762567105	15	3,331	SH	DEFINED	6, 7, 8	3331		
RIBOZYME PHARMACEUTICALS INC	EQUITY	762567105	16	3,547	SH	DEFINED	1		3,547	
RICHARDSON ELEC LTD	EQUITY	763165107	19	1,562	SH	DEFINED	1		1,562	
RICHARDSON ELECTRS LTD	EQUITY	763165107	19	1,562	SH	DEFINED	6, 7, 8	1562		
RIGEL PHARMACEUTICALS INC	EQUITY	766559108	37	7,953	SH	DEFINED	1		7,953	
RIGEL PHARMACEUTICALS INC	EQUITY	766559108	35	7,599	SH	DEFINED	6, 7, 8	7599		
RIGGS NATIONAL CORP.	EQUITY	766570105	60	4,324	SH	DEFINED	1		4,324	
RIGGS NATL CORP WASH DC	EQUITY	766570105	57	4,087	SH	DEFINED	6, 7, 8	4087		
RIGHT MANAGEMENT CONSULTANTS	EQUITY	766573109	50	2,909	SH	DEFINED	1		2,909	
RIGHT MGMT CONSULTANTS IN	EQUITY	766573109	47	2,730	SH	DEFINED	6, 7, 8	2730		
RIGHTCHOICE MANAGED CARE	EQUITY	76657T102	88	1,261	SH	DEFINED	1		1,261	
RIGHTCHOICE MANAGED CARE	EQUITY	76657T102	82	1,168	SH	DEFINED	6, 7, 8	1168		
RITE AID CORP	EQUITY	767754104	24	4,703	SH	DEFINED	1		4,703	
RIVERSTONE NETWORKS COM	EQUITY	769320102	47876	2,884,118	SH	Sole	3	2833148		50970
RIVERSTONE NETWORKS INC	EQUITY	769320102	25	1,515	SH	DEFINED	1		1,515	
RIVERSTONE NETWORKS INC	EQUITY	769320102	2158	130,000	SH	DEFINED	2		130000	

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RIVIANA FOODS	EQUITY	769536103	34	1,943	SH	DEFINED	1		1,943	
RIVIANA FOODS INC	EQUITY	769536103	33	1,843	SH	DEFINED	6, 7, 8	1843		
RIVIERA HOLDINGS CORP	EQUITY	769627100	2120	500,000	SH	DEFINED	1		500,000	
RJ Reynolds	EQUITY	76182K105	282	5,000	SH	DEFINED	4		5,000	
RJ REYNOLDS TOBACCO HOLDINGS	EQUITY	76182K105	17321	307,661	SH	DEFINED	1		307,661	
RLI CORP	EQUITY	749607107	96	2,126	SH	DEFINED	6, 7, 8	2126		
RLI CORP.	EQUITY	749607107	100	2,232	SH	DEFINED	1			2,232
ROADWAY CORP	EQUITY	769742107	140	3,804	SH	DEFINED	6, 7, 8	3804		
ROADWAY CORP.	EQUITY	769742107	147	4,010	SH	DEFINED	1			4,010
ROANOKE ELEC STL CORP	EQUITY	769841107	48	3,507	SH	DEFINED	6, 7, 8	3507		
ROANOKE ELECTRIC STEEL CORP	EQUITY	769841107	51	3,680	SH	DEFINED	1			3,680
ROBBINS & MYERS INC	EQUITY	770196103	59	2,524	SH	DEFINED	6, 7, 8	2524		
ROBBINS & MYERS, INC.	EQUITY	770196103	62	2,635	SH	DEFINED	1			2,635
ROBERT HALF INTERNATIONAL INC.	EQUITY	770323103	2147	80,413	SH	DEFINED	1			80,413
ROBERT HALF INTL INC	EQUITY	770323103	15	550	SH	DEFINED	5	550		
ROBERT HALF INTL INC	EQUITY	770323103	1981	74,190	SH	DEFINED	6, 7, 8	74190		
ROCK-TENN CO	EQUITY	772739207	54	3,739	SH	DEFINED	6, 7, 8	3739		
ROCK-TENN CO., CLASS A	EQUITY	772739207	55	3,839	SH	DEFINED	1			3,839
ROCKWELL COLLINS INC	EQUITY	774341101	11	570	SH	DEFINED	5	570		
ROCKWELL COLLINS INC	EQUITY	774341101	1515	77,670	SH	DEFINED	6, 7, 8	77670		
ROCKWELL INTERNATIONAL CORP.	EQUITY	773903109	2863	160,327	SH	DEFINED	1			160,327
ROCKWELL INTL CORP NEW	EQUITY	773903109	10	570	SH	DEFINED	5	570		
ROCKWELL INTL CORP NEW	EQUITY	773903109	2763	154,710	SH	DEFINED	6, 7, 8	154710		
ROGERS CORP	EQUITY	775133101	136	4,489	SH	DEFINED	6, 7, 8	4489		
ROGERS CORP.	EQUITY	775133101	142	4,674	SH	DEFINED	1			4,674
ROHM & HAAS CO	EQUITY	775371107	24	690	SH	DEFINED	5	690		
ROHM & HAAS CO	EQUITY	775371107	3229	93,230	SH	DEFINED	6, 7, 8	93230		
ROHM + HAAS CO	EQUITY	775371107	5123	147,937	SH	DEFINED	2			147937
ROHM AND HAAS CO.	EQUITY	775371107	3450	99,632	SH	DEFINED	1			99,632
ROHN INDS INC	EQUITY	775381106	10	4,837	SH	DEFINED	6, 7, 8	4837		
ROHN INDUSTRIES, INC.	EQUITY	775381106	11	5,240	SH	DEFINED	1			5,240
ROLLINS INC	EQUITY	775711104	815	40,742	SH	DEFINED	6, 7, 8	40742		
ROLLINS, INC.	EQUITY	775711104	818	40,911	SH	DEFINED	1			40,911
ROPER INDS INC NEW	EQUITY	776696106	662	13,378	SH	DEFINED	6, 7, 8	13378		
ROPER INDS INC NEW COM	EQUITY	776696106	31303	632,382	SH	Sole	3	621582		10800
ROPER INDUSTRIES, INC.	EQUITY	776696106	444	8,977	SH	DEFINED	1			8,977
ROSLYN BANCORP INC	EQUITY	778162107	1871	106,900	SH	DEFINED	6, 7, 8	106900		
ROSLYN BANCORP, INC.	EQUITY	778162107	1883	107,600	SH	DEFINED	1			107,600
ROSS STORES INC	EQUITY	778296103	3279	102,200	SH	DEFINED	6, 7, 8	102200		
ROSS STORES INC	EQUITY	778296103	4680	145,900	SH	DEFINED	2			145900
ROSS STORES, INC.	EQUITY	778296103	3298	102,817	SH	DEFINED	1			102,817
ROUSE CO	EQUITY	779273101	14	474	SH	DEFINED	1			474
ROWAN COMPANIES, INC.	EQUITY	779382100	1232	63,626	SH	DEFINED	1			63,626
ROWAN COS INC	EQUITY	779382100	6	290	SH	DEFINED	5	290		
ROWAN COS INC	EQUITY	779382100	1166	60,200	SH	DEFINED	6, 7, 8	60200		
ROXIO INC	EQUITY	780008108	86	5,223	SH	DEFINED	1			5,223
ROXIO INC	EQUITY	780008108	82	4,969	SH	DEFINED	6, 7, 8	4969		
Royal & Sun Alliance	CORPBOND	78004VAB9	8041	7,564,000	PRN	DEFINED	4			7,564,000
ROYAL BANCSHARES OF PENN-A	EQUITY	780081105	23	1,153	SH	DEFINED	1			1,153



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ROYAL BANCSHARES PA INC	EQUITY	780081105	23	1,153	SH	DEFINED	6, 7, 8	1153		
Royal Caribbean	CORPBOND	780153AG7	1407	2,000,000	PRN	DEFINED	4		2,000,000	
Royal Caribbean	CORPBOND	780153AH5	1069	1,375,000	PRN	DEFINED	4		1,375,000	
Royal Caribbean	CORPBOND	780153AL6	2723	3,500,000	PRN	DEFINED	4		3,500,000	
ROYAL CARIBBEAN CRUISES LTD	EQUITY	V7780T103	11	685	SH	DEFINED	2		685	
ROYAL CARIBBEAN CRUISES LTD	EQUITY	V7780T103	2158	133,200	SH	DEFINED	2		133200	
ROYAL DUTCH PETE CO	EQUITY	780257804	325	6,640	SH	DEFINED	5	6640		
ROYAL DUTCH PETE CO	EQUITY	780257804	45004	918,080	SH	DEFINED	6, 7, 8	918080		
ROYAL DUTCH PETE CO	EQUITY	780257804	1000	20,392	SH	DEFINED	6, 7, 8	20392		
ROYAL DUTCH PETROLEUM CO. NY REG SH P	EQUITY	780257804	48455	988,470	SH	DEFINED	1		988,470	
RPC	EQUITY	749660106	56	3,182	SH	DEFINED	1		3,182	
RPC INC	EQUITY	749660106	54	3,082	SH	DEFINED	6, 7, 8	3082		
RPM INC OHIO	EQUITY	749685103	2264	156,581	SH	DEFINED	6, 7, 8	156581		
RPM INC OHIO COM	EQUITY	749685103	16927	1,170,577	SH	Sole	3	1151477		19100
RPM, INC.	EQUITY	749685103	2287	158,193	SH	DEFINED	1		158,193	
RSA SEC INC	EQUITY	749719100	1191	68,200	SH	DEFINED	6, 7, 8	68200		
RSA SECURITY INC.	EQUITY	749719100	1200	68,707	SH	DEFINED	1		68,707	
RTI INTERNATIONAL METALS, INC.	EQUITY	74973W107	69	6,920	SH	DEFINED	1		6,920	
RTI INTL METALS INC	EQUITY	74973W107	67	6,717	SH	DEFINED	6, 7, 8	6717		
RUBY TUESDAY INC	EQUITY	781182100	376	18,250	SH	DEFINED	6, 7, 8	18250		
RUBY TUESDAY, INC.	EQUITY	781182100	397	19,256	SH	DEFINED	1		19,256	
RUDDICK CORP	EQUITY	781258108	1055	65,953	SH	DEFINED	6, 7, 8	65953		
RUDDICK CORP.	EQUITY	781258108	1061	66,348	SH	DEFINED	1		66,348	
RUDOLPH TECHNOLOGIES INC	EQUITY	781270103	94	2,746	SH	DEFINED	6, 7, 8	2746		
RUDOLPH TECHNOLOGIES INC	EQUITY	781270103	5007	145,900	SH	DEFINED	2		145900	
RUDOLPH TECHNOLOGIES INC.	EQUITY	781270103	98	2,849	SH	DEFINED	1		2,849	
RURAL CELLULAR	EQUITY	781904107	4638	56,314	SH	DEFINED	1		2,161	
RURAL CELLULAR CORP	EQUITY	781904107	45	2,001	SH	DEFINED	6, 7, 8	2001		
RUSS BERRIE & CO	EQUITY	782233100	89	2,962	SH	DEFINED	6, 7, 8	2962		
RUSS BERRIE AND CO., INC.	EQUITY	782233100	93	3,103	SH	DEFINED	1		3,103	
RUSSELL CORP	EQUITY	782352108	112	7,471	SH	DEFINED	6, 7, 8	7471		
RUSSELL CORP.	EQUITY	782352108	118	7,874	SH	DEFINED	1		7,874	
RYANS FAMILY STEAK HOUSE	EQUITY	783519101	212	9,782	SH	DEFINED	6, 7, 8	9782		
RYAN'S FAMILY STEAK HOUSES	EQUITY	783519101	220	10,180	SH	DEFINED	1		10,180	
RYDER SYS INC	EQUITY	783549108	4	190	SH	DEFINED	5	190		
RYDER SYS INC	EQUITY	783549108	944	42,638	SH	DEFINED	6, 7, 8	42638		
RYDER SYSTEM, INC.	EQUITY	783549108	995	44,929	SH	DEFINED	1		44,929	
RYERSON TULL INC NEW	EQUITY	78375P107	79	7,170	SH	DEFINED	6, 7, 8	7170		
RYERSON TULL, INC.	EQUITY	78375P107	84	7,676	SH	DEFINED	1		7,676	
RYLAND GROUP	EQUITY	783764103	331	4,522	SH	DEFINED	1		4,522	
RYLAND GROUP INC	EQUITY	783764103	317	4,332	SH	DEFINED	6, 7, 8	4332		
RYLAND GROUP INC COM	EQUITY	783764103	21894	299,100	SH	Sole	3	299100		
S & P 500 FUTURE	EQUITY	84749R100	44	1,603	SH	DEFINED	1		1,603	
S & T BANCORP INC	EQUITY	783859101	181	7,441	SH	DEFINED	6, 7, 8	7441		
S J W CORP COM	EQUITY	784305104	60	699	SH	DEFINED	1		699	
S Y BANCORP INC	EQUITY	785060104	53	1,590	SH	DEFINED	6, 7, 8	1590		
S&T BANCORP, INC.	EQUITY	783859101	190	7,828	SH	DEFINED	1		7,828	
S.Y. BANCORP INC	EQUITY	785060104	56	1,679	SH	DEFINED	1		1,679	
S1 CORPORATION	EQUITY	78463B101	303	18,706	SH	DEFINED	1		18,706	
S1 CORPORATION	EQUITY	78463B101	290	17,898	SH	DEFINED	6, 7, 8	17898		

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SABA SOFTWARE INC	EQUITY	784932105	40	7,712	SH	DEFINED	1		7,712
SABA SOFTWARE INC	EQUITY	784932105	196	37,499	SH	DEFINED	6, 7, 8	37499	
SABRE HLDGS CORP	EQUITY	785905100	18	420	SH	DEFINED	5	420	
SABRE HLDGS CORP	EQUITY	785905100	4016	94,833	SH	DEFINED	6, 7, 8	94833	
SABRE HOLDINGS CORP.	EQUITY	785905100	3332	78,685	SH	DEFINED	1		78,685
Safeco Capital I	CORPBOND	786427AC8	6744	7,500,000	PRN	DEFINED	4		7,500,000
SAFECO CORP	EQUITY	786429100	12	400	SH	DEFINED	5	400	
SAFECO CORP	EQUITY	786429100	1683	54,030	SH	DEFINED	6, 7, 8	54030	
SAFECO CORP.	EQUITY	786429100	1807	58,022	SH	DEFINED	1		58,022
SAFEGUARD SCIENTIFICS INC	EQUITY	786449108	132	37,789	SH	DEFINED	6, 7, 8	37789	
SAFEGUARD SCIENTIFICS, INC.	EQUITY	786449108	140	39,872	SH	DEFINED	1		39,872
SAFENET INC	EQUITY	78645R107	77	4,078	SH	DEFINED	6, 7, 8	4078	
SAFEWAY INC	EQUITY	786514208	27522	659,204	SH	DEFINED	1		659,204
SAFEWAY INC	EQUITY	786514208	66	1,570	SH	DEFINED	5	1570	
SAFEWAY INC	EQUITY	786514208	12703	304,260	SH	DEFINED	6, 7, 8	304260	
SAGA COMMUNICATIONS	EQUITY	786598102	58	2,804	SH	DEFINED	6, 7, 8	2804	
SAGA COMMUNICATIONS, INC. CLASS A	EQUITY	786598102	61	2,931	SH	DEFINED	1		2,931
SAGE INC	EQUITY	786632109	123	3,323	SH	DEFINED	6, 7, 8	3323	
SAGE INC.	EQUITY	786632109	131	3,525	SH	DEFINED	1		3,525
SAKS INC	EQUITY	79377W108	1612	172,600	SH	DEFINED	6, 7, 8	172600	
SAKS INC.	EQUITY	79377W108	1622	173,650	SH	DEFINED	1		173,650
SALEM COMMUNICATION- CLASS A	EQUITY	794093104	62	2,698	SH	DEFINED	1		2,698
SALEM COMMUNICATIONS CORP	EQUITY	794093104	58	2,532	SH	DEFINED	6, 7, 8	2532	
SALIX PHARMACEUTICALS ORD	EQUITY	795435106	6381	315,100	SH	Sole	3	315100	
SALTON INC	EQUITY	795757103	35	1,866	SH	DEFINED	6, 7, 8	1866	
SALTON, INC.	EQUITY	795757103	38	1,995	SH	DEFINED	1		1,995
SAN PAOLO-IMI S P A	EQUITY	799175104	80	3,660	SH	DEFINED	6, 7, 8	3660	
SAN PAOLO-IMI SPA SPONSORED ADR	EQUITY	799175104	80	3,660	SH	DEFINED	1		3,660
SANCHEZ COMPUTER ASSOCIATES	EQUITY	799702105	34	3,941	SH	DEFINED	1		3,941
SANCHEZ COMPUTER ASSOCS I	EQUITY	799702105	33	3,830	SH	DEFINED	6, 7, 8	3830	
SANDERSON FARMS INC	EQUITY	800013104	32	1,519	SH	DEFINED	6, 7, 8	1519	
SANDERSON FARMS, INC.	EQUITY	800013104	32	1,519	SH	DEFINED	1		1,519
SANDISK CORP	EQUITY	80004C101	1222	84,850	SH	DEFINED	6, 7, 8	84850	
SANDISK CORP.	EQUITY	80004C101	1204	83,622	SH	DEFINED	1		83,622
SANDY SPRING BANCORP INC	EQUITY	800363103	140	4,409	SH	DEFINED	6, 7, 8	4409	
SANDY SPRING BANCORP, INC.	EQUITY	800363103	146	4,581	SH	DEFINED	1		4,581
SANGAMO BIOSCIENCES INC	EQUITY	800677106	31	3,321	SH	DEFINED	1		3,321
SANGAMO BIOSCIENCES INC	EQUITY	800677106	29	3,115	SH	DEFINED	6, 7, 8	3115	
SANGSTAT MED CORP	EQUITY	801003104	104	5,305	SH	DEFINED	6, 7, 8	5305	
SANGSTAT MEDICAL CORP.	EQUITY	801003104	109	5,565	SH	DEFINED	1		5,565
SANMINA - SCI CORP	EQUITY	800907107	5000	251,262	SH	DEFINED	1		251,262
SANMINA SCI CORP	EQUITY	800907107	32	1,630	SH	DEFINED	5	1630	
SANMINA SCI CORP	EQUITY	800907107	4631	232,700	SH	DEFINED	6, 7, 8	232700	
SANTANDER BANCORP	EQUITY	802809103	54	2,758	SH	DEFINED	1		2,758
SANTANDER BANCORP	EQUITY	802809103	50	2,552	SH	DEFINED	6, 7, 8	2552	
SANYO ELEC LTD	EQUITY	803038306	82	3,400	SH	DEFINED	6, 7, 8	3400	
SANYO ELECTRIC CO JPY50	EQUITY	803038306	82	3,400	SH	DEFINED	1		3,400
SAPIENT CORP	EQUITY	803062108	3	400	SH	DEFINED	5	400	
SAPIENT CORP	EQUITY	803062108	589	76,328	SH	DEFINED	6, 7, 8	76328	
SAPIENT CORP.	EQUITY	803062108	620	80,355	SH	DEFINED	1		80,355

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SARA LEE CORP	EQUITY	803111103	54	2,450	SH	DEFINED	5	2450		
SARA LEE CORP	EQUITY	803111103	9253	416,220	SH	DEFINED	6, 7, 8	416220		
SARA LEE CORP.	EQUITY	803111103	9671	435,027	SH	DEFINED	1		435,027	
SATCON TECHNOLOGY CORP	EQUITY	803893106	15	2,877	SH	DEFINED	6, 7, 8	2877		
SATCON TECHNOLOGY GROUP	EQUITY	803893106	16	3,071	SH	DEFINED	1		3,071	
SAUER-DANFOSS INC	EQUITY	804137107	26	3,228	SH	DEFINED	6, 7, 8	3228		
SAUER-DANFOSS INC.	EQUITY	804137107	27	3,396	SH	DEFINED	1		3,396	
SAUL CENTERS, INC.	EQUITY	804395101	77	3,604	SH	DEFINED	1		3,604	
SAUL CTRS INC	EQUITY	804395101	71	3,332	SH	DEFINED	6, 7, 8	3332		
SBA COMMUNICATIONS CORP	EQUITY	78388J106	145	11,125	SH	DEFINED	6, 7, 8	11125		
SBA COMMUNICATIONS CORPORATION	EQUITY	78388J106	151	11,631	SH	DEFINED	1		11,631	
SBA COMMUNICATIONS CRP COM	EQUITY	78388J106	58255	4,474,308	SH	Sole	3	4401708		72600
SBC COMMUNICATIONS INC	EQUITY	78387G103	412	10,510	SH	DEFINED	5	10510		
SBC COMMUNICATIONS INC	EQUITY	78387G103	68423	1,746,826	SH	DEFINED	6, 7, 8	1746826		
SBC COMMUNICATIONS INC	EQUITY	78387G103	7723	197,178	SH	DEFINED	2		197178	
SBC COMMUNICATIONS, INC.	EQUITY	78387G103	84150	2,148,328	SH	DEFINED	1		2,148,328	
SBS TECHNOLOGIES INC	EQUITY	78387P103	67	4,571	SH	DEFINED	1		4,571	
SBS TECHNOLOGIES INC	EQUITY	78387P103	63	4,355	SH	DEFINED	6, 7, 8	4355		
SCANA CORP	EQUITY	80589M102	3568	128,203	SH	DEFINED	1		128,203	
SCANA CORP NEW	EQUITY	80589M102	3543	127,300	SH	DEFINED	6, 7, 8	127300		
SCANSOURCE INC	EQUITY	806037107	82	1,725	SH	DEFINED	1		1,725	
SCANSOURCE INC	EQUITY	806037107	78	1,639	SH	DEFINED	6, 7, 8	1639		
SCHAWK INC	EQUITY	806373106	28	2,545	SH	DEFINED	6, 7, 8	2545		
SCHAWK, INC.	EQUITY	806373106	28	2,545	SH	DEFINED	1		2,545	
SCHEIN HENRY INC	EQUITY	806407102	1922	51,900	SH	DEFINED	6, 7, 8	51900		
SCHERING PLOUGH CORP	EQUITY	806605101	27	750	SH	DEFINED	2		750	
SCHERING PLOUGH CORP	EQUITY	806605101	164	4,580	SH	DEFINED	5	4580		
SCHERING PLOUGH CORP	EQUITY	806605101	26625	743,510	SH	DEFINED	6, 7, 8	743510		
SCHERING PLOUGH CORP	EQUITY	806605101	10815	302,000	SH	DEFINED	2		302000	
SCHERING-PLOUGH CORP.	EQUITY	806605101	37257	1,040,398	SH	DEFINED	1		1,040,398	
SCHLUMBERGER	EQUITY	806857108	118	2,150	SH	DEFINED	2		2150	
SCHLUMBERGER LTD	EQUITY	806857108	99	1,800	SH	DEFINED	5	1800		
SCHLUMBERGER LTD	EQUITY	806857108	15034	273,590	SH	DEFINED	6, 7, 8	273590		
SCHLUMBERGER, LTD.	EQUITY	806857108	15779	287,151	SH	DEFINED	1		287,151	
SCHOLASTIC CORP	EQUITY	807066105	2579	51,238	SH	DEFINED	6, 7, 8	51238		
SCHOLASTIC CORP.	EQUITY	807066105	2597	51,602	SH	DEFINED	1		51,602	
SCHOOL SPECIALTY INC	EQUITY	807863105	215	9,395	SH	DEFINED	6, 7, 8	9395		
SCHOOL SPECIALTY, INC.	EQUITY	807863105	114	4,975	SH	DEFINED	1		4,975	
SCHULER HOMES INC	EQUITY	808188106	192	9,656	SH	DEFINED	6, 7, 8	9656		
SCHULER HOMES INC COM	EQUITY	808188106	201	10,107	SH	DEFINED	1		10,107	
SCHULMAN A INC	EQUITY	808194104	613	44,879	SH	DEFINED	6, 7, 8	44879		
SCHULMAN, A. INC.	EQUITY	808194104	619	45,363	SH	DEFINED	1		45,363	
SCHWAB CHARLES CORP	EQUITY	808513105	14208	918,400	SH	DEFINED	2		918400	
SCHWAB CHARLES CORP NEW	EQUITY	808513105	66	4,270	SH	DEFINED	5	4270		
SCHWAB CHARLES CORP NEW	EQUITY	808513105	8940	577,880	SH	DEFINED	6, 7, 8	577880		
SCHWEITZER-MAUDUIT INC.	EQUITY	808541106	117	4,934	SH	DEFINED	1		4,934	
SCHWEITZER-MAUDUIT INTL I	EQUITY	808541106	113	4,765	SH	DEFINED	6, 7, 8	4765		
SCICLONE PHARMACEUTICALS	EQUITY	80862K104	27	9,154	SH	DEFINED	6, 7, 8	9154		
SCICLONE PHARMACEUTICALS, INC.	EQUITY	80862K104	29	9,505	SH	DEFINED	1		9,505	
SCIENTIFIC ATLANTA INC	EQUITY	808655104	12	490	SH	DEFINED	5	490		

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SCIENTIFIC ATLANTA INC	EQUITY	808655104	2073	86,610	SH	DEFINED	6, 7, 8	86610		
SCIENTIFIC GAMES CORP	EQUITY	80874P109	40	4,584	SH	DEFINED	6, 7, 8	4584		
SCIENTIFIC GAMES CORP A	EQUITY	80874P109	40	4,584	SH	DEFINED	1		4,584	
SCIENTIFIC-ATLANTA, INC.	EQUITY	808655104	2212	92,381	SH	DEFINED	1		92,381	
SCIOS INC	EQUITY	808905103	310	13,033	SH	DEFINED	6, 7, 8	13033		
SCIOS INC	EQUITY	808905103	2377	100,000	SH	DEFINED	2		100000	
SCIOS NOVA INC.	EQUITY	808905103	326	13,702	SH	DEFINED	1		13,702	
SCM MICROSYSTEMS INC	EQUITY	784018103	72	4,928	SH	DEFINED	6, 7, 8	4928		
SCM MICROSYSTEMS, INC.	EQUITY	784018103	75	5,118	SH	DEFINED	1		5,118	
SCOTTISH ANNUITY&LIFE ORD	EQUITY	G7885T104	10081	521,000	SH	Sole	3	521000		
SCOTTS CO	EQUITY	810186106	227	4,773	SH	DEFINED	6, 7, 8	4773		
SCOTTS CO.	EQUITY	810186106	238	5,003	SH	DEFINED	1		5,003	
SCP POOL CORP	EQUITY	784028102	155	5,642	SH	DEFINED	6, 7, 8	5642		
SCP POOL CORPORATION	EQUITY	784028102	163	5,954	SH	DEFINED	1		5,954	
SCPIE HLDGS INC	EQUITY	78402P104	83	2,831	SH	DEFINED	6, 7, 8	2831		
SCPIE HOLDINGS, INC.	EQUITY	78402P104	86	2,931	SH	DEFINED	1		2,931	
SCRIPPS CO	EQUITY	811054204	1337	20,263	SH	DEFINED	1		20,263	
SCRIPPS E W CO OHIO	EQUITY	811054204	1319	19,980	SH	DEFINED	6, 7, 8	19980		
SEABOARD CORP	EQUITY	811543107	35	114	SH	DEFINED	6, 7, 8	114		
SEABOARD CORP.	EQUITY	811543107	35	114	SH	DEFINED	1		114	
SEACHANGE INTERNATIONAL, INC.	EQUITY	811699107	177	5,202	SH	DEFINED	1		5,202	
SEACHANGE INTL INC	EQUITY	811699107	169	4,954	SH	DEFINED	6, 7, 8	4954		
SEACHANGE INTL INC COM	EQUITY	811699107	8257	242,000	SH	Sole	3	242000		
SEACOAST BKG CORP FLA	EQUITY	811707108	54	1,164	SH	DEFINED	6, 7, 8	1164		
SEACOAST FINANCIAL SERVICES CO	EQUITY	81170Q106	142	8,276	SH	DEFINED	1		8,276	
SEACOAST FINL SVCS CORP	EQUITY	81170Q106	136	7,959	SH	DEFINED	6, 7, 8	7959		
SEACOR SMIT INC	EQUITY	811904101	488	10,521	SH	DEFINED	6, 7, 8	10521		
SEACOR SMIT, INC.	EQUITY	811904101	263	5,669	SH	DEFINED	1		5,669	
SEACOST BANKING CORP FLA A	EQUITY	811707108	54	1,164	SH	DEFINED	1		1,164	
SEALED AIR CORP	EQUITY	81211K100	1570	38,466	SH	DEFINED	1		38,466	
SEALED AIR CORP NEW	EQUITY	81211K100	11	260	SH	DEFINED	5	260		
SEALED AIR CORP NEW	EQUITY	81211K100	1445	35,410	SH	DEFINED	6, 7, 8	35410		
SEARS ROEBUCK & CO	EQUITY	812387108	10492	220,243	SH	DEFINED	1		220,243	
SEARS ROEBUCK & CO	EQUITY	812387108	48	1,010	SH	DEFINED	5	1010		
SEARS ROEBUCK & CO	EQUITY	812387108	10131	212,648	SH	DEFINED	6, 7, 8	212648		
SEARS ROEBUCK & CO COM	EQUITY	812387108	3811	80,000	SH	Sole	3	80000		
SEATTLE GENETICS INC	EQUITY	812578102	11	1,996	SH	DEFINED	6, 7, 8	1996		
SEATTLE GENETICS INC WA	EQUITY	812578102	11	1,996	SH	DEFINED	1		1,996	
SECOND BANCORP INC	EQUITY	813114105	61	2,806	SH	DEFINED	6, 7, 8	2806		
SECOND BANCORP, INC.	EQUITY	813114105	65	3,010	SH	DEFINED	1		3,010	
SECURE COMPUTING CORP	EQUITY	813705100	177	8,598	SH	DEFINED	1		8,598	
SECURE COMPUTING CORP	EQUITY	813705100	167	8,118	SH	DEFINED	6, 7, 8	8118		
SECURE COMPUTING CORP COM	EQUITY	813705100	4948	240,800	SH	Sole	3	240800		
SECURITY CAP GROUP INC	EQUITY	81413P105	248	196	SH	DEFINED	6	196		
SECURITY CAP GRP INC COM CL A	EQUITY	81413P105	248	196	SH	DEFINED	1		196	
SECURITY CAPITAL GRO	EQUITY	81413P204	13	512	SH	DEFINED	1		512	
SEEBEYOND TECHNOLOGIES CO	EQUITY	815704101	78	8,059	SH	DEFINED	6, 7, 8	8059		
SEEBEYOND TECHNOLOGY CORP.	EQUITY	815704101	85	8,714	SH	DEFINED	1		8,714	
SEI INVESTMENTS CO	EQUITY	784117103	5918	131,200	SH	DEFINED	6, 7, 8	131200		
SEI INVESTMENTS CO.	EQUITY	784117103	5958	132,088	SH	DEFINED	1		132,088	

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SEITEL INC	EQUITY	816074306	87	6,408	SH	DEFINED	6, 7, 8	6408	
SEITEL, INC.	EQUITY	816074306	90	6,608	SH	DEFINED	1		6,608
SELECT MEDICAL CORP	EQUITY	816196109	46	2,833	SH	DEFINED	1		2,833
SELECT MEDICAL CORP	EQUITY	816196109	43	2,682	SH	DEFINED	6, 7, 8	2682	
SELECT MEDICAL CORP COM	EQUITY	816196109	10050	625,000	SH	Sole	3	625000	
SELECTICA INC	EQUITY	816288104	34	5,681	SH	DEFINED	1		5,681
SELECTICA INC	EQUITY	816288104	33	5,503	SH	DEFINED	6, 7, 8	5503	
SELECTIVE INS GROUP INC	EQUITY	816300107	178	8,169	SH	DEFINED	6, 7, 8	8169	
SELECTIVE INSURANCE GROUP, INC	EQUITY	816300107	184	8,479	SH	DEFINED	1		8,479
SEMCO ENERGY INC	EQUITY	78412D109	62	5,807	SH	DEFINED	6, 7, 8	5807	
SEMCO ENERGY, INC.	EQUITY	78412D109	65	6,027	SH	DEFINED	1		6,027
SEMITOOL INC	EQUITY	816909105	51	4,425	SH	DEFINED	6, 7, 8	4425	
SEMITOOL, INC.	EQUITY	816909105	53	4,599	SH	DEFINED	1		4,599
SEMPRA ENERGY	EQUITY	816851109	3477	114,324	SH	DEFINED	1		94,114
SEMPRA ENERGY	EQUITY	816851109	16	650	SH	DEFINED	5	650	
SEMPRA ENERGY	EQUITY	816851109	2151	87,600	SH	DEFINED	6, 7, 8	87600	
SEMTECH CORP	EQUITY	816850101	3048	85,400	SH	DEFINED	6, 7, 8	85400	
SEMTECH CORP.	EQUITY	816850101	3078	86,231	SH	DEFINED	1		86,231
SENIOR HOUSING PROP TRUST	EQUITY	81721M109	2507	180,196	SH	DEFINED	1		180,196
SENIOR HOUSING PROP TRUST	EQUITY	81721M109	6157	442,600	SH	Sole	3	374200	68400
SENIOR HSG PPTYS TR	EQUITY	81721M109	95	6,831	SH	DEFINED	6, 7, 8	6831	
SENSIENT TECHNOLOGIES COR	EQUITY	81725T100	1512	72,653	SH	DEFINED	6, 7, 8	72653	
SENSIENT TECHNOLOGIES CORP.	EQUITY	81725T100	1525	73,297	SH	DEFINED	1		73,297
SEPRACOR INC	EQUITY	817315104	5504	96,460	SH	DEFINED	6, 7, 8	96460	
SEPRACOR, INC.	EQUITY	817315104	5563	97,493	SH	DEFINED	1		97,493
SEQUA CORP CLASS A	EQUITY	817320104	654	13,757	SH	DEFINED	1		13,757
SEQUA CORPORATION	EQUITY	817320104	651	13,709	SH	DEFINED	6, 7, 8	13709	
SEQUENOM INC	EQUITY	817337108	58	5,428	SH	DEFINED	6, 7, 8	5428	
SEQUENOM, INC.	EQUITY	817337108	65	6,107	SH	DEFINED	1		6,107
SERENA SOFTWARE INC	EQUITY	817492101	98	4,507	SH	DEFINED	6, 7, 8	4507	
SERENA SOFTWARE, INC.	EQUITY	817492101	102	4,703	SH	DEFINED	1		4,703
SEROLOGICALS CORP	EQUITY	817523103	175	8,144	SH	DEFINED	6, 7, 8	8144	
SEROLOGICALS CORP.	EQUITY	817523103	118	5,489	SH	DEFINED	1		5,489
SERONO SA	EQUITY	81752M101	5714	257,500	SH	DEFINED	2		257500
SERVICE CORP INTERNATIONAL	EQUITY	817565104	12	2,306	SH	DEFINED	1		2,306
SERVICEMASTER COMPAN	EQUITY	81760N109	32	2,312	SH	DEFINED	1		2,312
SFBC INTL INC COM	EQUITY	784121105	2050	100,000	SH	Sole	3	100000	
SHAW GROUP INC	EQUITY	820280105	12	506	SH	DEFINED	1		506
SHERWIN WILLIAMS CO	EQUITY	824348106	13	480	SH	DEFINED	5	480	
SHERWIN WILLIAMS CO	EQUITY	824348106	3151	114,590	SH	DEFINED	6, 7, 8	114590	
SHERWIN WILLIAMS CO	EQUITY	824348106	5659	205,792	SH	DEFINED	2		205792
SHERWIN-WILLIAMS CO.	EQUITY	824348106	1925	70,007	SH	DEFINED	1		70,007
SHOPKO STORES INC	EQUITY	824911101	82	8,663	SH	DEFINED	6, 7, 8	8663	
SHOPKO STORES, INC.	EQUITY	824911101	85	8,963	SH	DEFINED	1		8,963
SHUFFLE MASTER INC	EQUITY	825549108	81	5,192	SH	DEFINED	6, 7, 8	5192	
SHUFFLE MASTER, INC.	EQUITY	825549108	87	5,547	SH	DEFINED	1		5,547
SHURGARD STORAGE CENTERS, INC. CLASS	EQUITY	82567D104	322	10,066	SH	DEFINED	1		10,066
SHURGARD STORAGE CTRS INC	EQUITY	82567D104	308	9,619	SH	DEFINED	6, 7, 8	9619	
SICOR INC	EQUITY	825846108	14	894	SH	DEFINED	1		894
SIDERCA S.A.I.C ADR	EQUITY	825863103	313	20,900	SH	DEFINED	1		20,900

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SIEBEL SYS INC	EQUITY	826170102	41	1,450	SH	DEFINED	5	1450	
SIEBEL SYS INC	EQUITY	826170102	5808	207,590	SH	DEFINED	6, 7, 8	207590	
SIEBEL SYS INC	EQUITY	826170102	29315	1,047,725	SH	DEFINED	2		1047725
SIEBEL SYSTEMS, INC.	EQUITY	826170102	6119	218,697	SH	DEFINED	1		218,697
SIERRA HEALTH SERVICES, INC.	EQUITY	826322109	67	8,216	SH	DEFINED	1		8,216
SIERRA HEALTH SVCS INC	EQUITY	826322109	63	7,768	SH	DEFINED	6, 7, 8	7768	
SIERRA PAC RES NEW	EQUITY	826428104	3517	233,719	SH	DEFINED	6, 7, 8	233719	
SIERRA PAC RES NEW	EQUITY	826428104	2483	165,000	SH	DEFINED	2		165000
SIERRA PACIFIC RESOURCES	EQUITY	826428104	2670	177,417	SH	DEFINED	1		177,417
SIGMA ALDRICH CORP	EQUITY	826552101	9	230	SH	DEFINED	5	230	
SIGMA ALDRICH CORP	EQUITY	826552101	2828	71,770	SH	DEFINED	6, 7, 8	71770	
SIGMA ALDRICH CORP.	EQUITY	826552101	2921	74,116	SH	DEFINED	1		74,116
SIGNALSOFT CORP	EQUITY	82668M102	26	5,876	SH	DEFINED	1		5,876
SIGNALSOFT CORP	EQUITY	82668M102	25	5,614	SH	DEFINED	6, 7, 8	5614	
SILGAN HOLDINGS INC	EQUITY	827048109	82	3,130	SH	DEFINED	6, 7, 8	3130	
SILGAN HOLDINGS, INC.	EQUITY	827048109	86	3,302	SH	DEFINED	1		3,302
SILICON GRAPHICS INC	EQUITY	827056102	130	61,982	SH	DEFINED	6, 7, 8	61982	
SILICON GRAPHICS, INC.	EQUITY	827056102	135	64,432	SH	DEFINED	1		64,432
SILICON IMAGE INC	EQUITY	82705T102	62	16,507	SH	DEFINED	1		16,507
SILICON IMAGE INC	EQUITY	82705T102	109	29,086	SH	DEFINED	6, 7, 8	29086	
SILICON LABORATORIES INC	EQUITY	826919102	90	2,660	SH	DEFINED	1		2,660
SILICON LABORATORIES INC	EQUITY	826919102	84	2,495	SH	DEFINED	6, 7, 8	2495	
SILICON STORAGE TECHNOLOG	EQUITY	827057100	254	26,317	SH	DEFINED	6, 7, 8	26317	
SILICON STORAGE TECHNOLOGY	EQUITY	827057100	222	22,996	SH	DEFINED	1		22,996
SILICON VALLEY BANCSHARES	EQUITY	827064106	2303	86,159	SH	DEFINED	1		86,159
SILICON VY BANCSHARES	EQUITY	827064106	2288	85,590	SH	DEFINED	6, 7, 8	85590	
SILICONIX INC	EQUITY	827079203	46	1,681	SH	DEFINED	6, 7, 8	1681	
SILICONIX, INC.	EQUITY	827079203	47	1,719	SH	DEFINED	1		1,719
SIMMONS 1ST NATL CORP	EQUITY	828730200	74	2,310	SH	DEFINED	6, 7, 8	2310	
SIMMONS FIRST NATIONAL CORP.	EQUITY	828730200	78	2,418	SH	DEFINED	1		2,418
SIMON PPTY GROUP	EQUITY	828806109	37007	1,261,750	SH	Sole	3	1097150	164600
SIMON PROPERTY GROUP INC	EQUITY	828806109	31	1,071	SH	DEFINED	1		1,071
SIMPLEX SOLUTIONS INC	EQUITY	828854109	22	1,324	SH	DEFINED	1		1,324
SIMPLEX SOLUTIONS INC	EQUITY	828854109	107	6,307	SH	DEFINED	6, 7, 8	6307	
SIMPSON MANUFACTURING CO	EQUITY	829073105	123	2,142	SH	DEFINED	6, 7, 8	2142	
SIMPSON MANUFACTURING CO.	EQUITY	829073105	128	2,232	SH	DEFINED	1		2,232
SINCLAIR BROADCAST GROUP	EQUITY	829226109	74	7,822	SH	DEFINED	6, 7, 8	7822	
SINCLAIR BROADCAST GROUP, INC.	EQUITY	829226109	78	8,251	SH	DEFINED	1		8,251
SIPEX CORP	EQUITY	829909100	98	7,655	SH	DEFINED	6, 7, 8	7655	
SIPEX CORP.	EQUITY	829909100	102	7,917	SH	DEFINED	1		7,917
SIRENZA MICRODEVICES INC	EQUITY	82966T106	18	2,894	SH	DEFINED	6, 7, 8	2894	
SIRIUS SATELLITE RADIO IN	EQUITY	82966U103	158	13,604	SH	DEFINED	6, 7, 8	13604	
SIRIUS SATELLITE RADIO INC.	EQUITY	82966U103	166	14,304	SH	DEFINED	1		14,304
SITEL CORP	EQUITY	82980K107	43	18,018	SH	DEFINED	6, 7, 8	18018	
SITEL CORP.	EQUITY	82980K107	45	18,572	SH	DEFINED	1		18,572
SIX FLAGS INC	EQUITY	83001P109	1892	123,025	SH	DEFINED	6, 7, 8	123025	
SIX FLAGS, INC	EQUITY	83001P109	1739	113,047	SH	DEFINED	1		113,047
SJW CORP	EQUITY	784305104	55	645	SH	DEFINED	6, 7, 8	645	
SK TELECOM CO LTD-ADR	EQUITY	78440P108	411	19,000	SH	DEFINED	1		19,000
SKECHERS U S A INC	EQUITY	830566105	152	10,384	SH	DEFINED	6, 7, 8	10384	

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SKECHERS USA INC. CL-A	EQUITY	830566105	73	4,992	SH	DEFINED	1		4,992	
SKILLSOFT CORP	EQUITY	83066P101	38	1,473	SH	DEFINED	6, 7, 8	1473		
SKILLSOFT CORP COM	EQUITY	83066P101	21728	838,284	SH	Sole	3	825884		12400
SKILLSOFT CORPORATION	EQUITY	83066P101	40	1,540	SH	DEFINED	1		1,540	
SKY FINANCIAL GROUP	EQUITY	83080P103	11	564	SH	DEFINED	1		564	
SKYLINE CORP	EQUITY	830830105	65	2,005	SH	DEFINED	6, 7, 8	2005		
SKYLINE CORP.	EQUITY	830830105	68	2,105	SH	DEFINED	1		2,105	
SKYWEST INC	EQUITY	830879102	16	630	SH	DEFINED	1		630	
SKYWEST INC	EQUITY	830879102	5456	214,400	SH	DEFINED	2		214400	
SL GREEN REALTY CORP.	EQUITY	78440X101	266	8,675	SH	DEFINED	1		8,675	
SL GREEN RLTY CORP	EQUITY	78440X101	463	15,064	SH	DEFINED	6, 7, 8	15064		
SL GREEN RLTY CORP COM	EQUITY	78440X101	8660	282,000	SH	Sole	3	239700		42300
SLI INC	EQUITY	78442T108	20	7,645	SH	DEFINED	6, 7, 8	7645		
SLI, INC	EQUITY	78442T108	20	7,831	SH	DEFINED	1		7,831	
SMART & FINAL INC	EQUITY	831683107	39	3,782	SH	DEFINED	6, 7, 8	3782		
SMART & FINAL, INC.,	EQUITY	831683107	41	3,945	SH	DEFINED	1		3,945	
SMARTFORCE PUB LTD CO	EQUITY	83170A206	316	12,750	SH	DEFINED	6, 7, 8	12750		
SMITH A O	EQUITY	831865209	62	3,205	SH	DEFINED	6, 7, 8	3205		
SMITH INTERNATIONAL, INC.	EQUITY	832110100	3253	60,662	SH	DEFINED	1		60,662	
SMITH INTL INC	EQUITY	832110100	3217	60,000	SH	DEFINED	6, 7, 8	60000		
SMITH, A.O. CORP.	EQUITY	831865209	67	3,422	SH	DEFINED	1		3,422	
SMITHFIELD FOODS INC	EQUITY	832248108	3008	136,470	SH	DEFINED	1		136,470	
SMITHFIELD FOODS INC	EQUITY	832248108	2989	135,600	SH	DEFINED	6, 7, 8	135600		
SMUCKER J M CO	EQUITY	832696306	1259	35,583	SH	DEFINED	6, 7, 8	35583		
SMUCKER, J.M. CO.	EQUITY	832696306	1268	35,826	SH	DEFINED	1		35,826	
SMURFIT-STONE CONTAINER C	EQUITY	832727101	245	15,360	SH	DEFINED	6, 7, 8	15360		
SMURFIT-STONE CONTAINER CORP.	EQUITY	832727101	21257	1,331,065	SH	DEFINED	1		1,331,065	
SNAP ON INC	EQUITY	833034101	6	180	SH	DEFINED	5	180		
SNAP ON INC	EQUITY	833034101	823	24,460	SH	DEFINED	6, 7, 8	24460		
SNAP-ON, INC.	EQUITY	833034101	883	26,238	SH	DEFINED	1		26,238	
SOC QUIMICA Y MINERA CHIL-SPON ADR	EQUITY	833635105	707	30,330	SH	DEFINED	1		30,330	
SOLA INTERNATIONAL, INC.	EQUITY	834092108	149	7,665	SH	DEFINED	1		7,665	
SOLA INTL INC	EQUITY	834092108	141	7,261	SH	DEFINED	6, 7, 8	7261		
SOLETRON CORP	EQUITY	834182107	29	2,570	SH	DEFINED	5	2570		
SOLETRON CORP	EQUITY	834182107	3914	347,010	SH	DEFINED	6, 7, 8	347010		
SOLETRON CORP	EQUITY	834182107	1960	173,800	SH	DEFINED	2		173800	
SOLETRON CORP.	EQUITY	834182107	4132	366,334	SH	DEFINED	1		366,334	
SOLUTIA INC	EQUITY	834376105	1775	126,600	SH	DEFINED	6, 7, 8	126600		
SOLUTIA, INC.	EQUITY	834376105	1790	127,656	SH	DEFINED	1		127,656	
SOMERA COMMUNICATION	EQUITY	834458101	64	8,486	SH	DEFINED	6, 7, 8	8486		
SOMERA COMMUNICATIONS INC	EQUITY	834458101	66	8,778	SH	DEFINED	1		8,778	
SONG NETWORKS HLDG AKTIR ADR	EQUITY	83544Q101	169	140,901	SH	DEFINED	1		140,901	
SONIC AUTOMOTIVE INC	EQUITY	83545G102	181	7,715	SH	DEFINED	1		7,715	
SONIC AUTOMOTIVE INC	EQUITY	83545G102	173	7,391	SH	DEFINED	6, 7, 8	7391		
SONIC CORP	EQUITY	835451105	358	9,956	SH	DEFINED	6, 7, 8	9956		
SONIC CORP COM	EQUITY	835451105	17239	478,869	SH	Sole	3	471969		6900
SONIC CORP.	EQUITY	835451105	228	6,328	SH	DEFINED	1		6,328	
SONICBLUE INC	EQUITY	83546Q109	112	27,788	SH	DEFINED	1		27,788	
SONICBLUE INC	EQUITY	83546Q109	108	26,635	SH	DEFINED	6, 7, 8	26635		
SONICWALL INC	EQUITY	835470105	254	13,063	SH	DEFINED	1		13,063	

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SONICWALL INC	EQUITY	835470105	431	22,154	SH	DEFINED	6, 7, 8	22154		
SONOCO PRODS CO	EQUITY	835495102	3086	116,100	SH	DEFINED	6, 7, 8	116100		
SONOCO PRODUCTS CO.	EQUITY	835495102	3106	116,844	SH	DEFINED	1		116,844	
SONOSIGHT, INC.	EQUITY	835686104	85	3,299	SH	DEFINED	1		3,299	
SONOSITE INC	EQUITY	835686104	81	3,143	SH	DEFINED	6, 7, 8	3143		
SONUS NETWORKS INC	EQUITY	835916107	9	1,880	SH	DEFINED	1		1,880	
SORRENTO NETWORKS	EQUITY	83586Q100	15	4,250	SH	DEFINED	1		4,250	
SORRENTO NETWORKS CORP	EQUITY	83586Q100	15	4,045	SH	DEFINED	6, 7, 8	4045		
SOTHEBYS HLDGS INC	EQUITY	835898107	1333	80,278	SH	DEFINED	6, 7, 8	80278		
SOTHEBY'S HOLDINGS, INC. CLASS A	EQUITY	835898107	1339	80,616	SH	DEFINED	1		80,616	
SOUNDVIEW TECHNOLOGY GROU	EQUITY	83611Q109	40	17,089	SH	DEFINED	6, 7, 8	17089		
SOUNDVIEW TECHNOLOGY GROUP	EQUITY	83611Q109	42	17,971	SH	DEFINED	1		17,971	
SOUTH FINANCIAL GROUP INC.	EQUITY	837841105	254	14,294	SH	DEFINED	1		14,294	
SOUTH FINL GROUP INC	EQUITY	837841105	243	13,708	SH	DEFINED	6, 7, 8	13708		
SOUTH JERSEY INDS INC	EQUITY	838518108	123	3,778	SH	DEFINED	6, 7, 8	3778		
SOUTH JERSEY INDUSTRIES, INC.	EQUITY	838518108	128	3,925	SH	DEFINED	1		3,925	
SOUTHERN CO	EQUITY	842587107	27025	1,066,088	SH	DEFINED	1		1,066,088	
SOUTHERN CO	EQUITY	842587107	55	2,170	SH	DEFINED	5	2170		
SOUTHERN CO	EQUITY	842587107	7450	293,900	SH	DEFINED	6, 7, 8	293900		
SOUTHERN PERU COPPER CORP	EQUITY	843611104	54	4,526	SH	DEFINED	6, 7, 8	4526		
SOUTHERN PERU COPPER CORP.	EQUITY	843611104	58	4,867	SH	DEFINED	1		4,867	
SOUTHERN UN CO NEW	EQUITY	844030106	206	10,912	SH	DEFINED	6, 7, 8	10912		
SOUTHERN UNION CO.	EQUITY	844030106	214	11,363	SH	DEFINED	1		11,363	
SOUTHTRUST CORP	EQUITY	844730101	26	1,070	SH	DEFINED	5	1070		
SOUTHTRUST CORP	EQUITY	844730101	4660	188,900	SH	DEFINED	6, 7, 8	188900		
SOUTHTRUST CORP.	EQUITY	844730101	3840	155,649	SH	DEFINED	1		155,649	
SOUTHWEST AIRLINES CO.	EQUITY	844741108	6645	359,590	SH	DEFINED	1		359,590	
SOUTHWEST AIRLS CO	EQUITY	844741108	44	2,390	SH	DEFINED	5	2390		
SOUTHWEST AIRLS CO	EQUITY	844741108	6312	341,580	SH	DEFINED	6, 7, 8	341580		
SOUTHWEST AIRLS CO	EQUITY	844741108	7551	408,600	SH	DEFINED	2		408600	
SOUTHWEST BANCORPORATION	EQUITY	84476R109	382	12,635	SH	DEFINED	6, 7, 8	12635		
SOUTHWEST BANCORPORATION OF TX	EQUITY	84476R109	248	8,202	SH	DEFINED	1		8,202	
SOUTHWEST GAS CORP	EQUITY	844895102	219	9,789	SH	DEFINED	1		9,789	
SOUTHWEST GAS CORP	EQUITY	844895102	209	9,364	SH	DEFINED	6, 7, 8	9364		
Southwestern Elec	CORPBOND	845437AT9	4768	5,000,000	PRN	DEFINED	4		5,000,000	
SOUTHWESTERN ENERGY CO	EQUITY	845467109	76	7,284	SH	DEFINED	6, 7, 8	7284		
SOUTHWESTERN ENERGY CO.	EQUITY	845467109	78	7,544	SH	DEFINED	1		7,544	
SOVEREIGN BANCORP INC	EQUITY	845905108	3674	300,200	SH	DEFINED	6, 7, 8	300200		
SOVEREIGN BANCORP, INC.	EQUITY	845905108	3698	302,123	SH	DEFINED	1		302,123	
SOVRAN SELF STORAGE INC	EQUITY	84610H108	123	3,952	SH	DEFINED	6, 7, 8	3952		
SOVRAN SELF STORAGE, INC.	EQUITY	84610H108	128	4,109	SH	DEFINED	1		4,109	
SPANISH BROADCASTING SYS	EQUITY	846425882	111	11,222	SH	DEFINED	6, 7, 8	11222		
SPANISH BROADCASTING SYS, INC. CLASS	EQUITY	846425882	117	11,785	SH	DEFINED	1		11,785	
SPARTAN STORES INC	EQUITY	846822104	80	6,663	SH	DEFINED	1		6,663	
SPARTAN STORES INC	EQUITY	846822104	76	6,352	SH	DEFINED	6, 7, 8	6352		
SPARTECH CORP	EQUITY	847220209	88	4,287	SH	DEFINED	6, 7, 8	4287		
SPARTECH CORP.	EQUITY	847220209	93	4,513	SH	DEFINED	1		4,513	
SPECIALTY LABORATORIES I	EQUITY	84749R100	42	1,520	SH	DEFINED	6, 7, 8	1520		
SPECTRALINK CORP	EQUITY	847580107	77	4,510	SH	DEFINED	1		4,510	
SPECTRALINK CORP	EQUITY	847580107	73	4,264	SH	DEFINED	6, 7, 8	4264		



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SPECTRASITE HLDGS INC	EQUITY	84760T100	73	20,438	SH	DEFINED	6, 7, 8	20438		
SPECTRASITE HOLDINGS, INC.	EQUITY	84760T100	76	21,136	SH	DEFINED	1		21,136	
SPECTRIAN CORP	EQUITY	847608106	41	3,721	SH	DEFINED	6, 7, 8	3721		
SPECTRIAN CORP.	EQUITY	847608106	43	3,920	SH	DEFINED	1		3,920	
SPEECHWORKS INTERNATIONAL	EQUITY	84764M101	82	7,262	SH	DEFINED	1		7,262	
SPEECHWORKS INTL INC	EQUITY	84764M101	78	6,937	SH	DEFINED	6, 7, 8	6937		
SPEECHWORKS INTL INC COM	EQUITY	84764M101	7425	660,000	SH	Sole	3	660000		
SPEEDWAY MOTORSPORTS	EQUITY	847788106	103	4,064	SH	DEFINED	1		4,064	
SPEEDWAY MOTORSPORTS INC	EQUITY	847788106	99	3,919	SH	DEFINED	6, 7, 8	3919		
SPHERION CORP	EQUITY	848420105	165	16,880	SH	DEFINED	6, 7, 8	16880		
SPHERION CORPORATION	EQUITY	848420105	171	17,549	SH	DEFINED	1		17,549	
SPIEGEL INC	EQUITY	848457107	21	4,517	SH	DEFINED	6, 7, 8	4517		
SPIEGEL, INC. CLASS A	EQUITY	848457107	21	4,682	SH	DEFINED	1		4,682	
SPINNAKER EXPL CO	EQUITY	84855W109	586	14,240	SH	DEFINED	6, 7, 8	14240		
SPINNAKER EXPL CO COM	EQUITY	84855W109	6952	168,900	SH	Sole	3	168900		
SPINNAKER EXPLORATION CO	EQUITY	84855W109	239	5,807	SH	DEFINED	1		5,807	
SPORTS RESORTS INTL INC	EQUITY	84918U108	58	7,484	SH	DEFINED	1		7,484	
SPORTS RESORTS INTL INC	EQUITY	84918U108	54	6,990	SH	DEFINED	6, 7, 8	6990		
SPRINT CORP	EQUITY	852061100	56	2,770	SH	DEFINED	5	2770		
SPRINT CORP	EQUITY	852061506	75	3,080	SH	DEFINED	5	3080		
SPRINT CORP	EQUITY	852061100	8348	415,750	SH	DEFINED	6, 7, 8	415750		
SPRINT CORP	EQUITY	852061506	11876	486,528	SH	DEFINED	6, 7, 8	486528		
SPRINT CORP	EQUITY	852061100	3867	192,600	SH	DEFINED	2		192600	
SPRINT CORP. FON GROUP	EQUITY	852061100	8768	436,629	SH	DEFINED	1		436,629	
SPRINT CORP. PCS GROUP	EQUITY	852061506	27869	1,141,686	SH	DEFINED	1		1,141,686	
SPS TECHNOLOGIES INC	EQUITY	784626103	107	3,077	SH	DEFINED	6, 7, 8	3077		
SPS TECHNOLOGIES, INC.	EQUITY	784626103	111	3,188	SH	DEFINED	1		3,188	
SPSS INC	EQUITY	78462K102	54	3,030	SH	DEFINED	6, 7, 8	3030		
SPSS, INC.	EQUITY	78462K102	56	3,132	SH	DEFINED	1		3,132	
SPX CORP	EQUITY	784635104	8426	61,550	SH	DEFINED	6, 7, 8	61550		
SPX CORP	EQUITY	784635104	11595	84,700	SH	DEFINED	2		84700	
SPX CORP.	EQUITY	784635104	23221	169,621	SH	DEFINED	1		169,621	
SRI/SURGICAL EXPRESS INC	EQUITY	78464W104	10	614	SH	DEFINED	1		614	
SRI/SURGICAL EXPRESS INC	EQUITY	78464W104	9	550	SH	DEFINED	6, 7, 8	550		
ST FRANCIS CAP CORP	EQUITY	789374105	55	2,374	SH	DEFINED	6, 7, 8	2374		
ST FRANCIS CAPITAL CORP.	EQUITY	789374105	55	2,374	SH	DEFINED	1		2,374	
ST JUDE MED INC	EQUITY	790849103	21	270	SH	DEFINED	5	270		
ST JUDE MED INC	EQUITY	790849103	5793	74,600	SH	DEFINED	6, 7, 8	74600		
ST JUDE MED INC	EQUITY	790849103	9450	121,700	SH	DEFINED	2		121700	
ST JUDE MEDICAL, INC.	EQUITY	790849103	6040	77,789	SH	DEFINED	1		77,789	
ST MARY LD & EXPL CO	EQUITY	792228108	178	8,400	SH	DEFINED	6, 7, 8	8400		
ST PAUL COS INC	EQUITY	792860108	29	650	SH	DEFINED	5	650		
ST PAUL COS INC	EQUITY	792860108	4599	104,600	SH	DEFINED	6, 7, 8	104600		
ST. MARY LAND & EXPLORATION	EQUITY	792228108	186	8,781	SH	DEFINED	1		8,781	
ST. PAUL COMPANIES, INC.	EQUITY	792860108	4143	94,214	SH	DEFINED	1		94,214	
STAAR SURGICAL CO	EQUITY	852312305	26	6,825	SH	DEFINED	6, 7, 8	6825		
STAMPS COM INC	EQUITY	852857101	40	11,266	SH	DEFINED	6, 7, 8	11266		
STAMPS.COM INC	EQUITY	852857101	43	11,886	SH	DEFINED	1		11,886	
STANCORP FINANCIAL GROUP, INC.	EQUITY	852891100	2201	46,590	SH	DEFINED	1		46,590	
STANCORP FINL GROUP INC	EQUITY	852891100	2180	46,132	SH	DEFINED	6, 7, 8	46132		

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STANDARD & POOR'S DEPOSITARY SPDR	EQUITY	78462F103	3898	34,104	SH	DEFINED	1		34,104	
STANDARD COML CORP	EQUITY	853258101	54	3,273	SH	DEFINED	6, 7, 8	3273		
STANDARD COML CORP. COM	EQUITY	853258101	57	3,465	SH	DEFINED	1		3,465	
STANDARD MICROSYSTEMS COR	EQUITY	853626109	73	4,693	SH	DEFINED	6, 7, 8	4693		
STANDARD MICROSYSTEMS CORP.	EQUITY	853626109	75	4,853	SH	DEFINED	1		4,853	
STANDARD MOTOR PRODUCTS, INC.	EQUITY	853666105	32	2,298	SH	DEFINED	1		2,298	
STANDARD MTR PRODS INC	EQUITY	853666105	32	2,298	SH	DEFINED	6, 7, 8	2298		
STANDARD PAC CORP NEW	EQUITY	85375C101	204	8,378	SH	DEFINED	6, 7, 8	8378		
STANDARD PACIFIC CORP.	EQUITY	85375C101	213	8,776	SH	DEFINED	1		8,776	
STANDARD REGISTER CO	EQUITY	853887107	79	4,245	SH	DEFINED	6, 7, 8	4245		
STANDARD REGISTER CO.	EQUITY	853887107	80	4,329	SH	DEFINED	1		4,329	
STANDEX INTERNATIONAL CORP.	EQUITY	854231107	79	3,650	SH	DEFINED	1		3,650	
STANDEX INTL CORP	EQUITY	854231107	77	3,523	SH	DEFINED	6, 7, 8	3523		
STANFORD MICRODEVICES INC	EQUITY	82966T106	18	2,933	SH	DEFINED	1		2,933	
STANLEY FURNITURE CO INC	EQUITY	854305208	42	1,762	SH	DEFINED	1		1,762	
STANLEY FURNITURE INC	EQUITY	854305208	39	1,620	SH	DEFINED	6, 7, 8	1620		
STANLEY WKS	EQUITY	854616109	13	270	SH	DEFINED	5	270		
STANLEY WKS	EQUITY	854616109	2148	46,120	SH	DEFINED	6, 7, 8	46120		
STANLEY WORKS	EQUITY	854616109	2287	49,101	SH	DEFINED	1		49,101	
STAPLES INC	EQUITY	855030102	27	1,440	SH	DEFINED	5	1440		
STAPLES INC	EQUITY	855030102	3779	202,080	SH	DEFINED	6, 7, 8	202080		
STAPLES, INC.	EQUITY	855030102	4084	218,373	SH	DEFINED	1		218,373	
STAR SCIENTIFIC INC	EQUITY	85517P101	15	5,762	SH	DEFINED	1		5,762	
STAR SCIENTIFIC INC	EQUITY	85517P101	15	5,762	SH	DEFINED	6, 7, 8	5762		
STARBASE CORP	EQUITY	854910205	14	20,700	SH	DEFINED	1		20,700	
STARBASE CORP	EQUITY	854910205	13	19,681	SH	DEFINED	6, 7, 8	19681		
STARBUCKS CORP	EQUITY	855244109	23	1,190	SH	DEFINED	5	1190		
STARBUCKS CORP	EQUITY	855244109	3297	173,050	SH	DEFINED	6, 7, 8	173050		
STARBUCKS CORP.	EQUITY	855244109	3566	187,173	SH	DEFINED	1		187,173	
STARMEDIA NETWORK INC	EQUITY	855546107	0	12,135	SH	DEFINED	6, 7, 8	12135		
STARMEDIA NETWORK, INC.	EQUITY	855546107	5	12,444	SH	DEFINED	1		12,444	
STARTEK INC	EQUITY	85569C107	48	2,513	SH	DEFINED	1		2,513	
STARTEK INC	EQUITY	85569C107	43	2,287	SH	DEFINED	6, 7, 8	2287		
STARWOOD HOTELS & RESORTS WW	EQUITY	85590A203	2684	89,917	SH	DEFINED	1		89,917	
STARWOOD HOTELS&RESORTS W	EQUITY	85590A203	19	620	SH	DEFINED	5	620		
STARWOOD HOTELS&RESORTS W	EQUITY	85590A203	3090	103,510	SH	DEFINED	6, 7, 8	103510		
STATE AUTO FINANCIAL CORP.	EQUITY	855707105	69	4,256	SH	DEFINED	1		4,256	
STATE AUTO FINL CORP	EQUITY	855707105	65	3,993	SH	DEFINED	6, 7, 8	3993		
STATE STR CORP	EQUITY	857477103	53	1,020	SH	DEFINED	5	1020		
STATE STR CORP	EQUITY	857477103	7186	137,540	SH	DEFINED	6, 7, 8	137540		
STATE STREET CORP.	EQUITY	857477103	7594	145,347	SH	DEFINED	1		145,347	
STATEN IS BANCORP INC	EQUITY	857550107	285	17,450	SH	DEFINED	6, 7, 8	17450		
STATEN ISLAND BANCORP, INC.	EQUITY	857550107	300	18,384	SH	DEFINED	1		18,384	
STATION CASINOS INC	EQUITY	857689103	278	24,887	SH	DEFINED	6, 7, 8	24887		
STATION CASINOS, INC.	EQUITY	857689103	133	11,919	SH	DEFINED	1		11,919	
STEAK N SHAKE CO	EQUITY	857873103	78	7,095	SH	DEFINED	6, 7, 8	7095		
STEEL DYNAMICS INC	EQUITY	858119100	91	7,818	SH	DEFINED	6, 7, 8	7818		
STEEL DYNAMICS, INC.	EQUITY	858119100	94	8,129	SH	DEFINED	1		8,129	
STEELCASE INC-CL A	EQUITY	858155203	9	583	SH	DEFINED	1		583	
STEIN MART INC	EQUITY	858375108	61	7,276	SH	DEFINED	6, 7, 8	7276		

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STEIN MART, INC.	EQUITY	858375108	63	7,534	SH	DEFINED	1		7,534	
STEINWAY MUSICAL INSTRS I	EQUITY	858495104	33	1,973	SH	DEFINED	6, 7, 8	1973		
STEINWAY MUSICAL INSTRUMENTS	EQUITY	858495104	29950	1,803,104	SH	DEFINED	1		1,803,104	
STELLENT INC	EQUITY	85856W105	172	5,821	SH	DEFINED	1		5,821	
STELLENT INC	EQUITY	85856W105	160	5,409	SH	DEFINED	6, 7, 8	5409		
STEPAN CO	EQUITY	858586100	49	2,021	SH	DEFINED	6, 7, 8	2021		
STEPAN CO.	EQUITY	858586100	53	2,198	SH	DEFINED	1			2,198
STERICYCLE INC	EQUITY	858912108	295	4,848	SH	DEFINED	6, 7, 8	4848		
STERICYCLE INC COM	EQUITY	858912108	34328	563,856	SH	Sole	3	553856		10000
STERICYCLE, INC.	EQUITY	858912108	253	4,150	SH	DEFINED	1		4,150	
STERIS CORP	EQUITY	859152100	2112	115,612	SH	DEFINED	6, 7, 8	115612		
STERIS CORP COM	EQUITY	859152100	1909	104,472	SH	DEFINED	1		104,472	
STERLING BANCORP	EQUITY	859158107	81	2,768	SH	DEFINED	1		2,768	
STERLING BANCORP	EQUITY	859158107	79	2,699	SH	DEFINED	6, 7, 8	2699		
STERLING BANCSHARES INC	EQUITY	858907108	127	10,182	SH	DEFINED	6, 7, 8	10182		
STERLING BANCSHARES, INC.	EQUITY	858907108	134	10,705	SH	DEFINED	1		10,705	
STERLING FINANCIAL CORP	EQUITY	859317109	90	3,713	SH	DEFINED	1		3,713	
STERLING FINL CORP	EQUITY	859317109	86	3,522	SH	DEFINED	6, 7, 8	3522		
STEVEN MADDEN, LTD.	EQUITY	556269108	38	2,679	SH	DEFINED	1		2,679	
STEWART & STEVENSON SERVICES	EQUITY	860342104	800	42,523	SH	DEFINED	1		42,523	
STEWART & STEVENSON SVCS	EQUITY	860342104	794	42,198	SH	DEFINED	6, 7, 8	42198		
STEWART ENTERPRISES INC	EQUITY	860370105	185	30,915	SH	DEFINED	6, 7, 8	30915		
STEWART ENTERPRISES, INC.	EQUITY	860370105	193	32,152	SH	DEFINED	1		32,152	
STEWART INFORMATION SERVICES COM	EQUITY	860372101	81	4,124	SH	DEFINED	1		4,124	
STEWART INFORMATION SVCS	EQUITY	860372101	78	3,967	SH	DEFINED	6, 7, 8	3967		
STILLWATER MINING CO.	EQUITY	86074Q102	217	11,728	SH	DEFINED	1		11,728	
STILLWATER MNG CO	EQUITY	86074Q102	206	11,138	SH	DEFINED	6, 7, 8	11138		
STILLWELL FINANCIAL INC	EQUITY	860831106	2740	100,653	SH	DEFINED	1		100,653	
STILWELL FINL INC	EQUITY	860831106	19	690	SH	DEFINED	5	690		
STILWELL FINL INC	EQUITY	860831106	2549	93,630	SH	DEFINED	6, 7, 8	93630		
STONE ENERGY CORP	EQUITY	861642106	735	18,617	SH	DEFINED	6, 7, 8	18617		
STONE ENERGY CORP.	EQUITY	861642106	573	14,507	SH	DEFINED	1		14,507	
STONERIDGE INC	EQUITY	86183P102	36	3,975	SH	DEFINED	6, 7, 8	3975		
STONERIDGE, INC.	EQUITY	86183P102	37	4,075	SH	DEFINED	1		4,075	
STORAGE TECHNOLOGY CORP	EQUITY	862111200	2633	127,400	SH	DEFINED	6, 7, 8	127400		
STORAGE TECHNOLOGY CORP.	EQUITY	862111200	2652	128,299	SH	DEFINED	1		128,299	
STORAGE USA INC	EQUITY	861907103	209	4,976	SH	DEFINED	6, 7, 8	4976		
STORAGE USA, INC.	EQUITY	861907103	1127	26,771	SH	DEFINED	1		26,771	
STORAGENETWORKS INC	EQUITY	86211E103	4	688	SH	DEFINED	1		688	
STRATOS LIGHTWAVE INC	EQUITY	863100103	252	41,015	SH	DEFINED	6, 7, 8	41015		
STRATOS LIGHTWAVE INC.	EQUITY	863100103	120	19,445	SH	DEFINED	1		19,445	
STRAYER ED INC	EQUITY	863236105	81	1,669	SH	DEFINED	6, 7, 8	1669		
STRAYER EDUCATION, INC	EQUITY	863236105	86	1,772	SH	DEFINED	1		1,772	
STRIDE RITE CORP	EQUITY	863314100	88	13,451	SH	DEFINED	6, 7, 8	13451		
STRIDE RITE CORP.	EQUITY	863314100	93	14,222	SH	DEFINED	1		14,222	
Stryker	EQUITY	863667101	2335	40,000	SH	DEFINED	4		40,000	
STRYKER CORP	EQUITY	863667101	36	610	SH	DEFINED	5	610		
STRYKER CORP	EQUITY	863667101	4851	83,100	SH	DEFINED	6, 7, 8	83100		
STRYKER CORP.	EQUITY	863667101	5232	89,640	SH	DEFINED	1		89,640	

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STUDENT LN CORP	EQUITY	863902102	93	1,159	SH	DEFINED	6, 7, 8	1159		
STUDENT LOAN CORP.	EQUITY	863902102	98	1,214	SH	DEFINED	1		1,214	
STURM RUGER & CO INC	EQUITY	864159108	76	6,307	SH	DEFINED	6, 7, 8	6307		
STURM, RUGER & CO., INC.	EQUITY	864159108	79	6,557	SH	DEFINED	1		6,557	
SUFFOLK BANCORP	EQUITY	864739107	98	1,802	SH	DEFINED	1		1,802	
SUFFOLK BANCORP	EQUITY	864739107	93	1,701	SH	DEFINED	6, 7, 8	1701		
SUIZA FOODS CORP	EQUITY	865077101	5614	82,312	SH	DEFINED	6, 7, 8	82312		
SUMMIT PPTYS INC	EQUITY	866239106	202	8,073	SH	DEFINED	6, 7, 8	8073		
SUMMIT PROPERTIES, INC.	EQUITY	866239106	212	8,456	SH	DEFINED	1		8,456	
SUN COMMUNITIES INC	EQUITY	866674104	179	4,800	SH	DEFINED	6, 7, 8	4800		
SUN COMMUNITIES, INC.	EQUITY	866674104	186	5,002	SH	DEFINED	1		5,002	
Sun Microsystems	EQUITY	866810104	1046	85,000	SH	DEFINED	4		85,000	
SUN MICROSYSTEMS INC	EQUITY	866810104	125	10,130	SH	DEFINED	5	10130		
SUN MICROSYSTEMS INC	EQUITY	866810104	20114	1,630,000	SH	DEFINED	6, 7, 8	1630000		
SUN MICROSYSTEMS INC	EQUITY	866810104	6264	509,300	SH	DEFINED	2		509300	
SUN MICROSYSTEMS, INC.	EQUITY	866810104	21006	1,707,784	SH	DEFINED	1		1,707,784	
SUNGARD DATA SYS INC	EQUITY	867363103	135829	4,695,076	SH	Sole	3	4498116		196960
SUNGARD DATA SYS INC	EQUITY	867363103	9822	339,500	SH	DEFINED	6, 7, 8	339500		
SUNGARD DATA SYSTEMS, INC.	EQUITY	867363103	9929	343,197	SH	DEFINED	1		343,197	
SUNOCO INC	EQUITY	86764P109	9	250	SH	DEFINED	5	250		
SUNOCO INC	EQUITY	86764P109	1242	33,260	SH	DEFINED	6, 7, 8	33260		
SUNOCO, INC.	EQUITY	86764P109	1335	35,754	SH	DEFINED	1		35,754	
SUNRISE ASSISTED LIVING I	EQUITY	86768K106	159	5,453	SH	DEFINED	6, 7, 8	5453		
SUNRISE ASSISTED LIVING, INC.	EQUITY	86768K106	165	5,667	SH	DEFINED	1		5,667	
SUNRISE TELECOM INC	EQUITY	86769Y105	22	5,466	SH	DEFINED	1		5,466	
SUNRISE TELECOM INC	EQUITY	86769Y105	22	5,466	SH	DEFINED	6, 7, 8	5466		
SUNTRUST BANKS, INC.	EQUITY	867914103	12027	191,818	SH	DEFINED	1		191,818	
SUNTRUST BKS INC	EQUITY	867914103	56	900	SH	DEFINED	5	900		
SUNTRUST BKS INC	EQUITY	867914103	11601	185,021	SH	DEFINED	6, 7, 8	185021		
SUPERGEN INC	EQUITY	868059106	69	4,826	SH	DEFINED	6, 7, 8	4826		
SUPERGEN, INC.	EQUITY	868059106	73	5,093	SH	DEFINED	1		5,093	
SUPERIOR ENERGY SERVICES, INC.	EQUITY	868157108	112	12,959	SH	DEFINED	1		12,959	
SUPERIOR ENERGY SVCS INC	EQUITY	868157108	108	12,533	SH	DEFINED	6, 7, 8	12533		
SUPERIOR INDS INTL INC	EQUITY	868168105	1501	37,284	SH	DEFINED	6, 7, 8	37284		
SUPERIOR INDUSTRIES INTL, INC.	EQUITY	868168105	1515	37,632	SH	DEFINED	1		37,632	
SUPERIOR TR I	EQUITY	86836P202	3	711	SH	DEFINED	6, 7, 8	711		
SUPERIOR TRUST I	EQUITY	86836P202	3	711	SH	DEFINED	1		1	
SUPERTEX INC	EQUITY	868532102	45	2,566	SH	DEFINED	1		2,566	
SUPERTEX INC	EQUITY	868532102	43	2,484	SH	DEFINED	6, 7, 8	2484		
SUPERVALU INC	EQUITY	868536103	9	420	SH	DEFINED	5	420		
SUPERVALU INC	EQUITY	868536103	1734	78,390	SH	DEFINED	6, 7, 8	78390		
Supervalu Inc.	CORPBOND	868536AJ2	1954	2,000,000	PRN	DEFINED	4		2,000,000	
SUPERVALU, INC.	EQUITY	868536103	1825	82,503	SH	DEFINED	1		82,503	
SUPPORT COM INC	EQUITY	868587106	40	6,348	SH	DEFINED	6, 7, 8	6348		
SUPPORT.COM, INC.	EQUITY	868587106	43	6,815	SH	DEFINED	1		6,815	
SUREBEAM CORP	EQUITY	86866R102	22	2,062	SH	DEFINED	6, 7, 8	2062		
SUREBEAM CORP CL A	EQUITY	86866R102	24	2,262	SH	DEFINED	1		2,262	
SURMODICS INC	EQUITY	868873100	143	3,920	SH	DEFINED	1		3,920	
SURMODICS INC	EQUITY	868873100	137	3,757	SH	DEFINED	6, 7, 8	3757		
SUSQUEHANNA BANCSHARES IN	EQUITY	869099101	263	12,629	SH	DEFINED	6, 7, 8	12629		

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SUSQUEHANNA BANCSHARES, INC.	EQUITY	869099101	275	13,191	SH	DEFINED	1		13,191	
SWIFT ENERGY CO	EQUITY	870738101	139	6,904	SH	DEFINED	6, 7, 8	6904		
SWIFT ENERGY CO.	EQUITY	870738101	144	7,151	SH	DEFINED	1		7,151	
SWIFT TRANSN CO	EQUITY	870756103	2600	120,867	SH	DEFINED	6, 7, 8	120867		
SWIFT TRANSPORTATION CO., INC.	EQUITY	870756103	2616	121,639	SH	DEFINED	1		121,639	
SWS GROUP INC	EQUITY	78503N107	117	4,601	SH	DEFINED	1		4,601	
SWS GROUP INC	EQUITY	78503N107	572	22,490	SH	DEFINED	6, 7, 8	22490		
SYBASE INC	EQUITY	871130100	2709	171,920	SH	DEFINED	6, 7, 8	171920		
SYBASE, INC.	EQUITY	871130100	2730	173,241	SH	DEFINED	1		173,241	
SYBRON DENTAL SPECIALTIES	EQUITY	871142105	263	12,172	SH	DEFINED	6, 7, 8	12172		
SYBRON DENTAL SPECIALTIES INC.	EQUITY	871142105	274	12,682	SH	DEFINED	1		12,682	
SYCAMORE NETWORKS, INC	EQUITY	871206108	6	1,196	SH	DEFINED	1		1,196	
SYKES ENTERPRISES INC	EQUITY	871237103	523	55,955	SH	DEFINED	6, 7, 8	55955		
SYKES ENTERPRISES, INC.	EQUITY	871237103	526	56,313	SH	DEFINED	1		56,313	
SYLVAN LEARNING SYS INC	EQUITY	871399101	1240	56,166	SH	DEFINED	6, 7, 8	56166		
SYLVAN LEARNING SYSTEMS, INC.	EQUITY	871399101	1250	56,652	SH	DEFINED	1		56,652	
SYMANTEC CORP	EQUITY	871503108	7086	106,830	SH	DEFINED	6, 7, 8	106830		
SYMANTEC CORP.	EQUITY	871503108	7148	107,771	SH	DEFINED	1		107,771	
SYMBOL TECHNOLOGIES INC	EQUITY	871508107	11	710	SH	DEFINED	5	710		
SYMBOL TECHNOLOGIES INC	EQUITY	871508107	1534	96,600	SH	DEFINED	6, 7, 8	96600		
SYMBOL TECHNOLOGIES INC	EQUITY	871508107	4828	304,000	SH	DEFINED	2		304000	
SYMBOL TECHNOLOGIES, INC.	EQUITY	871508107	7826	492,803	SH	DEFINED	1		492,803	
SYMMETRICOM INC	EQUITY	871543104	51	6,728	SH	DEFINED	6, 7, 8	6728		
SYMMETRICOM, INC.	EQUITY	871543104	55	7,274	SH	DEFINED	1		7,274	
SYMX TECHNOLOGIES INC.	EQUITY	871555108	163	7,683	SH	DEFINED	1		7,683	
SYMYX TECHNOLOGIES	EQUITY	871555108	551	25,935	SH	DEFINED	6, 7, 8	25935		
SYNCOR INTERNATIONAL	EQUITY	87157J106	169	5,893	SH	DEFINED	1		5,893	
SYNCOR INTL CORP DEL	EQUITY	87157J106	160	5,586	SH	DEFINED	6, 7, 8	5586		
SYNGENTA AG	EQUITY	87160A100	14	1,354	SH	DEFINED	6, 7, 8	1354		
SYNGENTA AG ADR	EQUITY	87160A100	14	1,354	SH	DEFINED	1		1,354	
SYNOPSIS INC	EQUITY	871607107	4332	73,340	SH	DEFINED	6, 7, 8	73340		
SYNOPSIS INC	EQUITY	871607107	8612	145,800	SH	DEFINED	2		145800	
SYNOPSIS INC.	EQUITY	871607107	4378	74,119	SH	DEFINED	1		74,119	
SYNOVUS FINANCIAL CORP.	EQUITY	87161C105	3333	133,069	SH	DEFINED	1		133,069	
SYNOVUS FINL CORP	EQUITY	87161C105	23	910	SH	DEFINED	5	910		
SYNOVUS FINL CORP	EQUITY	87161C105	3086	123,210	SH	DEFINED	6, 7, 8	123210		
SYNPLICITY INC	EQUITY	87160Y108	44	3,277	SH	DEFINED	1		3,277	
SYNPLICITY INC	EQUITY	87160Y108	42	3,107	SH	DEFINED	6, 7, 8	3107		
SYNTEL INC	EQUITY	87162H103	19	1,433	SH	DEFINED	6, 7, 8	1433		
SYNTEL, INC.	EQUITY	87162H103	19	1,433	SH	DEFINED	1		1,433	
SYNTROLEUM CORP	EQUITY	871630109	44	6,185	SH	DEFINED	6, 7, 8	6185		
SYNTROLEUM CORPORATION	EQUITY	871630109	47	6,589	SH	DEFINED	1		6,589	
SYSCO CORP	EQUITY	871829107	55	2,080	SH	DEFINED	5	2080		
SYSCO CORP	EQUITY	871829107	7900	301,300	SH	DEFINED	6, 7, 8	301300		
SYSCO CORP.	EQUITY	871829107	8502	324,259	SH	DEFINED	1		324,259	
SYSTEMS & COMPUTER TECHNO	EQUITY	871873105	99	9,598	SH	DEFINED	6, 7, 8	9598		
SYSTEMS & COMPUTER TECHNOLOGY	EQUITY	871873105	104	10,091	SH	DEFINED	1		10,091	
T ROWE PRICE GROUP INC.	EQUITY	74144T108	1941	55,894	SH	DEFINED	1		55,894	
TAIWAN FUND	EQUITY	874036106	990	84,250	SH	DEFINED	1		84,250	
TAIWAN SEMICONDUCTOR-SP ADR	EQUITY	874039100	481	28,000	SH	DEFINED	1		28,000	

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TAKE-TWO INTERACTIVE SOFT	EQUITY	874054109	170	10,530	SH	DEFINED 6, 7, 8	10530		
TAKE-TWO INTERACTIVE SOFTWARE	EQUITY	874054109	178	11,009	SH	DEFINED 1		11,009	
TALBOTS INC	EQUITY	874161102	11	290	SH	DEFINED 1		290	
TALBOTS INC	EQUITY	874161102	55	1,525	SH	DEFINED 6, 7, 8	1525		
TALBOTS INC	EQUITY	874161102	2809	77,500	SH	DEFINED 2		77500	
TALISMAN ENERGY INC	EQUITY	87425E103	700	18,500	SH	DEFINED 6, 7, 8	18500		
TALX CORP	EQUITY	874918105	90	3,593	SH	DEFINED 1		3,593	
TALX CORP	EQUITY	874918105	14450	578,450	SH	Sole 3	578450		
TALX CORP	EQUITY	874918105	84	3,361	SH	DEFINED 6, 7, 8	3361		
TANGER FACTORY OUTLET CTR	EQUITY	875465106	34	1,646	SH	DEFINED 6, 7, 8	1646		
TANGER FACTORY OUTLET CTRS	EQUITY	875465106	38	1,813	SH	DEFINED 1		1,813	
TANOX INC	EQUITY	87588Q109	132	7,150	SH	DEFINED 1		7,150	
TANOX INC	EQUITY	87588Q109	126	6,825	SH	DEFINED 6, 7, 8	6825		
TARGET CORP	EQUITY	87612E106	116	2,820	SH	DEFINED 5	2820		
TARGET CORP	EQUITY	87612E106	17984	438,090	SH	DEFINED 6, 7, 8	438090		
TARGET CORP	EQUITY	8.7612E+110	16157	393,600	SH	DEFINED 2		393600	
TARGET CORPORATION	EQUITY	87612E106	18873	459,759	SH	DEFINED 1		459,759	
TARGETED GENETICS CORP	EQUITY	87612M108	30	10,911	SH	DEFINED 1		10,911	
TARGETED GENETICS CORP	EQUITY	87612M108	29	10,581	SH	DEFINED 6, 7, 8	10581		
TARO PHARMACEUTICAL INDS	EQUITY	M8737E108	171	4,275	SH	DEFINED 6, 7, 8	4275		
TAUBMAN CENTERS, INC.	EQUITY	876664103	146	9,800	SH	DEFINED 1		9,800	
TAUBMAN CTRS INC	EQUITY	876664103	140	9,454	SH	DEFINED 6, 7, 8	9454		
TBC CORP	EQUITY	872180104	74	5,555	SH	DEFINED 6, 7, 8	5555		
TBC CORP.	EQUITY	872180104	79	5,869	SH	DEFINED 1		5,869	
TCF FINANCIAL CORP.	EQUITY	872275102	4510	93,997	SH	DEFINED 1		93,997	
TCF FINL CORP	EQUITY	872275102	4745	98,900	SH	DEFINED 6, 7, 8	98900		
TECH DATA CORP	EQUITY	878237106	2900	67,000	SH	DEFINED 6, 7, 8	67000		
TECH DATA CORP.	EQUITY	878237106	2921	67,484	SH	DEFINED 1		67,484	
TECHE CORP.	EQUITY	878377100	463	12,561	SH	DEFINED 1		12,561	
TECHNE CORP	EQUITY	878377100	439	11,911	SH	DEFINED 6, 7, 8	11911		
TECHNITROL INC	EQUITY	878555101	244	8,850	SH	DEFINED 6, 7, 8	8850		
TECHNITROL, INC.	EQUITY	878555101	256	9,251	SH	DEFINED 1		9,251	
TECO ENERGY INC	EQUITY	872375100	12	440	SH	DEFINED 5	440		
TECO ENERGY INC	EQUITY	872375100	2439	92,950	SH	DEFINED 6, 7, 8	92950		
TECO ENERGY, INC.	EQUITY	872375100	1666	63,478	SH	DEFINED 1		63,478	
TECUMSEH PRODS CO	EQUITY	878895200	1387	27,399	SH	DEFINED 6, 7, 8	27399		
TECUMSEH PRODUCTS CO. CLASS A	EQUITY	878895200	1398	27,619	SH	DEFINED 1		27,619	
TEEKAY SHIPPING MARSHALL	EQUITY	Y8564W103	1140	32,700	SH	DEFINED 6, 7, 8	32700		
TEJON RANCH CO DEL	EQUITY	879080109	48	2,019	SH	DEFINED 6, 7, 8	2019		
TEJON RANCH CO.	EQUITY	879080109	51	2,138	SH	DEFINED 1		2,138	
TEKELEC	EQUITY	879101103	14	746	SH	DEFINED 1		746	
TEKTRONIX INC	EQUITY	879131100	7	290	SH	DEFINED 5	290		
TEKTRONIX INC	EQUITY	879131100	1003	38,890	SH	DEFINED 6, 7, 8	38890		
TEKTRONIX, INC.	EQUITY	879131100	1077	41,784	SH	DEFINED 1		41,784	
TELE CENTRO OESTE CELULAR S.A. ADR	EQUITY	87923P105	988	141,200	SH	DEFINED 1		141,200	
TELECOM CORP NEW ZEALAND	EQUITY	879278208	44	2,600	SH	DEFINED 6, 7, 8	2600		
TELECOM CORP NEW ZEALAND LTD SPONS AD	EQUITY	879278208	44	2,600	SH	DEFINED 1		2,600	
TELECOP PCS INC-CL	EQUITY	879300101	6	517	SH	DEFINED 1		517	
TELEDYNE TECHNOLOGIES INC	EQUITY	879360105	148	9,113	SH	DEFINED 6, 7, 8	9113		
TELEDYNE TECHNOLOGIES INC	EQUITY	879360105	156	9,555	SH	DEFINED 1		9,555	

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TELEFLEX INC	EQUITY	879369106	2233	47,200	SH	DEFINED	6, 7, 8	47200		
TELEFLEX INC.	EQUITY	879369106	2244	47,434	SH	DEFINED	1		47,434	
TELEFONICA S A	EQUITY	879382208	200	5,000	SH	DEFINED	6, 7, 8	5000		
TELEFONICA S.A. SPON ADR	EQUITY	879382208	200	5,000	SH	DEFINED	1		5,000	
TELEFONOS DE MEXICO CL L-TELMEX	EQUITY	879403780	6648	189,830	SH	DEFINED	1		189,830	
TELEKOMUNIKASI INDONESIA - SP ADR	EQUITY	715684106	186	32,000	SH	DEFINED	1		32,000	
TELEPHONE & DATA SYS INC	EQUITY	879433100	6381	71,100	SH	DEFINED	6, 7, 8	71100		
TELEPHONE AND DATA SYSTEMS	EQUITY	879433100	6430	71,639	SH	DEFINED	1		71,639	
TELESP CELULAR PARTICIPACOES SA ADR	EQUITY	87952L108	2094	226,100	SH	DEFINED	1		226,100	
TELETECH HOLDINGS	EQUITY	879939106	155	10,840	SH	DEFINED	1		10,840	
TELETECH HOLDINGS INC	EQUITY	879939106	148	10,356	SH	DEFINED	6, 7, 8	10356		
TELIK INC	EQUITY	87959M109	84	6,244	SH	DEFINED	1		6,244	
TELIK INC	EQUITY	87959M109	80	5,943	SH	DEFINED	6, 7, 8	5943		
TELIK INC	EQUITY	87959M109	675	50,000	SH	DEFINED	2		50000	
TELLABS INC	EQUITY	879664100	19	1,280	SH	DEFINED	5	1280		
TELLABS INC	EQUITY	879664100	2954	196,510	SH	DEFINED	6, 7, 8	196510		
TELLABS, INC.	EQUITY	879664100	3084	206,166	SH	DEFINED	1		206,166	
TELLIUM INC	EQUITY	87967E107	1	109	SH	DEFINED	1		109	
TEMPLE INLAND INC	EQUITY	879868107	9	150	SH	DEFINED	5	150		
TEMPLE INLAND INC	EQUITY	879868107	1185	20,880	SH	DEFINED	6, 7, 8	20880		
TEMPLE INLAND INC	EQUITY	879868107	2315	40,800	SH	DEFINED	2		40800	
TEMPLE-INLAND INC.	EQUITY	879868107	1273	22,433	SH	DEFINED	1		22,433	
TENET HEALTHCARE CORP	EQUITY	88033G100	60	1,020	SH	DEFINED	5	1020		
TENET HEALTHCARE CORP	EQUITY	88033G100	9888	168,400	SH	DEFINED	6, 7, 8	168400		
TENET HEALTHCARE CORP.	EQUITY	88033G100	10338	176,064	SH	DEFINED	1		176,064	
TENNANT CO	EQUITY	880345103	97	2,625	SH	DEFINED	6, 7, 8	2625		
TENNANT CO.	EQUITY	880345103	102	2,752	SH	DEFINED	1		2,752	
TERADYNE INC	EQUITY	880770102	17	570	SH	DEFINED	5	570		
TERADYNE INC	EQUITY	880770102	2455	81,440	SH	DEFINED	6, 7, 8	81440		
TERADYNE, INC.	EQUITY	880770102	2657	88,161	SH	DEFINED	1		88,161	
TERAYON COMMUNICATION	EQUITY	880775101	169	20,481	SH	DEFINED	1		20,481	
TERAYON COMMUNICATION SYS	EQUITY	880775101	162	19,638	SH	DEFINED	6, 7, 8	19638		
TEREX CORP NEW	EQUITY	880779103	152	8,645	SH	DEFINED	6, 7, 8	8645		
TEREX CORP.	EQUITY	880779103	161	9,151	SH	DEFINED	1		9,151	
TEREX CORP. APPRECIATION RTS	EQUITY	880779137	37	2,000	SH	DEFINED	1		2,000	
TERRA INDS INC	EQUITY	880915103	44	12,466	SH	DEFINED	6, 7, 8	12466		
TERRA INDUSTRIES, INC.	EQUITY	880915103	44	12,466	SH	DEFINED	1		12,466	
TERREMARK WORLDWIDE INC	EQUITY	881448104	26	45,676	SH	DEFINED	1		45,676	
TERREMARK WORLDWIDE INC	EQUITY	881448104	25	43,081	SH	DEFINED	6, 7, 8	43081		
TESORO PETE CORP	EQUITY	881609101	149	11,388	SH	DEFINED	6, 7, 8	11388		
TESORO PETROLEUM CORP.	EQUITY	881609101	155	11,790	SH	DEFINED	1		11,790	
TETRA TECH INC NEW	EQUITY	88162G103	279	14,021	SH	DEFINED	6, 7, 8	14021		
TETRA TECH INC NEW COM	EQUITY	88162G103	28232	1,417,963	SH	Sole	3	1392458		25505
TETRA TECH, INC.	EQUITY	88162G103	293	14,706	SH	DEFINED	1		14,706	
TETRA TECHNOLOGIES INC DE	EQUITY	88162F105	74	3,550	SH	DEFINED	6, 7, 8	3550		
TETRA TECHNOLOGIES, INC.	EQUITY	88162F105	79	3,753	SH	DEFINED	1		3,753	
TEVA PHARMACEUTICAL ADR	EQUITY	881624209	585	9,500	SH	DEFINED	1		9,500	
TEVA PHARMACEUTICAL INDS ADR	EQUITY	881624209	101	1,640	SH	DEFINED	2		1640	
TEVA PHARMACEUTICAL INDS LTD	EQUITY	881624209	6952	112,800	SH	DEFINED	2		112800	
TEXAS BIOTECH CORP	EQUITY	88221T104	86	13,167	SH	DEFINED	1		13,167	

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TEXAS BIOTECHNOLOGY CORP	EQUITY	88221T104	81	12,536	SH	DEFINED	6, 7, 8	12536		
TEXAS INDS INC	EQUITY	882491103	414	11,232	SH	DEFINED	6, 7, 8	11232		
TEXAS INDUSTRIES, INC.	EQUITY	882491103	260	7,057	SH	DEFINED	1		7,057	
TEXAS INSTRS INC	EQUITY	882508104	151	5,410	SH	DEFINED	5	5410		
TEXAS INSTRS INC	EQUITY	882508104	23808	850,300	SH	DEFINED	6, 7, 8	850300		
TEXAS INSTRS INC	EQUITY	882508104	17735	633,400	SH	DEFINED	2		633400	
TEXAS INSTRUMENTS, INC.	EQUITY	882508104	40439	1,444,249	SH	DEFINED	1		1,444,249	
TEXAS REGIONAL BANCSHARES, INC CLASS	EQUITY	882673106	160	4,218	SH	DEFINED	1		4,218	
TEXAS REGL BANCSHARES INC	EQUITY	882673106	372	9,833	SH	DEFINED	6, 7, 8	9833		
TEXTRON FINANACIAL CORP	EQUITY	883203101	2654	64,023	SH	DEFINED	1		64,023	
TEXTRON INC	EQUITY	883203101	11	255	SH	DEFINED	2		255	
TEXTRON INC	EQUITY	883203101	18	440	SH	DEFINED	5	440		
TEXTRON INC	EQUITY	883203101	2478	59,760	SH	DEFINED	6, 7, 8	59760		
TEXTRON INC	EQUITY	883203101	4783	115,540	SH	DEFINED	2		115540	
THAI FUND	EQUITY	882904105	50	15,000	SH	DEFINED	1		15,000	
THE 3DO CO.	EQUITY	88553W105	24	11,414	SH	DEFINED	1		11,414	
THE ADVISORY BOARD COMPANY	EQUITY	00762W107	969	35,000	SH	Sole	3	35000		
THE GENLYTE GROUP, INC.	EQUITY	372302109	117	3,935	SH	DEFINED	1		3,935	
THE PROFIT RECOVERY GROUP INTL	EQUITY	743168106	98	12,040	SH	DEFINED	1		12,040	
THE ST JOE COMPANY	EQUITY	790148100	8	272	SH	DEFINED	1		272	
THE STEAK N SHAKE COMPANY	EQUITY	857873103	81	7,343	SH	DEFINED	1		7,343	
THE TITAN CORPORATION	EQUITY	888266103	2537	101,703	SH	DEFINED	1		101,703	
THE YANKEE CANDLE CO.	EQUITY	984757104	103	4,552	SH	DEFINED	1		4,552	
THERAGENICS CORP	EQUITY	883375107	84	8,518	SH	DEFINED	6, 7, 8	8518		
THERAGENICS CORP.	EQUITY	883375107	89	8,986	SH	DEFINED	1		8,986	
THERMA-WAVE INC	EQUITY	88343A108	186	12,446	SH	DEFINED	6, 7, 8	12446		
THERMA-WAVE INC.	EQUITY	88343A108	72	4,841	SH	DEFINED	1		4,841	
THERMO ELECTRON CORP	EQUITY	883556102	13	560	SH	DEFINED	5	560		
THERMO ELECTRON CORP	EQUITY	883556102	1795	75,210	SH	DEFINED	6, 7, 8	75210		
THERMO ELECTRON CORP.	EQUITY	883556102	1930	80,870	SH	DEFINED	1		80,870	
THIRD WAVE TECHNOLOGIES	EQUITY	88428W108	16	2,130	SH	DEFINED	1		2,130	
THIRD WAVE TECHNOLOGIES I	EQUITY	88428W108	16	2,130	SH	DEFINED	6, 7, 8	2130		
THOMAS & BETTS CORP	EQUITY	884315102	4	180	SH	DEFINED	5	180		
THOMAS & BETTS CORP	EQUITY	884315102	915	43,247	SH	DEFINED	6, 7, 8	43247		
THOMAS & BETTS CORP.	EQUITY	884315102	960	45,371	SH	DEFINED	1		45,371	
THOMAS INDS INC	EQUITY	884425109	121	4,823	SH	DEFINED	6, 7, 8	4823		
THOMAS INDUSTRIES, INC.	EQUITY	884425109	127	5,072	SH	DEFINED	1		5,072	
THOR INDS INC	EQUITY	885160101	76	2,039	SH	DEFINED	6, 7, 8	2039		
THOR INDUSTRIES, INC.	EQUITY	885160101	79	2,121	SH	DEFINED	1		2,121	
THORATEC CORP	EQUITY	885175307	174	10,218	SH	DEFINED	6, 7, 8	10218		
THORATEC LABORATORIES CORP.	EQUITY	885175307	182	10,683	SH	DEFINED	1		10,683	
THORNBURG MORTGAGE INC.	EQUITY	885218107	12387	628,771	SH	DEFINED	1		628,771	
THORNBURG MTG INC	EQUITY	885218107	174	8,817	SH	DEFINED	6, 7, 8	8817		
THQ INC	EQUITY	872443403	319	6,583	SH	DEFINED	1		6,583	
THQ INC	EQUITY	872443403	377	7,777	SH	DEFINED	6, 7, 8	7777		
THREE FIVE SYS INC	EQUITY	88554L108	103	6,490	SH	DEFINED	6, 7, 8	6490		
THREE-FIVE SYS INC COM	EQUITY	88554L108	107	6,735	SH	DEFINED	1		6,735	
TIBCO SOFTWARE INC	EQUITY	88632Q103	9	575	SH	DEFINED	1		575	
TICKETMASTER ONLINE-CITY B	EQUITY	88633P203	5	276	SH	DEFINED	1		276	
TIDEWATER INC	EQUITY	886423102	8382	247,250	SH	DEFINED	6, 7, 8	247250		



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TIDEWATER, INC.	EQUITY	886423102	8399	247,756	SH	DEFINED	1		247,756	
TIER TECHNOLOGIES INC	EQUITY	88650Q100	173	8,003	SH	DEFINED	6, 7, 8	8003		
TIER TECHNOLOGIES INC CL B	EQUITY	88650Q100	3989	185,000	SH	Sole	3	185000		
TIFFANY & CO NEW	EQUITY	886547108	14	460	SH	DEFINED	5	460		
TIFFANY & CO NEW	EQUITY	886547108	1945	61,810	SH	DEFINED	6, 7, 8	61810		
TIFFANY & CO.	EQUITY	886547108	2116	67,230	SH	DEFINED	1		67,230	
TIMBERLAND CO	EQUITY	887100105	1750	47,200	SH	DEFINED	6, 7, 8	47200		
TIMBERLAND COMPANY	EQUITY	887100105	1759	47,432	SH	DEFINED	1		47,432	
TIME WARNER TELECOM	EQUITY	887319101	12	667	SH	DEFINED	1		667	
TIMKEN CO	EQUITY	887389104	258	15,936	SH	DEFINED	6, 7, 8	15936		
TIMKEN CO.	EQUITY	887389104	270	16,712	SH	DEFINED	1		16,712	
TITAN CORP	EQUITY	888266103	2514	100,754	SH	DEFINED	6, 7, 8	100754		
TITAN PHARMACEUTICALS INC	EQUITY	888314101	73	7,412	SH	DEFINED	1		7,412	
TITAN PHARMACEUTICALS INC	EQUITY	888314101	70	7,092	SH	DEFINED	6, 7, 8	7092		
TITANIUM METALS CORP	EQUITY	888339108	25	6,210	SH	DEFINED	6, 7, 8	6210		
TITANIUM METALS CORP.	EQUITY	888339108	27	6,730	SH	DEFINED	1		6,730	
TIVO INC	EQUITY	888706108	36	5,434	SH	DEFINED	1		5,434	
TIVO INC	EQUITY	888706108	34	5,129	SH	DEFINED	6, 7, 8	5129		
TJX COMPANIES, INC.	EQUITY	872540109	8054	202,048	SH	DEFINED	1		202,048	
TJX COS INC NEW	EQUITY	872540109	34	850	SH	DEFINED	5	850		
TJX COS INC NEW	EQUITY	872540109	7646	191,830	SH	DEFINED	6, 7, 8	191830		
TMP WORLDWIDE INC	EQUITY	872941109	15	350	SH	DEFINED	5	350		
TMP WORLDWIDE INC	EQUITY	872941109	2121	49,430	SH	DEFINED	6, 7, 8	49430		
TMP WORLDWIDE INC.	EQUITY	872941109	2282	53,185	SH	DEFINED	1		53,185	
TOLL BROTHERS INC	EQUITY	889478103	316	7,193	SH	DEFINED	6, 7, 8	7193		
TOLL BROTHERS INC COM	EQUITY	889478103	20247	461,197	SH	Sole	3	447397		13800
TOLL BROTHERS, INC.	EQUITY	889478103	329	7,504	SH	DEFINED	1		7,504	
TOLLGRADE COMMUNICATIONS	EQUITY	889542106	122	3,653	SH	DEFINED	6, 7, 8	3653		
TOLLGRADE COMMUNICATIONS INC	EQUITY	889542106	128	3,843	SH	DEFINED	1		3,843	
TOMPKINS TRUSTCO INC	EQUITY	890110109	89	2,217	SH	DEFINED	1		2,217	
TOMPKINSTRUSTCO INC	EQUITY	890110109	83	2,056	SH	DEFINED	6, 7, 8	2056		
TOO INC	EQUITY	890333107	256	9,319	SH	DEFINED	1		9,319	
TOO INC	EQUITY	890333107	245	8,916	SH	DEFINED	6, 7, 8	8916		
TOO INC	EQUITY	890333107	3314	120,500	SH	DEFINED	2		120500	
TOO INC COM	EQUITY	890333107	25418	924,290	SH	Sole	3	905130		19160
TOOTSIE ROLL INDS INC	EQUITY	890516107	2396	61,300	SH	DEFINED	6, 7, 8	61300		
TOOTSIE ROLL INDUSTRIES, INC.	EQUITY	890516107	2402	61,471	SH	DEFINED	1		61,471	
TOPPS CO. INC.	EQUITY	890786106	139	11,480	SH	DEFINED	1		11,480	
TOPPS INC	EQUITY	890786106	132	10,898	SH	DEFINED	6, 7, 8	10898		
TORCHMARK CORP	EQUITY	891027104	15	390	SH	DEFINED	5	390		
TORCHMARK CORP	EQUITY	891027104	4061	103,260	SH	DEFINED	6, 7, 8	103260		
TORCHMARK CORP.	EQUITY	891027104	4215	107,168	SH	DEFINED	1		107,168	
TORO CO	EQUITY	891092108	181	4,028	SH	DEFINED	6, 7, 8	4028		
TORO CO.	EQUITY	891092108	189	4,207	SH	DEFINED	1		4,207	
TOTAL SYSTEM SERVICE	EQUITY	891906109	9	443	SH	DEFINED	1		443	
TOWER AUTOMOTIVE INC	EQUITY	891707101	110	12,214	SH	DEFINED	6, 7, 8	12214		
TOWER AUTOMOTIVE, INC.	EQUITY	891707101	116	12,801	SH	DEFINED	1		12,801	
TOWN & COUNTRY TRUST	EQUITY	892081100	90	4,312	SH	DEFINED	1		4,312	
TOWN & CTRY TR	EQUITY	892081100	85	4,069	SH	DEFINED	6, 7, 8	4069		
TOYS R US INC	EQUITY	892335100	13	620	SH	DEFINED	5	620		

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TOYS R US INC	EQUITY	892335100	3847	185,500	SH	DEFINED 6, 7, 8	185500		
TOYS R US INC.	EQUITY	892335100	3976	191,719	SH	DEFINED 1		191,719	
TRADESTATION GROUP INC	EQUITY	89267P105	9	5,754	SH	DEFINED 1		5,754	
TRADESTATION GROUP INC	EQUITY	89267P105	9	5,754	SH	DEFINED 6, 7, 8	5754		
TRAMMELL CROW CO	EQUITY	89288R106	86	7,366	SH	DEFINED 6, 7, 8	7366		
TRAMMELL CROW CO.	EQUITY	89288R106	90	7,663	SH	DEFINED 1		7,663	
TRANS WORLD ENTERTAINMENT CORP	EQUITY	89336Q100	67	8,825	SH	DEFINED 1		8,825	
TRANS WORLD ENTMT CORP	EQUITY	89336Q100	65	8,514	SH	DEFINED 6, 7, 8	8514		
TRANSACTION SYS ARCHITECT	EQUITY	893416107	684	55,786	SH	DEFINED 6, 7, 8	55786		
TRANSACTION SYSTEMS ARCHITECTS CLASS	EQUITY	893416107	690	56,304	SH	DEFINED 1		56,304	
TRANSATLANTIC HOLDINGS INC	EQUITY	893521104	2,845,946	31,274,130	SH	DEFINED 1		31,274,130	
TRANSGENOMIC INC	EQUITY	89365K206	39	3,561	SH	DEFINED 1		3,561	
TRANSGENOMIC INC	EQUITY	89365K206	132	12,033	SH	DEFINED 6, 7, 8	12033		
TRANSKARYOTIC THERAPIES I	EQUITY	893735100	278	6,488	SH	DEFINED 6, 7, 8	6488		
TRANSKARYOTIC THERAPIES INC	EQUITY	893735100	8928	208,600	SH	DEFINED 2		208600	
TRANSKARYOTIC THERAPIES, INC.	EQUITY	893735100	295	6,890	SH	DEFINED 1		6,890	
TRANSMETA CORP	EQUITY	89376R109	2	925	SH	DEFINED 1		925	
TRANSMONTAIGNE INC	EQUITY	893934109	845	155,100	SH	Sole 3	155100		
TRANSMONTAIGNE INC	EQUITY	893934109	27	4,950	SH	DEFINED 6, 7, 8	4950		
TRANSMONTAIGNE, INC.	EQUITY	893934109	28	5,050	SH	DEFINED 1		5,050	
TRANSOCEAN SEDCO FOREX IN	EQUITY	G90078109	34	1,000	SH	DEFINED 5	1000		
TRANSOCEAN SEDCO FOREX IN	EQUITY	G90078109	4558	134,770	SH	DEFINED 6, 7, 8	134770		
TRANSOCEAN SEDCO FOREX INC	EQUITY	G90078109	14	410	SH	DEFINED 2		410	
TRANSWITCH CORP	EQUITY	894065101	610	135,588	SH	DEFINED 6, 7, 8	135588		
TRANSWITCH CORP.	EQUITY	894065101	617	137,007	SH	DEFINED 1		137,007	
TRAVELLOCITY.COM INC	EQUITY	893953109	4	126	SH	DEFINED 1		126	
TRC COS INC	EQUITY	872625108	81	1,612	SH	DEFINED 1		1,612	
TRC COS INC	EQUITY	872625108	76	1,526	SH	DEFINED 6, 7, 8	1526		
TREDEGAR CORP	EQUITY	894650100	97	5,081	SH	DEFINED 6, 7, 8	5081		
TREDEGAR CORP.	EQUITY	894650100	102	5,375	SH	DEFINED 1		5,375	
TREMONT CORP	EQUITY	894745207	12	399	SH	DEFINED 6, 7, 8	399		
TREMONT CORP.	EQUITY	894745207	12	399	SH	DEFINED 1		399	
TRENDWEST RESORTS INC	EQUITY	894917103	52	2,063	SH	DEFINED 6, 7, 8	2063		
TRENDWEST RESORTS, INC.	EQUITY	894917103	56	2,217	SH	DEFINED 1		2,217	
TREX COMPANY, INC.	EQUITY	89531P105	34	1,802	SH	DEFINED 1		1,802	
TREX INC	EQUITY	89531P105	33	1,752	SH	DEFINED 6, 7, 8	1752		
TRIAD GTY INC	EQUITY	895925105	72	1,987	SH	DEFINED 6, 7, 8	1987		
TRIAD GTY INC COM	EQUITY	895925105	11255	310,300	SH	Sole 3	310300		
TRIAD GUARANTY, INC.	EQUITY	895925105	77	2,121	SH	DEFINED 1		2,121	
TRIAD HOSPITALS INC	EQUITY	89579K109	2568	87,500	SH	DEFINED 6, 7, 8	87500		
TRIAD HOSPITALS INC COM	EQUITY	89579K109	48533	1,653,588	SH	Sole 3	1625088		28500
TRIAD HOSPITALS, INC.	EQUITY	89579K109	2587	88,156	SH	DEFINED 1		88,156	
TRIANGLE PHARMACEUTICALS	EQUITY	89589H104	40	10,086	SH	DEFINED 6, 7, 8	10086		
TRIANGLE PHARMACEUTICALS, INC.	EQUITY	89589H104	43	10,630	SH	DEFINED 1		10,630	
TRIARC COMPANIES INC. CLASS A	EQUITY	895927101	89	3,681	SH	DEFINED 1		3,681	
TRIARC COS INC	EQUITY	895927101	85	3,490	SH	DEFINED 6, 7, 8	3490		
TRIBUNE CO NEW	EQUITY	896047107	35	930	SH	DEFINED 5	930		
TRIBUNE CO NEW	EQUITY	896047107	4715	125,970	SH	DEFINED 6, 7, 8	125970		
TRIBUNE CO.	EQUITY	896047107	4977	132,980	SH	DEFINED 1		132,980	
TRICO MARINE SERVICES INC	EQUITY	896106101	59	7,863	SH	DEFINED 6, 7, 8	7863		

NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PUT/ PRN CALL	INVSTMT DSCRETN	OTHR MGRS	SOLE	VOTING AUTHORITY SHARED	NONE
TRICO MARINE SERVICES, INC.	EQUITY	896106101	61	8,085	SH	DEFINED	1		8,085	
TRICON GLOBAL RESTAURANTS	EQUITY	895953107	23	460	SH	DEFINED	5	460		
TRICON GLOBAL RESTAURANTS	EQUITY	895953107	3779	76,810	SH	DEFINED	6, 7, 8	76810		
TRICON GLOBAL RESTAURANTS INC	EQUITY	895953107	2770	56,300	SH	DEFINED	2		56300	
TRICON GLOBAL RESTURANTS INC	EQUITY	895953107	3658	74,349	SH	DEFINED	1		74,349	
TRIGON HEALTHCARE INC	EQUITY	896181100	3014	43,400	SH	DEFINED	6, 7, 8	43400		
TRIGON HEALTHCARE INC	EQUITY	896181100	3271	47,100	SH	DEFINED	2		47100	
TRIGON HEALTHCARE, INC.	EQUITY	896181100	3035	43,694	SH	DEFINED	1		43,694	
TRIKON TECHNOLOGIES INC	EQUITY	896187408	40	3,393	SH	DEFINED	1		3,393	
TRIKON TECHNOLOGIES INC	EQUITY	896187408	38	3,199	SH	DEFINED	6, 7, 8	3199		
TRIMBLE NAVIGATION LTD	EQUITY	896239100	116	7,148	SH	DEFINED	6, 7, 8	7148		
TRIMBLE NAVIGATION LTD.	EQUITY	896239100	121	7,480	SH	DEFINED	1		7,480	
TRIMERIS INC	EQUITY	896263100	239	5,306	SH	DEFINED	1		5,306	
TRIMERIS INC	EQUITY	896263100	397	8,817	SH	DEFINED	6, 7, 8	8817		
TRINITY INDS INC	EQUITY	896522109	1774	65,295	SH	DEFINED	6, 7, 8	65295		
TRINITY INDUSTRIES, INC.	EQUITY	896522109	1789	65,843	SH	DEFINED	1		65,843	
TRIPATH IMAGIN INC	EQUITY	896942109	57	7,533	SH	DEFINED	1		7,533	
TRIPATH IMAGING INC	EQUITY	896942109	54	7,176	SH	DEFINED	6, 7, 8	7176		
TRIPATH TECHNOLOGY	EQUITY	89672P104	8	4,397	SH	DEFINED	1		4,397	
TRIPATH TECHNOLOGY INC	EQUITY	89672P104	8	4,397	SH	DEFINED	6, 7, 8	4397		
TRIQUINT SEMICONDUCTOR IN	EQUITY	89674K103	2492	203,291	SH	DEFINED	6, 7, 8	203291		
TRIQUINT SEMICONDUCTOR INC	EQUITY	89674K103	3958	322,800	SH	DEFINED	2		322800	
TRIQUINT SEMICONDUCTOR, INC.	EQUITY	89674K103	2422	197,517	SH	DEFINED	1		197,517	
TRITON PCS HOLDINGS	EQUITY	89677M106	16	544	SH	DEFINED	1		544	
TRIUMPH GROUP INC NEW	EQUITY	896818101	161	4,955	SH	DEFINED	6, 7, 8	4955		
TRIUMPH GROUP, INC.	EQUITY	896818101	170	5,246	SH	DEFINED	1		5,246	
TRIZETTO GROUP INC	EQUITY	896882107	89	6,812	SH	DEFINED	1		6,812	
TRIZETTO GROUP INC	EQUITY	896882107	84	6,383	SH	DEFINED	6, 7, 8	6383		
TROPICAL SPORTSWEAR INTL	EQUITY	89708P102	27	1,429	SH	DEFINED	6, 7, 8	1429		
TROPICAL SPORTSWEAR INT'L	EQUITY	89708P102	27	1,429	SH	DEFINED	1		1,429	
TROY FINANCIAL CORP	EQUITY	897329108	32	1,292	SH	DEFINED	1		1,292	
TROY FINL CORP	EQUITY	897329108	32	1,292	SH	DEFINED	6, 7, 8	1292		
TRUST CO NJ JERSEY CITY N	EQUITY	898304100	149	5,932	SH	DEFINED	6, 7, 8	5932		
TRUST CO. OF NEW JERSEY	EQUITY	898304100	159	6,298	SH	DEFINED	1		6,298	
TRUSTCO BANK CORP. NY	EQUITY	898349105	268	21,310	SH	DEFINED	1		21,310	
TRUSTCO BK CORP N Y	EQUITY	898349105	257	20,447	SH	DEFINED	6, 7, 8	20447		
TRUSTMARK CORP	EQUITY	898402102	497	20,500	SH	DEFINED	6, 7, 8	20500		
TRUSTMARK CORP.	EQUITY	898402102	505	20,834	SH	DEFINED	1		20,834	
TRW INC	EQUITY	872649108	15	400	SH	DEFINED	5	400		
TRW INC	EQUITY	872649108	1979	53,420	SH	DEFINED	6, 7, 8	53420		
TRW INC.	EQUITY	872649108	2119	57,210	SH	DEFINED	1		57,210	
TTM TECHNOLOGIES INC	EQUITY	87305R109	33	3,265	SH	DEFINED	6, 7, 8	3265		
TTM TECHNOLOGIES	EQUITY	87305R109	37	3,691	SH	DEFINED	1		3,691	
TUBOS DE ACERO DE MEX-SP ADR	EQUITY	898592506	1433	160,300	SH	DEFINED	1		160,300	
TUESDAY MORNING CORP	EQUITY	899035505	46	2,526	SH	DEFINED	6, 7, 8	2526		
TUESDAY MORNING CORPORATION	EQUITY	899035505	48	2,626	SH	DEFINED	1		2,626	
TULARIK INC	EQUITY	899165104	140	5,841	SH	DEFINED	1		5,841	
TULARIK INC	EQUITY	899165104	132	5,509	SH	DEFINED	6, 7, 8	5509		
TUMBLEWEED COMMUNICATIONS	EQUITY	899690101	115	19,325	SH	DEFINED	6, 7, 8	19325		
TUPPERWARE CORP	EQUITY	899896104	3	180	SH	DEFINED	5	180		

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TUPPERWARE CORP	EQUITY	899896104	1475	76,609	SH	DEFINED	6, 7, 8	76609		
TUPPERWARE CORP.	EQUITY	899896104	1516	78,752	SH	DEFINED	1		78,752	
TURKCELL ILETISIM HIZMET-ADR	EQUITY	900111204	205	10,000	SH	DEFINED	1		10,000	
TURNSTONE SYSTEMS INC	EQUITY	900423104	37	9,242	SH	DEFINED	1		9,242	
TURNSTONE SYSTEMS INC	EQUITY	900423104	35	8,741	SH	DEFINED	6, 7, 8	8741		
TV AZTECA S.A.-SPONS ADR	EQUITY	901145102	1744	256,800	SH	DEFINED	1		256,800	
TWEETER HOME ENTERTAINMENT	EQUITY	901167106	169	5,828	SH	DEFINED	1		5,828	
TWEETER HOME ENTMT GROUP	EQUITY	901167106	161	5,546	SH	DEFINED	6, 7, 8	5546		
TXU CORP	EQUITY	873168108	39	830	SH	DEFINED	5	830		
TXU CORP	EQUITY	873168108	5284	112,060	SH	DEFINED	6, 7, 8	112060		
TXU Corporation	EQUITY	873168108	7073	150,000	SH	DEFINED	4		150,000	
TYCO INTERNATIONAL, LTD.	EQUITY	902124106	111354	1,890,555	SH	DEFINED	1		1,890,555	
TYCO INTL LTD	EQUITY	902124106	6	100	SH	DEFINED	2		100	
TYCO INTL LTD	EQUITY	902124106	62291	1,057,568	SH	DEFINED	2		1057568	
TYCO INTL LTD NEW	EQUITY	902124106	368	6,240	SH	DEFINED	5	6240		
TYCO INTL LTD NEW	EQUITY	902124106	59930	1,017,477	SH	DEFINED	6, 7, 8	1017477		
TYSON FOODS INC	EQUITY	902494103	4900	424,200	SH	DEFINED	6, 7, 8	424200		
TYSON FOODS, INC. CLASS A	EQUITY	902494103	4921	426,049	SH	DEFINED	1		426,049	
U S B HLDG INC	EQUITY	902910108	60	3,533	SH	DEFINED	6, 7, 8	3533		
U S CONCRETE INC	EQUITY	90333L102	39	5,952	SH	DEFINED	6, 7, 8	5952		
U S G CORP	EQUITY	903293405	68	11,878	SH	DEFINED	6, 7, 8	11878		
U S INDS INC NEW	EQUITY	912080108	61	23,869	SH	DEFINED	6, 7, 8	23869		
U S PHYSICAL THERAPY INC	EQUITY	90337L108	21	1,278	SH	DEFINED	6, 7, 8	1278		
U S RESTAURANT PPTYS INC	EQUITY	902971100	84	5,762	SH	DEFINED	6, 7, 8	5762		
U.S. BANCORP, INC.	EQUITY	902973304	44981	2,149,108	SH	DEFINED	1		2,149,108	
U.S. RESTAURANT PROPERTIES INC	EQUITY	902971100	90	6,159	SH	DEFINED	1		6,159	
U.S.B. HOLDING CO., INC.	EQUITY	902910108	61	3,638	SH	DEFINED	1		3,638	
UAL CORP	EQUITY	902549500	6	454	SH	DEFINED	1		454	
UAXS GLOBAL HOLDINGS INC	EQUITY	91336M105	62	13,165	SH	DEFINED	1		13,165	
UBIQUITEL INC	EQUITY	903474302	129	17,381	SH	DEFINED	1		17,381	
UBIQUITEL INC	EQUITY	903474302	124	16,708	SH	DEFINED	6, 7, 8	16708		
UCAR INTERNATIONAL, INC.	EQUITY	90262K109	919	85,931	SH	DEFINED	1		85,931	
UCAR INTL INC	EQUITY	90262K109	910	85,050	SH	DEFINED	6, 7, 8	85050		
UCBH HOLDINGS INC	EQUITY	90262T308	165	5,796	SH	DEFINED	1		5,796	
UCBH HOLDINGS INC	EQUITY	90262T308	157	5,522	SH	DEFINED	6, 7, 8	5522		
UGI CORP NEW	EQUITY	902681105	258	8,549	SH	DEFINED	6, 7, 8	8549		
UGI CORP.	EQUITY	902681105	268	8,878	SH	DEFINED	1		8,878	
UGLY DUCKLING HLDGS INC	EQUITY	903512101	475	137,644	SH	DEFINED	1		137,644	
UICI	EQUITY	902737105	173	12,817	SH	DEFINED	1		12,817	
UICI	EQUITY	902737105	166	12,305	SH	DEFINED	6, 7, 8	12305		
UIL HLDG CORP	EQUITY	902748102	205	3,988	SH	DEFINED	6, 7, 8	3988		
UIL HOLDINGS CORP.	EQUITY	902748102	216	4,208	SH	DEFINED	1		4,208	
ULTICOM INC	EQUITY	903844108	28	2,775	SH	DEFINED	1		2,775	
ULTICOM INC	EQUITY	903844108	33	3,265	SH	DEFINED	6, 7, 8	3265		
ULTIMATE ELECTRONIS, INC.	EQUITY	903849107	79	2,621	SH	DEFINED	1		2,621	
ULTIMATE ELECTRS INC	EQUITY	903849107	75	2,490	SH	DEFINED	6, 7, 8	2490		
ULTRAMAR DIAMOND SHAMROCK	EQUITY	904000106	5458	110,300	SH	DEFINED	6, 7, 8	110300		
ULTRAMAR DIAMOND SHAMROCK CORP	EQUITY	904000106	4495	90,845	SH	DEFINED	1		90,845	
ULTRATECH STEPPER INC	EQUITY	904034105	108	6,512	SH	DEFINED	6, 7, 8	6512		

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ULTRATECH STEPPER, INC.	EQUITY	904034105	114	6,877	SH	DEFINED	1		6,877	
UMB FINANCIAL CORP.	EQUITY	902788108	231	5,782	SH	DEFINED	1		5,782	
UMB FINL CORP	EQUITY	902788108	221	5,521	SH	DEFINED	6, 7, 8	5521		
UMPQUA HLDGS CORP	EQUITY	904214103	61	4,535	SH	DEFINED	6, 7, 8	4535		
UMPQUA HOLDINGS CORP	EQUITY	904214103	66	4,855	SH	DEFINED	1		4,855	
UNB CORP OHIO	EQUITY	903056109	63	3,396	SH	DEFINED	1		3,396	
UNB CORP OHIO	EQUITY	903056109	60	3,233	SH	DEFINED	6, 7, 8	3233		
UNIFI INC	EQUITY	904677101	592	81,644	SH	DEFINED	6, 7, 8	81644		
UNIFI, INC.	EQUITY	904677101	597	82,390	SH	DEFINED	1		82,390	
UNIFIRST CORP MASS	EQUITY	904708104	58	2,578	SH	DEFINED	6, 7, 8	2578		
UNIFIRST CORP.	EQUITY	904708104	62	2,733	SH	DEFINED	1		2,733	
UNILAB CORP NEW	EQUITY	904763208	229	9,143	SH	DEFINED	6, 7, 8	9143		
UNILAB CORP NEW COM NEW	EQUITY	904763208	7633	304,090	SH	SoLe	3	296790		7300
UNILEVER N V	EQUITY	904784709	103	1,790	SH	DEFINED	5	1790		
UNILEVER N V	EQUITY	904784709	13925	241,710	SH	DEFINED	6, 7, 8	241710		
UNILEVER N V	EQUITY	904784709	532	9,242	SH	DEFINED	6, 7, 8	9242		
UNILEVER NV NY SHARES	EQUITY	904784709	15248	264,675	SH	DEFINED	1		264,675	
Union Electric	CORPBOND	906548BT8	4642	5,000,000	PRN	DEFINED	4		5,000,000	
UNION PAC CORP	EQUITY	907818108	44	780	SH	DEFINED	5	780		
UNION PAC CORP	EQUITY	907818108	8105	142,200	SH	DEFINED	6, 7, 8	142200		
UNION PACIFIC CORP.	EQUITY	907818108	8439	148,050	SH	DEFINED	1		148,050	
UNION PLANTERS CORP	EQUITY	908068109	4928	109,206	SH	DEFINED	1		109,206	
UNION PLANTERS CORP	EQUITY	908068109	19	430	SH	DEFINED	5	430		
UNION PLANTERS CORP	EQUITY	908068109	4734	104,900	SH	DEFINED	6, 7, 8	104900		
UNIONBANCAL CORP	EQUITY	908906100	16	412	SH	DEFINED	1		412	
UNIROYAL TECHNOLOGY CORP	EQUITY	909163107	14	4,455	SH	DEFINED	6, 7, 8	4455		
UNIROYAL TECHNOLOGY CORP.	EQUITY	909163107	15	4,631	SH	DEFINED	1		4,631	
UNISOURCE ENERGY CORP	EQUITY	909205106	410	22,554	SH	DEFINED	6, 7, 8	22554		
UNISOURCE ENERGY CORP.	EQUITY	909205106	190	10,455	SH	DEFINED	1		10,455	
UNISYS CORP	EQUITY	909214108	13	1,000	SH	DEFINED	5	1000		
UNISYS CORP	EQUITY	909214108	1691	134,880	SH	DEFINED	6, 7, 8	134880		
UNISYS CORP.	EQUITY	909214108	1818	145,009	SH	DEFINED	1		145,009	
UNIT CORP	EQUITY	909218109	133	10,338	SH	DEFINED	6, 7, 8	10338		
UNIT CORP.	EQUITY	909218109	139	10,782	SH	DEFINED	1		10,782	
UNITED AUTO GROUP INC	EQUITY	909440109	44	1,706	SH	DEFINED	6, 7, 8	1706		
UNITED AUTO GROUP, INC.	EQUITY	909440109	46	1,794	SH	DEFINED	1		1,794	
UNITED BANKSHARES INC WES	EQUITY	909907107	365	12,637	SH	DEFINED	6, 7, 8	12637		
UNITED BANKSHARES INC. WV	EQUITY	909907107	381	13,210	SH	DEFINED	1		13,210	
UNITED BK SWITZERLAND	CORPBOND	909992000	2000	2,000,000	PRN	DEFINED	2		2000000	
UNITED CMNTY FINL CORP OH	EQUITY	909839102	75	10,432	SH	DEFINED	6, 7, 8	10432		
UNITED COMMUNITY FINANCIAL CO	EQUITY	909839102	78	10,809	SH	DEFINED	1		10,809	
UNITED DOMINION REALTY TR	EQUITY	910197102	467	32,399	SH	DEFINED	6, 7, 8	32399		
UNITED DOMINION REALTY TRUST	EQUITY	910197102	3729	258,965	SH	DEFINED	1		258,965	
UNITED DOMINION RLTYTR COM	EQUITY	910197102	17916	1,244,200	SH	Sole	3	1098500		145700
UNITED FIRE & CAS CO	EQUITY	910331107	58	2,027	SH	DEFINED	6, 7, 8	2027		
UNITED FIRE & CASUALTY CO.	EQUITY	910331107	61	2,130	SH	DEFINED	1		2,130	
UNITED HEALTHCARE CORP	EQUITY	91324P102	9857	139,285	SH	DEFINED	1		139,285	
UNITED INDL CORP	EQUITY	910671106	68	4,086	SH	DEFINED	6, 7, 8	4086		
UNITED INDUSTRIAL CORP	EQUITY	910671106	74	4,398	SH	DEFINED	1		4,398	
UNITED NAT FOODS INC	EQUITY	911163103	66	2,643	SH	DEFINED	6, 7, 8	2643		

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UNITED NATIONAL BANCORP	EQUITY	910909100	118	4,911	SH	DEFINED	1		4,911	
UNITED NATL BANCORP N J	EQUITY	910909100	114	4,738	SH	DEFINED	6, 7, 8	4738		
UNITED NATURAL FOODS, INC.	EQUITY	911163103	70	2,809	SH	DEFINED	1		2,809	
UNITED PARCEL SERVICE CLASS -B	EQUITY	911312106	7968	146,200	SH	DEFINED	1		146,200	
UNITED PARCEL SERVICE INC	EQUITY	911312106	273	5,000	SH	DEFINED	6, 7, 8	5000		
UNITED PARCEL SVC INC CL B	EQUITY	911312106	68	1,250	SH	DEFINED	2		1250	
UNITED RENTALS INC	EQUITY	911363109	2020	89,000	SH	DEFINED	6, 7, 8	89000		
UNITED RENTALS, INC.	EQUITY	911363109	2027	89,309	SH	DEFINED	1		89,309	
UNITED STATIONERS INC	EQUITY	913004107	677	20,129	SH	DEFINED	6, 7, 8	20129		
UNITED STATIONERS, INC.	EQUITY	913004107	357	10,613	SH	DEFINED	1		10,613	
UNITED SURGICAL PRNRS COM	EQUITY	913016309	18331	866,700	SH	Sole	3	866700		
UNITED TECHNOLOGIES CORP	EQUITY	913017109	94	1,460	SH	DEFINED	5	1460		
UNITED TECHNOLOGIES CORP	EQUITY	913017109	13580	210,120	SH	DEFINED	6, 7, 8	210120		
UNITED TECHNOLOGIES CORP	EQUITY	913017109	1932	29,900	SH	DEFINED	2		29900	
UNITED TECHNOLOGIES CORP.	EQUITY	913017109	14292	221,142	SH	DEFINED	1		221,142	
UNITED THERAPEUTICS CORP	EQUITY	91307C102	45	4,329	SH	DEFINED	6, 7, 8	4329		
UNITED THERAPEUTICS CORP.	EQUITY	91307C102	48	4,564	SH	DEFINED	1		4,564	
UNITEDGLOBALCOM	EQUITY	913247508	111	22,200	SH	DEFINED	6, 7, 8	22200		
UNITEDGLOBALCOM INC. CLASS A	EQUITY	913247508	115	22,993	SH	DEFINED	1		22,993	
UNITEDHEALTH GROUP INC	EQUITY	91324P102	260	3,680	SH	DEFINED	2		3680	
UNITEDHEALTH GROUP INC	EQUITY	91324P102	69	970	SH	DEFINED	5	970		
UNITEDHEALTH GROUP INC	EQUITY	91324P102	9328	131,810	SH	DEFINED	6, 7, 8	131810		
UNITRIN INC	EQUITY	913275103	3233	81,800	SH	DEFINED	6, 7, 8	81800		
UNITRIN, INC.	EQUITY	913275103	3249	82,201	SH	DEFINED	1		82,201	
UNIVERSAL ACCESS GLOBAL H	EQUITY	91336M105	59	12,541	SH	DEFINED	6, 7, 8	12541		
UNIVERSAL AMER FINANCIAL CORP	EQUITY	913377107	103	15,117	SH	DEFINED	1		15,117	
UNIVERSAL AMERN FINL CORP	EQUITY	913377107	95	14,046	SH	DEFINED	6, 7, 8	14046		
UNIVERSAL COMPRESSION COM	EQUITY	913431102	8838	299,700	SH	Sole	3	299700		
UNIVERSAL COMPRESSION HLD	EQUITY	913431102	91	3,097	SH	DEFINED	6, 7, 8	3097		
UNIVERSAL COMPRESSION HLDGS	EQUITY	913431102	98	3,331	SH	DEFINED	1		3,331	
UNIVERSAL CORP VA	EQUITY	913456109	1491	40,954	SH	DEFINED	6, 7, 8	40954		
UNIVERSAL CORP.	EQUITY	913456109	1505	41,332	SH	DEFINED	1		41,332	
UNIVERSAL DISPLAY CORP	EQUITY	91347P105	39	4,293	SH	DEFINED	6, 7, 8	4293		
UNIVERSAL DISPLAY CORP.	EQUITY	91347P105	40	4,422	SH	DEFINED	1		4,422	
UNIVERSAL ELECTRONICS INC.	EQUITY	913483103	73	4,250	SH	DEFINED	1		4,250	
UNIVERSAL ELECTRS INC	EQUITY	913483103	69	4,023	SH	DEFINED	6, 7, 8	4023		
UNIVERSAL FOREST PRODUCTS, INC	EQUITY	913543104	82	3,908	SH	DEFINED	1		3,908	
UNIVERSAL FST PRODS INC	EQUITY	913543104	79	3,783	SH	DEFINED	6, 7, 8	3783		
UNIVERSAL HEALTH REALTY INCOME	EQUITY	91359E105	93	3,968	SH	DEFINED	1		3,968	
UNIVERSAL HEALTH RLTY INC	EQUITY	91359E105	88	3,738	SH	DEFINED	6, 7, 8	3738		
UNIVERSAL HEALTH SERVICES - B	EQUITY	913903100	3155	73,739	SH	DEFINED	1		73,739	
UNIVERSAL HLTH SVCS INC	EQUITY	913903100	3131	73,200	SH	DEFINED	6, 7, 8	73200		
UNIVISION COMMUNICATIONS	EQUITY	914906102	27	660	SH	DEFINED	5	660		
UNIVISION COMMUNICATIONS	EQUITY	914906102	3594	88,830	SH	DEFINED	6, 7, 8	88830		
UNIVISION COMMUNICATIONS, INC.	EQUITY	914906102	3886	96,053	SH	DEFINED	1		96,053	
UNOCAL CORP	EQUITY	915289102	27	760	SH	DEFINED	5	760		
UNOCAL CORP	EQUITY	915289102	3721	103,150	SH	DEFINED	6, 7, 8	103150		
UNOCAL CORP.	EQUITY	915289102	3996	110,790	SH	DEFINED	1		110,790	
UNOVA INC	EQUITY	91529B106	83	14,327	SH	DEFINED	6, 7, 8	14327		

NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PUT/ INVSTMT PRN CALL DSCRETN	OTHR MGRS	SOLE	VOTING AUTHORITY SHARED	NONE
UNOVA, INC.	EQUITY	91529B106	87	15,062	SH	DEFINED	1		15,062
UNUMPROVIDENT CORP	EQUITY	91529Y106	20	760	SH	DEFINED	5	760	
UNUMPROVIDENT CORP	EQUITY	91529Y106	2713	102,330	SH	DEFINED	6, 7, 8	102330	
UNUMPROVIDENT CORP.	EQUITY	91529Y106	2910	109,761	SH	DEFINED	1		109,761
URBAN OUTFITTERS INC	EQUITY	917047102	50	2,062	SH	DEFINED	6, 7, 8	2062	
URBAN OUTFITTERS, INC.	EQUITY	917047102	50	2,062	SH	DEFINED	1		2,062
UROLOGIX INC	EQUITY	917273104	68	3,385	SH	DEFINED	1		3,385
UROLOGIX INC	EQUITY	917273104	64	3,215	SH	DEFINED	6, 7, 8	3215	
URS CORP NEW	EQUITY	903236107	116	4,216	SH	DEFINED	6, 7, 8	4216	
URS CORP.	EQUITY	903236107	120	4,370	SH	DEFINED	1		4,370
US AIRWAYS GROUP INC	EQUITY	911905107	1	210	SH	DEFINED	5	210	
US AIRWAYS GROUP INC	EQUITY	911905107	182	28,760	SH	DEFINED	6, 7, 8	28760	
US AIRWAYS GROUP, INC.	EQUITY	911905107	196	30,898	SH	DEFINED	1		30,898
US BANCORP DEL	EQUITY	902973304	128	6,100	SH	DEFINED	5	6100	
US BANCORP DEL	EQUITY	902973304	17265	824,910	SH	DEFINED	6, 7, 8	824910	
US CELLULAR	EQUITY	911684108	13	286	SH	DEFINED	1		286
US CONCRETE INC	EQUITY	90333L102	42	6,416	SH	DEFINED	1		6,416
US ONCOLOGY INC	EQUITY	90338W103	230	30,438	SH	DEFINED	6, 7, 8	30438	
US ONCOLOGY, INC.	EQUITY	90338W103	239	31,668	SH	DEFINED	1		31,668
US PHYSICAL THERAPY INC	EQUITY	90337L108	23	1,395	SH	DEFINED	1		1,395
US UNWIRED INC	EQUITY	90338R104	98	9,612	SH	DEFINED	1		9,612
US UNWIRED INC	EQUITY	90338R104	93	9,170	SH	DEFINED	6, 7, 8	9170	
USA ED INC	EQUITY	90390U102	41	490	SH	DEFINED	5	490	
USA ED INC	EQUITY	90390U102	5571	66,310	SH	DEFINED	6, 7, 8	66310	
USA ED INC	EQUITY	90390U102	9654	114,900	SH	DEFINED	2		114900
USA EDUCATION INC	EQUITY	90390U102	16969	201,965	SH	DEFINED	1		201,965
USA NETWORKS INC	EQUITY	902984103	883	32,330	SH	DEFINED	6, 7, 8	32330	
USA NETWORKS, INC.	EQUITY	902984103	252	9,237	SH	DEFINED	1		9,237
USEC INC	EQUITY	90333E108	186	26,031	SH	DEFINED	6, 7, 8	26031	
USEC, INC	EQUITY	90333E108	194	27,056	SH	DEFINED	1		27,056
USFREIGHTWAYS CORP	EQUITY	916906100	265	8,454	SH	DEFINED	6, 7, 8	8454	
USFREIGHTWAYS CORP.	EQUITY	916906100	277	8,818	SH	DEFINED	1		8,818
USG CORP.	EQUITY	903293405	72	12,584	SH	DEFINED	1		12,584
USINOR SA	EQUITY	912080108	63	24,681	SH	DEFINED	1		24,681
USINTERNETWORKING INC	EQUITY	917311805	3	14,433	SH	DEFINED	6, 7, 8	14433	
USINTERNETWORKING, INC.	EQUITY	917311805	3	14,433	SH	DEFINED	1		14,433
USLIFE INCOME FD INC	EQUITY	917324105	65	8400	SH	DEFINED	6	8400	
USLIFE INCOME FUND	EQUITY	917324105	67	8,400	SH	DEFINED	1		8,400
UST INC	EQUITY	902911106	18	520	SH	DEFINED	5	520	
UST INC	EQUITY	902911106	2447	69,900	SH	DEFINED	6, 7, 8	69900	
UST INC	EQUITY	902911106	6600	188,563	SH	DEFINED	2		188563
UST INC.	EQUITY	902911106	2647	75,621	SH	DEFINED	1		75,621
USX MARATHON GROUP	EQUITY	902905827	29	970	SH	DEFINED	5	970	
USX MARATHON GROUP	EQUITY	902905827	4949	164,980	SH	DEFINED	6, 7, 8	164980	
USX-MARATHON GROUP	EQUITY	90337T101	5221	196,063	SH	DEFINED	1		196,063
USX-U S STL	EQUITY	90337T101	5	280	SH	DEFINED	5	280	
USX-U S STL	EQUITY	90337T101	955	52,760	SH	DEFINED	6, 7, 8	52760	
UTILICORP UNITED, INC.	EQUITY	918005109	3565	141,647	SH	DEFINED	1		141,647
UTILICORP UTD INC	EQUITY	918005109	3539	140,600	SH	DEFINED	6, 7, 8	140600	
UTSTARCOM INC	EQUITY	918076100	9	303	SH	DEFINED	1		303

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V F CORP	EQUITY	918204108	14	350	SH	DEFINED	5	350		
V F CORP	EQUITY	918204108	2609	66,870	SH	DEFINED	6, 7, 8	66870		
V. F. CORP.	EQUITY	918204108	2738	70,175	SH	DEFINED	1		70,175	
VA LINUX SYSTEMS INC	EQUITY	91819B105	25	10,316	SH	DEFINED	1		10,316	
VA SOFTWARE CORP	EQUITY	91819B105	24	9,724	SH	DEFINED	6, 7, 8	9724		
VAIL RESORTS INC	EQUITY	91879Q109	45	2,562	SH	DEFINED	6, 7, 8	2562		
VAIL RESORTS, INC.	EQUITY	91879Q109	48	2,724	SH	DEFINED	1		2,724	
VALANCE TECHNOLOGY, INC	EQUITY	918914102	33	9,764	SH	DEFINED	1		9,764	
VALASSIS COMMUNICATIONS I	EQUITY	918866104	3655	102,600	SH	DEFINED	6, 7, 8	102600		
VALASSIS COMMUNICATIONS, INC.	EQUITY	918866104	2332	65,479	SH	DEFINED	1		65,479	
VALENCE TECHNOLOGY INC	EQUITY	918914102	31	9,305	SH	DEFINED	6, 7, 8	9305		
VALENTIS INC	EQUITY	91913E104	27	8,596	SH	DEFINED	6, 7, 8	8596		
VALENTIS, INC.	EQUITY	91913E104	28	9,151	SH	DEFINED	1		9,151	
VALERO ENERGY CORP NEW	EQUITY	91913Y100	2806	73,600	SH	DEFINED	6, 7, 8	73600		
VALERO ENERGY CORP NEW COM	EQUITY	91913Y100	39947	1,047,933	SH	Sole	3	993793		54140
VALERO ENERGY CORP.	EQUITY	91913Y100	2822	74,025	SH	DEFINED	1		74,025	
VALLEY NATIONAL BANC	EQUITY	919794107	20	610	SH	DEFINED	1		610	
VALMONT INDS INC	EQUITY	920253101	62	4,320	SH	DEFINED	6, 7, 8	4320		
VALMONT INDUSTRIES, INC.	EQUITY	920253101	65	4,473	SH	DEFINED	1		4,473	
VALSPAR CORP	EQUITY	920355104	2384	60,200	SH	DEFINED	6, 7, 8	60200		
VALSPAR CORP.	EQUITY	920355104	2400	60,612	SH	DEFINED	1		60,612	
VALUE CITY DEPT STORES IN	EQUITY	920387107	24	5,024	SH	DEFINED	6, 7, 8	5024		
VALUE CITY DEPT. STORES, INC.	EQUITY	920387107	24	5,157	SH	DEFINED	1		5,157	
VALUE LINE INC	EQUITY	920437100	23	467	SH	DEFINED	6, 7, 8	467		
VALUE LINE, INC.	EQUITY	920437100	23	467	SH	DEFINED	1		467	
VALUEVISION INTERNATIONAL CLASS A	EQUITY	92047K107	139	7,093	SH	DEFINED	1		7,093	
VALUEVISION INTL INC	EQUITY	92047K107	133	6,771	SH	DEFINED	6, 7, 8	6771		
VANS INC	EQUITY	921930103	155	12,168	SH	DEFINED	6, 7, 8	12168		
VANS, INC.	EQUITY	921930103	62	4,869	SH	DEFINED	1		4,869	
VARCO INTERNATIONAL	EQUITY	922122106	1760	117,500	SH	DEFINED	1		117,500	
VARCO INTL INC DEL	EQUITY	922122106	1745	116,500	SH	DEFINED	6, 7, 8	116500		
VARIAN INC	EQUITY	922206107	290	8,940	SH	DEFINED	6, 7, 8	8940		
VARIAN MEDICAL SYSTEMS INC	EQUITY	92220P105	32	445	SH	DEFINED	1		445	
VARIAN SEMICONDUCTOR EQUI	EQUITY	922207105	323	9,336	SH	DEFINED	6, 7, 8	9336		
VARIAN SEMICONDUCTOR EQUIP INC	EQUITY	922207105	9225	266,700	SH	DEFINED	2		266700	
VARIAN SEMICONDUCTOR EQUIPMENT	EQUITY	922207105	341	9,857	SH	DEFINED	1		9,857	
VARIAN, INC.	EQUITY	922206107	307	9,457	SH	DEFINED	1		9,457	
VASOMEDICAL INC	EQUITY	922321104	61	16,443	SH	DEFINED	6, 7, 8	16443		
VASOMEDICAL, INC.	EQUITY	922321104	63	17,063	SH	DEFINED	1		17,063	
VASTERA INC	EQUITY	92239N109	92	5,546	SH	DEFINED	1		5,546	
VASTERA INC	EQUITY	92239N109	88	5,288	SH	DEFINED	6, 7, 8	5288		
VAXGEN INC	EQUITY	922390208	27	2,366	SH	DEFINED	6, 7, 8	2366		
VAXGEN, INC.	EQUITY	922390208	29	2,507	SH	DEFINED	1		2,507	
VCA ANTECH INC	EQUITY	918194101	4242	350,000	SH	Sole	3	350000		
VECTOR GROUP LTD	EQUITY	92240M108	176	5,371	SH	DEFINED	6, 7, 8	5371		
VECTOR GROUP LTD.	EQUITY	92240M108	186	5,652	SH	DEFINED	1		5,652	
VECTREN CORP	EQUITY	92240G101	1985	82,772	SH	DEFINED	1		82,772	
VECTREN CORP	EQUITY	92240G101	1974	82,300	SH	DEFINED	6, 7, 8	82300		
VEECO INSTRS INC DEL	EQUITY	922417100	341	9,448	SH	DEFINED	6, 7, 8	9448		
VEECO INSTRUMENTS, INC.	EQUITY	922417100	271	7,518	SH	DEFINED	1		7,518	



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VENTANA MED SYS INC	EQUITY	92276H106	79	3,486	SH	DEFINED	6, 7, 8	3486		
VENTANA MEDICAL SYSTEMS, INC.	EQUITY	92276H106	82	3,636	SH	DEFINED	1		3,636	
VENTAS INC	EQUITY	92276F100	308	26,809	SH	DEFINED	6, 7, 8	26809		
VENTAS, INC.	EQUITY	92276F100	211	18,355	SH	DEFINED	1		18,355	
VENTIV HEALTH	EQUITY	922793104	17	4,762	SH	DEFINED	1		4,762	
VENTIV HEALTH INC	EQUITY	922793104	17	4,524	SH	DEFINED	6, 7, 8	4524		
VERISIGN	EQUITY	92343E102	9665	254,077	SH	Sole	3	248683		5394
VERISIGN INC	EQUITY	92343E102	442	11,622	SH	DEFINED	6, 7, 8	11622		
VERISIGN, INC.	EQUITY	92343E102	559	14,686	SH	DEFINED	1		14,686	
VERITAS DGC INC	EQUITY	92343P107	164	8,881	SH	DEFINED	6, 7, 8	8881		
VERITAS DGC, INC.	EQUITY	92343P107	175	9,450	SH	DEFINED	1		9,450	
VERITAS SOFTWARE CO	EQUITY	923436109	56	1,250	SH	DEFINED	5	1250		
VERITAS SOFTWARE CO	EQUITY	923436109	9475	211,399	SH	DEFINED	6, 7, 8	211399		
VERITAS SOFTWARE CORP	EQUITY	923436109	27169	606,043	SH	DEFINED	2		606043	
VERITAS SOFTWARE CORP.	EQUITY	923436109	9908	221,018	SH	DEFINED	1		221,018	
VERITY INC	EQUITY	92343C106	169	8,323	SH	DEFINED	6, 7, 8	8323		
VERITY INC COM	EQUITY	92343C106	176	8,703	SH	DEFINED	1		8,703	
VERIZON COMMUNICATIONS	EQUITY	92343V104	88892	1,872,979	SH	DEFINED	1		1,872,979	
VERIZON COMMUNICATIONS	EQUITY	92343V104	402	8,480	SH	DEFINED	5	8480		
VERIZON COMMUNICATIONS	EQUITY	92343V104	64390	1,356,717	SH	DEFINED	6, 7, 8	1356717		
VERIZON COMMUNICATIONS	EQUITY	92343V104	4154	87,518	SH	DEFINED	2		87518	
VERICOR INC	EQUITY	925314106	86	4,234	SH	DEFINED	1		4,234	
VERICOR INC	EQUITY	925314106	82	4,008	SH	DEFINED	6, 7, 8	4008		
VERTEX PHARMACEUTICALS IN	EQUITY	92532F100	2238	91,000	SH	DEFINED	6, 7, 8	91000		
VERTEX PHARMACEUTICALS, INC.	EQUITY	92532F100	2262	91,972	SH	DEFINED	1		91,972	
VERTICALNET INC	EQUITY	92532L107	29	20,624	SH	DEFINED	6, 7, 8	20624		
VERTICALNET, INC.	EQUITY	92532L107	31	21,834	SH	DEFINED	1		21,834	
VESTA INS GROUP INC	EQUITY	925391104	85	10,630	SH	DEFINED	6, 7, 8	10630		
VESTA INSURANCE GROUP, INC.	EQUITY	925391104	89	11,182	SH	DEFINED	1		11,182	
VI TECHNOLOGIES INC	EQUITY	917920100	11	1,608	SH	DEFINED	1		1,608	
VI TECHNOLOGIES INC	EQUITY	917920100	10	1,468	SH	DEFINED	6, 7, 8	1468		
VIACOM INC	EQUITY	9255243308	169	3,822	SH	DEFINED	2		3822	
VIACOM INC	EQUITY	925524308	245	5,540	SH	DEFINED	5	5540		
VIACOM INC	EQUITY	925524308	36816	833,888	SH	DEFINED	6, 7, 8	833888		
VIACOM INC	EQUITY	925524308	14455	327,400	SH	DEFINED	2		327400	
VIACOM, INC. CLASS B	EQUITY	925524308	38659	875,627	SH	DEFINED	1		875,627	
VIAD CORP	EQUITY	92552R109	3680	155,400	SH	DEFINED	6, 7, 8	155400		
VIAD CORP.	EQUITY	92552R109	2567	108,386	SH	DEFINED	1		108,386	
VIASAT INC	EQUITY	92552V100	62	3,981	SH	DEFINED	6, 7, 8	3981		
VIASAT, INC.	EQUITY	92552V100	65	4,195	SH	DEFINED	1		4,195	
VIASYS HEALTHCARE INC	EQUITY	92553Q209	10	486	SH	DEFINED	1		486	
VIASYS HEALTHCARE INC	EQUITY	92553Q209	0	1	SH	DEFINED	5	1		
VIASYS HEALTHCARE INC	EQUITY	92553Q209	0	1	SH	DEFINED	6, 7, 8	1		
VIASYSTEMS GROUP INC	EQUITY	92553H100	10	15,448	SH	DEFINED	6, 7, 8	15448		
VIASYSTEMS GROUP, INC.	EQUITY	92553H100	10	15,777	SH	DEFINED	1		15,777	
VICAL INC	EQUITY	925602104	70	5,757	SH	DEFINED	6, 7, 8	5757		
VICAL INC.	EQUITY	925602104	73	5,975	SH	DEFINED	1		5,975	
VICOR CORP	EQUITY	925815102	105	6,508	SH	DEFINED	6, 7, 8	6508		
VICOR CORP.	EQUITY	925815102	113	6,952	SH	DEFINED	1		6,952	
VIDAMED INC	EQUITY	926530106	85	10,866	SH	DEFINED	1		10,866	

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VIDAMED INC	EQUITY	926530106	81	10,326	SH	DEFINED	6, 7, 8	10326		
VIEWPOINT CORP	EQUITY	92672P108	76	11,203	SH	DEFINED	6, 7, 8	11203		
VIEWPOINT CORP.	EQUITY	92672P108	79	11,646	SH	DEFINED	1		11,646	
VIGNETTE CORPORATION	EQUITY	926734104	13	2,332	SH	DEFINED	1		2,332	
VINTAGE PETE INC	EQUITY	927460105	216	14,963	SH	DEFINED	6, 7, 8	14963		
VINTAGE PETROLEUM, INC.	EQUITY	927460105	227	15,697	SH	DEFINED	1		15,697	
VION PHARMACEUTICALS INC	EQUITY	927624106	35	7,917	SH	DEFINED	1		7,917	
VION PHARMACEUTICALS INC	EQUITY	927624106	33	7,575	SH	DEFINED	6, 7, 8	7575		
VIRAGE LOGIC CORP	EQUITY	92763R104	48	2,474	SH	DEFINED	6, 7, 8	2474		
VIRAGE LOGIC CORPORATION	EQUITY	92763R104	50	2,622	SH	DEFINED	1		2,622	
VIROPHARMA INC	EQUITY	928241108	117	5,084	SH	DEFINED	6, 7, 8	5084		
VIROPHARMA INC.	EQUITY	928241108	122	5,297	SH	DEFINED	1		5,297	
VISHAY INTERTECHNOLOGY IN	EQUITY	928298108	5379	275,846	SH	DEFINED	6, 7, 8	275846		
VISHAY INTERTECHNOLOGY, INC.	EQUITY	928298108	4820	247,163	SH	DEFINED	1		247,163	
VISTEON CORP	EQUITY	92839U107	6	410	SH	DEFINED	5	410		
VISTEON CORP	EQUITY	92839U107	1342	89,260	SH	DEFINED	6, 7, 8	89260		
VISTEON CORP	EQUITY	92839U107	38	2,500	SH	DEFINED	2		2500	
VISTEON CORP.	EQUITY	92839U107	891	59,214	SH	DEFINED	1		59,214	
VISUAL NETWORKING, INC.	EQUITY	928444108	41	8,887	SH	DEFINED	1		8,887	
VISUAL NETWORKS INC	EQUITY	928444108	39	8,443	SH	DEFINED	6, 7, 8	8443		
VISX INC DEL	EQUITY	92844S105	1075	81,160	SH	DEFINED	6, 7, 8	81160		
VISX, INC.	EQUITY	92844S105	1087	82,001	SH	DEFINED	1		82,001	
VITAL SIGNS INC	EQUITY	928469105	52	1,492	SH	DEFINED	6, 7, 8	1492		
VITAL SIGNS, INC.	EQUITY	928469105	54	1,555	SH	DEFINED	1		1,555	
VITESSE SEMICONDUCTOR COR	EQUITY	928497106	7	600	SH	DEFINED	5	600		
VITESSE SEMICONDUCTOR COR	EQUITY	928497106	1061	85,160	SH	DEFINED	6, 7, 8	85160		
VITESSE SEMICONDUCTOR CORP	EQUITY	928497106	3840	308,900	SH	DEFINED	2		308900	
VITESSE SEMICONDUCTOR CORP.	EQUITY	928497106	1145	92,101	SH	DEFINED	1		92,101	
VITRIA TECHNOLOGY	EQUITY	92849Q104	129	20,252	SH	DEFINED	6, 7, 8	20252		
VITRIA TECHNOLOGY, INC.	EQUITY	92849Q104	135	21,163	SH	DEFINED	1		21,163	
VODAFONE GROUP PLC NEW	EQUITY	92857W100	1053	41,000	SH	DEFINED	6, 7, 8	41000		
VODAFONE GROUP PLC -SP ADR	EQUITY	92857W100	1053	41,000	SH	DEFINED	1		41,000	
VOLT INFORMATION SCIENCES	EQUITY	928703107	44	2,569	SH	DEFINED	6, 7, 8	2569		
VOLT INFORMATION SCIENCES INC.	EQUITY	928703107	45	2,639	SH	DEFINED	1		2,639	
VORNADO	EQUITY	929042109	5020	120,664	SH	DEFINED	1		120,664	
VORNADO RLTY TR	EQUITY	929042109	520	12,500	SH	DEFINED	6, 7, 8	12500		
VORNADO RLTY TR SH BEN INT	EQUITY	929042109	33708	810,300	SH	Sole	3	680000		130300
VOTORANTIM CELULOSE - SPON ADR	EQUITY	92906P106	1557	88,200	SH	DEFINED	1		88,200	
VULCAN MATERIALS CO.	EQUITY	929160109	2208	46,051	SH	DEFINED	1		46,051	
VULCAN MATLS CO	EQUITY	929160109	15	320	SH	DEFINED	5	320		
VULCAN MATLS CO	EQUITY	929160109	2890	60,280	SH	DEFINED	6, 7, 8	60280		
W HLDG CO INC	EQUITY	929251106	142	8,747	SH	DEFINED	6, 7, 8	8747		
W HOLDING COMPANY INC.	EQUITY	929251106	150	9,230	SH	DEFINED	1		9,230	
W. R. BERKLEY CORP.	EQUITY	084423102	345	6,426	SH	DEFINED	1		6,426	
W. W. GRAINGER, INC.	EQUITY	384802104	2030	42,282	SH	DEFINED	1		42,282	
WABASH NATIONAL CORP.	EQUITY	929566107	59	7,610	SH	DEFINED	1		7,610	
WABASH NATL CORP	EQUITY	929566107	58	7,401	SH	DEFINED	6, 7, 8	7401		
WABTEC	EQUITY	929740108	97	7,869	SH	DEFINED	1		7,869	
WABTEC CORP	EQUITY	929740108	92	7,469	SH	DEFINED	6, 7, 8	7469		
WACHOVIA CORP	EQUITY	929903102	19677	627,452	SH	DEFINED	1		627,452	

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WACHOVIA CORP 2ND NEW	EQUITY	929903102	133	4,250	SH	DEFINED	5	4250	
WACHOVIA CORP 2ND NEW	EQUITY	929903102	18672	595,420	SH	DEFINED	6, 7, 8	595420	
WACKENHUT CORP	EQUITY	929794105	67	2,702	SH	DEFINED	6, 7, 8	2702	
WACKENHUT CORP. CL A	EQUITY	929794105	72	2,902	SH	DEFINED	1		2,902
WACKENHUT CORRECTIONS COR	EQUITY	929798106	34	2,433	SH	DEFINED	6, 7, 8	2433	
WACKENHUT CORRECTIONS CORP.	EQUITY	929798106	34	2,433	SH	DEFINED	1		2,433
WADDELL & REED FINANCIAL, INC.	EQUITY	930059100	3163	98,244	SH	DEFINED	1		98,244
WADDELL & REED FINL INC	EQUITY	930059100	3133	97,300	SH	DEFINED	6, 7, 8	97300	
WAL MART STORES INC	EQUITY	931142103	93	1,620	SH	DEFINED	2		1620
WAL MART STORES INC	EQUITY	931142103	802	13,930	SH	DEFINED	5	13930	
WAL MART STORES INC	EQUITY	931142103	124537	2,163,970	SH	DEFINED	6, 7, 8	2163970	
WAL MART STORES INC	EQUITY	931142103	46581	809,400	SH	DEFINED	2		809400
Walgreen Co	EQUITY	931422109	3029	90,000	SH	DEFINED	4		90,000
WALGREEN CO	EQUITY	931422109	107	3,190	SH	DEFINED	5	3190	
WALGREEN CO	EQUITY	931422109	17185	510,540	SH	DEFINED	6, 7, 8	510540	
WALGREEN CO.	EQUITY	931422109	18009	535,017	SH	DEFINED	1		535,017
WALLACE COMPUTER SERVICES	EQUITY	932270101	1178	62,045	SH	DEFINED	6, 7, 8	62045	
WALLACE COMPUTER SERVICES INC.	EQUITY	932270101	1188	62,534	SH	DEFINED	1		62,534
WAL-MART STORES, INC.	EQUITY	931142103	144849	2,516,920	SH	DEFINED	1		2,516,920
WALT DISNEY	EQUITY	254687106	22257	1,074,171	SH	DEFINED	1		1,074,171
WALTER IND	EQUITY	93317Q105	9	807	SH	DEFINED	1		807
WALTER INDS INC	EQUITY	93317Q105	101	8,946	SH	DEFINED	6, 7, 8	8946	
WALTER INDUSTRIES, INC.	EQUITY	93317Q105	116	10,266	SH	DEFINED	1		10,266
WASHINGTON FED INC COM	EQUITY	938824109	19037	738,430	SH	Sole	3	738430	
WASHINGTON FEDERAL I	EQUITY	938824109	12	462	SH	DEFINED	1		462
WASHINGTON MUT INC	EQUITY	939322103	90	2,740	SH	DEFINED	5	2740	
WASHINGTON MUT INC	EQUITY	939322103	16509	504,854	SH	DEFINED	6, 7, 8	504854	
Washington Mutual	CORPBOND	939318AA9	1500	1,500,000	PRN	DEFINED	4		1,500,000
WASHINGTON MUTUAL INC	EQUITY	939322103	22531	689,017	SH	DEFINED	1		689,017
WASHINGTON POST CO	EQUITY	939640108	6148	11,600	SH	DEFINED	6, 7, 8	11600	
WASHINGTON POST CO. CLASS B	EQUITY	939640108	6163	11,628	SH	DEFINED	1		11,628
WASHINGTON REAL ESTATE IN	EQUITY	939653101	274	11,015	SH	DEFINED	6, 7, 8	11015	
WASHINGTON REAL ESTATE INV.	EQUITY	939653101	289	11,593	SH	DEFINED	1		11,593
WASHINGTON TR BANCORP	EQUITY	940610108	66	3,461	SH	DEFINED	6, 7, 8	3461	
WASHINGTON TRUST BANCORP, INC.	EQUITY	940610108	69	3,637	SH	DEFINED	1		3,637
WASTE CONNECTIONS	EQUITY	941053100	49	1,575	SH	DEFINED	2		1575
WASTE CONNECTIONS INC	EQUITY	941053100	497	16,046	SH	DEFINED	6, 7, 8	16046	
WASTE CONNECTIONS INC	EQUITY	941053100	10729	346,200	SH	DEFINED	2		346200
WASTE CONNECTIONS, INC.	EQUITY	941053100	256	8,268	SH	DEFINED	1		8,268
WASTE MANAGEMENT INC	EQUITY	94106L109	56	1,760	SH	DEFINED	2		1760
WASTE MANAGEMENT, INC.	EQUITY	94106L109	8942	280,222	SH	DEFINED	1		280,222
WASTE MGMT INC DEL	EQUITY	94106L109	63	1,960	SH	DEFINED	5	1960	
WASTE MGMT INC DEL	EQUITY	94106L109	9868	309,250	SH	DEFINED	6, 7, 8	309250	
WASTE MGMT INC DEL	EQUITY	94106L109	23406	733,500	SH	DEFINED	2		733500
WATCHGUARD TECH. INC.	EQUITY	941105108	44	6,783	SH	DEFINED	1		6,783
WATCHGUARD TECHNOLOGIES I	EQUITY	941105108	42	6,459	SH	DEFINED	6, 7, 8	6459	
Waters Corp	EQUITY	941848103	1550	40,000	SH	DEFINED	4		40,000
WATERS CORP	EQUITY	941848103	6157	158,900	SH	DEFINED	6, 7, 8	158900	
WATERS CORP.	EQUITY	941848103	2328	60,079	SH	DEFINED	1		60,079
WATSCO INC	EQUITY	942622200	77	5,435	SH	DEFINED	6, 7, 8	5435	

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WATSCO, INC.	EQUITY	942622200	82	5,782	SH	DEFINED	1		5,782
WATSON PHARMACEUTICALS IN	EQUITY	942683103	10	330	SH	DEFINED	5	330	
WATSON PHARMACEUTICALS IN	EQUITY	942683103	1413	45,030	SH	DEFINED	6, 7, 8	45030	
WATSON PHARMACEUTICALS, INC	EQUITY	942683103	7783	247,930	SH	DEFINED	1		247,930
WATSON WYATT & CO HLDGS	EQUITY	942712100	61	2,809	SH	DEFINED	6, 7, 8	2809	
WATSON WYATT & CO HOLDINGS	EQUITY	942712100	65	2,963	SH	DEFINED	1		2,963
WATTS INDS INC	EQUITY	942749102	74	4,937	SH	DEFINED	6, 7, 8	4937	
WATTS INDUSTRIES, INC., CLASS A	EQUITY	942749102	76	5,070	SH	DEFINED	1		5,070
WAUSAU-MOSINEE PAPER CORP	EQUITY	943315101	938	77,483	SH	DEFINED	6, 7, 8	77483	
WAUSAU-MOSINEE PAPER CORP.	EQUITY	943315101	945	78,089	SH	DEFINED	1		78,089
WAVE SYSTEMS CORP	EQUITY	943526103	32	14,399	SH	DEFINED	6, 7, 8	14399	
WAVE SYSTEMS CORP.	EQUITY	943526103	33	14,916	SH	DEFINED	1		14,916
WAYPOINT FINANCIAL CORP.	EQUITY	946756103	178	11,777	SH	DEFINED	1		11,777
WAYPOINT FINL CORP	EQUITY	946756103	169	11,223	SH	DEFINED	6, 7, 8	11223	
WD-40 CO	EQUITY	929236107	176	6,619	SH	DEFINED	6, 7, 8	6619	
WD-40 CO.	EQUITY	929236107	128	4,796	SH	DEFINED	1		4,796
WEATHERFORD INTERNATIONAL INC.	EQUITY	947074100	5248	140,856	SH	DEFINED	1		140,856
WEATHERFORD INTL INC	EQUITY	947074100	5198	139,500	SH	DEFINED	6, 7, 8	139500	
WEATHERFORD INTL INC NEW	EQUITY	947074100	2675	71,800	SH	DEFINED	2		71800
WEBEX COMMUNICATIONS INC (USD)	EQUITY	94767L109	139	5,580	SH	DEFINED	1		5,580
WEBEX INC	EQUITY	94767L109	133	5,343	SH	DEFINED	6, 7, 8	5343	
WEBMD CORPORATION	EQUITY	94769M105	17	2,361	SH	DEFINED	1		2,361
WEBMETHODS INC	EQUITY	94768C108	119	7,104	SH	DEFINED	1		7,104
WEBMETHODS INC	EQUITY	94768C108	114	6,789	SH	DEFINED	6, 7, 8	6789	
WEBSense INC	EQUITY	947684106	164	5,120	SH	DEFINED	1		5,120
WEBSense INC	EQUITY	947684106	28852	899,661	SH	Sole	3	887161	12500
WEBSense INC	EQUITY	947684106	156	4,877	SH	DEFINED	6, 7, 8	4877	
WEBSTER FINANCIAL CORP.	EQUITY	947890109	1901	60,293	SH	DEFINED	1		60,293
WEBSTER FINL CORP CONN	EQUITY	947890109	1889	59,900	SH	DEFINED	6, 7, 8	59900	
WEIGHT WATCHERS INTL INC	EQUITY	948626106	229	6,775	SH	DEFINED	6, 7, 8	6775	
WEINGARTEN REALTY INVESTORS	EQUITY	948741103	455	9,489	SH	DEFINED	1		9,489
WEINGARTEN RLTY INVS	EQUITY	948741103	435	9,066	SH	DEFINED	6, 7, 8	9066	
WEINGARTEN RLTY INVS SH BEN IN	EQUITY	948741103	3542	73,800	SH	Sole	3	63000	10800
WEIS MARKETS INC	EQUITY	948849104	2	71	SH	DEFINED	1		71
WELLMAN INC	EQUITY	949702104	374	24,172	SH	DEFINED	6, 7, 8	24172	
WELLMAN, INC.	EQUITY	949702104	139	8,982	SH	DEFINED	1		8,982
WELLPOINT HEALTH NETWORK	EQUITY	94973H108	23	200	SH	DEFINED	5	200	
WELLPOINT HEALTH NETWORK	EQUITY	94973H108	3146	26,920	SH	DEFINED	6, 7, 8	26920	
WELLPOINT HEALTH NETWORKS INC.	EQUITY	94973H108	3388	28,992	SH	DEFINED	1		28,992
WELLS FARGO & CO NEW	EQUITY	949746101	230	5,300	SH	DEFINED	5	5300	
WELLS FARGO & CO NEW	EQUITY	949746101	34176	786,560	SH	DEFINED	6, 7, 8	786560	
WELLS FARGO + CO NEW	EQUITY	949746101	4310	99,200	SH	DEFINED	2		99200
WELLS FARGO CO.	EQUITY	949746101	35927	826,467	SH	DEFINED	1		826,467
WENDY'S INTERNATIONAL, INC.	EQUITY	950590109	2430	83,306	SH	DEFINED	1		83,306
WENDYS INTL INC	EQUITY	950590109	10	330	SH	DEFINED	5	330	
WENDYS INTL INC	EQUITY	950590109	2337	80,130	SH	DEFINED	6, 7, 8	80130	
WERNER ENTERPRISES INC	EQUITY	950755108	220	9,051	SH	DEFINED	6, 7, 8	9051	
WERNER ENTERPRISES INC	EQUITY	950755108	2245	92,400	SH	DEFINED	2		92400
WERNER ENTERPRISES, INC.	EQUITY	950755108	230	9,471	SH	DEFINED	1		9,471
WESBANCO INC	EQUITY	950810101	122	5,773	SH	DEFINED	6, 7, 8	5773	

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WESBANCO, INC.	EQUITY	950810101	126	5,968	SH	DEFINED	1		5,968	
WESCO FINANCIAL CORP	EQUITY	950817106	2	6	SH	DEFINED	1		6	
WESCO INTERNATIONAL, INC.	EQUITY	95082P105	29	5,766	SH	DEFINED	1		5,766	
WESCO INTL INC	EQUITY	95082P105	28	5,584	SH	DEFINED	6, 7, 8	5584		
WEST COAST BANCORP	EQUITY	952145100	78	5,576	SH	DEFINED	1		5,576	
WEST COAST BANCORP ORE NE	EQUITY	952145100	73	5,251	SH	DEFINED	6, 7, 8	5251		
WEST CORPORATION	EQUITY	952355105	5	187	SH	DEFINED	1		187	
WEST PHARMACEUTICAL SERVICES	EQUITY	955306105	89	3,335	SH	DEFINED	1		3,335	
WEST PHARMACEUTICAL SVSC	EQUITY	955306105	86	3,215	SH	DEFINED	6, 7, 8	3215		
WESTAMERICA BANCORPORATIO	EQUITY	957090103	3327	84,084	SH	DEFINED	6, 7, 8	84084		
WESTAMERICA BANKCORPORATION	EQUITY	957090103	3345	84,526	SH	DEFINED	1		84,526	
WESTCORP	EQUITY	957907108	68	3,621	SH	DEFINED	1		3,621	
WESTCORP INC	EQUITY	957907108	65	3,465	SH	DEFINED	6, 7, 8	3465		
WESTERN DIGITAL CORP	EQUITY	958102105	353	56,226	SH	DEFINED	6, 7, 8	56226		
WESTERN DIGITAL CORP.	EQUITY	958102105	368	58,702	SH	DEFINED	1		58,702	
WESTERN GAS RES INC	EQUITY	958259103	1536	47,520	SH	DEFINED	6, 7, 8	47520		
WESTERN GAS RESOURCES, INC.	EQUITY	958259103	1483	45,871	SH	DEFINED	1		45,871	
WESTERN MULTIPLEX CORP	EQUITY	95874P107	81	15,023	SH	DEFINED	6, 7, 8	15023		
WESTERN MULTIPLEX CORP CL A	EQUITY	95874P107	84	15,602	SH	DEFINED	1		15,602	
WESTERN RES INC	EQUITY	959425109	1465	85,200	SH	DEFINED	6, 7, 8	85200		
WESTERN RESOURCES INC	EQUITY	959425109	1474	85,686	SH	DEFINED	1		85,686	
WESTERN WIRELESS CORP. CLASS A	EQUITY	95988E204	20	696	SH	DEFINED	1		696	
WESTPAC BKG CORP	EQUITY	961214301	376	9,300	SH	DEFINED	6, 7, 8	9300		
WESTPAC BKG CORP SPON ADR	EQUITY	961214301	376	9,300	SH	DEFINED	1		9,300	
WESTPOINT STEVENS INC	EQUITY	961238102	18	7,400	SH	DEFINED	6, 7, 8	7400		
WESTPOINT STEVENS INC. CLASS A	EQUITY	961238102	19	7,649	SH	DEFINED	1		7,649	
WESTPORT RES CORP NEW	EQUITY	961418100	296	17,080	SH	DEFINED	6, 7, 8	17080		
WESTPORT RESOURCES	EQUITY	961418100	161	9,306	SH	DEFINED	1		9,306	
WESTVACO CORP	EQUITY	961548104	9	320	SH	DEFINED	5	320		
WESTVACO CORP	EQUITY	961548104	1232	43,290	SH	DEFINED	6, 7, 8	43290		
WESTVACO CORP.	EQUITY	961548104	1320	46,383	SH	DEFINED	1		46,383	
WESTWOOD ONE INC	EQUITY	961815107	4483	149,200	SH	DEFINED	6, 7, 8	149200		
WESTWOOD ONE INC	EQUITY	961815107	7317	243,500	SH	DEFINED	2		243500	
WESTWOOD ONE, INC.	EQUITY	961815107	3932	130,843	SH	DEFINED	1		130,843	
WET SEAL INC	EQUITY	961840105	94	4,012	SH	DEFINED	6, 7, 8	4012		
WET SEAL, INC.	EQUITY	961840105	98	4,154	SH	DEFINED	1		4,154	
WEYERHAEUSER CO	EQUITY	962166104	37	680	SH	DEFINED	5	680		
WEYERHAEUSER CO	EQUITY	962166104	4948	91,490	SH	DEFINED	6, 7, 8	91490		
WEYERHAEUSER CO.	EQUITY	962166104	5224	96,590	SH	DEFINED	1		96,590	
WFS FINANCIAL, INC.	EQUITY	92923B106	77	3,190	SH	DEFINED	1		3,190	
WFS FINL INC	EQUITY	92923B106	73	3,053	SH	DEFINED	6, 7, 8	3053		
WGL HLDGS INC	EQUITY	92924F106	2166	74,504	SH	DEFINED	6, 7, 8	74504		
WGL HOLDINGS INC.	EQUITY	92924F106	2189	75,301	SH	DEFINED	1		75,301	
W-H ENERGY SERVICES INC	EQUITY	92925E108	126	6,617	SH	DEFINED	1		6,617	
W-H ENERGY SVCS INC	EQUITY	92925E108	168	8,835	SH	DEFINED	6, 7, 8	8835		
WHIRLPOOL CORP	EQUITY	963320106	15	210	SH	DEFINED	5	210		
WHIRLPOOL CORP	EQUITY	963320106	2831	38,600	SH	DEFINED	6, 7, 8	38600		
WHIRLPOOL CORP.	EQUITY	963320106	2978	40,617	SH	DEFINED	1		40,617	
WHITNEY HLDG CORP	EQUITY	966612103	372	8,483	SH	DEFINED	6, 7, 8	8483		
WHITNEY HOLDING CORP.	EQUITY	966612103	387	8,836	SH	DEFINED	1		8,836	

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WHOLE FOODS MARKET I	EQUITY	966837106	30	687	SH	DEFINED	1		687
WILD OATS MARKETS INC	EQUITY	96808B107	51	5,113	SH	DEFINED	6, 7, 8	5113	
WILD OATS MARKETS, INC.	EQUITY	96808B107	54	5,398	SH	DEFINED	1		5,398
WILEY JOHN & SONS INC	EQUITY	968223206	299	12,965	SH	DEFINED	6, 7, 8	12965	
WILLAMETTE INDS INC	EQUITY	969133107	18	340	SH	DEFINED	5	340	
WILLAMETTE INDS INC	EQUITY	969133107	2421	46,460	SH	DEFINED	6, 7, 8	46460	
WILLAMETTE INDUSTRIES, INC.	EQUITY	969133107	2598	49,847	SH	DEFINED	1		49,847
WILLIAMS CLAYTON ENERGY I	EQUITY	969490101	17	1,294	SH	DEFINED	6, 7, 8	1294	
WILLIAMS COMMUNICATIONS GRP	EQUITY	969455104	11	4,814	SH	DEFINED	1		4,814
WILLIAMS COMPANIES, INC.	EQUITY	969457100	10106	396,009	SH	DEFINED	1		396,009
WILLIAMS COS INC DEL	EQUITY	969457100	41	1,610	SH	DEFINED	5	1610	
WILLIAMS COS INC DEL	EQUITY	969457100	5560	217,870	SH	DEFINED	6, 7, 8	217870	
WILLIAMS SONOMA INC	EQUITY	969904101	2973	69,300	SH	DEFINED	6, 7, 8	69300	
WILLIAMS SONOMA INC	EQUITY	969904101	3085	71,900	SH	DEFINED	2		71900
WILLIAMS SONOMA INC COM	EQUITY	969904101	65215	1,520,158	SH	Sole	3	1445888	74270
WILLIAMS-SONOMA, INC.	EQUITY	969904101	3000	69,922	SH	DEFINED	1		69,922
WILLIS GROUP HOLDINGS LTD	EQUITY	G96655108	374	15,900	SH	DEFINED	6, 7, 8	15900	
WILMINGTON TRUST CORP	EQUITY	971807102	2530	39,957	SH	DEFINED	1		39,957
WILMINGTON TRUST CORP	EQUITY	971807102	2513	39,700	SH	DEFINED	6, 7, 8	39700	
Wilson Greatbatch Tech	EQUITY	972232102	159	4,400	SH	DEFINED	4		4,400
WILSON GREATBATCH TECH INC	EQUITY	972232102	4512	125,000	SH	Sole	3	125000	
WILSON GREATBATCH TECHNOL	EQUITY	972232102	96	2,667	SH	DEFINED	6, 7, 8	2667	
WILSON GREATBATCH TECHNOLOGIES	EQUITY	972232102	104	2,880	SH	DEFINED	1		2,880
WILSONS THE LEATHER EXPER	EQUITY	972463103	37	3,235	SH	DEFINED	6, 7, 8	3235	
WILSONS THE LEATHER EXPERTS	EQUITY	972463103	40	3,528	SH	DEFINED	1		3,528
WIND RIVER SYSTEMS INC	EQUITY	973149107	1691	94,400	SH	DEFINED	6, 7, 8	94400	
WIND RIVER SYSTEMS INC.	EQUITY	973149107	1708	95,375	SH	DEFINED	1		95,375
WINN DIXIE STORES INC	EQUITY	974280109	6	440	SH	DEFINED	5	440	
WINN DIXIE STORES INC	EQUITY	974280109	847	59,460	SH	DEFINED	6, 7, 8	59460	
WINN-DIXIE STORES, INC.	EQUITY	974280109	906	63,544	SH	DEFINED	1		63,544
WINNEBAGO INDS INC	EQUITY	974637100	148	4,004	SH	DEFINED	6, 7, 8	4004	
WINNEBAGO INDUSTRIES, INC.	EQUITY	974637100	155	4,200	SH	DEFINED	1		4,200
WINSTON HOTELS INC	EQUITY	97563A102	35	4,466	SH	DEFINED	1		4,466
WINSTON HOTELS INC	EQUITY	97563A102	35	4,466	SH	DEFINED	6, 7, 8	4466	
WINTRUST FINANCIAL CORP	EQUITY	97650W108	76	2,485	SH	DEFINED	1		2,485
WINTRUST FINANCIAL CORP	EQUITY	97650W108	71	2,334	SH	DEFINED	6, 7, 8	2334	
WIRELESS FACILITIES INC	EQUITY	97653A103	46	6,852	SH	DEFINED	6, 7, 8	6852	
WIRELESS FACILITIES INC.	EQUITY	97653A103	49	7,218	SH	DEFINED	1		7,218
WISCONSIN ENERGY CORP	EQUITY	976657106	3192	141,500	SH	DEFINED	6, 7, 8	141500	
WISCONSIN ENERGY CORP.	EQUITY	976657106	3211	142,353	SH	DEFINED	1		142,353
WITNESS SYS INC	EQUITY	977424100	252	18,888	SH	DEFINED	6, 7, 8	18888	
WITNESS SYS INC COM	EQUITY	977424100	15463	1,160,900	SH	Sole	3	1160900	
WITNESS SYSTEMS INC	EQUITY	977424100	50	3,732	SH	DEFINED	1		3,732
WJ COMMUNICATIONS INC	EQUITY	929284107	16	4,266	SH	DEFINED	1		4,266
WJ COMMUNICATIONS INC	EQUITY	929284107	16	4,266	SH	DEFINED	6, 7, 8	4266	
WM. WRIGLEY JR. CO.	EQUITY	982526105	5250	102,200	SH	DEFINED	1		102,200
WMS INDS INC	EQUITY	929297109	349	17,431	SH	DEFINED	6, 7, 8	17431	
WMS INDUSTRIES INC.	EQUITY	929297109	122	6,110	SH	DEFINED	1		6,110
WOLVERINE TUBE INC	EQUITY	978093102	28	2,478	SH	DEFINED	6, 7, 8	2478	
WOLVERINE TUBE, INC.	EQUITY	978093102	29	2,545	SH	DEFINED	1		2,545

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WOLVERINE WORLD WIDE COM	EQUITY	978097103	10321	685,788	SH	Sole	3	670188	15600
WOLVERINE WORLD WIDE INC	EQUITY	978097103	201	13,353	SH	DEFINED 6, 7, 8	13353		
WOLVERINE WORLD WIDE, INC.	EQUITY	978097103	208	13,838	SH	DEFINED 1		13,838	
WOODHEAD INDS INC	EQUITY	979438108	53	3,314	SH	DEFINED 6, 7, 8	3314		
WOODHEAD INDS INC COM	EQUITY	979438108	56	3,535	SH	DEFINED 1		3,535	
WOODWARD GOVERNOR CO	EQUITY	980745103	148	2,537	SH	DEFINED 6, 7, 8	2537		
WOODWARD GOVERNOR CO.	EQUITY	980745103	155	2,655	SH	DEFINED 1		2,655	
WORDLCOM INC-WORLDCOM GROUP	EQUITY	98157D106	60050	4,451,648	SH	DEFINED 1		4,451,648	
WORLD ACCEP CORP DEL	EQUITY	981419104	25	3,482	SH	DEFINED 6, 7, 8	3482		
WORLD ACCEPTANCE CORP.	EQUITY	981419104	25	3,482	SH	DEFINED 1		3,482	
WORLD WRESTLING FED ENTMNT	EQUITY	98156Q108	48	3,678	SH	DEFINED 1		3,678	
WORLD WRESTLING FEDN ENTM	EQUITY	98156Q108	47	3,572	SH	DEFINED 6, 7, 8	3572		
Worldcom Inc	CORPBOND	98157DAJ5	2057	2,000,000	PRN	DEFINED 4		2,000,000	
WORLDCOM INC GA NEW	EQUITY	98157D106	130	9,220	SH	DEFINED 5	9220		
WORLDCOM INC GA NEW	EQUITY	98157D304	0	1	SH	DEFINED 6, 7, 8	1		
WORLDCOM INC GA NEW	EQUITY	98157D106	21763	1,545,645	SH	DEFINED 6, 7, 8	1545645		
WORLDCOM INC/WORLDCOM GRP	EQUITY	98157D106	9103	646,500	SH	DEFINED 2		646500	
WORTHINGTON INDS INC	EQUITY	981811102	4	270	SH	DEFINED 5	270		
WORTHINGTON INDS INC	EQUITY	981811102	821	57,799	SH	DEFINED 6, 7, 8	57799		
WORTHINGTON INDUSTRIES, INC.	EQUITY	981811102	865	60,922	SH	DEFINED 1		60,922	
WPS RESOURCES CORP	EQUITY	92931B106	337	9,209	SH	DEFINED 6, 7, 8	9209		
WPS RESOURCES CORP.	EQUITY	92931B106	352	9,635	SH	DEFINED 1		9,635	
WRIGLEY WM JR CO	EQUITY	982526105	36	700	SH	DEFINED 5	700		
WRIGLEY WM JR CO	EQUITY	982526105	4894	95,270	SH	DEFINED 6, 7, 8	95270		
WSFS FINANCIAL CORP	EQUITY	929328102	46	2,669	SH	DEFINED 1		2,669	
WSFS FINL CORP	EQUITY	929328102	46	2,669	SH	DEFINED 6, 7, 8	2669		
WYNDHAM INTERNATIONAL, INC.	EQUITY	983101106	140	250,423	SH	DEFINED 1		250,423	
WYNDHAM INTL INC	EQUITY	983101106	27	48,031	SH	DEFINED 6, 7, 8	48031		
XANSER CORP	EQUITY	98389J103	19	9,442	SH	DEFINED 6, 7, 8	9442		
XANSER CORP.	EQUITY	98389J103	19	9,442	SH	DEFINED 1		9,442	
XCEL ENERGY INC	EQUITY	98389B100	30	1,080	SH	DEFINED 5	1080		
XCEL ENERGY INC	EQUITY	98389B100	4054	146,130	SH	DEFINED 6, 7, 8	146130		
XCEL STATES POWER-MINES	EQUITY	98389B100	17232	621,210	SH	DEFINED 1		621,210	
Xerox Capital I	CORPBOND	984119AC1	4103	7,295,000	PRN	DEFINED 4		7,295,000	
XEROX CORP	EQUITY	984121103	23	2,250	SH	DEFINED 5	2250		
XEROX CORP	EQUITY	984121103	3172	304,440	SH	DEFINED 6, 7, 8	304440		
XEROX CORP.	EQUITY	984121103	3407	326,971	SH	DEFINED 1		326,971	
XICOR INC	EQUITY	984903104	73	6,599	SH	DEFINED 1		6,599	
XICOR INC	EQUITY	984903104	69	6,260	SH	DEFINED 6, 7, 8	6260		
XILINX INC	EQUITY	983919101	41	1,040	SH	DEFINED 5	1040		
XILINX INC	EQUITY	983919101	5902	151,140	SH	DEFINED 6, 7, 8	151140		
XILINX INC	EQUITY	983919101	8882	227,450	SH	DEFINED 2		227450	
XILINX, INC.	EQUITY	983919101	6215	159,152	SH	DEFINED 1		159,152	
XL CAP LTD	EQUITY	G98255105	38	420	SH	DEFINED 5	420		
XL CAP LTD	EQUITY	G98255105	5635	61,680	SH	DEFINED 6, 7, 8	61680		
XL CAPITAL LTD	EQUITY	G98255105	5409	59,210	SH	DEFINED 1		59,210	
XM SATELLITE RADIO HLDGS	EQUITY	983759101	74	4,046	SH	DEFINED 6, 7, 8	4046		
XM SATELLITE RADIO HLDGS INC	EQUITY	983759101	7087	386,000	SH	DEFINED 2		386000	
XM SATELLITE RADIO HOLDINGS	EQUITY	983759101	80	4,357	SH	DEFINED 1		4,357	
XO COMMUNICATIONS INC	EQUITY	983764101	8	84,959	SH	DEFINED 6, 7, 8	84959		

NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PUT/ PRN CALL	INVSTMT DSCRETN	OTHR MGRS	SOLE	VOTING AUTHORITY SHARED	NONE
XOMA LTD	EQUITY	69825R107	153	15,571	SH	DEFINED	6, 7, 8	15571		
X-RITE INC	EQUITY	983857103	42	4,944	SH	DEFINED	6, 7, 8	4944		
X-RITE, INC.	EQUITY	983857103	44	5,125	SH	DEFINED	1		5,125	
XTO ENERGY CORP	EQUITY	98385X106	663	37,900	SH	DEFINED	6, 7, 8	37900		
XTO ENERGY INC	EQUITY	98385X106	25	1,409	SH	DEFINED	1		1,409	
XYBERNAUT CORP	EQUITY	984149104	32	13,247	SH	DEFINED	6, 7, 8	13247		
XYBERNAUT CORP.	EQUITY	984149104	33	13,970	SH	DEFINED	1		13,970	
YAHOO INC	EQUITY	984332106	53	3,005	SH	DEFINED	2		3005	
YAHOO INC	EQUITY	984332106	32	1,780	SH	DEFINED	5	1780		
YAHOO INC	EQUITY	984332106	4382	247,020	SH	DEFINED	6, 7, 8	247020		
YAHOO INC	EQUITY	984332106	11281	635,900	SH	DEFINED	2		635900	
YAHOO!, INC.	EQUITY	984332106	4706	265,259	SH	DEFINED	1		265,259	
YANKEE CANDLE INC	EQUITY	984757104	98	4,315	SH	DEFINED	6, 7, 8	4315		
YANKEE CANDLE INC	EQUITY	984757104	5919	261,200	SH	DEFINED	2		261200	
YELLOW CORP	EQUITY	985509108	197	7,844	SH	DEFINED	6, 7, 8	7844		
YELLOW CORP.	EQUITY	985509108	206	8,205	SH	DEFINED	1		8,205	
YORK INTERNATIONAL CORP.	EQUITY	986670107	2296	60,220	SH	DEFINED	1		60,220	
YORK INTL CORP NEW	EQUITY	986670107	2276	59,694	SH	DEFINED	6, 7, 8	59694		
YOUNG BROADCASTING INC	EQUITY	987434107	81	4,532	SH	DEFINED	6, 7, 8	4532		
YOUNG BROADCASTING, INC. CLASS A	EQUITY	987434107	86	4,777	SH	DEFINED	1		4,777	
ZALE CORP NEW	EQUITY	988858106	446	10,655	SH	DEFINED	6, 7, 8	10655		
ZALE CORP.	EQUITY	988858106	465	11,115	SH	DEFINED	1		11,115	
ZEBRA TECHNOLOGIES CORP	EQUITY	989207105	655	11,808	SH	DEFINED	6, 7, 8	11808		
ZENITH NATIONAL INSURANCE CORP	EQUITY	989390109	77	2,755	SH	DEFINED	1		2,755	
ZENITH NATL INS CORP	EQUITY	989390109	74	2,639	SH	DEFINED	6, 7, 8	2639		
ZIMMER HLDGS INC	EQUITY	98956P102	19	610	SH	DEFINED	5	610		
ZIMMER HLDGS INC	EQUITY	98956P102	3109	101,795	SH	DEFINED	6, 7, 8	101795		
ZIMMER HOLDINGS INC	EQUITY	98956P102	3264	106,867	SH	DEFINED	1		106,867	
ZIONS BANCORPORATION	EQUITY	989701107	2193	41,704	SH	DEFINED	1		41,704	
ZIONS BANCORPORATION	EQUITY	989701107	15	290	SH	DEFINED	5	290		
ZIONS BANCORPORATION	EQUITY	989701107	2416	45,950	SH	DEFINED	6, 7, 8	45950		
Zions Inst	CORPBOND	989718AC5	6704	7,000,000	PRN	DEFINED	4		7,000,000	
ZIXIT CORP	EQUITY	98974P100	20	3,905	SH	DEFINED	6, 7, 8	3905		
ZIXIT CORP.	EQUITY	98974P100	21	4,185	SH	DEFINED	1		4,185	
ZOLL MED CORP	EQUITY	989922109	103	2,646	SH	DEFINED	6, 7, 8	2646		
ZOLL MEDICAL CORP.	EQUITY	989922109	108	2,786	SH	DEFINED	1		2,786	
ZOMAX INC MINN	EQUITY	989929104	72	8,956	SH	DEFINED	6, 7, 8	8956		
ZOMAX INCORPORATED	EQUITY	989929104	75	9,390	SH	DEFINED	1		9,390	
ZORAN CORP	EQUITY	98975F101	186	5,685	SH	DEFINED	6, 7, 8	5685		
ZORAN CORP.	EQUITY	98975F101	193	5,916	SH	DEFINED	1		5,916	
Zurich Capital	CORPBOND	989819AA5	1983	2,000,000	PRN	DEFINED	4		2,000,000	
ZYGO CORP	EQUITY	989855101	67	4,196	SH	DEFINED	6, 7, 8	4196		
ZYGO CORP.	EQUITY	989855101	71	4,467	SH	DEFINED	1		4,467	