

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

FORM 13F

FORM 13F COVER PAGE

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

Check here if Amendment []; Amendment Number:

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

Institutional Investment Manager Filing this Report:

Name: AMERICAN INTERNATIONAL GROUP, INC.

Address: 70 Pine Street

New York, New York 10270

Form 13F File Number: 28-219

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

Person Signing this Report on Behalf of Reporting Manager:

Name: Edward E. Matthews

Title: Vice Chairman -- Investments and Financial Services

Phone: (212) 770-7000

Signature, Place, and Date of Signing:

/s/ Edward E. Matthews New York, New York November 14, 2001

(Signature) (City, State) (Date)

Report Type (Check only one.):

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

FORM 13F SUMMARY PAGE

REPORT SUMMARY:

Number of Other Included Managers: 8

Form 13F Information Table Entry Total: 6,740

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

List of Other Included Managers:

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

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

NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN	SH/ PRN	PUT/ CALL	INVSTMT DSCRETN	OTHR MGRS	SOLE	VOTING AUTHORITY SHARED	NONE
1 800 FLOWERS COM	CL A	68243Q106	102	8425	SH		DEFINED	6, 7, 8	8425		
1 800 FLOWERS COM	CL A	68243Q106	3	233	SH		DEFINED	5	233		
1-800 CONTACTS INC	COM	681977104	24	1923	SH		DEFINED	6, 7, 8	1923		
1-800 CONTACTS INC	COM	681977104	2	191	SH		DEFINED	5	191		
1ST SOURCE CORP	COM	336901103	87	4069	SH		DEFINED	6, 7, 8	4069		
1ST SOURCE CORP	COM	336901103	8	364	SH		DEFINED	5	364		
21ST CENTURY INSURANCE COMPANY	EQUITY	90130N103	940643	53,445,620	SH		DEFINED	1		53,445,620	
3COM CORP	COM	885535104	1497	399270	SH		DEFINED	6, 7, 8	399270		
3-D SYS CORP DEL	COM NEW	88554D205	35	2275	SH		DEFINED	6, 7, 8	2275		
3-D SYS CORP DEL	COM NEW	88554D205	4	226	SH		DEFINED	5	226		
3-DIMENSIONAL PHARMACEUTICALS	COM	88554W104	12	1746	SH		DEFINED	6, 7, 8	1746		
3-DIMENSIONAL PHARMACEUTICALS	COM	88554W104	1	172	SH		DEFINED	5	172		
3DO CO	COM	88553W105	19	9470	SH		DEFINED	6, 7, 8	9470		
3DO CO	COM	88553W105	2	927	SH		DEFINED	5	927		
3TEC ENERGY CORP	COM NEW	88575R308	61	4277	SH		DEFINED	6, 7, 8	4277		
3TEC ENERGY CORP	COM NEW	88575R308	5	383	SH		DEFINED	5	383		
4 KIDS ENTMT INC	COM	350865101	47	2361	SH		DEFINED	6, 7, 8	2361		
4 KIDS ENTMT INC	COM	350865101	5	234	SH		DEFINED	5	234		
7-ELEVEN INC	COM NEW	817826209	65	6769	SH		DEFINED	6, 7, 8	6769		
7-ELEVEN INC	COM NEW	817826209	6	652	SH		DEFINED	5	652		
99 CENTS ONLY STORES	COM	65440K106	246	7610	SH		DEFINED	6, 7, 8	7610		
99 CENTS ONLY STORES	COM	65440K106	23	725	SH		DEFINED	5	725		
99 CENTS ONLY STORES COM	EQUITY	65440K106	38666	1195255	SH		Sole	3	1174858		20397
A D C TELECOMMUNICATIONS	COM	000886101	1215	348190	SH		DEFINED	6, 7, 8	348190		
A D C TELECOMMUNICATIONS	COM	000886101	8	2330	SH		DEFINED	5	2330		
AAIPHARMA INC	COM	00252W104	48	2781	SH		DEFINED	6, 7, 8	2781		
AAIPHARMA INC	COM	00252W104	5	276	SH		DEFINED	5	276		
AAR CORP	COM	000361105	60	7551	SH		DEFINED	6, 7, 8	7551		
AAR CORP	COM	000361105	5	676	SH		DEFINED	5	676		
AARON RENTS INC	COM	002535201	67	4328	SH		DEFINED	6, 7, 8	4328		
AARON RENTS INC	COM	002535201	6	390	SH		DEFINED	5	390		
ABBOTT LABORATORIES	EQUITY	002824100	21321	411,210	SH		DEFINED	1		411,210	

NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR SH/ PRN AMT PRN	PUT/ CALL	INVTMT DCRETN	OTHR MGRS	SOLE	VOTING AUTHORITY SHARED NONE
Abbott Labs	EQUITY	002824100	4667	90,000 SH		DEFINED	4		90,000
ABBOTT LABS	COM	002824100	41598	802280 SH		DEFINED	6, 7, 8	802280	
ABBOTT LABS	COM	002824100	347	6690 SH		DEFINED	5	6690	
ABBOTT LABS	EQUITY	002824100	33915	644690 SH		DEFINED	2		644690
ABERCROMBIE & FITCH CO	CL A	002896207	2042	116100 SH		DEFINED	6, 7, 8	116100	
ABERCROMBIE AND FITCH CO	EQUITY	002896207	1994	109800 SH		DEFINED	2		109800
ABGENIX INC	COM	00339B107	300	13195 SH		DEFINED	6, 7, 8	13195	
ABGENIX INC	EQUITY	00339B107	1820	50000 SH		DEFINED	2		50000
ABIOMED INC	COM	003654100	71	4083 SH		DEFINED	6, 7, 8	4083	
ABIOMED INC	COM	003654100	7	405 SH		DEFINED	5	405	
ABM INDS INC	COM	000957100	137	5300 SH		DEFINED	6, 7, 8	5300	
ABM INDS INC	COM	000957100	13	495 SH		DEFINED	5	495	
ACACIA RESH CORP	COM	003881109	46	5029 SH		DEFINED	6, 7, 8	5029	
ACACIA RESH CORP	COM	003881109	5	499 SH		DEFINED	5	499	
ACADIA RLTY TR	COM SH								
	SH BEN INT	004239109	38	5906 SH		DEFINED	6, 7, 8	5906	
ACADIA RLTY TR	COM SH								
	BEN INT	004239109	3	529 SH		DEFINED	5	529	
ACCLAIM ENTMT INC	COM PAR								
	\$0.02	004325205	34	12668 SH		DEFINED	6, 7, 8	12668	
ACCLAIM ENTMT INC	COM PAR								
	\$0.02	004325205	3	1203 SH		DEFINED	5	1203	
ACCREDO HEALTH INC	COM	00437V104	447	12279 SH		DEFINED	6, 7, 8	12279	
ACCREDO HEALTH INC	COM	00437V104	25	698 SH		DEFINED	5	698	
ACCREDO HEALTH INC	EQUITY	00437V104	2046	28500 SH		DEFINED	2		28500
ACCREDO HEALTH INC COM	EQUITY	00437V104	67418	1852150 SH		Sole	3	1824100	28050
ACE LTD	ORD	G0070K103	71	2450 SH		DEFINED	6, 7, 8	2450	
ACE LTD	EQUITY	G0070K103	488	18300 SH		DEFINED	2		18300
ACKERLEY GROUP INC	COM	004527107	46	4260 SH		DEFINED	6, 7, 8	4260	
ACKERLEY GROUP INC	COM	004527107	5	423 SH		DEFINED	5	423	
ACLARA BIOSCIENCES INC	COM	00461P106	57	10166 SH		DEFINED	6, 7, 8	10166	
ACLARA BIOSCIENCES INC	COM	00461P106	6	1003 SH		DEFINED	5	1003	
ACT MFG INC	COM	000973107	14	3054 SH		DEFINED	6, 7, 8	3054	
ACT MFG INC	COM	000973107	1	286 SH		DEFINED	5	286	
ACTEL CORP	COM	004934105	289	16252 SH		DEFINED	6, 7, 8	16252	
ACTEL CORP	COM	004934105	11	629 SH		DEFINED	5	629	
ACTION PERFORMANCE COS INC	COM	004933107	74	4075 SH		DEFINED	6, 7, 8	4075	
ACTION PERFORMANCE COS INC	COM	004933107	7	384 SH		DEFINED	5	384	
ACTIVE POWER INC	COM	00504W100	47	9295 SH		DEFINED	6, 7, 8	9295	
ACTIVE POWER INC	COM	00504W100	4	879 SH		DEFINED	5	879	
ACTIVISION INC NEW	COM NEW	004930202	221	8104 SH		DEFINED	6, 7, 8	8104	
ACTIVISION INC NEW	COM NEW	004930202	16	596 SH		DEFINED	5	596	
ACTRADE FINL TECHNOLOGIES LTD	COM	00507P102	35	1904 SH		DEFINED	6, 7, 8	1904	
ACTRADE FINL TECHNOLOGIES LTD	COM	00507P102	3	189 SH		DEFINED	5	189	
ACTUATE CORP	COM	00508B102	49	11768 SH		DEFINED	6, 7, 8	11768	
ACTUATE CORP	COM	00508B102	5	1168 SH		DEFINED	5	1168	
ACTV INC	COM	00088E104	24	11567 SH		DEFINED	6, 7, 8	11567	

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ACTV INC	COM	00088E104	2	1148 SH		DEFINED	5	1148	
ACXIOM CORP	COM	005125109	982	104500 SH		DEFINED	6, 7, 8	104500	
ADAPTEC INC	COM	00651F108	242	30733 SH		DEFINED	6, 7, 8	30733	
ADAPTEC INC	COM	00651F108	21	2694 SH		DEFINED	5	2694	
ADC TELECOMMUNICATIONS	EQUITY	000886101	46	13,100 SH		DEFINED	1		13,100
ADE CORP MASS	COM	00089C107	24	2581 SH		DEFINED	6, 7, 8	2581	
ADE CORP MASS	COM	00089C107	2	256 SH		DEFINED	5	256	
ADELPHIA BUSINESS SOLUTIONS	CL A	006847107	9	8741 SH		DEFINED	6, 7, 8	8741	
ADELPHIA BUSINESS SOLUTIONS	CL A	006847107	1	783 SH		DEFINED	5	783	
ADELPHIA COMMUNICATIONS CORP	CL A	006848105	66	2980 SH		DEFINED	6, 7, 8	2980	
ADELPHIA COMMUNICATIONS CORP	EQUITY	006848105	1483	66600 SH		DEFINED	2		66600
ADMINISTAFF INC	COM	007094105	239	9191 SH		DEFINED	6, 7, 8	9191	
ADMINISTAFF INC	COM	007094105	16	604 SH		DEFINED	5	604	
ADOBE SYS INC	COM	00724F101	3345	139480 SH		DEFINED	6, 7, 8	139480	
ADOBE SYS INC	COM	00724F101	22	910 SH		DEFINED	5	910	
Adobe Systems	EQUITY	00724F101	1079	45,000 SH		DEFINED	4		45,000
ADOBE SYSTEMS INC	EQUITY	00724F101	96	4,000 SH		DEFINED	1		4,000
ADOLOR CORP	COM	00724X102	208	12279 SH		DEFINED	6, 7, 8	12279	
ADOLOR CORP	COM	00724X102	14	847 SH		DEFINED	5	847	
Adolph Coors	EQUITY	217016104	1125	25,000 SH		DEFINED	4		25,000
ADTRAN INC	COM	00738A106	1008	52778 SH		DEFINED	6, 7, 8	52778	
ADTRAN INC	COM	00738A106	11	595 SH		DEFINED	5	595	
ADVANCED DIGITAL INFORMATION	COM	007525108	152	14746 SH		DEFINED	6, 7, 8	14746	
ADVANCED DIGITAL INFORMATION	COM	007525108	15	1413 SH		DEFINED	5	1413	
ADVANCED ENERGY INDS	COM	007973100	87	5237 SH		DEFINED	6, 7, 8	5237	
ADVANCED ENERGY INDS	COM	007973100	9	520 SH		DEFINED	5	520	
ADVANCED FIBRE COMMUNICATIONS	COM	00754A105	1653	113160 SH		DEFINED	6, 7, 8	113160	
ADVANCED MARKETING SVCS INC	COM	00753T105	54	3517 SH		DEFINED	6, 7, 8	3517	
ADVANCED MARKETING SVCS INC	COM	00753T105	5	349 SH		DEFINED	5	349	
ADVANCED MICRO DEVICES	EQUITY	007903107	46	5,700 SH		DEFINED	1		5,700
ADVANCED MICRO DEVICES INC	COM	007903107	1782	218630 SH		DEFINED	6, 7, 8	218630	
ADVANCED MICRO DEVICES INC	COM	007903107	17	2070 SH		DEFINED	5	2070	
ADVANCED NEUROMODULATION SYS	COM	00757T101	39	1900 SH		DEFINED	6, 7, 8	1900	
ADVANCED NEUROMODULATION SYS	COM	00757T101	4	189 SH		DEFINED	5	189	
ADVANCED TISSUE SCIENCES INC	COM	00755F103	65	18211 SH		DEFINED	6, 7, 8	18211	
ADVANCED TISSUE SCIENCES INC	COM	00755F103	6	1807 SH		DEFINED	5	1807	
ADVANCEPCS	EQUITY	00790K109	6279	147200 SH		DEFINED	2		147200
ADVANTA CORP	CL A	007942105	66	7002 SH		DEFINED	6, 7, 8	7002	
ADVANTA CORP	CL A	007942105	6	627 SH		DEFINED	5	627	
ADVENT SOFTWARE INC	COM	007974108	1472	39100 SH		DEFINED	6, 7, 8	39100	
ADVENT SOFTWARE INC COM	EQUITY	007974108	3577	95000 SH		Sole	3	93300	1700
ADVO INC	COM	007585102	481	14158 SH		DEFINED	6, 7, 8	14158	
ADVO INC	COM	007585102	17	509 SH		DEFINED	5	509	

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AEP INDS INC	COM	001031103	11	445 SH		DEFINED	6, 7, 8	445		
AEP INDS INC	COM	001031103	1	44 SH		DEFINED	5	44		
AEROFLEX INC	COM	007768104	186	16907 SH		DEFINED	6, 7, 8	16907		
AEROFLEX INC	COM	007768104	18	1678 SH		DEFINED	5	1678		
AES CORP	EQUITY	00130H105	177	13,800 SH		DEFINED	1		13,800	
AES CORP	COM	00130H105	2884	224990 SH		DEFINED	6, 7, 8	224990		
AES CORP	COM	00130H105	20	1590 SH		DEFINED	5	1590		
AETHER SYS INC	COM	00808V105	180	28681 SH		DEFINED	6, 7, 8	28681		
AETHER SYS INC	COM	00808V105	4	615 SH		DEFINED	5	615		
Aetna	CORPBOND	00817YAB4	4999	5,000,000 PRN		DEFINED	4		5,000,000	
AETNA CORP (NEW)	EQUITY	00817Y108	69	2,400 SH		DEFINED	1		2,400	
AETNA INC	EQUITY	008117103	88	3050 SH		DEFINED	2		3050	
AETNA INC NEW	COM	00817Y108	1740	60240 SH		DEFINED	6, 7, 8	60240		
AETNA INC NEW	COM	00817Y108	12	420 SH		DEFINED	5	420		
AFC ENTERPRISES INC	COM	00104Q107	259	12716 SH		DEFINED	6, 7, 8	12716		
AFC ENTERPRISES INC	COM	00104Q107	5	264 SH		DEFINED	5	264		
AFFILIATED COMPUTER CL A	EQUITY	008190100	70404	864810 SH		Sole	3	828510		36300
AFFILIATED COMPUTER SERVICES	CL A	008190100	4795	58900 SH		DEFINED	6, 7, 8	58900		
AFFILIATED COMPUTER SVCS INC	EQUITY	008190100	4597	50050 SH		DEFINED	2		50050	
AFFILIATED MANAGERS CORP	EQUITY	008252108	27076	476600 SH		Sole	3	468400		8200
AFFILIATED MANAGERS GROUP	COM	008252108	358	6308 SH		DEFINED	6, 7, 8	6308		
AFFILIATED MANAGERS GROUP	COM	008252108	34	602 SH		DEFINED	5	602		
AFLAC INC	COM	001055102	10430	386280 SH		DEFINED	6, 7, 8	386280		
AFLAC INC	COM	001055102	59	2190 SH		DEFINED	5	2190		
AFLAC INC.	EQUITY	001055102	235	8,700 SH		DEFINED	1		8,700	
AGCO CORP	COM	001084102	937	103557 SH		DEFINED	6, 7, 8	103557		
AGCO CORP	COM	001084102	16	1793 SH		DEFINED	5	1793		
AGILE SOFTWARE CORP DEL	COM	00846X105	163	17889 SH		DEFINED	6, 7, 8	17889		
AGILE SOFTWARE CORP DEL	COM	00846X105	8	848 SH		DEFINED	5	848		
AGILENT TECHNOLOGIES INC	EQUITY	00846U101	148	7,588 SH		DEFINED	1		7,588	
AGILENT TECHNOLOGIES INC	COM	00846U101	4387	224379 SH		DEFINED	6, 7, 8	224379		
AGILENT TECHNOLOGIES INC	COM	00846U101	35	1783 SH		DEFINED	5	1783		
AGL Cap Trust	CORPBOND	001196AC8	931	1,000,000 PRN		DEFINED	4		1,000,000	
AGL RES INC	EQUITY	001204106	1815	90,900 SH		DEFINED	1		90,900	
AGL RES INC	COM	001204106	2228	111557 SH		DEFINED	6, 7, 8	111557		
AGL RES INC	COM	001204106	42	2121 SH		DEFINED	5	2121		
Ahmanson Cap Trust I	CORPBOND	008682AA4	3474	3,700,000 PRN		DEFINED	4		3,700,000	
AIR PRODS & CHEMS INC	COM	009158106	4391	113810 SH		DEFINED	6, 7, 8	113810		
AIR PRODS & CHEMS INC	COM	009158106	26	680 SH		DEFINED	5	680		
AIR PRODUCTS	EQUITY	009158106	147	3,800 SH		DEFINED	1		3,800	
AIRBORNE INC	COM	009269101	682	71420 SH		DEFINED	6, 7, 8	71420		
AIRBORNE INC	COM	009269101	12	1304 SH		DEFINED	5	1304		
AIRGAS INC	COM	009363102	1286	96947 SH		DEFINED	6, 7, 8	96947		

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AIRGAS INC	COM	009363102	21	1570 SH		DEFINED	5	1570	
AIRGATE PCS INC	COM	009367103	146	3287 SH		DEFINED	6, 7, 8	3287	
AIRGATE PCS INC	COM	009367103	14	326 SH		DEFINED	5	326	
AIRTRAN HLDGS INC	COM	00949P108	73	17101 SH		DEFINED	6, 7, 8	17101	
AIRTRAN HLDGS INC	COM	00949P108	7	1649 SH		DEFINED	5	1649	
AK STL HLDG CORP	COM	001547108	1267	149900 SH		DEFINED	6, 7, 8	149900	
AKAMAI TECHNOLOGIES INC	COM	00971T101	60	20487 SH		DEFINED	6, 7, 8	20487	
AKAMAI TECHNOLOGIES INC	COM	00971T101	6	1940 SH		DEFINED	5	1940	
AKSYS LTD	COM	010196103	25	4894 SH		DEFINED	6, 7, 8	4894	
AKSYS LTD	COM	010196103	2	486 SH		DEFINED	5	486	
AKZO NOBEL NV	SPONSORED ADR	010199305	171	4200 SH		DEFINED	6, 7, 8	4200	
ALABAMA NATL BANCORP DELA	COM	010317105	93	2829 SH		DEFINED	6, 7, 8	2829	
ALABAMA NATL BANCORP DELA	COM	010317105	8	255 SH		DEFINED	5	255	
ALAMOS HLDGS INC	COM	011589108	284	20541 SH		DEFINED	6, 7, 8	20541	
ALAMOS HLDGS INC	COM	011589108	26	1878 SH		DEFINED	5	1878	
ALASKA AIR GROUP INC	COM	011659109	895	44823 SH		DEFINED	6, 7, 8	44823	
ALASKA AIR GROUP INC	COM	011659109	14	715 SH		DEFINED	5	715	
ALASKA COMMUNICATIONS SYS GRP	COM	01167P101	22	2888 SH		DEFINED	6, 7, 8	2888	
ALASKA COMMUNICATIONS SYS GRP	COM	01167P101	2	259 SH		DEFINED	5	259	
ALBANY INTL CORP	CL A	012348108	614	41012 SH		DEFINED	6, 7, 8	41012	
ALBANY INTL CORP	CL A	012348108	7	436 SH		DEFINED	5	436	
ALBANY MOLECULAR RESH INC	COM	012423109	211	8504 SH		DEFINED	6, 7, 8	8504	
ALBANY MOLECULAR RESH INC	COM	012423109	15	592 SH		DEFINED	5	592	
ALBEMARLE CORP	COM	012653101	1347	71259 SH		DEFINED	6, 7, 8	71259	
ALBEMARLE CORP	COM	012653101	13	683 SH		DEFINED	5	683	
ALBERTO CULVER CO	CL B CONV	013068101	932	23969 SH		DEFINED	6, 7, 8	23969	
ALBERTO CULVER CO	CL A	013068200	251	7600 SH		DEFINED	6, 7, 8	7600	
ALBERTO CULVER CO	CL B CONV	013068101	7	170 SH		DEFINED	5	170	
ALBERTO-CULVER CO	EQUITY	013068101	35	900 SH		DEFINED	1		900
ALBERTSONS INC	COM	013104104	5458	171200 SH		DEFINED	6, 7, 8	171200	
ALBERTSONS INC	COM	013104104	39	1210 SH		DEFINED	5	1210	
ALBERTSON'S INC	EQUITY	013104104	215	6,731 SH		DEFINED	1		6,731
ALBERTSONS INC	EQUITY	013104104	6532	204902 SH		DEFINED	2		204902
ALCAN INC	EQUITY	013716105	159	5,300 SH		DEFINED	1		5,300
ALCAN INC	COM	013716105	4216	140530 SH		DEFINED	6, 7, 8	140530	
ALCAN INC	COM	013716105	29	950 SH		DEFINED	5	950	
ALCOA INC	COM	013817101	12566	405240 SH		DEFINED	6, 7, 8	405240	
ALCOA INC	COM	013817101	80	2570 SH		DEFINED	5	2570	
ALCOA INC	EQUITY	013817101	12075	386200 SH		DEFINED	2		386200
ALCOA INC.	EQUITY	013817101	445	14,344 SH		DEFINED	1		14,344
ALEXANDER & BALDWIN INC	COM	014482103	1408	60132 SH		DEFINED	6, 7, 8	60132	
ALEXANDER & BALDWIN INC	COM	014482103	26	1100 SH		DEFINED	5	1100	
ALEXANDERS INC	COM	014752109	29	479 SH		DEFINED	6, 7, 8	479	

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ALEXANDERS INC	COM	014752109	3	48 SH		DEFINED	5	48		
ALEXANDRIA REAL ESTATE EQ INC	COM	015271109	177	4498 SH		DEFINED	6, 7, 8	4498		
ALEXANDRIA REAL ESTATE EQ INC	COM	015271109	16	416 SH		DEFINED	5	416		
ALEXION PHARMACEUTICALS INC	COM	015351109	77	4515 SH		DEFINED	6, 7, 8	4515		
ALEXION PHARMACEUTICALS INC	COM	015351109	8	448 SH		DEFINED	5	448		
ALFA CORP	COM	015385107	272	12300 SH		DEFINED	6, 7, 8	12300		
ALFA CORP	COM	015385107	23	1061 SH		DEFINED	5	1061		
ALICO INC	COM	016230104	28	1089 SH		DEFINED	6, 7, 8	1089		
ALICO INC	COM	016230104	2	98 SH		DEFINED	5	98		
ALIGN TECHNOLOGY INC	COM	016255101	6	2880 SH		DEFINED	6, 7, 8	2880		
ALIGN TECHNOLOGY INC	COM	016255101	1	281 SH		DEFINED	5	281		
ALLEGHENY ENERGY INC	EQUITY	017361106	334	9,100 SH		DEFINED	1		9,100	
ALLEGHENY ENERGY INC	COM	017361106	2362	64360 SH		DEFINED	6, 7, 8	64360		
ALLEGHENY ENERGY INC	COM	017361106	14	370 SH		DEFINED	5	370		
ALLEGHENY TECHNOLOGIES INC	EQUITY	01741R102	7942	595,783 SH		DEFINED	1		595,783	
ALLEGHENY TECHNOLOGIES INC	COM	01741R102	452	33910 SH		DEFINED	6, 7, 8	33910		
ALLEGHENY TECHNOLOGIES INC	COM	01741R102	3	240 SH		DEFINED	5	240		
ALLEN TELECOM INC	COM	018091108	70	7998 SH		DEFINED	6, 7, 8	7998		
ALLEN TELECOM INC	COM	018091108	6	716 SH		DEFINED	5	716		
ALLERGAN INC	EQUITY	018490102	10103	152,380 SH		DEFINED	1		152,380	
ALLERGAN INC	COM	018490102	6097	91960 SH		DEFINED	6, 7, 8	91960		
ALLERGAN INC	COM	018490102	54	810 SH		DEFINED	5	810		
ALLERGAN INC	EQUITY	018490102	4989	73800 SH		DEFINED	2		73800	
ALLETE INC	COM	018522102	2946	114900 SH		DEFINED	6, 7, 8	114900		
ALLIANCE DATA SYS CORP COM	EQUITY	018581108	15351	944700 SH		Sole	3	925500		19200
ALLIANCE FIBER OPTIC PRODS INC	COM	018680108	3	4218 SH		DEFINED	6, 7, 8	4218		
ALLIANCE FIBER OPTIC PRODS INC	COM	018680108	0	406 SH		DEFINED	5	406		
ALLIANCE GAMING CORP	COM NEW	01859P609	63	4444 SH		DEFINED	6, 7, 8	4444		
ALLIANCE GAMING CORP	COM NEW	01859P609	6	410 SH		DEFINED	5	410		
ALLIANCE SEMICONDUCTOR CORP	COM	01877H100	59	8209 SH		DEFINED	6, 7, 8	8209		
ALLIANCE SEMICONDUCTOR CORP	COM	01877H100	5	735 SH		DEFINED	5	735		
ALLIANT ENERGY CORP	COM	018802108	2898	92600 SH		DEFINED	6, 7, 8	92600		
ALLIANT TECHSYSTEMS COM	EQUITY	018804104	9878	115400 SH		Sole	3	115400		
ALLIANT TECHSYSTEMS INC	COM	018804104	917	10716 SH		DEFINED	6, 7, 8	10716		
ALLIANT TECHSYSTEMS INC	COM	018804104	49	573 SH		DEFINED	5	573		
ALLIED CAP CORP NEW	COM	01903Q108	191	8395 SH		DEFINED	6, 7, 8	8395		
ALLIED CAPITAL CORP	EQUITY	01903Q108	6270	275,600 SH		DEFINED	1		275,600	
ALLIED WASTE INDS INC	COM PAR \$.01 NEW	019589308	1773	139030 SH		DEFINED	6, 7, 8	139030		
ALLIED WASTE INDS INC	COM PAR \$.01 NEW	019589308	14	1110 SH		DEFINED	5	1110		
ALLIED WASTE INDUSTRIES INC	EQUITY	019589308	42	3,300 SH		DEFINED	1		3,300	
ALLMERICA FINL CORP	COM	019754100	2772	61800 SH		DEFINED	6, 7, 8	61800		
ALLOY INC	COM	019855105	29	2338 SH		DEFINED	6, 7, 8	2338		
ALLOY INC	COM	019855105	3	232 SH		DEFINED	5	232		

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ALLOY INC COM ALLSCRIPTS HEALTHCARE SOLUTION	EQUITY	019855105	6540	530000 SH		Sole	3	530000		
ALLSCRIPTS HEALTHCARE SOLUTION	COM	01988P108	38	9044 SH		DEFINED	6, 7, 8	9044		
ALLSTATE CORP	COM	020002101	4482	120,000 SH		DEFINED	1		120,000	
ALLSTATE CORP	COM	020002101	14286	382490 SH		DEFINED	6, 7, 8	382490		
ALLSTATE CORP	COM	020002101	120	3200 SH		DEFINED	5	3200		
ALLTEL CORP	EQUITY	020039103	301	5,200 SH		DEFINED	1		5,200	
ALLTEL CORP	COM	020039103	11996	207000 SH		DEFINED	6, 7, 8	207000		
ALLTEL CORP	COM	020039103	118	2040 SH		DEFINED	5	2040		
ALLTEL CORP	EQUITY	020039103	4987	86058 SH		DEFINED	2		86058	
ALPHA INDS INC	COM	020753109	239	12318 SH		DEFINED	6, 7, 8	12318		
ALPHA INDS INC	COM	020753109	23	1192 SH		DEFINED	5	1192		
ALPHA INDS INC	EQUITY	020753109	1063	54900 SH		DEFINED	2		54900	
ALPHARMA INC	CL A	020813101	240	8332 SH		DEFINED	6, 7, 8	8332		
ALPHARMA INC	CL A	020813101	22	771 SH		DEFINED	5	771		
ALTERA CORP	EQUITY	021441100	105	6,400 SH		DEFINED	1		6,400	
ALTERA CORP	COM	021441100	2858	173300 SH		DEFINED	6, 7, 8	173300		
ALTERA CORP	COM	021441100	19	1149 SH		DEFINED	5	1149		
AMAZON COM INC	COM	023135106	26	4350 SH		DEFINED	6, 7, 8	4350		
AMB PPTY CORP	EQUITY	00163T109	20293	828300 SH		Sole	3	690500		137800
AMB PPTY CORP	EQUITY	00163T109	2986	92300 SH		DEFINED	2		92300	
AMBAC FINL GROUP INC	COM	023139108	3557	65020 SH		DEFINED	6, 7, 8	65020		
AMBAC FINL GROUP INC	COM	023139108	18	320 SH		DEFINED	5	320		
AMBAC INC.	EQUITY	023139108	98	1,800 SH		DEFINED	1		1,800	
AMBASSADORS INTL INC	COM	023178106	36	2155 SH		DEFINED	6, 7, 8	2155		
AMBASSADORS INTL INC	COM	023178106	3	194 SH		DEFINED	5	194		
AMC ENTMT INC	COM	001669100	55	5272 SH		DEFINED	6, 7, 8	5272		
AMC ENTMT INC	COM	001669100	5	523 SH		DEFINED	5	523		
AMCOL INTL CORP	COM	02341W103	36	6311 SH		DEFINED	6, 7, 8	6311		
AMCOL INTL CORP	COM	02341W103	3	565 SH		DEFINED	5	565		
AMCORE FINL INC	COM	023912108	184	8108 SH		DEFINED	6, 7, 8	8108		
AMCORE FINL INC	COM	023912108	16	696 SH		DEFINED	5	696		
AMDOCS LIMITED	EQUITY	G02602103	272	10,200 SH		DEFINED	1		10	
AMDOCS LIMITED	EQUITY	G02602103	3639	133030 SH		DEFINED	2		133030	
AMERADA HESS CORP	EQUITY	023551104	95	1,500 SH		DEFINED	1		1,500	
AMERADA HESS CORP	COM	023551104	2711	42700 SH		DEFINED	6, 7, 8	42700		
AMERADA HESS CORP	COM	023551104	17	270 SH		DEFINED	5	270		
AMERCO	COM	023586100	74	4096 SH		DEFINED	6, 7, 8	4096		
AMERCO	COM	023586100	7	367 SH		DEFINED	5	367		
AMEREN CORP	COM	023608102	2227	57990 SH		DEFINED	6, 7, 8	57990		
AMEREN CORP	COM	023608102	16	410 SH		DEFINED	5	410		
AMEREN CORPORATION	EQUITY	023608102	1517	39,500 SH		DEFINED	1		39,500	
Ameren Corporation	EQUITY	023608102	8394	218,600 SH		DEFINED	4		218,600	

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AMERICA MOVIL-SERIES L ADR	EQUITY	02364W105	2825	190,490 SH		DEFINED	1		190,490
AMERICA ONLINE LATIN AMERICA I	CL A	02365B100	22	6581 SH		DEFINED	6, 7, 8	6581	
AMERICA ONLINE LATIN AMERICA I	CL A	02365B100	2	625 SH		DEFINED	5	625	
AMERICA WEST HLDG CORP	CL B	023657208	20	10575 SH		DEFINED	6, 7, 8	10575	
AMERICA WEST HLDG COR	CL B	023657208	2	947 SH		DEFINED	5	947	
AMERICAN AIRLINES	EQUITY	001765106	48	2,500 SH		DEFINED	1		2,500
AMERICAN AXLE & MFG HLDGS INC	COM	024061103	41	3185 SH		DEFINED	6, 7, 8	3185	
AMERICAN AXLE & MFG HLDGS INC	COM	024061103	4	285 SH		DEFINED	5	285	
AMERICAN AXLE + MFG HLDGS INC	EQUITY	024061103	4533	341400 SH		DEFINED	2		341400
AMERICAN CAPITAL STRATEGIES	COM	024937104	479	17490 SH		DEFINED	6, 7, 8	17490	
AMERICAN CAPITAL STRATEGIES	COM	024937104	22	816 SH		DEFINED	5	816	
AMERICAN EAGLE OUTFITTERS INC	EQUITY	02553E106	5909	315450 SH		DEFINED	2		315450
AMERICAN EAGLE OUTFITTERS NEW	COM	02553E106	1624	81600 SH		DEFINED	6, 7, 8	81600	
AMERICAN ELEC PWR INC	COM	025537101	6641	153620 SH		DEFINED	6, 7, 8	153620	
AMERICAN ELEC PWR INC	COM	025537101	42	960 SH		DEFINED	5	960	
AMERICAN ELECTRIC POWER	EQUITY	025537101	227	5,240 SH		DEFINED	1		5,240
AMERICAN EXPRESS	EQUITY	025816109	749	25,770 SH		DEFINED	1		25,770
American Express	EQUITY	025816109	1308	45,000 SH		DEFINED	4		45,000
AMERICAN EXPRESS CO	COM	025816109	16256	559390 SH		DEFINED	6, 7, 8	559390	
AMERICAN EXPRESS CO	COM	025816109	114	3940 SH		DEFINED	5	3940	
AMERICAN EXPRESS CO	EQUITY	025816109	8391	288010 SH		DEFINED	2		288010
AMERICAN FINL GROUP									
INC OHIO	COM	025932104	1764	79450 SH		DEFINED	6, 7, 8	79450	
AMERICAN FINL HLDGS INC	COM	026075101	457	18630 SH		DEFINED	6, 7, 8	18630	
AMERICAN FINL HLDGS INC	COM	026075101	18	743 SH		DEFINED	5	743	
AMERICAN GREETINGS -CL A	EQUITY	026375105	13	1,000 SH		DEFINED	1		1,000
AMERICAN GREETINGS CORP	CL A	026375105	1072	80997 SH		DEFINED	6, 7, 8	80997	
AMERICAN GREETINGS CORP	CL A	026375105	25	1917 SH		DEFINED	5	1917	
AMERICAN HEALTHWAYS INC	COM	02649V104	65	1838 SH		DEFINED	6, 7, 8	1838	
AMERICAN HEALTHWAYS INC	COM	02649V104	7	202 SH		DEFINED	5	202	
AMERICAN HOME PRODS CORP	COM	026609107	33191	569800 SH		DEFINED	6, 7, 8	569800	
AMERICAN HOME PRODS CORP	COM	026609107	228	3920 SH		DEFINED	5	3920	
AMERICAN HOME PRODUCTS	EQUITY	026609107	17632	302,700 SH		DEFINED	1		302,700
AMERICAN INTERNATIONAL GROUP	EQUITY	026874107	2210	28,339 SH		DEFINED	1		28,339
AMERICAN INTL GROUP INC	COM	026874107	93235	1195322 SH		DEFINED	6, 7, 8	1195322	
AMERICAN INTL GROUP INC	COM	026874107	681	8733 SH		DEFINED	5	8733	
AMERICAN INTL GROUP INC	EQUITY	026874107	1021	12187 SH		DEFINED	2		12187
AMERICAN ITALIAN PASTA CO	CL A	027070101	207	4784 SH		DEFINED	6, 7, 8	4784	
AMERICAN ITALIAN PASTA CO	CL A	027070101	19	446 SH		DEFINED	5	446	
AMERICAN MED SYS HLDGS	EQUITY	02744M108	1049	150000 SH		DEFINED	2		150000
AMERICAN MED SYS HLDGS INC	COM	02744M108	154	8053 SH		DEFINED	6, 7, 8	8053	
AMERICAN MED SYS HLDGS INC	COM	02744M108	16	855 SH		DEFINED	5	855	
AMERICAN MGMT SYS INC	COM	027352103	143	11873 SH		DEFINED	6, 7, 8	11873	
AMERICAN MGMT SYS INC	COM	027352103	14	1131 SH		DEFINED	5	1131	

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AMERICAN PHYSICIANS CAPITAL	COM	028884104	76	3653 SH		DEFINED	6, 7, 8	3653		
AMERICAN PHYSICIANS CAPITAL	COM	028884104	7	327 SH		DEFINED	5	327		
AMERICAN POWER CONVERSION	EQUITY	029066107	37	3,200 SH		DEFINED	1		3,200	
AMERICAN PWR CONVERSION CORP	COM	029066107	963	82470 SH		DEFINED	6, 7, 8	82470		
AMERICAN PWR CONVERSION CORP	COM	029066107	7	580 SH		DEFINED	5	580		
AMERICAN RLTY INVS INC	COM	029174109	14	1269 SH		DEFINED	6, 7, 8	1269		
AMERICAN RLTY INVS INC	COM	029174109	1	115 SH		DEFINED	5	115		
AMERICAN SKIING	EQUITY	029654308	529	528,581 SH		DEFINED	1		528,581	
American Standard	CORPBOND	029717AC9	4950	5,000,000 PRN		DEFINED	4		5,000,000	
AMERICAN STD COS INC DEL	COM	029712106	5994	108980 SH		DEFINED	6, 7, 8	108980		
AMERICAN STD COS INC DEL	COM	029712106	18	320 SH		DEFINED	5	320		
AMERICAN STS WTR CO	COM	029899101	117	3168 SH		DEFINED	6, 7, 8	3168		
AMERICAN STS WTR CO	COM	029899101	11	284 SH		DEFINED	5	284		
AMERICAN SUPERCONDUCTOR CORP	COM	030111108	54	5770 SH		DEFINED	6, 7, 8	5770		
AMERICAN SUPERCONDUCTOR CORP	COM	030111108	5	569 SH		DEFINED	5	569		
AMERICAN TOWER	EQUITY	029912201	43365	3122044 SH		Sole	3	3004744		117300
AMERICAN WOODMARK CORP	COM	030506109	45	1530 SH		DEFINED	6, 7, 8	1530		
AMERICAN WOODMARK CORP	COM	030506109	4	152 SH		DEFINED	5	152		
AMERICAN WTR WKS INC	COM	030411102	4586	116100 SH		DEFINED	6, 7, 8	116100		
AMERICAN WTR WKS INC	EQUITY	030411102	4172	10500 SH		DEFINED	2		10500	
AMERICREDIT CORP	COM	03060R101	3712	117400 SH		DEFINED	6, 7, 8	117400		
AMERICREDIT CORP	COM	03060R101	13	420 SH		DEFINED	5	420		
AMERICREDIT CORP COM	EQUITY	03060R101	106336	3362946 SH		Sole	3	3230746		132200
AMERIPATH INC	COM	03071D109	173	6597 SH		DEFINED	6, 7, 8	6597		
AMERIPATH INC	COM	03071D109	17	630 SH		DEFINED	5	630		
AMERISOURCE-BERGEN CORP	EQUITY	03073E105	16340	230,300 SH		DEFINED	1		230,300	
AMERISOURCE-BERGEN CORP	COM	03073E105	3802	53593 SH		DEFINED	6, 7, 8	53593		
AMERISOURCE-BERGEN CORP	COM	03073E105	22	310 SH		DEFINED	5	310		
AMERISTAR CASINOS INC	COM	03070Q101	10	760 SH		DEFINED	6, 7, 8	760		
AMERISTAR CASINOS INC	COM	03070Q101	1	75 SH		DEFINED	5	75		
AMERITRADE HLDG CORP	CL A	03072H109	136	33890 SH		DEFINED	6, 7, 8	33890		
AMERON INTL INC	COM	030710107	73	1140 SH		DEFINED	6, 7, 8	1140		
AMERON INTL INC	COM	030710107	7	102 SH		DEFINED	5	102		
AMERUS GROUP CO	COM	03072M108	332	9438 SH		DEFINED	6, 7, 8	9438		
AMERUS GROUP CO	COM	03072M108	41	1165 SH		DEFINED	5	1165		
AMETEK INC NEW	COM	031100100	1260	47953 SH		DEFINED	6, 7, 8	47953		
AMETEK INC NEW	COM	031100100	24	898 SH		DEFINED	5	898		
AMGEN INC	COM	031162100	27962	475860 SH		DEFINED	6, 7, 8	475860		
AMGEN INC	COM	031162100	183	3110 SH		DEFINED	5	3110		
AMGEN INC	EQUITY	031162100	20072	342195 SH		DEFINED	2		342195	
AMGEN INC.	EQUITY	031162100	9379	159,580 SH		DEFINED	1		159,580	
AMLI RESIDENTIAL PPTYS TR	SH BEN INT	001735109	99	4174 SH		DEFINED	6, 7, 8	4174		
AMLI RESIDENTIAL PPTYS TR	SH BEN INT	001735109	9	374 SH		DEFINED	5	374		

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AMPHENOL CORP NEW	CL A	032095101	856	24630 SH		DEFINED	6, 7, 8	24630	
AMPHENOL CORP NEW	CL A	032095101	7	200 SH		DEFINED	5	200	
AMR Corp	EQUITY	001765106	287	15,000 SH		DEFINED	4		15,000
AMR CORP	COM	001765106	1243	64960 SH		DEFINED	6, 7, 8	64960	
AMR CORP	COM	001765106	26	1340 SH		DEFINED	5	1340	
AmSouth	EQUITY	032165102	1802	99,700 SH		DEFINED	4		99,700
AMSOUTH BANCORPORATION	EQUITY	032165102	112	6,200 SH		DEFINED	1		6,200
AMSOUTH BANCORPORATION	COM	032165102	3682	203750 SH		DEFINED	6, 7, 8	203750	
AMSOUTH BANCORPORATION	COM	032165102	20	1100 SH		DEFINED	5	1100	
AMSOUTH BANCORPORATION	EQUITY	032165102	3072	17000 SH		DEFINED	2		17000
AMSURG CORP	COM	03232P405	152	5500 SH		DEFINED	6, 7, 8	5500	
AMSURG CORP	COM	03232P405	15	550 SH		DEFINED	5	550	
AMSURG CORP CL A	EQUITY	03232P405	25660	931400 SH		Sole	3	931400	
AMTRAN INC	COM	03234G106	9	1002 SH		DEFINED	6, 7, 8	1002	
AMTRAN INC	COM	03234G106	1	90 SH		DEFINED	5	90	
AMYLIN PHARMACEUTICALS INC	COM	032346108	111	20036 SH		DEFINED	6, 7, 8	20036	
AMYLIN PHARMACEUTICALS INC	COM	032346108	8	1507 SH		DEFINED	5	1507	
ANADARKO PETE CORP	COM	032511107	5094	105942 SH		DEFINED	6, 7, 8	105942	
ANADARKO PETE CORP	COM	032511107	36	747 SH		DEFINED	5	747	
ANADARKO PETROLEUM CORP	EQUITY	032511107	202	4,193 SH		DEFINED	1		4,193
ANADIGICS INC	COM	032515108	150	12259 SH		DEFINED	6, 7, 8	12259	
ANADIGICS INC	COM	032515108	10	847 SH		DEFINED	5	847	
ANALOG DEVICES INC	EQUITY	032654105	196	6,000 SH		DEFINED	1		6,000
ANALOG DEVICES INC	SB NT C	032654AC9	9188	10000000 PRN		DEFINED	6	10000000	
ANALOG DEVICES INC	COM	032654105	5841	178620 SH		DEFINED	6, 7, 8	178620	
ANALOG DEVICES INC	COM	032654105	45	1390 SH		DEFINED	5	1390	
ANALOGIC CORP	COM PAR \$0.05	032657207	82	2027 SH		DEFINED	6, 7, 8	2027	
ANALOGIC CORP	COM PAR \$0.05	032657207	7	185 SH		DEFINED	5	185	
ANAREN MICROWAVE INC	COM	032744104	406	24808 SH		DEFINED	6, 7, 8	24808	
ANAREN MICROWAVE INC	COM	032744104	10	593 SH		DEFINED	5	593	
ANC RENTAL CORP	COM	001813104	6	11494 SH		DEFINED	6, 7, 8	11494	
ANC RENTAL CORP	COM	001813104	1	1057 SH		DEFINED	5	1057	
ANCHOR BANCORP WIS INC	COM	032839102	102	6135 SH		DEFINED	6, 7, 8	6135	
ANCHOR BANCORP WIS INC	COM	032839102	9	550 SH		DEFINED	5	550	
ANCHOR GAMING	COM	033037102	168	4050 SH		DEFINED	6, 7, 8	4050	
ANCHOR GAMING	COM	033037102	16	376 SH		DEFINED	5	376	
ANDOVER BANCORP INC DEL	COM	034258103	94	1847 SH		DEFINED	6, 7, 8	1847	
ANDOVER BANCORP INC DEL	COM	034258103	8	165 SH		DEFINED	5	165	
ANDREW CORP	COM	034425108	1081	59488 SH		DEFINED	6, 7, 8	59488	
ANDREW CORP	COM	034425108	45	2451 SH		DEFINED	5	2451	
ANDREW CORPRATION	EQUITY	034425108	24	1,300 SH		DEFINED	1		1,300
ANDRX CORP DEL	EQUITY	034553107	5453	84000 SH		DEFINED	2		84000
ANGIOTECH PHARMACEUTICALS INC	EQUITY	034918102	1946	45000 SH		DEFINED	2		45000

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ANGLO AMERICAN PLC										
- - UNSP ADR	EQUITY	03485P102	203	17,000 SH		DEFINED	1		17,000	
Anheuser Busch	CORPBOND	035229AX1	2043	2,000,000 PRN		DEFINED	4		2,000,000	
Anheuser Busch	EQUITY	035229103	2932	70,000 SH		DEFINED	4		70,000	
ANHEUSER BUSCH COS INC	COM	035229103	16730	399480 SH		DEFINED	6, 7, 8	399480		
ANHEUSER BUSCH COS INC	COM	035229103	112	2670 SH		DEFINED	5	2670		
ANHEUSER BUSCH COS INC	EQUITY	035229103	3481	83120 SH		DEFINED	2		83120	
ANHEUSER-BUSCH COS	EQUITY	035229103	18018	430,220 SH		DEFINED	1		430,220	
ANIXTER INTL INC	COM	035290105	202	8136 SH		DEFINED	6, 7, 8	8136		
ANIXTER INTL INC	COM	035290105	18	729 SH		DEFINED	5	729		
ANNALY MORTGAGE MANAGEMENT	EQUITY	035710409	11624	804,400 SH		DEFINED	1		804,400	
ANNALY MTG MGMT INC	COM	035710409	203	14025 SH		DEFINED	6, 7, 8	14025		
ANNALY MTG MGMT INC	COM	035710409	18	1216 SH		DEFINED	5	1216		
ANN TAYLOR STORES CORP	COM	036115103	196	8961 SH		DEFINED	6, 7, 8	8961		
ANN TAYLOR STORES CORP	COM	036115103	15	665 SH		DEFINED	5	665		
ANSOFT CORP	COM	036384105	16	1727 SH		DEFINED	6, 7, 8	1727		
ANSOFT CORP	COM	036384105	2	171 SH		DEFINED	5	171		
ANSWERTHINK INC	COM	036916104	54	11443 SH		DEFINED	6, 7, 8	11443		
ANSWERTHINK INC	COM	036916104	5	1077 SH		DEFINED	5	1077		
ANSWERTHINK INC	EQUITY	036916104	270	71000 SH		DEFINED	2		71000	
ANSYS INC	COM	03662Q105	72	4055 SH		DEFINED	6, 7, 8	4055		
ANSYS INC	COM	03662Q105	7	402 SH		DEFINED	5	402		
ANTHRACITE CAP INC	COM	037023108	103	9932 SH		DEFINED	6, 7, 8	9932		
ANTHRACITE CAP INC	COM	037023108	9	889 SH		DEFINED	5	889		
ANTHRACITE CAPITAL INC	EQUITY	037023108	2966	285,177 SH		DEFINED	1		285,177	
ANTIGENICS INC DEL	COM	037032109	49	3869 SH		DEFINED	6, 7, 8	3869		
ANTIGENICS INC DEL	COM	037032109	5	382 SH		DEFINED	5	382		
AOL TIME WARNER	EQUITY	00184A105	7837	236,780 SH		DEFINED	1		236,780	
AOL TIME WARNER INC	COM	00184A105	77653	2346006 SH		DEFINED	6, 7, 8	2346006		
AOL TIME WARNER INC	COM	00184A105	597	18040 SH		DEFINED	5	18040		
AOL TIME WARNER INC	EQUITY	00184A105	25361	770716 SH		DEFINED	2		770716	
AON Capital Trust	CORPBOND	037388AE5	5020	5,000,000 PRN		DEFINED	4		5,000,000	
AON CORP	EQUITY	037389103	19945	474,890 SH		DEFINED	1		474,890	
AON CORP	COM	037389103	4652	110750 SH		DEFINED	6, 7, 8	110750		
AON CORP	COM	037389103	33	780 SH		DEFINED	5	780		
APAC CUSTOMER SERVICES INC	COM	00185E106	12	6821 SH		DEFINED	6, 7, 8	6821		
APAC CUSTOMER SERVICES INC	COM	00185E106	1	677 SH		DEFINED	5	677		
Apache	EQUITY	037411105	430	10,000 SH		DEFINED	4		10,000	
APACHE CORP	EQUITY	037411105	90	2,100 SH		DEFINED	1		2,100	
APACHE CORP	COM	037411105	2729	63470 SH		DEFINED	6, 7, 8	63470		
APACHE CORP	COM	037411105	16	370 SH		DEFINED	5	370		
APACHE CORP	EQUITY	037411105	5892	133460 SH		DEFINED	2		133460	
APACHE CORP COM	EQUITY	037411105	4326	100600 SH		Sole	3	79500		21100
APARTMENT INVT & MGMT CL A	EQUITY	03748R101	39629	875600 SH		Sole	3	764700		

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APHTON CORP	COM	03759P101	39	3993 SH		DEFINED	6, 7, 8	3993		
APHTON CORP	COM	03759P101	4	396 SH		DEFINED	5	396		
APOGEE ENTERPRISES INC	COM	037598109	112	8715 SH		DEFINED	6, 7, 8	8715		
APOGEE ENTERPRISES INC	COM	037598109	10	794 SH		DEFINED	5	794		
APOGENT TECHNOLOGIES INC	COM	03760A101	2956	123700 SH		DEFINED	6, 7, 8	123700		
APOLLO GROUP INC	CL A	037604105	5737	136500 SH		DEFINED	6, 7, 8	136500		
APOLLO GROUP INC	EQUITY	037604105	7833	216500 SH		DEFINED	2		216500	
APOLLO GROUP INC CL A	EQUITY	037604105	6216	147900 SH		Sole	3	120300		27600
APPLE COMPUTER	EQUITY	037833100	88	5,700 SH		DEFINED	1		5,700	
APPLE COMPUTER INC	COM	037833100	2869	184960 SH		DEFINED	6, 7, 8	184960		
APPLE COMPUTER INC	COM	037833100	16	1040 SH		DEFINED	5	1040		
APPLEBEES INTL INC	COM	037899101	288	9773 SH		DEFINED	6, 7, 8	9773		
APPLEBEES INTL INC	COM	037899101	27	907 SH		DEFINED	5	907		
APPLERA CORP	COM AP									
APPLERA CORP	BIO GRP COM AP	038020103	2177	89240 SH		DEFINED	6, 7, 8	89240		
APPLERA CORP	BIO GRP	038020103	15	630 SH		DEFINED	5	630		
APPLERA CORP- APPLIED BIOSYS	EQUITY	038020103	148	6,060 SH		DEFINED	1		6,060	
APPLICA INC	COM	03815A106	46	5460 SH		DEFINED	6, 7, 8	5460		
APPLICA INC	COM	03815A106	4	489 SH		DEFINED	5	489		
Applied Biosystems	EQUITY	038020103	732	30,000 SH		DEFINED	4		30,000	
APPLIED INDL TECHNOLOGIES INC	COM	03820C105	92	5475 SH		DEFINED	6, 7, 8	5475		
APPLIED INDL TECHNOLOGIES INC	COM	03820C105	8	490 SH		DEFINED	5	490		
APPLIED INNOVATION INC	COM	037916103	20	2492 SH		DEFINED	6, 7, 8	2492		
APPLIED INNOVATION INC	COM	037916103	2	247 SH		DEFINED	5	247		
APPLIED MATERIALS INC	EQUITY	038222105	9050	318,220 SH		DEFINED	1		318,220	
APPLIED MATLS INC	COM	038222105	11797	414810 SH		DEFINED	6, 7, 8	414810		
APPLIED MATLS INC	COM	038222105	87	3050 SH		DEFINED	5	3050		
APPLIED MICRO CIRCUITS CORP	EQUITY	03822W109	36	5,100 SH		DEFINED	1		5,100	
APPLIED MICRO CIRCUITS CORP	COM	03822W109	932	133350 SH		DEFINED	6, 7, 8	133350		
APPLIED MICRO CIRCUITS CORP	COM	03822W109	6	900 SH		DEFINED	5	900		
APPLIED MICRO CIRCUITS CORP	EQUITY	03822W109	4003	183000 SH		DEFINED	2		183000	
APPLIED MOLECULAR EVOLUTION	EQUITY	03823E108	405	54,870 SH		DEFINED	1		54,870	
APPLIED MOLECULAR EVOLUTION IN	COM	03823E108	34	4617 SH		DEFINED	6, 7, 8	4617		
APPLIED MOLECULAR EVOLUTION IN	COM	03823E108	3	456 SH		DEFINED	5	456		
APRIA HEALTHCARE GROUP INC	COM	037933108	2766	106792 SH		DEFINED	6, 7, 8	106792		
APRIA HEALTHCARE GROUP INC	COM	037933108	28	1100 SH		DEFINED	5	1100		
APROPOS TECHNOLOGY INC	COM	038334108	9	7725 SH		DEFINED	6, 7, 8	7725		
APTARGROUP INC	COM	038336103	316	9928 SH		DEFINED	6, 7, 8	9928		
APTARGROUP INC	COM	038336103	28	880 SH		DEFINED	5	880		
AQUILA INC										
ARACRUZ CELULOSE SA-SPON ADR	EQUITY	038496204	1087	73,220 SH		DEFINED	1		73,220	
ARBITRON INC	COM	03875Q108	240	9166 SH		DEFINED	6, 7, 8	9166		
ARBITRON INC	COM	03875Q108	21	791 SH		DEFINED	5	791		
ARCH CHEMICALS INC	COM	03937R102	140	6338 SH		DEFINED	6, 7, 8	6338		

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ARCH CHEMICALS INC	COM	03937R102	13	568 SH		DEFINED	5	568		
ARCH COAL INC	COM	039380100	955	61200 SH		DEFINED	6, 7, 8	61200		
ARCH COAL INC	EQUITY	039380100	4752	276500 SH		DEFINED	2		276500	
ARCHER DANIELS MIDLAND	EQUITY	039483102	139	11,034 SH		DEFINED	1		11,034	
ARCHER DANIELS MIDLAND CO	COM	039483102	5383	427550 SH		DEFINED	6, 7, 8	427550		
ARCHER DANIELS MIDLAND CO	COM	039483102	25	1974 SH		DEFINED	5	1974		
ARCHSTONE CMNTYS TR	SH BEN INT	0395103	1099	42100 SH		DEFINED	6, 7, 8	42100		
ARCHSTONE CMNTYS TR SH BEN INT	EQUITY	039581103	7875	301736 SH		Sole	3	263394		38342
ARCTIC CAT INC	COM	039670104	67	5006 SH		DEFINED	6, 7, 8	5006		
ARCTIC CAT INC	COM	039670104	6	459 SH		DEFINED	5	459		
ARDEN GROUP INC	CL A	039762109	20	443 SH		DEFINED	6, 7, 8	443		
ARDEN GROUP INC	CL A	039762109	2	42 SH		DEFINED	5	42		
ARDEN RLTY GROUP INC COM	EQUITY	039793104	22872	894500 SH		Sole	3	767300		127200
AREA BANCSHARES CORP NEW	COM	039872106	80	4717 SH		DEFINED	6, 7, 8	4717		
AREA BANCSHARES CORP NEW	COM	039872106	7	422 SH		DEFINED	5	422		
ARENA PHARMACEUTICALS COM	EQUITY	040047102	2469	224500 SH		Sole	3	224500		
ARENA PHARMACEUTICALS INC	COM	040047102	55	5008 SH		DEFINED	6, 7, 8	5008		
ARENA PHARMACEUTICALS INC	COM	040047102	5	494 SH		DEFINED	5	494		
ARGONAUT GROUP INC	EQUITY	040157109	54	3,300 SH		DEFINED	1		3,300	
ARGONAUT GROUP INC	COM	040157109	112	6839 SH		DEFINED	6, 7, 8	6839		
ARGONAUT GROUP INC	COM	040157109	10	612 SH		DEFINED	5	612		
ARGOSY GAMING CO	COM	040228108	169	6468 SH		DEFINED	6, 7, 8	6468		
ARGOSY GAMING CO	COM	040228108	16	609 SH		DEFINED	5	609		
ARIAD PHARMACEUTICALS INC	COM	04033A100	17	6880 SH		DEFINED	6, 7, 8	6880		
ARIAD PHARMACEUTICALS INC	COM	04033A100	2	683 SH		DEFINED	5	683		
ARIBA INC	COM	04033V104	56	29980 SH		DEFINED	6, 7, 8	29980		
ARIBA INC	COM	04033V104	1	520 SH		DEFINED	5	520		
ARKANSAS BEST CORP	EQUITY	040790107	6066	286400 SH		DEFINED	2		286400	
ARKANSAS BEST CORP DEL	COM	040790107	112	5409 SH		DEFINED	6, 7, 8	5409		
ARKANSAS BEST CORP DEL	COM	040790107	10	484 SH		DEFINED	5	484		
ARMOR HOLDINGS INC	COM	042260109	101	5098 SH		DEFINED	6, 7, 8	5098		
ARMOR HOLDINGS INC	COM	042260109	9	457 SH		DEFINED	5	457		
ARMSTRONG HLDGS INC	COM	042384107	33	12098 SH		DEFINED	6, 7, 8	12098		
ARMSTRONG HLDGS INC	COM	042384107	3	1083 SH		DEFINED	5	1083		
ARNOLD INDS INC	COM	042595108	127	6147 SH		DEFINED	6, 7, 8	6147		
ARNOLD INDS INC	COM	042595108	11	550 SH		DEFINED	5	550		
ARQULE INC	COM	04269E107	57	5434 SH		DEFINED	6, 7, 8	5434		
ARQULE INC	COM	04269E107	6	539 SH		DEFINED	5	539		
ARRAY BIOPHARMA INC	EQUITY	04269X105	3376	374300 SH		Sole	3	374300		
ARRAY BIOPHARMA INC	COM	04269X105	38	4163 SH		DEFINED	6, 7, 8	4163		
ARRAY BIOPHARMA INC	COM	04269X105	4	413 SH		DEFINED	5	413		
ARRIS GROUP INC	COM	04269Q100	188	52597 SH		DEFINED	6, 7, 8	52597		
ARRIS GROUP INC	COM	04269Q100	5	1374 SH		DEFINED	5	1374		

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Arrow Electronics	CORPBOND	042735AR1	1043	1,000,000 PRN		DEFINED	4		1,000,000
ARROW ELECTRS INC	COM	042735100	3362	161151 SH		DEFINED	6, 7, 8	161151	
ARROW ELECTRS INC	COM	042735100	18	840 SH		DEFINED	5	840	
ARROW FINL CORP	COM	042744102	51	1834 SH		DEFINED	6, 7, 8	1834	
ARROW FINL CORP	COM	042744102	5	170 SH		DEFINED	5	170	
ARROW INTL INC	COM	042764100	130	3484 SH		DEFINED	6, 7, 8	3484	
ARROW INTL INC	COM	042764100	12	319 SH		DEFINED	5	319	
ART TECHNOLOGY GROUP INC	COM	04289L107	11	15348 SH		DEFINED	6, 7, 8	15348	
ART TECHNOLOGY GROUP INC	COM	04289L107	1	1523 SH		DEFINED	5	1523	
ARTESYN TECHNOLOGIES INC	COM	043127109	81	14929 SH		DEFINED	6, 7, 8	14929	
ARTESYN TECHNOLOGIES INC	COM	043127109	5	956 SH		DEFINED	5	956	
ARTHROCARE CORP	COM	043136100	110	5605 SH		DEFINED	6, 7, 8	5605	
ARTHROCARE CORP	COM	043136100	11	556 SH		DEFINED	5	556	
ARTHROCARE CORP	EQUITY	043136100	3052	155700 SH		DEFINED	2		155700
Arthur J Gallagher	EQUITY	363576109	1693	50,000 SH		DEFINED	4		50,000
ARTISAN COMPONENTS INC	COM	042923102	30	3768 SH		DEFINED	6, 7, 8	3768	
ARTISAN COMPONENTS INC	COM	042923102	3	365 SH		DEFINED	5	365	
Arvin Industries Inc.	CORPBOND	043339AJ9	2622	3,000,000 PRN		DEFINED	4		3,000,000
ARVINMERITOR INC	COM	043353101	1398	97804 SH		DEFINED	6, 7, 8	97804	
ARVINMERITOR INC	COM	043353101	26	1804 SH		DEFINED	5	1804	
ASCENTIAL SOFTWARE CORP	COM	04362P108	1385	419643 SH		DEFINED	6, 7, 8	419643	
ASCENTIAL SOFTWARE CORP	COM	04362P108	27	8125 SH		DEFINED	5	8125	
ASHLAND INC	EQUITY	044204105	46	1,200 SH		DEFINED	1		1,200
ASHLAND INC	COM	044204105	7441	193016 SH		DEFINED	6, 7, 8	193016	
ASHLAND INC	COM	044204105	61	1590 SH		DEFINED	5	1590	
ASIAINFO HLDGS INC	COM	04518A104	92	7739 SH		DEFINED	6, 7, 8	7739	
ASIAINFO HLDGS INC	COM	04518A104	9	747 SH		DEFINED	5	747	
ASPECT COMMUNICATIONS CORP	COM	04523Q102	29	16087 SH		DEFINED	6, 7, 8	16087	
ASPECT COMMUNICATIONS CORP	COM	04523Q102	3	1453 SH		DEFINED	5	1453	
ASPECT MED SYS INC	COM	045235108	39	3529 SH		DEFINED	6, 7, 8	3529	
ASPECT MED SYS INC	COM	045235108	4	350 SH		DEFINED	5	350	
ASPEN TECHNOLOGY INC	COM	045327103	87	8670 SH		DEFINED	6, 7, 8	8670	
ASPEN TECHNOLOGY INC	COM	045327103	9	860 SH		DEFINED	5	860	
ASSOCIATED BANC CORP	COM	045487105	2628	77540 SH		DEFINED	6, 7, 8	77540	
ASSOCIATED ESTATES RLTY CORP	COM	045604105	49	5069 SH		DEFINED	6, 7, 8	5069	
ASSOCIATED ESTATES RLTY CORP	COM	045604105	4	454 SH		DEFINED	5	454	
Associates Corp	CORPBOND	U0460WAB5	1096	1,000,000 PRN		DEFINED	4		1,000,000
ASTEC INDS INC	COM	046224101	62	4737 SH		DEFINED	6, 7, 8	4737	
ASTEC INDS INC	COM	046224101	6	427 SH		DEFINED	5	427	
ASTORIA FINL CORP	COM	046265104	4427	74700 SH		DEFINED	6, 7, 8	74700	
ASTRAZENECA PLC	SPONSORED ADR	046353108	743	15900 SH		DEFINED	6, 7, 8	15900	
ASTROPOWER INC	COM	04644A101	118	3415 SH		DEFINED	6, 7, 8	3415	
ASTROPOWER INC	COM	04644A101	12	339 SH		DEFINED	5	339	

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ASTROPOWER INC COM	EQUITY	04644A101	21586	625500 SH		Sole	3	618100		7400
ASYST TECHNOLOGY CORP	COM	04648X107	153	16892 SH		DEFINED	6, 7, 8	16892		
ASYST TECHNOLOGY CORP	COM	04648X107	9	989 SH		DEFINED	5	989		
AT & T AT & T LATIN AMER CORP	EQUITY	001957109	1521	78,795 SH		DEFINED	1		78,795	
AT & T LATIN AMER CORP	COM	04649A106	23	12843 SH		DEFINED	6, 7, 8	12843		
AT & T WIRELESS AT + T CORP	COM	04649A106	2	1218 SH		DEFINED	5	1218		
AT + T CORP	EQUITY	00209A106	2724	120000 SH		DEFINED	2		120000	
AT HOME CORP	EQUITY	001957109	12767	674144 SH		DEFINED	2		674144	
AT&T CORP	COM SER A	045919107	1	4610 SH		DEFINED	6, 7, 8	4610		
AT&T CORP	COM	001957109	32884	1703816 SH		DEFINED	6, 7, 8	1703816		
AT&T CORP	COM	001957109	255	13197 SH		DEFINED	5	13197		
AT&T LATIN AMERICA CORP CL A	EQUITY	04649A106	113	64,000 SH		DEFINED	1		64,000	
AT&T WIRELESS SERVICES	EQUITY	00209A106	648	43,347 SH		DEFINED	1		43,347	
AT&T WIRELESS SVCS INC	COM	00209A106	17721	1186158 SH		DEFINED	6, 7, 8	1186158		
AT&T WIRELESS SVCS INC	COM	00209A106	127	8471 SH		DEFINED	5	8471		
ATLANTIC COAST AIRLINES HLDGS	COM	048396105	148	11115 SH		DEFINED	6, 7, 8	11115		
ATLANTIC COAST AIRLINES HLDGS	COM	048396105	14	1083 SH		DEFINED	5	1083		
ATLANTIC COAST AIRLINES HLDGS	EQUITY	048396105	4417	312800 SH		DEFINED	2		312800	
ATLAS AIR WORLDWIDE HLDGS INC	COM	049164106	491	49813 SH		DEFINED	6, 7, 8	49813		
ATLAS AIR WORLDWIDE HLDGS INC	COM	049164106	5	463 SH		DEFINED	5	463		
ATMEL CORP	COM	049513104	3672	549680 SH		DEFINED	6, 7, 8	549680		
ATMEL CORP	EQUITY	049513104	3024	425400 SH		DEFINED	2		425400	
ATMI INC	COM	00207R101	119	7715 SH		DEFINED	6, 7, 8	7715		
ATMI INC	COM	00207R101	11	736 SH		DEFINED	5	736		
ATMOS ENERGY CORP	COM	049560105	275	12720 SH		DEFINED	6, 7, 8	12720		
ATMOS ENERGY CORP	COM	049560105	24	1109 SH		DEFINED	5	1109		
ATP OIL & GAS CORP	COM	00208J108	12	1749 SH		DEFINED	6, 7, 8	1749		
ATP OIL & GAS CORP	COM	00208J108	1	169 SH		DEFINED	5	169		
ATRIX LABS INC	COM	04962L101	3	110 SH		DEFINED	6	110		
ATRIX LABS INC	COM	04962L101	101	4279 SH		DEFINED	6, 7, 8	4279		
ATRIX LABS INC	COM	04962L101	12	495 SH		DEFINED	5	495		
ATS MED INC	COM	002083103	25	6277 SH		DEFINED	6, 7, 8	6277		
ATS MED INC	COM	002083103	2	623 SH		DEFINED	5	623		
ATWOOD OCEANICS INC	COM	050095108	68	2620 SH		DEFINED	6, 7, 8	2620		
ATWOOD OCEANICS INC	COM	050095108	7	258 SH		DEFINED	5	258		
AUDIOVOX CORP	CL A	050757103	49	5403 SH		DEFINED	6, 7, 8	5403		
AUDIOVOX CORP	CL A	050757103	4	484 SH		DEFINED	5	484		
AUGUST TECHNOLOGY CORP	COM	05106U105	135	16455 SH		DEFINED	6, 7, 8	16455		
AUGUST TECHNOLOGY CORP	COM	05106U105	1	152 SH		DEFINED	5	152		
AURORA FOODS INC	COM	05164B106	30	7623 SH		DEFINED	6, 7, 8	7623		
AURORA FOODS INC	COM	05164B106	3	683 SH		DEFINED	5	683		
AUSPEX SYS INC	COM	052116100	30	12814 SH		DEFINED	6, 7, 8	12814		
AUSPEX SYS INC	COM	052116100	3	1272 SH		DEFINED	5	1272		

INC	COM	05367P100	5	641 SH	DEFINED	5	641
AVIGEN INC	COM	053690103	77	5617 SH	DEFINED	6, 7, 8	5617
AVIGEN INC	COM	053690103	8	557 SH	DEFINED	5	557
AVIRON	COM	053762100	17	665 SH	DEFINED	6, 7, 8	665

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AVISTA CORP	COM	05379B107	202	14873 SH		DEFINED	6, 7, 8	14873	
AVISTA CORP	COM	05379B107	18	1292 SH		DEFINED	5	1292	
AVNET INC	COM	053807103	2501	137500 SH		DEFINED	6, 7, 8	137500	
AVNET INC.	EQUITY	053807103	144	7,890 SH		DEFINED	1		7,890
AVOCENT CORP	COM	053893103	956	64230 SH		DEFINED	6, 7, 8	64230	
AVOCENT CORP	COM	053893103	18	1213 SH		DEFINED	5	1213	
AVON PRODS INC	COM	054303102	6876	148660 SH		DEFINED	6, 7, 8	148660	
AVON PRODS INC	COM	054303102	62	1330 SH		DEFINED	5	1330	
AVON PRODUCTS AVX CORP NEW	EQUITY	054303102	185	4,000 SH		DEFINED	1		4,000
AVX CORP NEW	COM	002444107	667	41002 SH		DEFINED	6, 7, 8	41002	
AVARE INC MASS	COM	002444107	17	1030 SH		DEFINED	5	1030	
AVARE INC MASS	COM	05453N100	25	6416 SH		DEFINED	6, 7, 8	6416	
AVARE INC MASS	COM	05453N100	3	637 SH		DEFINED	5	637	
AXCELIS TECHNOLOGIES INC	COM	054540109	40	4185 SH		DEFINED	6, 7, 8	4185	
AXT INC	COM	00246W103	128	12038 SH		DEFINED	6, 7, 8	12038	
AXT INC	COM	00246W103	6	540 SH		DEFINED	5	540	
AZTAR CORP	COM	054802103	145	11067 SH		DEFINED	6, 7, 8	11067	
AZTAR CORP	COM	054802103	12	951 SH		DEFINED	5	951	
B I S Y S GROUP INC	EQUITY	055472104	96645	1822800 SH		Sole	3	1745900	76900
BAKER HUGHES	EQUITY	057224107	42	1450 SH		DEFINED	2		1450
BAKER HUGHES INC	COM	057224107	7075	244400 SH		DEFINED	6, 7, 8	244400	
BAKER HUGHES INC	COM	057224107	77	2670 SH		DEFINED	5	2670	
BAKER HUGHES INC.	EQUITY	057224107	162	5,600 SH		DEFINED	1		5,600
BALDOR ELEC CO	COM	057741100	144	7261 SH		DEFINED	6, 7, 8	7261	
BALDOR ELEC CO	COM	057741100	13	663 SH		DEFINED	5	663	
BALDWIN & LYONS INC	CL B	057755209	39	2012 SH		DEFINED	6, 7, 8	2012	
BALDWIN & LYONS INC	CL B	057755209	3	180 SH		DEFINED	5	180	
BALL CORP	EQUITY	058498106	30	500 SH		DEFINED	1		500
BALL CORP	COM	058498106	1674	27944 SH		DEFINED	6, 7, 8	27944	
BALL CORP	COM	058498106	50	836 SH		DEFINED	5	836	
BALLY TOTAL FITNESS HLDG CORP	COM	05873K108	494	24304 SH		DEFINED	6, 7, 8	24304	
BALLY TOTAL FITNESS HLDG CORP	COM	05873K108	15	744 SH		DEFINED	5	744	
BANC ONE CORP	EQUITY	06423A103	607	19,300 SH		DEFINED	1		19,300
BANCFIRST CORP	COM	05945F103	44	1288 SH		DEFINED	6, 7, 8	1288	
BANCFIRST CORP	COM	05945F103	4	115 SH		DEFINED	5	115	
BANCFIRST CORP ZANESVILLE OHIO	COM	059450106	53	2442 SH		DEFINED	6, 7, 8	2442	
BANCFIRST CORP ZANESVILLE OHIO	COM	059450106	5	219 SH		DEFINED	5	219	
BANCO DE A. EDWARDS- SP ADR	EQUITY	059504100	775	49,978 SH		DEFINED	1		49,978
BANCORP SOUTH INC	COM	059692103	404	26260 SH		DEFINED	6, 7, 8	26260	
BANCORP SOUTH INC	COM	059692103	35	2242 SH		DEFINED	5	2242	
BANDAG INC	COM	059815100	759	27755 SH		DEFINED	6, 7, 8	27755	
BANDAG INC	COM	059815100	9	318 SH		DEFINED	5	318	
BANGOR HYDRO ELEC CO	COM	060077104	62	2315 SH		DEFINED	6, 7, 8	2315	

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BANGOR HYDRO ELEC CO	COM	060077104	6	207 SH		DEFINED	5	207		
BANK AMER CORP	EQUITY	060505104	10843	185000 SH		DEFINED	2		185000	
BANK MUT CORP	COM	063748107	56	3481 SH		DEFINED	6, 7, 8	3481		
BANK MUT CORP	COM	063748107	5	314 SH		DEFINED	5	314		
BANK NEW YORK INC	COM	064057102	12757	364498 SH		DEFINED	6, 7, 8	364498		
BANK NEW YORK INC	COM	064057102	105	3010 SH		DEFINED	5	3010		
BANK OF AMERICA CORPORATION	COM	060505104	52285	895290 SH		DEFINED	6, 7, 8	895290		
BANK OF AMERICA CORPORATION	COM	060505104	384	6580 SH		DEFINED	5	6580		
BANK OF GRANITE CORP	COM	062401104	78	3495 SH		DEFINED	6, 7, 8	3495		
BANK OF GRANITE CORP	COM	062401104	7	313 SH		DEFINED	5	313		
BANK OF NEW YORK BANK ONE	EQUITY	064057102	26306	751,590 SH		DEFINED	1		751,590	
BANK ONE CORP	COM	06423A103	18612	591410 SH		DEFINED	6, 7, 8	591410		
BANK ONE CORP	COM	06423A103	152	4830 SH		DEFINED	5	4830		
BANK ONE CORP	EQUITY	06423A103	1420	30600 SH		DEFINED	2		30600	
BANK UNITED CORP- CONTINGENT	EQUITY	065416117	137	506,802 SH		DEFINED	1		506,802	
BANK UTD CORP LITIGATN CONT TR	RT CONTINGENT	065416117	2	8028 SH		DEFINED	6, 7, 8	8028		
BANK UTD CORP LITIGATN CONT TR	RT CONTINGENT	065416117	0	300 SH		DEFINED	5	300		
BANKAMERICA CORPORATION	EQUITY	060505104	1556	26,640 SH		DEFINED	1		26,640	
BANK ATLANTIC BANCORP	CL A	065908501	67	6665 SH		DEFINED	6, 7, 8	6665		
BANK ATLANTIC BANCORP	CL A	065908501	6	597 SH		DEFINED	5	597		
BankBoston	CORPBOND	06605WAC9	3163	3,000,000 PRN		DEFINED	4		3,000,000	
BANK NORTH GROUP INC NEW	COM	06646R107	3600	161300 SH		DEFINED	6, 7, 8	161300		
BANKUNITED FINL CORP	CL A	06652B103	84	5736 SH		DEFINED	6, 7, 8	5736		
BANKUNITED FINL CORP	CL A	06652B103	8	514 SH		DEFINED	5	514		
BANNER CORP	COM	06652V109	64	3335 SH		DEFINED	6, 7, 8	3335		
BANNER CORP	COM	06652V109	6	299 SH		DEFINED	5	299		
BANTA CORP	COM	066821109	1018	36529 SH		DEFINED	6, 7, 8	36529		
BANTA CORP	COM	066821109	19	672 SH		DEFINED	5	672		
BARD C R INC	COM	067383109	1301	25310 SH		DEFINED	6, 7, 8	25310		
BARD C R INC	COM	067383109	8	150 SH		DEFINED	5	150		
BARD C.R.	EQUITY	067383109	46	900 SH		DEFINED	1		900	
BARNES & NOBLE INC	COM	067774109	2758	76400 SH		DEFINED	6, 7, 8	76400		
BARNES & NOBLE INC.	EQUITY	067774109	10920	302,495 SH		DEFINED	1		302,495	
BARNES & NOBLES INC COM	EQUITY	067774109	56049	1552600 SH		Sole	3	1483500		69100
BARNES + NOBLE INC	EQUITY	067774109	2880	76700 SH		DEFINED	2		76700	
BARNES GROUP INC	COM	067806109	109	5108 SH		DEFINED	6, 7, 8	5108		
BARNES GROUP INC	COM	067806109	10	460 SH		DEFINED	5	460		
Barnett Capital I	CORPBOND	068056AE0	5111	5,000,000 PRN		DEFINED	4		5,000,000	
BARR LABS INC	COM	068306109	4650	58820 SH		DEFINED	6, 7, 8	58820		
BARR LABS INC	COM	068306109	28	360 SH		DEFINED	5	360		

BARRA INC	COM	068313105	138	3276 SH	DEFINED	6, 7, 8	3276
BARRA INC	COM	068313105	14	325 SH	DEFINED	5	325
BARRICK GOLD CORP	COM	067901108	3390	195410 SH	DEFINED	6, 7, 8	195410

& BEYOND INC BED BATH & BEYOND	COM	075896100	22	860 SH	DEFINED	5	860	
INC COM BED BATH + BEYOND	EQUITY	075896100	12167	477900 SH	Sole	3	396000	81900
INC BED BATH AND BEYOND	EQUITY	075896100	4392	172500 SH	DEFINED	2		172500
BEDFORD PPTY INVS INC	COM PAR \$0.02	076446301	98	4865 SH	DEFINED	6, 7, 8	4865	
BEDFORD PPTY INVS INC	COM PAR \$0.02	076446301	8	406 SH	DEFINED	5	406	

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BEDFORD PPTY INV INC COM PAR BEI	EQUITY	076446301	3744	185000 SH		Sole	3	185000	
TECHNOLOGIES INC BEI	COM	05538P104	49	3042 SH		DEFINED	6, 7, 8	3042	
TECHNOLOGIES INC	COM	05538P104	5	302 SH		DEFINED	5	302	
BEL FUSE INC	CL B	077347300	47	2434 SH		DEFINED	6, 7, 8	2434	
BEL FUSE INC	CL B	077347300	5	242 SH		DEFINED	5	242	
BELDEN INC	COM	077459105	144	7674 SH		DEFINED	6, 7, 8	7674	
BELDEN INC	COM	077459105	13	691 SH		DEFINED	5	691	
BELL CANADA INTERNATIONAL INC.	EQUITY	077914109	122	40,000 SH		DEFINED	1		40,000
BELL MICROPRODUCTS INC	COM	078137106	33	4333 SH		DEFINED	6, 7, 8	4333	
BELL MICROPRODUCTS INC	COM	078137106	3	388 SH		DEFINED	5	388	
BELLSOUTH CORP	EQUITY	079860102	1298	31,230 SH		DEFINED	1		31,230
BELLSOUTH CORP	COM	079860102	44324	1066770 SH		DEFINED	6, 7, 8	1066770	
BELLSOUTH CORP	COM	079860102	349	8410 SH		DEFINED	5	8410	
Bellsouth Tel	CORPBOND	079867AA5	10437	10,000,000 PRN		DEFINED	4		10,000,000
BELO CORP	COM SER A	080555105	2820	175800 SH		DEFINED	6, 7, 8	175800	
BEMIS CO.	EQUITY	081437105	36	900 SH		DEFINED	1		900
BEMIS INC	COM	081437105	1077	27030 SH		DEFINED	6, 7, 8	27030	
BEMIS INC	COM	081437105	6	160 SH		DEFINED	5	160	
BEMIS INC	EQUITY	081437105	617	154841 SH		DEFINED	2		154841
BENCHMARK ELECTRS INC	COM	08160H101	97	5873 SH		DEFINED	6, 7, 8	5873	
BENCHMARK ELECTRS INC	COM	08160H101	9	552 SH		DEFINED	5	552	
BERKLEY W R CORP	COM	084423102	428	8922 SH		DEFINED	6, 7, 8	8922	
BERKLEY W R CORP	COM	084423102	25	513 SH		DEFINED	5	513	
BERKSHIRE HATHAWAY INC DEL CL	EQUITY	084670207	42	17 SH		DEFINED	2		17
BERRY PETE CO	CL A	085789105	75	4835 SH		DEFINED	6, 7, 8	4835	
BERRY PETE CO	CL A	085789105	7	476 SH		DEFINED	5	476	
BEST BUY INC	EQUITY	086516101	159	3,500 SH		DEFINED	1		3,500
BEST BUY INC	COM	086516101	5043	110950 SH		DEFINED	6, 7, 8	110950	
BEST BUY INC	COM	086516101	37	820 SH		DEFINED	5	820	
BETHLEHEM STL CORP	COM	087509105	52	40793 SH		DEFINED	6, 7, 8	40793	
BETHLEHEM STL CORP	COM	087509105	5	3653 SH		DEFINED	5	3653	
BEVERLY ENTERPRISES INC	COM NEW	087851309	309	30329 SH		DEFINED	6, 7, 8	30329	
BEVERLY ENTERPRISES INC	COM NEW	087851309	27	2636 SH		DEFINED	5	2636	
BHP BILLITON LTD	SPONSORED ADR	088606108	122	14228 SH		DEFINED	6, 7, 8	14228	
BIG LOTS INC	EQUITY	089302103	15	1,800 SH		DEFINED	1		1,800
BIG LOTS INC	COM	089302103	397	47850 SH		DEFINED	6, 7, 8	47850	
BIG LOTS INC	COM	089302103	3	340 SH		DEFINED	5	340	
BIO RAD LABS INC	CL A	090572207	114	2425 SH		DEFINED	6, 7, 8	2425	
BIO RAD LABS INC	CL A	090572207	11	229 SH		DEFINED	5	229	
BIO TECHNOLOGY GEN CORP	COM	090578105	121	16243 SH		DEFINED	6, 7, 8	16243	
BIO TECHNOLOGY GEN CORP	COM	090578105	12	1612 SH		DEFINED	5	1612	
BIOGEN	EQUITY	090597105	139	2,500 SH		DEFINED	1		2,500
BIOGEN INC	COM	090597105	4340	78090 SH		DEFINED	6, 7, 8	78090	

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BIOGEN INC BIOMARIN PHARMACEUTICAL INC	COM	090597105	24	440 SH		DEFINED	5	440		
BIOMARIN PHARMACEUTICAL INC	COM	09061G101	53	5438 SH		DEFINED	6, 7, 8	5438		
BIOMET INC	COM	09061G101	6	590 SH		DEFINED	5	590		
BIOMET INC	EQUITY	090613100	129	4,425 SH		DEFINED	1		4,425	
BIOMET INC	COM	090613100	3510	119985 SH		DEFINED	6, 7, 8	119985		
BIOMET INC	COM	090613100	23	795 SH		DEFINED	5	795		
BIOMET INC	EQUITY	090613100	3871	132350 SH		DEFINED	2		132350	
BIOPURE CORP	CL A	09065H105	81	4389 SH		DEFINED	6, 7, 8	4389		
BIOPURE CORP	CL A	09065H105	8	436 SH		DEFINED	5	436		
BIOSITE INC	COM	090945106	83	3447 SH		DEFINED	6, 7, 8	3447		
BIOSITE INC	COM	090945106	8	342 SH		DEFINED	5	342		
BIOSITE INC COM	EQUITY	090945106	2404	99300 SH		Sole	3	99300		
BIOSPHERE MEDICAL INC BIOSPHERE	COM	09066V103	50	6047 SH		DEFINED	6, 7, 8	6047		
MEDICAL INC BIOSPHERE	COM	09066V103	1	86 SH		DEFINED	5	86		
MEDICAL INC COM	EQUITY	09066V103	256	31000 SH		Sole	3	31000		
BIOVAIL CORP	EQUITY	09067J109	105051	2264024 SH		Sole	3	2166524		97500
BIOVAIL CORP	COM	09067J109	2835	61100 SH		DEFINED	6, 7, 8	61100		
BIOVAIL CORP	EQUITY	09067J109	6663	92000 SH		DEFINED	2		92000	
BISYS GROUP INC	COM	055472104	3605	68000 SH		DEFINED	6, 7, 8	68000		
BJ SVCS CO	COM	055482103	6564	368950 SH		DEFINED	6, 7, 8	368950		
BJ SVCS CO	COM	055482103	9	500 SH		DEFINED	5	500		
BJ SVCS CO	EQUITY	055482103	6750	371400 SH		DEFINED	2		371400	
BJS WHOLESALE CLUB INC	COM	05548J106	6002	126060 SH		DEFINED	6, 7, 8	126060		
BJS WHOLESALE CLUB INC	COM	05548J106	30	620 SH		DEFINED	5	620		
BJS WHOLESALE CLUB INC COM	EQUITY	05548J106	5242	110100 SH		Sole	3	93800		16300
BKF CAP GROUP INC	COM	05548G102	48	1786 SH		DEFINED	6, 7, 8	1786		
BKF CAP GROUP INC	COM	05548G102	4	161 SH		DEFINED	5	161		
BLACK & DECKER CORP	EQUITY	091797100	41	1,300 SH		DEFINED	1		1,300	
BLACK & DECKER CORP	COM	091797100	1074	34420 SH		DEFINED	6, 7, 8	34420		
BLACK & DECKER CORP	COM	091797100	7	240 SH		DEFINED	5	240		
BLACK BOX CORP DEL	COM	091826107	229	5438 SH		DEFINED	6, 7, 8	5438		
BLACK BOX CORP DEL	COM	091826107	23	540 SH		DEFINED	5	540		
BLACK HILLS CORP	COM	092113109	928	30400 SH		DEFINED	6, 7, 8	30400		
BLOCK H & R BLOCK H & R INC	EQUITY	093671105	150	3,900 SH		DEFINED	1		3,900	
BLOCK H & R INC	COM	093671105	3970	102950 SH		DEFINED	6, 7, 8	102950		
BLOCK H & R INC	COM	093671105	21	540 SH		DEFINED	5	540		
BLOCKBUSTER INC	EQUITY	093679108	494	20000 SH		DEFINED	2		20000	
BLUE MARTINI SOFTWARE INC	COM	095698106	7	8403 SH		DEFINED	6, 7, 8	8403		
BLUE MARTINI SOFTWARE INC	COM	095698106	1	834 SH		DEFINED	5	834		
BLYTH INC	COM	09643P108	1299	65315 SH		DEFINED	6, 7, 8	65315		
BLYTH INC	COM	09643P108	18	890 SH		DEFINED	5	890		
BMC INDS INC MINN	COM	055607105	18	8624 SH		DEFINED	6, 7, 8	8624		
BMC INDS INC MINN	COM	055607105	2	772 SH		DEFINED	5	772		

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BMC SOFTWARE	EQUITY	055921100	52	4,100 SH		DEFINED	1		4,100
BMC SOFTWARE INC	COM	055921100	1308	102970 SH		DEFINED	6, 7, 8	102970	
BMC SOFTWARE INC	COM	055921100	9	730 SH		DEFINED	5	730	
BOB EVANS FARMS INC	COM	096761101	935	51737 SH		DEFINED	6, 7, 8	51737	
BOB EVANS FARMS INC	COM	096761101	17	949 SH		DEFINED	5	949	
BOCA RESORTS INC	CL A	09688T106	91	9132 SH		DEFINED	6, 7, 8	9132	
BOCA RESORTS INC	CL A	09688T106	8	818 SH		DEFINED	5	818	
BOEING CO	EQUITY	097023105	124	3570 SH		DEFINED	2		3570
BOEING CO	COM	097023105	15207	453930 SH		DEFINED	6, 7, 8	453930	
BOEING CO	COM	097023105	87	2600 SH		DEFINED	5	2600	
BOEING CO.	EQUITY	097023105	486	14,500 SH		DEFINED	1		14,500
BOISE CASCADE CORP	EQUITY	097383103	27	900 SH		DEFINED	1		900
BOISE CASCADE CORP	COM	097383103	716	24280 SH		DEFINED	6, 7, 8	24280	
BOISE CASCADE CORP	COM	097383103	5	170 SH		DEFINED	5	170	
BOK FINL CORP	COM NEW	05561Q201	110	3639 SH		DEFINED	6, 7, 8	3639	
BOK FINL CORP	COM NEW	05561Q201	10	326 SH		DEFINED	5	326	
BONE CARE INTL INC	COM	098072101	52	2684 SH		DEFINED	6, 7, 8	2684	
BONE CARE INTL INC	COM	098072101	5	266 SH		DEFINED	5	266	
BORDERS GROUP INC	COM	099709107	1792	93600 SH		DEFINED	6, 7, 8	93600	
BORDERS GROUP INC	EQUITY	099709107	1270	70400 SH		DEFINED	2		70400
BORG WARNER INC	COM	099724106	2927	72619 SH		DEFINED	6, 7, 8	72619	
BORG WARNER INC	COM	099724106	54	1330 SH		DEFINED	5	1330	
BORLAND SOFTWARE CORP	COM	099849101	259	31970 SH		DEFINED	6, 7, 8	31970	
BORLAND SOFTWARE CORP	COM	099849101	11	1377 SH		DEFINED	5	1377	
BORON LEPORE & ASSOCS INC	COM	10001P102	23	2471 SH		DEFINED	6, 7, 8	2471	
BORON LEPORE & ASSOCS INC	COM	10001P102	2	221 SH		DEFINED	5	221	
BOSTON BEER INC	CL A	100557107	33	2792 SH		DEFINED	6, 7, 8	2792	
BOSTON BEER INC	CL A	100557107	3	268 SH		DEFINED	5	268	
BOSTON COMMUNICATIONS GROUP	COM	100582105	169	15054 SH		DEFINED	6, 7, 8	15054	
BOSTON COMMUNICATIONS GROUP	COM	100582105	5	423 SH		DEFINED	5	423	
BOSTON PRIVATE FINL HLDGS INC	COM	101119105	65	3326 SH		DEFINED	6, 7, 8	3326	
BOSTON PRIVATE FINL HLDGS INC	COM	101119105	6	330 SH		DEFINED	5	330	
BOSTON PROPERTIES INC	COM	101121101	904	23700 SH		DEFINED	6, 7, 8	23700	
BOSTON PROPERTIES INC COM	EQUITY	101121101	31389	823200 SH		Sole	3	696900	126300
BOSTON SCIENTIFIC	EQUITY	101137107	137	6,700 SH		DEFINED	1		6,700
BOSTON SCIENTIFIC CORP	COM	101137107	3478	169660 SH		DEFINED	6, 7, 8	169660	
BOSTON SCIENTIFIC CORP	COM	101137107	25	1200 SH		DEFINED	5	1200	
BOSTON SCIENTIFIC CORP	EQUITY	101137107	1743	85000 SH		DEFINED	2		85000
BOWATER INC	COM	102183100	3528	80150 SH		DEFINED	6, 7, 8	80150	
BOWATER INC	COM	102183100	9	200 SH		DEFINED	5	200	
BOWNE & CO INC	COM	103043105	105	10386 SH		DEFINED	6, 7, 8	10386	
BOWNE & CO INC	COM	103043105	9	930 SH		DEFINED	5	930	

BOYD GAMING
CORP

COM

103304101

41

9312 SH

DEFINED

6, 7, 8

9312

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BOYD GAMING CORP	COM	103304101	4	834 SH		DEFINED	5	834		
BOYDS COLLECTION LTD	COM	103354106	123	14933 SH		DEFINED	6, 7, 8	14933		
BOYDS COLLECTION LTD	COM	103354106	12	1482 SH		DEFINED	5	1482		
BOYKIN LODGING CO	COM	103430104	42	5397 SH		DEFINED	6, 7, 8	5397		
BOYKIN LODGING CO	COM	103430104	4	483 SH		DEFINED	5	483		
BP AMOCO PLC SPON ADR	EQUITY	556622104	236	4590 SH		DEFINED	2		4590	
BP P.L.C. BP PLC	EQUITY SPONSORED ADR	055622104	1721	35,000 SH		DEFINED	4		35,000	
BRADY CORP	CL A	104674106	2516	51178 SH		DEFINED	6, 7, 8	51178		
BRADY CORP	CL A	104674106	155	5216 SH		DEFINED	6, 7, 8	5216		
BRANDYWINE RLTY TR	SH BEN INT NEW	105368203	14	482 SH		DEFINED	5	482		
BRANDYWINE RLTY TR	SH BEN INT NEW	105368203	380	17798 SH		DEFINED	6, 7, 8	17798		
BRANDYWINE RLTY TR	SH BEN INT NEW	105368203	15	686 SH		DEFINED	5	686		
BRASIL DISTR PAO ACU-SP ADR	EQUITY	20440T201	411	32,877 SH		DEFINED	1		32,877	
BRAUN CONSULTING INC	COM	105651103	9	2600 SH		DEFINED	6, 7, 8	2600		
BRAUN CONSULTING INC BRE	COM	105651103	1	258 SH		DEFINED	5	258		
BRE PROPERTIES INC	CL A	05564E106	437	14582 SH		DEFINED	6, 7, 8	14582		
BRE PROPERTIES INC	CL A	05564E106	38	1266 SH		DEFINED	5	1266		
BRE PROPERTIES INC CL A	EQUITY	05564E106	19132	638800 SH		Sole	3	559200		79600
BRIGGS & STRATTON CORP	COM	109043109	207	6626 SH		DEFINED	6, 7, 8	6626		
BRIGGS & STRATTON CORP	COM	109043109	18	588 SH		DEFINED	5	588		
BRIGHT HORIZON FAMILY COM	EQUITY	109195107	39733	1471600 SH		Sole	3	1464300		7300
BRIGHT HORIZON FAMILY SOLUTION	COM	109195107	82	3026 SH		DEFINED	6, 7, 8	3026		
BRIGHT HORIZON FAMILY SOLUTION	COM	109195107	8	300 SH		DEFINED	5	300		
BRIGHTPOINT INC	COM	109473108	53	17133 SH		DEFINED	6, 7, 8	17133		
BRIGHTPOINT INC	COM	109473108	5	1571 SH		DEFINED	5	1571		
BRINKER INTL INC	COM	109641100	2761	116900 SH		DEFINED	6, 7, 8	116900		
BRIO TECHNOLOGY INC	COM	109704106	13	5300 SH		DEFINED	6, 7, 8	5300		
BRIO TECHNOLOGY INC	COM	109704106	1	526 SH		DEFINED	5	526		
BRISTOL MYERS SQUIBB	EQUITY	110122108	17796	320,310 SH		DEFINED	1		320,310	
BRISTOL MYERS SQUIBB CO	COM	110122108	58689	1056320 SH		DEFINED	6, 7, 8	1056320		
BRISTOL MYERS SQUIBB CO	COM	110122108	472	8500 SH		DEFINED	5	8500		
BRISTOL MYERS SQUIBB CO	EQUITY	110122108	4793	86100 SH		DEFINED	2		86100	
BRITESMILE INC	COM	110415106	24	3963 SH		DEFINED	6, 7, 8	3963		
BRITESMILE INC	COM	110415106	2	393 SH		DEFINED	5	393		
BRITESMILE INC COM	EQUITY	110415106	1089	181500 SH		Sole	3	181500		
BRITISH AIRWAYS - - SPONS ADR	EQUITY	110419306	2966	111,100 SH		DEFINED	1		111,100	
BRITISH AMERN TOB PLC	SPONSORED ADR	110448107	176	9908 SH		DEFINED	6, 7, 8	9908		
BRITISH TELECOMMUNICATIONS PLC	ADR FINAL INST	111021408	147	2879 SH		DEFINED	6, 7, 8	2879		
BROADCOM CORP	CL A	111320107	2293	112940 SH		DEFINED	6, 7, 8	112940		
BROADCOM CORP	CL A	111320107	16	780 SH		DEFINED	5	780		
BROADCOM CORP	EQUITY	111320107	1790	50000 SH		DEFINED	2		50000	
BROADCOM CORP Cl A	EQUITY	111320107	85	4,200 SH		DEFINED	1		4,200	
BROADVISION INC	COM	111412102	5	5450 SH		DEFINED	6, 7, 8	5450		

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BROADWING COMMUNICATIONS INC	EQUITY	11161P205	7145	45300 SH		DEFINED	2		45300
BROADWING INC	COM	111620100	4107	255400 SH		DEFINED	6, 7, 8	255400	
BROCADE COMMUNICATIONS SYS INC	EQUITY	111621108	7311	219559 SH		DEFINED	2		219559
BROCADE COMMUNICATIONS SYS INC	COM	111621108	59	4190 SH		DEFINED	6, 7, 8	4190	
BROOKLINE BANCORP INC	COM	113739106	57	3776 SH		DEFINED	6, 7, 8	3776	
BROOKLINE BANCORP INC	COM	113739106	5	338 SH		DEFINED	5	338	
BROOKS AUTOMATION INC	COM	11434A100	135	5087 SH		DEFINED	6, 7, 8	5087	
BROOKS AUTOMATION INC	COM	11434A100	12	470 SH		DEFINED	5	470	
BROWN & BROWN INC	COM	115236101	298	5714 SH		DEFINED	6, 7, 8	5714	
BROWN & BROWN INC	COM	115236101	30	567 SH		DEFINED	5	567	
BROWN AND BROWN BROWN	EQUITY	115236101	11358	218,000 SH		DEFINED	1		218,000
FORMAN CORP BROWN	CL B	115637209	1825	28890 SH		DEFINED	6, 7, 8	28890	
FORMAN CORP BROWN SHOE	CL B	115637209	13	200 SH		DEFINED	5	200	
INC NEW BROWN SHOE	COM	115736100	59	5180 SH		DEFINED	6, 7, 8	5180	
INC NEW BROWN SHOE	COM	115736100	5	464 SH		DEFINED	5	464	
BROWN TOM INC	COM NEW	115660201	197	9412 SH		DEFINED	6, 7, 8	9412	
BROWN TOM INC	COM NEW	115660201	19	904 SH		DEFINED	5	904	
BROWN-FORMAN CORP CL B	EQUITY	115637209	76	1,200 SH		DEFINED	1		1,200
BRUKER DALTONICS INC	COM	116795105	317	19083 SH		DEFINED	6, 7, 8	19083	
BRUKER DALTONICS INC	COM	116795105	21	1246 SH		DEFINED	5	1246	
BRUNSWICK CORP	EQUITY	117043109	23	1,400 SH		DEFINED	1		1,400
BRUNSWICK CORP	COM	117043109	726	44090 SH		DEFINED	6, 7, 8	44090	
BRUNSWICK CORP	COM	117043109	4	260 SH		DEFINED	5	260	
BRUSH ENGINEERED MATLS INC	COM	117421107	72	5204 SH		DEFINED	6, 7, 8	5204	
BRUSH ENGINEERED MATLS INC	COM	117421107	6	466 SH		DEFINED	5	466	
BSB BANCORP	COM	055652101	65	2794 SH		DEFINED	6, 7, 8	2794	
BSB BANCORP	COM	055652101	6	250 SH		DEFINED	5	250	
BSQUARE CORP	COM	11776U102	11	4197 SH		DEFINED	6, 7, 8	4197	
BSQUARE CORP	COM	11776U102	1	416 SH		DEFINED	5	416	
BT Preferred Capital II	CORPBOND	055843AA4	7143	7,160,000 PRN		DEFINED	4		7,160,000
BUCA INC	COM	117769109	39	3491 SH		DEFINED	6, 7, 8	3491	
BUCA INC	COM	117769109	4	346 SH		DEFINED	5	346	
BUCKEYE TECHNOLOGIES INC	COM	118255108	66	6663 SH		DEFINED	6, 7, 8	6663	
BUCKEYE TECHNOLOGIES INC	COM	118255108	6	601 SH		DEFINED	5	601	
BUCKLE INC	COM	118440106	32	1926 SH		DEFINED	6, 7, 8	1926	
BUCKLE INC	COM	118440106	3	174 SH		DEFINED	5	174	
BUILDING MATLS HLDG CORP	COM	120113105	57	4040 SH		DEFINED	6, 7, 8	4040	
BUILDING MATLS HLDG CORP	COM	120113105	5	362 SH		DEFINED	5	362	
BURLINGTON COAT FACTORY	COM	121579106	79	5592 SH		DEFINED	6, 7, 8	5592	
BURLINGTON COAT FACTORY	COM	121579106	7	501 SH		DEFINED	5	501	
BURLINGTON NORTHERN SANTA FE	EQUITY	12189T104	174	6,500 SH		DEFINED	1		6,500
BURLINGTON NORTHN SANTA FE CP	COM	12189T104	6490	242630 SH		DEFINED	6, 7, 8	242630	
BURLINGTON NORTHN SANTA FE CP	COM	12189T104	60	2240 SH		DEFINED	5	2240	

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BURLINGTON RES INC	COM	122014103	3412	99740 SH		DEFINED	6, 7, 8	99740	
BURLINGTON RES INC	COM	122014103	22	630 SH		DEFINED	5	630	
BURLINGTON RESOURCES BURNHAM PAC	EQUITY	122014103	120	3,500 SH		DEFINED	1		3,500
PPTYS INC BURNHAM PAC	COM	12232C108	36	7260 SH		DEFINED	6, 7, 8	7260	
PPTYS INC BUSH INDS INC	COM	12232C108	3	650 SH		DEFINED	5	650	
BUSH INDS INC	CL A	123164105	23	2581 SH		DEFINED	6, 7, 8	2581	
BUSH INDS INC	CL A	123164105	2	231 SH		DEFINED	5	231	
BUTLER MFG CO DEL	COM	123655102	35	1603 SH		DEFINED	6, 7, 8	1603	
BUTLER MFG CO DEL	COM	123655102	3	144 SH		DEFINED	5	144	
C CORP NET CORP	COM	125010108	68	9966 SH		DEFINED	6, 7, 8	9966	
C CORP NET CORP	COM	125010108	6	910 SH		DEFINED	5	910	
C D I CORP	COM	125071100	59	3650 SH		DEFINED	6, 7, 8	3650	
C D I CORP	COM	125071100	5	327 SH		DEFINED	5	327	
C H ROBINSON WORLDWIDE INC	COM	12541W100	2870	99100 SH		DEFINED	6, 7, 8	99100	
C MAC INDS INC	EQUITY	125920108	16803	204980 SH		DEFINED	2		204980
C&D TECHNOLOGIES INC	COM	124661109	266	14465 SH		DEFINED	6, 7, 8	14465	
C&D TECHNOLOGIES INC	COM	124661109	13	705 SH		DEFINED	5	705	
CABLE DESIGN TECHNOLOGIES CORP	COM	126924109	162	13687 SH		DEFINED	6, 7, 8	13687	
CABLE DESIGN TECHNOLOGIES CORP	COM	126924109	14	1193 SH		DEFINED	5	1193	
CABLEVISION SYS CORP	CL A NY CABLVS	12686C109	252	6150 SH		DEFINED	6, 7, 8	6150	
CABLEVISION SYS CORP	CL A NY CABLVS	12686C109	5	125 SH		DEFINED	5	125	
CABOT CORP	COM	127055101	3052	76500 SH		DEFINED	6, 7, 8	76500	
CABOT INDUSTRIAL TRUST	COM	127072106	262	12780 SH		DEFINED	6, 7, 8	12780	
CABOT INDUSTRIAL TRUST	COM	127072106	23	1114 SH		DEFINED	5	1114	
CABOT INDUSTRIAL TRUST COM	EQUITY	127072106	3690	180000 SH		Sole	3	180000	
CABOT MICROEL ECTRONICS CORP	COM	12709P103	1358	28100 SH		DEFINED	6, 7, 8	28100	
CABOT OIL & GAS CORP	CL A	127097103	155	7779 SH		DEFINED	6, 7, 8	7779	
CABOT OIL & GAS CORP	CL A	127097103	15	772 SH		DEFINED	5	772	
CACHEFLOW INC	COM	126946102	9	6299 SH		DEFINED	6, 7, 8	6299	
CACHEFLOW INC	COM	126946102	1	611 SH		DEFINED	5	611	
CACI INTL INC	CL A	127190304	151	2762 SH		DEFINED	6, 7, 8	2762	
CACI INTL INC	CL A	127190304	14	258 SH		DEFINED	5	258	
CADBURY SCHWEPPES PLC	ADR	127209302	200	7858 SH		DEFINED	6, 7, 8	7858	
CADENCE DESIGN SYSTEM INC	COM	127387108	5468	328400 SH		DEFINED	6, 7, 8	328400	
CADIZ INC	COM	127537108	82	9584 SH		DEFINED	6, 7, 8	9584	
CADIZ INC	COM	127537108	8	951 SH		DEFINED	5	951	
CAL DIVE INTL INC	COM	127914109	153	9201 SH		DEFINED	6, 7, 8	9201	
CAL DIVE INTL INC	COM	127914109	15	883 SH		DEFINED	5	883	
CALGON CARBON CORP	COM	129603106	79	10440 SH		DEFINED	6, 7, 8	10440	
CALGON CARBON CORP	COM	129603106	7	935 SH		DEFINED	5	935	
CALIFORNIA PIZZA KITCHEN INC	COM	13054D109	67	4212 SH		DEFINED	6, 7, 8	4212	
CALIFORNIA PIZZA KITCHEN INC	COM	13054D109	7	418 SH		DEFINED	5	418	

CALIFORNIA
WTR SVC
GROUP

COM

130788102

119

4424 SH

DEFINED

6, 7, 8

4424

CORP	COM						
	NO PAR	14067E506	72	2732 SH	DEFINED	6, 7, 8	2732
CAPSTEAD MTG							
CORP	COM						
	NO PAR	14067E506	6	244 SH	DEFINED	5	244
CAPSTONE							
TURBINE CORP	COM	14067D102	90	14820 SH	DEFINED	6, 7, 8	14820
CARAUSTAR							
INDS INC	COM	140909102	75	8141 SH	DEFINED	6, 7, 8	8141
CARAUSTAR							
INDS INC	COM	140909102	7	729 SH	DEFINED	5	729

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CARBO CERAMICS INC	COM	140781105	56	2020 SH		DEFINED	6,7,8	2020		
CARBO CERAMICS INC	COM	140781105	6	200 SH		DEFINED	5	200		
CARDINAL HEALTH INC	EQUITY	14149Y108	642	8,685 SH		DEFINED	1		8,685	
CARDINAL HEALTH INC	COM	14149Y108	14184	191810 SH		DEFINED	6,7,8	191810		
CARDINAL HEALTH INC	COM	14149Y108	98	1330 SH		DEFINED	5	1330		
CARDINAL HEALTH INC	EQUITY	14149Y108	17462	239700 SH		DEFINED	2		239700	
CARDIODYNAMICS INTL CORP	COM	141597104	39	8225 SH		DEFINED	6,7,8	8225		
CARDIODYNAMICS INTL CORP	COM	141597104	4	816 SH		DEFINED	5	816		
CARECENTRIC INC	COM	14166Y106	1	647 SH		DEFINED	6,7,8	647		
CARECENTRIC INC	COM	14166Y106	0	3 SH		DEFINED	5	3		
CAREER ED CORP	EQUITY	141665109	3564	69600 SH		DEFINED	2		69600	
CAREER EDUCATION CORP	COM	141665109	321	5836 SH		DEFINED	6,7,8	5836		
CAREER EDUCATION CORP	COM	141665109	31	559 SH		DEFINED	5	559		
CAREMARK RX INC	EQUITY	141705103	4221	267200 SH		DEFINED	2		267200	
CARLISLE COS INC	COM	142339100	1253	44700 SH		DEFINED	6,7,8	44700		
CARLISLE COS INC	COM	142339100	23	822 SH		DEFINED	5	822		
CARNIVAL CORP	COM	143658102	8401	381530 SH		DEFINED	6,7,8	381530		
CARNIVAL CORP	COM	143658102	66	2990 SH		DEFINED	5	2990		
CARNIVAL CORP CLASS A	EQUITY	143658102	214	9,700 SH		DEFINED	1		9,700	
CARPENTER TECHNOLOGY CORP	COM	144285103	709	31867 SH		DEFINED	6,7,8	31867		
CARPENTER TECHNOLOGY CORP	COM	144285103	12	523 SH		DEFINED	5	523		
CARRAMERICA REALTY CORPORATION	EQUITY	144418100	16622	554800 SH		Sole	3	486800		68000
CARRAMERICA RLTY CORP	COM	144418100	398	13300 SH		DEFINED	6,7,8	13300		
CARREKER CORP	COM	144433109	37	4842 SH		DEFINED	6,7,8	4842		
CARREKER CORP	COM	144433109	4	481 SH		DEFINED	5	481		
CARRIER ACCESS CORP	COM	144460102	8	3056 SH		DEFINED	6,7,8	3056		
CARRIER ACCESS CORP	COM	144460102	1	297 SH		DEFINED	5	297		
CARTER WALLACE INC	COM	146285101	123	6007 SH		DEFINED	6,7,8	6007		
CARTER WALLACE INC	COM	146285101	11	544 SH		DEFINED	5	544		
CASCADE NAT GAS CORP	COM	147339105	75	3472 SH		DEFINED	6,7,8	3472		
CASCADE NAT GAS CORP	COM	147339105	7	311 SH		DEFINED	5	311		
CASELLA WASTE SYS INC	CL A	147448104	62	5567 SH		DEFINED	6,7,8	5567		
CASELLA WASTE SYS INC	CL A	147448104	6	499 SH		DEFINED	5	499		
CASEYS GEN STORES INC	COM	147528103	148	12414 SH		DEFINED	6,7,8	12414		
CASEYS GEN STORES INC	COM	147528103	13	1072 SH		DEFINED	5	1072		
CASH AMER INTL INC	COM	14754D100	64	6987 SH		DEFINED	6,7,8	6987		
CASH AMER INTL INC	COM	14754D100	6	626 SH		DEFINED	5	626		
CASTLE A M & CO	COM	148411101	17	2043 SH		DEFINED	6,7,8	2043		
CASTLE A M & CO	COM	148411101	2	183 SH		DEFINED	5	183		
CATALINA MARKETING CORP	COM	148867104	2041	72905 SH		DEFINED	6,7,8	72905		
CATALYTICA ENERGY SYS INC	COM	148884109	29	3832 SH		DEFINED	6,7,8	3832		
CATALYTICA ENERGY SYS INC	COM	148884109	4	472 SH		DEFINED	5	472		
CATAPULT COMMUNICATIONS CORP	COM	149016107	18	1340 SH		DEFINED	6,7,8	1340		

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CATAPULT COMMUNICATIONS CORP	COM	149016107	2	133 SH		DEFINED	5	133		
CATELLUS DEVELOPMENT CORP	EQUITY	149111106	8971	513200 SH		Sole	3	444500		68700
CATERPILLAR INC	EQUITY	149123101	4999	111575 SH		DEFINED	2		111576	
CATERPILLAR INC DEL	COM	149123101	7256	161970 SH		DEFINED	6,7,8	161970		
CATERPILLAR INC DEL	COM	149123101	46	1020 SH		DEFINED	5	1020		
CATERPILLAR INC.	EQUITY	149123101	255	5,700 SH		DEFINED	1		5,700	
CATHAY BANCORP INC	COM	149150104	129	2394 SH		DEFINED	6,7,8	2394		
CATHAY BANCORP INC	COM	149150104	11	210 SH		DEFINED	5	210		
CATO CORP NEW	CL A	149205106	60	4010 SH		DEFINED	6,7,8	4010		
CATO CORP NEW	CL A	149205106	6	395 SH		DEFINED	5	395		
CBL & ASSOC PPTYS INC	COM	124830100	442	16208 SH		DEFINED	6,7,8	16208		
CBL & ASSOC PPTYS INC	COM	124830100	15	554 SH		DEFINED	5	554		
CBL & ASSOC PPTYS INC COM	EQUITY	124830100	12685	465500 SH		Sole	3	406400		59100
CBRL GROUP INC	COM	12489V106	1811	82424 SH		DEFINED	6,7,8	82424		
CBRL GROUP INC	COM	12489V106	33	1500 SH		DEFINED	5	1500		
CCBT FINL COS INC	COM	12500Q102	62	2494 SH		DEFINED	6,7,8	2494		
CCBT FINL COS INC	COM	12500Q102	6	242 SH		DEFINED	5	242		
CCC INFORMATION SERVICE GROUP INC	EQUITY	12487Q109	877	120,000 SH		DEFINED	1		120,000	
CCC INFORMATION SVCS GROUP INC	COM	12487Q109	21	2862 SH		DEFINED	6,7,8	2862		
CCC INFORMATION SVCS GROUP INC	COM	12487Q109	2	284 SH		DEFINED	5	284		
CDW COMPUTER CTRS INC	COM	125129106	3719	102800 SH		DEFINED	6,7,8	102800		
CEC ENTMT INC	COM	125137109	384	11253 SH		DEFINED	6,7,8	11253		
CEC ENTMT INC	COM	125137109	26	757 SH		DEFINED	5	757		
CELERITEK INC	COM	150926103	42	3550 SH		DEFINED	6,7,8	3550		
CELERITEK INC	COM	150926103	4	335 SH		DEFINED	5	335		
CELESTICA INC	SUB VTG SHS	15101Q108	429	15700 SH		DEFINED	6,7,8	15700		
CELL GENESYS INC	COM	150921104	173	10798 SH		DEFINED	6,7,8	10798		
CELL GENESYS INC	COM	150921104	15	937 SH		DEFINED	5	937		
CELL PATHWAYS INC NEW	COM	15114R101	25	7666 SH		DEFINED	6,7,8	7666		
CELL PATHWAYS INC NEW	COM	15114R101	3	761 SH		DEFINED	5	761		
CELL THERAPEUTICS INC	COM	150934107	230	9561 SH		DEFINED	6,7,8	9561		
CELL THERAPEUTICS INC	COM	150934107	22	919 SH		DEFINED	5	919		
CELL THERAPEUTICS INC	EQUITY	150934107	2405	100000 SH		DEFINED	2		100000	
CEMEX S A	SPON ADR 5									
	ORD	151290889	231	11267 SH		DEFINED	6,7,8	11267		
CENDANT CORP	COM	151313103	6383	498680 SH		DEFINED	6,7,8	498680		
CENDANT CORP	COM	151313103	60	4650 SH		DEFINED	5	4650		
CENDANT CORP	EQUITY	151313103	4078	313300 SH		DEFINED	2		313300	
CENDANT CORPORATION	EQUITY	151313103	182	14,200 SH		DEFINED	1		14,200	
CENTENNIAL BANCORP	COM	15133T104	46	6069 SH		DEFINED	6,7,8	6069		
CENTENNIAL BANCORP	COM	15133T104	4	589 SH		DEFINED	5	589		
CENTENNIAL COMMUNCTNS CORP NEW	CL A NEW	15133V208	21	2331 SH		DEFINED	6,7,8	2331		
CENTENNIAL COMMUNCTNS CORP NEW	CL A NEW	15133V208	2	221 SH		DEFINED	5	221		
CENTERPOINT PPTYS TR	SH BEN INT	151895109	303	6350 SH		DEFINED	6,7,8	6350		

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CENTERPOINT PPTYS TR	SH BEN INT	151895109	27	559 SH		DEFINED	5	559		
CENTERPOINT PPTYS TRUST	EQUITY	151895109	8414	176200 SH		Sole	3	154000		22200
CENTEX CONSTRUCTION PRODUCTS	COM	15231R109	61	2051 SH		DEFINED	6,7,8	2051		
CENTEX CONSTRUCTION PRODUCTS	COM	15231R109	5	184 SH		DEFINED	5	184		
CENTEX CORP	EQUITY	152312104	34	1,000 SH		DEFINED	1		1,000	
CENTEX CORP	COM	152312104	1477	43800 SH		DEFINED	6,7,8	43800		
CENTEX CORP	COM	152312104	6	180 SH		DEFINED	5	180		
CENTEX CORP COM	EQUITY	152312104	22758	674700 SH		Sole	3	627400		47300
CENTILLIUM COMMUNICATIONS INC	EQUITY	152319109	7061	1165100 SH		Sole	3	1165100		
CENTILLIUM COMMUNICATIONS INC	COM	152319109	43	7156 SH		DEFINED	6,7,8	7156		
CENTILLIUM COMMUNICATIONS INC	COM	152319109	4	710 SH		DEFINED	5	710		
CENTRA SOFTWARE INC	COM	15234X103	52	6031 SH		DEFINED	6,7,8	6031		
CENTRA SOFTWARE INC	COM	15234X103	5	598 SH		DEFINED	5	598		
CENTRAL COAST BANCORP	COM	153145107	35	1669 SH		DEFINED	6,7,8	1669		
CENTRAL COAST BANCORP	COM	153145107	3	166 SH		DEFINED	5	166		
CENTRAL PKG CORP	COM	154785109	75	5337 SH		DEFINED	6,7,8	5337		
CENTRAL PKG CORP	COM	154785109	7	483 SH		DEFINED	5	483		
CENTRAL VT PUB SVC CORP	COM	155771108	63	3629 SH		DEFINED	6,7,8	3629		
CENTRAL VT PUB SVC CORP	COM	155771108	6	325 SH		DEFINED	5	325		
CENTURY ALUM CO	COM	156431108	29	3587 SH		DEFINED	6,7,8	3587		
CENTURY ALUM CO	COM	156431108	3	352 SH		DEFINED	5	352		
CENTURY BUSINESS SVCS INC	COM	156490104	62	24699 SH		DEFINED	6,7,8	24699		
CENTURY BUSINESS SVCS INC	COM	156490104	6	2212 SH		DEFINED	5	2212		
CENTURYTEL INC	EQUITY	156700106	77	2,300 SH		DEFINED	1		2,300	
CENTURYTEL INC	COM	156700106	1998	59630 SH		DEFINED	6,7,8	59630		
CENTURYTEL INC	COM	156700106	14	420 SH		DEFINED	5	420		
CEPHALON INC	EQUITY	156708109	13280	255100 SH		DEFINED	2		255100	
CERIDIAN CORP NEW	COM	156779100	2878	198470 SH		DEFINED	6,7,8	198470		
CERIDIAN CORP NEW	COM	156779100	8	570 SH		DEFINED	5	570		
CERNER CORP	COM	156782104	277	5600 SH		DEFINED	6,7,8	5600		
CERNER CORP	EQUITY	156782104	6118	122800 SH		DEFINED	2		122800	
CERTEGY INC	COM	156880106	2492	96000 SH		DEFINED	6,7,8	96000		
CERTEGY INC COM	EQUITY	156880106	24236	933600 SH		Sole	3	916900		16700
CERUS CORP	COM	157085101	152	3211 SH		DEFINED	6,7,8	3211		
CERUS CORP	COM	157085101	15	309 SH		DEFINED	5	309		
CFS BANCORP INC	COM	12525D102	75	5052 SH		DEFINED	6,7,8	5052		
CFS BANCORP INC	COM	12525D102	7	452 SH		DEFINED	5	452		
CH ENERGY GROUP INC	COM	12541M102	215	5300 SH		DEFINED	6,7,8	5300		
CH ENERGY GROUP INC	COM	12541M102	18	445 SH		DEFINED	5	445		
CHAMPION ENTERPRISES INC	COM	158496109	104	15014 SH		DEFINED	6,7,8	15014		
CHAMPION ENTERPRISES INC	COM	158496109	9	1345 SH		DEFINED	5	1345		
CHAMPION ENTERPRISES INC	EQUITY	158496109	403	52600 SH		DEFINED	2		52600	
Champion International	CORP BOND	158525AV7	4658	5,000,000 PRN		DEFINED	4		5,000,000	

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CHAMPIONSHIP AUTO RACING TEAM	COM	1587111101	55	3934 SH		DEFINED	6,7,8	3934		
CHAMPIONSHIP AUTO RACING TEAM	COM	1587111101	5	352 SH		DEFINED	5	352		
CHARLES RIV LABORATORIES INTL	EQUITY	159864107	5968	169800 SH		DEFINED	2		169800	
CHARLES RIV LABS INTL INC	COM	159864107	892	25212 SH		DEFINED	6,7,8	25212		
CHARLES RIV LABS INTL INC	COM	159864107	40	1135 SH		DEFINED	5	1135		
CHARLOTTE RUSSE HLDG INC	COM	161048103	76	5872 SH		DEFINED	6,7,8	5872		
CHARLOTTE RUSSE HLDG INC	COM	161048103	8	583 SH		DEFINED	5	583		
CHARMING SHOPPES INC	COM	161133103	150	30462 SH		DEFINED	6,7,8	30462		
CHARMING SHOPPES INC	COM	161133103	13	2629 SH		DEFINED	5	2629		
CHARTER MUN MTG ACCEP CO	BEN INT SH	160908109	154	9618 SH		DEFINED	6,7,8	9618		
CHARTER MUN MTG ACCEP CO	BEN INT SH	160908109	14	861 SH		DEFINED	5	861		
CHARTER ONE FINANCIAL, INC.	EQUITY	160903100	103	3,659 SH		DEFINED	1		3,659	
CHARTER ONE FIN'L	EQUITY	160903100	64303	2278620 SH		Sole	3	2111578		167042
CHARTER ONE FINL INC	COM	160903100	2590	91766 SH		DEFINED	6,7,8	91766		
CHARTER ONE FINL INC	COM	160903100	18	651 SH		DEFINED	5	651		
CHATEAU CMNTYS INC	COM	161726104	178	6048 SH		DEFINED	6,7,8	6048		
CHATEAU CMNTYS INC	COM	161726104	16	551 SH		DEFINED	5	551		
CHATEAU COMMUNITIES INC COM	EQUITY	161726104	16963	576000 SH		Sole	3	519000		57000
CHEAP TICKETS INC	COM	162672109	56	3396 SH		DEFINED	6,7,8	3396		
CHEAP TICKETS INC	COM	162672109	5	307 SH		DEFINED	5	307		
CHECK POINT SOFTWARE	EQUITY	M22465104	470	43800 SH		DEFINED	2		43800	
CHECK POINT SOFTWARE TECH	EQUITY	M22465104	437	19,850 SH		DEFINED	1		19,850	
CHECK POINT SOFTWARE TECH LTD	ORD	M22465104	92	4200 SH		DEFINED	6,7,8	4200		
CHECKFREE CORP NEW	COM	162813109	1526	89900 SH		DEFINED	6,7,8	89900		
CHECKPOINT SYS INC	COM	162825103	97	8889 SH		DEFINED	6,7,8	8889		
CHECKPOINT SYS INC	COM	162825103	9	801 SH		DEFINED	5	801		
CHEESECAKE FACTORY INC	COM	163072101	252	10519 SH		DEFINED	6,7,8	10519		
CHEESECAKE FACTORY INC	COM	163072101	25	1024 SH		DEFINED	5	1024		
CHEESECAKE FACTORY INC COM	EQUITY	163072101	19281	805037 SH		Sole	3	789788		15249
CHELSEA PPTY GROUP INC	COM	163421100	178	3916 SH		DEFINED	6,7,8	3916		
CHELSEA PPTY GROUP INC	COM	163421100	17	379 SH		DEFINED	5	379		
CHELSEA PPTY GROUP INC COM	EQUITY	163421100	900	19800 SH		Sole	3			19800
CHEMED CORP	COM	163596109	80	2780 SH		DEFINED	6,7,8	2780		
CHEMED CORP	COM	163596109	7	249 SH		DEFINED	5	249		
CHEMFIRST INC	COM	16361A106	69	3400 SH		DEFINED	6,7,8	3400		
CHEMFIRST INC	COM	16361A106	6	304 SH		DEFINED	5	304		
CHEMICAL FINL CORP	COM	163731102	183	6736 SH		DEFINED	6,7,8	6736		
CHEMICAL FINL CORP	COM	163731102	16	583 SH		DEFINED	5	583		
CHESAPEAKE CORP	COM	165159104	123	4756 SH		DEFINED	6,7,8	4756		
CHESAPEAKE CORP	COM	165159104	11	426 SH		DEFINED	5	426		
CHESAPEAKE ENERGY CORP	COM	165167107	224	39678 SH		DEFINED	6,7,8	39678		
CHESAPEAKE ENERGY CORP	COM	165167107	22	3807 SH		DEFINED	5	3807		
CHEVRON CORPORATION	EQUITY	166751107	907	10,700 SH		DEFINED	1		10,700	

CHEVRON CORPORATION	COM	166751107	26178	308890	SH	DEFINED	6, 7, 8	308890	
CHEVRON CORPORATION	COM	166751107	162	1910	SH	DEFINED	5	1910	
CHICOS FAS INC	COM	168615102	147	6243	SH	DEFINED	6, 7, 8	6243	
CHICOS FAS INC	COM	168615102	14	600	SH	DEFINED	5	600	
CHILDRENS PL RETAIL STORES INC	COM	168905107	54	3001	SH	DEFINED	6, 7, 8	3001	
CHILDRENS PL RETAIL STORES INC	COM	168905107	5	298	SH	DEFINED	5	298	
CHILES OFFSHORE INC	COM	16888M104	42	2079	SH	DEFINED	6, 7, 8	2079	
CHILES OFFSHORE INC	COM	16888M104	4	200	SH	DEFINED	5	200	
CHINA MOBILE HK LTD - SPON ADR	EQUITY	16941M109	1645	102,500	SH	DEFINED	1		102,500
CHIPPAC INC	CL A	169657103	21	9197	SH	DEFINED	6, 7, 8	9197	
CHIPPAC INC	CL A	169657103	2	913	SH	DEFINED	5	913	
CHIRON CORP	COM	170040109	3781	85110	SH	DEFINED	6, 7, 8	85110	
CHIRON CORP	COM	170040109	25	570	SH	DEFINED	5	570	
CHIRON CORP.	EQUITY	170040109	142	3,200	SH	DEFINED	1		3,200
CHITTENDEN CORP	COM	170228100	229	9013	SH	DEFINED	6, 7, 8	9013	
CHITTENDEN CORP	COM	170228100	21	830	SH	DEFINED	5	830	
CHOICE HOTELS INTL INC	COM	169905106	170	10279	SH	DEFINED	6, 7, 8	10279	
CHOICE HOTELS INTL INC	COM	169905106	15	934	SH	DEFINED	5	934	
CHOICE ONE COMMUNICATION INC	COM	17038P104	5	3137	SH	DEFINED	6, 7, 8	3137	
CHOICE ONE COMMUNICATION INC	COM	17038P104	0	281	SH	DEFINED	5	281	
CHOICEPOINT INC	COM	170388102	3735	89700	SH	DEFINED	6, 7, 8	89700	
CHOICEPOINT INC COM	EQUITY	170388102	6492	155900	SH	Sole	3	153100	2800
CHORDIANT SOFTWARE INC	COM	170404107	15	7855	SH	DEFINED	6, 7, 8	7855	
CHORDIANT SOFTWARE INC	COM	170404107	1	780	SH	DEFINED	5	780	
CHRISTOPHER & BANKS CORP	COM	171046105	123	4083	SH	DEFINED	6, 7, 8	4083	
CHRISTOPHER & BANKS CORP	COM	171046105	12	405	SH	DEFINED	5	405	
CHUBB CORP	EQUITY	171232101	2765	38,715	SH	DEFINED	1		38,715
CHUBB CORP	COM	171232101	7782	108971	SH	DEFINED	6, 7, 8	108971	
CHUBB CORP	COM	171232101	81	1140	SH	DEFINED	5	1140	
CHURCH & DWIGHT INC	COM	171340102	1642	63532	SH	DEFINED	6, 7, 8	63532	
CHURCH & DWIGHT INC	COM	171340102	26	993	SH	DEFINED	5	993	
CHURCHILL DOWNS INC	COM	171484108	24	863	SH	DEFINED	6, 7, 8	863	
CHURCHILL DOWNS INC	COM	171484108	2	77	SH	DEFINED	5	77	
CIA ANONIMA TELEF DE VEN-ADR (CANTV)	EQUITY	204421101	560	24,300	SH	DEFINED	1		24,300
CIA PARANAENSE ENER-SP ADR	EQUITY	20441B407	238	40,700	SH	DEFINED	1		40,700
CIA TELECOM CHILE-SPONS ADR	EQUITY	204449300	392	39,750	SH	DEFINED	1		39,750
CIBER INC	COM	17163B102	95	15058	SH	DEFINED	6, 7, 8	15058	
CIBER INC	COM	17163B102	8	1348	SH	DEFINED	5	1348	
CIENA CORP	EQUITY	171779101	56	5,400	SH	DEFINED	1		5,400
CIENA CORP	COM	171779101	1495	145320	SH	DEFINED	6, 7, 8	145320	
CIENA CORP	COM	171779101	10	970	SH	DEFINED	5	970	
CIENA CORP	EQUITY	171779101	2599	196500	SH	DEFINED	2		196500
CIGNA CORP	EQUITY	125509109	207	2,500	SH	DEFINED	1		2,500

CIGNA CORP	COM	125509109	12614	152072	SH	DEFINED	6, 7, 8	152072	
CIGNA CORP	COM	125509109	141	1700	SH	DEFINED	5	1700	
CIMA LABS INC	COM	171796105	251	4124	SH	DEFINED	6, 7, 8	4124	
CIMA LABS INC	COM	171796105	24	399	SH	DEFINED	5	399	
CINCINNATI FINANCIAL CORPORATION	EQUITY	172062101	112	2,700	SH	DEFINED	1		2,700
CINCINNATI FINL CORP	COM	172062101	2827	67930	SH	DEFINED	6, 7, 8	67930	
CINCINNATI FINL CORP	COM	172062101	20	480	SH	DEFINED	5	480	
CINERGY CORP	EQUITY	172474108	80	2,600	SH	DEFINED	1		2,600
CINERGY CORP	COM	172474108	2078	67310	SH	DEFINED	6, 7, 8	67310	
CINERGY CORP	COM	172474108	15	470	SH	DEFINED	5	470	
CINTAS CORP	EQUITY	172908105	113	2,800	SH	DEFINED	1		2,800
CINTAS CORP	COM	172908105	3030	75180	SH	DEFINED	6, 7, 8	75180	
CINTAS CORP	COM	172908105	20	500	SH	DEFINED	5	500	
CIPHERGEN BIOSYSTEMS INC	COM	17252Y104	14	4724	SH	DEFINED	6, 7, 8	4724	
CIPHERGEN BIOSYSTEMS INC	COM	17252Y104	1	466	SH	DEFINED	5	466	
CIRCOR INTL INC	COM	17273K109	40	2696	SH	DEFINED	6, 7, 8	2696	
CIRCOR INTL INC	COM	17273K109	4	241	SH	DEFINED	5	241	
CIRCUIT CITY STORE INC	CIRCT CITY GRP	172737108	1240	103310	SH	DEFINED	6, 7, 8	103310	
CIRCUIT CITY STORE INC	CARMAX GROUP	172737306	91	8062	SH	DEFINED	6, 7, 8	8062	
CIRCUIT CITY STORE INC	CIRCT CITY GRP	172737108	7	620	SH	DEFINED	5	620	
CIRCUIT CITY STORE INC	CARMAX GROUP	172737306	8	722	SH	DEFINED	5	722	
CIRCUIT CITY STORES-CIRCUIT CITY GROU	EQUITY	172737108	41	3,400	SH	DEFINED	1		3,400
CIRRUS LOGIC INC	COM	172755100	1130	152250	SH	DEFINED	6, 7, 8	152250	
CIRRUS LOGIC INC	COM	172755100	5	630	SH	DEFINED	5	630	
CISCO SYS INC	COM	17275R102	42941	3525520	SH	DEFINED	6, 7, 8	3525520	
CISCO SYS INC	COM	17275R102	334	27410	SH	DEFINED	5	27410	
CISCO SYS INC	EQUITY	17275R102	14200	1021900	SH	DEFINED	2		1021900
Cisco Systems	EQUITY	17275R102	664	54,500	SH	DEFINED	4		54,500
CISCO SYSTEMS INC.	EQUITY	17275R102	11755	965,070	SH	DEFINED	1		965,070
CIT Capital Trust I	CORPBOND	125563AC0	4627	5,000,000	PRN	DEFINED	4		5,000,000
CITIGROUP INC	EQUITY	172967101	88196	2,012,862	SH	DEFINED	1		1,113,762
CITIGROUP INC	EQUITY	172937101	40183	1266229	SH	DEFINED	2		1266229
CITIGROUP INC	COM	172967101	107100	2644456	SH	DEFINED	6, 7, 8	2644456	
CITIGROUP INC	COM	172967101	788	19452	SH	DEFINED	5	19452	
CITIZENS BKG CORP MICH	COM	174420109	469	14619	SH	DEFINED	6, 7, 8	14619	
CITIZENS BKG CORP MICH	COM	174420109	40	1259	SH	DEFINED	5	1259	
CITIZENS COMMUNICATIONS CO	EQUITY	17453B101	44	4,700	SH	DEFINED	1		4,700
CITIZENS COMMUNICATIONS CO	COM	17453B101	1134	120590	SH	DEFINED	6, 7, 8	120590	
CITIZENS COMMUNICATIONS CO	COM	17453B101	8	850	SH	DEFINED	5	850	
CITIZENS INC	CL A	174740100	56	5570	SH	DEFINED	6, 7, 8	5570	
CITIZENS INC	CL A	174740100	6	547	SH	DEFINED	5	547	
CITRIX SYS INC	COM	177376100	1625	82080	SH	DEFINED	6, 7, 8	82080	
CITRIX SYS INC	COM	177376100	11	550	SH	DEFINED	5	550	

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CITRIX SYS INC	EQUITY	177376100	2672	130000 SH		DEFINED	2		130000	
CITRIX SYSTEMS INC	EQUITY	177376100	61	3,100 SH		DEFINED	1		3,100	
CITY BK LYNNWOOD WASH	COM	17770A109	65	2665 SH		DEFINED	6,7,8	2665		
CITY BK LYNNWOOD WASH	COM	17770A109	6	263 SH		DEFINED	5	263		
CITY HLDG CO	COM	177835105	53	5308 SH		DEFINED	6,7,8	5308		
CITY HLDG CO	COM	177835105	5	475 SH		DEFINED	5	475		
CITY NATL CORP	COM	178566105	3078	71325 SH		DEFINED	6,7,8	71325		
CLAIRES STORES INC	COM	179584107	889	70249 SH		DEFINED	6,7,8	70249		
CLAIRES STORES INC	COM	179584107	14	1146 SH		DEFINED	5	1146		
CLARCOR INC	COM	179895107	165	6887 SH		DEFINED	6,7,8	6887		
CLARCOR INC	COM	179895107	14	600 SH		DEFINED	5	600		
CLARENT CORP DEL	COM	180461105	14	8873 SH		DEFINED	6,7,8	8873		
CLARENT CORP DEL	COM	180461105	1	840 SH		DEFINED	5	840		
CLARK / BARDES INC	COM	180668105	51	2374 SH		DEFINED	6,7,8	2374		
CLARK / BARDES INC	COM	180668105	5	236 SH		DEFINED	5	236		
CLAYTON HOMES INC	COM	184190106	1969	161400 SH		DEFINED	6,7,8	161400		
CLAYTON HOMES INC	EQUITY	184190106	509	38000 SH		DEFINED	2		38000	
CLEAR CHANNEL COMMUN	EQUITY	184502102	1351	34000 SH		Sole	3	34000		
CLEAR CHANNEL COMMUNICATIONS	EQUITY	184502102	7857	197,660 SH		DEFINED	1		197,660	
CLEAR CHANNEL COMMUNICATIONS	COM	184502102	10259	258090 SH		DEFINED	6,7,8	258090		
CLEAR CHANNEL COMMUNICATIONS	COM	184502102	78	1950 SH		DEFINED	5	1950		
CLEAR CHANNEL COMMUNICATIONS	EQUITY	184502102	15418	384510 SH		DEFINED	2		384510	
CLECO CORP NEW	COM	12561W105	1358	65867 SH		DEFINED	6,7,8	65867		
CLECO CORP NEW	COM	12561W105	23	1130 SH		DEFINED	5	1130		
CLEVELAND CLIFFS INC	COM	185896107	43	3000 SH		DEFINED	6,7,8	3000		
CLEVELAND CLIFFS INC	COM	185896107	4	269 SH		DEFINED	5	269		
CLICK COMMERCE INC	COM	18681D109	7	4882 SH		DEFINED	6,7,8	4882		
CLICK COMMERCE INC	COM	18681D109	1	484 SH		DEFINED	5	484		
CLOROX CO	EQUITY	189054109	5717	154507 SH		DEFINED	2		154507	
CLOROX CO DEL	COM	189054109	4236	114490 SH		DEFINED	6,7,8	114490		
CLOROX CO DEL	COM	189054109	26	710 SH		DEFINED	5	710		
CLOROX CO.	EQUITY	189054109	144	3,900 SH		DEFINED	1		3,900	
CLOSURE MED CORP	COM	189093107	29	1518 SH		DEFINED	6,7,8	1518		
CLOSURE MED CORP	COM	189093107	3	151 SH		DEFINED	5	151		
CMGI INC	COM	125750109	7	6820 SH		DEFINED	6,7,8	6820		
CMS ENERGY CORP	EQUITY	125896100	46	2,300 SH		DEFINED	1		2,300	
CMS ENERGY CORP	COM	125896100	1269	63440 SH		DEFINED	6,7,8	63440		
CMS ENERGY CORP	COM	125896100	8	390 SH		DEFINED	5	390		
CNA SURETY CORP	COM	12612L108	65	4809 SH		DEFINED	6,7,8	4809		
CNA SURETY CORP	COM	12612L108	6	431 SH		DEFINED	5	431		
CNET NETWORKS INC	COM	12613R104	12	2820 SH		DEFINED	6,7,8	2820		
CNF INC	COM	12612W104	1306	57200 SH		DEFINED	6,7,8	57200		
COACH INC	COM	189754104	1434	54105 SH		DEFINED	6,7,8	54105		

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COACH INC	EQUITY	189754104	2068	70600 SH		DEFINED	2		70600	
COACH INC COM	EQUITY	189754104	30020	1132400 SH		Sole	3	1112300		20100
COACHMEN INDS INC	COM	189873102	40	4445 SH		DEFINED	6,7,8	4445		
COACHMEN INDS INC	COM	189873102	4	398 SH		DEFINED	5	398		
COASTAL BANCORP INC	COM	19041P105	46	1309 SH		DEFINED	6,7,8	1309		
COASTAL BANCORP INC	COM	19041P105	4	117 SH		DEFINED	5	117		
COBALT CORP	COM	19074W100	13	2579 SH		DEFINED	6,7,8	2579		
COBALT CORP	COM	19074W100	1	256 SH		DEFINED	5	256		
COBIZ INC	COM	190897108	26	1984 SH		DEFINED	6,7,8	1984		
COBIZ INC	COM	190897108	3	197 SH		DEFINED	5	197		
COCA COLA	EQUITY	191216100	34688	740,400 SH		DEFINED	1		740,400	
COCA COLA BOTTLING CO CONS	COM	191098102	10	271 SH		DEFINED	6,7,8	271		
COCA COLA BOTTLING CO CONS	COM	191098102	1	27 SH		DEFINED	5	27		
COCA COLA CO	COM	191216100	56614	1208420 SH		DEFINED	6,7,8	1208420		
COCA COLA CO	COM	191216100	431	9200 SH		DEFINED	5	9200		
COCA COLA CO	EQUITY	191216100	1928	41100 SH		DEFINED	2		41100	
COCA COLA ENTERPRISES INC	COM	191219104	2887	188210 SH		DEFINED	6,7,8	188210		
COCA COLA ENTERPRISES INC	COM	191219104	20	1330 SH		DEFINED	5	1330		
COCA-COLA ENTERPRISES	EQUITY	191219104	114	7,400 SH		DEFINED	1		7,400	
COCA-COLA FEMSA S.A.-SP ADR	EQUITY	191241108	972	49,200 SH		DEFINED	1		49,200	
COGNEX CORP	COM	192422103	177	9021 SH		DEFINED	6,7,8	9021		
COGNEX CORP	COM	192422103	17	865 SH		DEFINED	5	865		
COGNIZANT TECHNOLOGY SOLUTIONS	CL A	192446102	48	2127 SH		DEFINED	6,7,8	2127		
COGNIZANT TECHNOLOGY SOLUTIONS	CL A	192446102	5	211 SH		DEFINED	5	211		
COHERENT INC	COM	192479103	318	11182 SH		DEFINED	6,7,8	11182		
COHERENT INC	COM	192479103	22	779 SH		DEFINED	5	779		
COHU INC	COM	192576106	88	5859 SH		DEFINED	6,7,8	5859		
COHU INC	COM	192576106	9	573 SH		DEFINED	5	573		
COINSTAR INC	COM	19259P300	115	5854 SH		DEFINED	6,7,8	5854		
COINSTAR INC	COM	19259P300	11	581 SH		DEFINED	5	581		
COLDWATER CREEK INC	COM	193068103	20	1113 SH		DEFINED	6,7,8	1113		
COLDWATER CREEK INC	COM	193068103	2	110 SH		DEFINED	5	110		
COLE KENNETH PRODTNS INC	CL A	193294105	27	2115 SH		DEFINED	6,7,8	2115		
COLE KENNETH PRODTNS INC	CL A	193294105	3	210 SH		DEFINED	5	210		
COLE NATIONAL CORP NEW	CL A	193290103	41	3088 SH		DEFINED	6,7,8	3088		
COLE NATIONAL CORP NEW	CL A	193290103	4	277 SH		DEFINED	5	277		
Colgate	EQUITY	194162103	3349	57,500 SH		DEFINED	4		57,500	
COLGATE PALMOLIVE CO	COM	194162103	16580	284628 SH		DEFINED	6,7,8	284628		
COLGATE PALMOLIVE CO	COM	194162103	153	2620 SH		DEFINED	5	2620		
COLGATE-PALMOLIVE	EQUITY	194162103	627	10,760 SH		DEFINED	1		10,760	
COLLINS & AIKMAN CORP NEW	COM	194830105	167	27225 SH		DEFINED	6,7,8	27225		
COLLINS & AIKMAN CORP NEW	COM	194830105	15	2460 SH		DEFINED	5	2460		
COLONIAL BANCGROUP INC	COM	195493309	2104	164388 SH		DEFINED	6,7,8	164388		

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COLONIAL BANCGROUP INC	COM	195493309	39	3075 SH		DEFINED	5	3075		
COLONIAL PPTYS TR	COM SH									
	BEN INT	195872106	136	4590 SH		DEFINED	6,7,8	4590		
COLONIAL PPTYS TR	COM SH									
	BEN INT	195872106	12	411 SH		DEFINED	5	411		
COLUMBIA BKG SYS INC	COM	197236102	56	4122 SH		DEFINED	6,7,8	4122		
COLUMBIA BKG SYS INC	COM	197236102	5	369 SH		DEFINED	5	369		
COLUMBIA LABS INC	COM	197779101	32	7047 SH		DEFINED	6,7,8	7047		
COLUMBIA LABS INC	COM	197779101	3	699 SH		DEFINED	5	699		
COMCAST CORP	CL A									
	SPL	200300200	18465	514770 SH		DEFINED	6,7,8	514770		
COMCAST CORP	CL A									
	SPL	200300200	141	3920 SH		DEFINED	5	3920		
COMCAST CORP	EQUITY	200300200	3657	101900 SH		DEFINED	2		101900	
COMCAST CORP.										
SPECIAL CL A	EQUITY	200300200	563	15,700 SH		DEFINED	1		15,700	
COMDISCO INC	COM	200336105	20	33407 SH		DEFINED	6,7,8	33407		
COMDISCO INC	COM	200336105	2	2992 SH		DEFINED	5	2992		
COMERICA INC	EQUITY	200340107	166	3,000 SH		DEFINED	1		3,000	
COMERICA INC	COM	200340107	6194	111810 SH		DEFINED	6,7,8	111810		
COMERICA INC	COM	200340107	29	530 SH		DEFINED	5	530		
COMMERCE BANCSHARES INC	COM	200525103	1905	50630 SH		DEFINED	6,7,8	50630		
COMMERCE BANCSHARES INC	COM	200525103	20	520 SH		DEFINED	5	520		
COMMERCE GROUP INC MASS	COM	200641108	298	7851 SH		DEFINED	6,7,8	7851		
COMMERCE GROUP INC MASS	COM	200641108	26	683 SH		DEFINED	5	683		
COMMERCE ONE INC DEL	COM	200693109	137	55872 SH		DEFINED	6,7,8	55872		
COMMERCE ONE INC DEL	COM	200693109	14	5544 SH		DEFINED	5	5544		
COMMERCIAL BK NY	COM	201462108	20	616 SH		DEFINED	6,7,8	616		
COMMERCIAL BK NY	COM	201462108	2	55 SH		DEFINED	5	55		
COMMERCIAL FEDERAL CORPORATION	COM	201647104	392	16139 SH		DEFINED	6,7,8	16139		
COMMERCIAL FEDERAL CORPORATION	COM	201647104	33	1355 SH		DEFINED	5	1355		
COMMERCIAL METALS CO	COM	201723103	100	3590 SH		DEFINED	6,7,8	3590		
COMMERCIAL METALS CO	COM	201723103	9	322 SH		DEFINED	5	322		
COMMERCIAL NET LEASE RLTY INC	COM	202218103	127	9587 SH		DEFINED	6,7,8	9587		
COMMERCIAL NET LEASE RLTY INC	COM	202218103	11	859 SH		DEFINED	5	859		
COMMONWEALTH BANCORP INC	COM	20268X102	56	2727 SH		DEFINED	6,7,8	2727		
COMMONWEALTH BANCORP INC	COM	20268X102	5	244 SH		DEFINED	5	244		
COMMONWEALTH TEL ENTERPRISES	COM	203349105	113	3077 SH		DEFINED	6,7,8	3077		
COMMONWEALTH TEL ENTERPRISES	COM	203349105	11	305 SH		DEFINED	5	305		
COMMSCOPE INC	COM	203372107	1338	74871 SH		DEFINED	6,7,8	74871		
COMMSCOPE INC	COM	203372107	25	1396 SH		DEFINED	5	1396		
COMMUNITY BK SYS INC	COM	203607106	61	2234 SH		DEFINED	6,7,8	2234		
COMMUNITY BK SYS INC	COM	203607106	8	280 SH		DEFINED	5	280		
COMMUNITY BKS INC MILLERSBURG	COM	203628102	52	2118 SH		DEFINED	6,7,8	2118		
COMMUNITY BKS INC MILLERSBURG	COM	203628102	5	196 SH		DEFINED	5	196		
COMMUNITY FIRST BANKSHARES INC	COM	203902101	276	11476 SH		DEFINED	6,7,8	11476		
COMMUNITY FIRST BANKSHARES INC	COM	203902101	24	990 SH		DEFINED	5	990		
COMMUNITY HLTH SYS NEW COM	EQUITY	203668108	77285	2598700 SH		Sole	3	2475800		122900

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COMMUNITY TR BANCORP INC	COM	204149108	78	3248 SH		DEFINED	6,7,8	3248		
COMMUNITY TR BANCORP INC	COM	204149108	7	291 SH		DEFINED	5	291		
COMPANHIA DE BEBIDAS-PR ADR	EQUITY	20441W203	1816	113,440 SH		DEFINED	1		113,440	
COMPAQ COMP CORP	EQUITY	204493100	68	7104 SH		DEFINED	2		7104	
COMPAQ COMPUTER	EQUITY	204493100	234	28,200 SH		DEFINED	1		28,200	
COMPAQ COMPUTER CORP	COM	204493100	7099	854220 SH		DEFINED	6,7,8	854220		
COMPAQ COMPUTER CORP	COM	204493100	53	6380 SH		DEFINED	5	6380		
COMPASS BANCSHARES INC	COM	20449H109	3905	150000 SH		DEFINED	6,7,8	150000		
COMPUCREDIT CORP	COM	20478N100	23	3180 SH		DEFINED	6,7,8	3180		
COMPUCREDIT CORP	COM	20478N100	2	316 SH		DEFINED	5	316		
COMPUTER ASSOC INTL INC	COM	204912109	7900	306920 SH		DEFINED	6,7,8	306920		
COMPUTER ASSOC INTL INC	COM	204912109	53	2040 SH		DEFINED	5	2040		
COMPUTER ASSOCIATES INT'L	EQUITY	204912109	245	9,500 SH		DEFINED	1		9,500	
COMPUTER NETWORK TECHNOLOGY CP	COM	204925101	89	8431 SH		DEFINED	6,7,8	8431		
COMPUTER NETWORK TECHNOLOGY CP	COM	204925101	9	837 SH		DEFINED	5	837		
COMPUTER SCIENCES CORP	EQUITY	205363104	280	8,440 SH		DEFINED	1		8,440	
COMPUTER SCIENCES CORP	COM	205363104	2365	71310 SH		DEFINED	6,7,8	71310		
COMPUTER SCIENCES CORP	COM	205363104	17	500 SH		DEFINED	5	500		
COMPUTERIZED THERMAL IMAGING	COM	20557C108	40	18004 SH		DEFINED	6,7,8	18004		
COMPUTERIZED THERMAL IMAGING	COM	20557C108	4	1787 SH		DEFINED	5	1787		
COMPUWARE CORP	EQUITY	205638109	51	6,100 SH		DEFINED	1		6,100	
COMPUWARE CORP	COM	205638109	1330	159650 SH		DEFINED	6,7,8	159650		
COMPUWARE CORP	COM	205638109	9	1100 SH		DEFINED	5	1100		
COMPX INTERNATIONAL INC	CL A	20563P101	12	1145 SH		DEFINED	6,7,8	1145		
COMPX INTERNATIONAL INC	CL A	20563P101	1	103 SH		DEFINED	5	103		
COMSTOCK RES INC	COM	205768203	43	7161 SH		DEFINED	6,7,8	7161		
COMSTOCK RES INC	COM	205768203	4	649 SH		DEFINED	5	649		
COMVERSE TECHNOLOGY INC	COM PAR \$0.10	205862402	1847	90190 SH		DEFINED	6,7,8	90190		
COMVERSE TECHNOLOGY INC	COM PAR \$0.10	205862402	11	550 SH		DEFINED	5	550		
Comverse Technology Inc.	EQUITY	205862402	58	2,820 SH		DEFINED	1		2,820	
CONAGRA FOODS INC	EQUITY	205887102	200	8,900 SH		DEFINED	1		8,900	
CONAGRA FOODS INC	COM	205887102	8569	381680 SH		DEFINED	6,7,8	381680		
CONAGRA FOODS INC	COM	205887102	72	3220 SH		DEFINED	5	3220		
CONAGRA INC	EQUITY	205887102	45394	202201 SH		DEFINED	2		202201	
CONCEPTUS INC	COM	206016107	35	2039 SH		DEFINED	6,7,8	2039		
CONCEPTUS INC	COM	206016107	4	232 SH		DEFINED	5	232		
CONCEPTUS INC	EQUITY	206016107	1131	65000 SH		DEFINED	2		65000	
CONCORD CAMERA CORP	COM	206156101	73	16652 SH		DEFINED	6,7,8	16652		
CONCORD CAMERA CORP	COM	206156101	3	669 SH		DEFINED	5	669		
CONCORD EFS INC	EQUITY	206197105	7948	162,375 SH		DEFINED	1		162,375	
CONCORD EFS INC	COM	206197105	5236	106960 SH		DEFINED	6,7,8	106960		
CONCORD EFS INC	COM	206197105	35	720 SH		DEFINED	5	720		
CONCORD EFS INC	EQUITY	206197105	2692	55000 SH		DEFINED	2		55000	

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CONCORD EFS INC COM	EQUITY	206197105	9303	190050 SH		Sole	3	144850	45200
CONCURRENT COMPUTER CORP	EQUITY	206710204	114	10000 SH		DEFINED	2		10000
CONCURRENT COMPUTER CORP NEW	COM	206710204	142	15617 SH		DEFINED	6,7,8	15617	
CONCURRENT COMPUTER CORP NEW	COM	206710204	15	1640 SH		DEFINED	5	1640	
CONCURRENT COMPUTR NEW COM	EQUITY	206710204	6262	689600 SH		Sole	3	677200	12400
CONNECTIV INC	COM	206829103	2442	103900 SH		DEFINED	6,7,8	103900	
CONESTOGA ENTERPRISES INC	COM	207015108	52	2263 SH		DEFINED	6,7,8	2263	
CONESTOGA ENTERPRISES INC	COM	207015108	5	222 SH		DEFINED	5	222	
CONEXANT SYS INC	EQUITY	207142100	672	60000 SH		DEFINED	2		60000
CONEXANT SYSTEMS INC	EQUITY	207142100	34	4,100 SH		DEFINED	1		4,100
CONEXANT SYSTEMS INC	COM	207142100	909	109530 SH		DEFINED	6,7,8	109530	
CONEXANT SYSTEMS INC	COM	207142100	6	740 SH		DEFINED	5	740	
CONMED CORP	COM	207410101	386	21831 SH		DEFINED	6,7,8	21831	
CONMED CORP	COM	207410101	11	642 SH		DEFINED	5	642	
CONNECTICUT BANCSHARES INC	COM	207540105	272	12307 SH		DEFINED	6,7,8	12307	
CONNECTICUT BANCSHARES INC	COM	207540105	7	316 SH		DEFINED	5	316	
CONNECTICUT WTR SVC INC	COM	207797101	60	2158 SH		DEFINED	6,7,8	2158	
CONNECTICUT WTR SVC INC	COM	207797101	6	215 SH		DEFINED	5	215	
CONNETICS CORP	COM	208192104	55	8447 SH		DEFINED	6,7,8	8447	
CONNETICS CORP	COM	208192104	5	838 SH		DEFINED	5	838	
Conoco Inc	EQUITY	208251405	507	20,000 SH		DEFINED	4		20,000
CONOCO INC	CL B	208251405	6964	274820 SH		DEFINED	6,7,8	274820	
CONOCO INC	CL B	208251405	47	1860 SH		DEFINED	5	1860	
CONOCO INC - CLASS A	EQUITY	208251306	7894	310,430 SH		DEFINED	1		310,430
CONOCO INC - CLASS B	EQUITY	208251405	264	10,400 SH		DEFINED	1		10,400
CONSECO INC	COM	208464107	1037	142820 SH		DEFINED	6,7,8	142820	
CONSECO INC	COM	208464107	7	1010 SH		DEFINED	5	1010	
CONSECO INC.	EQUITY	208464107	41	5,600 SH		DEFINED	1		5,600
CONSOL ENERGY INC	COM	20854P109	576	26900 SH		DEFINED	6,7,8	26900	
Consolidated Edison	EQUITY	209115104	204	5,000 SH		DEFINED	4		5,000
CONSOLIDATED EDISON INC	EQUITY	209115104	170	4,170 SH		DEFINED	1		4,170
CONSOLIDATED EDISON INC	COM	209115104	3651	89650 SH		DEFINED	6,7,8	89650	
CONSOLIDATED EDISON INC	COM	209115104	26	630 SH		DEFINED	5	630	
CONSOLIDATED FREIGHTWAYS CORP	COM	209232107	16	5255 SH		DEFINED	6,7,8	5255	
CONSOLIDATED FREIGHTWAYS CORP	COM	209232107	1	471 SH		DEFINED	5	471	
CONSOLIDATED GRAPHICS INC	COM	209341106	54	3152 SH		DEFINED	6,7,8	3152	
CONSOLIDATED GRAPHICS INC	COM	209341106	5	282 SH		DEFINED	5	282	
CONSTELLATION 3D INC	COM	210379103	3	3978 SH		DEFINED	6,7,8	3978	
CONSTELLATION 3D INC	COM	210379103	0	395 SH		DEFINED	5	395	
CONSTELLATION BRANDS INC	CL A	21036P108	217	5200 SH		DEFINED	6,7,8	5200	
CONSTELLATION BRANDS INC	EQUITY	21036P108	7799	266600 SH		DEFINED	2		266600
CONSTELLATION ENERGY GROUP	EQUITY	210371100	65	2,700 SH		DEFINED	1		2,700
CONSTELLATION ENERGY GROUP INC	COM	210371100	1676	69260 SH		DEFINED	6,7,8	69260	

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CONSTELLATION ENERGY GROUP INC	COM	210371100	12	490 SH		DEFINED	5	490		
CONTINENTAL AIRLS INC	CL B	210795308	8	566 SH		DEFINED	6, 7	566		
CONVERA CORP	CL A	211919105	14	5788 SH		DEFINED	6, 7, 8	5788		
CONVERA CORP	CL A	211919105	1	574 SH		DEFINED	5	574		
CONVERGYS CORP	COM	212485106	2004	72230 SH		DEFINED	6, 7, 8	72230		
CONVERGYS CORP	COM	212485106	14	510 SH		DEFINED	5	510		
CONVERGYS CORPORATION	EQUITY	212485106	78	2,800 SH		DEFINED	1		2,800	
COOPER CAMERON CORP	COM	216640102	2577	78555 SH		DEFINED	6, 7, 8	78555		
COOPER CAMERON CORP	COM	216640102	9	280 SH		DEFINED	5	280		
COOPER COS INC	NEW COM	216648402	182	3890 SH		DEFINED	6, 7, 8	3890		
COOPER COS INC	NEW	216648402	18	383 SH		DEFINED	5	383		
COOPER COS INC COM	NEW	216648402	14999	319800 SH		Sole	3	314500		5300
COOPER INDS INC	COM	216669101	1640	39550 SH		DEFINED	6, 7, 8	39550		
COOPER INDS INC	COM	216669101	16	380 SH		DEFINED	5	380		
COOPER INDUSTRIES	EQUITY	216669101	66	1,600 SH		DEFINED	1		1,600	
COOPER TIRE & RUBBER	EQUITY	216831107	17	1,200 SH		DEFINED	1		1,200	
COOPER TIRE & RUBR CO	COM	216831107	899	63153 SH		DEFINED	6, 7, 8	63153		
COOPER TIRE & RUBR C CO	COM	216831107	27	1926 SH		DEFINED	5	1926		
COORS (ADOLPH) - CL B	EQUITY	217016104	27	600 SH		DEFINED	1		600	
COORS ADOLPH CO	CL B	217016104	710	15780 SH		DEFINED	6, 7, 8	15780		
COORS ADOLPH CO	CL B	217016104	5	110 SH		DEFINED	5	110		
COORSTEK INC	COM	217020106	59	2357 SH		DEFINED	6, 7, 8	2357		
COORSTEK INC	COM	217020106	6	232 SH		DEFINED	5	232		
COPART INC	COM	217204106	296	10561 SH		DEFINED	6, 7, 8	10561		
COPART INC	COM	217204106	29	1018 SH		DEFINED	5	1018		
COPART INC COM	EQUITY	217204106	37164	1326800 SH		Sole	3	1304600		22200
COPPER MTN NETWORKS INC	COM	217510106	13	15727 SH		DEFINED	6, 7, 8	15727		
COPPER MTN NETWORKS INC	COM	217510106	1	1489 SH		DEFINED	5	1489		
COR THERAPEUTICS INC	COM	217753102	1665	73575 SH		DEFINED	6, 7, 8	73575		
CORE LABORATORIES N V	COM	N22717107	271	21100 SH		DEFINED	6, 7, 8	21100		
CORILLIAN CORP	COM	218725109	11	5472 SH		DEFINED	6, 7, 8	5472		
CORILLIAN CORP	COM	218725109	1	543 SH		DEFINED	5	543		
CORINTHIAN COLLEGES INC	COM	218868107	75	2225 SH		DEFINED	6, 7, 8	2225		
CORINTHIAN COLLEGES INC	COM	218868107	7	221 SH		DEFINED	5	221		
CORIXA CORP	COM	21887F100	121	11564 SH		DEFINED	6, 7, 8	11564		
CORIXA CORP	COM	21887F100	12	1148 SH		DEFINED	5	1148		
CORN PRODS INTL INC	COM	219023108	319	11092 SH		DEFINED	6, 7, 8	11092		
CORN PRODS INTL INC	COM	219023108	28	963 SH		DEFINED	5	963		
CORNERSTONE REALTY INCOME TR	EQUITY	21922V102	1605	150,000 SH		DEFINED	1		150,000	
CORNERSTONE RLTY INCOME TR INC	COM	21922V102	159	14903 SH		DEFINED	6, 7, 8	14903		
CORNERSTONE RLTY INCOME TR INC	COM	21922V102	14	1285 SH		DEFINED	5	1285		
CORNING INC	COM	219350105	3761	426410 SH		DEFINED	6, 7, 8	426410		
CORNING INC	COM	219350105	24	2770 SH		DEFINED	5	2770		

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CORNING INC. CORPORATE EXEC BRD CO COM	EQUITY	219350105	199	22,550 SH		DEFINED	1		22,550	
CORPORATE EXECUTIVE BRD CO	EQUITY	21988R102	29197	1119500 SH		Sole	3	1105100		14400
CORPORATE EXECUTIVE BRD CO	COM	21988R102	257	9848 SH		DEFINED	6,7,8	9848		
CORPORATE OFFICE PPTYS TR	COM	21988R102	25	947 SH		DEFINED	5	947		
CORPORATE OFFICE PPTYS TR	BEN INT	22002T108	30	2775 SH		DEFINED	6,7,8	2775		
CORRECTIONAL PROPERTIES TRUST	BEN INT	22002T108	3	248 SH		DEFINED	5	248		
CORRECTIONS CORP AMER NEW	EQUITY	22025E104	218	15,400 SH		DEFINED	1		15,400	
CORRECTIONS CORP AMER NEW	PFD CV B 12%	22025Y308	25	1674 SH		DEFINED	6,7,8	1674		
CORRECTIONS CORP AMER NEW	COM NEW	22025Y407	102	7745 SH		DEFINED	6,7,8	7745		
CORRECTIONS CORP AMER NEW	PFD CV B 12%	22025Y308	1	58 SH		DEFINED	5	58		
CORRECTIONS CORP AMER NEW	COM NEW	22025Y407	9	702 SH		DEFINED	5	702		
CORUS BANKSHARES INC	COM	220873103	128	2846 SH		DEFINED	6,7,8	2846		
CORUS BANKSHARES INC	COM	220873103	11	255 SH		DEFINED	5	255		
CORUS GROUP PLC	SPON- SORED									
CORVAS INTL INC	ADR	22087M101	13	2000 SH		DEFINED	6,7,8	2000		
CORVAS INTL INC	COM	221005101	45	7764 SH		DEFINED	6,7,8	7764		
CORVAS INTL INC	COM	221005101	4	770 SH		DEFINED	5	770		
CORVEL CORP	COM	221006109	52	1962 SH		DEFINED	6,7,8	1962		
CORVEL CORP	COM	221006109	5	189 SH		DEFINED	5	189		
CORVIS CORP	COM	221009103	40	26510 SH		DEFINED	6,7,8	26510		
COSINE COMMUNICATIONS INC	COM	221222102	9	25481 SH		DEFINED	6,7,8	25481		
COSINE COMMUNICATIONS INC	COM	221222102	1	2455 SH		DEFINED	5	2455		
COST PLUS INC CALIF	COM	221485105	360	19594 SH		DEFINED	6,7,8	19594		
COST PLUS INC CALIF	COM	221485105	11	597 SH		DEFINED	5	597		
COSTAR GROUP INC	COM	22160N109	65	3628 SH		DEFINED	6,7,8	3628		
COSTAR GROUP INC	COM	22160N109	6	358 SH		DEFINED	5	358		
COSTCO WHOLESALE CORPORATION	EQUITY	22160K105	11945	335,910 SH		DEFINED	1		335,910	
COSTCO WHSL CORP NEW	COM	22160K105	6917	194530 SH		DEFINED	6,7,8	194530		
COSTCO WHSL CORP NEW	COM	22160K105	48	1340 SH		DEFINED	5	1340		
COUNTRYWIDE CR INDS INC DEL	COM	222372104	3730	84900 SH		DEFINED	6,7,8	84900		
COUNTRYWIDE CR INDS INC DEL	COM	222372104	15	350 SH		DEFINED	5	350		
COUNTRYWIDE CREDIT IND INC	EQUITY	222372104	88	2,000 SH		DEFINED	1		2,000	
COUSINS PPTYS INC	COM	222795106	250	10082 SH		DEFINED	6,7,8	10082		
COUSINS PPTYS INC	COM	222795106	24	970 SH		DEFINED	5	970		
COUSINS PPTYS INC COM	EQUITY	222795106	15107	610400 SH		Sole	3	532900		77500
COVANCE INC	COM	222816100	1522	84965 SH		DEFINED	6,7,8	84965		
COVANCE INC	COM	222816100	29	1606 SH		DEFINED	5	1606		
COVANSYS CORP	COM	22281W103	45	5191 SH		DEFINED	6,7,8	5191		
COVANSYS CORP	COM	22281W103	4	506 SH		DEFINED	5	506		
COVANTA ENERGY CORP	COM	22281N103	853	73020 SH		DEFINED	6,7,8	73020		
COVANTA ENERGY CORP	COM	22281N103	16	1350 SH		DEFINED	5	1350		
COVENANT TRANS INC	CL A	22284P105	21	2211 SH		DEFINED	6,7,8	2211		
COVENANT TRANS INC	CL A	22284P105	2	201 SH		DEFINED	5	201		
COVENTRY HEALTH CARE INC	COM	222862104	480	20351 SH		DEFINED	6,7,8	20351		

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COVENTRY HEALTH CARE INC	COM	222862104	42	1772 SH		DEFINED	5	1772		
COX COMMUNICATIONS	EQUITY	224044107	21834	522,960 SH		DEFINED	1		522,960	
COX COMMUNICATIONS INC NEW	CL A	224044107	856	20500 SH		DEFINED	6,7,8	20500		
COX COMMUNICATIONS INC NEW	CL A	224044107	18	420 SH		DEFINED	5	420		
CPB INC	COM	125903104	72	2286 SH		DEFINED	6,7,8	2286		
CPB INC	COM	125903104	6	205 SH		DEFINED	5	205		
CPI CORP	COM	125902106	29	2027 SH		DEFINED	6,7,8	2027		
CPI CORP	COM	125902106	3	185 SH		DEFINED	5	185		
CRANE CO	EQUITY	224399105	22	1,000 SH		DEFINED	1		1,000	
CRANE CO	COM	224399105	552	25200 SH		DEFINED	6,7,8	25200		
CRANE CO	COM	224399105	4	180 SH		DEFINED	5	180		
CRAWFORD & CO	CL B	224633107	133	10698 SH		DEFINED	6,7,8	10698		
CRAWFORD & CO	CL B	224633107	12	975 SH		DEFINED	5	975		
CREDENCE SYS CORP	COM	225302108	1045	86713 SH		DEFINED	6,7,8	86713		
CREDENCE SYS CORP	COM	225302108	19	1561 SH		DEFINED	5	1561		
CREDIT ACCEP CORP MICH	COM	225310101	36	4068 SH		DEFINED	6,7,8	4068		
CREDIT ACCEP CORP MICH	COM	225310101	3	364 SH		DEFINED	5	364		
CREDITCORP LTD	EQUITY	G2519Y108	320	38,500 SH		DEFINED	1		39	
CRESCENT REAL ESTATE EQUITIES, INC.	EQUITY	225756105	2312	107,800 SH		DEFINED	1		107,800	
CRESTLINE CAP CORP	COM	226153104	118	4170 SH		DEFINED	6,7,8	4170		
CRESTLINE CAP CORP	COM	226153104	11	373 SH		DEFINED	5	373		
CRITICAL PATH INC	COM	22674V100	7	12000 SH		DEFINED	6,7,8	12000		
CROMPTON CORP	COM	227116100	1165	168051 SH		DEFINED	6,7,8	168051		
CROMPTON CORP	COM	227116100	21	3074 SH		DEFINED	5	3074		
CROSSMANN CMNTYS INC	COM	22764E109	54	2059 SH		DEFINED	6,7,8	2059		
CROSSMANN CMNTYS INC	COM	22764E109	5	184 SH		DEFINED	5	184		
CROSSROADS SYS INC	COM	22765D100	20	5995 SH		DEFINED	6,7,8	5995		
CROSSROADS SYS INC	COM	22765D100	2	537 SH		DEFINED	5	537		
CROWN AMERN RLTY TR	SH									
CROWN AMERN RLTY TR	BEN INT	228186102	46	6412 SH		DEFINED	6,7,8	6412		
CROWN AMERN RLTY TR	SH									
CROWN AMERN RLTY TR	BEN INT	228186102	4	595 SH		DEFINED	5	595		
CROWN CASTLE INTERNATIONAL	EQUITY	228227104	4354	483,762 SH		DEFINED	1		483,762	
CROWN CASTLE INTL CORP	COM	228227104	157	17400 SH		DEFINED	6,7,8	17400		
CROWN CORK & SEAL INC	COM	228255105	86	37435 SH		DEFINED	6,7,8	37435		
CROWN CORK & SEAL INC	COM	228255105	8	3352 SH		DEFINED	5	3352		
CROWN MEDIA HLDGS INC	CL A	228411104	51	4968 SH		DEFINED	6,7,8	4968		
CROWN MEDIA HLDGS INC	CL A	228411104	5	468 SH		DEFINED	5	468		
CRYOLIFE INC	COM	228903100	166	4422 SH		DEFINED	6,7,8	4422		
CRYOLIFE INC	COM	228903100	16	419 SH		DEFINED	5	419		
CSG SYS INTL INC	COM	126349109	2542	62000 SH		DEFINED	6,7,8	62000		
CSG SYS INTL INC	COM									
CSG SYS INTL INC	EQUITY	126349109	68599	1673147 SH		Sole	3	1603547		69600
CSK AUTO CORP	COM	125965103	48	7617 SH		DEFINED	6,7,8	7617		
CSK AUTO CORP	COM	125965103	4	689 SH		DEFINED	5	689		
CSS INDS INC	COM	125906107	31	1227 SH		DEFINED	6,7,8	1227		

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CSS INDS INC	COM	125906107	3	110 SH		DEFINED	5	110	
CSX CORP	EQUITY	126408103	110	3,500 SH		DEFINED	1		3,500
CSX CORP	COM	126408103	3435	109060 SH		DEFINED	6,7,8	109060	
CSX CORP	COM	126408103	20	640 SH		DEFINED	5	640	
CT COMMUNICATIONS INC	COM								
CT COMMUNICATIONS INC	NEW	126426402	71	4891 SH		DEFINED	6,7,8	4891	
CT COMMUNICATIONS INC	COM								
CT COMMUNICATIONS INC	NEW	126426402	6	438 SH		DEFINED	5	438	
CTS CORP	COM	126501105	119	8040 SH		DEFINED	6,7,8	8040	
CTS CORP	COM	126501105	12	782 SH		DEFINED	5	782	
CUBIC CORP	COM	229669106	56	1612 SH		DEFINED	6,7,8	1612	
CUBIC CORP	COM	229669106	5	144 SH		DEFINED	5	144	
CUBIST PHARMACEUTICALS INC	COM	229678107	246	7519 SH		DEFINED	6,7,8	7519	
CUBIST PHARMACEUTICALS INC	COM	229678107	24	726 SH		DEFINED	5	726	
CUBIST PHARMACEUTICALS INC	EQUITY	229678107	1401	35300 SH		DEFINED	2		35300
CUMMINS INC	EQUITY	231021106	23	700 SH		DEFINED	1		700
CUMMINS INC	COM	231021106	575	17420 SH		DEFINED	6,7,8	17420	
CUMMINS INC	COM	231021106	4	120 SH		DEFINED	5	120	
CUMMINS INC	EQUITY	231021106	1815	55000 SH		DEFINED	2		55000
CUMULUS MEDIA INC	CL A	231082108	64	9179 SH		DEFINED	6,7,8	9179	
CUMULUS MEDIA INC	CL A	231082108	6	827 SH		DEFINED	5	827	
CUNO INC	COM	126583103	123	4439 SH		DEFINED	6,7,8	4439	
CUNO INC	COM	126583103	12	425 SH		DEFINED	5	425	
CURAGEN CORP	COM	23126R101	95	4925 SH		DEFINED	6,7,8	4925	
CURAGEN CORP	EQUITY	23126R101	3326	256600 SH		DEFINED	2		256600
CURIS INC	COM	231269101	31	8992 SH		DEFINED	6,7,8	8992	
CURIS INC	COM	231269101	3	887 SH		DEFINED	5	887	
CURTISS WRIGHT CORP	COM	231561101	82	1770 SH		DEFINED	6,7,8	1770	
CURTISS WRIGHT CORP	COM	231561101	7	158 SH		DEFINED	5	158	
CV THERAPEUTICS INC	COM	126667104	212	5465 SH		DEFINED	6,7,8	5465	
CV THERAPEUTICS INC	COM	126667104	21	542 SH		DEFINED	5	542	
CVB FINL CORP	COM	126600105	130	6054 SH		DEFINED	6,7,8	6054	
CVB FINL CORP	COM	126600105	13	585 SH		DEFINED	5	585	
CVS Corp	EQUITY	126650100	1162	35,000 SH		DEFINED	4		35,000
CVS CORP	COM	126650100	6615	199250 SH		DEFINED	6,7,8	199250	
CVS CORP	COM	126650100	60	1800 SH		DEFINED	5	1800	
CVS CORPORATION	EQUITY	126650100	268	8,080 SH		DEFINED	1		8,080
CYBERONICS INC	COM	23251P102	286	18140 SH		DEFINED	6,7,8	18140	
CYBERONICS INC	COM	23251P102	9	543 SH		DEFINED	5	543	
CYGNUS INC	COM	232560102	45	8142 SH		DEFINED	6,7,8	8142	
CYGNUS INC	COM	232560102	4	795 SH		DEFINED	5	795	
CYMER INC	COM	232572107	203	12131 SH		DEFINED	6,7,8	12131	
CYMER INC	COM	232572107	14	829 SH		DEFINED	5	829	
CYPRESS SEMICONDUCTOR CORP	COM	232806109	2413	162380 SH		DEFINED	6,7,8	162380	
CYPRESS SEMICONDUCTOR CORP	COM	232806109	1	70 SH		DEFINED	5	70	

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CYTEC INDS INC	COM	232820100	1718	74223 SH		DEFINED	6,7,8	74223		
CYTEC INDS INC	COM	232820100	25	1097 SH		DEFINED	5	1097		
CYTOGEN CORP	COM	232824102	59	21981 SH		DEFINED	6,7,8	21981		
CYTOGEN CORP	COM	232824102	6	2181 SH		DEFINED	5	2181		
CYTYC CORP	COM	232946103	3627	135300 SH		DEFINED	6,7,8	135300		
D + K HEALTHCARE RES INC	EQUITY	232861104	6227	130000 SH		DEFINED	2		130000	
D R HORTON INC COM	EQUITY	23331A109	9482	454578 SH		Sole	3	363102		91476
DAI EI INC	ADR	233798206	16	8000 SH		DEFINED	6,7,8	8000		
DAISYTEK INTL CORP	COM	234053106	55	4812 SH		DEFINED	6,7,8	4812		
DAISYTEK INTL CORP	COM	234053106	5	431 SH		DEFINED	5	431		
DAKTRONICS INC	COM	234264109	34	3872 SH		DEFINED	6,7,8	3872		
DAKTRONICS INC	COM	234264109	3	384 SH		DEFINED	5	384		
DAL-TILE INTL INC	COM	23426R108	345	22422 SH		DEFINED	6,7,8	22422		
DAL-TILE INTL INC	COM	23426R108	23	1520 SH		DEFINED	5	1520		
DANA CORP	EQUITY	235811106	37	2,400 SH		DEFINED	1		2,400	
DANA CORP	COM	235811106	975	62500 SH		DEFINED	6,7,8	62500		
DANA CORP	COM	235811106	7	440 SH		DEFINED	5	440		
DANA CORP	EQUITY	235811106	5273	345800 SH		DEFINED	2		345800	
DANAHER CORP	EQUITY	235851102	113	2,400 SH		DEFINED	1		2,400	
DANAHER CORP DEL	COM	235851102	2842	60240 SH		DEFINED	6,7,8	60240		
DANAHER CORP DEL	COM	235851102	20	430 SH		DEFINED	5	430		
DARDEN RESTAURANTS INC	EQUITY	237194105	50	1,900 SH		DEFINED	1		1,900	
DARDEN RESTAURANTS INC	COM	237194105	2775	105720 SH		DEFINED	6,7,8	105720		
DARDEN RESTAURANTS INC	COM	237194105	23	870 SH		DEFINED	5	870		
DATASCOPE CORP	COM	238113104	128	3305 SH		DEFINED	6,7,8	3305		
DATASCOPE CORP	COM	238113104	13	324 SH		DEFINED	5	324		
DATASTREAM SYS INC	COM	238124101	14	4606 SH		DEFINED	6,7,8	4606		
DATASTREAM SYS INC	COM	238124101	1	454 SH		DEFINED	5	454		
DDI CORP	COM	233162106	173	22021 SH		DEFINED	6,7,8	22021		
DDI CORP	COM	233162106	9	1166 SH		DEFINED	5	1166		
DEAN FOODS CO	COM	242361103	2446	52889 SH		DEFINED	6,7,8	52889		
DEAN FOODS CO	COM	242361103	45	972 SH		DEFINED	5	972		
DEB SHOPS INC	COM	242728103	26	1275 SH		DEFINED	6,7,8	1275		
DEB SHOPS INC	COM	242728103	2	115 SH		DEFINED	5	115		
DECODE GENETICS INC	COM	243586104	54	8693 SH		DEFINED	6,7,8	8693		
DECODE GENETICS INC	COM	243586104	5	858 SH		DEFINED	5	858		
DEERE & CO	EQUITY	244199105	147	3,900 SH		DEFINED	1		3,900	
DEERE & CO	COM	244199105	3734	99280 SH		DEFINED	6,7,8	99280		
DEERE & CO	COM	244199105	26	700 SH		DEFINED	5	700		
DEERE + CO	EQUITY	244199105	8401	223025 SH		DEFINED	2		223025	
DEL MONTE FOODS CO	COM	24522P103	57	7389 SH		DEFINED	6,7,8	7389		
DEL MONTE FOODS CO	COM	24522P103	5	701 SH		DEFINED	5	701		
DELIAS CORP	CL A	24688Q101	46	8562 SH		DEFINED	6,7,8	8562		

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DELIAS CORP	CL A	24688Q101	4	760 SH		DEFINED	5	760		
DELIAS CORP	EQUITY	24688Q101	2271	287500 SH		DEFINED	2		287500	
DELL COMPUTER CORP	COM	247025109	22270	1201822 SH		DEFINED	6,7,8	1201822		
DELL COMPUTER CORP	COM	247025109	159	8590 SH		DEFINED	5	8590		
DELL COMPUTER CORP	EQUITY	247025109	6178	317200 SH		DEFINED	2		317200	
DELL COMPUTER CORP.	EQUITY	247025109	6409	345,860 SH		DEFINED	1		345,860	
DELPHI AUTOMOTIVE SYS CORP	COM	247126105	2781	236670 SH		DEFINED	6,7,8	236670		
DELPHI AUTOMOTIVE SYS CORP	COM	247126105	20	1670 SH		DEFINED	5	1670		
DELPHI FINL GROUP INC	CL A	247131105	138	4082 SH		DEFINED	6,7,8	4082		
DELPHI FINL GROUP INC	CL A	247131105	12	366 SH		DEFINED	5	366		
DELTA & PINE LD CO	COM	247357106	166	9766 SH		DEFINED	6,7,8	9766		
DELTA & PINE LD CO	COM	247357106	15	897 SH		DEFINED	5	897		
DELTA AIR LINES INC DEL	COM	247361108	1372	52050 SH		DEFINED	6,7,8	52050		
DELTA AIR LINES INC DEL	COM	247361108	10	370 SH		DEFINED	5	370		
Delta Airlines	CORPBOND	247361YF9	4201	5,000,000 PRN		DEFINED	4		5,000,000	
DELTA AIRLINES INC.	EQUITY	247361108	53	2,000 SH		DEFINED	1		2,000	
DELTAGEN INC	COM	24783R103	22	3112 SH		DEFINED	6,7,8	3112		
DELTAGEN INC	COM	24783R103	2	307 SH		DEFINED	5	307		
DELTIC TIMBER CORP	COM	247850100	79	3121 SH		DEFINED	6,7,8	3121		
DELTIC TIMBER CORP	COM	247850100	7	279 SH		DEFINED	5	279		
DELUXE CHECK PRINTERS	EQUITY	248019101	41	1,200 SH		DEFINED	1		1,200	
DELUXE CORP	COM	248019101	3565	103220 SH		DEFINED	6,7,8	103220		
DELUXE CORP	COM	248019101	7	210 SH		DEFINED	5	210		
DENBURY RES INC	COMNEW	247916208	39	4721 SH		DEFINED	6,7,8	4721		
DENBURY RES INC	NEWCOM	247916208	4	469 SH		DEFINED	5	469		
DENDREON CORP	COM	24823Q107	37	4330 SH		DEFINED	6,7,8	4330		
DENDREON CORP	COM	24823Q107	4	430 SH		DEFINED	5	430		
DENDRITE INTL INC	COM	248239105	66	8329 SH		DEFINED	6,7,8	8329		
DENDRITE INTL INC	COM	248239105	7	827 SH		DEFINED	5	827		
DENTSPLY INTL INC NEW	COM	249030107	2784	60600 SH		DEFINED	6,7,8	60600		
DENTSPLY INTL INC NEW	EQUITY	249030107	7976	174100 SH		DEFINED	2		174100	
DEPPHI AUTOMOTIVE SYSTEMS	EQUITY	247126105	109	9,300 SH		DEFINED	1		9,300	
DETROIT EDISON CO	EQUITY	233331107	1920	44,600 SH		DEFINED	1		44,600	
DEUTSCHE TELEKOM AG -SPON ADR	EQUITY	251566105	7334	473,160 SH		DEFINED	1		473,160	
DEVELOPERS DIVERS REALTY CRP	EQUITY	251591103	465	25,900 SH		DEFINED	1		25,900	
DEVELOPERS DIVERS RLTY COM	EQUITY	251591103	15004	835900 SH		Sole	3	742500		93400
DEVELOPERS DIVERSIFIED RLTY CO	COM	251591103	282	15721 SH		DEFINED	6,7,8	15721		
DEVELOPERS DIVERSIFIED RLTY CO	COM	251591103	25	1368 SH		DEFINED	5	1368		
DEVON ENERGY	EQUITY	251799102	17	500 SH		DEFINED	2		500	
DEVON ENERGY CORP	EQUITY	25179M103	848	24,652 SH		DEFINED	1		24,652	
DEVON ENERGY CORP NEW	COM	25179M103	1882	54710 SH		DEFINED	6,7,8	54710		
DEVON ENERGY CORP NEW	COM	25179M103	13	390 SH		DEFINED	5	390		
DEVON ENERGY CORPORATION NEW	EQUITY	25179M103	3308	105200 SH		DEFINED	2		105200	

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DEVRY INC DEL	COM	251893103	2933	81700 SH		DEFINED	6,7,8	81700		
DEVRY INC DEL COM	EQUITY	251893103	42374	1180336 SH		Sole	3	1146636		33700
DIAGNOSTIC PRODS										
CORP	COM	252450101	253	6001 SH		DEFINED	6,7,8	6001		
DIAGNOSTIC PRODS										
CORP	COM	252450101	24	575 SH		DEFINED	5	575		
DIAL CORP NEW	COM	25247D101	2307	139394 SH		DEFINED	6,7,8	139394		
DIAL CORP NEW	COM	25247D101	43	2581 SH		DEFINED	5	2581		
DIAMOND OFFSHORE										
DRILLING INC	EQUITY	25271C102	6361	167900 SH		DEFINED	2		167900	
DIAMONDCLUSTER INTL										
INC	CL A	25278P106	231	23421 SH		DEFINED	6,7,8	23421		
DIAMONDCLUSTER INTL										
INC	CL A	25278P106	8	763 SH		DEFINED	5	763		
DIANON SYS INC	COM	252826102	74	1466 SH		DEFINED	6,7,8	1466		
DIANON SYS INC	COM	252826102	7	145 SH		DEFINED	5	145		
DIEBOLD INC	COM	253651103	3197	83900 SH		DEFINED	6,7,8	83900		
DIGENE CORP	EQUITY	253752109	6935	277400 SH		Sole	3	277400		
DIGENE CORP	COM	253752109	77	3090 SH		DEFINED	6,7,8	3090		
DIGENE CORP	COM	253752109	8	307 SH		DEFINED	5	307		
DIGEX INC DEL	CL A	253756100	21	6196 SH		DEFINED	6,7,8	6196		
DIGEX INC DEL	CL A	253756100	2	615 SH		DEFINED	5	615		
DIGIMARC CORP	COM	253807101	39	2810 SH		DEFINED	6,7,8	2810		
DIGIMARC CORP	COM	253807101	4	279 SH		DEFINED	5	279		
DIGITAL GENERATION										
SYS INC	COM	253921100	14	10004 SH		DEFINED	6,7,8	10004		
DIGITAL GENERATION										
SYS INC	COM	253921100	1	993 SH		DEFINED	5	993		
DIGITAL INSIGHT										
CORP	COM	25385P106	84	7278 SH		DEFINED	6,7,8	7278		
DIGITAL INSIGHT										
CORP	COM	25385P106	8	722 SH		DEFINED	5	722		
DIGITAL LIGHTWAVE										
INC	COM	253855100	35	3588 SH		DEFINED	6,7,8	3588		
DIGITAL LIGHTWAVE										
INC	COM	253855100	3	356 SH		DEFINED	5	356		
DIGITALTHINK INC	COM	25388M100	43	5517 SH		DEFINED	6,7,8	5517		
DIGITALTHINK INC	COM	25388M100	4	547 SH		DEFINED	5	547		
DIGITAS INC	COM	25388K104	6	2444 SH		DEFINED	6,7,8	2444		
DIGITAS INC	COM	25388K104	1	243 SH		DEFINED	5	243		
DILLARDS INC	CL A	254067101	738	56033 SH		DEFINED	6,7,8	56033		
DILLARDS INC	CL A	254067101	26	1970 SH		DEFINED	5	1970		
DILLARDS INC - CL A	EQUITY	254067101	18	1,400 SH		DEFINED	1		1,400	
DIME BANCORP INC										
NEW	COM	25429Q102	5289	134500 SH		DEFINED	6,7,8	134500		
DIME CMNTY										
BANCSHARES	COM	253922108	110	4360 SH		DEFINED	6,7,8	4360		
DIME CMNTY										
BANCSHARES	COM	253922108	10	390 SH		DEFINED	5	390		
DIMON INC	COM	254394109	75	13058 SH		DEFINED	6,7,8	13058		
DIMON INC	COM	254394109	7	1169 SH		DEFINED	5	1169		
DIONEX CORP	COM	254546104	145	5730 SH		DEFINED	6,7,8	5730		
DIONEX CORP	COM	254546104	13	531 SH		DEFINED	5	531		
DIRECT FOCUS INC	COM	254931108	168	8460 SH		DEFINED	6,7,8	8460		
DIRECT FOCUS INC	COM	254931108	16	810 SH		DEFINED	5	810		
DISCOUNT AUTO PTS										
INC	COM	254642101	36	2620 SH		DEFINED	6,7,8	2620		
DISCOUNT AUTO PTS										
INC	COM	254642101	3	235 SH		DEFINED	5	235		

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DISNEY COMPANY WALT	EQUITY COM	254687106	646	34,700 SH		DEFINED	1		34,700
DISNEY WALT CO	DISNEY COM	254687106	21180	1137478 SH		DEFINED	6,7,8	1137478	
DISNEY WALT CO DISTRIBUCION Y SERVICIO ADR	DISNEY	254687106	168	9030 SH		DEFINED	5	9030	
DITECH COMMUNICATIONS CORP	EQUITY COM	254753106	459	41,000 SH		DEFINED	1		41,000
DITECH COMMUNICATIONS CORP	COM	25500M103	31	7448 SH		DEFINED	6,7,8	7448	
DITECH COMMUNICATIONS CORP	COM	25500M103	3	667 SH		DEFINED	5	667	
DIVERSA CORP	EQUITY COM	255064107	514	54,713 SH		DEFINED	1		54,713
DIVERSA CORP	COM	255064107	142	15130 SH		DEFINED	6,7,8	15130	
DIVERSA CORP	COM	255064107	7	707 SH		DEFINED	5	707	
DIVINE INC	CL A	255402109	17	28002 SH		DEFINED	6,7,8	28002	
DIVINE INC	CL A	255402109	2	2710 SH		DEFINED	5	2710	
DMC STRATEX NETWORKS INC	COM	23322L106	113	21878 SH		DEFINED	6,7,8	21878	
DMC STRATEX NETWORKS INC	COM	23322L106	11	2226 SH		DEFINED	5	2226	
DOBSON COMMUNICATIONS CORP	CL A	256069105	72	6965 SH		DEFINED	6,7,8	6965	
DOBSON COMMUNICATIONS CORP	CL A	256069105	7	660 SH		DEFINED	5	660	
DOCENT INC	COM	25608L106	21	10357 SH		DEFINED	6,7,8	10357	
DOCENT INC	COM	25608L106	2	1028 SH		DEFINED	5	1028	
DOCUMENTUM INC	COM	256159104	87	10674 SH		DEFINED	6,7,8	10674	
DOCUMENTUM INC	COM	256159104	9	1059 SH		DEFINED	5	1059	
DOLE FOOD INC	COM	256605106	1683	78636 SH		DEFINED	6,7,8	78636	
DOLE FOOD INC	COM	256605106	25	1145 SH		DEFINED	5	1145	
DOLLAR GEN CORP	COM	256669102	1635	139750 SH		DEFINED	6,7,8	139750	
DOLLAR GEN CORP	COM	256669102	12	990 SH		DEFINED	5	990	
DOLLAR GENERAL	EQUITY	256669102	64	5,481 SH		DEFINED	1		5,481
DOLLAR THRIFTY AUTOMOTIVE GP	COM	256743105	70	7062 SH		DEFINED	6,7,8	7062	
DOLLAR THRIFTY AUTOMOTIVE GP	COM	256743105	6	632 SH		DEFINED	5	632	
DOLLAR TREE STORES INC	EQUITY	256747106	24218	1,282,080 SH		DEFINED	1		1,282,080
DOLLAR TREE STORES INC	COM	256747106	2464	131400 SH		DEFINED	6,7,8	131400	
Dominion	EQUITY	2574U109	1757	29,600 SH		DEFINED	4		29,600
DOMINION RES INC VA NEW	COM	25746U109	7834	132000 SH		DEFINED	6,7,8	132000	
DOMINION RES INC VA NEW	COM	25746U109	44	740 SH		DEFINED	5	740	
DOMINION RES INC VA NEW	EQUITY	25746U109	6847	140800 SH		DEFINED	2		140800
DOMINION RES INC/VA	EQUITY	257470104	72	1210 SH		DEFINED	2		1210
DOMINION RESOURCES INC	EQUITY	25746U109	248	4,179 SH		DEFINED	1		4,179
DONALDSON INC	COM	257651109	1830	63500 SH		DEFINED	6,7,8	63500	
DONALDSON INC	COM	257651109	31	1063 SH		DEFINED	5	1063	
DONNA KARAN INTL INC	COM	257826107	5	500 SH		DEFINED	6,7,8	500	
DONNA KARAN INTL INC	COM	257826107	0	45 SH		DEFINED	5	45	
DONNELLEY R R & SONS	EQUITY	257867101	51	1,900 SH		DEFINED	1		1,900
DONNELLEY R R & SONS CO	COM	257867101	1344	49690 SH		DEFINED	6,7,8	49690	
DONNELLEY R R & SONS CO	COM	257867101	9	350 SH		DEFINED	5	350	
DORAL FINL CORP	COM	25811P100	366	9445 SH		DEFINED	6,7,8	9445	
DORAL FINL CORP	COM	25811P100	39	1017 SH		DEFINED	5	1017	

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DORAL FINL CORP COM	EQUITY	25811P100	37298	961300 SH		Sole	3	944500		16800
DOVER CORP	COM	260003108	3514	116720 SH		DEFINED	6,7,8	116720		
DOVER CORP	COM	260003108	37	1240 SH		DEFINED	5	1240		
DOVER CORP.	EQUITY	260003108	102	3,400 SH		DEFINED	1		3,400	
DOVER DOWNS ENTMT INC	COM	260086103	63	5057 SH		DEFINED	6,7,8	5057		
DOVER DOWNS ENTMT INC	COM	260086103	6	456 SH		DEFINED	5	456		
DOW CHEM CO	COM	260543103	13087	399482 SH		DEFINED	6,7,8	399482		
DOW CHEM CO	COM	260543103	88	2675 SH		DEFINED	5	2675		
DOW CHEM CO	EQUITY	260543103	9228	280200 SH		DEFINED	2		280200	
DOW CHEM CO COM	EQUITY	260543103	2080	63500 SH		Sole	3	63500		
Dow Chemical	EQUITY	260543103	1310	40,000 SH		DEFINED	4		40,000	
DOW CHEMICAL CORP	EQUITY	260543103	489	14,927 SH		DEFINED	1		14,927	
DOW JONES & CO INC	COM	260561105	1657	36470 SH		DEFINED	6,7,8	36470		
DOW JONES & CO INC	COM	260561105	12	260 SH		DEFINED	5	260		
DOW JONES & CO.	EQUITY	260561105	278	6,130 SH		DEFINED	1		6,130	
DOWNEY FINL CORP	COM	261018105	274	6199 SH		DEFINED	6,7,8	6199		
DOWNEY FINL CORP	COM	261018105	24	538 SH		DEFINED	5	538		
DPL INC	COM	233293109	3607	148300 SH		DEFINED	6,7,8	148300		
DQE INC	COM	23329J104	2393	124366 SH		DEFINED	6,7,8	124366		
DQE INC	COM	23329J104	45	2353 SH		DEFINED	5	2353		
DQE INC.	EQUITY	23329J104	3082	160,200 SH		DEFINED	1		160,200	
DRESS BARN INC	COM	261570105	98	4381 SH		DEFINED	6,7,8	4381		
DRESS BARN INC	COM	261570105	9	392 SH		DEFINED	5	392		
DREYERS GRAND ICE CREAM INC	COM	261878102	1111	38253 SH		DEFINED	6,7,8	38253		
DREYERS GRAND ICE CREAM INC	COM	261878102	16	538 SH		DEFINED	5	538		
DRIL-QUIP INC	COM	262037104	26	1761 SH		DEFINED	6,7,8	1761		
DRIL-QUIP INC	COM	262037104	3	175 SH		DEFINED	5	175		
DRS TECHNOLOGIES INC	COM	23330X100	120	3441 SH		DEFINED	6,7,8	3441		
DRS TECHNOLOGIES INC	COM	23330X100	12	336 SH		DEFINED	5	336		
DSP GROUP INC	COM	23332B106	941	47188 SH		DEFINED	6,7,8	47188		
DSP GROUP INC	COM	23332B106	13	664 SH		DEFINED	5	664		
DST SYS INC DEL	COM	233326107	6211	143600 SH		DEFINED	6,7,8	143600		
DTE ENERGY CO	COM	233331107	3077	71470 SH		DEFINED	6,7,8	71470		
DTE ENERGY CO	COM	233331107	21	490 SH		DEFINED	5	490		
DTE Energy Company	EQUITY	233331107	9147	210,000 SH		DEFINED	4		210,000	
DU PONT E I DE NEMOURS & CO	COM	263534109	18041	480850 SH		DEFINED	6,7,8	480850		
DU PONT E I DE NEMOURS & CO	COM	263534109	117	3110 SH		DEFINED	5	3110		
DU PONT E I DE NEMOURS + CO	EQUITY	263534109	4031	107444 SH		DEFINED	2		107444	
DU PONT E.I. DE NEMOURS	EQUITY	263534109	649	17,300 SH		DEFINED	1		17,300	
DUANE READE INC	COM	263578106	569	18976 SH		DEFINED	6,7,8	18976		
DUANE READE INC	COM	263578106	8	279 SH		DEFINED	5	279		
DUANE READE INC COM	EQUITY	263578106	15909	530300 SH		Sole	3	522700		7600
DUKE ENERGY CORP	EQUITY	264399106	484	12,800 SH		DEFINED	1		12,800	

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DUKE ENERGY CORP	COM	264399106	12559	331810 SH		DEFINED	6,7,8	331810		
DUKE ENERGY CORP	COM	264399106	87	2300 SH		DEFINED	5	2300		
DUKE REALTY CORP	EQUITY	264411505	9543	402830 SH		Sole	3	352684		50146
DUN & BRADSTREET CORP DEL NEW	COM	26483E100	3174	113350 SH		DEFINED	6,7,8	113350		
DUPONT PHOTOMASKS INC	COM	26613X101	71	2560 SH		DEFINED	6,7,8	2560		
DUPONT PHOTOMASKS INC	COM	26613X101	4	136 SH		DEFINED	5	136		
DURA AUTOMOTIVE SYSTEMS CORP	CL A	265903104	31	4309 SH		DEFINED	6,7,8	4309		
DURA AUTOMOTIVE SYSTEMS CORP	CL A	265903104	3	386 SH		DEFINED	5	386		
DURAMED PHARMACEUTICALS INC	COM	266354109	122	6025 SH		DEFINED	6,7,8	6025		
DURAMED PHARMACEUTICALS INC	COM	266354109	12	598 SH		DEFINED	5	598		
DURASWITCH INDUSTRIES INC	COM NEW	266905207	13	1328 SH		DEFINED	6,7,8	1328		
DURASWITCH INDUSTRIES INC	COM NEW	266905207	1	129 SH		DEFINED	5	129		
DURATEK INC	EQUITY	26658Q102	1334	230,000 SH		DEFINED	1		230,000	
DURECT CORP	COM	266605104	52	5374 SH		DEFINED	6,7,8	5374		
DURECT CORP	COM	266605104	5	533 SH		DEFINED	5	533		
DUSA PHARMACEUTICALS INC	COM	266898105	40	3906 SH		DEFINED	6,7,8	3906		
DUSA PHARMACEUTICALS INC	COM	266898105	4	388 SH		DEFINED	5	388		
DVI INC	COM	233343102	65	3827 SH		DEFINED	6,7,8	3827		
DVI INC	COM	233343102	6	343 SH		DEFINED	5	343		
DYAX CORP	COM	26746E103	53	5482 SH		DEFINED	6,7,8	5482		
DYAX CORP	COM	26746E103	5	541 SH		DEFINED	5	541		
DYCOM INDS INC	COM	267475101	729	62828 SH		DEFINED	6,7,8	62828		
DYCOM INDS INC	COM	267475101	14	1196 SH		DEFINED	5	1196		
DYNACQ INTL INC	PAR \$.001 COM	267919306	18	1196 SH		DEFINED	6,7,8	1196		
DYNACQ INTL INC	PAR \$.001	267919306	2	119 SH		DEFINED	5	119		
DYNEGY INC	EQUITY	26816Q101	187	5,400 SH		DEFINED	1		5,400	
DYNEGY INC NEW	CL A	26816Q101	4828	139337 SH		DEFINED	6,7,8	139337		
DYNEGY INC NEW	CL A	26816Q101	34	970 SH		DEFINED	5	970		
DYNEGY INC NEW	EQUITY	26816Q101	5075	143099 SH		DEFINED	2		143099	
E M C CORP MASS	COM	268648102	12946	1101770 SH		DEFINED	6,7,8	1101770		
E M C CORP MASS	COM	268648102	99	8440 SH		DEFINED	5	8440		
E PIPHANY INC	COM	26881V100	74	17516 SH		DEFINED	6,7,8	17516		
E PIPHANY INC	COM	26881V100	7	1738 SH		DEFINED	5	1738		
E TRADE GROUP INC	COM	269246104	2263	374000 SH		DEFINED	6,7,8	374000		
EARTHSHELL CORP	COM	27032B100	28	12693 SH		DEFINED	6,7,8	12693		
EARTHSHELL CORP	COM	27032B100	3	1260 SH		DEFINED	5	1260		
EARTHWATCH INC	EQUITY	270324601	7	730567 SH		DEFINED	2		730566.506	
EAST WEST BANCORP INC	COM	27579R104	429	18356 SH		DEFINED	6,7,8	18356		
EAST WEST BANCORP INC	COM	27579R104	15	649 SH		DEFINED	5	649		
EASTGROUP PPTY INC	COM	277276101	109	4989 SH		DEFINED	6,7,8	4989		
EASTGROUP PPTY INC	COM	277276101	10	447 SH		DEFINED	5	447		
EASTMAN CHEM CO	COM	277432100	1183	32580 SH		DEFINED	6,7,8	32580		
EASTMAN CHEM CO	COM	277432100	8	230 SH		DEFINED	5	230		

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EASTMAN CHEMICAL	EQUITY	277432100	47	1,300 SH		DEFINED	1		1,300	
EASTMAN KODAK	EQUITY	277461109	156	4,800 SH		DEFINED	1		4,800	
EASTMAN KODAK CO	COM	277461109	4712	144840 SH		DEFINED	6,7,8	144840		
EASTMAN KODAK CO	COM	277461109	28	860 SH		DEFINED	5	860		
EASTMAN KODAK CO	EQUITY	277461109	4301	132203 SH		DEFINED	2		132203	
EATON CORP	EQUITY	278058102	71	1,200 SH		DEFINED	1		1,200	
EATON CORP	COM	278058102	2238	37800 SH		DEFINED	6,7,8	37800		
EATON CORP	COM	278058102	12	210 SH		DEFINED	5	210		
EATON VANCE CORP	NON VTG COM	278265103	4144	132200 SH		DEFINED	6,7,8	132200		
EATON VANCE CORP	NON VTG	278265103	26	840 SH		DEFINED	5	840		
EATON VANCE CORP	EQUITY	278265103	5270	168100 SH		DEFINED	2		168100	
EBAY INC	COM	278642103	397	8680 SH		DEFINED	6,7,8	8680		
EBAY INC	EQUITY	278642103	5146	90000 SH		DEFINED	2		90000	
ECHELON CORP	COM	27874N105	82	6602 SH		DEFINED	6,7,8	6602		
ECHELON CORP	COM	27874N105	8	655 SH		DEFINED	5	655		
ECHOSTAR COMMUNICATIONS CORP N	EQUITY	278762109	18279	780900 SH		DEFINED	2		780900	
ECHOSTAR COMMUNICATIONS NEW	CL A	278762109	135	5790 SH		DEFINED	6,7,8	5790		
ECLIPSYS CORP	COM	278856109	276	20715 SH		DEFINED	6,7,8	20715		
ECLIPSYS CORP	COM	278856109	16	1189 SH		DEFINED	5	1189		
ECOLAB INC	EQUITY	278865100	76	2,100 SH		DEFINED	1		2,100	
ECOLAB INC	COM	278865100	1961	53990 SH		DEFINED	6,7,8	53990		
ECOLAB INC	COM	278865100	14	380 SH		DEFINED	5	380		
EDEN BIOSCIENCE CORP	COM	279445100	83	10929 SH		DEFINED	6,7,8	10929		
EDEN BIOSCIENCE CORP	COM	279445100	4	560 SH		DEFINED	5	560		
EDISON INTERNATIONAL	EQUITY	281020107	71	5,400 SH		DEFINED	1		5,400	
EDISON INTL	COM	281020107	1812	137700 SH		DEFINED	6,7,8	137700		
EDISON INTL	COM	281020107	13	970 SH		DEFINED	5	970		
EDISON SCHOOLS INC	EQUITY	281033100	115	7,636 SH		DEFINED	1		7,636	
EDISON SCHOOLS INC	CL A	281033100	107	7082 SH		DEFINED	6,7,8	7082		
EDISON SCHOOLS INC	CL A	281033100	11	703 SH		DEFINED	5	703		
EDISON SCHOOLS INC CL A	EQUITY	281033100	20252	1341200 SH		Sole	3	1318600		22600
EDO CORP	COM	281347104	68	2349 SH		DEFINED	6,7,8	2349		
EDO CORP	COM	281347104	7	233 SH		DEFINED	5	233		
EDUCATION MGMT CORP	COM	28139T101	175	5765 SH		DEFINED	6,7,8	5765		
EDUCATION MGMT CORP	COM	28139T101	17	552 SH		DEFINED	5	552		
EDUCATION MGMT CORP COM	EQUITY	28139T101	29565	973800 SH		Sole	3	964000		9800
EDWARDS AG INC	COM	281760108	3304	94100 SH		DEFINED	6,7,8	94100		
EDWARDS LIFESCIENCES CORP	COM	28176E108	1949	86994 SH		DEFINED	6,7,8	86994		
EDWARDS LIFESCIENCES CORP	COM	28176E108	36	1606 SH		DEFINED	5	1606		
EEX CORP	COM NEW	26842V207	14	9780 SH		DEFINED	6,7,8	9780		
EEX CORP	COM NEW	26842V207	1	876 SH		DEFINED	5	876		
EFUNDS CORP	COM	28224R101	434	26059 SH		DEFINED	6,7,8	26059		
EFUNDS CORP	COM	28224R101	21	1286 SH		DEFINED	5	1286		

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EGL INC	COM	268484102	579	65301 SH		DEFINED	6,7,8	65301	
EGL INC	COM	268484102	9	963 SH		DEFINED	5	963	
EL PASO CORP	EQUITY	28336L109	2732	80684 SH		DEFINED	2		80684
EL PASO CORP	COM	28336L109	8943	215231 SH		DEFINED	6,7,8	215231	
EL PASO CORP	COM	28336L109	63	1517 SH		DEFINED	5	1517	
EL PASO CORPORATION	EQUITY	28336L109	476	11,451 SH		DEFINED	1		11,451
EL PASO ELEC CO	COM NEW	283677854	212	16154 SH		DEFINED	6,7,8	16154	
EL PASO ELEC CO	COM NEW	283677854	19	1407 SH		DEFINED	5	1407	
ELAN CORP PLC - ADR	EQUITY	284131208	11517	237,710 SH		DEFINED	1		237,710
ELAN CORP PLC - B WARRANTS	EQUITY	284131802	7600	200,000 SH		DEFINED	1		200,000
ELAN CORP PLC -WTS CL-A ADR	EQUITY	284131703	12000	200,000 SH		DEFINED	1		200,000
ELAN PLC	ADR	284131208	4201	86715 SH		DEFINED	6,7,8	86715	
ELANTEC SEMICONDUCTOR INC	COM	284155108	146	6375 SH		DEFINED	6,7,8	6375	
ELANTEC SEMICONDUCTOR INC	COM	284155108	14	613 SH		DEFINED	5	613	
ELCOR CORP	COM	284443108	129	6014 SH		DEFINED	6,7,8	6014	
ELCOR CORP	COM	284443108	12	541 SH		DEFINED	5	541	
ELECTRO RENT CORP	COM	285218103	57	4517 SH		DEFINED	6,7,8	4517	
ELECTRO RENT CORP	COM	285218103	5	404 SH		DEFINED	5	404	
ELECTRO SCIENTIFIC INDS	COM	285229100	168	7664 SH		DEFINED	6,7,8	7664	
ELECTRO SCIENTIFIC INDS	COM	285229100	16	741 SH		DEFINED	5	741	
ELECTROGLAS INC	COM	285324109	77	6210 SH		DEFINED	6,7,8	6210	
ELECTROGLAS INC	COM	285324109	7	592 SH		DEFINED	5	592	
ELECTRONIC ARTS	EQUITY	285512109	16372	343500 SH		DEFINED	2		343500
ELECTRONIC ARTS INC	COM	285512109	7244	158610 SH		DEFINED	6,7,8	158610	
ELECTRONIC DATA SYS NEW	COM	285661104	16445	285600 SH		DEFINED	6,7,8	285600	
ELECTRONIC DATA SYS NEW	COM	285661104	116	2020 SH		DEFINED	5	2020	
ELECTRONIC DATA SYS NW COM	EQUITY	285661104	2015	35000 SH		Sole	3	35000	
ELECTRONIC DATA SYSTEMS	EQUITY	285661104	684	11,880 SH		DEFINED	1		11,880
ELECTRONICS BOUTIQUE HLDGS CP	COM	286045109	67	2468 SH		DEFINED	6,7,8	2468	
ELECTRONICS BOUTIQUE HLDGS CP	COM	286045109	7	265 SH		DEFINED	5	265	
ELECTRONICS BOUTIQUE HLDG COM	EQUITY	286045109	14930	554000 SH		Sole	3	554000	
ELECTRONICS FOR IMAGING INC	COM	286082102	269	16548 SH		DEFINED	6,7,8	16548	
ELECTRONICS FOR IMAGING INC	COM	286082102	24	1461 SH		DEFINED	5	1461	
ELIZABETH ARDEN INC	COM	28660G106	34	2661 SH		DEFINED	6,7,8	2661	
ELIZABETH ARDEN INC	COM	28660G106	3	264 SH		DEFINED	5	264	
ELIZABETH ARDEN INC	EQUITY	28660G106	1552	125200 SH		DEFINED	2		125200
EMBARCADERO TECHNOLOGIES INC	COM	290787100	68	8611 SH		DEFINED	6,7,8	8611	
EMBARCADERO TECHNOLOGIES INC	COM	290787100	2	253 SH		DEFINED	5	253	
Embotelladora Andina -ADR 'B'	EQUITY	29081P303	322	38,300 SH		DEFINED	1		38,300
EMBRAER AIRCRAFT CORP ADR	EQUITY	29081M102	181	14,190 SH		DEFINED	1		14,190
EMBRAER EMPRESA BRASILEIRA DE	EQUITY	29081M102	2641	211500 SH		DEFINED	2		221500
EMBRAER-EMPRESA BRASILEIRA DE	SP ADR PFD SHS	29081M102	0	0 SH		DEFINED	6,7,8	0	
EMBRATEL PARTICIPACOES - ADR	EQUITY	29081N100	92	33,000 SH		DEFINED	1		33,000

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EMC Corp / Mass	EQUITY	268648102	646	55,000 SH		DEFINED	4		55,000	
EMC CORP MASS	EQUITY	268648102	139	11060 SH		DEFINED	2		11060	
EMC CORPORATION	EQUITY	268648102	3785	322,160 SH		DEFINED	1		322,160	
EMCOR GROUP INC	COM	29084Q100	89	2791 SH		DEFINED	6,7,8	2791		
EMCOR GROUP INC	COM	29084Q100	9	290 SH		DEFINED	5	290		
EMCORE CORP	COM	290846104	53	6197 SH		DEFINED	6,7,8	6197		
EMCORE CORP	COM	290846104	5	615 SH		DEFINED	5	615		
EMERSON ELEC	EQUITY	029101104	35	750 SH		DEFINED	2		750	
Emerson Elec Co	EQUITY	291011104	2353	50,000 SH		DEFINED	4		50,000	
EMERSON ELEC CO	COM	291011104	11534	245091 SH		DEFINED	6,7,8	245091		
EMERSON ELEC CO	COM	291011104	109	2310 SH		DEFINED	5	2310		
EMERSON ELEC CO	EQUITY	291011104	3126	66419 SH		DEFINED	2		66419	
EMERSON ELECTRIC	EQUITY	291011104	355	7,550 SH		DEFINED	1		7,550	
EMEX CORP	COM	291206100	24	3641 SH		DEFINED	6,7,8	3641		
EMEX CORP	COM	291206100	2	361 SH		DEFINED	5	361		
EMISPHERE TECHNOLOGIES INC	COM	291345106	92	4801 SH		DEFINED	6,7,8	4801		
EMISPHERE TECHNOLOGIES INC	COM	291345106	8	430 SH		DEFINED	5	430		
EMMIS COMMUNICATIONS CORP	CL A	291525103	799	55400 SH		DEFINED	6,7,8	55400		
EMPIRE DIST ELEC CO	COM	291641108	114	5539 SH		DEFINED	6,7,8	5539		
EMPIRE DIST ELEC CO	COM	291641108	10	496 SH		DEFINED	5	496		
EMPIRE DISTRICT ELECTRIC CO	EQUITY	291641108	769	37,400 SH		DEFINED	1		37,400	
EMPRESA NACIONAL DE ELEC ADR	EQUITY	29244T101	709	81,892 SH		DEFINED	1		81,892	
EMULEX CORP	EQUITY	292475209	526	20000 SH		DEFINED	2		20000	
ENCOMPASS SVCS CORP	COM	29255U104	145	38278 SH		DEFINED	6,7,8	38278		
ENCOMPASS SVCS CORP	COM	29255U104	7	1796 SH		DEFINED	5	1796		
ENCORE ACQUISITION CO	COM	29255W100	34	2246 SH		DEFINED	6,7,8	2246		
ENCORE ACQUISITION CO	COM	29255W100	3	201 SH		DEFINED	5	201		
ENCORE WIRE CORP	COM	292562105	53	4118 SH		DEFINED	6,7,8	4118		
ENCORE WIRE CORP	COM	292562105	5	369 SH		DEFINED	5	369		
ENDESA S A	SPONS-ORED ADR	29258N107	153	10000 SH		DEFINED	6,7,8	10000		
ENDO PHARMACEUTICALS HLDGS INC	WT EXP 123102	29264F114	0	3251 SH		DEFINED	6,7,8	3251		
ENDO PHARMACEUTICALS HLDGS INC	COM	29264F205	57	5209 SH		DEFINED	6,7,8	5209		
ENDO PHARMACEUTICALS HLDGS INC	WT EXP 123102	29264F114	0	100 SH		DEFINED	5	100		
ENDO PHARMACEUTICALS HLDGS INC	COM	29264F205	6	517 SH		DEFINED	5	517		
ENDOCARE INC	COM	29264P104	58	3284 SH		DEFINED	6,7,8	3284		
ENDOCARE INC	COM	29264P104	6	326 SH		DEFINED	5	326		
ENDOCARE INC COM	EQUITY	29264P104	8292	472500 SH		Sole	3	472500		
ENERGEN CORP	COM	29265N108	194	8623 SH		DEFINED	6,7,8	8623		
ENERGEN CORP	COM	29265N108	17	757 SH		DEFINED	5	757		
ENERGIZER HLDGS INC	COM	29266R108	1785	107401 SH		DEFINED	6,7,8	107401		
ENERGY CONVERSION DEVICES INC	COM	292659109	59	3613 SH		DEFINED	6,7,8	3613		
ENERGY CONVERSION DEVICES INC	COM	292659109	6	359 SH		DEFINED	5	359		
ENERGY EAST CORP	COM	29266M109	2741	136300 SH		DEFINED	6,7,8	136300		

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ENERGY PARTNERS LTD	EQUITY	29270U105	2559	366600 SH		Sole	3	366600		
ENERGY PARTNERS LTD	COM	29270U105	45	6392 SH		DEFINED	6,7,8	6392		
ENERGY PARTNERS LTD	COM	29270U105	4	616 SH		DEFINED	5	616		
ENERGY PARTNERS LTD	EQUITY	29270U105	98	55900 SH		DEFINED	2		55900	
ENERSIS SA ADR	EQUITY	29274F104	123	10,065 SH		DEFINED	1		10,065	
ENGAGE INC	COM	292827102	3	13620 SH		DEFINED	6,7,8	13620		
ENGAGE INC	COM	292827102	0	1229 SH		DEFINED	5	1229		
ENGELHARD CORP	EQUITY	292845104	49	2,100 SH		DEFINED	1		2,100	
ENGELHARD CORP	COM	292845104	1872	81020 SH		DEFINED	6,7,8	81020		
ENGELHARD CORP	COM	292845104	9	390 SH		DEFINED	5	390		
ENGELHARD CORP COM	EQUITY	292845104	6958	301200 SH		Sole	3	261200		40000
ENGINEERED SUPPORT SYS INC	COM	292866100	88	1877 SH		DEFINED	6,7,8	1877		
ENGINEERED SUPPORT SYS INC	COM	292866100	9	185 SH		DEFINED	5	185		
ENRON CORP	EQUITY	293561106	555	20,400 SH		DEFINED	1		20,400	
ENRON CORP	EQUITY	293561106	14	500 SH		DEFINED	2		500	
ENRON CORP	COM	293561106	8733	320702 SH		DEFINED	6,7,8	320702		
ENRON CORP	COM	293561106	60	2220 SH		DEFINED	5	2220		
ENSCO INTL INC	COM	26874Q100	2377	162600 SH		DEFINED	6,7,8	162600		
ENTEGRIS INC	COM	29362U104	88	11158 SH		DEFINED	6,7,8	11158		
ENTEGRIS INC	COM	29362U104	8	1057 SH		DEFINED	5	1057		
ENTERASYS NETWORKS INC	COM	293637104	1431	221800 SH		DEFINED	6,7,8	221800		
ENTERASYS NETWORKS INC COM	EQUITY	293637104	10770	1669800 SH		Sole	3	1386700		283100
ENTERCOM COMMUNICATIONS CORP	CL A	293639100	1802	53000 SH		DEFINED	6,7,8	53000		
ENTERGY CORP	EQUITY	29364G103	132	3,700 SH		DEFINED	1		3,700	
ENTERGY CORP NEW	COM	29364G103	5033	141530 SH		DEFINED	6,7,8	141530		
ENTERGY CORP NEW	COM	29364G103	23	660 SH		DEFINED	5	660		
ENTERTAINMENT PPTYS TR	COM SH BEN INT	29380T105	78	4628 SH		DEFINED	6,7,8	4628		
ENTERTAINMENT PPTYS TR	COM SH BEN INT	29380T105	7	414 SH		DEFINED	5	414		
ENTRADE INC	EQUITY	29382L993	2957	16150 SH		DEFINED	2		161250	
ENTREMED INC	COM	29382F103	38	4323 SH		DEFINED	6,7,8	4323		
ENTREMED INC	COM	29382F103	4	429 SH		DEFINED	5	429		
ENTRUST INC	COM	293848107	38	13311 SH		DEFINED	6,7,8	13311		
ENTRUST INC	COM	293848107	4	1321 SH		DEFINED	5	1321		
ENZO BIOCHEM INC	COM	294100102	105	6171 SH		DEFINED	6,7,8	6171		
ENZO BIOCHEM INC	COM	294100102	10	612 SH		DEFINED	5	612		
ENZON INC	COM	293904108	291	5705 SH		DEFINED	6,7,8	5705		
ENZON INC	EQUITY	293904108	4644	90000 SH		DEFINED	2		90000	
EOG RES INC	COM	26875P101	2455	84870 SH		DEFINED	6,7,8	84870		
EOG RES INC	COM	26875P101	10	350 SH		DEFINED	5	350		
EOG RESOURCES INC	EQUITY	26875P101	55	1,900 SH		DEFINED	1		1,900	
EPICEDGE INC	COM	29426X102	1	2628 SH		DEFINED	6,7,8	2628		
EPICEDGE INC	COM	29426X102	0	96 SH		DEFINED	5	96		
EPIQ SYS INC	COM	26882D109	42	1646 SH		DEFINED	6,7,8	1646		

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EPIQ SYS INC	COM	26882D109	4	163 SH		DEFINED	5	163		
EQUIFAX INC	COM	294429105	1326	60550 SH		DEFINED	6,7,8	60550		
EQUIFAX INC	COM	294429105	9	430 SH		DEFINED	5	430		
EQUIFAX INC.	EQUITY	294429105	53	2,400 SH		DEFINED	1		2,400	
EQUITABLE RES INC	COM	294549100	2905	96800 SH		DEFINED	6,7,8	96800		
EQUITY INNS INC	COM	294703103	83	11577 SH		DEFINED	6,7,8	11577		
EQUITY INNS INC	COM	294703103	7	1037 SH		DEFINED	5	1037		
EQUITY OFFICE PPTYS TR	EQUITY	294741103	2624	82000 SH		DEFINED	2		82000	
EQUITY OFFICE PPTYS TR COM	EQUITY	294741103	87738	2741822 SH		Sole	3	2411920		329902
EQUITY OFFICE PROPERTIES TRUST	EQUITY	294741103	11200	350,000 SH		DEFINED	1		350,000	
EQUITY ONE	COM	294752100	5	386 SH		DEFINED	6,7,8	386		
EQUITY ONE	COM	294752100	0	35 SH		DEFINED	5	35		
EQUITY RESIDENT PPTYS SH BEN I	EQUITY	29476L107	52986	907300 SH		Sole	3	799500		107800
EQUITY RESIDENTIAL PPTYS TR	BEN INT	29476L107	1121	19200 SH		DEFINED	6,7,8	19200		
EQUITY RESIDENTIAL PPTYS TR	EQUITY	29476L107	193	5700 SH		DEFINED	2		5700	
ERICSSON L M TEL CO	ADR CL B SEK 10	294821400	297	85000 SH		DEFINED	6,7,8	85000		
ERICSSON L M TEL CO	ADR CL B SEK 10	294821400	62	17840 SH		DEFINED	6,7,8	17840		
ESCO TECHNOLOGIES INC	COM	296315104	83	3347 SH		DEFINED	6,7,8	3347		
ESCO TECHNOLOGIES INC	COM	296315104	8	303 SH		DEFINED	5	303		
ESPEED INC	CL A	296643109	131	30081 SH		DEFINED	6,7,8	30081		
ESPEED INC	CL A	296643109	2	442 SH		DEFINED	5	442		
ESPERION THERAPEUTICS COM	EQUITY	29664R106	1572	211000 SH		Sole	3	211000		
ESPERION THERAPEUTICS INC	COM	29664R106	43	5746 SH		DEFINED	6,7,8	5746		
ESPERION THERAPEUTICS INC	COM	29664R106	4	570 SH		DEFINED	5	570		
ESS TECHNOLOGY INC	COM	269151106	96	9388 SH		DEFINED	6,7,8	9388		
ESS TECHNOLOGY INC	COM	269151106	9	841 SH		DEFINED	5	841		
ESSEX PPTY TR INC	COM	297178105	216	4397 SH		DEFINED	6,7,8	4397		
ESSEX PPTY TR INC	COM	297178105	19	394 SH		DEFINED	5	394		
ESSEX PPTY TR INC COM	EQUITY	297178105	7684	156500 SH		Sole	3	136700		19800
ESTERLINE TECHNOLOGIES CORP	COM	297425100	103	6493 SH		DEFINED	6,7,8	6493		
ESTERLINE TECHNOLOGIES CORP	COM	297425100	9	581 SH		DEFINED	5	581		
ETHAN ALLEN INTERIORS INC	COM	297602104	132	4800 SH		DEFINED	6,7,8	4800		
EVEREST RE GROUP LTD	EQUITY	G3223R108	17112	264,480 SH		DEFINED	1		264,480	
EVEREST RE GROUP LTD	COM	G3223R108	3494	54000 SH		DEFINED	6,7,8	54000		
EVEREST RE GROUP LTD COM	EQUITY	G3223R108	91622	1416100 SH		Sole	3	1350500		65600
EVERGREEN RES INC	COM	299900308	159	4673 SH		DEFINED	6,7,8	4673		
EVERGREEN RES INC	NO PAR COM	299900308	16	464 SH		DEFINED	5	464		
EVOLVE SOFTWARE INC.	EQUITY	30049P104	384	1,239,564 SH		DEFINED	1		1,239,564	
EXACT SCIENCES CORP	COM	30063P105	11	1140 SH		DEFINED	6,7,8	1140		
EXACT SCIENCES CORP	COM	30063P105	1	113 SH		DEFINED	5	113		
EXAR CORP	COM	300645108	452	26105 SH		DEFINED	6,7,8	26105		
EXAR CORP	COM	300645108	18	1024 SH		DEFINED	5	1024		
EXCEL TECHNOLOGY INC	COM	30067T103	38	2395 SH		DEFINED	6,7,8	2395		

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EXCEL TECHNOLOGY INC	COM	30067T103	4	238 SH		DEFINED	5	238	
EXE TECHNOLOGIES INC	COM	301504106	18	8982 SH		DEFINED	6,7,8	8982	
EXE TECHNOLOGIES INC	COM	301504106	2	869 SH		DEFINED	5	869	
EXELIXIS INC	COM	30161Q104	111	9667 SH		DEFINED	6,7,8	9667	
EXELIXIS INC	COM	30161Q104	11	954 SH		DEFINED	5	954	
EXELON CORP	COM	30161N101	6926	155282 SH		DEFINED	6,7,8	155282	
EXELON CORP	COM	30161N101	43	960 SH		DEFINED	5	960	
EXELON CORPORATION	EQUITY	30161N101	237	5,312 SH		DEFINED	1		5,312
EXIDE TECHNOLOGIES	COM	302051107	30	8000 SH		DEFINED	6,7,8	8000	
EXIDE TECHNOLOGIES	COM	302051107	3	716 SH		DEFINED	5	716	
EXODUS COMMUNICATIONS INC	COM	302088109	0	10760 SH		DEFINED	6,7,8	10760	
EXPEDITORS INTL WASH INC	COM	302130109	2888	61000 SH		DEFINED	6,7,8	61000	
EXPRESS SCRIPTS INC	COM	302182100	6227	112200 SH		DEFINED	6,7,8	112200	
EXPRESS SCRIPTS INC	COM	302182100	23	420 SH		DEFINED	5	420	
EXTENDED STAY AMER INC	COM	30224P101	1573	108700 SH		DEFINED	6,7,8	108700	
EXTENSITY INC	COM	302255104	12	4283 SH		DEFINED	6,7,8	4283	
EXTENSITY INC	COM	302255104	1	414 SH		DEFINED	5	414	
EXTREME NETWORKS INC	EQUITY	30226D106	23749	1446267 SH		DEFINED	2		1446267
EXXON MOBIL CORP	EQUITY	3021G112	193	28000 SH		DEFINED	2		28000
Exxon Mobil Corp	EQUITY	30231G102	2399	60,892 SH		DEFINED	4		60,892
EXXON MOBIL CORP	COM	30231G102	129386	3283920 SH		DEFINED	6,7,8	3283920	
EXXON MOBIL CORP	COM	30231G102	810	20560 SH		DEFINED	5	20560	
EXXON MOBIL CORPORATIONS	EQUITY COM	30231G102	46123	1,170,622 SH		DEFINED	1		1,170,622
F M C CORP	NEW COM	302491303	643	13120 SH		DEFINED	6,7,8	13120	
F M C CORP	NEW	302491303	4	90 SH		DEFINED	5	90	
F Y I INC	COM	302712104	141	3756 SH		DEFINED	6,7,8	3756	
F Y I INC	COM	302712104	14	373 SH		DEFINED	5	373	
F&M BANCORP MD	COM	302367107	91	3466 SH		DEFINED	6,7,8	3466	
F&M BANCORP MD	COM	302367107	8	310 SH		DEFINED	5	310	
F5 NETWORKS INC	COM	315616102	44	4755 SH		DEFINED	6,7,8	4755	
F5 NETWORKS INC	COM	315616102	5	512 SH		DEFINED	5	512	
FACTORY 2-U INC	COM	303072102	51	3624 SH		DEFINED	6,7,8	3624	
FACTORY 2-U INC	COM	303072102	5	360 SH		DEFINED	5	360	
FACTSET RESH SYS INC	COM	303075105	140	5783 SH		DEFINED	6,7,8	5783	
FACTSET RESH SYS INC	COM	303075105	14	574 SH		DEFINED	5	574	
FAIR ISAAC & CO INC	COM	303250104	237	5008 SH		DEFINED	6,7,8	5008	
FAIR ISAAC & CO INC	COM	303250104	23	487 SH		DEFINED	5	487	
FAIRCHILD CORP	CL A	303698104	14	3993 SH		DEFINED	6,7,8	3993	
FAIRCHILD CORP	CL A	303698104	1	357 SH		DEFINED	5	357	
FAIRCHILD SEMICONDUCTOR INTL	CL A	303726103	1140	71000 SH		DEFINED	6,7,8	71000	
FAIRCHILD SEMICONDUCTOR INTL	CL A	303726103	13	830 SH		DEFINED	5	830	
FALCONSTOR SOFTWARE INC	COM	306137100	32	3692 SH		DEFINED	6,7,8	3692	
FALCONSTOR SOFTWARE INC	COM	306137100	3	366 SH		DEFINED	5	366	

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FAMILY DLR STORES INC	COM	307000109	1999	72640 SH		DEFINED	6,7,8	72640		
FAMILY DLR STORES INC	COM	307000109	14	510 SH		DEFINED	5	510		
FAMILY DOLLAR STORES	EQUITY	307000109	77	2,800 SH		DEFINED	1			2,800
FARMER BROS CO	COM	307675108	58	265 SH		DEFINED	6,7,8	265		
FARMER BROS CO	COM	307675108	5	24 SH		DEFINED	5	24		
FARMERS CAP BK CORP	COM	309562106	82	2189 SH		DEFINED	6,7,8	2189		
FARMERS CAP BK CORP	COM	309562106	7	196 SH		DEFINED	5	196		
FASTENAL CO	COM	311900104	2530	44400 SH		DEFINED	6,7,8	44400		
FBL FINL GROUP INC	CL A	30239F106	61	3654 SH		DEFINED	6,7,8	3654		
FBL FINL GROUP INC	CL A	30239F106	5	327 SH		DEFINED	5	327		
FBR ASSET INVT CORP	COM	30241E303	100	4325 SH		DEFINED	6,7,8	4325		
FED NATL MTG CO	EQUITY	313586109	1680	20,980 SH		DEFINED	1			20,980
FEDDERS CORP	COM	313135105	30	7761 SH		DEFINED	6,7,8	7761		
FEDDERS CORP	COM	313135105	3	695 SH		DEFINED	5	695		
FEDERAL AGRIC MTG CORP	CL C	313148306	76	2288 SH		DEFINED	6,7,8	2288		
FEDERAL AGRIC MTG CORP	CL C	313148306	8	227 SH		DEFINED	5	227		
FEDERAL HOME LN MTG CORP	COM	313400301	25705	395462 SH		DEFINED	6,7,8	395462		
FEDERAL HOME LN MTG CORP	COM	313400301	235	3610 SH		DEFINED	5	3610		
FEDERAL HOME LOAN MTG CORP.	EQUITY	313400301	22808	350,890 SH		DEFINED	1			350,890
FEDERAL MOGUL CORP	COM	313549107	13	19311 SH		DEFINED	6,7,8	19311		
FEDERAL MOGUL CORP	COM	313549107	1	1729 SH		DEFINED	5	1729		
FEDERAL NATL MTG ASSN	EQUITY	313586109	32	400 SH		DEFINED	1			400
FEDERAL NATL MTG ASSN	COM	313586109	44492	555737 SH		DEFINED	6,7,8	555737		
FEDERAL NATL MTG ASSN	COM	313586109	363	4530 SH		DEFINED	5	4530		
FEDERAL NATL MTG ASSN	EQUITY	313586109	7965	100000 SH		DEFINED	2			100000
FEDERAL NATL MTG ASSN	EQUITY	31359MDF7	2332	840000 SH		DEFINED	2			840000
FEDERAL REALTY INVT TR	SH BEN INT NEW	313747206	243	11048 SH		DEFINED	6,7,8	11048		
FEDERAL REALTY INVT TR	SH BEN INT NEW	313747206	21	973 SH		DEFINED	5	973		
FEDERAL SIGNAL CORP	COM	313855108	1231	69809 SH		DEFINED	6,7,8	69809		
FEDERAL SIGNAL CORP	COM	313855108	22	1241 SH		DEFINED	5	1241		
FEDERATED DEPARTMENT STORES	EQUITY	31410H101	93	3,300 SH		DEFINED	1			3,300
FEDERATED DEPT STORES INC DEL	COM	31410H101	4372	155020 SH		DEFINED	6,7,8	155020		
FEDERATED DEPT STORES INC DEL	COM	31410H101	31	1110 SH		DEFINED	5	1110		
FEDERATED INVS INC PA	CL B	314211103	811	27400 SH		DEFINED	6,7,8	27400		
FEDERATED INVS INC PA	EQUITY	314211103	3256	110000 SH		DEFINED	2			110000
FEDEX CORP	COM	31428X106	4771	129810 SH		DEFINED	6,7,8	129810		
FEDEX CORP	COM	31428X106	34	920 SH		DEFINED	5	920		
FEDEX CORPORATION	EQUITY	31428X106	184	5,000 SH		DEFINED	1			5,000
FEI CO	COM	30241L109	902	41458 SH		DEFINED	6,7,8	41458		
FEI CO	COM	30241L109	9	423 SH		DEFINED	5	423		
FELCOR LODGING TR INC	COM	31430F101	127	9425 SH		DEFINED	6,7,8	9425		
FELCOR LODGING TR INC	COM	31430F101	11	814 SH		DEFINED	5	814		
FERRO CORP	COM	315405100	1130	48733 SH		DEFINED	6,7,8	48733		

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FERRO CORP FHLMC	COM CORP	315405100	18	769 SH		DEFINED	5	769		
FHLMC	BOND	3134A3RE8	2038	2,000,000 PRN		DEFINED	4		2,000,000	
FHLMC	CORP BOND	3134A3T48	4670	4,500,000 PRN		DEFINED	4		4,500,000	
FIBERCORE INC	COM	31563B109	21	8917 SH		DEFINED	6,7,8	8917		
FIBERCORE INC	COM	31563B109	2	885 SH		DEFINED	5	885		
FIDELITY BANKSHARES INC NEW	COM	31604Q107	60	4529 SH		DEFINED	6,7,8	4529		
FIDELITY BANKSHARES INC NEW	COM	31604Q107	6	424 SH		DEFINED	5	424		
FIDELITY NATL FINL INC	COM	316326107	3539	131600 SH		DEFINED	6,7,8	131600		
FIFTH THIRD BANCORP	COM	316773100	14956	243259 SH		DEFINED	6,7,8	243259		
FIFTH THIRD BANCORP	COM	316773100	105	1714 SH		DEFINED	5	1714		
FIFTH THIRD BANK	EQUITY	316773100	591	9,614 SH		DEFINED	1		9,614	
FILENET CORP	COM	316869106	101	10072 SH		DEFINED	6,7,8	10072		
FILENET CORP	COM	316869106	10	994 SH		DEFINED	5	994		
FINANCIAL FED CORP	COM	317492106	671	27376 SH		DEFINED	6,7,8	27376		
FINANCIAL FED CORP	COM	317492106	7	297 SH		DEFINED	5	297		
FINANCIAL FED CORP COM	EQUITY	317492106	6223	254000 SH		Sole	3	254000		
FINANCIAL INSTNS INC	COM	317585404	58	2495 SH		DEFINED	6,7,8	2495		
FINANCIAL INSTNS INC	COM	317585404	5	233 SH		DEFINED	5	233		
FINISH LINE INC	CL A	317923100	59	5464 SH		DEFINED	6,7,8	5464		
FINISH LINE INC	CL A	317923100	5	489 SH		DEFINED	5	489		
FINOVA GROUP INC	COM	317928109	19	16894 SH		DEFINED	6,7,8	16894		
FINOVA GROUP INC	COM	317928109	2	1546 SH		DEFINED	5	1546		
FIRST AMERN CORP CALIF	COM	318522307	429	21195 SH		DEFINED	6,7,8	21195		
FIRST AMERN CORP CALIF	COM	318522307	37	1848 SH		DEFINED	5	1848		
FIRST BANCORP N C	COM	318910106	49	2062 SH		DEFINED	6,7,8	2062		
FIRST BANCORP N C	COM	318910106	4	185 SH		DEFINED	5	185		
FIRST BANCORP P R	COM	318672102	163	6298 SH		DEFINED	6,7,8	6298		
FIRST BANCORP P R	COM	318672102	15	573 SH		DEFINED	5	573		
FIRST BKS AMER INC	COM	31928N103	8	248 SH		DEFINED	6,7,8	248		
FIRST BKS AMER INC	COM	31928N103	1	22 SH		DEFINED	5	22		
FIRST BUSEY CORP	COM	319383105	50	2520 SH		DEFINED	6,7,8	2520		
FIRST BUSEY CORP	COM	319383105	5	250 SH		DEFINED	5	250		
FIRST CHARTER CORP	COM	319439105	163	9969 SH		DEFINED	6,7,8	9969		
FIRST CHARTER CORP	COM	319439105	14	843 SH		DEFINED	5	843		
FIRST CMNTY BANCSHARES INC NEV	COM	31983A103	78	2460 SH		DEFINED	6,7,8	2460		
FIRST CMNTY BANCSHARES INC NEV	COM	31983A103	7	226 SH		DEFINED	5	226		
FIRST COMWLTH FINL CORP PA	COM	319829107	225	18308 SH		DEFINED	6,7,8	18308		
FIRST COMWLTH FINL CORP PA	COM	319829107	20	1590 SH		DEFINED	5	1590		
FIRST CONSULTING GROUP INC	COM	31986R103	46	5165 SH		DEFINED	6,7,8	5165		
FIRST CONSULTING GROUP INC	COM	31986R103	4	477 SH		DEFINED	5	477		
FIRST CTZNS BANCSHARES INC N C	CL A	31946M103	158	1902 SH		DEFINED	6,7,8	1902		
FIRST CTZNS BANCSHARES INC N C	CL A	31946M103	13	160 SH		DEFINED	5	160		
FIRST DATA CORP	EQUITY	319963104	461	7,910 SH		DEFINED	1		7,910	

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FIRST DATA CORP	COM	319963104	13647	234240 SH		DEFINED	6,7,8	234240	
FIRST DATA CORP	COM	319963104	131	2240 SH		DEFINED	5	2240	
FIRST DATA CORP	EQUITY	319963104	138	2000 SH		DEFINED	2		2000
FIRST DATA CORP COM	EQUITY	319963104	897	15400 SH		Sole	3	15400	
FIRST ESSEX BANCORP INC	COM	320103104	53	2009 SH		DEFINED	6,7,8	2009	
FIRST ESSEX BANCORP INC	COM	320103104	5	180 SH		DEFINED	5	180	
FIRST FED CAP CORP	COM	319960100	71	4763 SH		DEFINED	6,7,8	4763	
FIRST FED CAP CORP	COM	319960100	6	426 SH		DEFINED	5	426	
FIRST FINL BANCORP OH	COM	320209109	179	11547 SH		DEFINED	6,7,8	11547	
FIRST FINL BANCORP OH	COM	320209109	15	984 SH		DEFINED	5	984	
FIRST FINL BANKSHARES	COM	32020R109	100	3390 SH		DEFINED	6,7,8	3390	
FIRST FINL BANKSHARES	COM	32020R109	9	304 SH		DEFINED	5	304	
FIRST FINL CORP IND	COM	320218100	84	2104 SH		DEFINED	6,7,8	2104	
FIRST FINL CORP IND	COM	320218100	8	188 SH		DEFINED	5	188	
FIRST FINL HLDGS INC	COM	320239106	96	4198 SH		DEFINED	6,7,8	4198	
FIRST FINL HLDGS INC	COM	320239106	9	376 SH		DEFINED	5	376	
FIRST HEALTH GROUP CORP	COM	320960107	3358	114300 SH		DEFINED	6,7,8	114300	
FIRST HORIZON PHARMACE COM	EQUITY	32051K106	6848	263100 SH		Sole	3	263100	
FIRST HORIZON PHARMACEUTICAL	COM	32051K106	59	2283 SH		DEFINED	6,7,8	2283	
FIRST HORIZON PHARMACEUTICAL	COM	32051K106	8	302 SH		DEFINED	5	302	
FIRST IND CORP	COM	32054R108	61	2955 SH		DEFINED	6,7,8	2955	
FIRST IND CORP	COM	32054R108	5	265 SH		DEFINED	5	265	
FIRST INDUSTRIAL REALTY TR	EQUITY	32054K103	5100	170,000 SH		DEFINED	1		170,000
FIRST INDUSTRIAL REALTY TRUST	COM	32054K103	372	12400 SH		DEFINED	6,7,8	12400	
FIRST INDUSTRIAL REALTY TRUST	COM	32054K103	32	1080 SH		DEFINED	5	1080	
FIRST INDUSTRIAL RLTY COM	EQUITY	32054K103	14157	471900 SH		Sole	3	430000	41900
FIRST MERCHANTS CORP	COM	320817109	78	3390 SH		DEFINED	6,7,8	3390	
FIRST MERCHANTS CORP	COM	320817109	7	303 SH		DEFINED	5	303	
FIRST MIDWEST BANCORP DEL	COM	320867104	427	12637 SH		DEFINED	6,7,8	12637	
FIRST MIDWEST BANCORP DEL	COM	320867104	37	1082 SH		DEFINED	5	1082	
FIRST NIAGARA FINL GROUP INC	COM	33582U100	48	3052 SH		DEFINED	6,7,8	3052	
FIRST NIAGARA FINL GROUP INC	COM	33582U100	4	273 SH		DEFINED	5	273	
FIRST PL FINL CORP	COM	33610T109	69	4833 SH		DEFINED	6,7,8	4833	
FIRST PL FINL CORP	COM	33610T109	6	433 SH		DEFINED	5	433	
FIRST REP BK SAN FRANCISCO	COM	336158100	76	3316 SH		DEFINED	6,7,8	3316	
FIRST REP BK SAN FRANCISCO	COM	336158100	7	299 SH		DEFINED	5	299	
First Security	CORP BOND	33620VAE2	2538	2,500,000 PRN		DEFINED	4		2,500,000
FIRST SENTINEL BANCORP INC	COM	33640T103	99	8413 SH		DEFINED	6,7,8	8413	
FIRST SENTINEL BANCORP INC	COM	33640T103	8	713 SH		DEFINED	5	713	
FIRST TENN NATL CORP	COM	337162101	6394	172800 SH		DEFINED	6,7,8	172800	
FIRST TENN NATL CORP	EQUITY	337162101	3651	100000 SH		DEFINED	2		100000
First Union	CORP BOND	337363AE5	3024	3,000,000 PRN		DEFINED	4		3,000,000
FIRST VA BANKS INC	COM	337477103	2478	54100 SH		DEFINED	6,7,8	54100	

FIRSTENERGY CORP	COM	337932107	3899	108470	SH	DEFINED	6,7,8	108470	
FIRSTENERGY CORP	COM	337932107	24	670	SH	DEFINED	5	670	
FIRSTENERGY CORPORATION	EQUITY	337932107	133	3,700	SH	DEFINED	1		3,700
FIRSTFED FINL CORP	COM	337907109	141	5426	SH	DEFINED	6,7,8	5426	
FIRSTFED FINL CORP	COM	337907109	12	466	SH	DEFINED	5	466	
FIRSTMERIT CORP	COM	337915102	2352	100200	SH	DEFINED	6,7,8	100200	
FIRSTSERVICE CORP SUB VTG SH	EQUITY	33761N109	5413	242100	SH	Sole	3	242100	
FISERV INC	EQUITY	337738108	104	3,050	SH	DEFINED	1		3,050
FISERV INC	COM	337738108	2835	83110	SH	DEFINED	6,7,8	83110	
FISERV INC	COM	337738108	19	555	SH	DEFINED	5	555	
FISERV INC COM	EQUITY	337738108	19915	582300	SH	Sole	3	509512	72787
FISHER COMMUNICATIONS INC	COM	337756209	64	1236	SH	DEFINED	6,7,8	1236	
FISHER COMMUNICATIONS INC	COM	337756209	6	115	SH	DEFINED	5	115	
FISHER SCIENTIFIC INTL INC	COM NEW	338032204	407	16009	SH	DEFINED	6,7,8	16009	
FISHER SCIENTIFIC INTL INC	COM NEW	338032204	37	1466	SH	DEFINED	5	1466	
FLAGSTAR BANCORP INC	COM	337930101	48	2071	SH	DEFINED	6,7,8	2071	
FLAGSTAR BANCORP INC	COM	337930101	4	186	SH	DEFINED	5	186	
FLEETBOSTON FINANCIAL CORP	EQUITY	339030108	660	17,959	SH	DEFINED	1		17,959
FLEETBOSTON FINL CORP	COM	339030108	21710	598909	SH	DEFINED	6,7,8	598909	
FLEETBOSTON FINL CORP	COM	339030108	154	4259	SH	DEFINED	5	4259	
FLEETBOSTON FINL CORP	EQUITY	339030108	17661	482500	SH	DEFINED	2		482500
FLEETWOOD ENTERPRISES INC	COM	339099103	115	10291	SH	DEFINED	6,7,8	10291	
FLEETWOOD ENTERPRISES INC	COM	339099103	10	922	SH	DEFINED	5	922	
FLEMING COS INC	COM	339130106	773	26195	SH	DEFINED	6,7,8	26195	
FLEMING COS INC	COM	339130106	33	1128	SH	DEFINED	5	1128	
FLEXTRONICS INTL LTD	EQUITY	339383101	17	1000	SH	DEFINED	2		1000
FLEXTRONICS INTL LTD	ORD	Y2573F102	173	10433	SH	DEFINED	6,7,8	10433	
FLIR SYS INC	COM	302445101	123	2987	SH	DEFINED	6,7,8	2987	
FLIR SYS INC	COM	302445101	12	296	SH	DEFINED	5	296	
FLORIDA EAST COAST INDS	CL A	340632108	156	7092	SH	DEFINED	6,7,8	7092	
FLORIDA EAST COAST INDS	CL A	340632108	14	639	SH	DEFINED	5	639	
FLORIDA ROCK INDS INC	COM	341140101	175	5558	SH	DEFINED	6,7,8	5558	
FLORIDA ROCK INDS INC	COM	341140101	17	524	SH	DEFINED	5	524	
FLOW INTL CORP	COM	343468104	36	3721	SH	DEFINED	6,7,8	3721	
FLOW INTL CORP	COM	343468104	4	367	SH	DEFINED	5	367	
FLOWERS FOODS INC	COM	343498101	192	5308	SH	DEFINED	6,7,8	5308	
FLOWERS FOODS INC	COM	343498101	16	455	SH	DEFINED	5	455	
FLOWSERVE CORP	COM	34354P105	1361	68910	SH	DEFINED	6,7,8	68910	
FLOWSERVE CORP	COM	34354P105	20	1027	SH	DEFINED	5	1027	
FLUOR CORP (NEW)	EQUITY	343412102	50	1,300	SH	DEFINED	1		1,300
FLUOR CORP NEW	COM	343412102	1290	33500	SH	DEFINED	6,7,8	33500	
FLUOR CORP NEW	COM	343412102	9	240	SH	DEFINED	5	240	
FLUSHING FINL CORP	COM	343873105	54	3361	SH	DEFINED	6,7,8	3361	

FLUSHING FINL CORP	COM	343873105	5	302 SH	DEFINED	5	302	
FMC CORP	EQUITY	302491303	24	500 SH	DEFINED	1		500
FMC TECHNOLOGIES INC	COM	30249U101	73	6300 SH	DEFINED	6,7,8	6300	
FNB CORP PA	COM	302520101	194	7430 SH	DEFINED	6,7,8	7430	
FNB CORP PA	COM	302520101	18	696 SH	DEFINED	5	696	
FNMA	CORPBOND	31359MFB4	2081	2,000,000 PRN	DEFINED	4		2,000,000
FNMA	CORPBOND	31364FPJ4	2468	2,500,000 PRN	DEFINED	4		2,500,000
FOAMEX INTL INC	COM	344123104	31	5043 SH	DEFINED	6,7,8	5043	
FOAMEX INTL INC	COM	344123104	3	461 SH	DEFINED	5	461	
FOCAL COMMUNICATIONS CORP	COM	344155106	1	4435 SH	DEFINED	6,7,8	4435	
FOCAL COMMUNICATIONS CORP	COM	344155106	0	440 SH	DEFINED	5	440	
FOMENTO ECONOMICO MEX-SP ADR	EQUITY	344419106	157	5,500 SH	DEFINED	1		5,500
FOOTSTAR INC	COM	344912100	200	5767 SH	DEFINED	6,7,8	5767	
FOOTSTAR INC	COM	344912100	19	538 SH	DEFINED	5	538	
FORD MOTOR CO	EQUITY	345370100	26	1470 SH	DEFINED	2		1470
FORD MOTOR COMPANY	EQUITY	345370860	527	30,400 SH	DEFINED	1		30,400
FORD MTR CO DEL	COM PAR \$0.01	345370860	15162	873863 SH	DEFINED	6,7,8	873863	
FORD MTR CO DEL	COM PAR \$0.01	345370860	95	5451 SH	DEFINED	5	5451	
FORD MTR CO DEL	EQUITY	345370860	5764	333930 SH	DEFINED	2		333930
FOREST CITY ENTERPRISES INC	CL A	345550107	237	4931 SH	DEFINED	6,7,8	4931	
FOREST CITY ENTERPRISES INC	CL A	345550107	21	440 SH	DEFINED	5	440	
FOREST LABORATORIES-CLASS A	EQUITY	345838106	216	3,000 SH	DEFINED	1		3,000
FOREST LABS INC	COM	345838106	5373	74480 SH	DEFINED	6,7,8	74480	
FOREST LABS INC	COM	345838106	38	530 SH	DEFINED	5	530	
FOREST LABS INC	EQUITY	345838106	6729	93100 SH	DEFINED	2		93100
FOREST OIL CORP	COM PAR \$0.01	346091705	1396	56300 SH	DEFINED	6,7,8	56300	
FORRESTER RESH INC	COM	346563109	62	3712 SH	DEFINED	6,7,8	3712	
FORRESTER RESH INC	COM	346563109	6	368 SH	DEFINED	5	368	
FORTUNE BRANDS INC	EQUITY	349631101	84	2,500 SH	DEFINED	1		2,500
FORTUNE BRANDS INC	COM	349631101	2380	71050 SH	DEFINED	6,7,8	71050	
FORTUNE BRANDS INC	COM	349631101	15	460 SH	DEFINED	5	460	
FORWARD AIR CORP	COM	349853101	196	8330 SH	DEFINED	6,7,8	8330	
FORWARD AIR CORP	COM	349853101	10	432 SH	DEFINED	5	432	
FOSSIL INC	COM	349882100	57	3624 SH	DEFINED	6,7,8	3624	
FOSSIL INC	COM	349882100	6	360 SH	DEFINED	5	360	
FOURTHSTAGE TECH (APERIAN)	EQUITY	35112T107	72	111,111 SH	DEFINED	1		111,111
FOX ENTMT GROUP INC	EQUITY	35138T107	13225	688614 SH	DEFINED	2		688614
FPL GROUP INC	EQUITY	302571104	155	2,900 SH	DEFINED	1		2,900
FPL GROUP INC	COM	302571104	3983	74380 SH	DEFINED	6,7,8	74380	
FPL GROUP INC	COM	302571104	28	520 SH	DEFINED	5	520	
FRANKLIN ELEC INC	COM	353514102	88	1218 SH	DEFINED	6,7,8	1218	
FRANKLIN ELEC INC	COM	353514102	9	121 SH	DEFINED	5	121	
FRANKLIN RES INC	EQUITY	354613101	153	4,400 SH	DEFINED	1		4,400

FRANKLIN RES INC	COM	354613101	3879	111880 SH	DEFINED	6,7,8	111880	
FRANKLIN RES INC	COM	354613101	27	790 SH	DEFINED	5	790	
Freddie Mac	EQUITY	313400301	1138	17,500 SH	DEFINED	4		17,500
FREDS INC	CL A	356108100	84	3210 SH	DEFINED	6,7,8	3210	
FREDS INC	CL A	356108100	8	313 SH	DEFINED	5	313	
FREEMARKETS INC	COM	356602102	91	8585 SH	DEFINED	6,7,8	8585	
FREEMARKETS INC	COM	356602102	9	814 SH	DEFINED	5	814	
FREEPORT-MCMORAN COPPER & GOLD	EQUITY	35671D857	23	2,100 SH	DEFINED	1		2,100
FREEPORT-MCMORAN COPPER & GOLD	CL B	35671D857	944	85860 SH	DEFINED	6,7,8	85860	
FREEPORT-MCMORAN COPPER & GOLD	CL B	35671D857	5	430 SH	DEFINED	5	430	
FREMONT GEN CORP	COM	357288109	98	17990 SH	DEFINED	6,7,8	17990	
FREMONT GEN CORP	COM	357288109	9	1611 SH	DEFINED	5	1611	
FRIEDMAN BILLINGS RAMSEY GROUP	CL A	358433100	39	7617 SH	DEFINED	6,7,8	7617	
FRIEDMAN BILLINGS RAMSEY GROUP	CL A	358433100	3	682 SH	DEFINED	5	682	
FRIEDMANS INC	CL A	358438109	31	4353 SH	DEFINED	6,7,8	4353	
FRIEDMANS INC	CL A	358438109	3	390 SH	DEFINED	5	390	
FRONTIER AIRLINES INC NEW	COM	359065109	66	7945 SH	DEFINED	6,7,8	7945	
FRONTIER AIRLINES INC NEW	COM	359065109	7	788 SH	DEFINED	5	788	
FRONTIER FINL CORP WASH	COM	35907K105	142	5163 SH	DEFINED	6,7,8	5163	
FRONTIER FINL CORP WASH	COM	35907K105	13	471 SH	DEFINED	5	471	
FRONTIER OIL CORP	COM	35914P105	128	7469 SH	DEFINED	6,7,8	7469	
FRONTIER OIL CORP	COM	35914P105	12	701 SH	DEFINED	5	701	
FRONTLINE CAP GROUP	COM	35921N101	1	8952 SH	DEFINED	6,7,8	8952	
FRONTLINE CAP GROUP	COM	35921N101	0	845 SH	DEFINED	5	845	
FRONTLINE LTD	EQUITY	556105906	272	30000 SH	DEFINED	2		30000
FSI INTL INC	COM	302633102	80	8065 SH	DEFINED	6,7,8	8065	
FSI INTL INC	COM	302633102	7	722 SH	DEFINED	5	722	
FTD COM INC	CL A	30265F103	9	2331 SH	DEFINED	6,7,8	2331	
FTD COM INC	CL A	30265F103	1	231 SH	DEFINED	5	231	
FTI CONSULTING INC	COM	302941109	71	2418 SH	DEFINED	6,7,8	2418	
FTI CONSULTING INC	COM	302941109	7	240 SH	DEFINED	5	240	
FUELCELL ENERGY INC	COM	35952H106	112	7570 SH	DEFINED	6,7,8	7570	
FUELCELL ENERGY INC	COM	35952H106	11	751 SH	DEFINED	5	751	
FULLER H B CO	COM	359694106	959	20938 SH	DEFINED	6,7,8	20938	
FULLER H B CO	COM	359694106	18	387 SH	DEFINED	5	387	
FURNITURE BRANDS INTL COM	EQUITY	360921100	15175	779000 SH	Sole	3	754900	24100
FURNITURE BRANDS INTL INC	COM	360921100	1648	84575 SH	DEFINED	6,7,8	84575	
FURNITURE BRANDS INTL INC	COM	360921100	27	1365 SH	DEFINED	5	1365	
FUTURELINK CORP	EQUITY	36114Q307	161	97142 SH	DEFINED	2		97,142.09
G & K SVCS INC	CL A	361268105	171	6456 SH	DEFINED	6,7,8	6456	
G & K SVCS INC	CL A	361268105	15	558 SH	DEFINED	5	558	
G A P INC	EQUITY	364760108	65	4780 SH	DEFINED	2		4780
GABELLI ASSET MGMT INC	CL A	36239Y102	55	1489 SH	DEFINED	6,7,8	1489	

GABELLI ASSET MGMT INC	CL A	36239Y102	5	148 SH	DEFINED	5	148	
GABLES RESIDENTIAL TR	SH BEN INT	362418105	231	7524 SH	DEFINED	6,7,8	7524	
GABLES RESIDENTIAL TR	SH BEN INT	362418105	20	653 SH	DEFINED	5	653	
Gables Residential Trust	EQUITY	362418105	767	25,000 SH	DEFINED	4		25,000
GALEN HOLDINGS - ADR	EQUITY	363240102	7395	193,575 SH	DEFINED	1		193,575
GALLAGHER A.J.	EQUITY	363576109	16411	484,807 SH	DEFINED	1		484,807
GALLAGHER ARTHUR J & CO	COM	363576109	3199	94500 SH	DEFINED	6,7,8	94500	
GANNETT INC	COM	364730101	12200	202960 SH	DEFINED	6,7,8	202960	
GANNETT INC	COM	364730101	111	1850 SH	DEFINED	5	1850	
GANNETT PUBLISHING	EQUITY	364730101	264	4,400 SH	DEFINED	1		4,400
GAP INC	EQUITY	364760108	171	14,350 SH	DEFINED	1		14,350
GAP INC DEL	COM	364760108	4343	363400 SH	DEFINED	6,7,8	363400	
GAP INC DEL	COM	364760108	31	2560 SH	DEFINED	5	2560	
GARAN INC	COM	364802108	40	1147 SH	DEFINED	6,7,8	1147	
GARAN INC	COM	364802108	4	103 SH	DEFINED	5	103	
GARDNER DENVER INC	COM	365558105	102	4577 SH	DEFINED	6,7,8	4577	
GARDNER DENVER INC	COM	365558105	9	410 SH	DEFINED	5	410	
GARTNER INC	COM	366651107	206	22777 SH	DEFINED	6,7,8	22777	
GARTNER INC	CL B	366651206	884	101600 SH	DEFINED	6,7,8	101600	
GARTNER INC	COM	366651107	19	2148 SH	DEFINED	5	2148	
Gateway	EQUITY	367626108	273	50,000 SH	DEFINED	4		50,000
GATEWAY INC	EQUITY	367626108	29	5,400 SH	DEFINED	1		5,400
GATEWAY INC	COM	367626108	744	136570 SH	DEFINED	6,7,8	136570	
GATEWAY INC	COM	367626108	5	960 SH	DEFINED	5	960	
GATX	EQUITY	361448103	3280	97500 SH	DEFINED	2		97500
GATX CORP	COM	361448103	1911	56800 SH	DEFINED	6,7,8	56800	
GAYLORD ENTMT CO NEW	COM	367905106	137	6818 SH	DEFINED	6,7,8	6818	
GAYLORD ENTMT CO NEW	COM	367905106	12	591 SH	DEFINED	5	591	
GBC BANCORP CALIF	COM	361475106	78	2495 SH	DEFINED	6,7,8	2495	
GBC BANCORP CALIF	COM	361475106	7	223 SH	DEFINED	5	223	
GEMSTAR-TV GUIDE INTL INC	EQUITY	36866W106	5198	263,730 SH	DEFINED	1		263,730
GEMSTAR-TV GUIDE INTL INC	COM	36866W106	154	7790 SH	DEFINED	6,7,8	7790	
GENAISSANCE PHARMACEUTICALS	COM	36867W105	20	5167 SH	DEFINED	6,7,8	5167	
GENAISSANCE PHARMACEUTICALS	COM	36867W105	2	510 SH	DEFINED	5	510	
GenAmerica Capital I 8.525%	CORPBOND	36867NAA3	3059	3,000,000 PRN	DEFINED	4		3,000,000
GENCORP INC	COM	368682100	111	9801 SH	DEFINED	6,7,8	9801	
GENCORP INC	COM	368682100	10	878 SH	DEFINED	5	878	
GENE LOGIC INC	COM	368689105	99	7491 SH	DEFINED	6,7,8	7491	
GENE LOGIC INC	COM	368689105	10	743 SH	DEFINED	5	743	
GENELABS TECHNOLOGIES INC	COM	368706107	21	11509 SH	DEFINED	6,7,8	11509	
GENELABS TECHNOLOGIES INC	COM	368706107	2	1142 SH	DEFINED	5	1142	
GENENCOR INTL INC	COM	368709101	28	2804 SH	DEFINED	6,7,8	2804	
GENENCOR INTL INC	COM	368709101	3	278 SH	DEFINED	5	278	

GENENTECH INC	EQUITY	368710406	59	1,340	SH	DEFINED	1		1,340
GENENTECH INC	COM NEW	368710406	671	15250	SH	DEFINED	6,7,8	15250	
GENENTECH INC	COM NEW	368710406	9	200	SH	DEFINED	5	200	
GENENTECH INC	EQUITY	368710406	7940	178825	SH	DEFINED	2		178825
GENERAL CABLE CORP DEL NEW	COM	369300108	99	10034	SH	DEFINED	6,7,8	10034	
GENERAL CABLE CORP DEL NEW	COM	369300108	9	920	SH	DEFINED	5	920	
GENERAL COMMUNICATION CL A	EQUITY	369385109	18119	1497400	SH	Sole	3	1497400	
GENERAL COMMUNICATION INC	CL A	369385109	130	10750	SH	DEFINED	6,7,8	10750	
GENERAL COMMUNICATION INC	CL A	369385109	13	1054	SH	DEFINED	5	1054	
General Dynamics	EQUITY	369550108	3003	34,000	SH	DEFINED	4		34,000
GENERAL DYNAMICS CORP	EQUITY	369550108	347	3,930	SH	DEFINED	1		3,930
GENERAL DYNAMICS CORP	COM	369550108	7501	84930	SH	DEFINED	6,7,8	84930	
GENERAL DYNAMICS CORP	COM	369550108	53	600	SH	DEFINED	5	600	
GENERAL DYNAMICS CORP COM	EQUITY	369550108	3533	40000	SH	Sole	3	40000	
General Elec Co	EQUITY	369604103	3162	85,000	SH	DEFINED	4		85,000
GENERAL ELEC CO	COM	369604103	188138	5057475	SH	DEFINED	6,7,8	5057475	
GENERAL ELEC CO	COM	369604103	1426	38320	SH	DEFINED	5	38320	
GENERAL ELEC CO	EQUITY	369604103	346659	931620	SH	DEFINED	2		931620
GENERAL ELECTRIC	EQUITY	369604103	87815	2,360,615	SH	DEFINED	1		2,360,615
GENERAL GROWTH PTYS	EQUITY	370021107	29446	846900	SH	Sole	3	744000	102900
GENERAL MILLS INC	EQUITY	370334104	214	4,700	SH	DEFINED	1		4,700
GENERAL MLS INC	COM	370334104	5473	120280	SH	DEFINED	6,7,8	120280	
GENERAL MLS INC	COM	370334104	39	850	SH	DEFINED	5	850	
GENERAL MOTORS	EQUITY	370442105	390	9,100	SH	DEFINED	1		9,100
General Motors	CORPBOND	370442AV7	7162	7,500,000	PRN	DEFINED	4		7,500,000
GENERAL MTRS CORP	COM	370442105	11238	261950	SH	DEFINED	6,7,8	261950	
GENERAL MTRS CORP	COM	370442105	70	1630	SH	DEFINED	5	1630	
GENERAL MTRS CORP	EQUITY	370442105	12107	664200	SH	DEFINED	2		664200
GENERAL PUBLIC UTILITY	EQUITY	36225X100	7931	196,500	SH	DEFINED	1		196,500
GENERAL SEMICONDUCTOR INC	COM	370787103	97	10071	SH	DEFINED	6,7,8	10071	
GENERAL SEMICONDUCTOR INC	COM	370787103	10	999	SH	DEFINED	5	999	
GENESCO INC	COM	371532102	159	9763	SH	DEFINED	6,7,8	9763	
GENESCO INC	COM	371532102	10	616	SH	DEFINED	5	616	
GENESISINTERMEDIA INC	COM	37184Y105	10	3378	SH	DEFINED	6,7,8	3378	
GENESISINTERMEDIA INC	COM	37184Y105	1	335	SH	DEFINED	5	335	
GENLYTE GROUP INC	COM	372302109	107	3705	SH	DEFINED	6,7,8	3705	
GENLYTE GROUP INC	COM	372302109	10	335	SH	DEFINED	5	335	
GENOME THERAPEUTICS CORP	COM	372430108	37	6370	SH	DEFINED	6,7,8	6370	
GENOME THERAPEUTICS CORP	COM	372430108	4	632	SH	DEFINED	5	632	
GENRAD INC	COM	372447102	29	8972	SH	DEFINED	6,7,8	8972	
GENRAD INC	COM	372447102	3	803	SH	DEFINED	5	803	
GENSTAR THERAPEUTICS CORP	COM	37248D105	9	3247	SH	DEFINED	6,7,8	3247	
GENSTAR THERAPEUTICS CORP	COM	37248D105	1	320	SH	DEFINED	5	320	

GENTA INC	EQUITY	37245M207	8956	865300	SH	Sole	3	844700	20600
GENTA INC	COM NEW	37245M207	58	5622	SH	DEFINED	6,7,8	5622	
GENTA INC	COM NEW	37245M207	6	558	SH	DEFINED	5	558	
GENTEK INC	COM	37245X104	62	19209	SH	DEFINED	6,7,8	19209	
GENTEK INC	COM	37245X104	0	115	SH	DEFINED	5	115	
GENTEX CORP	COM	371901109	2248	94110	SH	DEFINED	6,7,8	94110	
GENTIVA HEALTH SERVICES INC	COM	37247A102	90	4994	SH	DEFINED	6,7,8	4994	
GENTIVA HEALTH SERVICES INC	COM	37247A102	9	496	SH	DEFINED	5	496	
GENUINE PARTS CO	COM	372460105	2317	72740	SH	DEFINED	6,7,8	72740	
GENUINE PARTS CO	COM	372460105	16	510	SH	DEFINED	5	510	
GENUINE PARTS CO	EQUITY	372460105	6487	203596	SH	DEFINED	2		203596
GENUINE PARTS CO.	EQUITY	372460105	89	2,800	SH	DEFINED	1		2,800
GENUITY INC	CL A	37248E103	69	44082	SH	DEFINED	6,7,8	44082	
GENUITY INC	CL A	37248E103	7	4257	SH	DEFINED	5	4257	
GENVEC INC	EQUITY	37246C109	178	101800	SH	DEFINED	2		101800
GENVEC INC	EQUITY	37246C109	89	1575	SH	DEFINED	2		1575
GENZYME CORP	COM GENL DIV	372917104	10519	231600	SH	DEFINED	6,7,8	231600	
GENZYME CORP	COM-MOLECULAR	372917500	33	4276	SH	DEFINED	6,7,8	4276	
GENZYME CORP	COM BIOSURGERY	372917708	42	10781	SH	DEFINED	6,7,8	10781	
GENZYME CORP	COM-MOLECULAR	372917500	3	422	SH	DEFINED	5	422	
GENZYME CORP	COM BIOSURGERY	372917708	4	965	SH	DEFINED	5	965	
GENZYME CORP	EQUITY	372917708	7	1608	SH	DEFINED	2		1608
GENZYME TRANSGENICS CORP	COM	37246E105	22	5731	SH	DEFINED	6,7,8	5731	
GENZYME TRANSGENICS CORP	COM	37246E105	2	569	SH	DEFINED	5	569	
GEORGIA GULF CORP	COM PAR \$0.01	373200203	336	20883	SH	DEFINED	6,7,8	20883	
GEORGIA GULF CORP	COM PAR \$0.01	373200203	11	680	SH	DEFINED	5	680	
GEORGIA PAC CORP	COM GA PAC GRP	373298108	3268	113521	SH	DEFINED	6,7,8	113521	
GEORGIA PAC CORP	COM-TIMBER GRP	373298702	3419	94400	SH	DEFINED	6,7,8	94400	
GEORGIA PAC CORP	COM GA PAC GRP	373298108	19	672	SH	DEFINED	5	672	
GEORGIA PAC CORP	EQUITY	373298108	21125	733225	SH	DEFINED	2		733225
Georgia Pacific	CORPBOND	373298BJ6	4650	5,000,000	PRN	DEFINED	4		5,000,000
GEORGIA-PAC (GEORGIA-PAC GP)	EQUITY	373298108	108	3,757	SH	DEFINED	1		3,757
GERBER SCIENTIFIC INC	COM	373730100	61	5825	SH	DEFINED	6,7,8	5825	
GERBER SCIENTIFIC INC	COM	373730100	5	522	SH	DEFINED	5	522	
GERMAN AMERN BANCORP	COM	373865104	46	2824	SH	DEFINED	6,7,8	2824	
GERMAN AMERN BANCORP	COM	373865104	4	253	SH	DEFINED	5	253	
GERON CORP	COM	374163103	53	5504	SH	DEFINED	6,7,8	5504	
GERON CORP	COM	374163103	5	546	SH	DEFINED	5	546	
GETTY IMAGES INC	COM	374276103	306	27721	SH	DEFINED	6,7,8	27721	
GETTY IMAGES INC	COM	374276103	11	952	SH	DEFINED	5	952	
GETTY RLTY CORP NEW	COM	374297109	34	1877	SH	DEFINED	6,7,8	1877	
GETTY RLTY CORP NEW	COM	374297109	6	306	SH	DEFINED	5	306	
GIBALTAR STL CORP	COM	37476F103	26	1724	SH	DEFINED	6,7,8	1724	

GIBRALTAR STL CORP	COM	37476F103	2	154	SH	DEFINED	5	154	
GILEAD SCIENCES INC	COM	375558103	6537	116370	SH	DEFINED	6,7,8	116370	
GILEAD SCIENCES INC	EQUITY	375558103	2809	50000	SH	DEFINED	2		50000
GILLETTE CO	EQUITY	375766102	575	19,300	SH	DEFINED	1		19,300
GILLETTE CO	COM	375766102	13731	460770	SH	DEFINED	6,7,8	460770	
GILLETTE CO	COM	375766102	94	3140	SH	DEFINED	5	3140	
GILLETTE CO	EQUITY	375766102	5346	178500	SH	DEFINED	2		178500
GLACIER BANCORP INC NEW	COM	37637Q105	79	4140	SH	DEFINED	6,7,8	4140	
GLACIER BANCORP INC NEW	COM	37637Q105	7	381	SH	DEFINED	5	381	
GLADSTONE CAP CORP	EQUITY	376535100	810	50000	SH	DEFINED	2		50000
GLADSTONE CAPITAL CORP	COM	376535100	65	4050	SH	DEFINED	6,7,8	4050	
GLATFELTER P H CO	COM	377316104	822	53664	SH	DEFINED	6,7,8	53664	
GLATFELTER P H CO	COM	377316104	5	355	SH	DEFINED	5	355	
GLAXO PLC	EQUITY	37733W105	271	44500	SH	DEFINED	2		44500
GLAXOSMITHKLINE PLC	SPONSORED ADR	37733W105	13460	239841	SH	DEFINED	6,7,8	239841	
GLAXOSMITHKLINE PLC	SPONSORED ADR	37733W105	1678	29900	SH	DEFINED	6,7,8	29900	
GLENBOROUGH RLTY TR INC	COM	37803P105	386	20800	SH	DEFINED	6,7,8	20800	
GLENBOROUGH RLTY TR INC	COM	37803P105	10	546	SH	DEFINED	5	546	
GLIMCHER REALTY TRUST	EQUITY	379302102	2963	183,100	SH	DEFINED	1		183,100
Glimcher Realty Trust	EQUITY	379302102	728	45,000	SH	DEFINED	4		45,000
GLIMCHER RLTY TR	SH BEN INT	379302102	124	7635	SH	DEFINED	6,7,8	7635	
GLIMCHER RLTY TR	SH BEN INT	379302102	11	684	SH	DEFINED	5	684	
GLIMCHER RLTY TR SH BEN INT	EQUITY	379302102	2548	157500	SH	Sole	3	105000	52500
GLOBAL CROSSING LTD	EQUITY	G3921A100	27	14,915	SH	DEFINED	1		15
GLOBAL CROSSING LTD	COM	G3921A100	723	401925	SH	DEFINED	6,7,8	401925	
GLOBAL CROSSING LTD	COM	G3921A100	6	3190	SH	DEFINED	5	3190	
GLOBAL IMAGING SYSTEMS	COM	37934A100	35	2028	SH	DEFINED	6,7,8	2028	
GLOBAL IMAGING SYSTEMS	COM	37934A100	3	192	SH	DEFINED	5	192	
GLOBAL INDS LTD	COM	379336100	146	26810	SH	DEFINED	6,7,8	26810	
GLOBAL INDUSTRIES INC	EQUITY	379336100	226	38400	SH	DEFINED	2		38400
GLOBAL MARINE INC	COM	379352404	2895	206800	SH	DEFINED	6,7,8	206800	
GLOBAL MARINE INC	EQUITY	379352404	5751	406000	SH	DEFINED	2		406000
GLOBAL PMTS INC	COM	37940X102	295	10049	SH	DEFINED	6,7,8	10049	
GLOBAL PMTS INC	COM	37940X102	28	950	SH	DEFINED	5	950	
GLOBAL SPORTS INC	COM	37937A107	42	3640	SH	DEFINED	6,7,8	3640	
GLOBAL SPORTS INC	COM	37937A107	4	328	SH	DEFINED	5	328	
GLOBESPAN INC	COM	379571102	139	15328	SH	DEFINED	6,7,8	15328	
GLOBESPAN INC	COM	379571102	13	1481	SH	DEFINED	5	1481	
GOLD BANC CORP INC	COM	379907108	75	9605	SH	DEFINED	6,7,8	9605	
GOLD BANC CORP INC	COM	379907108	7	860	SH	DEFINED	5	860	
GOLDEN ST BANCORP INC	COM	381197102	7079	232860	SH	DEFINED	6,7,8	232860	
GOLDEN ST BANCORP INC	COM	381197102	32	1040	SH	DEFINED	5	1040	
GOLDEN TELECOM INC	COM	38122G107	23	2980	SH	DEFINED	6,7,8	2980	

GOLDEN TELECOM INC	COM	38122G107	2	267 SH	DEFINED	5	267	
GOLDEN WEST FINANCIAL CORP.	EQUITY	381317106	157	2,700 SH	DEFINED	1		2,700
GOLDEN WEST FINL CORP DEL	COM	381317106	4364	75110 SH	DEFINED	6,7,8	75110	
GOLDEN WEST FINL CORP DEL	COM	381317106	27	470 SH	DEFINED	5	470	
GOLDMAN SACHS GROUP INC	EQUITY	38141G104	24833	348,050 SH	DEFINED	1		348,050
GOLDMAN SACHS GROUP INC	COM	38141G104	114	1600 SH	DEFINED	6,7,8	1600	
GOODRICH CORP	COM	382388106	850	43650 SH	DEFINED	6,7,8	43650	
GOODRICH CORP	COM	382388106	6	310 SH	DEFINED	5	310	
GOODRICH CORPORATION	EQUITY	382388106	33	1,700 SH	DEFINED	1		1,700
GOODYEAR TIRE & RUBBER CO.	EQUITY	382550101	48	2,600 SH	DEFINED	1		2,600
GOODYEAR TIRE & RUBR CO	COM	382550101	1237	67110 SH	DEFINED	6,7,8	67110	
GOODYEAR TIRE & RUBR CO	COM	382550101	9	470 SH	DEFINED	5	470	
GORMAN RUPP CO	COM	383082104	44	2257 SH	DEFINED	6,7,8	2257	
GORMAN RUPP CO	COM	383082104	4	207 SH	DEFINED	5	207	
GOTO COM INC	COM	38348T107	64	5129 SH	DEFINED	6,7,8	5129	
GOTO COM INC	COM	38348T107	6	509 SH	DEFINED	5	509	
GPU INC	COM	36225X100	2164	53610 SH	DEFINED	6,7,8	53610	
GPU INC	COM	36225X100	15	360 SH	DEFINED	5	360	
GRACE W R & CO DEL NEW	COM	38388F108	79	51250 SH	DEFINED	6,7,8	51250	
GRACE W R & CO DEL NEW	COM	38388F108	2	1030 SH	DEFINED	5	1030	
GRACO INC	COM	384109104	264	8735 SH	DEFINED	6,7,8	8735	
GRACO INC	COM	384109104	26	847 SH	DEFINED	5	847	
GRAINGER (W.W.) INC.	EQUITY	384802104	62	1,600 SH	DEFINED	1		1,600
GRAINGER W W INC	COM	384802104	1560	40160 SH	DEFINED	6,7,8	40160	
GRAINGER W W INC	COM	384802104	11	280 SH	DEFINED	5	280	
GRAINGER W W INC	EQUITY	384802104	5734	147594 SH	DEFINED	2		147594
GRANITE CONSTR INC	COM	387328107	1477	57595 SH	DEFINED	6,7,8	57595	
GRANITE CONSTR INC	COM	387328107	22	849 SH	DEFINED	5	849	
GRANT PRIDE INC	EQUITY	38821G101	4338	218435 SH	DEFINED	2		218435
GRANT PRIDECO INC	COM	38821G101	780	128000 SH	DEFINED	6,7,8	128000	
GRAY COMMUNICATIONS SYS INC	COM	389190109	44	2892 SH	DEFINED	6,7,8	2892	
GRAY COMMUNICATIONS SYS INC	COM	389190109	4	259 SH	DEFINED	5	259	
GREAT AMERN FINL RES INC	COM	389915109	34	1849 SH	DEFINED	6,7,8	1849	
GREAT AMERN FINL RES INC	COM	389915109	3	166 SH	DEFINED	5	166	
GREAT ATLANTIC & PAC TEA INC	COM	390064103	87	6063 SH	DEFINED	6,7,8	6063	
GREAT ATLANTIC & PAC TEA INC	COM	390064103	8	543 SH	DEFINED	5	543	
GREAT LAKES CHEM CORP	COM	390568103	469	21210 SH	DEFINED	6,7,8	21210	
GREAT LAKES CHEM CORP	COM	390568103	3	150 SH	DEFINED	5	150	
GREAT LAKES CHEMICAL CORP	EQUITY	390568103	18	800 SH	DEFINED	1		800
GREAT LAKES REIT INC	COM	390752103	63	3844 SH	DEFINED	6,7,8	3844	
GREAT LAKES REIT INC	COM	390752103	6	344 SH	DEFINED	5	344	
GREAT SOUTHN BANCORP INC	COM	390905107	44	1645 SH	DEFINED	6,7,8	1645	
GREAT SOUTHN BANCORP INC	COM	390905107	4	160 SH	DEFINED	5	160	

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

HAEMONETICS CORP	COM	405024100	195	5620	SH	DEFINED	6,7,8	5620	
HAEMONETICS CORP	COM	405024100	19	538	SH	DEFINED	5	538	
HAIN CELESTIAL GROUP INC	COM	405217100	124	6717	SH	DEFINED	6,7,8	6717	
HAIN CELESTIAL GROUP INC	COM	405217100	12	651	SH	DEFINED	5	651	
HALIBURTON	EQUITY	406216101	160	7,100	SH	DEFINED	1		7,100
HALLIBURTON CO	COM	406216101	5245	232590	SH	DEFINED	6,7,8	232590	
HALLIBURTON CO	COM	406216101	39	1730	SH	DEFINED	5	1730	
HALLIBURTON COMPANY	EQUITY	406216101	260	10550	SH	DEFINED	2		10550
HANCOCK FABRICS INC	COM	409900107	39	4813	SH	DEFINED	6,7,8	4813	
HANCOCK FABRICS INC	COM	409900107	4	439	SH	DEFINED	5	439	
HANCOCK HLDG CO	COM	410120109	98	2404	SH	DEFINED	6,7,8	2404	
HANCOCK HLDG CO	COM	410120109	9	215	SH	DEFINED	5	215	
HANCOCK JOHN FINL SVCS INC	COM	410148106	9354	234140	SH	DEFINED	6,7,8	234140	
HANCOCK JOHN FINL SVCS INC	COM	410148106	107	2690	SH	DEFINED	5	2690	
HANDLEMAN CO DEL	COM	410252100	110	7864	SH	DEFINED	6,7,8	7864	
HANDLEMAN CO DEL	COM	410252100	10	704	SH	DEFINED	5	704	
HANDSPRING INC	COM	410293104	7	5516	SH	DEFINED	6,7,8	5516	
HANDSPRING INC	COM	410293104	1	547	SH	DEFINED	5	547	
HANOVER COMPRESSOR CO	EQUITY	410768105	26712	1234400	SH	Sole	3	1216100	18300
HANOVER COMPRESSOR CO	COM	410768105	1599	73900	SH	DEFINED	6,7,8	73900	
HARBOR FLA BANCSHARES INC	COM	411901101	125	6969	SH	DEFINED	6,7,8	6969	
HARBOR FLA BANCSHARES INC	COM	411901101	11	594	SH	DEFINED	5	594	
HARLAND JOHN H CO	COM	412693103	193	8823	SH	DEFINED	6,7,8	8823	
HARLAND JOHN H CO	COM	412693103	17	787	SH	DEFINED	5	787	
HARLEY DAVIDSON INC	EQUITY	412822108	203	5,000	SH	DEFINED	1		5,000
HARLEY DAVIDSON INC	COM	412822108	5178	127860	SH	DEFINED	6,7,8	127860	
HARLEY DAVIDSON INC	COM	412822108	36	900	SH	DEFINED	5	900	
HARLEYSVILLE GROUP INC	COM	412824104	220	9173	SH	DEFINED	6,7,8	9173	
HARLEYSVILLE GROUP INC	COM	412824104	20	821	SH	DEFINED	5	821	
HARLEYSVILLE GROUP INC COM	EQUITY	412824104	4311	179700	SH	Sole	3	179700	
HARLEYSVILLE NATL CORP PA	COM	412850109	122	5670	SH	DEFINED	6,7,8	5670	
HARLEYSVILLE NATL CORP PA	COM	412850109	11	514	SH	DEFINED	5	514	
HARMAN INTL INDS INC	COM	413086109	331	9895	SH	DEFINED	6,7,8	9895	
HARMAN INTL INDS INC	COM	413086109	29	871	SH	DEFINED	5	871	
HARMONIC INC	EQUITY	413160102	4	500	SH	DEFINED	2		500
HARMONIC INC	COM	413160102	131	16148	SH	DEFINED	6,7,8	16148	
HARMONIC INC	COM	413160102	12	1495	SH	DEFINED	5	1495	
HARRAH'S ENTERTAINMENT	EQUITY	413619107	51	1,900	SH	DEFINED	1		1,900
HARRAHS ENTMT INC	COM	413619107	1339	49590	SH	DEFINED	6,7,8	49590	
HARRAHS ENTMT INC	COM	413619107	9	350	SH	DEFINED	5	350	
HARRIS CORP DEL	COM	413875105	3001	94300	SH	DEFINED	6,7,8	94300	
HARSCO CORP	COM	415864107	1641	59113	SH	DEFINED	6,7,8	59113	
HARSCO CORP	COM	415864107	30	1081	SH	DEFINED	5	1081	

HARTE-HANKS INC	COM	416196103	1610	74400 SH	DEFINED	6,7,8	74400	
HARTFORD FINANCIAL SERVICES GROUP, IN	EQUITY	416515104	235	4,000 SH	DEFINED	1		4,000
HARTFORD FINL SVCS GROUP INC	COM	416515104	6746	114850 SH	DEFINED	6,7,8	114850	
HARTFORD FINL SVCS GROUP INC	COM	416515104	59	1000 SH	DEFINED	5	1000	
HARVARD BIOSCIENCE INC	COM	416906105	19	1901 SH	DEFINED	6,7,8	1901	
HARVARD BIOSCIENCE INC	COM	416906105	2	188 SH	DEFINED	5	188	
HARVARD BIOSCIENCE INC COM	EQUITY	416906105	5731	573100 SH	Sole	3	573100	
HASBRO INC	COM	418056107	1021	72950 SH	DEFINED	6,7,8	72950	
HASBRO INC	COM	418056107	7	510 SH	DEFINED	5	510	
HASBRO INC.	EQUITY	418056107	40	2,850 SH	DEFINED	1		2,850
HAVERTY FURNITURE INC	COM	419596101	49	4933 SH	DEFINED	6,7,8	4933	
HAVERTY FURNITURE INC	COM	419596101	4	442 SH	DEFINED	5	442	
HAWAIIAN ELEC INDUSTRIES	COM	419870100	1880	48205 SH	DEFINED	6,7,8	48205	
HAWAIIAN ELEC INDUSTRIES	COM	419870100	34	884 SH	DEFINED	5	884	
HAYES LEMMERZ INTL INC	COM	420781106	5	4954 SH	DEFINED	6,7,8	4954	
HAYES LEMMERZ INTL INC	COM	420781106	0	444 SH	DEFINED	5	444	
HCA INC	EQUITY	404119109	394	8,900 SH	DEFINED	1		8,900
HCA INC	COM	404119109	11928	269185 SH	DEFINED	6,7,8	269185	
HCA INC	COM	404119109	108	2440 SH	DEFINED	5	2440	
HCA, Inc	EQUITY	404119109	1994	45,000 SH	DEFINED	4		45,000
HCC INS HLDGS INC	COM	404132102	1887	71740 SH	DEFINED	6,7,8	71740	
HEADWATERS INC	COM	42210P102	72	6505 SH	DEFINED	6,7,8	6505	
HEADWATERS INC	COM	42210P102	7	646 SH	DEFINED	5	646	
HEALTH CARE PPTY INVS COM	EQUITY	421915109	21947	570800 SH	Sole	3	496100	74700
HEALTH CARE PPTY INVS INC	EQUITY	421915109	1500	39000 SH	DEFINED	2		39000
HEALTH CARE REIT INC	COM	42217K106	253	10028 SH	DEFINED	6,7,8	10028	
HEALTH CARE REIT INC	COM	42217K106	23	898 SH	DEFINED	5	898	
HEALTH CARE REIT INC COM	EQUITY	42217K106	12880	511100 SH	Sole	3	467500	43600
HEALTH MGMT ASSOC INC NEW	CL A	421933102	5958	287000 SH	DEFINED	6,7,8	287000	
HEALTH NET INC	COM	42222G108	3515	182900 SH	DEFINED	6,7,8	182900	
Healthcare Realty Trust	EQUITY	421946104	1114	43,700 SH	DEFINED	4		43,700
HEALTHCARE RLTY TR	COM	421946104	325	12748 SH	DEFINED	6,7,8	12748	
HEALTHCARE RLTY TR	COM	421946104	28	1102 SH	DEFINED	5	1102	
HEALTHCARE RLTY TR COM	EQUITY	421946104	13268	520300 SH	Sole	3	452300	68000
HEALTHEXTRAS INC	COM	422211102	17	3262 SH	DEFINED	6,7,8	3262	
HEALTHEXTRAS INC	COM	422211102	2	324 SH	DEFINED	5	324	
HEALTHSOUTH CORP	COM	421924101	2679	164740 SH	DEFINED	6,7,8	164740	
HEALTHSOUTH CORP	COM	421924101	19	1160 SH	DEFINED	5	1160	
HEALTHSOUTH CORPORATION	EQUITY	421924101	106	6,500 SH	DEFINED	1		6,500
HEALTHSOUTH REHABILITN COM	EQUITY	421924101	18076	1111700 SH	Sole	3	904400	207300
HEARTLAND EXPRESS INC	COM	422347104	102	4422 SH	DEFINED	6,7,8	4422	
HEARTLAND EXPRESS INC	COM	422347104	9	399 SH	DEFINED	5	399	
HEARTLAND EXPRESS INC	EQUITY	422347104	3655	155100 SH	DEFINED	2		155100

HEICO CORP NEW	COM	422806109	45	2987 SH	DEFINED	6,7,8	2987	
HEICO CORP NEW	COM	422806109	4	269 SH	DEFINED	5	269	
HEIDRICK & STRUGGLES INTL INC	COM	422819102	78	5500 SH	DEFINED	6,7,8	5500	
HEIDRICK & STRUGGLES INTL INC	COM	422819102	8	542 SH	DEFINED	5	542	
HEINZ H J CO	COM	423074103	6948	164850 SH	DEFINED	6,7,8	164850	
HEINZ H J CO	COM	423074103	59	1390 SH	DEFINED	5	1390	
HEINZ H.J.	EQUITY	423074103	244	5,800 SH	DEFINED	1		5,800
HELIX TECHNOLOGY CORP	COM	423319102	104	6393 SH	DEFINED	6,7,8	6393	
HELIX TECHNOLOGY CORP	COM	423319102	10	634 SH	DEFINED	5	634	
HELLER FINANCIAL INC	CL A	423328103	693	13135 SH	DEFINED	6,7,8	13135	
HELMERICH & PAYNE INC	COM	423452101	3147	120560 SH	DEFINED	6,7,8	120560	
HELMERICH & PAYNE INC	COM	423452101	27	1040 SH	DEFINED	5	1040	
HEMISPHERX BIOPHARMA INC	COM	42366C103	21	5087 SH	DEFINED	6,7,8	5087	
HEMISPHERX BIOPHARMA INC	COM	42366C103	2	505 SH	DEFINED	5	505	
HENRY JACK & ASSOC INC	COM	426281101	2351	103600 SH	DEFINED	6,7,8	103600	
HENRY JACK & ASSOC INC COM	EQUITY	426281101	18406	811200 SH	Sole	3	797400	13800
HERBALIFE INTL INC	CL A	426908208	45	4417 SH	DEFINED	6,7,8	4417	
HERBALIFE INTL INC	CL A	426908208	4	395 SH	DEFINED	5	395	
HERCULES INC	EQUITY	427056106	15	1,800 SH	DEFINED	1		1,800
HERCULES INC	COM	427056106	376	45590 SH	DEFINED	6,7,8	45590	
HERCULES INC	COM	427056106	3	320 SH	DEFINED	5	320	
Hershey Foods	EQUITY	427866108	981	15,000 SH	DEFINED	4		15,000
HERSHEY FOODS CORP	EQUITY	427866108	150	2,300 SH	DEFINED	1		2,300
HERSHEY FOODS CORP	COM	427866108	5104	78080 SH	DEFINED	6,7,8	78080	
HERSHEY FOODS CORP	COM	427866108	54	830 SH	DEFINED	5	830	
Hertz Corp	CORPBOND	428040BJ7	4550	5,000,000 PRN	DEFINED	4		5,000,000
HEWLETT PACKARD CO	COM	428236103	15440	958990 SH	DEFINED	6,7,8	958990	
HEWLETT PACKARD CO	COM	428236103	115	7150 SH	DEFINED	5	7150	
HEWLETT-PACKARD COMPANY	EQUITY	428236103	633	39,450 SH	DEFINED	1		39,450
HEXCEL CORP NEW	COM	428291108	29	7182 SH	DEFINED	6,7,8	7182	
HEXCEL CORP NEW	COM	428291108	3	643 SH	DEFINED	5	643	
HI / FN INC	COM	428358105	133	13549 SH	DEFINED	6,7,8	13549	
HI / FN INC	COM	428358105	2	223 SH	DEFINED	5	223	
HIBBETT SPORTING GOODS INC	COM	428565105	24	1040 SH	DEFINED	6,7,8	1040	
HIBBETT SPORTING GOODS INC	COM	428565105	2	103 SH	DEFINED	5	103	
HIBERNIA CORP	CL A	428656102	3159	193200 SH	DEFINED	6,7,8	193200	
HIBERNIA CORP	EQUITY	428656102	7489	462400 SH	DEFINED	2		462400
HICKORY TECH CORP	COM	429060106	61	3729 SH	DEFINED	6,7,8	3729	
HICKORY TECH CORP	COM	429060106	6	364 SH	DEFINED	5	364	
HIGHWOODS PPTYS INC	COM	431284108	419	16934 SH	DEFINED	6,7,8	16934	
HIGHWOODS PPTYS INC	COM	431284108	36	1466 SH	DEFINED	5	1466	
HIGHWOODS PPTYS INC COM	EQUITY	431284108	3712	150000 SH	Sole	3	150000	
HILB ROGAL & HAMILTON CO	COM	431294107	175	3847 SH	DEFINED	6,7,8	3847	

HILB ROGAL & HAMILTON CO	COM	431294107	17	382 SH	DEFINED	5	382	
HILLENBRAND INDS INC	COM	431573104	3951	73200 SH	DEFINED	6,7,8	73200	
HILTON HOTELS	EQUITY	432848109	48	6,100 SH	DEFINED	1		6,100
HILTON HOTELS CORP	COM	432848109	2506	319290 SH	DEFINED	6,7,8	319290	
HILTON HOTELS CORP	COM	432848109	30	3800 SH	DEFINED	5	3800	
HISPANIC BROADCASTING	EQUITY	43357b104	14108	876302 SH	Sole	3	827802	48500
HISPANIC BROADCASTING CORP	CL A	43357B104	2056	127700 SH	DEFINED	6,7,8	127700	
HNC SOFTWARE INC	COM	40425P107	336	17950 SH	DEFINED	6,7,8	17950	
HNC SOFTWARE INC	COM	40425P107	18	975 SH	DEFINED	5	975	
HOLLINGER INTL INC	CL A	435569108	853	81260 SH	DEFINED	6,7,8	81260	
HOLLINGER INTL INC	CL A	435569108	11	1040 SH	DEFINED	5	1040	
HOLLY CORP	COM PAR \$0.01	435758305	43	2390 SH	DEFINED	6,7,8	2390	
HOLLY CORP	COM PAR \$0.01	435758305	4	232 SH	DEFINED	5	232	
HOLLYWOOD CASINO CORP	CL A	436132203	19	2829 SH	DEFINED	6,7,8	2829	
HOLLYWOOD CASINO CORP	CL A	436132203	2	281 SH	DEFINED	5	281	
HOLLYWOOD ENTMT CORP	COM	436141105	154	13073 SH	DEFINED	6,7,8	13073	
HOLLYWOOD ENTMT CORP	COM	436141105	14	1210 SH	DEFINED	5	1210	
HOLLYWOOD ENTMT CORP	EQUITY	436141105	146	10000 SH	DEFINED	2		10000
HOME DEPOT	EQUITY	437076102	1489	38,800 SH	DEFINED	1		38,800
HOME DEPOT INC	COM	437076102	44276	1153920 SH	DEFINED	6,7,8	1153920	
HOME DEPOT INC	COM	437076102	346	9020 SH	DEFINED	5	9020	
HOME DEPOT INC	EQUITY	437076102	9095	234725 SH	DEFINED	2		234725
HOME PPTYS N Y INC	COM	437306103	403	12737 SH	DEFINED	6,7,8	12737	
HOME PPTYS N Y INC	COM	437306103	16	496 SH	DEFINED	5	496	
HOME PPTYS N Y INC COM	EQUITY	437306103	15782	498800 SH	Sole	3	450200	48600
HOMESTAKE MINING	EQUITY	437614100	40	4,300 SH	DEFINED	1		4,300
HOMESTAKE MNG CO	COM	437614100	1035	111270 SH	DEFINED	6,7,8	111270	
HOMESTAKE MNG CO	COM	437614100	7	780 SH	DEFINED	5	780	
HON INDS INC	COM	438092108	1524	69400 SH	DEFINED	6,7,8	69400	
HONEYWELL INTERNATIONAL INC	EQUITY	438516106	21755	824,052 SH	DEFINED	1		824,052
HONEYWELL INTL INC	COM	438516106	9161	346990 SH	DEFINED	6,7,8	346990	
HONEYWELL INTL INC	COM	438516106	64	2410 SH	DEFINED	5	2410	
HOOPER HOLMES INC	COM	439104100	265	42461 SH	DEFINED	6,7,8	42461	
HOOPER HOLMES INC	COM	439104100	10	1609 SH	DEFINED	5	1609	
HORACE MANN EDUCATORS CORP NEW	COM	440327104	1063	60239 SH	DEFINED	6,7,8	60239	
HORACE MANN EDUCATORS CORP NEW	COM	440327104	19	1101 SH	DEFINED	5	1101	
HORIZON OFFSHORE INC	COM	44043J105	25	4090 SH	DEFINED	6,7,8	4090	
HORIZON OFFSHORE INC	COM	44043J105	2	406 SH	DEFINED	5	406	
HORIZON PCS INC	EQUITY	44043U118	1697	30000 SH	DEFINED	2		30000
HORMEL FOODS CORP	COM	440452100	3834	162300 SH	DEFINED	6,7,8	162300	
HOSPITALITY PPTYS TR COM SH BE	EQUITY	44106M102	4293	178300 SH	Sole	3	161300	17000
HOSPITALITY PROPERTIES TRUST	EQUITY	44106M102	8088	335,900 SH	DEFINED	1		335,900
HOST MARRIOTT CORP (REIT)	EQUITY	44107P104	2933	416,000 SH	DEFINED	1		416,000

HOST MARRIOTT CORP NEW	COM	44107P104	783	111020	SH	DEFINED	6,7,8	111020	
HOST MARRIOTT CORP NEW	COM	44107P104	15	2090	SH	DEFINED	5	2090	
HOT TOPIC INC	COM	441339108	204	8139	SH	DEFINED	6,7,8	8139	
HOT TOPIC INC	COM	441339108	12	482	SH	DEFINED	5	482	
HOT TOPIC INC COM	EQUITY	441339108	16428	654500	SH	Sole	3	639800	14700
HOTJOBS COM INC	COM	441474103	43	7208	SH	DEFINED	6,7,8	7208	
HOTJOBS COM INC	COM	441474103	4	687	SH	DEFINED	5	687	
HOUSEHOLD INT'L	EQUITY	441815107	434	7,700	SH	DEFINED	1		7,700
HOUSEHOLD INTL	EQUITY	441815107	2819	50000	SH	Sole	3	50000	
HOUSEHOLD INTL INC	COM	441815107	14604	259026	SH	DEFINED	6,7,8	259026	
HOUSEHOLD INTL INC	COM	441815107	127	2250	SH	DEFINED	5	2250	
HOUSEHOLD INTL INC	EQUITY	441815107	3608	64000	SH	DEFINED	2		64000
HOUSTON EXPL CO	COM	442120101	68	2736	SH	DEFINED	6,7,8	2736	
HOUSTON EXPL CO	COM	442120101	7	271	SH	DEFINED	5	271	
HOVNANIAN ENTERPRISES INC	CL A	442487203	48	4197	SH	DEFINED	6,7,8	4197	
HOVNANIAN ENTERPRISES INC	CL A	442487203	4	375	SH	DEFINED	5	375	
HRPT PPTYS TR	COM SH BEN INT	40426W101	334	41064	SH	DEFINED	6,7,8	41064	
HRPT PPTYS TR	COM SH BEN INT	40426W101	29	3537	SH	DEFINED	5	3537	
HRPT TRUST	EQUITY	40426W101	663	81500	SH	Sole	3		81500
HUBBELL INC	CL B	443510201	1997	68500	SH	DEFINED	6,7,8	68500	
HUDSON RIV BANCORP INC	COM	444128102	96	4805	SH	DEFINED	6,7,8	4805	
HUDSON RIV BANCORP INC	COM	444128102	9	430	SH	DEFINED	5	430	
HUDSON UNITED BANCORP	COM	444165104	370	13322	SH	DEFINED	6,7,8	13322	
HUDSON UNITED BANCORP	COM	444165104	35	1262	SH	DEFINED	5	1262	
HUGHES SUPPLY INC	COM	444482103	166	7422	SH	DEFINED	6,7,8	7422	
HUGHES SUPPLY INC	COM	444482103	14	635	SH	DEFINED	5	635	
HUMAN GENOME SCIENCES INC	COM	444903108	71	2290	SH	DEFINED	6,7,8	2290	
HUMAN GENOME SCIENCES INC	EQUITY	444903108	10498	292300	SH	DEFINED	2		292300
HUMANA CORP	EQUITY	444859102	34	2,800	SH	DEFINED	1		2,800
HUMANA INC	COM	444859102	866	71820	SH	DEFINED	6,7,8	71820	
HUMANA INC	COM	444859102	6	510	SH	DEFINED	5	510	
HUNT J B TRANS SVCS INC	COM	445658107	615	46080	SH	DEFINED	6,7,8	46080	
HUNT J B TRANS SVCS INC	COM	445658107	6	428	SH	DEFINED	5	428	
HUNT J B TRANS SVCS INC	EQUITY	445658107	2235	163500	SH	DEFINED	2		163500
HUNTINGTON BANCSHARES	EQUITY	446150104	73	4,198	SH	DEFINED	1		4,198
HUNTINGTON BANCSHARES INC	COM	446150104	1837	106130	SH	DEFINED	6,7,8	106130	
HUNTINGTON BANCSHARES INC	COM	446150104	13	750	SH	DEFINED	5	750	
HUTCHINSON TECHNOLOGY INC	COM	448407106	140	7864	SH	DEFINED	6,7,8	7864	
HUTCHINSON TECHNOLOGY INC	COM	448407106	13	704	SH	DEFINED	5	704	
HYDRIL CO	COM	448774109	53	3785	SH	DEFINED	6,7,8	3785	
HYDRIL CO	COM	448774109	5	361	SH	DEFINED	5	361	
HYPERION SOLUTIONS CORP	COM	44914M104	134	10040	SH	DEFINED	6,7,8	10040	
HYPERION SOLUTIONS CORP	COM	44914M104	12	907	SH	DEFINED	5	907	

HYSEQ INC	COM	449163302	19	3100 SH	DEFINED	6,7,8	3100	
HYSEQ INC	COM	449163302	2	308 SH	DEFINED	5	308	
I2 TECHNOLOGIES INC	COM	465754109	28	8050 SH	DEFINED	6,7,8	8050	
IBASIS INC	COM	450732102	10	24816 SH	DEFINED	6,7,8	24816	
IBASIS INC	COM	450732102	0	926 SH	DEFINED	5	926	
IBERIABANK CORP	COM	450828108	50	1757 SH	DEFINED	6,7,8	1757	
IBERIABANK CORP	COM	450828108	4	157 SH	DEFINED	5	157	
IBM	EQUITY	459200101	414	4105 SH	DEFINED	2		4105
ICICI LTD	EQUITY	449262202	972	196,400 SH	DEFINED	1		196,400
ICN PHARMACEUTICALS INC NEW	COM	448924100	3157	119800 SH	DEFINED	6,7,8	119800	
ICT GROUP INC	COM	44929Y101	7	739 SH	DEFINED	6,7,8	739	
ICT GROUP INC	COM	44929Y101	1	73 SH	DEFINED	5	73	
ICU MED INC	COM	44930G107	65	1626 SH	DEFINED	6,7,8	1626	
ICU MED INC	COM	44930G107	6	161 SH	DEFINED	5	161	
IDACORP INC	COM	451107106	1566	43800 SH	DEFINED	6,7,8	43800	
IDEC PHARMACEUTICALS COM	EQUITY	449370105	13448	271300 SH	Sole	3	228500	42800
IDEC PHARMACEUTICALS CORP	COM	449370105	8813	177780 SH	DEFINED	6,7,8	177780	
IDEC PHARMACEUTICALS CORP	EQUITY	449370105	16732	326700 SH	DEFINED	2		326700
IDEC PHARMACEUTICALS CORP.	EQUITY	449370105	50	1,000 SH	DEFINED	1		1,000
IDENTIX INC	COM	451906101	71	8692 SH	DEFINED	6,7,8	8692	
IDENTIX INC	COM	451906101	7	862 SH	DEFINED	5	862	
IDEX CORP	COM	45167R104	260	9410 SH	DEFINED	6,7,8	9410	
IDEX CORP	COM	45167R104	23	825 SH	DEFINED	5	825	
IDEXX LABS INC	COM	45168D104	218	9320 SH	DEFINED	6,7,8	9320	
IDEXX LABS INC	COM	45168D104	22	925 SH	DEFINED	5	925	
IDT CORP	COM	448947101	122	10577 SH	DEFINED	6,7,8	10577	
IDT CORP	COM	448947101	11	955 SH	DEFINED	5	955	
IDX SYS CORP	COM	449491109	49	4807 SH	DEFINED	6,7,8	4807	
IDX SYS CORP	COM	449491109	5	468 SH	DEFINED	5	468	
IGEN INC	COM	449536101	88	3187 SH	DEFINED	6,7,8	3187	
IGEN INC	COM	449536101	9	341 SH	DEFINED	5	341	
IHOP CORP	COM	449623107	146	5554 SH	DEFINED	6,7,8	5554	
IHOP CORP	COM	449623107	13	500 SH	DEFINED	5	500	
II VI INC	COM	902104108	38	2946 SH	DEFINED	6,7,8	2946	
II VI INC	COM	902104108	4	292 SH	DEFINED	5	292	
IKON OFFICE SOLUTIONS INC	COM	451713101	343	44446 SH	DEFINED	6,7,8	44446	
IKON OFFICE SOLUTIONS INC	COM	451713101	30	3850 SH	DEFINED	5	3850	
ILEX ONCOLOGY INC	COM	451923106	196	7474 SH	DEFINED	6,7,8	7474	
ILEX ONCOLOGY INC	COM	451923106	19	722 SH	DEFINED	5	722	
ILLINOIS TOOL WKS INC	COM	452308109	6952	128480 SH	DEFINED	6,7,8	128480	
ILLINOIS TOOL WKS INC	COM	452308109	49	910 SH	DEFINED	5	910	
ILLINOIS TOOL WKS INC COM	EQUITY	452308109	1975	36500 SH	Sole	3	36500	
ILLINOIS TOOL WORKS	EQUITY	452308109	276	5,100 SH	DEFINED	1		5,100

Illinois Tool Works Inc	EQUITY	452308109	1894	35,000	SH	DEFINED	4		35,000	
ILLUMINA INC	COM	452327109	34	5234	SH	DEFINED	6,7,8	5234		
ILLUMINA INC	COM	452327109	3	519	SH	DEFINED	5	519		
ILLUMINET HLDGS INC	COM	452334105	296	7714	SH	DEFINED	6,7,8	7714		
ILLUMINET HLDGS INC	COM	452334105	29	746	SH	DEFINED	5	746		
ILLUMINET HLDGS INC COM	EQUITY	452334105	20417	532800	SH	Sole	3	524000		8800
IMAGEX COM INC	EQUITY	45244D102	444	791,393	SH	DEFINED	1		791,393	
I-MANY INC	COM	44973Q103	22	9698	SH	DEFINED	6,7,8	9698		
I-MANY INC	COM	44973Q103	2	936	SH	DEFINED	5	936		
IMATION CORP	COM	45245A107	1082	51774	SH	DEFINED	6,7,8	51774		
IMATION CORP	COM	45245A107	19	898	SH	DEFINED	5	898		
IMATRON INC	COM	452906100	47	26565	SH	DEFINED	6,7,8	26565		
IMATRON INC	COM	452906100	5	2636	SH	DEFINED	5	2636		
IMC GLOBAL INC	COM	449669100	1516	168416	SH	DEFINED	6,7,8	168416		
IMC GLOBAL INC	COM	449669100	27	2946	SH	DEFINED	5	2946		
IMCLONE SYS INC	EQUITY	45245W109	3169	212119	SH	DEFINED	2		212119	
IMMUNE RESPONSE CORP DEL	COM	45252T106	12	8741	SH	DEFINED	6,7,8	8741		
IMMUNE RESPONSE CORP DEL	COM	45252T106	1	867	SH	DEFINED	5	867		
Immunex	EQUITY	452528102	187	10,000	SH	DEFINED	4		10,000	
IMMUNEX CORP	EQUITY	452528102	164	8,800	SH	DEFINED	1		8,800	
IMMUNEX CORP	EQUITY	452527104	960	51370	SH	DEFINED	2		51370	
IMMUNEX CORP NEW	COM	452528102	4458	239030	SH	DEFINED	6,7,8	239030		
IMMUNEX CORP NEW	COM	452528102	30	1590	SH	DEFINED	5	1590		
IMMUNOGEN INC	COM	45253H101	149	16460	SH	DEFINED	6,7,8	16460		
IMMUNOGEN INC	COM	45253H101	9	1045	SH	DEFINED	5	1045		
IMMUNOMEDICS INC	COM	452907108	128	10662	SH	DEFINED	6,7,8	10662		
IMMUNOMEDICS INC	COM	452907108	13	1058	SH	DEFINED	5	1058		
IMPATH INC	COM	45255G101	180	5222	SH	DEFINED	6,7,8	5222		
IMPATH INC	COM	45255G101	15	438	SH	DEFINED	5	438		
IMPAX LABORATORIES INC	COM	45256B101	60	4598	SH	DEFINED	6,7,8	4598		
IMPAX LABORATORIES INC	COM	45256B101	6	456	SH	DEFINED	5	456		
IMPCO TECHNOLOGIES INC	COM	45255W106	26	2251	SH	DEFINED	6,7,8	2251		
IMPCO TECHNOLOGIES INC	COM	45255W106	3	223	SH	DEFINED	5	223		
IMPERIAL CHEM INDS PLC	ADR NEW	452704505	30	1750	SH	DEFINED	6,7,8	1750		
IMPERIAL OIL LTD	COM NEW	453038408	329	12100	SH	DEFINED	6,7,8	12100		
IMPSAT FIBER NETWORKS INC	COM	45321T103	1	4598	SH	DEFINED	6,7,8	4598		
IMPSAT FIBER NETWORKS INC	COM	45321T103	0	437	SH	DEFINED	5	437		
IMS HEALTH INC	COM	449934108	4405	175830	SH	DEFINED	6,7,8	175830		
IMS HEALTH INC	COM	449934108	48	1910	SH	DEFINED	5	1910		
IMS HEALTH INC.	EQUITY	449934108	10145	404,990	SH	DEFINED	1		404,990	
INAMED CORP	COM	453235103	72	4234	SH	DEFINED	6,7,8	4234		
INAMED CORP	COM	453235103	7	420	SH	DEFINED	5	420		
INCO LTD	EQUITY	453258402	37	3,000	SH	DEFINED	1		3,000	

INCO LTD	COM	453258402	954	76840	SH	DEFINED	6,7,8	76840	
INCO LTD	COM	453258402	7	540	SH	DEFINED	5	540	
INCYTE GENOMICS INC	COM	45337C102	1308	95753	SH	DEFINED	6,7,8	95753	
INCYTE GENOMICS INC	COM	45337C102	25	1801	SH	DEFINED	5	1801	
INDEPENDENCE CMNTY BK CORP	COM	453414104	406	18666	SH	DEFINED	6,7,8	18666	
INDEPENDENCE CMNTY BK CORP	COM	453414104	35	1602	SH	DEFINED	5	1602	
INDEPENDENT BANK CORP MASS	COM	453836108	63	3836	SH	DEFINED	6,7,8	3836	
INDEPENDENT BANK CORP MASS	COM	453836108	6	346	SH	DEFINED	5	346	
INDEPENDENT BANK CORP MICH	COM	453838104	90	3433	SH	DEFINED	6,7,8	3433	
INDEPENDENT BANK CORP MICH	COM	453838104	8	323	SH	DEFINED	5	323	
INDUS INTL INC	COM	45578L100	57	9645	SH	DEFINED	6,7,8	9645	
INDUS INTL INC	COM	45578L100	5	864	SH	DEFINED	5	864	
INDYMAC BANCORP INC	COM	456607100	2451	90425	SH	DEFINED	6,7,8	90425	
INDYMAC BANCORP INC	COM	456607100	44	1638	SH	DEFINED	5	1638	
INET TECHNOLOGIES INC	COM	45662V105	16	2775	SH	DEFINED	6,7,8	2775	
INET TECHNOLOGIES INC	COM	45662V105	2	275	SH	DEFINED	5	275	
INFOCUS CORP	COM	45665B106	741	56781	SH	DEFINED	6,7,8	56781	
INFOCUS CORP	COM	45665B106	14	1052	SH	DEFINED	5	1052	
INFOGRAMES INC	COM	45665T107	15	4342	SH	DEFINED	6,7,8	4342	
INFOGRAMES INC	COM	45665T107	1	412	SH	DEFINED	5	412	
INFORMATION HLDGS INC	COM	456727106	108	5506	SH	DEFINED	6,7,8	5506	
INFORMATION HLDGS INC	COM	456727106	11	546	SH	DEFINED	5	546	
INFORMATION RES INC	COM	456905108	54	8529	SH	DEFINED	6,7,8	8529	
INFORMATION RES INC	COM	456905108	5	764	SH	DEFINED	5	764	
INFOSPACE INC	COM	45678T102	102	69120	SH	DEFINED	6,7,8	69120	
INFOSPACE INC	COM	45678T102	10	6859	SH	DEFINED	5	6859	
INFOUSA INC NEW	COM	456818301	34	8442	SH	DEFINED	6,7,8	8442	
INFOUSA INC NEW	COM	456818301	3	762	SH	DEFINED	5	762	
INGERSOLL-RAND	EQUITY	456866102	91	2,700	SH	DEFINED	1		2,700
INGERSOLL-RAND CO	COM	456866102	3042	90000	SH	DEFINED	6,7,8	90000	
INGERSOLL-RAND CO	COM	456866102	17	500	SH	DEFINED	5	500	
INGLES MKTS INC	CL A	457030104	37	3058	SH	DEFINED	6,7,8	3058	
INGLES MKTS INC	CL A	457030104	3	274	SH	DEFINED	5	274	
INKINE PHARMACEUTICALS INC	COM	457214104	7	9675	SH	DEFINED	6,7,8	9675	
INKINE PHARMACEUTICALS INC	COM	457214104	1	960	SH	DEFINED	5	960	
INKTOMI CORP	COM	457277101	125	45634	SH	DEFINED	6,7,8	45634	
INKTOMI CORP	COM	457277101	9	3383	SH	DEFINED	5	3383	
INNKEEPERS USA TR	COM	4576J0104	116	12891	SH	DEFINED	6,7,8	12891	
INNKEEPERS USA TR	COM	4576J0104	6	650	SH	DEFINED	5	650	
INNKEEPERS USA TR COM	EQUITY	4576J0104	1350	150000	SH	Sole	3	150000	
INNOVATIVE SOLUTIONS & SUPPORT	COM	45769N105	16	2245	SH	DEFINED	6,7,8	2245	
INNOVATIVE SOLUTIONS & SUPPORT	COM	45769N105	2	223	SH	DEFINED	5	223	
INPUT/OUTPUT INC	COM	457652105	117	14250	SH	DEFINED	6,7,8	14250	

INPUT/OUTPUT INC	COM	457652105	10	1276 SH	DEFINED	5	1276	
INSIGHT COMMUNICATIONS INC	CL A	45768V108	72	3900 SH	DEFINED	6,7,8	3900	
INSIGHT ENTERPRISES INC	COM	45765U103	157	11112 SH	DEFINED	6,7,8	11112	
INSIGHT ENTERPRISES INC	COM	45765U103	15	1073 SH	DEFINED	5	1073	
INSIGNIA FINL GROUP INC NEW	COM	45767A105	62	5968 SH	DEFINED	6,7,8	5968	
INSIGNIA FINL GROUP INC NEW	COM	45767A105	6	534 SH	DEFINED	5	534	
INSITUFORM TECHNOLOGIES INC	CL A	457667103	114	6701 SH	DEFINED	6,7,8	6701	
INSITUFORM TECHNOLOGIES INC	CL A	457667103	11	645 SH	DEFINED	5	645	
INSMED INC	COM NEW	457669208	25	9361 SH	DEFINED	6,7,8	9361	
INSMED INC	COM NEW	457669208	2	924 SH	DEFINED	5	924	
INSPIRE PHARMACEUTICALS INC	COM	457733103	40	4598 SH	DEFINED	6,7,8	4598	
INSPIRE PHARMACEUTICALS INC	COM	457733103	4	456 SH	DEFINED	5	456	
INSTINET GROUP INC	COM	457750107	75	7685 SH	DEFINED	6,7,8	7685	
INSTINET GROUP INC	EQUITY	457750107	2615	267900 SH	DEFINED	2		267900
INSURANCE AUTO AUCTIONS	EQUITY	457875102	1350	100,000 SH	DEFINED	1		100,000
INSURANCE AUTO AUCTIONS INC	COM	457875102	50	3688 SH	DEFINED	6,7,8	3688	
INSURANCE AUTO AUCTIONS INC	COM	457875102	4	330 SH	DEFINED	5	330	
Insurance Services Office, Inc	EQUITY	458060109	279	11,172 SH	DEFINED	4		11,172
INSWEB CORPORATION	EQUITY	45809K103	25	55,165 SH	DEFINED	1		55,165
INTEGRA BK CORP	COM	45814P105	126	5468 SH	DEFINED	6,7,8	5468	
INTEGRA BK CORP	COM	45814P105	11	490 SH	DEFINED	5	490	
INTEGRA LIFESCIENCES CORP	EQUITY	457985208	5803	210000 SH	DEFINED	2		210000
INTEGRA LIFESCIENCES HLDGS CP	COM NEW	457985208	111	4019 SH	DEFINED	6,7,8	4019	
INTEGRA LIFESCIENCES HLDGS CP	COM NEW	457985208	9	320 SH	DEFINED	5	320	
INTEGRAL SYS INC MD	COM	45810H107	49	2702 SH	DEFINED	6,7,8	2702	
INTEGRAL SYS INC MD	COM	45810H107	5	266 SH	DEFINED	5	266	
INTEGRATED CIRCUIT SYS INC	COM	45811K208	240	18817 SH	DEFINED	6,7,8	18817	
INTEGRATED CIRCUIT SYS INC	COM	45811K208	10	744 SH	DEFINED	5	744	
INTEGRATED DEVICE TECHNOLOGY	COM	458118106	3515	174720 SH	DEFINED	6,7,8	174720	
INTEGRATED DEVICE TECHNOLOGY	COM	458118106	5	270 SH	DEFINED	5	270	
INTEGRATED DEVICE TECHNOLOGY	EQUITY	458118106	3612	161900 SH	DEFINED	2		161900
INTEGRATED ELECTRICAL SVC	COM	45811E103	54	9734 SH	DEFINED	6,7,8	9734	
INTEGRATED ELECTRICAL SVC	COM	45811E103	5	872 SH	DEFINED	5	872	
INTEGRATED SILICON SOLUTION	COM	45812P107	71	8273 SH	DEFINED	6,7,8	8273	
INTEGRATED SILICON SOLUTION	COM	45812P107	6	741 SH	DEFINED	5	741	
Intel	EQUITY	458140100	429	21,000 SH	DEFINED	4		21,000
INTEL CORP	EQUITY	458140100	22033	1,077,950 SH	DEFINED	1		1,077,950
INTEL CORP	COM	458140100	70527	3458925 SH	DEFINED	6,7,8	3458925	
INTEL CORP	COM	458140100	527	25840 SH	DEFINED	5	25840	
INTEL CORP	EQUITY	458140100	14821	711630 SH	DEFINED	2		711630
INTELIDATA TECHNOLOGIES CORP	COM	45814T107	42	12938 SH	DEFINED	6,7,8	12938	
INTELIDATA TECHNOLOGIES CORP	COM	45814T107	4	1284 SH	DEFINED	5	1284	
INTER TEL INC	COM	458372109	67	5804 SH	DEFINED	6,7,8	5804	

INTER TEL INC	COM	458372109	6	483 SH	DEFINED	5	483	
INTERACTIVE DATA CORP	COM	45840J107	154	11503 SH	DEFINED	6,7,8	11503	
INTERACTIVE DATA CORP	COM	45840J107	14	1030 SH	DEFINED	5	1030	
INTERACTIVE INTELLIGENCE INC	COM	45839M103	8	1539 SH	DEFINED	6,7,8	1539	
INTERACTIVE INTELLIGENCE INC	COM	45839M103	1	153 SH	DEFINED	5	153	
INTERCEPT GROUP INC	EQUITY	45845L107	22217	664200 SH	Sole	3	647800	16400
INTERCEPT GROUP INC	COM	45845L107	103	3087 SH	DEFINED	6,7,8	3087	
INTERCEPT GROUP INC	COM	45845L107	12	366 SH	DEFINED	5	366	
INTERDIGITAL COMMUNICATIONS CP	COM	45866A105	111	15117 SH	DEFINED	6,7,8	15117	
INTERDIGITAL COMMUNICATIONS CP	COM	45866A105	11	1500 SH	DEFINED	5	1500	
INTERFACE INC	CL A	458665106	61	14079 SH	DEFINED	6,7,8	14079	
INTERFACE INC	CL A	458665106	5	1261 SH	DEFINED	5	1261	
INTERGRAPH CORP	COM	458683109	127	14206 SH	DEFINED	6,7,8	14206	
INTERGRAPH CORP	COM	458683109	13	1397 SH	DEFINED	5	1397	
INTERLAND INC	COM	458727104	12	11849 SH	DEFINED	6,7,8	11849	
INTERLAND INC	COM	458727104	1	1071 SH	DEFINED	5	1071	
INTERLOGIX INC	COM	458763109	148	6118 SH	DEFINED	6,7,8	6118	
INTERLOGIX INC	COM	458763109	13	548 SH	DEFINED	5	548	
INTERMAGNETICS GEN CORP	COM	458771102	91	3915 SH	DEFINED	6,7,8	3915	
INTERMAGNETICS GEN CORP	COM	458771102	9	381 SH	DEFINED	5	381	
INTERMUNE INC	COM	45884X103	261	6833 SH	DEFINED	6,7,8	6833	
INTERMUNE INC	COM	45884X103	29	764 SH	DEFINED	5	764	
INTERNAP NETWORK SVCS CORP	COM	45885A102	45	44623 SH	DEFINED	6,7,8	44623	
INTERNAP NETWORK SVCS CORP	COM	45885A102	4	4226 SH	DEFINED	5	4226	
INTERNATIONAL BANCSHARES CORP	COM	459044103	200	5191 SH	DEFINED	6,7,8	5191	
INTERNATIONAL BANCSHARES CORP	COM	459044103	17	450 SH	DEFINED	5	450	
INTERNATIONAL BUSINESS MACHINES	EQUITY	459200101	24984	272,395 SH	DEFINED	1		272,395
INTERNATIONAL BUSINESS MACHS	COM	459200101	85186	922926 SH	DEFINED	6,7,8	922926	
INTERNATIONAL BUSINESS MACHS	COM	459200101	651	7050 SH	DEFINED	5	7050	
INTERNATIONAL BUSINESS MACHS	EQUITY	459200101	21635	231000 SH	DEFINED	2		231000
INTERNATIONAL FLAVORS & FRAGRANCES	EQUITY	459506101	44	1,600 SH	DEFINED	1		1,600
INTERNATIONAL FLAVORS&FRAGRANC	COM	459506101	1121	40470 SH	DEFINED	6,7,8	40470	
INTERNATIONAL FLAVORS&FRAGRANC	COM	459506101	8	290 SH	DEFINED	5	290	
INTERNATIONAL GAME TECHNOLOGY	EQUITY	459902102	51	1,200 SH	DEFINED	1		1,200
INTERNATIONAL GAME TECHNOLOGY	COM	459902102	1711	40250 SH	DEFINED	6,7,8	40250	
INTERNATIONAL GAME TECHNOLOGY	COM	459902102	9	220 SH	DEFINED	5	220	
INTERNATIONAL MULTIFOODS CORP	COM	460043102	92	4836 SH	DEFINED	6,7,8	4836	
INTERNATIONAL MULTIFOODS CORP	COM	460043102	8	433 SH	DEFINED	5	433	
INTERNATIONAL PAPER	EQUITY	460146103	279	8,009 SH	DEFINED	1		8,009
INTERNATIONAL PAPER CO	EQUITY	460146103	4409	126707 SH	DEFINED	2		126707
INTERNATIONAL RECTIFIER CORP	COM	460254105	2519	92500 SH	DEFINED	6,7,8	92500	
INTERNATIONAL SPEEDWAY CORP	CL A	460335201	2166	62200 SH	DEFINED	6,7,8	62200	
INTERNATIONAL WIRELESS COMM	EQUITY	460586504	339	340895 SH	DEFINED	2		340895

INTERNET CAP GROUP INC	COM	46059C106	24	59349	SH	DEFINED	6,7,8	59349	
INTERNET CAP GROUP INC	COM	46059C106	2	5315	SH	DEFINED	5	5315	
INTERNEURON PHARMACEUTICALS	COM	460573108	50	10137	SH	DEFINED	6,7,8	10137	
INTERNEURON PHARMACEUTICALS	COM	460573108	5	1006	SH	DEFINED	5	1006	
INTERPOOL INC	COM	46062R108	60	4094	SH	DEFINED	6,7,8	4094	
INTERPOOL INC	COM	46062R108	5	367	SH	DEFINED	5	367	
INTERPUBLIC GROUP COS	EQUITY	460690100	126	6,200	SH	DEFINED	1		6,200
INTERPUBLIC GROUP COS INC	COM	460690100	3236	158606	SH	DEFINED	6,7,8	158606	
INTERPUBLIC GROUP COS INC	COM	460690100	23	1119	SH	DEFINED	5	1119	
INTERSTATE BAKERIES CORP DEL	COM	46072H108	1731	67879	SH	DEFINED	6,7,8	67879	
INTERSTATE BAKERIES CORP DEL	COM	46072H108	20	765	SH	DEFINED	5	765	
INTERTAN INC	COM	461120107	67	8563	SH	DEFINED	6,7,8	8563	
INTERTAN INC	COM	461120107	7	850	SH	DEFINED	5	850	
INTERTAPE POLYMER GROUP INC	COM	460919103	64	8400	SH	DEFINED	6,7,8	8400	
INTERTRUST TECHNOLOGIES CORP	COM	46113Q109	25	23609	SH	DEFINED	6,7,8	23609	
INTERTRUST TECHNOLOGIES CORP	COM	46113Q109	2	2114	SH	DEFINED	5	2114	
INTERVOICE-BRITE INC	COM	461142101	88	8469	SH	DEFINED	6,7,8	8469	
INTERVOICE-BRITE INC	COM	461142101	9	840	SH	DEFINED	5	840	
INTERWOVEN INC	COM	46114T102	74	19250	SH	DEFINED	6,7,8	19250	
INTL PAPER CO	COM	460146103	7892	226790	SH	DEFINED	6,7,8	226790	
INTL PAPER CO	COM	460146103	50	1440	SH	DEFINED	5	1440	
INTL SPECIALTY PRODS INC NEW	COM	460337108	36	4095	SH	DEFINED	6,7,8	4095	
INTL SPECIALTY PRODS INC NEW	COM	460337108	3	367	SH	DEFINED	5	367	
INTRADO INC	COM	46117A100	86	3336	SH	DEFINED	6,7,8	3336	
INTRADO INC	COM	46117A100	8	331	SH	DEFINED	5	331	
INTROGEN THERAPEUTICS INC	EQUITY	46119F107	2302	35000	SH	DEFINED	2		35000
Intuit	EQUITY	461202103	788	22,000	SH	DEFINED	4		22,000
INTUIT	COM	461202103	4379	122310	SH	DEFINED	6,7,8	122310	
INTUIT	COM	461202103	39	1080	SH	DEFINED	5	1080	
INTUIT	EQUITY	461202103	1472	35200	SH	DEFINED	2		35200
INTUIT INCORPORATION	EQUITY	461202103	125	3,500	SH	DEFINED	1		3,500
INTUITIVE SURGICAL INC	COM	46120E107	54	8649	SH	DEFINED	6,7,8	8649	
INTUITIVE SURGICAL INC	COM	46120E107	5	858	SH	DEFINED	5	858	
INVACARE CORP	COM	461203101	445	10979	SH	DEFINED	6,7,8	10979	
INVACARE CORP	COM	461203101	23	561	SH	DEFINED	5	561	
INVERNESS MED TECHNOLOGY INC	COM	461268104	274	7427	SH	DEFINED	6,7,8	7427	
INVERNESS MED TECHNOLOGY INC	COM	461268104	26	717	SH	DEFINED	5	717	
INVESTMENT TECHNOLOGY GRP NEW	COM	46145F105	2064	37200	SH	DEFINED	6,7,8	37200	
INVESTORS FINL SERVICES CORP	COM	461915100	2144	37200	SH	DEFINED	6,7,8	37200	
INVESTORS REAL ESTATE TR	SH BEN INT	461730103	61	6573	SH	DEFINED	6,7,8	6573	
INVESTORS REAL ESTATE TR	SH BEN INT	461730103	5	589	SH	DEFINED	5	589	
INVITROGEN CORP	COM	46185R100	245	3720	SH	DEFINED	6,7,8	3720	
INVITROGEN CORP	EQUITY	46185R100	4398	328600	SH	DEFINED	2		328600

INVITROGEN CORP COM	EQUITY	46185r100	106313	1616684	SH	Sole	3	1541684	75000
IOMEGA CORP	COM	462030107	101	82453	SH	DEFINED	6,7,8	82453	
IOMEGA CORP	COM	462030107	9	7673	SH	DEFINED	5	7673	
IONICS INC	COM	462218108	120	5429	SH	DEFINED	6,7,8	5429	
IONICS INC	COM	462218108	11	486	SH	DEFINED	5	486	
IPC Holdings LTDS	EQUITY	G4933P101	139080	6,100,000	SH	DEFINED	1		6,100,000
IRON MTN INC DEL COM	EQUITY	462846106	81815	1973817	SH	Sole	3	1882217	91600
IRT PPTY CO	COM	450058102	103	9533	SH	DEFINED	6,7,8	9533	
IRT PPTY CO	COM	450058102	9	854	SH	DEFINED	5	854	
IRWIN FINL CORP	COM	464119106	59	2846	SH	DEFINED	6,7,8	2846	
IRWIN FINL CORP	COM	464119106	5	257	SH	DEFINED	5	257	
ISHARES TR	RUSL 2000 VALU	464287630	1297	11600	SH	DEFINED	6,7,8	11600	
ISIS PHARMACEUTICALS INC	COM	464330109	344	20181	SH	DEFINED	6,7,8	20181	
ISIS PHARMACEUTICALS INC	COM	464330109	15	898	SH	DEFINED	5	898	
ISLE OF CAPRI CASINOS INC	COM	464592104	43	6026	SH	DEFINED	6,7,8	6026	
ISLE OF CAPRI CASINOS INC	COM	464592104	4	540	SH	DEFINED	5	540	
ISTAR FINANCIAL INC	EQUITY	45031U101	4078	165,100	SH	DEFINED	1		165,100
I-STAT CORP	COM	450312103	29	4689	SH	DEFINED	6,7,8	4689	
I-STAT CORP	COM	450312103	3	465	SH	DEFINED	5	465	
ITC DELTACOM INC	COM	45031T104	13	10534	SH	DEFINED	6,7,8	10534	
ITC DELTACOM INC	COM	45031T104	1	1003	SH	DEFINED	5	1003	
ITRON INC	COM	465741106	91	3967	SH	DEFINED	6,7,8	3967	
ITRON INC	COM	465741106	9	394	SH	DEFINED	5	394	
ITT EDUCATIONAL SERVICES INC	COM	45068B109	215	6721	SH	DEFINED	6,7,8	6721	
ITT EDUCATIONAL SERVICES INC	COM	45068B109	21	647	SH	DEFINED	5	647	
ITT INDS INC IND	COM	450911102	3300	73660	SH	DEFINED	6,7,8	73660	
ITT INDS INC IND	COM	450911102	41	910	SH	DEFINED	5	910	
ITT INDUSTRIES	EQUITY	450911102	67	1,500	SH	DEFINED	1		1,500
ITXC CORP	COM	45069F109	56	22031	SH	DEFINED	6,7,8	22031	
ITXC CORP	COM	45069F109	2	661	SH	DEFINED	5	661	
IVAX CORP	COM	465823102	6985	315082	SH	DEFINED	6,7,8	315082	
IVAX CORP	COM	465823102	23	1040	SH	DEFINED	5	1040	
IVEX PACKAGING CORP DEL	COM	465855104	80	4690	SH	DEFINED	6,7,8	4690	
IVEX PACKAGING CORP DEL	COM	465855104	8	446	SH	DEFINED	5	446	
IXIA	COM	45071R109	78	12266	SH	DEFINED	6,7,8	12266	
IXIA	COM	45071R109	7	1179	SH	DEFINED	5	1179	
IXYS CORP	COM	46600W106	17	2817	SH	DEFINED	6,7,8	2817	
IXYS CORP	COM	46600W106	2	280	SH	DEFINED	5	280	
J & J SNACK FOODS CORP	COM	466032109	34	1822	SH	DEFINED	6,7,8	1822	
J & J SNACK FOODS CORP	COM	466032109	3	163	SH	DEFINED	5	163	
J D EDWARDS & CO	COM	281667105	207	29006	SH	DEFINED	6,7,8	29006	
J D EDWARDS & CO	COM	281667105	19	2716	SH	DEFINED	5	2716	
J JILL GROUP INC	COM	466189107	37	2993	SH	DEFINED	6,7,8	2993	

J JILL GROUP INC	COM	466189107	4	297	SH	DEFINED	5	297	
J JILL GROUP INC	EQUITY	466189107	1455	116400	SH	DEFINED	2		116400
J P MORGAN CHASE & CO	COM	46625H100	33697	986748	SH	DEFINED	6,7,8	986748	
J P MORGAN CHASE & CO	COM	46625H100	273	7986	SH	DEFINED	5	7986	
J P MORGAN CHASE + CO	EQUITY	46625H100	16152	470680	SH	DEFINED	2		470680
J.C. PENNEY & CO.	EQUITY	708160106	112	5,100	SH	DEFINED	1		5,100
JABIL CIRCUIT INC	EQUITY	466313103	57	3,200	SH	DEFINED	1		3,200
JABIL CIRCUIT INC	COM	466313103	1447	80840	SH	DEFINED	6,7,8	80840	
JABIL CIRCUIT INC	COM	466313103	10	570	SH	DEFINED	5	570	
JACK IN THE BOX INC	COM	466367109	303	10807	SH	DEFINED	6,7,8	10807	
JACK IN THE BOX INC	COM	466367109	28	1006	SH	DEFINED	5	1006	
JACOBS ENGR GROUP INC DEL	COM	469814107	1953	31300	SH	DEFINED	6,7,8	31300	
JAKKS PAC INC	COM	47012E106	153	11333	SH	DEFINED	6,7,8	11333	
JAKKS PAC INC	COM	47012E106	7	508	SH	DEFINED	5	508	
JDA SOFTWARE GROUP INC	COM	46612K108	82	6211	SH	DEFINED	6,7,8	6211	
JDA SOFTWARE GROUP INC	COM	46612K108	7	564	SH	DEFINED	5	564	
JDN RLTY CORP	COM	465917102	109	10330	SH	DEFINED	6,7,8	10330	
JDN RLTY CORP	COM	465917102	10	925	SH	DEFINED	5	925	
JDS UNIPHASE CORP	EQUITY	46612J101	139	22,000	SH	DEFINED	1		22,000
JDS UNIPHASE CORP	COM	46612J101	3671	580890	SH	DEFINED	6,7,8	580890	
JDS UNIPHASE CORP	COM	46612J101	25	3920	SH	DEFINED	5	3920	
JDS UNIPHASE CORP	EQUITY	46612J101	2327	93400	SH	DEFINED	2		93400
JEFFERIES GROUP INC NEW	COM	472319102	504	15283	SH	DEFINED	6,7,8	15283	
JEFFERIES GROUP INC NEW	COM	472319102	20	605	SH	DEFINED	5	605	
JEFFERSON PILOT	EQUITY	475070108	113	2,550	SH	DEFINED	1		2,550
Jefferson Pilot	CORPBOND	475068AA0	8221	8,000,000	PRN	DEFINED	4		8,000,000
Jefferson Pilot	CORPBOND	475529AA1	2525	2,500,000	PRN	DEFINED	4		2,500,000
JEFFERSON PILOT CORP	COM	475070108	2859	64285	SH	DEFINED	6,7,8	64285	
JEFFERSON PILOT CORP	COM	475070108	20	455	SH	DEFINED	5	455	
JLG INDS INC	COM	466210101	121	13174	SH	DEFINED	6,7,8	13174	
JLG INDS INC	COM	466210101	11	1180	SH	DEFINED	5	1180	
JNI CORP	COM	46622G105	40	6427	SH	DEFINED	6,7,8	6427	
JNI CORP	COM	46622G105	4	638	SH	DEFINED	5	638	
JOHN HANCOCK FINANCIAL SRVCS	EQUITY	41014S106	204	5,100	SH	DEFINED	1		5,100
JOHN HANCOCK FINANCIAL SRVCS	EQUITY	41014S106	364	8600	SH	DEFINED	2		8600
JOHNSON & JOHNSON	EQUITY	478160104	2940	53,060	SH	DEFINED	1		53,060
JOHNSON & JOHNSON	COM	478160104	91662	1654543	SH	DEFINED	6,7,8	1654543	
JOHNSON & JOHNSON	COM	478160104	707	12756	SH	DEFINED	5	12756	
JOHNSON + JOHNSON	EQUITY	478160104	40432	719602	SH	DEFINED	2		719602
Johnson and Johnson	EQUITY	478160104	5263	95,000	SH	DEFINED	4		95,000
JOHNSON CONTROLS INC	EQUITY	478366107	98	1,500	SH	DEFINED	1		1,500
JOHNSON CTLS INC	COM	478366107	5235	80240	SH	DEFINED	6,7,8	80240	
JOHNSON CTLS INC	COM	478366107	58	885	SH	DEFINED	5	885	

JOHNSON CTLS INC	EQUITY	478366107	6484	99388 SH	DEFINED	2		99388
JONES APPAREL GROUP INC	COM	480074103	3609	141600 SH	DEFINED	6,7,8	141600	
JONES LANG LASALLE INC	COM	48020Q107	128	9358 SH	DEFINED	6,7,8	9358	
JONES LANG LASALLE INC	COM	48020Q107	11	838 SH	DEFINED	5	838	
JOURNAL REGISTER CO	COM	481138105	139	8402 SH	DEFINED	6,7,8	8402	
JOURNAL REGISTER CO	COM	481138105	12	722 SH	DEFINED	5	722	
JP MORGAN CHASE	EQUITY	617446109	85	2500 SH	DEFINED	2		2500
JP MORGAN CHASE	EQUITY	46625H101	709	73100 SH	DEFINED	2		73100
JP MORGAN CHASE & CO	EQUITY	46625H100	13727	401,958 SH	DEFINED	1		401,958
JP REALTY INC	COM	46624A106	77	3449 SH	DEFINED	6,7,8	3449	
JP REALTY INC	COM	46624A106	7	310 SH	DEFINED	5	310	
JUNIPER NETWORKS INC	COM	48203R104	629	64810 SH	DEFINED	6,7,8	64810	
JUNIPER NETWORKS INC	COM	48203R104	8	840 SH	DEFINED	5	840	
K MART	EQUITY	482584109	57	8,200 SH	DEFINED	1		8,200
K MART CORP	COM	482584109	1448	207160 SH	DEFINED	6,7,8	207160	
K MART CORP	COM	482584109	10	1460 SH	DEFINED	5	1460	
K MART CORP	EQUITY	482584109	7168	1025000 SH	DEFINED	2		1025000
K V PHARMACEUTICAL CO	CL B CONV	482740107	186	6311 SH	DEFINED	6,7,8	6311	
K V PHARMACEUTICAL CO	CL B CONV	482740107	18	626 SH	DEFINED	5	626	
K2 INC	COM	482732104	34	5638 SH	DEFINED	6,7,8	5638	
K2 INC	COM	482732104	3	505 SH	DEFINED	5	505	
KADANT INC	COM	48282T104	5	359 SH	DEFINED	6,7,8	359	
KADANT INC	COM	48282T104	4	332 SH	DEFINED	5	332	
Kafus Environmental Industries	EQUITY	482910106		75,000 SH	DEFINED	4		75,000
KAISER ALUMINUM CORP	COM	483007100	24	9312 SH	DEFINED	6,7,8	9312	
KAISER ALUMINUM CORP	COM	483007100	2	834 SH	DEFINED	5	834	
KAMAN CORP	CL A	483548103	93	7032 SH	DEFINED	6,7,8	7032	
KAMAN CORP	CL A	483548103	8	630 SH	DEFINED	5	630	
KANA SOFTWARE INC	COM	483600102	15	42559 SH	DEFINED	6,7,8	42559	
KANA SOFTWARE INC	COM	483600102	1	4116 SH	DEFINED	5	4116	
KANSAS CITY LIFE INS CO	COM	484836101	68	1929 SH	DEFINED	6,7,8	1929	
KANSAS CITY LIFE INS CO	COM	484836101	6	173 SH	DEFINED	5	173	
KANSAS CITY PWR & LT CO	COM	485134100	1892	72500 SH	DEFINED	6,7,8	72500	
KANSAS CITY SOUTHN INDS INC	COM NEW	485170302	220	18336 SH	DEFINED	6,7,8	18336	
KANSAS CITY SOUTHN INDS INC	COM NEW	485170302	19	1592 SH	DEFINED	5	1592	
KAYDON CORP	COM	486587108	916	43769 SH	DEFINED	6,7,8	43769	
KAYDON CORP	COM	486587108	16	751 SH	DEFINED	5	751	
KB HOME	EQUITY	48666K109	20	700 SH	DEFINED	1		700
KB HOME	COM	48666K109	1154	40608 SH	DEFINED	6,7,8	40608	
KB HOME	COM	48666K109	31	1090 SH	DEFINED	5	1090	
KCS ENERGY INC	COM	482434206	27	7518 SH	DEFINED	6,7,8	7518	
KCS ENERGY INC	COM	482434206	2	708 SH	DEFINED	5	708	
KEANE INC	COM	486665102	1290	94512 SH	DEFINED	6,7,8	94512	

KEANE INC	COM	486665102	20	1450 SH	DEFINED	5	1450	
KEITH COMPANIES INC COM	EQUITY	487539108	5733	627200 SH	Sole	3	627200	
KEITHLEY INSTRS INC	COM	487584104	24	1700 SH	DEFINED	6,7,8	1700	
KEITHLEY INSTRS INC	COM	487584104	2	169 SH	DEFINED	5	169	
KELLOGG	EQUITY	487836108	201	6,700 SH	DEFINED	1		6,700
KELLOGG CO	COM	487836108	5400	180010 SH	DEFINED	6,7,8	180010	
KELLOGG CO	COM	487836108	36	1210 SH	DEFINED	5	1210	
KELLWOOD CO	COM	488044108	132	7141 SH	DEFINED	6,7,8	7141	
KELLWOOD CO	COM	488044108	12	639 SH	DEFINED	5	639	
KELLY SVCS INC	CL A	488152208	950	47012 SH	DEFINED	6,7,8	47012	
KELLY SVCS INC	CL A	488152208	9	449 SH	DEFINED	5	449	
KEMET CORP	COM	488360108	2528	153602 SH	DEFINED	6,7,8	153602	
KEMET CORP	COM	488360108	19	1150 SH	DEFINED	5	1150	
KENDLE INTERNATIONAL INC	COM	488801107	56	2826 SH	DEFINED	6,7,8	2826	
KENDLE INTERNATIONAL INC	COM	488801107	5	272 SH	DEFINED	5	272	
KENNAMETAL INC	COM	489170100	1453	45523 SH	DEFINED	6,7,8	45523	
KENNAMETAL INC	COM	489170100	27	832 SH	DEFINED	5	832	
KENNAMETAL INC COM	EQUITY	489170100	16723	523900 SH	Sole	3	514600	9300
KERR MCGEE CORP	EQUITY	492386107	89	1,716 SH	DEFINED	1		1,716
KERR MCGEE CORP	COM	492386107	3495	67324 SH	DEFINED	6,7,8	67324	
KERR MCGEE CORP	COM	492386107	16	301 SH	DEFINED	5	301	
KERYX BIOPHARMACEUTICALS INC	COM	492515101	22	3533 SH	DEFINED	6,7,8	3533	
KERYX BIOPHARMACEUTICALS INC	COM	492515101	2	351 SH	DEFINED	5	351	
KEY ENERGY SVCS INC	COM	492914106	168	26471 SH	DEFINED	6,7,8	26471	
KEY ENERGY SVCS INC	COM	492914106	16	2567 SH	DEFINED	5	2567	
KEY ENERGY SVCS INC	EQUITY	492914122	116	5000 SH	DEFINED	2		5000
KEY PRODTN INC	COM	493138101	46	3963 SH	DEFINED	6,7,8	3963	
KEY PRODTN INC	COM	493138101	5	393 SH	DEFINED	5	393	
KEY3MEDIA GROUP INC	COM	49326R104	34	8584 SH	DEFINED	6,7,8	8584	
KEY3MEDIA GROUP INC	COM	49326R104	3	822 SH	DEFINED	5	822	
KEYCORP	EQUITY	493267108	169	7,000 SH	DEFINED	1		7,000
KeyCorp Institutional	CORPBOND	493265AC6	5890	6,000,000 PRN	DEFINED	4		6,000,000
KEYCORP NEW	COM	493267108	4333	179500 SH	DEFINED	6,7,8	179500	
KEYCORP NEW	COM	493267108	31	1270 SH	DEFINED	5	1270	
KEYNOTE SYS INC	COM	493308100	53	7006 SH	DEFINED	6,7,8	7006	
KEYNOTE SYS INC	COM	493308100	5	663 SH	DEFINED	5	663	
KEYSPAN CORP	COM	49337W100	2629	79090 SH	DEFINED	6,7,8	79090	
KEYSPAN CORP	COM	49337W100	14	410 SH	DEFINED	5	410	
KEYSPAN CORPORTATION	EQUITY	49337W100	2756	82,900 SH	DEFINED	1		82,900
KEYSTONE PPTY TR CORP	COM	493596100	27	2132 SH	DEFINED	6,7,8	2132	
KEYSTONE PPTY TR CORP	COM	493596100	2	191 SH	DEFINED	5	191	
KFORCE INC	COM	493732101	39	7741 SH	DEFINED	6,7,8	7741	
KFORCE INC	COM	493732101	3	693 SH	DEFINED	5	693	

KILROY RLTY CORP	COM	49427F108	192	7684	SH	DEFINED	6,7,8	7684	
KILROY RLTY CORP	COM	49427F108	17	668	SH	DEFINED	5	668	
KILROY RLTY CORP COM	EQUITY	49427F108	11961	479400	SH	Sole	3	417168	62232
KIMBALL INTL INC	CL B	494274103	143	10900	SH	DEFINED	6,7,8	10900	
KIMBALL INTL INC	CL B	494274103	13	976	SH	DEFINED	5	976	
KIMBERLY CLARK CORP	COM	494368103	19670	317260	SH	DEFINED	6,7,8	317260	
KIMBERLY CLARK CORP	COM	494368103	190	3060	SH	DEFINED	5	3060	
KIMBERLY-CLARK CORP	EQUITY	494368103	22600	364,520	SH	DEFINED	1		364,520
KIMCO REALTY CORP COM	EQUITY	49446R109	40229	828600	SH	Sole	3	706100	122500
KINDER MORGAN ENERGY PRTRNS	EQUITY	494550106	8822	254,900	SH	DEFINED	1		254,900
KINDER MORGAN INC	EQUITY	49455P101	93	1,900	SH	DEFINED	1		1,900
KINDER MORGAN INC KANS	COM	49455P101	2380	48360	SH	DEFINED	6,7,8	48360	
KINDER MORGAN INC KANS	COM	49455P101	17	340	SH	DEFINED	5	340	
KING PHARMACEUTICALS COM	EQUITY	495582108	131358	3131303	SH	Sole	3	2997986	133317
KING PHARMACEUTICALS INC	EQUITY	495582108	158	3,766	SH	DEFINED	1		3,766
KING PHARMACEUTICALS INC	COM	495582108	4553	108531	SH	DEFINED	6,7,8	108531	
KING PHARMACEUTICALS INC	COM	495582108	29	680	SH	DEFINED	5	680	
KIRBY CORP	COM	497266106	132	5858	SH	DEFINED	6,7,8	5858	
KIRBY CORP	COM	497266106	12	525	SH	DEFINED	5	525	
KLA TENCOR CORP	EQUITY	482480100	2084	66000	SH	DEFINED	2		66000
KLA-TENCOR CORP	EQUITY	482480100	98	3,100	SH	DEFINED	1		3,100
KLA-TENCOR CORP	COM	482480100	2935	92930	SH	DEFINED	6,7,8	92930	
KLA-TENCOR CORP	COM	482480100	17	550	SH	DEFINED	5	550	
KMC TELECOM HOLDINGS INC	EQUITY	482562121		8300	SH	DEFINED	2		8300
KNIGHT RIDDER INC	COM	499040103	4463	79910	SH	DEFINED	6,7,8	79910	
KNIGHT RIDDER INC	COM	499040103	47	850	SH	DEFINED	5	850	
KNIGHT RIDDER INC.	EQUITY	499040103	67	1,200	SH	DEFINED	1		1,200
KNIGHT TRANSN INC	COM	499064103	58	3051	SH	DEFINED	6,7,8	3051	
KNIGHT TRANSN INC	COM	499064103	6	303	SH	DEFINED	5	303	
KNIGHTBRIDGE TANKERS LTD	EQUITY	G5299G106	9823	561,000	SH	DEFINED	1		561,000
KNOLOGY INC	EQUITY	499183119		12000	SH	DEFINED	2		12000
KOGER EQUITY INC	COM	500228101	146	8423	SH	DEFINED	6,7,8	8423	
KOGER EQUITY INC	COM	500228101	13	724	SH	DEFINED	5	724	
KOHL'S CORP	COM	500255104	6762	140870	SH	DEFINED	6,7,8	140870	
KOHL'S CORP	COM	500255104	48	990	SH	DEFINED	5	990	
KOHL'S CORPORATION	EQUITY	500255104	11042	230,040	SH	DEFINED	1		230,040
KONINKLIJKE PHILIPS ELECTRS NV	SP ADR NEW2000	500472303	889	46064	SH	DEFINED	6,7,8	46064	
KOPIN CORP	COM	500600101	256	24543	SH	DEFINED	6,7,8	24543	
KOPIN CORP	COM	500600101	18	1768	SH	DEFINED	5	1768	
KOREA FUND INC	EQUITY	500634100	309	34,000	SH	DEFINED	1		34,000
KORN FERRY INTL	COM NEW	500643200	450	54522	SH	DEFINED	6,7,8	54522	
KORN FERRY INTL	COM NEW	500643200	9	1054	SH	DEFINED	5	1054	
KOS PHARMACEUTICALS INC	COM	500648100	38	1353	SH	DEFINED	6,7,8	1353	

KOS PHARMACEUTICALS INC	COM	500648100	4	134 SH	DEFINED	5	134	
KOSAN BIOSCIENCES INC	COM	50064W107	21	3904 SH	DEFINED	6,7,8	3904	
KOSAN BIOSCIENCES INC	COM	50064W107	2	385 SH	DEFINED	5	385	
KRAFT FOODS INC	CL A	50075N104	370	10760 SH	DEFINED	6,7,8	10760	
KRAMONT RLTY TR	COM SH BEN INT	50075Q107	74	5894 SH	DEFINED	6,7,8	5894	
KRAMONT RLTY TR	COM SH BEN INT	50075Q107	7	528 SH	DEFINED	5	528	
KROGER CO	COM	501044101	8469	343720 SH	DEFINED	6,7,8	343720	
KROGER CO	COM	501044101	60	2420 SH	DEFINED	5	2420	
KROGER CO.	EQUITY	501044101	330	13,400 SH	DEFINED	1		13,400
KROLL INC	COM	501049100	53	4678 SH	DEFINED	6,7,8	4678	
KROLL INC	COM	501049100	5	419 SH	DEFINED	5	419	
Kroll-O'Gara Company	EQUITY	501050108	16450	1,444,212 SH	DEFINED	1		1,444,212
KRONOS INC	COM	501052104	145	3544 SH	DEFINED	6,7,8	3544	
KRONOS INC	COM	501052104	14	352 SH	DEFINED	5	352	
K-SWISS INC	CL A	482686102	52	2108 SH	DEFINED	6,7,8	2108	
K-SWISS INC	CL A	482686102	5	189 SH	DEFINED	5	189	
KUBOTA CORP	ADR	501173207	76	1350 SH	DEFINED	6,7,8	1350	
KULICKE & SOFFA INDS INC	COM	501242101	158	14490 SH	DEFINED	6,7,8	14490	
KULICKE & SOFFA INDS INC	COM	501242101	14	1328 SH	DEFINED	5	1328	
L 3 COMMUNICATIONS HLDG CORP	EQUITY	502424104	122187	139800 SH	DEFINED	2		139800
L-3 COMMUNICATIONS HLDGS INC	COM	502424104	5735	65582 SH	DEFINED	6,7,8	65582	
L3 COMMUNICATIONS HOLDINGS 5.2	EQUITY	502424AA2	16192	127000 SH	Sole	3	127000	
LA JOLLA PHARMACEUTICAL CO	COM	503459109	80	19553 SH	DEFINED	6,7,8	19553	
LA JOLLA PHARMACEUTICAL CO	COM	503459109	4	894 SH	DEFINED	5	894	
LA QUINTA PPTYS INC	PAIRED CTF	50419Q409	178	40418 SH	DEFINED	6,7,8	40418	
LA QUINTA PPTYS INC	PAIRED CTF	50419Q409	16	3619 SH	DEFINED	5	3619	
LA Z BOY INC	COM	505336107	238	15058 SH	DEFINED	6,7,8	15058	
LA Z BOY INC	COM	505336107	21	1308 SH	DEFINED	5	1308	
Lab Corp of America Holdings	EQUITY	50540R409	970	12,000 SH	DEFINED	4		12,000
LABOR READY INC	COM NEW	505401208	41	12733 SH	DEFINED	6,7,8	12733	
LABOR READY INC	COM NEW	505401208	4	1140 SH	DEFINED	5	1140	
LABORATORY CORP OF AMERICA	EQUITY	50540R409	13316	164700 SH	Sole	3	133500	31200
LABRANCHE & CO INC	COM	505447102	1492	67200 SH	DEFINED	6,7,8	67200	
LACLEDE GAS CO	COM	505588103	142	5934 SH	DEFINED	6,7,8	5934	
LACLEDE GAS CO	COM	505588103	13	531 SH	DEFINED	5	531	
LADISH INC	COM NEW	505754200	23	2839 SH	DEFINED	6,7,8	2839	
LADISH INC	COM NEW	505754200	2	256 SH	DEFINED	5	256	
LAKELAND BANCORP INC	COM	511637100	47	3375 SH	DEFINED	6,7,8	3375	
LAKELAND BANCORP INC	COM	511637100	4	310 SH	DEFINED	5	310	
LAM RESEARCH CORP	COM	512807108	2454	144800 SH	DEFINED	6,7,8	144800	
LAM RESH CORP	EQUITY	512807108	8392	156950 SH	DEFINED	2		156950
LAMAR ADVERTISING CO CL A	EQUITY	512815101	782	25800 SH	Sole	3		25800
LAMAR CORP CV	EQUITY	512815af8	4581	4860000 SH	Sole	3	4181000	679000

LANCASTER COLONY CORP	COM	513847103	1466	52341 SH	DEFINED	6,7,8	52341	
LANCASTER COLONY CORP	COM	513847103	21	762 SH	DEFINED	5	762	
LANCE INC	COM	514606102	549	41361 SH	DEFINED	6,7,8	41361	
LANCE INC	COM	514606102	9	668 SH	DEFINED	5	668	
LANDAMERICA FINL GROUP INC	COM	514936103	188	5657 SH	DEFINED	6,7,8	5657	
LANDAMERICA FINL GROUP INC	COM	514936103	17	507 SH	DEFINED	5	507	
LANDAUER INC	COM	51476K103	77	2261 SH	DEFINED	6,7,8	2261	
LANDAUER INC	COM	51476K103	8	224 SH	DEFINED	5	224	
LANDRYS RESTAURANTS INC	COM	51508L103	71	4807 SH	DEFINED	6,7,8	4807	
LANDRYS RESTAURANTS INC	COM	51508L103	6	431 SH	DEFINED	5	431	
LANDS END INC	COM	515086106	1090	37718 SH	DEFINED	6,7,8	37718	
LANDS END INC	COM	515086106	9	316 SH	DEFINED	5	316	
LANDSTAR SYS INC	COM	515098101	340	5316 SH	DEFINED	6,7,8	5316	
LANDSTAR SYS INC	COM	515098101	15	230 SH	DEFINED	5	230	
LANTRONIX INC	COM	516548104	27	4427 SH	DEFINED	6,7,8	4427	
LANTRONIX INC	COM	516548104	3	529 SH	DEFINED	5	529	
LARGE SCALE BIOLOGY CORP	COM	517053104	14	3653 SH	DEFINED	6,7,8	3653	
LARGE SCALE BIOLOGY CORP	COM	517053104	1	361 SH	DEFINED	5	361	
LASALLE HOTEL PPTYS	COM SH BEN INT	517942108	35	3838 SH	DEFINED	6,7,8	3838	
LASALLE HOTEL PPTYS	COM SH BEN INT	517942108	3	344 SH	DEFINED	5	344	
LATTICE SEMICONDUCTOR CORP	COM	518415104	2109	134325 SH	DEFINED	6,7,8	134325	
LAWSON PRODS INC	COM	520776105	38	1554 SH	DEFINED	6,7,8	1554	
LAWSON PRODS INC	COM	520776105	3	139 SH	DEFINED	5	139	
LEAP WIRELESS INTL INC	COM	521863100	128	8158 SH	DEFINED	6,7,8	8158	
LEAP WIRELESS INTL INC	COM	521863100	13	850 SH	DEFINED	5	850	
LEAP WIRELESS INTL INC	EQUITY	521863118	370	12250 SH	DEFINED	2		12250
LEAR CORP	COM	521865105	3180	117700 SH	DEFINED	6,7,8	117700	
LEARNING TREE INTL INC	COM	522015106	68	3328 SH	DEFINED	6,7,8	3328	
LEARNING TREE INTL INC	COM	522015106	7	330 SH	DEFINED	5	330	
LECROY CORP	COM	52324W109	39	2003 SH	DEFINED	6,7,8	2003	
LECROY CORP	COM	52324W109	4	199 SH	DEFINED	5	199	
LEE ENTERPRISES INC	COM	523768109	2018	63730 SH	DEFINED	6,7,8	63730	
LEE ENTERPRISES INC	COM	523768109	38	1193 SH	DEFINED	5	1193	
LEGATO SYS INC	COM	524651106	709	129302 SH	DEFINED	6,7,8	129302	
LEGATO SYS INC	COM	524651106	13	2431 SH	DEFINED	5	2431	
LEGG MASON INC	COM	524901105	3038	76400 SH	DEFINED	6,7,8	76400	
LEGGETT & PLATT INC	COM	524660107	1618	82990 SH	DEFINED	6,7,8	82990	
LEGGETT & PLATT INC	COM	524660107	12	590 SH	DEFINED	5	590	
LEGGETT & PLATT INC.	EQUITY	524660107	64	3,300 SH	DEFINED	1		3,300
LEGGETT + PLATT INC	EQUITY	524660107	5538	284018 SH	DEFINED	2		284018
LEHMAN BROS HLDGS INC	COM	524908100	10433	183520 SH	DEFINED	6,7,8	183520	
LEHMAN BROS HLDGS INC	COM	524908100	76	1345 SH	DEFINED	5	1345	
LEHMAN BROTHERS HLDGS INC	EQUITY	524908100	24669	430500 SH	DEFINED	2		430500

LENNAR CORP	COM	526057104	4282	118800	SH	DEFINED	6,7,8	118800	
LENNAR CORP	COM	526057104	15	420	SH	DEFINED	5	420	
LENNAR CORP COM	EQUITY	526057104	35359	981100	SH	Sole	3	951900	29200
LENNOX INTL INC	COM	526107107	125	13485	SH	DEFINED	6,7,8	13485	
LENNOX INTL INC	COM	526107107	11	1208	SH	DEFINED	5	1208	
LEUCADIA NATL CORP	COM	527288104	2022	64800	SH	DEFINED	6,7,8	64800	
LEVEL 3 COMMUNICATIONS INC	COM	52729N100	17	4610	SH	DEFINED	6,7,8	4610	
LEXAR MEDIA INC	EQUITY	52886P104	965	965,215	SH	DEFINED	1		965,215
LEXAR MEDIA INC	COM	52886P104	10	9718	SH	DEFINED	6,7,8	9718	
LEXAR MEDIA INC	COM	52886P104	1	927	SH	DEFINED	5	927	
LEXENT INC	COM	52886Q102	39	5435	SH	DEFINED	6,7,8	5435	
LEXENT INC	COM	52886Q102	4	539	SH	DEFINED	5	539	
LEXICON GENETICS INC	COM	528872104	69	9113	SH	DEFINED	6,7,8	9113	
LEXICON GENETICS INC	COM	528872104	7	899	SH	DEFINED	5	899	
LEXINGTON CORP PPTYS TR	COM	529043101	72	4941	SH	DEFINED	6,7,8	4941	
LEXINGTON CORP PPTYS TR	COM	529043101	6	443	SH	DEFINED	5	443	
LEXMARK INTERNATIONAL INC	EQUITY	529771107	1933	43,240	SH	DEFINED	1		43,240
LEXMARK INTL NEW	CL A	529771107	3867	86500	SH	DEFINED	6,7,8	86500	
LEXMARK INTL NEW	CL A	529771107	28	630	SH	DEFINED	5	630	
LIBBEY INC	COM	529898108	147	4567	SH	DEFINED	6,7,8	4567	
LIBBEY INC	COM	529898108	13	410	SH	DEFINED	5	410	
LIBERATE TECHNOLOGIES	COM	530129105	308	30962	SH	DEFINED	6,7,8	30962	
LIBERATE TECHNOLOGIES	COM	530129105	28	2858	SH	DEFINED	5	2858	
LIBERTY CORP S C	COM	530370105	211	5318	SH	DEFINED	6,7,8	5318	
LIBERTY CORP S C	COM	530370105	18	456	SH	DEFINED	5	456	
LIBERTY DIGITAL INC	CL A	530436104	24	6101	SH	DEFINED	6,7,8	6101	
LIBERTY DIGITAL INC	CL A	530436104	2	601	SH	DEFINED	5	601	
LIBERTY LIVEWIRE CORP	CL A	530709104	11	1649	SH	DEFINED	6,7,8	1649	
LIBERTY LIVEWIRE CORP	CL A	530709104	1	152	SH	DEFINED	5	152	
LIBERTY MEDIA CORP A	EQUITY	530715101	15	1200	SH	DEFINED	2		1200
LIBERTY MEDIA CORP NEW	COM SER A	530718105	25	1939	SH	DEFINED	6,7,8	1939	
LIBERTY MEDIA CORP NEW	EQUITY	530718105	5404	427100	SH	DEFINED	2		427100
LIBERTY PPTY TR	SH BEN INT	531172104	327	11400	SH	DEFINED	6,7,8	11400	
LIBERTY PPTY TR SH BEN INT	EQUITY	531172104	11685	407300	SH	Sole	3	355800	51500
LIBERTY PROPERTY TRUST	EQUITY	531172104	3750	130,700	SH	DEFINED	1		130,700
LIFEPOINT HOSPITALS INC	COM	53219L109	2826	64230	SH	DEFINED	6,7,8	64230	
LIFEPOINT HOSPITALS INC	COM	53219L109	46	1043	SH	DEFINED	5	1043	
LIFEPOINT HOSPS INC	EQUITY	53219L109	1044	32300	SH	DEFINED	2		32300
LIGAND PHARMACEUTICALS INC	CL B	53220K207	359	39059	SH	DEFINED	6,7,8	39059	
LIGAND PHARMACEUTICALS INC	CL B	53220K207	10	1121	SH	DEFINED	5	1121	
LIGHTBRIDGE INC	COM	532226107	75	7305	SH	DEFINED	6,7,8	7305	
LIGHTBRIDGE INC	COM	532226107	7	725	SH	DEFINED	5	725	
LIGHTPATH TECHNOLOGIES INC	CL A	532257102	11	6043	SH	DEFINED	6,7,8	6043	

LIGHTPATH TECHNOLOGIES INC	CL A	532257102	1	545 SH	DEFINED	5	545	
LILLY ELI & CO	COM	532457108	48062	595560 SH	DEFINED	6,7,8	595560	
LILLY ELI & CO	COM	532457108	379	4700 SH	DEFINED	5	4700	
LILLY ELI AND COMPANY	EQUITY	532457108	1509	18,700 SH	DEFINED	1		18,700
LIMITED INC	EQUITY	532716107	67	7,000 SH	DEFINED	1		7,000
LIMITED INC	COM	532716107	1713	180320 SH	DEFINED	6,7,8	180320	
LIMITED INC	COM	532716107	12	1270 SH	DEFINED	5	1270	
LINCARE HLDGS INC	COM	532791100	3337	125600 SH	DEFINED	6,7,8	125600	
LINCOLN ELEC HLDGS INC	COM	533900106	210	9554 SH	DEFINED	6,7,8	9554	
LINCOLN ELEC HLDGS INC	COM	533900106	19	856 SH	DEFINED	5	856	
LINCOLN NATIONAL CORP.	EQUITY	534187109	145	3,100 SH	DEFINED	1		3,100
LINCOLN NATL CORP IND	EQUITY	534187109	35	830 SH	DEFINED	2		830
LINCOLN NATL CORP IND	COM	534187109	7136	153040 SH	DEFINED	6,7,8	153040	
LINCOLN NATL CORP IND	COM	534187109	59	1260 SH	DEFINED	5	1260	
LINDSAY MFG CO	COM	535555106	51	2861 SH	DEFINED	6,7,8	2861	
LINDSAY MFG CO	COM	535555106	5	282 SH	DEFINED	5	282	
LINEAR TECHNOLOGY CORP	EQUITY	535678106	174	5,300 SH	DEFINED	1		5,300
LINEAR TECHNOLOGY CORP	COM	535678106	5362	163480 SH	DEFINED	6,7,8	163480	
LINEAR TECHNOLOGY CORP	COM	535678106	31	950 SH	DEFINED	5	950	
LINENS N THINGS INC	COM	535679104	247	13307 SH	DEFINED	6,7,8	13307	
LINENS N THINGS INC	COM	535679104	18	980 SH	DEFINED	5	980	
LIQUI BOX CORP	COM	536314107	32	784 SH	DEFINED	6,7,8	784	
LIQUI BOX CORP	COM	536314107	3	74 SH	DEFINED	5	74	
LITHIA MTRS INC	CL A	536797103	27	1946 SH	DEFINED	6,7,8	1946	
LITHIA MTRS INC	CL A	536797103	2	174 SH	DEFINED	5	174	
LITTELFUSE INC	COM	537008104	118	5327 SH	DEFINED	6,7,8	5327	
LITTELFUSE INC	COM	537008104	11	491 SH	DEFINED	5	491	
LIZ CLAIBORNE INC	EQUITY	539320101	34	900 SH	DEFINED	1		900
LIZ CLAIBORNE INC	COM	539320101	838	22230 SH	DEFINED	6,7,8	22230	
LIZ CLAIBORNE INC	COM	539320101	6	160 SH	DEFINED	5	160	
LNR PPTY CORP	COM	501940100	207	6909 SH	DEFINED	6,7,8	6909	
LNR PPTY CORP	COM	501940100	18	599 SH	DEFINED	5	599	
LOCAL FINL CORP	COM	539553107	80	5952 SH	DEFINED	6,7,8	5952	
LOCAL FINL CORP	COM	539553107	7	533 SH	DEFINED	5	533	
LOCKHEED MARTIN CORP	EQUITY	539830109	315	7,200 SH	DEFINED	1		7,200
LOCKHEED MARTIN CORP	COM	539830109	9931	227000 SH	DEFINED	6,7,8	227000	
LOCKHEED MARTIN CORP	COM	539830109	56	1290 SH	DEFINED	5	1290	
LODGENET ENTMT CORP	COM	540211109	31	2808 SH	DEFINED	6,7,8	2808	
LODGENET ENTMT CORP	COM	540211109	3	259 SH	DEFINED	5	259	
LOEWS CORP	COM	540424108	5507	119000 SH	DEFINED	6,7,8	119000	
LOEWS CORP	COM	540424108	27	590 SH	DEFINED	5	590	
LOEWS CORP.	EQUITY	540424108	153	3,300 SH	DEFINED	1		3,300
LO-JACK CORPORATION	EQUITY	539451104	1200	240,000 SH	DEFINED	1		240,000

LONE STAR STEAKHOUSE SALOON	COM	542307103	61	5629	SH	DEFINED	6,7,8	5629	
LONE STAR STEAKHOUSE SALOON	COM	542307103	5	504	SH	DEFINED	5	504	
LONE STAR TECHNOLOGIES INC	COM	542312103	88	7063	SH	DEFINED	6,7,8	7063	
LONE STAR TECHNOLOGIES INC	COM	542312103	9	701	SH	DEFINED	5	701	
LONGS DRUG STORES CORP	COM	543162101	1707	62745	SH	DEFINED	6,7,8	62745	
LONGS DRUG STORES CORP	COM	543162101	22	825	SH	DEFINED	5	825	
LONGVIEW FIBRE CO	COM	543213102	770	76211	SH	DEFINED	6,7,8	76211	
LONGVIEW FIBRE CO	COM	543213102	14	1383	SH	DEFINED	5	1383	
LOUDCLOUD INC	COM	545735102	8	7185	SH	DEFINED	6,7,8	7185	
LOUDCLOUD INC	COM	545735102	1	695	SH	DEFINED	5	695	
LOUISIANA PAC CORP	COM	546347105	500	76966	SH	DEFINED	6,7,8	76966	
LOUISIANA PAC CORP	COM	546347105	20	3148	SH	DEFINED	5	3148	
LOUISIANA PACIFIC	EQUITY	546347105	11	1,700	SH	DEFINED	1		1,700
LOWE'S COMPANIES	EQUITY	548661107	11988	378,770	SH	DEFINED	1		378,770
LOWES COS INC	COM	548661107	11389	359830	SH	DEFINED	6,7,8	359830	
LOWES COS INC	COM	548661107	93	2950	SH	DEFINED	5	2950	
LOWES COS INC COM	EQUITY	548661107	1503	47500	SH	Sole	3	47500	
LSI INDS INC	COM	50216C108	71	2852	SH	DEFINED	6,7,8	2852	
LSI INDS INC	COM	50216C108	7	265	SH	DEFINED	5	265	
LSI LOGIC CORP	EQUITY	502161102	71	6,000	SH	DEFINED	1		6,000
LSI LOGIC CORP	COM	502161102	1988	169160	SH	DEFINED	6,7,8	169160	
LSI LOGIC CORP	COM	502161102	17	1410	SH	DEFINED	5	1410	
LTX CORP	COM	502392103	1026	75416	SH	DEFINED	6,7,8	75416	
LTX CORP	COM	502392103	18	1307	SH	DEFINED	5	1307	
LUBRIZOL CORP	COM	549271104	2784	88100	SH	DEFINED	6,7,8	88100	
LUBYS INC	COM	549282101	50	7048	SH	DEFINED	6,7,8	7048	
LUBYS INC	COM	549282101	5	631	SH	DEFINED	5	631	
LUCENT TECH	EQUITY	054963107	9	1600	SH	DEFINED	2		1600
LUCENT TECHNOLOGIES	EQUITY	549463107	5184	904,745	SH	DEFINED	1		904,745
LUCENT TECHNOLOGIES INC	COM	549463107	8984	1567952	SH	DEFINED	6,7,8	1567952	
LUCENT TECHNOLOGIES INC	COM	549463107	73	12750	SH	DEFINED	5	12750	
LUFKIN INDS INC	COM	549764108	39	1717	SH	DEFINED	6,7,8	1717	
LUFKIN INDS INC	COM	549764108	4	154	SH	DEFINED	5	154	
Lumbermens Mutual	CORPBOND	550060AC1	5675	6,875,000	PRN	DEFINED	4		6,875,000
LUMINENT INC	COM	55027R103	7	3669	SH	DEFINED	6,7,8	3669	
LUMINENT INC	COM	55027R103	1	351	SH	DEFINED	5	351	
LUMINEX CORP DEL	COM	55027E102	62	4511	SH	DEFINED	6,7,8	4511	
LUMINEX CORP DEL	COM	55027E102	6	448	SH	DEFINED	5	448	
LYDALL INC DEL	COM	550819106	31	4659	SH	DEFINED	6,7,8	4659	
LYDALL INC DEL	COM	550819106	3	419	SH	DEFINED	5	419	
LYNCH INTERACTIVE CORP	COM	551146103	30	610	SH	DEFINED	6,7,8	610	
LYNCH INTERACTIVE CORP	COM	551146103	3	61	SH	DEFINED	5	61	
LYONDELL CHEMICAL CO	COM	552078107	1577	137700	SH	DEFINED	6,7,8	137700	

M & T BK CORP	COM	55261F104	8406	113600	SH	DEFINED	6,7,8	113600	
M D C HLDGS INC	COM	552676108	145	5214	SH	DEFINED	6,7,8	5214	
M D C HLDGS INC	COM	552676108	12	447	SH	DEFINED	5	447	
M/I SCHOTTENSTEIN HOMES INC	COM	55305B101	63	1851	SH	DEFINED	6,7,8	1851	
M/I SCHOTTENSTEIN HOMES INC	COM	55305B101	6	166	SH	DEFINED	5	166	
MACDERMID INC	COM	554273102	82	6435	SH	DEFINED	6,7,8	6435	
MACDERMID INC	COM	554273102	7	580	SH	DEFINED	5	580	
MACERICH CO	COM	554382101	216	9791	SH	DEFINED	6,7,8	9791	
MACERICH CO	COM	554382101	19	847	SH	DEFINED	5	847	
MACERICH CO COM	EQUITY	554382101	2551	115416	SH	Sole	3	115416	
MACK CALI REALTY CORP COM	EQUITY	554489104	4185	135000	SH	Sole	3	135000	
MACK-CALI REALTY CORP	EQUITY	554489104	2365	76,300	SH	DEFINED	1		76,300
MACROCHEM CORP DEL	COM	555903103	15	6011	SH	DEFINED	6,7,8	6011	
MACROCHEM CORP DEL	COM	555903103	1	597	SH	DEFINED	5	597	
MACROMEDIA INC	COM	556100105	1036	85585	SH	DEFINED	6,7,8	85585	
MACROMEDIA INC	COM	556100105	19	1576	SH	DEFINED	5	1576	
MACROVISION CORP	COM	555904101	1668	58700	SH	DEFINED	6,7,8	58700	
MADDEN STEVEN LTD	COM	556269108	25	2433	SH	DEFINED	6,7,8	2433	
MADDEN STEVEN LTD	COM	556269108	2	241	SH	DEFINED	5	241	
MADISON GAS & ELEC CO	COM	557497104	125	4953	SH	DEFINED	6,7,8	4953	
MADISON GAS & ELEC CO	COM	557497104	11	446	SH	DEFINED	5	446	
MADISON GAS & ELECTRIC CO	EQUITY	557497104	377	15,000	SH	DEFINED	1		15,000
MAF BANCORP INC	COM	55261R108	166	5798	SH	DEFINED	6,7,8	5798	
MAF BANCORP INC	COM	55261R108	14	499	SH	DEFINED	5	499	
MAGELLAN HEALTH SVCS INC	COM	559079108	75	6562	SH	DEFINED	6,7,8	6562	
MAGELLAN HEALTH SVCS INC	COM	559079108	7	651	SH	DEFINED	5	651	
MAGNA ENTMT CORP	CL A	559211107	40	6529	SH	DEFINED	6,7,8	6529	
MAGNA ENTMT CORP	CL A	559211107	4	618	SH	DEFINED	5	618	
MAGNA INTL INC	CL A	559222401	1178	22339	SH	DEFINED	6,7,8	22339	
MAGNETEK INC	COM	559424106	59	6413	SH	DEFINED	6,7,8	6413	
MAGNETEK INC	COM	559424106	5	574	SH	DEFINED	5	574	
MAGNUM HUNTER RES INC	COM PAR \$0.002	55972F203	78	8183	SH	DEFINED	6,7,8	8183	
MAGNUM HUNTER RES INC	COM PAR \$0.002	55972F203	8	812	SH	DEFINED	5	812	
MAIL-WELL INC	COM	560321200	36	9726	SH	DEFINED	6,7,8	9726	
MAIL-WELL INC	COM	560321200	3	871	SH	DEFINED	5	871	
MAIN STR BKS INC NEW	COM	56034R102	49	2712	SH	DEFINED	6,7,8	2712	
MAIN STR BKS INC NEW	COM	56034R102	5	269	SH	DEFINED	5	269	
MAKITA CORP	ADR NEW	560877300	17	3000	SH	DEFINED	6,7,8	3000	
MANAGEMENT NETWORK GROUP INC	COM	561693102	16	2583	SH	DEFINED	6,7,8	2583	
MANAGEMENT NETWORK GROUP INC	COM	561693102	2	256	SH	DEFINED	5	256	
MANDALAY RESORT GROUP	COM	562567107	1436	88500	SH	DEFINED	6,7,8	88500	
MANHATTAN ASSOCS INC	COM	562750109	68	4036	SH	DEFINED	6,7,8	4036	
MANHATTAN ASSOCS INC	COM	562750109	7	400	SH	DEFINED	5	400	

MANITOWOC INC	COM	563571108	174	7191	SH	DEFINED	6, 7, 8	7191	
MANITOWOC INC	COM	563571108	17	683	SH	DEFINED	5	683	
MANOR CARE INC	EQUITY	564055101	48	1,700	SH	DEFINED	1		1,700
MANOR CARE INC NEW	COM	564055101	1223	43540	SH	DEFINED	6, 7, 8	43540	
MANOR CARE INC NEW	COM	564055101	9	310	SH	DEFINED	5	310	
MANOR CARE INC NEW COM	EQUITY	564055101	10015	356400	SH	Sole	3	295900	60500
MANPOWER INC	COM	56418H100	3148	119560	SH	DEFINED	6, 7, 8	119560	
MANPOWER INC	COM	56418H100	16	620	SH	DEFINED	5	620	
MANUFACTURED HOME CMNT COM	EQUITY	564682102	6492	213400	SH	Sole	3	184900	28500
MANUFACTURED HOME CMNTYS INC	COM	564682102	121	3963	SH	DEFINED	6, 7, 8	3963	
MANUFACTURED HOME CMNTYS INC	COM	564682102	12	393	SH	DEFINED	5	393	
MANUFACTURERS SVCS LTD	COM	565005105	18	4357	SH	DEFINED	6, 7, 8	4357	
MANUFACTURERS SVCS LTD	COM	565005105	2	432	SH	DEFINED	5	432	
MAPINFO CORP	COM	565105103	27	3713	SH	DEFINED	6, 7, 8	3713	
MAPINFO CORP	COM	565105103	3	368	SH	DEFINED	5	368	
MARCUS CORP	COM	566330106	66	5492	SH	DEFINED	6, 7, 8	5492	
MARCUS CORP	COM	566330106	6	492	SH	DEFINED	5	492	
MARRIOTT INTERNATIONAL-CL A	EQUITY	571903202	134	4,000	SH	DEFINED	1		4,000
MARRIOTT INTL INC NEW	CL A	571903202	3443	103070	SH	DEFINED	6, 7, 8	103070	
MARRIOTT INTL INC NEW	CL A	571903202	24	730	SH	DEFINED	5	730	
MARRIOTT INTL INC NEW	EQUITY	571903202	2609	78100	SH	DEFINED	2		78100
MARSH & MC LENNAN	EQUITY	571748102	454	4,690	SH	DEFINED	1		4,690
MARSH & MCLENNAN COS INC	COM	571748102	11265	116490	SH	DEFINED	6, 7, 8	116490	
MARSH & MCLENNAN COS INC	COM	571748102	79	820	SH	DEFINED	5	820	
MARSHALL & ILSLEY CORP	COM	571834100	6837	120600	SH	DEFINED	6, 7, 8	120600	
MARTEK BIOSCIENCES CORP	COM	572901106	78	4267	SH	DEFINED	6, 7, 8	4267	
MARTEK BIOSCIENCES CORP	COM	572901106	8	423	SH	DEFINED	5	423	
MARTHA STEWART LIVING INC	EQUITY	573083102	5435	363300	SH	DEFINED	2		363300
MARTHA STEWART LIVING OMNIMED	CL A	573083102	36	2396	SH	DEFINED	6, 7, 8	2396	
MARTHA STEWART LIVING OMNIMED	CL A	573083102	4	238	SH	DEFINED	5	238	
MARTIN MARIETTA MATLS INC	COM	573284106	2167	55400	SH	DEFINED	6, 7, 8	55400	
MASCO CORP	EQUITY	574599106	13824	676,330	SH	DEFINED	1		676,330
MASCO CORP	COM	574599106	3973	194350	SH	DEFINED	6, 7, 8	194350	
MASCO CORP	COM	574599106	28	1370	SH	DEFINED	5	1370	
Masisa SA-ADR	EQUITY	574799102	173	17,600	SH	DEFINED	1		17,600
MASTEC INC	COM	576323109	320	62694	SH	DEFINED	6, 7, 8	62694	
MASTEC INC	COM	576323109	3	648	SH	DEFINED	5	648	
MATRIX PHARMACEUTICAL INC	COM	576844104	4	7419	SH	DEFINED	6, 7, 8	7419	
MATRIX PHARMACEUTICAL INC	COM	576844104	0	736	SH	DEFINED	5	736	
MATRIXONE INC	COM	57685P304	115	21136	SH	DEFINED	6, 7, 8	21136	
MATRIXONE INC	COM	57685P304	5	845	SH	DEFINED	5	845	
MATTEL INC	COM	577081102	4973	317540	SH	DEFINED	6, 7, 8	317540	
MATTEL INC	COM	577081102	51	3250	SH	DEFINED	5	3250	

MATTEL INC.	EQUITY	577081102	113	7,200	SH	DEFINED	1		7,200
MATTHEWS INTL CORP	CL A	577128101	191	8668	SH	DEFINED	6, 7, 8	8668	
MATTHEWS INTL CORP	CL A	577128101	18	820	SH	DEFINED	5	820	
MATTSON TECHNOLOGY INC	COM	577223100	35	8845	SH	DEFINED	6, 7, 8	8845	
MATTSON TECHNOLOGY INC	COM	577223100	4	878	SH	DEFINED	5	878	
MAUI LD & PINEAPPLE INC	COM	577345101	13	647	SH	DEFINED	6, 7, 8	647	
MAUI LD & PINEAPPLE INC	COM	577345101	1	60	SH	DEFINED	5	60	
MAVERICK TUBE CORP	COM	577914104	87	9593	SH	DEFINED	6, 7, 8	9593	
MAVERICK TUBE CORP	COM	577914104	9	952	SH	DEFINED	5	952	
MAXIM INTEGRATED PRODS	EQUITY	57772K101	192	5,500	SH	DEFINED	1		5,500
MAXIM INTEGRATED PRODS INC	COM	57772K101	5964	170700	SH	DEFINED	6, 7, 8	170700	
MAXIM INTEGRATED PRODS INC	COM	57772K101	34	980	SH	DEFINED	5	980	
MAXIM PHARMACEUTICALS INC	COM	57772M107	29	7304	SH	DEFINED	6, 7, 8	7304	
MAXIM PHARMACEUTICALS INC	COM	57772M107	3	654	SH	DEFINED	5	654	
MAXIMUS INC	COM	577933104	138	3467	SH	DEFINED	6, 7, 8	3467	
MAXIMUS INC	COM	577933104	14	344	SH	DEFINED	5	344	
MAXIMUS INC COM	EQUITY	577933104	41118	1034940	SH	Sole	3	1024240	10700
MAXWELL TECHNOLOGIES INC	COM	577767106	20	3105	SH	DEFINED	6, 7, 8	3105	
MAXWELL TECHNOLOGIES INC	COM	577767106	2	282	SH	DEFINED	5	282	
MAXYGEN INC	COM	57776107	233	14731	SH	DEFINED	6, 7, 8	14731	
MAXYGEN INC	COM	57776107	13	816	SH	DEFINED	5	816	
MAY DEPARTMENT STORES	EQUITY	577778103	151	5,220	SH	DEFINED	1		5,220
MAY DEPT STORES CO	COM	577778103	9135	314790	SH	DEFINED	6, 7, 8	314790	
MAY DEPT STORES CO	COM	577778103	80	2770	SH	DEFINED	5	2770	
MAY DEPT STORES CO	EQUITY	577778103	4710	162316	SH	DEFINED	2		162316
MAYTAG CO.	EQUITY	578592107	30	1,200	SH	DEFINED	1		1,200
MAYTAG CORP	COM	578592107	793	32170	SH	DEFINED	6, 7, 8	32170	
MAYTAG CORP	COM	578592107	6	230	SH	DEFINED	5	230	
MB FINL INC	COM	55263D107	44	1759	SH	DEFINED	6, 7, 8	1759	
MB FINL INC	COM	55263D107	4	157	SH	DEFINED	5	157	
MBIA INC	COM	55262C100	4280	85600	SH	DEFINED	6, 7, 8	85600	
MBIA INC	COM	55262C100	22	440	SH	DEFINED	5	440	
MBIA INC.	EQUITY	55262C100	123	2,450	SH	DEFINED	1		2,450
MBNA Capital	CORPBOND	55263BAA9	7731	8,000,000	PRN	DEFINED	4		8,000,000
MBNA CORP	EQUITY	55262L100	427	14,100	SH	DEFINED	1		14,100
MBNA CORP	COM	55262L100	12557	414572	SH	DEFINED	6, 7, 8	414572	
MBNA CORP	COM	55262L100	122	4030	SH	DEFINED	5	4030	
MBNA CORP COM	EQUITY	55262L100	4074	134500	SH	Sole	3	134500	
MC DONALDS CORP.	EQUITY	580135101	583	21,480	SH	DEFINED	1		21,480
MCAFFEE COM CORP	CL A	579062100	17	1485	SH	DEFINED	6, 7, 8	1485	
MCAFFEE COM CORP	CL A	579062100	2	147	SH	DEFINED	5	147	
MCCORMICK & CO INC	COM NON VTG	579780206	3691	80600	SH	DEFINED	6, 7, 8	80600	
MCDATA CORP	CL A	580031201	41	4850	SH	DEFINED	6, 7, 8	4850	

MCDATA CORPORATION	EQUITY	580031201	20	2103	SH	DEFINED	2		2103
MCDERMOTT INTERNATIONAL	EQUITY	580037109	9	1,100	SH	DEFINED	1		1,100
MCDERMOTT INTL INC	COM	580037109	213	25820	SH	DEFINED	6, 7, 8	25820	
MCDERMOTT INTL INC	COM	580037109	1	180	SH	DEFINED	5	180	
McDonalds Corp	EQUITY	580135101	1289	47,500	SH	DEFINED	4		47,500
MCDONALDS CORP	COM	580135101	14840	546790	SH	DEFINED	6, 7, 8	546790	
MCDONALDS CORP	COM	580135101	104	3850	SH	DEFINED	5	3850	
MCGRATH RENTCORP	COM	580589109	41	1902	SH	DEFINED	6, 7, 8	1902	
MCGRATH RENTCORP	COM	580589109	4	189	SH	DEFINED	5	189	
MCGRAW HILL CORP	EQUITY	580645109	221	3,800	SH	DEFINED	1		3,800
MCGRAW HILL COS INC	COM	580645109	5993	102980	SH	DEFINED	6, 7, 8	102980	
MCGRAW HILL COS INC	COM	580645109	58	1000	SH	DEFINED	5	1000	
MCKESSON CORP	EQUITY	58155Q103	177	4,694	SH	DEFINED	1		4,694
MCKESSON CORP	COM	58155Q103	4581	121210	SH	DEFINED	6, 7, 8	121210	
MCKESSON CORP	COM	58155Q103	32	850	SH	DEFINED	5	850	
MCLEODUSA INC	CL A	582266102	7	9100	SH	DEFINED	6, 7, 8	9100	
MCMORAN EXPLORATION CO	COM	582411104	22	4081	SH	DEFINED	6, 7, 8	4081	
MCMORAN EXPLORATION CO	COM	582411104	2	365	SH	DEFINED	5	365	
MCSI INC	COM	55270M108	160	9944	SH	DEFINED	6, 7, 8	9944	
MCSI INC	COM	55270M108	5	310	SH	DEFINED	5	310	
MDU RES GROUP INC	COM	552690109	1860	79600	SH	DEFINED	6, 7, 8	79600	
MEAD CORP	EQUITY	582834107	44	1,600	SH	DEFINED	1		1,600
Mead Corp	CORPBOND	582834AH0	3869	4,000,000	PRN	DEFINED	4		4,000,000
MEAD CORP	COM	582834107	1160	41900	SH	DEFINED	6, 7, 8	41900	
MEAD CORP	COM	582834107	8	300	SH	DEFINED	5	300	
MEADE INSTRUMENTS CORP	COM	583062104	49	13045	SH	DEFINED	6, 7, 8	13045	
MEASUREMENT SPECIALTIES INC	COM	583421102	19	1957	SH	DEFINED	6, 7, 8	1957	
MEASUREMENT SPECIALTIES INC	COM	583421102	3	264	SH	DEFINED	5	264	
MECHANICAL TECHNOLOGY INC	COM	583538103	19	5431	SH	DEFINED	6, 7, 8	5431	
MECHANICAL TECHNOLOGY INC	COM	583538103	2	539	SH	DEFINED	5	539	
MEDALLION FINL CORP	COM	583928106	27	3287	SH	DEFINED	6, 7, 8	3287	
MEDALLION FINL CORP	COM	583928106	3	370	SH	DEFINED	5	370	
MEDAREX INC	COM	583916101	147	9765	SH	DEFINED	6, 7, 8	9765	
MED-DESIGN CORP	COM	583926100	30	2070	SH	DEFINED	6, 7, 8	2070	
MED-DESIGN CORP	COM	583926100	3	205	SH	DEFINED	5	205	
MEDFORD BANCORP INC	COM	584131106	36	1889	SH	DEFINED	6, 7, 8	1889	
MEDFORD BANCORP INC	COM	584131106	3	173	SH	DEFINED	5	173	
MEDIA GEN INC	CL A	584404107	1334	30764	SH	DEFINED	6, 7, 8	30764	
MEDIA GEN INC	CL A	584404107	15	346	SH	DEFINED	5	346	
MEDICINES CO	COM	584688105	34	5569	SH	DEFINED	6, 7, 8	5569	
MEDICINES CO	COM	584688105	3	553	SH	DEFINED	5	553	
MEDICIS PHARMACEUTICAL CL A NE	EQUITY	584690309	51875	1037917	SH	Sole	3	1015917	22000
MEDIMMUNE INC	EQUITY	584699102	125	3,500	SH	DEFINED	1		3,500

MEDIMMUNE INC	COM	584699102	3386	95020	SH	DEFINED	6, 7, 8	95020		
MEDIMMUNE INC	COM	584699102	22	630	SH	DEFINED	5	630		
MEDIMMUNE INC	EQUITY	584699102	6190	173000	SH	DEFINED	2		173000	
MEDIS TECHNOLOGIES LTD	COM	58500P107	15	2363	SH	DEFINED	6, 7, 8	2363		
MEDIS TECHNOLOGIES LTD	COM	58500P107	1	234	SH	DEFINED	5	234		
MEDQUIST INC	COM	584949101	73	2914	SH	DEFINED	6, 7, 8	2914		
MEDQUIST INC	COM	584949101	7	289	SH	DEFINED	5	289		
Medtronic	EQUITY	585055106	1436	33,000	SH	DEFINED	4		33,000	
MEDTRONIC INC	COM	585055106	22304	512725	SH	DEFINED	6, 7, 8	512725		
MEDTRONIC INC	COM	585055106	157	3600	SH	DEFINED	5	3600		
MEDTRONIC INC.	EQUITY	585055106	13553	311,560	SH	DEFINED	1		311,560	
MEEMIC HLDGS INC	COM	585135106	8	328	SH	DEFINED	6, 7, 8	328		
MEEMIC HLDGS INC	COM	585135106	1	30	SH	DEFINED	5	30		
MELLON FINANCIAL CORP	EQUITY	58551A108	255	7,900	SH	DEFINED	1		7,900	
MELLON FINL CORP	COM	58551A108	9169	283600	SH	DEFINED	6, 7, 8	283600		
MELLON FINL CORP	COM	58551A108	80	2480	SH	DEFINED	5	2480		
MELLON FINL CORP	EQUITY	58551A108	14683	472200	SH	DEFINED	2		472200	
MEMBERWORKS INC	COM	586002107	57	2778	SH	DEFINED	6, 7, 8	2778		
MEMBERWORKS INC	COM	586002107	6	276	SH	DEFINED	5	276		
MEMC ELECTR MATLS INC	COM	552715104	14	12932	SH	DEFINED	6, 7, 8	12932		
MEMC ELECTR MATLS INC	COM	552715104	1	1158	SH	DEFINED	5	1158		
MENS WEARHOUSE INC	COM	587118100	164	9089	SH	DEFINED	6, 7, 8	9089		
MENS WEARHOUSE INC	COM	587118100	16	861	SH	DEFINED	5	861		
MENTOR CORP MINN	COM	587188103	153	6038	SH	DEFINED	6, 7, 8	6038		
MENTOR CORP MINN	COM	587188103	15	599	SH	DEFINED	5	599		
MENTOR GRAPHICS CORP	COM	587200106	1800	130600	SH	DEFINED	6, 7, 8	130600		
MERCANTILE BANKSHARES CORP	EQUITY	587405101	17	420	SH	DEFINED	1		420	
MERCANTILE BANKSHARES CORP	COM	587405101	3311	83400	SH	DEFINED	6, 7, 8	83400		
MERCK & CO INC	COM	589331107	81281	1220440	SH	DEFINED	6, 7, 8	1220440		
MERCK & CO INC	COM	589331107	628	9430	SH	DEFINED	5	9430		
MERCK & CO.	EQUITY	589331107	2575	38,660	SH	DEFINED	1		38,660	
MERCK + CO INC	EQUITY	589331107	15171	227380	SH	DEFINED	2		227380	
Merck and Co Inc	EQUITY	589331107	3623	54,400	SH	DEFINED	4		54,400	
MERCURY COMPUTER SYS	COM	589378108	289	7690	SH	DEFINED	6, 7, 8	7690		
MERCURY COMPUTER SYS	COM	589378108	19	499	SH	DEFINED	5	499		
MERCURY INTERACTIVE CORP	COM	589405109	696	36540	SH	DEFINED	6, 7, 8	36540		
MERCURY INTERACTIVE CORP	COM	589405109	5	250	SH	DEFINED	5	250		
MERCURY INTERACTIVE CORPORATION	EQUITY	589405109	25	1,300	SH	DEFINED	1		1,300	
MERCURY INTERACTIVE CP COM	EQUITY	589405109	48160	2529426	SH	Sole	3	2414226		115200
MEREDITH CORP	EQUITY	589433101	26	800	SH	DEFINED	1		800	
MEREDITH CORP	COM	589433101	893	27800	SH	DEFINED	6, 7, 8	27800		
MEREDITH CORP	COM	589433101	5	150	SH	DEFINED	5	150		
MERIDIAN RESOURCE CORP	COM	58977Q109	32	9722	SH	DEFINED	6, 7, 8	9722		

MERIDIAN RESOURCE CORP	COM	58977Q109	3	965	SH	DEFINED	5	965	
MERISTAR HOSPITALITY CORP	EQUITY	58984Y103	2079	197,100	SH	DEFINED	1		197,100
MERISTAR HOSPITALITY CORP	COM	58984Y103	125	11866	SH	DEFINED	6, 7, 8	11866	
MERISTAR HOSPITALITY CORP	COM	58984Y103	11	1023	SH	DEFINED	5	1023	
MERITAGE CORP	COM	59001A102	38	1036	SH	DEFINED	6, 7, 8	1036	
MERITAGE CORP	COM	59001A102	3	80	SH	DEFINED	5	80	
MERIX CORP	COM	590049102	163	11576	SH	DEFINED	6, 7, 8	11576	
MERIX CORP	COM	590049102	5	361	SH	DEFINED	5	361	
MERRILL LYNCH & CO INC	COM	590188108	14409	354890	SH	DEFINED	6, 7, 8	354890	
MERRILL LYNCH & CO INC	COM	590188108	102	2500	SH	DEFINED	5	2500	
MERRILL LYNCH & CO.	EQUITY	590188108	564	13,900	SH	DEFINED	1		13,900
MERRILL LYNCH + CO INC	EQUITY	590188108	1068	23700	SH	DEFINED	2		23700
MESA AIR GROUP INC	COM	590479101	28	8527	SH	DEFINED	6, 7, 8	8527	
MESA AIR GROUP INC	COM	590479101	2	756	SH	DEFINED	5	756	
MESA AIR GROUP INC	EQUITY	590479101	1240	306400	SH	DEFINED	2		306400
MESABA HLDGS INC	COM	59066B102	18	3105	SH	DEFINED	6, 7, 8	3105	
MESABA HLDGS INC	COM	59066B102	2	278	SH	DEFINED	5	278	
MESTEK INC	COM	590829107	20	839	SH	DEFINED	6, 7, 8	839	
MESTEK INC	COM	590829107	2	75	SH	DEFINED	5	75	
METASOLV INC	COM	59139P104	44	7403	SH	DEFINED	6, 7, 8	7403	
METASOLV INC	COM	59139P104	4	735	SH	DEFINED	5	735	
METAWAVE COMMUNICATIONS CP	COM	591409107	27	9841	SH	DEFINED	6, 7, 8	9841	
METAWAVE COMMUNICATIONS CP	COM	591409107	3	977	SH	DEFINED	5	977	
METHODE ELECTRS INC	CL A	591520200	80	10586	SH	DEFINED	6, 7, 8	10586	
METHODE ELECTRS INC	CL A	591520200	7	948	SH	DEFINED	5	948	
METLIFE INC	EQUITY	59156R108	368	12,400	SH	DEFINED	1		12,400
METLIFE INC	COM	59156R108	10222	344190	SH	DEFINED	6, 7, 8	344190	
METLIFE INC	COM	59156R108	66	2230	SH	DEFINED	5	2230	
METRIS COS INC	COM	591598107	965	39000	SH	DEFINED	6, 7, 8	39000	
METRIS COS INC COM	EQUITY	591598107	130852	5286931	SH	Sole	3	5078707	208224
METRO GOLDWYN MAYER INC	COM	591610100	1199	70760	SH	DEFINED	6, 7, 8	70760	
METRO GOLDWYN MAYER INC	COM	591610100	11	620	SH	DEFINED	5	620	
METRO ONE TELECOMMUNICATIONS	EQUITY	59163F105	9756	420500	SH	Sole	3	412500	8000
METRO ONE TELECOMMUNICATIONS	COM	59163F105	118	5095	SH	DEFINED	6, 7, 8	5095	
METRO ONE TELECOMMUNICATIONS	COM	59163F105	12	506	SH	DEFINED	5	506	
METROMEDIA FIBER NETWORK INC	CL A	591689104	4	10760	SH	DEFINED	6, 7, 8	10760	
METROMEDIA INTL GROUP INC	COM	591695101	28	23202	SH	DEFINED	6, 7, 8	23202	
METROMEDIA INTL GROUP INC	COM	591695101	2	2078	SH	DEFINED	5	2078	
MGI PHARMA INC	COM	552880106	64	4780	SH	DEFINED	6, 7, 8	4780	
MGI PHARMA INC	COM	552880106	8	574	SH	DEFINED	5	574	
MGIC INVESTMENT CORP	EQUITY	552848103	118	1,800	SH	DEFINED	1		1,800
MGIC INVT CORP WIS	COM	552848103	3788	57980	SH	DEFINED	6, 7, 8	57980	
MGIC INVT CORP WIS	COM	552848103	21	320	SH	DEFINED	5	320	

MGIC INVT CORP WIS COM	EQUITY	552848103	14982	229300	SH	Sole	3	209800	19500
MICHAELS STORES INC	COM	594087108	482	13194	SH	DEFINED	6, 7, 8	13194	
MICHAELS STORES INC	COM	594087108	32	878	SH	DEFINED	5	878	
MICHAELS STORES INC COM	EQUITY	594087108	10845	296800	SH	Sole	3	267400	29400
MICREL INC	COM	594793101	2150	107800	SH	DEFINED	6, 7, 8	107800	
MICRO GENERAL CORP	COM NEW	594838302	25	2890	SH	DEFINED	6, 7, 8	2890	
MICRO GENERAL CORP	COM NEW	594838302	2	287	SH	DEFINED	5	287	
MICROCHIP TECHNOLOGY INC	COM	595017104	4172	155690	SH	DEFINED	6, 7, 8	155690	
MICROFINANCIAL INC	COM	595072109	28	2013	SH	DEFINED	6, 7, 8	2013	
MICROFINANCIAL INC	COM	595072109	3	197	SH	DEFINED	5	197	
MICRON TECHNOLOGY INC	EQUITY	595112103	186	9,900	SH	DEFINED	1		9,900
MICRON TECHNOLOGY INC	COM	595112103	5228	277660	SH	DEFINED	6, 7, 8	277660	
MICRON TECHNOLOGY INC	COM	595112103	43	2300	SH	DEFINED	5	2300	
MICROS SYS INC	COM	594901100	94	5279	SH	DEFINED	6, 7, 8	5279	
MICROS SYS INC	COM	594901100	8	470	SH	DEFINED	5	470	
MICROSEMI CORP	COM	595137100	206	7924	SH	DEFINED	6, 7, 8	7924	
MICROSEMI CORP	COM	595137100	20	786	SH	DEFINED	5	786	
MICROSOFT	EQUITY	594918104	41250	806,140	SH	DEFINED	1		806,140
MICROSOFT CORP	EQUITY	549918104	117	2073	SH	DEFINED	2		2073
Microsoft Corp	EQUITY	594918104	1356	26,500	SH	DEFINED	4		26,500
MICROSOFT CORP	COM	594918104	142587	2786534	SH	DEFINED	6, 7, 8	2786534	
MICROSOFT CORP	COM	594918104	1076	21020	SH	DEFINED	5	21020	
MICROSOFT CORP	EQUITY	594918104	51627	968580	SH	DEFINED	2		968580
MICROSOFT CORP COM	EQUITY	594918104	1484	29000	SH	Sole	3	29000	
MICROSTRATEGY INC	CL A	594972101	9	8136	SH	DEFINED	6, 7, 8	8136	
MICROSTRATEGY INC	CL A	594972101	1	807	SH	DEFINED	5	807	
MICROTUNE INC DEL	COM	59514P109	76	6679	SH	DEFINED	6, 7, 8	6679	
MICROTUNE INC DEL	COM	59514P109	7	640	SH	DEFINED	5	640	
MICROVISION INC WASH	COM	594960106	36	2799	SH	DEFINED	6, 7, 8	2799	
MICROVISION INC WASH	COM	594960106	4	278	SH	DEFINED	5	278	
MID AMER BANCORP	COM	595915109	69	2738	SH	DEFINED	6, 7, 8	2738	
MID AMER BANCORP	COM	595915109	6	245	SH	DEFINED	5	245	
MID ATLANTIC MED SVCS INC	COM	59523C107	289	13741	SH	DEFINED	6, 7, 8	13741	
MID ATLANTIC MED SVCS INC	COM	59523C107	27	1281	SH	DEFINED	5	1281	
MID-AMER APT CMNTYS INC	COM	59522J103	115	4426	SH	DEFINED	6, 7, 8	4426	
MID-AMER APT CMNTYS INC	COM	59522J103	10	396	SH	DEFINED	5	396	
MIDAS GROUP INC	COM	595626102	47	4706	SH	DEFINED	6, 7, 8	4706	
MIDAS GROUP INC	COM	595626102	4	421	SH	DEFINED	5	421	
MID-ATLANTIC RLTY TR	SH BEN INT	595232109	56	4016	SH	DEFINED	6, 7, 8	4016	
MID-ATLANTIC RLTY TR	SH BEN INT	595232109	5	360	SH	DEFINED	5	360	
MIDDLESEX WATER CO	COM	596680108	48	1461	SH	DEFINED	6, 7, 8	1461	
MIDDLESEX WATER CO	COM	596680108	5	142	SH	DEFINED	5	142	
MIDLAND CO	COM	597486109	50	1241	SH	DEFINED	6, 7, 8	1241	

MIDLAND CO	COM	597486109	5	111	SH	DEFINED	5	111	
MID-STATE BANCSHARES	COM	595440108	118	6888	SH	DEFINED	6, 7, 8	6888	
MID-STATE BANCSHARES	COM	595440108	11	617	SH	DEFINED	5	617	
MIDWAY GAMES INC	COM	598148104	94	7758	SH	DEFINED	6, 7, 8	7758	
MIDWAY GAMES INC	COM	598148104	9	765	SH	DEFINED	5	765	
MIDWEST BANC HOLDINGS INC	COM	598251106	36	1664	SH	DEFINED	6, 7, 8	1664	
MIDWEST BANC HOLDINGS INC	COM	598251106	4	164	SH	DEFINED	5	164	
MIDWEST EXPRESS HLDGS INC	COM	597911106	42	3965	SH	DEFINED	6, 7, 8	3965	
MIDWEST EXPRESS HLDGS INC	COM	597911106	4	355	SH	DEFINED	5	355	
MILACRON INC	COM	598709103	59	4929	SH	DEFINED	6, 7, 8	4929	
MILACRON INC	COM	598709103	5	441	SH	DEFINED	5	441	
MILLENNIUM CELL INC	COM	60038B105	18	4703	SH	DEFINED	6, 7, 8	4703	
MILLENNIUM CELL INC	COM	60038B105	2	448	SH	DEFINED	5	448	
MILLENNIUM CHEMICALS INC	COM	599903101	209	19937	SH	DEFINED	6, 7, 8	19937	
MILLENNIUM CHEMICALS INC	COM	599903101	18	1725	SH	DEFINED	5	1725	
MILLENNIUM PHARMACEUTICALS INC	COM	599902103	4604	259250	SH	DEFINED	6, 7, 8	259250	
MILLER HERMAN INC	COM	600544100	1731	88900	SH	DEFINED	6, 7, 8	88900	
MILLIPORE CORP	EQUITY	601073109	42	800	SH	DEFINED	1		800
MILLIPORE CORP	COM	601073109	1342	25345	SH	DEFINED	6, 7, 8	25345	
MILLIPORE CORP	COM	601073109	7	140	SH	DEFINED	5	140	
MILLS COPORATION	EQUITY	601148109	866	40,500	SH	DEFINED	1		40,500
MILLS CORP	COM	601148109	94	4391	SH	DEFINED	6, 7, 8	4391	
MILLS CORP	COM	601148109	10	486	SH	DEFINED	5	486	
MINAS BUENAVENTURA-SPON ADR	EQUITY	204448104	379	17,500	SH	DEFINED	1		17,500
MINE SAFETY APPLIANCES CO	COM	602720104	122	2707	SH	DEFINED	6, 7, 8	2707	
MINE SAFETY APPLIANCES CO	COM	602720104	11	242	SH	DEFINED	5	242	
MINERALS TECHNOLOGIES INC	COM	603158106	1319	34949	SH	DEFINED	6, 7, 8	34949	
MINERALS TECHNOLOGIES INC	COM	603158106	20	531	SH	DEFINED	5	531	
Minnesota Mining & Mfg Co	EQUITY	604059105	1968	20,000	SH	DEFINED	4		20,000
MINNESOTA MINING & MFG.	EQUITY	604059105	649	6,600	SH	DEFINED	1		6,600
MINNESOTA MNG & MFG CO	COM	604059105	16473	167410	SH	DEFINED	6, 7, 8	167410	
MINNESOTA MNG & MFG CO	COM	604059105	116	1180	SH	DEFINED	5	1180	
MINNESOTA MNG & MFG CO COM	EQUITY	604059105	866	8800	SH	Sole	3	8800	
MINNESOTA MNG + MFG CO	EQUITY	604059105	4295	43653	SH	DEFINED	2		43653
MIPS TECHNOLOGIES INC	CL A	604567107	72	11004	SH	DEFINED	6, 7, 8	11004	
MIPS TECHNOLOGIES INC	CL B	604567206	274	45600	SH	DEFINED	6, 7, 8	45600	
MIPS TECHNOLOGIES INC	CL A	604567107	7	1092	SH	DEFINED	5	1092	
MIRANT CORP	EQUITY	604675108	176	8,025	SH	DEFINED	1		8,025
MIRANT CORP	COM	604675108	5869	268012	SH	DEFINED	6, 7, 8	268012	
MIRANT CORP	COM	604675108	58	2671	SH	DEFINED	5	2671	
MIRANT CORP	EQUITY	604675108	3800	155092	SH	DEFINED	2		155092
MIRAVANT MED TECHNOLOGIES	COM	604690107	30	3900	SH	DEFINED	6, 7, 8	3900	
MIRAVANT MED TECHNOLOGIES	COM	604690107	3	387	SH	DEFINED	5	387	

MISSION WEST PPTYS INC	COM	605203108	55	4575	SH	DEFINED	6, 7, 8	4575	
MISSION WEST PPTYS INC	COM	605203108	5	430	SH	DEFINED	5	430	
MISSISSIPPI VY BANCSHARES INC	COM	605720101	65	1721	SH	DEFINED	6, 7, 8	1721	
MISSISSIPPI VY BANCSHARES INC	COM	605720101	6	163	SH	DEFINED	5	163	
MKS INSTRUMENT INC	COM	55306N104	128	7202	SH	DEFINED	6, 7, 8	7202	
MKS INSTRUMENT INC	COM	55306N104	10	577	SH	DEFINED	5	577	
MOBILE MINI	EQUITY	60740F105	24561	946100	SH	Sole	3	946100	
MOBILE MINI INC	COM	60740F105	95	3676	SH	DEFINED	6, 7, 8	3676	
MOBILE MINI INC	COM	60740F105	9	365	SH	DEFINED	5	365	
MOBILE MINI INC	EQUITY	60740F105	1832	66600	SH	DEFINED	2		66600
MODINE MFG CO	COM	607828100	1165	47381	SH	DEFINED	6, 7, 8	47381	
MODINE MFG CO	COM	607828100	18	747	SH	DEFINED	5	747	
MODIS PROFESSIONAL SVCS INC	COM	607830106	571	142626	SH	DEFINED	6, 7, 8	142626	
MODIS PROFESSIONAL SVCS INC	COM	607830106	10	2482	SH	DEFINED	5	2482	
MOHAWK INDS INC	COM	608190104	2249	61200	SH	DEFINED	6, 7, 8	61200	
MOHAWK INDS INC COM	EQUITY	608190104	35861	975800	SH	Sole	3	957000	18800
MOLDFLOW CORP	COM	608507109	10	1213	SH	DEFINED	6, 7, 8	1213	
MOLDFLOW CORP	COM	608507109	1	120	SH	DEFINED	5	120	
MOLECULAR DEVICES CORP	COM	60851C107	81	4352	SH	DEFINED	6, 7, 8	4352	
MOLECULAR DEVICES CORP	COM	60851C107	8	432	SH	DEFINED	5	432	
MOLEX INC	EQUITY	608554101	91	3,250	SH	DEFINED	1		3,250
MOLEX INC	COM	608554101	2371	84330	SH	DEFINED	6, 7, 8	84330	
MOLEX INC	COM	608554101	28	1012	SH	DEFINED	5	1012	
MONACO COACH CORP	COM	60886R103	100	6995	SH	DEFINED	6, 7, 8	6995	
MONACO COACH CORP	COM	60886R103	9	642	SH	DEFINED	5	642	
MONDAVI ROBERT CORP	CL A	609200100	284	7984	SH	DEFINED	6, 7, 8	7984	
MONDAVI ROBERT CORP	CL A	609200100	8	235	SH	DEFINED	5	235	
MONOLITHIC SYS TECHNOLOGY INC	COM	609842109	25	2850	SH	DEFINED	6, 7, 8	2850	
MONTANA POWER CO	COM	612085100	803	153014	SH	DEFINED	6, 7, 8	153014	
MONTANA POWER CO	COM	612085100	15	2821	SH	DEFINED	5	2821	
MONY GROUP INC	COM	615337102	1924	58100	SH	DEFINED	6, 7, 8	58100	
MOODYS CORP	COM	615369105	2464	66590	SH	DEFINED	6, 7, 8	66590	
MOODYS CORP	COM	615369105	17	470	SH	DEFINED	5	470	
MOODY'S INVESTORS SERVICE	EQUITY	615369105	96	2,600	SH	DEFINED	1		2,600
MOOG INC	CL A	615394202	88	3888	SH	DEFINED	6, 7, 8	3888	
MOOG INC	CL A	615394202	8	348	SH	DEFINED	5	348	
MORGAN STANLEY DEAN WITTER & CO	EQUITY	617446448	857	18,500	SH	DEFINED	1		18,500
MORGAN STANLEY DEAN WITTER&CO	COM NEW	617446448	24713	533175	SH	DEFINED	6, 7, 8	533175	
MORGAN STANLEY DEAN WITTER&CO	COM NEW	617446448	154	3320	SH	DEFINED	5	3320	
MORGAN STANLEY DEAN WITTER+CO	EQUITY	617446448	9195	195580	SH	DEFINED	2		195580
MORGAN STANLEY INDIA INVT FUND	EQUITY	61745C105	389	52,623	SH	DEFINED	1		52,623
MOTIENT CORP	EQUITY	619908114		4500	SH	DEFINED	2		4500
MOTOROLA INC	EQUITY	620076109	671	42,991	SH	DEFINED	1		42,991

MOTOROLA INC	COM	620076109	17369	1113385	SH	DEFINED	6, 7, 8	1113385	
MOTOROLA INC	COM	620076109	145	9280	SH	DEFINED	5	9280	
MOTOROLA INC	EQUITY	620076109	7116	451000	SH	DEFINED	2		451000
MOVADO GROUP INC	COM	624580106	47	3041	SH	DEFINED	6, 7, 8	3041	
MOVADO GROUP INC	COM	624580106	4	272	SH	DEFINED	5	272	
MOVIE GALLERY INC	COM	624581104	46	2222	SH	DEFINED	6, 7, 8	2222	
MOVIE GALLERY INC	COM	624581104	4	200	SH	DEFINED	5	200	
MRO SOFTWARE INC	COM	55347W105	48	4661	SH	DEFINED	6, 7, 8	4661	
MRO SOFTWARE INC	COM	55347W105	4	436	SH	DEFINED	5	436	
MRV COMMUNICATIONS INC	COM	553477100	65	21622	SH	DEFINED	6, 7, 8	21622	
MRV COMMUNICATIONS INC	COM	553477100	6	2146	SH	DEFINED	5	2146	
MSC INDL DIRECT INC	CL A	553530106	178	11165	SH	DEFINED	6, 7, 8	11165	
MSC INDL DIRECT INC	CL A	553530106	17	1068	SH	DEFINED	5	1068	
MSC SOFTWARE CORP	COM	553531104	65	4045	SH	DEFINED	6, 7, 8	4045	
MSC SOFTWARE CORP	COM	553531104	8	511	SH	DEFINED	5	511	
MTR GAMING GROUP INC	COM	553769100	44	4789	SH	DEFINED	6, 7, 8	4789	
MTR GAMING GROUP INC	COM	553769100	5	525	SH	DEFINED	5	525	
MTS SYS CORP	COM	553777103	74	6467	SH	DEFINED	6, 7, 8	6467	
MTS SYS CORP	COM	553777103	7	579	SH	DEFINED	5	579	
MUELLER INDS INC	COM	624756102	263	9154	SH	DEFINED	6, 7, 8	9154	
MUELLER INDS INC	COM	624756102	23	795	SH	DEFINED	5	795	
MULTEX COM INC	COM	625367107	16	7634	SH	DEFINED	6, 7, 8	7634	
MULTEX COM INC	COM	625367107	2	758	SH	DEFINED	5	758	
MURPHY OIL CORP	COM	626717102	3821	52800	SH	DEFINED	6, 7, 8	52800	
MYERS INDS INC	COM	628464109	61	5162	SH	DEFINED	6, 7, 8	5162	
MYERS INDS INC	COM	628464109	5	462	SH	DEFINED	5	462	
MYKROLIS CORP	COM	62852P103	25	2825	SH	DEFINED	6, 7, 8	2825	
MYLAN LABS INC	COM	628530107	4772	146300	SH	DEFINED	6, 7, 8	146300	
MYRIAD GENETICS INC	EQUITY	62855J104	3030	117600	SH	DEFINED	2		117600
NABI INC	COM	628716102	66	10750	SH	DEFINED	6, 7, 8	10750	
NABI INC	COM	628716102	7	1067	SH	DEFINED	5	1067	
NABORS INDS INC	EQUITY	629568106	50	2,400	SH	DEFINED	1		2,400
NABORS INDS INC	COM	629568106	1302	62090	SH	DEFINED	6, 7, 8	62090	
NABORS INDS INC	COM	629568106	9	440	SH	DEFINED	5	440	
NABORS INDS INC COM	EQUITY	629568106	3827	182500	SH	Sole	3	148200	34300
NABORS INDUSTRIES INC	EQUITY	629568106	22617	1035900	SH	DEFINED	2		1035900
NACCO INDS INC	CL A	629579103	114	2037	SH	DEFINED	6, 7, 8	2037	
NACCO INDS INC	CL A	629579103	10	172	SH	DEFINED	5	172	
NANOGEN INC	COM	630075109	18	3719	SH	DEFINED	6, 7, 8	3719	
NANOGEN INC	COM	630075109	2	369	SH	DEFINED	5	369	
NANOMETRICS INC	COM	630077105	37	2065	SH	DEFINED	6, 7, 8	2065	
NANOMETRICS INC	COM	630077105	4	205	SH	DEFINED	5	205	
NANOPHASE TECHNOLOGIES CORP	COM	630079101	15	3289	SH	DEFINED	6, 7, 8	3289	

NANOPHASE TECHNOLOGIES CORP	COM	630079101	1	326	SH	DEFINED	5	326	
NAPRO BIOTHERAPUTICS INC	COM	630795102	53	6669	SH	DEFINED	6, 7, 8	6669	
NAPRO BIOTHERAPUTICS INC	COM	630795102	5	662	SH	DEFINED	5	662	
NASDAQ 100 TR	EQUITY	631100104	12338	418600	SH	DEFINED	2		418600
NASH FINCH CO	COM	631158102	115	3368	SH	DEFINED	6, 7, 8	3368	
NASH FINCH CO	COM	631158102	10	302	SH	DEFINED	5	302	
NATCO GROUP INC	CL A	63227W203	21	2738	SH	DEFINED	6, 7, 8	2738	
NATCO GROUP INC	CL A	63227W203	2	262	SH	DEFINED	5	262	
NATIONAL AUSTRALIA BK LTD	SPONSORED ADR	632525408	422	6619	SH	DEFINED	6, 7, 8	6619	
NATIONAL BEVERAGE CORP	COM	635017106	11	1115	SH	DEFINED	6, 7, 8	1115	
NATIONAL BEVERAGE CORP	COM	635017106	1	101	SH	DEFINED	5	101	
NATIONAL CITY CORP	EQUITY	635405103	300	10,000	SH	DEFINED	1		10,000
NATIONAL CITY CORP	COM	635405103	8505	283980	SH	DEFINED	6, 7, 8	283980	
NATIONAL CITY CORP	COM	635405103	54	1790	SH	DEFINED	5	1790	
NATIONAL CITY CORP	EQUITY	635405103	19416	656800	SH	DEFINED	2		656800
NATIONAL COMMERCE FINL CORP	COM	63545P104	6275	240425	SH	DEFINED	6, 7, 8	240425	
NATIONAL DATA CORP	COM	635621105	341	9475	SH	DEFINED	6, 7, 8	9475	
NATIONAL DATA CORP	COM	635621105	32	875	SH	DEFINED	5	875	
NATIONAL EQUIPMENT SERV	EQUITY	635847106	143	75,000	SH	DEFINED	1		75,000
NATIONAL FUEL GAS CO N J	COM	636180101	3313	143850	SH	DEFINED	6, 7, 8	143850	
NATIONAL FUEL GAS CO N J	COM	636180101	18	800	SH	DEFINED	5	800	
NATIONAL GOLF PPTYS INC	COM	63623G109	46	2853	SH	DEFINED	6, 7, 8	2853	
NATIONAL GOLF PPTYS INC	COM	63623G109	4	279	SH	DEFINED	5	279	
NATIONAL HEALTH INVS INC	COM	63633D104	88	6525	SH	DEFINED	6, 7, 8	6525	
NATIONAL HEALTH INVS INC	COM	63633D104	8	584	SH	DEFINED	5	584	
NATIONAL HEALTHCARE CORP	COM	635906100	36	2309	SH	DEFINED	6, 7, 8	2309	
NATIONAL HEALTHCARE CORP	COM	635906100	4	229	SH	DEFINED	5	229	
NATIONAL INSTRS CORP	COM	636518102	1560	59600	SH	DEFINED	6, 7, 8	59600	
NATIONAL OILWELL INC	EQUITY	637071101	19307	1,331,530	SH	DEFINED	1		1,331,530
NATIONAL PENN BANCSHARES INC	COM	637138108	127	5384	SH	DEFINED	6, 7, 8	5384	
NATIONAL PENN BANCSHARES INC	COM	637138108	12	490	SH	DEFINED	5	490	
NATIONAL PRESTO INDS INC	COM	637215104	40	1486	SH	DEFINED	6, 7, 8	1486	
NATIONAL PRESTO INDS INC	COM	637215104	4	133	SH	DEFINED	5	133	
NATIONAL PROCESSING INC	COM	637229105	55	1947	SH	DEFINED	6, 7, 8	1947	
NATIONAL PROCESSING INC	COM	637229105	5	193	SH	DEFINED	5	193	
NATIONAL SEMICONDUCTOR	EQUITY	637640103	64	2,900	SH	DEFINED	1		2,900
NATIONAL SEMICONDUCTOR CORP	COM	637640103	2478	112370	SH	DEFINED	6, 7, 8	112370	
NATIONAL SEMICONDUCTOR CORP	COM	637640103	21	930	SH	DEFINED	5	930	
NATIONAL SERVICE INDS INC	EQUITY	637657107	14	700	SH	DEFINED	1		700
NATIONAL SVC INDS INC	COM	637657107	683	33055	SH	DEFINED	6, 7, 8	33055	
NATIONAL SVC INDS INC	COM	637657107	26	1238	SH	DEFINED	5	1238	
NATIONAL WESTN LIFE INS CO	CL A	638522102	68	673	SH	DEFINED	6, 7, 8	673	
NATIONAL WESTN LIFE INS CO	CL A	638522102	6	60	SH	DEFINED	5	60	

NATIONAL-OILWELL INC	COM	637071101	1420	97900	SH	DEFINED	6, 7, 8	97900	
NATIONAL-OILWELL INC COM	EQUITY	637071101	20718	1428800	SH	Sole	3	1403600	25200
NATIONWIDE FINL SVCS CL A	EQUITY	638612101	8964	241100	SH	Sole	3	199200	41900
NATIONWIDE HEALTH PPTYS INC	COM	638620104	286	14534	SH	DEFINED	6, 7, 8	14534	
NATIONWIDE HEALTH PPTYS INC	COM	638620104	26	1302	SH	DEFINED	5	1302	
NATURES SUNSHINE PRODUCTS INC	COM	639027101	39	3396	SH	DEFINED	6, 7, 8	3396	
NATURES SUNSHINE PRODUCTS INC	COM	639027101	4	326	SH	DEFINED	5	326	
NAUTICA ENTERPRISES INC	COM	639089101	91	7707	SH	DEFINED	6, 7, 8	7707	
NAUTICA ENTERPRISES INC	COM	639089101	8	698	SH	DEFINED	5	698	
NAVIGANT CONSULTING INC	COM	63935N107	47	12604	SH	DEFINED	6, 7, 8	12604	
NAVIGANT CONSULTING INC	COM	63935N107	4	1129	SH	DEFINED	5	1129	
NAVIGANT INTL INC	COM	63935R108	30	3707	SH	DEFINED	6, 7, 8	3707	
NAVIGANT INTL INC	COM	63935R108	3	332	SH	DEFINED	5	332	
NAVISTAR INTERNATIONAL	EQUITY	63934E108	28	1,000	SH	DEFINED	1		1,000
NAVISTAR INTL CORP NEW	COM	63934E108	709	25100	SH	DEFINED	6, 7, 8	25100	
NAVISTAR INTL CORP NEW	COM	63934E108	5	180	SH	DEFINED	5	180	
NB Cap Trust	CORPBOND	62874HAA3	5149	5,000,000	PRN	DEFINED	4		5,000,000
NBC CAP CORP	COM	628729105	53	1617	SH	DEFINED	6, 7, 8	1617	
NBC CAP CORP	COM	628729105	5	149	SH	DEFINED	5	149	
NBT BANCORP INC	COM	628778102	107	7482	SH	DEFINED	6, 7, 8	7482	
NBT BANCORP INC	COM	628778102	10	670	SH	DEFINED	5	670	
NBTY INC	COM	628782104	168	12769	SH	DEFINED	6, 7, 8	12769	
NBTY INC	COM	628782104	15	1161	SH	DEFINED	5	1161	
NBTY INC COM	EQUITY	628782104	11805	897000	SH	Sole	3	874300	22700
NCH CORP	COM	628850109	27	699	SH	DEFINED	6, 7, 8	699	
NCH CORP	COM	628850109	2	63	SH	DEFINED	5	63	
NCI BUILDING SYS INC	COM	628852105	57	4991	SH	DEFINED	6, 7, 8	4991	
NCI BUILDING SYS INC	COM	628852105	5	447	SH	DEFINED	5	447	
NCO GROUP INC	COM	628858102	487	35601	SH	DEFINED	6, 7, 8	35601	
NCO GROUP INC	COM	628858102	7	513	SH	DEFINED	5	513	
NCR CORP NEW	COM	62886E108	1209	40780	SH	DEFINED	6, 7, 8	40780	
NCR CORP NEW	COM	62886E108	9	290	SH	DEFINED	5	290	
NCR CORPORATION	EQUITY	62886E108	47	1,600	SH	DEFINED	1		1,600
NEIMAN MARCUS GROUP INC	CL A	640204202	1364	55800	SH	DEFINED	6, 7, 8	55800	
NEON COMMUNICATIONS INC	COM	640506101	6	2354	SH	DEFINED	6, 7, 8	2354	
NEON COMMUNICATIONS INC	COM	640506101	1	211	SH	DEFINED	5	211	
NEOPHARM INC	COM	640919106	41	2911	SH	DEFINED	6, 7, 8	2911	
NEOPHARM INC	COM	640919106	4	289	SH	DEFINED	5	289	
NEOSE TECHNOLOGIES INC	COM	640522108	127	3295	SH	DEFINED	6, 7, 8	3295	
NEOSE TECHNOLOGIES INC	COM	640522108	13	327	SH	DEFINED	5	327	
NET2PHONE	COM	64108N106	17	5455	SH	DEFINED	6, 7, 8	5455	
NET2PHONE	COM	64108N106	1	492	SH	DEFINED	5	492	
NETBANK INC	COM	640933107	61	7293	SH	DEFINED	6, 7, 8	7293	

NETBANK INC	COM	640933107	6	691	SH	DEFINED	5	691	
NETEGRITY INC	COM	64110P107	138	16083	SH	DEFINED	6, 7, 8	16083	
NETEGRITY INC	COM	64110P107	6	657	SH	DEFINED	5	657	
NETIQ CORP	COM	64115P102	345	15160	SH	DEFINED	6, 7, 8	15160	
NETIQ CORP	COM	64115P102	25	1078	SH	DEFINED	5	1078	
NETRATINGS INC	COM	64116M108	23	2262	SH	DEFINED	6, 7, 8	2262	
NETRATINGS INC	COM	64116M108	2	202	SH	DEFINED	5	202	
NETRO CORP	COM	64114R109	29	10634	SH	DEFINED	6, 7, 8	10634	
NETRO CORP	COM	64114R109	3	1055	SH	DEFINED	5	1055	
NETSCOUT SYS INC	COM	64115T104	21	4846	SH	DEFINED	6, 7, 8	4846	
NETSCOUT SYS INC	COM	64115T104	2	481	SH	DEFINED	5	481	
NETWORK APPLIANCE INC	EQUITY	64120L104	37	5,400	SH	DEFINED	1		5,400
NETWORK APPLIANCE INC	COM	64120L104	978	143820	SH	DEFINED	6, 7, 8	143820	
NETWORK APPLIANCE INC	COM	64120L104	7	970	SH	DEFINED	5	970	
Network Associates	EQUITY	640938106	258	20,000	SH	DEFINED	4		20,000
NETWORK PLUS CORP	COM	64122D506	5	5425	SH	DEFINED	6, 7, 8	5425	
NETWORK PLUS CORP	COM	64122D506	0	486	SH	DEFINED	5	486	
NETWORKS ASSOCS INC	COM	640938106	2064	160100	SH	DEFINED	6, 7, 8	160100	
NETWORKS ASSOCS INC	EQUITY	640938106	1628	82100	SH	DEFINED	2		82100
NEUBERGER BERMAN INC	COM	641234109	3003	86099	SH	DEFINED	6, 7, 8	86099	
NEUROCRINE BIOSCIENCES COM	EQUITY	64125C109	14162	442300	SH	Sole	3	434700	7600
NEUROCRINE BIOSCIENCES INC	COM	64125C109	540	16850	SH	DEFINED	6, 7, 8	16850	
NEUROCRINE BIOSCIENCES INC	COM	64125C109	20	637	SH	DEFINED	5	637	
NEUROGEN CORP	COM	64124E106	57	3482	SH	DEFINED	6, 7, 8	3482	
NEUROGEN CORP	COM	64124E106	6	345	SH	DEFINED	5	345	
NEW CENTURY FINANCIAL CORP	COM	64352D101	23	2343	SH	DEFINED	6, 7, 8	2343	
NEW CENTURY FINANCIAL CORP	COM	64352D101	2	221	SH	DEFINED	5	221	
NEW ENGLAND BUSINESS SVC INC	COM	643872104	61	3527	SH	DEFINED	6, 7, 8	3527	
NEW ENGLAND BUSINESS SVC INC	COM	643872104	5	316	SH	DEFINED	5	316	
NEW FOCUS INC	COM	644383101	48	14851	SH	DEFINED	6, 7, 8	14851	
NEW FOCUS INC	COM	644383101	5	1474	SH	DEFINED	5	1474	
NEW HORIZONS WORLDWIDE INC	COM	645526104	22	1917	SH	DEFINED	6, 7, 8	1917	
NEW HORIZONS WORLDWIDE INC	COM	645526104	2	184	SH	DEFINED	5	184	
NEW JERSEY RES	COM	646025106	247	5587	SH	DEFINED	6, 7, 8	5587	
NEW JERSEY RES	COM	646025106	21	480	SH	DEFINED	5	480	
NEW PLAN EXCEL REALTY TRUST	EQUITY	648053106	2144	125,400	SH	DEFINED	1		125,400
NEW YORK CMNTY BANCORP INC	COM	649445103	563	24267	SH	DEFINED	6, 7, 8	24267	
NEW YORK CMNTY BANCORP INC	COM	649445103	53	2269	SH	DEFINED	5	2269	
NEW YORK TIMES	EQUITY	650111107	101	2,600	SH	DEFINED	1		2,600
NEW YORK TIMES CO	CL A	650111107	2627	67310	SH	DEFINED	6, 7, 8	67310	
NEW YORK TIMES CO	CL A	650111107	18	470	SH	DEFINED	5	470	
NEWELL RUBBERMAID INC	EQUITY	651229106	99	4,376	SH	DEFINED	1		4,376
NEWELL RUBBERMAID INC	COM	651229106	2559	112700	SH	DEFINED	6, 7, 8	112700	

NEWELL RUBBERMAID INC	COM	651229106	18	790	SH	DEFINED	5	790	
NEWELL RUBBERMAID INC	EQUITY	651229106	5221	229890	SH	DEFINED	2		229890
NEWMARK HOMES CORP	COM	651578106	8	717	SH	DEFINED	6, 7, 8	717	
NEWMARK HOMES CORP	COM	651578106	1	65	SH	DEFINED	5	65	
Newmont Mining	CORPBOND	651639AD8	3979	4,000,000	PRN	DEFINED	4		4,000,000
NEWMONT MINING CORP	EQUITY	651639106	78	3,300	SH	DEFINED	1		3,300
NEWMONT MINING CORP	COM	651639106	1949	82580	SH	DEFINED	6, 7, 8	82580	
NEWMONT MINING CORP	COM	651639106	14	580	SH	DEFINED	5	580	
NEWMONT MNG CORP	EQUITY	651639106	425	20000	SH	DEFINED	2		20000
NEWPARK RES INC	COM PAR \$.01NEW	651718504	127	18750	SH	DEFINED	6, 7, 8	18750	
NEWPARK RES INC	COM PAR \$.01NEW	651718504	12	1781	SH	DEFINED	5	1781	
NEWPORT CORP	COM	651824104	737	52271	SH	DEFINED	6, 7, 8	52271	
NEWPORT CORP	COM	651824104	14	960	SH	DEFINED	5	960	
NEWPORT NEWS SHIPBUILDING INC	COM	652228107	2913	43350	SH	DEFINED	6, 7, 8	43350	
NEWPOWER HLDGS INC	COM	652463100	43	13890	SH	DEFINED	6, 7, 8	13890	
NEWPOWER HLDGS INC	COM	652463100	4	1252	SH	DEFINED	5	1252	
NEWS CORP LTD	ADR NEW	652487703	313	13000	SH	DEFINED	6, 7, 8	13000	
NEWS CORP LTD	SP ADR PFD	652487802	0	1	SH	DEFINED	6, 7, 8	1	
NEXT LEVEL COMM INC	COM	65333U104	18	5885	SH	DEFINED	6, 7, 8	5885	
NEXT LEVEL COMM INC	COM	65333U104	2	584	SH	DEFINED	5	584	
NEXTCARD INC	COM	65332K107	64	10119	SH	DEFINED	6, 7, 8	10119	
NEXTCARD INC	COM	65332K107	6	906	SH	DEFINED	5	906	
NEXTEL COMMUNICATIONS	EQUITY	65332V103	111	12,800	SH	DEFINED	1		12,800
NEXTEL COMMUNICATIONS INC	CL A	65332V103	3122	360526	SH	DEFINED	6, 7, 8	360526	
NEXTEL COMMUNICATIONS INC	CL A	65332V103	23	2680	SH	DEFINED	5	2680	
NEXTEL COMMUNICATIONS INC	EQUITY	65332V103	1316	3061	SH	DEFINED	2		3061
NEXTEL COMMUNICATIONS INC	EQUITY	65332V707	3447	131631	SH	DEFINED	2		131631
NEXTEL PARTNERS INC	EQUITY	65333F107	337	50,000	SH	DEFINED	1		50,000
NIAGARA MOHAWK HLDGS INC	COM	653520106	1149	67720	SH	DEFINED	6, 7, 8	67720	
NIAGARA MOHAWK HLDGS INC	COM	653520106	8	480	SH	DEFINED	5	480	
NIAGARA MOHAWK HOLDINGS INC	EQUITY	653520106	46	2,700	SH	DEFINED	1		2,700
NICOR INC	EQUITY	654086107	31	800	SH	DEFINED	1		800
NICOR INC	COM	654086107	984	25390	SH	DEFINED	6, 7, 8	25390	
NICOR INC	COM	654086107	5	140	SH	DEFINED	5	140	
NIKE INC	CL B	654106103	5367	114650	SH	DEFINED	6, 7, 8	114650	
NIKE INC	CL B	654106103	38	810	SH	DEFINED	5	810	
NIKE INC CLASS B	EQUITY	654106103	194	4025	SH	DEFINED	2		4025
NIKE INC.	EQUITY	654106103	211	4,500	SH	DEFINED	1		4,500
NISOURCE INC	EQUITY	65473P105	79	3,377	SH	DEFINED	1		3,377
NISOURCE INC	COM	65473P105	2035	87290	SH	DEFINED	6, 7, 8	87290	
NISOURCE INC	COM	65473P105	14	620	SH	DEFINED	5	620	
NITCHES INC	EQUITY	65476M109	419	74,500	SH	DEFINED	1		74,500
NL INDS INC	COM NEW	629156407	45	2984	SH	DEFINED	6, 7, 8	2984	

NL INDS INC	COM NEW	629156407	4	272	SH	DEFINED	5	272	
NMS COMMUNICATIONS CORP	COM	629248105	17	10900	SH	DEFINED	6, 7, 8	10900	
NMS COMMUNICATIONS CORP	COM	629248105	2	1031	SH	DEFINED	5	1031	
NN INC	COM	629337106	29	3296	SH	DEFINED	6, 7, 8	3296	
NN INC	COM	629337106	3	323	SH	DEFINED	5	323	
NOBLE AFFILIATES INC	COM	654894104	2055	66300	SH	DEFINED	6, 7, 8	66300	
NOBLE DRILLING CORP	EQUITY	655042109	53	2,200	SH	DEFINED	1		2,200
NOBLE DRILLING CORP	COM	655042109	1761	73360	SH	DEFINED	6, 7, 8	73360	
NOBLE DRILLING CORP	COM	655042109	10	400	SH	DEFINED	5	400	
NOKIA CORP	EQUITY	654902204	4453	275200	SH	DEFINED	2		275200
NOKIA CORP A ADR	EQUITY	654902204	59	3115	SH	DEFINED	2		3115
NOKIA CORP SPON-ADR	EQUITY	654902204	6005	383,715	SH	DEFINED	1		383,715
NORDIC AMER TANKER SHIPPING	EQUITY	G65773106	2087	139,200	SH	DEFINED	1		139,200
NORDSON CORP	COM	655663102	987	45160	SH	DEFINED	6, 7, 8	45160	
NORDSON CORP	COM	655663102	14	630	SH	DEFINED	5	630	
NORDSTROM INC	COM	655664100	817	56550	SH	DEFINED	6, 7, 8	56550	
NORDSTROM INC	COM	655664100	6	400	SH	DEFINED	5	400	
NORDSTROM INC.	EQUITY	655664100	32	2,200	SH	DEFINED	1		2,200
NORFOLK AND SOUTHERN	EQUITY	655844108	103	6,400	SH	DEFINED	1		6,400
Norfolk Southern Corp	CORPBOND	655844AD0	2041	2,000,000	PRN	DEFINED	4		2,000,000
NORFOLK SOUTHERN CORP	COM	655844108	2621	162590	SH	DEFINED	6, 7, 8	162590	
NORFOLK SOUTHERN CORP	COM	655844108	19	1150	SH	DEFINED	5	1150	
NORTEK INC	COM	656559101	57	2651	SH	DEFINED	6, 7, 8	2651	
NORTEK INC	COM	656559101	5	237	SH	DEFINED	5	237	
NORTEL NETWORKS CORP	EQUITY	656568102	321	57,270	SH	DEFINED	1		57,270
NORTEL NETWORKS CORP	EQUITY	656568102	23	3950	SH	DEFINED	2		3950
NORTEL NETWORKS CORP NEW	COM	656568102	8528	1520080	SH	DEFINED	6, 7, 8	1520080	
NORTEL NETWORKS CORP NEW	COM	656568102	71	12590	SH	DEFINED	5	12590	
NORTH AMERN SCIENTIFIC INC	COM	65715D100	22	1996	SH	DEFINED	6, 7, 8	1996	
NORTH AMERN SCIENTIFIC INC	COM	65715D100	2	198	SH	DEFINED	5	198	
NORTH FORK BANCORPORATION NY	COM	659424105	5636	189500	SH	DEFINED	6, 7, 8	189500	
NORTH PITTSBURGH SYS INC	COM	661562108	68	4603	SH	DEFINED	6, 7, 8	4603	
NORTH PITTSBURGH SYS INC	COM	661562108	6	422	SH	DEFINED	5	422	
NORTHEAST UTILS	COM	664397106	3139	167600	SH	DEFINED	6, 7, 8	167600	
NORTHERN BORDER PARTNERS - LP	EQUITY	664785102	4619	118,900	SH	DEFINED	1		118,900
NORTHERN TR CORP	COM	665859104	4941	94150	SH	DEFINED	6, 7, 8	94150	
NORTHERN TR CORP	COM	665859104	35	660	SH	DEFINED	5	660	
NORTHERN TRUST CORP	EQUITY	665859104	194	3,700	SH	DEFINED	1		3,700
NORTHFIELD LABS INC	COM	666135108	39	3002	SH	DEFINED	6, 7, 8	3002	
NORTHFIELD LABS INC	COM	666135108	4	298	SH	DEFINED	5	298	
NORTHROP GRUMMAN CORP	EQUITY	666807102	5955	58,960	SH	DEFINED	1		58,960
NORTHROP GRUMMAN CORP	COM	666807102	4450	44060	SH	DEFINED	6, 7, 8	44060	
NORTHROP GRUMMAN CORP	COM	666807102	25	250	SH	DEFINED	5	250	

NORTHROP GRUMMAN CORP	EQUITY	666807102	975	9400	SH	DEFINED	2		9400
NORTHWEST AIRLINES CORP CL-A	EQUITY	667280101	4960	434,748	SH	DEFINED	1		434,748
NORTHWEST BANCORP INC PA	COM	667328108	38	3815	SH	DEFINED	6, 7, 8	3815	
NORTHWEST BANCORP INC PA	COM	667328108	3	342	SH	DEFINED	5	342	
NORTHWEST NAT GAS CO	COM	667655104	184	7874	SH	DEFINED	6, 7, 8	7874	
NORTHWEST NAT GAS CO	COM	667655104	16	705	SH	DEFINED	5	705	
NORTHWEST NATURAL GAS CO.	EQUITY	667655104	15	650	SH	DEFINED	1		650
NORTHWESTERN CORP	COM	668074107	410	18644	SH	DEFINED	6, 7, 8	18644	
NORTHWESTERN CORP	COM	668074107	15	667	SH	DEFINED	5	667	
NORWEGIAN KRONE	EQUITY	999NOKZ96	1	10650	SH	DEFINED	2		10650
NORWEGIAN KRONE	EQUITY	999NOKZ96	6	51300	SH	DEFINED	2		51300
NOVADIGM INC	COM	669937104	28	3834	SH	DEFINED	6, 7, 8	3834	
NOVADIGM INC	COM	669937104	3	380	SH	DEFINED	5	380	
NOVATEL WIRELESS INC	COM	66987M109	3	7714	SH	DEFINED	6, 7, 8	7714	
NOVATEL WIRELESS INC	COM	66987M109	0	743	SH	DEFINED	5	743	
NOVAVAX INC	COM	670002104	57	4015	SH	DEFINED	6, 7, 8	4015	
NOVAVAX INC	COM	670002104	6	398	SH	DEFINED	5	398	
NOVELL INC	COM	670006105	992	271010	SH	DEFINED	6, 7, 8	271010	
NOVELL INC	COM	670006105	40	11010	SH	DEFINED	5	11010	
NOVELL INC.	EQUITY	670006105	22	5,900	SH	DEFINED	1		5,900
NOVELLUS SYS INC	COM	670008101	1978	69270	SH	DEFINED	6, 7, 8	69270	
NOVELLUS SYS INC	COM	670008101	12	420	SH	DEFINED	5	420	
NOVELLUS SYS INC	EQUITY	670008101	2392	80500	SH	DEFINED	2		80500
NOVELLUS SYSTEMS INC	EQUITY	670008101	69	2,400	SH	DEFINED	1		2,400
NOVEN PHARMACEUTICALS INC	COM	670009109	114	6319	SH	DEFINED	6, 7, 8	6319	
NOVEN PHARMACEUTICALS INC	COM	670009109	11	627	SH	DEFINED	5	627	
NOVOSTE CORP	COM	67010C100	25	4193	SH	DEFINED	6, 7, 8	4193	
NOVOSTE CORP	COM	67010C100	2	416	SH	DEFINED	5	416	
NPS PHARMACEUTICALS INC	COM	62936P103	242	7756	SH	DEFINED	6, 7, 8	7756	
NPS PHARMACEUTICALS INC	COM	62936P103	23	750	SH	DEFINED	5	750	
NS GROUP INC	COM	628916108	38	5532	SH	DEFINED	6, 7, 8	5532	
NS GROUP INC	COM	628916108	3	495	SH	DEFINED	5	495	
NSTAR	COM	67019E107	2602	62100	SH	DEFINED	6, 7, 8	62100	
NTELOS INC	COM	67019U101	43	5129	SH	DEFINED	6, 7, 8	5129	
NTELOS INC	COM	67019U101	4	475	SH	DEFINED	5	475	
NU HORIZONS ELECTRS CORP	COM	669908105	35	4570	SH	DEFINED	6, 7, 8	4570	
NU HORIZONS ELECTRS CORP	COM	669908105	3	412	SH	DEFINED	5	412	
NU SKIN ENTERPRISES INC	CL A	67018T105	107	13660	SH	DEFINED	6, 7, 8	13660	
NU SKIN ENTERPRISES INC	CL A	67018T105	10	1223	SH	DEFINED	5	1223	
NUANCE COMMUNICATIONS INC	COM	669967101	49	7505	SH	DEFINED	6, 7, 8	7505	
NUANCE COMMUNICATIONS INC	COM	669967101	5	745	SH	DEFINED	5	745	
NUCOR CORP	EQUITY	670346105	52	1,300	SH	DEFINED	1		1,300
NUCOR CORP	COM	670346105	1306	32890	SH	DEFINED	6, 7, 8	32890	

NUCOR CORP	COM	670346105	9	230	SH	DEFINED	5	230	
NUEVO ENERGY CO	COM	670509108	63	4515	SH	DEFINED	6, 7, 8	4515	
NUEVO ENERGY CO	COM	670509108	6	404	SH	DEFINED	5	404	
NUI CORP	COM	629431107	88	4318	SH	DEFINED	6, 7, 8	4318	
NUI CORP	COM	629431107	8	387	SH	DEFINED	5	387	
NUMERICAL TECHNOLOGIES INC	COM	67053T101	90	5410	SH	DEFINED	6, 7, 8	5410	
NUMERICAL TECHNOLOGIES INC	COM	67053T101	8	502	SH	DEFINED	5	502	
NVIDIA CORP	COM	67066G104	4928	179380	SH	DEFINED	6, 7, 8	179380	
NVR INC	COM	62944T105	265	1889	SH	DEFINED	6, 7, 8	1889	
NVR INC	COM	62944T105	25	177	SH	DEFINED	5	177	
NYFIX INC	COM	670712108	99	6909	SH	DEFINED	6, 7, 8	6909	
NYFIX INC	COM	670712108	10	686	SH	DEFINED	5	686	
NYMAGIC INC	COM	629484106	17	1041	SH	DEFINED	6, 7, 8	1041	
NYMAGIC INC	COM	629484106	1	93	SH	DEFINED	5	93	
O CHARLEYS INC	COM	670823103	84	4885	SH	DEFINED	6, 7, 8	4885	
O CHARLEYS INC	COM	670823103	8	461	SH	DEFINED	5	461	
O CHARLEYS INC COM	EQUITY	670823103	3291	191900	SH	Sole	3	191900	
O REILLY AUTOMOTIVE INC	COM	686091109	304	10602	SH	DEFINED	6, 7, 8	10602	
O REILLY AUTOMOTIVE INC	COM	686091109	29	995	SH	DEFINED	5	995	
OAK TECHNOLOGY INC	COM	671802106	104	13343	SH	DEFINED	6, 7, 8	13343	
OAK TECHNOLOGY INC	COM	671802106	10	1316	SH	DEFINED	5	1316	
OAKLEY INC	EQUITY	673662102	2978	243000	SH	DEFINED	2		243000
OCCIDENTAL PETE CORP DEL	COM	674599105	7513	308650	SH	DEFINED	6, 7, 8	308650	
OCCIDENTAL PETE CORP DEL	COM	674599105	27	1100	SH	DEFINED	5	1100	
OCCIDENTAL PETROLEUM	EQUITY	674599105	148	6,100	SH	DEFINED	1		6,100
OCCIDENTE Y CARIBE CELULAR SA	EQUITY	674608112		24000	SH	DEFINED	2		7750
OCEAN ENERGY INC DEL	COM	67481E106	3728	228700	SH	DEFINED	6, 7, 8	228700	
OCEAN ENERGY INC TEX	EQUITY	67481E106	4441	230700	SH	DEFINED	2		237700
OCEAN ENERGY INC TEX COM	EQUITY	67481E106	12370	758900	SH	Sole	3	639300	119600
OCEANEERING INTL INC	COM	675232102	108	6674	SH	DEFINED	6, 7, 8	6674	
OCEANEERING INTL INC	COM	675232102	10	615	SH	DEFINED	5	615	
OCEANFIRST FINL CORP	COM	675234108	63	2493	SH	DEFINED	6, 7, 8	2493	
OCEANFIRST FINL CORP	COM	675234108	6	223	SH	DEFINED	5	223	
OCTEL CORP	COM	675727101	57	3132	SH	DEFINED	6, 7, 8	3132	
OCTEL CORP	COM	675727101	5	280	SH	DEFINED	5	280	
OCULAR SCIENCES INC	COM	675744106	97	4810	SH	DEFINED	6, 7, 8	4810	
OCULAR SCIENCES INC	COM	675744106	10	472	SH	DEFINED	5	472	
OCWEN FINL CORP	COM	675746101	365	50649	SH	DEFINED	6, 7, 8	50649	
OCWEN FINL CORP	COM	675746101	7	1032	SH	DEFINED	5	1032	
OFFICE DEPOT INC	COM	676220106	1711	125810	SH	DEFINED	6, 7, 8	125810	
OFFICE DEPOT INC	COM	676220106	12	890	SH	DEFINED	5	890	
OFFICE DEPOT INCORPORATED	EQUITY	676220106	67	4,900	SH	DEFINED	1		4,900
OFFICEMAX INC	COM	67622M108	102	33561	SH	DEFINED	6, 7, 8	33561	

OFFICEMAX INC	COM	67622M108	9	3005	SH	DEFINED	5	3005	
OFFSHORE LOGISTICS INC	COM	676255102	99	5167	SH	DEFINED	6, 7, 8	5167	
OFFSHORE LOGISTICS INC	COM	676255102	9	484	SH	DEFINED	5	484	
OFFSHORE LOGISTICS INC	EQUITY	676255102	2596	135900	SH	DEFINED	2		135900
OGE ENERGY CORP	COM	670837103	2961	135380	SH	DEFINED	6, 7, 8	135380	
OGE ENERGY CORP	COM	670837103	20	900	SH	DEFINED	5	900	
OGLEBAY NORTON CO	COM	677007106	13	863	SH	DEFINED	6, 7, 8	863	
OGLEBAY NORTON CO	COM	677007106	1	79	SH	DEFINED	5	79	
OHIO CAS CORP	COM	677240103	1143	87979	SH	DEFINED	6, 7, 8	87979	
OHIO CAS CORP	COM	677240103	20	1524	SH	DEFINED	5	1524	
OIL STS INTL INC	COM	678026105	19	2941	SH	DEFINED	6, 7, 8	2941	
OIL STS INTL INC	COM	678026105	2	281	SH	DEFINED	5	281	
OLD REP INTL CORP	COM	680223104	5654	215720	SH	DEFINED	6, 7, 8	215720	
OLD REP INTL CORP	COM	680223104	14	520	SH	DEFINED	5	520	
OLD REP INTL CORP COM	EQUITY	680223104	30815	1175700	SH	Sole	3	1148900	26800
OLD SECOND BANCORP INC ILL	COM	680277100	62	1825	SH	DEFINED	6, 7, 8	1825	
OLD SECOND BANCORP INC ILL	COM	680277100	6	163	SH	DEFINED	5	163	
OLIN CORP	COM PAR \$1	680665205	1324	90066	SH	DEFINED	6, 7, 8	90066	
OLIN CORP	COM PAR \$1	680665205	14	978	SH	DEFINED	5	978	
OM GROUP INC	COM	670872100	385	7000	SH	DEFINED	6, 7, 8	7000	
OMEGA FINL CORP	COM	682092101	81	2603	SH	DEFINED	6, 7, 8	2603	
OMEGA FINL CORP	COM	682092101	7	233	SH	DEFINED	5	233	
OMNICARE INC	COM	681904108	3982	182425	SH	DEFINED	6, 7, 8	182425	
OMNICELL INC	EQUITY	68213N109	2692	368600	SH	DEFINED	2		368600
OMNICOM GROUP INC	EQUITY	681919106	201	3,100	SH	DEFINED	1		3,100
OMNICOM GROUP INC	COM	681919106	7103	109446	SH	DEFINED	6, 7, 8	109446	
OMNICOM GROUP INC	COM	681919106	76	1170	SH	DEFINED	5	1170	
OMNISKY CORP	COM	68213L103	1	5466	SH	DEFINED	6, 7, 8	5466	
OMNISKY CORP	COM	68213L103	0	520	SH	DEFINED	5	520	
OMNOVA SOLUTIONS INC	COM	682129101	78	12442	SH	DEFINED	6, 7, 8	12442	
OMNOVA SOLUTIONS INC	COM	682129101	7	1114	SH	DEFINED	5	1114	
ON ASSIGNMENT INC	COM	682159108	220	13700	SH	DEFINED	6, 7, 8	13700	
ON ASSIGNMENT INC	COM	682159108	10	600	SH	DEFINED	5	600	
ON COMMAND CORP	COM	682160106	4	1732	SH	DEFINED	6, 7, 8	1732	
ON COMMAND CORP	COM	682160106	0	156	SH	DEFINED	5	156	
ON SEMICONDUCTOR CORP	COM	682189105	18	9492	SH	DEFINED	6, 7, 8	9492	
ON SEMICONDUCTOR CORP	COM	682189105	2	932	SH	DEFINED	5	932	
ONEIDA LTD	COM	682505102	63	4404	SH	DEFINED	6, 7, 8	4404	
ONEIDA LTD	COM	682505102	6	397	SH	DEFINED	5	397	
ONEOK INC NEW	COM	682680103	1685	101758	SH	DEFINED	6, 7, 8	101758	
ONEOK INC NEW	COM	682680103	29	1764	SH	DEFINED	5	1764	
ONI SYS CORP	EQUITY	68273F103	607	3675554	SH	DEFINED	2		367554.21
ONYX PHARMACEUTICALS INC	COM	683399109	18	5227	SH	DEFINED	6, 7, 8	5227	

ONYX PHARMACEUTICALS INC	COM	683399109	2	519	SH	DEFINED	5	519	
ONYX SOFTWARE CORP	COM	683402101	18	9278	SH	DEFINED	6, 7, 8	9278	
ONYX SOFTWARE CORP	COM	683402101	2	921	SH	DEFINED	5	921	
OPENWAVE SYS INC	COM	683718100	576	45207	SH	DEFINED	6, 7, 8	45207	
OPENWAVE SYS INC	COM	683718100	8	613	SH	DEFINED	5	613	
OPENWAVE SYS INC	EQUITY	683718100	1586	131700	SH	DEFINED	2		131700
OPLINK COMMUNICATIONS INC	COM	68375Q106	22	32778	SH	DEFINED	6, 7, 8	32778	
OPLINK COMMUNICATIONS INC	COM	68375Q106	2	3253	SH	DEFINED	5	3253	
OPNET TECHNOLOGIES INC	COM	683757108	14	2323	SH	DEFINED	6, 7, 8	2323	
OPNET TECHNOLOGIES INC	COM	683757108	1	230	SH	DEFINED	5	230	
OPTICAL CABLE CORP	COM	683827109	1	671	SH	DEFINED	6, 7, 8	671	
OPTICAL CABLE CORP	COM	683827109	0	67	SH	DEFINED	5	67	
OPTICAL COMMUNICATION PRODS	CL A	68382T101	3	1350	SH	DEFINED	6, 7, 8	1350	
OPTICAL COMMUNICATION PRODS	CL A	68382T101	0	130	SH	DEFINED	5	130	
OPTIMAL ROBOTICS CORP	CL A NEW	68388R208	125	5110	SH	DEFINED	6, 7, 8	5110	
OPTION CARE INC	COM	683948103	25	1632	SH	DEFINED	6, 7, 8	1632	
OPTION CARE INC	COM	683948103	3	162	SH	DEFINED	5	162	
Oracle	EQUITY	68389X105	1623	129,000	SH	DEFINED	4		129,000
ORACLE CORP	COM	68389X105	34965	2779420	SH	DEFINED	6, 7, 8	2779420	
ORACLE CORP	COM	68389X105	258	20510	SH	DEFINED	5	20510	
ORACLE SYSTEMS	EQUITY	68389X105	9842	782,360	SH	DEFINED	1		782,360
ORASURE TECHNOLOGIES INC	COM	68554V108	74	7262	SH	DEFINED	6, 7, 8	7262	
ORASURE TECHNOLOGIES INC	COM	68554V108	7	721	SH	DEFINED	5	721	
ORBITAL SCIENCES CORP	COM	685564106	19	10505	SH	DEFINED	6, 7, 8	10505	
ORBITAL SCIENCES CORP	COM	685564106	2	941	SH	DEFINED	5	941	
ORCHID BIOSCIENCES INC	COM	68571P100	25	11250	SH	DEFINED	6, 7, 8	11250	
ORCHID BIOSCIENCES INC	COM	68571P100	2	1111	SH	DEFINED	5	1111	
OREGON STL MLS INC	COM	686079104	43	8103	SH	DEFINED	6, 7, 8	8103	
OREGON STL MLS INC	COM	686079104	4	726	SH	DEFINED	5	726	
ORGANOGENESIS INC	COM	685906109	50	8499	SH	DEFINED	6, 7, 8	8499	
ORGANOGENESIS INC	COM	685906109	5	839	SH	DEFINED	5	839	
ORIENTAL FINL GROUP INC	COM	68618W100	67	3341	SH	DEFINED	6, 7, 8	3341	
ORIENTAL FINL GROUP INC	COM	68618W100	6	309	SH	DEFINED	5	309	
ORTHODONTIC CTRS AMER INC	COM	68750P103	404	16400	SH	DEFINED	6, 7, 8	16400	
ORTHODONTIC CTRS AMER INC	COM	68750P103	8	340	SH	DEFINED	5	340	
OSCA INC	CL A	687836106	31	1976	SH	DEFINED	6, 7, 8	1976	
OSCA INC	CL A	687836106	3	188	SH	DEFINED	5	188	
OSHKOSH B GOSH INC	CL A	688222207	73	2791	SH	DEFINED	6, 7, 8	2791	
OSHKOSH B GOSH INC	CL A	688222207	7	277	SH	DEFINED	5	277	
OSHKOSH TRUCK CORP	COM	688239201	384	10613	SH	DEFINED	6, 7, 8	10613	
OSHKOSH TRUCK CORP	COM	688239201	16	450	SH	DEFINED	5	450	
OSI PHARMACEUTICALS INC	COM	671040103	120	3685	SH	DEFINED	6, 7, 8	3685	
OSMONICS INC	COM	688350107	41	3311	SH	DEFINED	6, 7, 8	3311	

OSMONICS INC	COM	688350107	4	297	SH	DEFINED	5	297	
OTG SOFTWARE INC	COM	671059103	24	4279	SH	DEFINED	6, 7, 8	4279	
OTG SOFTWARE INC	COM	671059103	2	411	SH	DEFINED	5	411	
OTTER TAIL CORP	COM	689648103	209	7381	SH	DEFINED	6, 7, 8	7381	
OTTER TAIL CORP	COM	689648103	19	664	SH	DEFINED	5	664	
OUTBACK STEAKHOUSE INC	COM	689899102	2284	89200	SH	DEFINED	6, 7, 8	89200	
OVERSEAS PRIVATE INVT CORP	EQUITY	690353BB2	1099	27100	SH	DEFINED	2		27100
OVERSEAS SHIPHOLDING GROUP INC	COM	690368105	1069	48572	SH	DEFINED	6, 7, 8	48572	
OVERSEAS SHIPHOLDING GROUP INC	COM	690368105	16	738	SH	DEFINED	5	738	
OWENS & MINOR INC NEW	COM	690732102	198	9756	SH	DEFINED	6, 7, 8	9756	
OWENS & MINOR INC NEW	COM	690732102	19	939	SH	DEFINED	5	939	
OWENS ILL INC	COM NEW	690768403	184	45599	SH	DEFINED	6, 7, 8	45599	
OWENS ILL INC	COM NEW	690768403	16	3983	SH	DEFINED	5	3983	
OXFORD HEALTH PLANS INC	COM	691471106	5651	198966	SH	DEFINED	6, 7, 8	198966	
OXFORD HEALTH PLANS INC	COM	691471106	21	730	SH	DEFINED	5	730	
OXFORD INDS INC	COM	691497309	40	1849	SH	DEFINED	6, 7, 8	1849	
OXFORD INDS INC	COM	691497309	4	166	SH	DEFINED	5	166	
P C CONNECTION	COM	69318J100	15	1877	SH	DEFINED	6, 7, 8	1877	
P C CONNECTION	COM	69318J100	1	186	SH	DEFINED	5	186	
P F CHANGS CHINA BISTRO INC	COM	69333Y108	93	2583	SH	DEFINED	6, 7, 8	2583	
P F CHANGS CHINA BISTRO INC	COM	69333Y108	9	256	SH	DEFINED	5	256	
P G & E CORPORATION	EQUITY	69331C108	99	6,500	SH	DEFINED	1		6,500
PACCAR INC	EQUITY	693718108	64	1,300	SH	DEFINED	1		1,300
PACCAR INC	COM	693718108	1665	33930	SH	DEFINED	6, 7, 8	33930	
PACCAR INC	COM	693718108	11	230	SH	DEFINED	5	230	
PACIFIC CAP BANCORP NEW	COM	69404P101	230	7932	SH	DEFINED	6, 7, 8	7932	
PACIFIC CAP BANCORP NEW	COM	69404P101	21	719	SH	DEFINED	5	719	
PACIFIC CENTY FINL CORP	COM	694058108	2187	93600	SH	DEFINED	6, 7, 8	93600	
PACIFIC NORTHWEST BANCORP	COM	69466M103	88	4318	SH	DEFINED	6, 7, 8	4318	
PACIFIC NORTHWEST BANCORP	COM	69466M103	8	387	SH	DEFINED	5	387	
PACIFIC SUNWEAR CALIF INC	COM	694873100	112	8166	SH	DEFINED	6, 7, 8	8166	
PACIFIC SUNWEAR CALIF INC	COM	694873100	11	810	SH	DEFINED	5	810	
PACIFICARE HEALTH SYS DEL	COM	695112102	606	48117	SH	DEFINED	6, 7, 8	48117	
PACIFICARE HEALTH SYS DEL	COM	695112102	10	781	SH	DEFINED	5	781	
PACKAGING CORP AMER	COM	695156109	2106	136300	SH	DEFINED	6, 7, 8	136300	
PACKARD BIOSCIENCE INC	COM	695172205	146	18404	SH	DEFINED	6, 7, 8	18404	
PACKARD BIOSCIENCE INC	COM	695172205	14	1794	SH	DEFINED	5	1794	
PACKETEER INC	COM	695210104	20	6271	SH	DEFINED	6, 7, 8	6271	
PACKETEER INC	COM	695210104	2	622	SH	DEFINED	5	622	
PACTIV CORP	COM	695257105	1183	81610	SH	DEFINED	6, 7, 8	81610	
PACTIV CORP	COM	695257105	7	470	SH	DEFINED	5	470	
PACTIV CORPORATION	EQUITY	695257105	38	2,600	SH	DEFINED	1		2,600
PAIN THERAPEUTICS INC	COM	69562K100	32	4519	SH	DEFINED	6, 7, 8	4519	

PAIN THERAPEUTICS INC	COM	69562K100	3	448	SH	DEFINED	5	448	
PALL CORP	EQUITY	696429307	39	2,000	SH	DEFINED	1		2,000
PALL CORP	COM	696429307	1919	98640	SH	DEFINED	6, 7, 8	98640	
PALL CORP	COM	696429307	7	370	SH	DEFINED	5	370	
PALM HARBOR HOMES	COM	696639103	94	5042	SH	DEFINED	6, 7, 8	5042	
PALM HARBOR HOMES	COM	696639103	9	460	SH	DEFINED	5	460	
PALM INC	EQUITY	696642107	14	9,495	SH	DEFINED	1		9,495
PALM INC	COM	696642107	364	249423	SH	DEFINED	6, 7, 8	249423	
PALM INC	COM	696642107	2	1689	SH	DEFINED	5	1689	
PAN PACIFIC RETAIL COM	EQUITY	69806L104	9868	374500	SH	Sole	3	326900	47600
PAN PACIFIC RETAIL PPTYS INC	COM	69806L104	194	7355	SH	DEFINED	6, 7, 8	7355	
PAN PACIFIC RETAIL PPTYS INC	COM	69806L104	17	659	SH	DEFINED	5	659	
PANAMSAT CORP NEW	COM	697933109	85	3640	SH	DEFINED	6, 7, 8	3640	
PANERA BREAD CO	CL A	69840W108	94	2687	SH	DEFINED	6, 7, 8	2687	
PANERA BREAD CO	CL A	69840W108	9	267	SH	DEFINED	5	267	
PAPA JOHNS INTL INC	COM	698813102	795	30536	SH	DEFINED	6, 7, 8	30536	
PAPA JOHNS INTL INC	COM	698813102	11	411	SH	DEFINED	5	411	
PARADIGM GENETICS INC	COM	69900R106	31	4955	SH	DEFINED	6, 7, 8	4955	
PARADIGM GENETICS INC	COM	69900R106	3	489	SH	DEFINED	5	489	
PARAMETRIC TECHNOLOGY CORP	EQUITY	699173100	23	4,400	SH	DEFINED	1		4,400
PARAMETRIC TECHNOLOGY CORP	COM	699173100	613	118100	SH	DEFINED	6, 7, 8	118100	
PARAMETRIC TECHNOLOGY CORP	COM	699173100	4	790	SH	DEFINED	5	790	
PAREXEL INTL CORP	COM	699462107	88	7740	SH	DEFINED	6, 7, 8	7740	
PAREXEL INTL CORP	COM	699462107	8	693	SH	DEFINED	5	693	
PARK ELECTROCHEMICAL CORP	COM	700416209	113	5205	SH	DEFINED	6, 7, 8	5205	
PARK ELECTROCHEMICAL CORP	COM	700416209	10	466	SH	DEFINED	5	466	
PARK NATL CORP	COM	700658107	324	3345	SH	DEFINED	6, 7, 8	3345	
PARK NATL CORP	COM	700658107	31	318	SH	DEFINED	5	318	
PARK PL ENTMT CORP	COM	700690100	2546	347400	SH	DEFINED	6, 7, 8	347400	
PARKER DRILLING CO	COM	701081101	83	27078	SH	DEFINED	6, 7, 8	27078	
PARKER DRILLING CO	COM	701081101	7	2425	SH	DEFINED	5	2425	
PARKER HANNIFAN	EQUITY	701094104	65	1,900	SH	DEFINED	1		1,900
PARKER HANNIFIN CORP	COM	701094104	1701	49380	SH	DEFINED	6, 7, 8	49380	
PARKER HANNIFIN CORP	COM	701094104	12	350	SH	DEFINED	5	350	
PARKERVISION INC	COM	701354102	43	2360	SH	DEFINED	6, 7, 8	2360	
PARKERVISION INC	COM	701354102	4	234	SH	DEFINED	5	234	
PARKWAY PPTYS INC	COM	70159Q104	85	2625	SH	DEFINED	6, 7, 8	2625	
PARKWAY PPTYS INC	COM	70159Q104	8	235	SH	DEFINED	5	235	
PATHMARK STORES INC NEW	COM	70322A101	221	9301	SH	DEFINED	6, 7, 8	9301	
PATHMARK STORES INC NEW	COM	70322A101	19	817	SH	DEFINED	5	817	
PATINA OIL & GAS CORP	COM	703224105	114	4949	SH	DEFINED	6, 7, 8	4949	
PATINA OIL & GAS CORP	COM	703224105	12	521	SH	DEFINED	5	521	
PATTERSON DENTAL CO	COM	703412106	2916	79100	SH	DEFINED	6, 7, 8	79100	

PATTERSON UTI ENERGY INC	EQUITY	703481101	3041	233600	SH	DEFINED	2		233600	
PAXAR CORP	COM	704227107	666	52226	SH	DEFINED	6, 7, 8	52226		
PAXAR CORP	COM	704227107	23	1811	SH	DEFINED	5	1811		
PAXSON COMMUNICATIONS CORP	COM	704231109	64	8911	SH	DEFINED	6, 7, 8	8911		
PAXSON COMMUNICATIONS CORP	COM	704231109	6	884	SH	DEFINED	5	884		
PAYCHEX INC	EQUITY	704326107	194	6,150	SH	DEFINED	1		6,150	
PAYCHEX INC	EQUITY	704326107	50737	1610182	SH	Sole	3	1529683		80499
PAYCHEX INC	COM	704326107	6587	209030	SH	DEFINED	6, 7, 8	209030		
PAYCHEX INC	COM	704326107	56	1785	SH	DEFINED	5	1785		
PAYCHEX INC	EQUITY	704326107	6091	190600	SH	DEFINED	2		190600	
PAYLESS SHOESOURCE INC	COM	704379106	2329	42500	SH	DEFINED	6, 7, 8	42500		
PC-TEL INC	COM	69325Q105	32	4222	SH	DEFINED	6, 7, 8	4222		
PC-TEL INC	COM	69325Q105	3	378	SH	DEFINED	5	378		
PEC SOLUTIONS INC	COM	705107100	6	378	SH	DEFINED	6, 7, 8	378		
PEC SOLUTIONS INC	COM	705107100	1	37	SH	DEFINED	5	37		
PECO II INC	COM	705221109	19	3908	SH	DEFINED	6, 7, 8	3908		
PECO II INC	COM	705221109	2	374	SH	DEFINED	5	374		
PEDIATRIX MED GROUP	COM	705324101	256	6279	SH	DEFINED	6, 7, 8	6279		
PEDIATRIX MED GROUP	COM	705324101	23	562	SH	DEFINED	5	562		
PEGASUS COMM A	EQUITY	070504100	6	900	SH	DEFINED	2		900	
PEGASUS COMMUNICATIONS CORP	CL A	705904100	89	12664	SH	DEFINED	6, 7, 8	12664		
PEGASUS COMMUNICATIONS CORP	CL A	705904100	8	1211	SH	DEFINED	5	1211		
PEGASUS COMMUNICATIONS CORP	EQUITY	705904100	1644	216100	SH	DEFINED	2		216100	
PEGASUS SOLUTIONS INC	COM	705906105	63	7533	SH	DEFINED	6, 7, 8	7533		
PEGASUS SOLUTIONS INC	COM	705906105	6	689	SH	DEFINED	5	689		
PEMSTAR INC	COM	706552106	65	5674	SH	DEFINED	6, 7, 8	5674		
PEMSTAR INC	COM	706552106	6	557	SH	DEFINED	5	557		
PENN ENGR & MFG CORP	COM NON VTG	707389300	52	3648	SH	DEFINED	6, 7, 8	3648		
PENN ENGR & MFG CORP	COM NON VTG	707389300	5	335	SH	DEFINED	5	335		
PENN NATL GAMING INC	COM	707569109	40	2424	SH	DEFINED	6, 7, 8	2424		
PENN NATL GAMING INC	COM	707569109	4	241	SH	DEFINED	5	241		
PENN VA CORP	COM	707882106	70	2477	SH	DEFINED	6, 7, 8	2477		
PENN VA CORP	COM	707882106	6	222	SH	DEFINED	5	222		
PENNEY J C INC	COM	708160106	2434	111160	SH	DEFINED	6, 7, 8	111160		
PENNEY J C INC	COM	708160106	17	780	SH	DEFINED	5	780		
PENNFED FINL SVCS INC	COM	708167101	42	1864	SH	DEFINED	6, 7, 8	1864		
PENNFED FINL SVCS INC	COM	708167101	4	167	SH	DEFINED	5	167		
PENNSYLVANIA RL ESTATE INVT TR	SH BEN INT	709102107	73	3441	SH	DEFINED	6, 7, 8	3441		
PENNSYLVANIA RL ESTATE INVT TR	SH BEN INT	709102107	7	351	SH	DEFINED	5	351		
PENNZOIL QUAKER ST CO	EQUITY	709323109	2177	194400	SH	DEFINED	2		194400	
PENNZOIL-QUAKER STATE COMPANY	COM	709323109	1313	117441	SH	DEFINED	6, 7, 8	117441		
PENNZOIL-QUAKER STATE COMPANY	COM	709323109	24	2155	SH	DEFINED	5	2155		
PENTAIR INC	COM	709631105	1766	57400	SH	DEFINED	6, 7, 8	57400		

PENTON MEDIA INC	COM	709668107	26	7306	SH	DEFINED	6, 7, 8	7306	
PENTON MEDIA INC	COM	709668107	2	654	SH	DEFINED	5	654	
PENWEST PHARMACEUTICALS CO	COM	709754105	55	3172	SH	DEFINED	6, 7, 8	3172	
PENWEST PHARMACEUTICALS CO	COM	709754105	6	365	SH	DEFINED	5	365	
PEOPLES ENERGY CORP	COM	711030106	1705	42883	SH	DEFINED	6, 7, 8	42883	
PEOPLES ENERGY CORP	COM	711030106	53	1326	SH	DEFINED	5	1326	
PEOPLE'S ENERGY CORP.	EQUITY	711030106	24	600	SH	DEFINED	1		600
PEOPLES HLDG CO	COM	711148106	64	1899	SH	DEFINED	6, 7, 8	1899	
PEOPLES HLDG CO	COM	711148106	6	170	SH	DEFINED	5	170	
PEOPLESOFT INC	EQUITY	712713106	2355	130,570	SH	DEFINED	1		130,570
PEOPLESOFT INC	COM	712713106	2381	131990	SH	DEFINED	6, 7, 8	131990	
PEOPLESOFT INC	COM	712713106	16	880	SH	DEFINED	5	880	
PEOPLESOFT INC	EQUITY	712713106	3155	151400	SH	DEFINED	2		151400
PEP BOYS MANNY MOE & JACK	COM	713278109	158	14288	SH	DEFINED	6, 7, 8	14288	
PEP BOYS MANNY MOE & JACK	COM	713278109	14	1279	SH	DEFINED	5	1279	
PEPSI BOTTLING GROUP INC	EQUITY	713409100	111	2,400	SH	DEFINED	1		2,400
PEPSI BOTTLING GROUP INC	COM	713409100	2799	60760	SH	DEFINED	6, 7, 8	60760	
PEPSI BOTTLING GROUP INC	COM	713409100	20	430	SH	DEFINED	5	430	
PEPSIAMERICAS INC	COM	71343P200	2736	183000	SH	DEFINED	6, 7, 8	183000	
PEPSICO	EQUITY	713448108	49	1000	SH	DEFINED	2		1000
PEPSICO INC	COM	713448108	45779	943904	SH	DEFINED	6, 7, 8	943904	
PEPSICO INC	COM	713448108	366	7551	SH	DEFINED	5	7551	
PEPSICO INC.	EQUITY	713448108	1522	31,390	SH	DEFINED	1		31,390
PEPSI-GEMEX S.A.- SPONS GDR	EQUITY	713435105	652	124,100	SH	DEFINED	1		124,100
PEREGRINE PHARMACEUTICALS INC	COM	713661106	27	27526	SH	DEFINED	6, 7, 8	27526	
PEREGRINE PHARMACEUTICALS INC	COM	713661106	3	2716	SH	DEFINED	5	2716	
PEREGRINE SYSTEMS INC	COM	71366Q101	158	12474	SH	DEFINED	6, 7, 8	12474	
PEREGRINE SYSTEMS INC	COM	71366Q101	0	1	SH	DEFINED	5	1	
PEREZ COMPANC SA- SPON ADR	EQUITY	71367B103	499	49,023	SH	DEFINED	1		49,023
PERFORMANCE FOOD GROUP CO	COM	713755106	296	10375	SH	DEFINED	6, 7, 8	10375	
PERFORMANCE FOOD GROUP CO	COM	713755106	29	1000	SH	DEFINED	5	1000	
PERFORMANCE TECHNOLOGIES INC	COM	71376K102	23	2814	SH	DEFINED	6, 7, 8	2814	
PERFORMANCE TECHNOLOGIES INC	COM	71376K102	2	279	SH	DEFINED	5	279	
PERICOM SEMICONDUCTOR CORP	COM	713831105	91	6528	SH	DEFINED	6, 7, 8	6528	
PERICOM SEMICONDUCTOR CORP	COM	713831105	8	599	SH	DEFINED	5	599	
PERINI CORP	COM	713839108	22	3445	SH	DEFINED	6, 7, 8	3445	
PERINI CORP	COM	713839108	2	315	SH	DEFINED	5	315	
PERINI CORPORATION	EQUITY	713839108	30588	4,705,882	SH	DEFINED	1		4,705,882
PERKINELMER INC	COM	714046109	1969	75020	SH	DEFINED	6, 7, 8	75020	
PERKINELMER INC	COM	714046109	8	300	SH	DEFINED	5	300	
PERKINELMER INC.	EQUITY	714046109	45	1,700	SH	DEFINED	1		1,700
PEROT SYS CORP	CL A	714265105	278	17198	SH	DEFINED	6, 7, 8	17198	
PEROT SYS CORP	CL A	714265105	28	1707	SH	DEFINED	5	1707	

PERRIGO CO	COM	714290103	1566	103339	SH	DEFINED	6, 7, 8	103339	
PERRIGO CO	COM	714290103	25	1651	SH	DEFINED	5	1651	
PER-SE TECHNOLOGIES INC	COM NEW	713569309	67	8482	SH	DEFINED	6, 7, 8	8482	
PER-SE TECHNOLOGIES INC	COM NEW	713569309	7	842	SH	DEFINED	5	842	
PETROLEO BRASILEIRO S.A. - ADR	EQUITY	71654V101	2329	121,300	SH	DEFINED	1		121,300
PETROLEO BRASILEIRO S.A. ADR	EQUITY	71654V408	277	14,000	SH	DEFINED	1		14,000
PETROQUEST ENERGY INC	COM	716748108	32	6337	SH	DEFINED	6, 7, 8	6337	
PETROQUEST ENERGY INC	COM	716748108	3	629	SH	DEFINED	5	629	
PETSMART INC	COM	716768106	219	31175	SH	DEFINED	6, 7, 8	31175	
PETSMART INC	COM	716768106	19	2679	SH	DEFINED	5	2679	
PF CHANGS CHINA BISTRO COM	EQUITY	69333Y108	6326	176100	SH	Sole	3	176100	
PFF BANCORP INC	COM	69331W104	99	3615	SH	DEFINED	6, 7, 8	3615	
PFF BANCORP INC	COM	69331W104	9	324	SH	DEFINED	5	324	
PFIZER	EQUITY	717081103	57331	1,429,711	SH	DEFINED	1		1,429,711
PFIZER	EQUITY	717078109	226	59625	SH	DEFINED	2	59625	
PFIZER INC	COM	717081103	132916	3314618	SH	DEFINED	6, 7, 8	3314618	
PFIZER INC	COM	717081103	1004	25040	SH	DEFINED	5	25040	
PFIZER INC	EQUITY	717081103	15049	370726	SH	DEFINED	2		370726
PG&E CORP	COM	69331C108	2744	180520	SH	DEFINED	6, 7, 8	180520	
PG&E CORP	COM	69331C108	17	1150	SH	DEFINED	5	1150	
PHARMACEUTICAL RES INC	COM	717125108	176	4912	SH	DEFINED	6, 7, 8	4912	
PHARMACEUTICAL RES INC	COM	717125108	17	487	SH	DEFINED	5	487	
PHARMACIA CORP	EQUITY	71713U102	14781	364,427	SH	DEFINED	1		364,427
PHARMACIA CORP	EQUITY	717130102	41	1000	SH	DEFINED	2		1000
PHARMACIA CORP	COM	71713U102	24562	605571	SH	DEFINED	6, 7, 8	605571	
PHARMACIA CORP	COM	71713U102	157	3880	SH	DEFINED	5	3880	
PHARMACIA CORP	EQUITY	71713U102	4307	111400	SH	DEFINED	2		111400
PHARMACOPEIA INC	COM	71713B104	81	6240	SH	DEFINED	6, 7, 8	6240	
PHARMACOPEIA INC	COM	71713B104	8	619	SH	DEFINED	5	619	
Pharmacoepia Incorporated	EQUITY	71713B104	259	20,000	SH	DEFINED	4		20,000
PHARMACYCLICS INC	COM	716933106	84	4706	SH	DEFINED	6, 7, 8	4706	
PHARMACYCLICS INC	COM	716933106	8	453	SH	DEFINED	5	453	
PHARMOS CORP	COM NEW	717139208	38	15417	SH	DEFINED	6, 7, 8	15417	
PHARMOS CORP	COM NEW	717139208	4	1530	SH	DEFINED	5	1530	
Phelps Dodge	CORPBOND	717265AK8	3080	3,000,000	PRN	DEFINED	4		3,000,000
PHELPS DODGE CORP	COM	717265102	916	33300	SH	DEFINED	6, 7, 8	33300	
PHELPS DODGE CORP	COM	717265102	6	230	SH	DEFINED	5	230	
PHELPS DODGE CORP.	EQUITY	717265102	35	1,260	SH	DEFINED	1		1,260
PHILADELPHIA CONS HLDG CORP	COM	717528103	81	2319	SH	DEFINED	6, 7, 8	2319	
PHILADELPHIA CONS HLDG CORP	COM	717528103	9	269	SH	DEFINED	5	269	
PHILADELPHIA SUBN CORP	COM PAR \$0.50	718009608	359	13688	SH	DEFINED	6, 7, 8	13688	
PHILADELPHIA SUBN CORP	COM PAR \$0.50	718009608	32	1226	SH	DEFINED	5	1226	
PHILIP MORRIS	EQUITY	718154107	37703	780,770	SH	DEFINED	1		780,770

Philip Morris	EQUITY	718154107	3863	80,000	SH	DEFINED	4		80,000
Philip Morris Cos Inc	CORPBOND	718154CJ4	1061	1,000,000	PRN	DEFINED	4		1,000,000
PHILIP MORRIS COS INC	COM	718154107	48193	997983	SH	DEFINED	6, 7, 8	997983	
PHILIP MORRIS COS INC	COM	718154107	316	6550	SH	DEFINED	5	6550	
PHILIP MORRIS COS INC	EQUITY	718154107	10310	212768	SH	DEFINED	2		212768
PHILLIPS PETE CO	COM	718507106	9437	174958	SH	DEFINED	6, 7, 8	174958	
PHILLIPS PETE CO	COM	718507106	61	1128	SH	DEFINED	5	1128	
PHILLIPS PETROLEUM	EQUITY	718507106	343	6,350	SH	DEFINED	1		6,350
PHILLIPS VAN HEUSEN CORP	COM	718592108	70	7064	SH	DEFINED	6, 7, 8	7064	
PHILLIPS VAN HEUSEN CORP	COM	718592108	6	632	SH	DEFINED	5	632	
PHOENIX COS INC NEW	COM	71902E109	659	45600	SH	DEFINED	6, 7, 8	45600	
PHOENIX TECHNOLOGY LTD	COM	719153108	71	7095	SH	DEFINED	6, 7, 8	7095	
PHOENIX TECHNOLOGY LTD	COM	719153108	7	651	SH	DEFINED	5	651	
PHOTON DYNAMICS INC	COM	719364101	84	3612	SH	DEFINED	6, 7, 8	3612	
PHOTON DYNAMICS INC	COM	719364101	8	358	SH	DEFINED	5	358	
PHOTRONICS INC	COM	719405102	208	11257	SH	DEFINED	6, 7, 8	11257	
PHOTRONICS INC	COM	719405102	13	730	SH	DEFINED	5	730	
PHYSIOMETRIX INC	COM	718928104	10	9220	SH	DEFINED	6, 7, 8	9220	
PICO HLDGS INC	COM NEW	693366205	37	3357	SH	DEFINED	6, 7, 8	3357	
PICO HLDGS INC	COM NEW	693366205	3	301	SH	DEFINED	5	301	
PICTURETEL CORP	COM NEW	720035302	72	11979	SH	DEFINED	6, 7, 8	11979	
PICTURETEL CORP	COM NEW	720035302	6	1073	SH	DEFINED	5	1073	
PIEDMONT NAT GAS INC	COM	720186105	296	9499	SH	DEFINED	6, 7, 8	9499	
PIEDMONT NAT GAS INC	COM	720186105	26	820	SH	DEFINED	5	820	
PIER 1 IMPORTS INC	COM	720279108	472	56811	SH	DEFINED	6, 7, 8	56811	
PIER 1 IMPORTS INC	COM	720279108	21	2582	SH	DEFINED	5	2582	
PILGRIMS PRIDE CORP	CL B	721467108	65	4716	SH	DEFINED	6, 7, 8	4716	
PILGRIMS PRIDE CORP	CL B	721467108	6	422	SH	DEFINED	5	422	
PINNACLE ENTMT INC	COM	723456109	35	5869	SH	DEFINED	6, 7, 8	5869	
PINNACLE ENTMT INC	COM	723456109	3	526	SH	DEFINED	5	526	
PINNACLE HLDGS INC	COM	72346N101	5	12726	SH	DEFINED	6, 7, 8	12726	
PINNACLE HLDGS INC	COM	72346N101	0	1190	SH	DEFINED	5	1190	
PINNACLE SYS INC	COM	723481107	45	15381	SH	DEFINED	6, 7, 8	15381	
PINNACLE SYS INC	COM	723481107	4	1440	SH	DEFINED	5	1440	
PINNACLE WEST CAP CORP	EQUITY	723484101	56	1,400	SH	DEFINED	1		1,400
PINNACLE WEST CAP CORP	COM	723484101	1864	46960	SH	DEFINED	6, 7, 8	46960	
PINNACLE WEST CAP CORP	COM	723484101	10	250	SH	DEFINED	5	250	
PIONEER NAT RES CO	COM	723787107	1780	125100	SH	DEFINED	6, 7, 8	125100	
PIONEER STD ELECTRS INC	COM	723877106	78	8656	SH	DEFINED	6, 7, 8	8656	
PIONEER STD ELECTRS INC	COM	723877106	7	775	SH	DEFINED	5	775	
PITNEY BOWES	EQUITY	724479100	157	4,100	SH	DEFINED	1		4,100
PITNEY BOWES INC	COM	724479100	6197	162000	SH	DEFINED	6, 7, 8	162000	
PITNEY BOWES INC	COM	724479100	28	740	SH	DEFINED	5	740	

PITNEY BOWES INC	EQUITY	724479100	6130	160466	SH	DEFINED	2		160466
PITT DESMOINES INC	COM	724508106	43	1418	SH	DEFINED	6, 7, 8	1418	
PITT DESMOINES INC	COM	724508106	4	127	SH	DEFINED	5	127	
PITTSTON CO	COM BRINKS GRP	725701106	1391	76872	SH	DEFINED	6, 7, 8	76872	
PITTSTON CO	COM BRINKS GRP	725701106	25	1407	SH	DEFINED	5	1407	
PIXELWORKS INC	COM	72581M107	78	6157	SH	DEFINED	6, 7, 8	6157	
PIXELWORKS INC	COM	72581M107	8	611	SH	DEFINED	5	611	
PLACER DOME INC	EQUITY	725906101	69	5,400	SH	DEFINED	1		5,400
PLACER DOME INC	COM	725906101	1965	153620	SH	DEFINED	6, 7, 8	153620	
PLACER DOME INC	COM	725906101	13	980	SH	DEFINED	5	980	
PLAINS RES INC	COM PAR \$0.10	726540503	163	6270	SH	DEFINED	6, 7, 8	6270	
PLAINS RES INC	COM PAR \$0.10	726540503	17	652	SH	DEFINED	5	652	
PLANAR SYS INC	COM	726900103	59	2929	SH	DEFINED	6, 7, 8	2929	
PLANAR SYS INC	COM	726900103	6	291	SH	DEFINED	5	291	
PLANTRONICS INC NEW	COM	727493108	1137	66658	SH	DEFINED	6, 7, 8	66658	
PLANTRONICS INC NEW	COM	727493108	16	928	SH	DEFINED	5	928	
PLATO LEARNING INC	COM	72764Y100	67	2789	SH	DEFINED	6, 7, 8	2789	
PLATO LEARNING INC	COM	72764Y100	7	277	SH	DEFINED	5	277	
PLAYBOY ENTERPRISES INC	CL B	728117300	48	3907	SH	DEFINED	6, 7, 8	3907	
PLAYBOY ENTERPRISES INC	CL B	728117300	4	363	SH	DEFINED	5	363	
PLAYTEX PRODS INC	COM	72813P100	85	8376	SH	DEFINED	6, 7, 8	8376	
PLAYTEX PRODS INC	COM	72813P100	8	750	SH	DEFINED	5	750	
PLEXUS CORP	COM	729132100	1473	62460	SH	DEFINED	6, 7, 8	62460	
PLEXUS CORP	COM	729132100	27	1134	SH	DEFINED	5	1134	
PLUM CREEK TIMBER CO INC	COM	729251108	524	19600	SH	DEFINED	6, 7, 8	19600	
PLX TECHNOLOGY INC	COM	693417107	25	4881	SH	DEFINED	6, 7, 8	4881	
PLX TECHNOLOGY INC	COM	693417107	2	480	SH	DEFINED	5	480	
PMA CAP CORP	CL A	693419202	93	5190	SH	DEFINED	6, 7, 8	5190	
PMA CAP CORP	CL A	693419202	8	465	SH	DEFINED	5	465	
PMC-SIERRA INC	EQUITY	69344F106	43	4,230	SH	DEFINED	1		4,230
PMC-SIERRA INC	COM	69344F106	757	72840	SH	DEFINED	6, 7, 8	72840	
PMC-SIERRA INC	COM	69344F106	5	490	SH	DEFINED	5	490	
PMI GROUP INC	COM	69344M101	3655	58580	SH	DEFINED	6, 7, 8	58580	
PMI GROUP INC	COM	69344M101	4	70	SH	DEFINED	5	70	
PMI GROUP INC COM	EQUITY	69344M101	84588	1355800	SH	Sole	3	1329300	26500
PNC FINANCIAL SERVICES CORP	EQUITY	693475105	275	4,800	SH	DEFINED	1		4,800
PNC FINL SVCS GROUP INC	COM	693475105	8406	146830	SH	DEFINED	6, 7, 8	146830	
PNC FINL SVCS GROUP INC	COM	693475105	78	1360	SH	DEFINED	5	1360	
PNC FINL SVCS GROUP INC	EQUITY	693475105	9747	170500	SH	DEFINED	2		170500
PNC Funding Corp	CORPBOND	69347CAA8	5095	5,000,000	PRN	DEFINED	4		5,000,000
POGO PRODUCING CO COM	EQUITY	730448107	30846	1312577	SH	Sole	3	1289277	23300
POLARIS INDS INC	COM	731068102	265	6903	SH	DEFINED	6, 7, 8	6903	
POLARIS INDS INC	COM	731068102	24	630	SH	DEFINED	5	630	

POLAROID CORP	COM	731095105	7	13888	SH	DEFINED	6, 7, 8	13888	
POLAROID CORP	COM	731095105	1	1244	SH	DEFINED	5	1244	
POLYCOM INC	COM	73172K104	2620	107490	SH	DEFINED	6, 7, 8	107490	
POLYMEDICA CORP	COM	731738100	51	3331	SH	DEFINED	6, 7, 8	3331	
POLYMEDICA CORP	COM	731738100	5	331	SH	DEFINED	5	331	
POLYONE CORP	COM	73179P106	190	24339	SH	DEFINED	6, 7, 8	24339	
POLYONE CORP	COM	73179P106	16	2100	SH	DEFINED	5	2100	
POMEROY COMPUTER RES	COM	731822102	38	3116	SH	DEFINED	6, 7, 8	3116	
POMEROY COMPUTER RES	COM	731822102	3	279	SH	DEFINED	5	279	
POPE & TALBOT INC	COM	732827100	56	4358	SH	DEFINED	6, 7, 8	4358	
POPE & TALBOT INC	COM	732827100	5	390	SH	DEFINED	5	390	
PORT FINL CORP	COM	734119100	51	2123	SH	DEFINED	6, 7, 8	2123	
PORT FINL CORP	COM	734119100	5	190	SH	DEFINED	5	190	
PORTAL SOFTWARE INC	COM	736126103	41	27575	SH	DEFINED	6, 7, 8	27575	
PORTAL SOFTWARE INC	COM	736126103	4	2736	SH	DEFINED	5	2736	
POSSIS MEDICAL INC	COM	737407106	56	4751	SH	DEFINED	6, 7, 8	4751	
POSSIS MEDICAL INC	COM	737407106	6	471	SH	DEFINED	5	471	
POST PPTYS INC	COM	737464107	452	12194	SH	DEFINED	6, 7, 8	12194	
POST PPTYS INC	COM	737464107	39	1042	SH	DEFINED	5	1042	
POST PROPERTIES INC	EQUITY	737464107	5317	143,400	SH	DEFINED	1		143,400
POTLATCH CORP	COM	737628107	1133	41994	SH	DEFINED	6, 7, 8	41994	
POTLATCH CORP	COM	737628107	21	766	SH	DEFINED	5	766	
Potomac Edison	CORPBOND	737662BB1	8145	8,000,000	PRN	DEFINED	4		8,000,000
POTOMAC ELEC PWR CO	COM	737679100	3944	179600	SH	DEFINED	6, 7, 8	179600	
POWELL INDS INC	COM	739128106	40	1773	SH	DEFINED	6, 7, 8	1773	
POWELL INDS INC	COM	739128106	4	176	SH	DEFINED	5	176	
POWER INTEGRATIONS INC	COM	739276103	256	14072	SH	DEFINED	6, 7, 8	14072	
POWER INTEGRATIONS INC	COM	739276103	13	731	SH	DEFINED	5	731	
POWER-ONE INC	EQUITY	739308104	9	1,400	SH	DEFINED	1		1,400
POWER-ONE INC	COM	739308104	288	46780	SH	DEFINED	6, 7, 8	46780	
POWER-ONE INC	COM	739308104	1	230	SH	DEFINED	5	230	
POWERWAVE TECHNOLOGIES INC	COM	739363109	1095	91864	SH	DEFINED	6, 7, 8	91864	
POWERWAVE TECHNOLOGIES INC	COM	739363109	19	1623	SH	DEFINED	5	1623	
POZEN INC	COM	73941U102	24	5517	SH	DEFINED	6, 7, 8	5517	
POZEN INC	COM	73941U102	2	547	SH	DEFINED	5	547	
PPG INDS INC	COM	693506107	4472	97750	SH	DEFINED	6, 7, 8	97750	
PPG INDS INC	COM	693506107	47	1030	SH	DEFINED	5	1030	
PPG INDUSTRIES INC	EQUITY	693506107	128	2,800	SH	DEFINED	1		2,800
PPL CORP	EQUITY	69351T106	78	2,400	SH	DEFINED	1		2,400
PPL CORP	COM	69351T106	2663	81680	SH	DEFINED	6, 7, 8	81680	
PPL CORP	COM	69351T106	14	440	SH	DEFINED	5	440	
PRAECIS PHARMACEUTICALS INC	COM	739421105	54	14406	SH	DEFINED	6, 7, 8	14406	
PRAECIS PHARMACEUTICALS INC	COM	739421105	5	1430	SH	DEFINED	5	1430	

PRAXAIR INC	EQUITY	74005P104	113	2,700	SH	DEFINED	1		2,700
PRAXAIR INC	COM	74005P104	4575	108940	SH	DEFINED	6, 7, 8	108940	
PRAXAIR INC	COM	74005P104	55	1320	SH	DEFINED	5	1320	
PRE PAID LEGAL SVCS INC	COM	740065107	75	4359	SH	DEFINED	6, 7, 8	4359	
PRE PAID LEGAL SVCS INC	COM	740065107	7	433	SH	DEFINED	5	433	
PRECISE SOFTWARE SOLUTIONS LTD	ORD	M41450103	136	12308	SH	DEFINED	6, 7, 8	12308	
PRECISION CASTPARTS CORP	COM	740189105	1332	60000	SH	DEFINED	6, 7, 8	60000	
PRENTISS PPTYS TR	SH BEN INT	740706106	266	9678	SH	DEFINED	6, 7, 8	9678	
PRENTISS PPTYS TR	SH BEN INT	740706106	23	847	SH	DEFINED	5	847	
PRENTISS PROPERTIES TRUST	EQUITY	740706106	3160	114,900	SH	DEFINED	1		114,900
PRESIDENTIAL LIFE CORP	COM	740884101	124	6807	SH	DEFINED	6, 7, 8	6807	
PRESIDENTIAL LIFE CORP	COM	740884101	11	610	SH	DEFINED	5	610	
PRESSTEK INC	COM	741113104	54	8686	SH	DEFINED	6, 7, 8	8686	
PRESSTEK INC	COM	741113104	5	862	SH	DEFINED	5	862	
PRI AUTOMATION INC	COM	69357H106	104	10401	SH	DEFINED	6, 7, 8	10401	
PRI AUTOMATION INC	COM	69357H106	7	656	SH	DEFINED	5	656	
PRICE COMMUNICATIONS CORP	COM NEW	741437305	1583	93363	SH	DEFINED	6, 7, 8	93363	
PRICE COMMUNICATIONS CORP	COM NEW	741437305	22	1316	SH	DEFINED	5	1316	
PRICE T ROWE GROUP INC	COM	74144T108	1525	52050	SH	DEFINED	6, 7, 8	52050	
PRICE T ROWE GROUP INC	COM	74144T108	11	370	SH	DEFINED	5	370	
PRICELINE COM INC	COM	741503106	101	26753	SH	DEFINED	6, 7, 8	26753	
PRICELINE COM INC	COM	741503106	11	2788	SH	DEFINED	5	2788	
PRICESMART INC	COM	741511109	40	1140	SH	DEFINED	6, 7, 8	1140	
PRICESMART INC	COM	741511109	4	103	SH	DEFINED	5	103	
PRIMA ENERGY CORP	COM PAR \$0.015	741901201	61	2755	SH	DEFINED	6, 7, 8	2755	
PRIMA ENERGY CORP	COM PAR \$0.015	741901201	6	273	SH	DEFINED	5	273	
PRIME GROUP REALTY TRUST	SH BEN INT	74158J103	22	1826	SH	DEFINED	6, 7, 8	1826	
PRIME GROUP REALTY TRUST	SH BEN INT	74158J103	2	164	SH	DEFINED	5	164	
PRIME HOSPITALITY CORP	COM	741917108	124	14147	SH	DEFINED	6, 7, 8	14147	
PRIME HOSPITALITY CORP	COM	741917108	11	1217	SH	DEFINED	5	1217	
PRIME RETAIL INC	PPD CONV SER B	741570303	2	778	SH	DEFINED	6, 7, 8	778	
PRINCETON REVIEW INC	EQUITY	742352107	2906	470100	SH	DEFINED	2		470100
PRIORITY HEALTHCARE CORP	CL B	74264T102	165	6865	SH	DEFINED	6, 7, 8	6865	
PRIVATE MEDIA GROUP INC	COM	74266R104	31	4062	SH	DEFINED	6, 7, 8	4062	
PRIVATE MEDIA GROUP INC	COM	74266R104	3	403	SH	DEFINED	5	403	
PRIZE ENERGY CORP	COM	74267L106	22	1243	SH	DEFINED	6, 7, 8	1243	
PRIZE ENERGY CORP	COM	74267L106	2	111	SH	DEFINED	5	111	
PROASSURANCE CORP	COM	74267C106	107	7200	SH	DEFINED	6, 7, 8	7200	
PROASSURANCE CORP	COM	74267C106	9	615	SH	DEFINED	5	615	
PROBUSINESS SERVICES INC	COM	742674104	73	4918	SH	DEFINED	6, 7, 8	4918	
PROBUSINESS SERVICES INC	COM	742674104	7	488	SH	DEFINED	5	488	
PROCTER & GAMBLE CO	COM	742718109	51037	701160	SH	DEFINED	6, 7, 8	701160	
PROCTER & GAMBLE CO	COM	742718109	387	5310	SH	DEFINED	5	5310	

PROCTER + GAMBLE CO	EQUITY	742718109	8852	121800	SH	DEFINED	2		121800		
PROCTER AND GAMBLE	EQUITY	742718109	1645	22,605	SH	DEFINED	1		22,605		
PRODIGY COMMUNICATIONS CORP	CL A	74283P206	27	4950	SH	DEFINED	6, 7, 8	4950			
PRODIGY COMMUNICATIONS CORP	CL A	74283P206	2	443	SH	DEFINED	5		443		
PROFESSIONAL DETAILING INC	COM	74312N107	90	3782	SH	DEFINED	6, 7, 8	3782			
PROFESSIONAL DETAILING INC	COM	74312N107	5	217	SH	DEFINED	5		217		
PROFIT RECOVERY GROUP INTL INC	COM	743168106	108	11055	SH	DEFINED	6, 7, 8	11055			
PROFIT RECOVERY GROUP INTL INC	COM	743168106	10	1024	SH	DEFINED	5		1024		
PROGENICS PHARMACEUTICALS INC	COM	743187106	31	2259	SH	DEFINED	6, 7, 8	2259			
PROGENICS PHARMACEUTICALS INC	COM	743187106	3	224	SH	DEFINED	5		224		
Progress Energy	EQUITY	743263105	7738	180,000	SH	DEFINED	4		180,000		
PROGRESS ENERGY INC	EQUITY	743263105	4045	94,090	SH	DEFINED	1		94,090		
PROGRESS ENERGY INC	COM	743263105	3946	91800	SH	DEFINED	6, 7, 8	91800			
PROGRESS ENERGY INC	COM	743263105	28	650	SH	DEFINED	5		650		
PROGRESS SOFTWARE CORP	COM	743312100	115	8234	SH	DEFINED	6, 7, 8	8234			
PROGRESS SOFTWARE CORP	COM	743312100	11	817	SH	DEFINED	5		817		
PROGRESSIVE CORP OHIO	COM	743315103	4184	31250	SH	DEFINED	6, 7, 8	31250			
PROGRESSIVE CORP OHIO	COM	743315103	29	220	SH	DEFINED	5		220		
PROGRESSIVE CORP.	EQUITY	743315103	174	1,300	SH	DEFINED	1			1,300	
PROLOGIS TR SH BEN INT	EQUITY	743410102	31308	1483790	SH	Sole	3	1294820			188970
PROMISTAR FINL CORP	COM	74342Y107	108	4701	SH	DEFINED	6, 7, 8	4701			
PROMISTAR FINL CORP	COM	74342Y107	10	421	SH	DEFINED	5		421		
PROQUEST COMPANY	COM	74346P102	134	4080	SH	DEFINED	6, 7, 8	4080			
PROQUEST COMPANY	COM	74346P102	12	378	SH	DEFINED	5		378		
PROSPERITY BANCSHARES INC	COM	743606105	43	1655	SH	DEFINED	6, 7, 8	1655			
PROSPERITY BANCSHARES INC	COM	743606105	4	155	SH	DEFINED	5		155		
PROTECTION ONE ALARM	CORPBOND	743659A18	6241	9,045,000	PRN	DEFINED	1				9,045,000
PROTECTIVE LIFE CORP	COM	743674103	2329	80300	SH	DEFINED	6, 7, 8	80300			
PROTEIN DESIGN LABS COM	EQUITY	74369L103	10863	230000	SH	Sole	3	225800			4200
PROTEIN DESIGN LABS INC	COM	74369L103	2418	51200	SH	DEFINED	6, 7, 8	51200			
PROTEIN DESIGN LABS INC	EQUITY	74369L103	26	1300	SH	DEFINED	2			1300	
PROTON ENERGY SYS INC	COM	74371K101	46	9868	SH	DEFINED	6, 7, 8	9868			
PROTON ENERGY SYS INC	COM	74371K101	4	932	SH	DEFINED	5		932		
PROVIDENT BANCORP INC MONTEBEL	COM	743835100	21	987	SH	DEFINED	6, 7, 8	987			
PROVIDENT BANCORP INC MONTEBEL	COM	743835100	2	88	SH	DEFINED	5		88		
PROVIDENT BANKSHARES CORP	COM	743859100	159	7677	SH	DEFINED	6, 7, 8	7677			
PROVIDENT BANKSHARES CORP	COM	743859100	14	688	SH	DEFINED	5		688		
PROVIDENT FINL GROUP INC	COM	743866105	1447	57300	SH	DEFINED	6, 7, 8	57300			
Providian Capital	CORPBOND	743973AA7	3035	4,000,000	PRN	DEFINED	4			4,000,000	
PROVIDIAN FINANCIAL	EQUITY	74406A102	1885	40000	SH	DEFINED	2			40000	
PROVIDIAN FINANCIAL CORP	EQUITY	74406A102	95	4,700	SH	DEFINED	1			4,700	
PROVIDIAN FINL CORP	COM	74406A102	3224	160005	SH	DEFINED	6, 7, 8	160005			
PROVIDIAN FINL CORP	COM	74406A102	27	1320	SH	DEFINED	5		1320		

PROVINCE HEALTHCARE CO	COM	743977100	558	15178	SH	DEFINED	6, 7, 8	15178	
PROVINCE HEALTHCARE CO	COM	743977100	31	851	SH	DEFINED	5	851	
PROVINCE HEALTHCARE CO	EQUITY	743977100	2204	60000	SH	DEFINED	2		60000
PROXIM INC	COM	744284100	75	7710	SH	DEFINED	6, 7, 8	7710	
PROXIM INC	COM	744284100	7	759	SH	DEFINED	5	759	
PRUDENTIAL PLC	ADR	74435K204	345	16850	SH	DEFINED	6, 7, 8	16850	
PS BUSINESS PKS INC CA COM	EQUITY	69360J107	10897	393400	SH	Sole	3	314100	79300
PS BUSINESS PKS INC CALIF	COM	69360J107	98	3527	SH	DEFINED	6, 7, 8	3527	
PS BUSINESS PKS INC CALIF	COM	69360J107	9	316	SH	DEFINED	5	316	
PSS WORLD MED INC	COM	69366A100	213	22341	SH	DEFINED	6, 7, 8	22341	
PSS WORLD MED INC	COM	69366A100	18	1931	SH	DEFINED	5	1931	
PUBLIC SERVICE ENTERPRISE GP	EQUITY	744573106	7068	166,100	SH	DEFINED	1		166,100
PUBLIC STORAGE INC COM	EQUITY	74460D109	9857	295120	SH	Sole	3	257670	37450
PUBLIC SVC CO N MEX	COM	744499104	1465	58096	SH	DEFINED	6, 7, 8	58096	
PUBLIC SVC CO N MEX	COM	744499104	27	1061	SH	DEFINED	5	1061	
Public Svc Enterprise Group	EQUITY	744573106	6383	150,000	SH	DEFINED	4		150,000
PUBLIC SVC ENTERPRISE GROUP	COM	744573106	3741	87910	SH	DEFINED	6, 7, 8	87910	
PUBLIC SVC ENTERPRISE GROUP	COM	744573106	26	620	SH	DEFINED	5	620	
PUGET ENERGY INC NEW	COM	745310102	2859	133060	SH	DEFINED	6, 7, 8	133060	
PUGET ENERGY INC NEW	COM	745310102	13	620	SH	DEFINED	5	620	
PULITZER INC	COM	745769109	115	2590	SH	DEFINED	6, 7, 8	2590	
PULITZER INC	COM	745769109	10	232	SH	DEFINED	5	232	
PULTE HOMES INC	EQUITY	745867101	31	1,000	SH	DEFINED	1		1,000
PULTE HOMES INC	COM	745867101	1825	59550	SH	DEFINED	6, 7, 8	59550	
PULTE HOMES INC	COM	745867101	15	480	SH	DEFINED	5	480	
PUMATECH INC	COM	745887109	15	10923	SH	DEFINED	6, 7, 8	10923	
PUMATECH INC	COM	745887109	1	1048	SH	DEFINED	5	1048	
PURE RES INC	COM	74622E102	61	3804	SH	DEFINED	6, 7, 8	3804	
PURE RES INC	COM	74622E102	6	378	SH	DEFINED	5	378	
PURINA MILLS INC	EQUITY	746276104	439	19,760	SH	DEFINED	1		19,760
PURINA MLS INC NEW	COM	746276104	35	1563	SH	DEFINED	6, 7, 8	1563	
PURINA MLS INC NEW	COM	746276104	3	144	SH	DEFINED	5	144	
PYR ENERGY CORP	COM	693677106	8	4097	SH	DEFINED	6, 7, 8	4097	
PYR ENERGY CORP	COM	693677106	1	407	SH	DEFINED	5	407	
QLOGIC CORP	COM	747277101	772	40630	SH	DEFINED	6, 7, 8	40630	
QLOGIC CORP	COM	747277101	5	270	SH	DEFINED	5	270	
QLOGIC CORP	EQUITY	747277101	1044	25000	SH	DEFINED	2		25000
QLOGIC CORPORATION	EQUITY	747277101	29	1,500	SH	DEFINED	1		1,500
QRS CORP	COM	74726X105	34	4035	SH	DEFINED	6, 7, 8	4035	
QRS CORP	COM	74726X105	3	376	SH	DEFINED	5	376	
QUAKER CHEM CORP	COM	747316107	43	2374	SH	DEFINED	6, 7, 8	2374	
QUAKER CHEM CORP	COM	747316107	4	217	SH	DEFINED	5	217	
QUAKER CITY BANCORP INC	COM	74731K106	35	1182	SH	DEFINED	6, 7, 8	1182	

QUAKER CITY BANCORP INC	COM	74731K106	3	106	SH	DEFINED	5	106	
QUAKER FABRIC CORP NEW	COM	747399103	26	3628	SH	DEFINED	6, 7, 8	3628	
QUAKER FABRIC CORP NEW	COM	747399103	2	325	SH	DEFINED	5	325	
QUALCOMM INC	EQUITY	747525103	7122	149,820	SH	DEFINED	1		149,820
QUALCOMM INC	COM	747525103	18709	393545	SH	DEFINED	6, 7, 8	393545	
QUALCOMM INC	COM	747525103	131	2760	SH	DEFINED	5	2760	
QUALCOMM INC	EQUITY	747525103	36412	732800	SH	DEFINED	2		732800
QUANEX CORP	COM	747620102	95	4216	SH	DEFINED	6, 7, 8	4216	
QUANEX CORP	COM	747620102	8	358	SH	DEFINED	5	358	
QUANTA SVCS INC	COM	74762E102	1384	97145	SH	DEFINED	6, 7, 8	97145	
QUANTA SVCS INC	COM	74762E102	8	550	SH	DEFINED	5	550	
QUANTUM CORP	COM DSSG	747906204	1445	177100	SH	DEFINED	6, 7, 8	177100	
Quest Diagnostics	EQUITY	74834L100	1907	30,900	SH	DEFINED	4		30,900
QUEST DIAGNOSTICS INC	COM	74834L100	6793	110100	SH	DEFINED	6, 7, 8	110100	
QUESTAR CORP	EQUITY	748356102	21	1,050	SH	DEFINED	1		1,050
QUESTAR CORP	COM	748356102	3162	156700	SH	DEFINED	6, 7, 8	156700	
QUESTAR CORP	COM	748356102	17	840	SH	DEFINED	5	840	
QUICKSILVER RESOURCES INC	COM	74837R104	31	2285	SH	DEFINED	6, 7, 8	2285	
QUICKSILVER RESOURCES INC	COM	74837R104	3	227	SH	DEFINED	5	227	
QUICKSILVER INC	COM	74838C106	95	7669	SH	DEFINED	6, 7, 8	7669	
QUICKSILVER INC	COM	74838C106	7	601	SH	DEFINED	5	601	
QUINENCO S.A.-ADR	EQUITY	748718103	168	28,000	SH	DEFINED	1		28,000
QUINTILES TRANSNATIONAL CORP	EQUITY	748767100	29	2,000	SH	DEFINED	1		2,000
QUINTILES TRANSNATIONAL CORP	COM	748767100	719	49280	SH	DEFINED	6, 7, 8	49280	
QUINTILES TRANSNATIONAL CORP	COM	748767100	5	350	SH	DEFINED	5	350	
QUIXOTE CORP	COM	749056107	37	1738	SH	DEFINED	6, 7, 8	1738	
QUIXOTE CORP	COM	749056107	4	172	SH	DEFINED	5	172	
QWEST COMMUNICATIONS INTERNATIONAL IN	EQUITY	749121109	9998	598,663	SH	DEFINED	1		598,663
QWEST COMMUNICATIONS INTL	EQUITY	749121109	41	2170	SH	DEFINED	2		2170
QWEST COMMUNICATIONS INTL INC	COM	749121109	12864	770292	SH	DEFINED	6, 7, 8	770292	
QWEST COMMUNICATIONS INTL INC	COM	749121109	94	5610	SH	DEFINED	5	5610	
R & G FINANCIAL CORP	CL B	749136107	49	2827	SH	DEFINED	6, 7, 8	2827	
R & G FINANCIAL CORP	CL B	749136107	5	267	SH	DEFINED	5	267	
R G S ENERGY GROUP INC	COM	74956K104	420	10850	SH	DEFINED	6, 7, 8	10850	
R G S ENERGY GROUP INC	COM	74956K104	36	942	SH	DEFINED	5	942	
R H DONNELLEY CORP	COM NEW	74955W307	239	9161	SH	DEFINED	6, 7, 8	9161	
R H DONNELLEY CORP	COM NEW	74955W307	21	822	SH	DEFINED	5	822	
R.O.C. TAIWAN FUND	EQUITY	749651105	1121	322,000	SH	DEFINED	1		322,000
RADIAN GROUP INC	COM	750236101	5390	140000	SH	DEFINED	6, 7, 8	140000	
RADIAN GROUP INC COM	EQUITY	750236101	114364	2970506	SH	Sole	3	2846806	123700
RADIANT SYSTEMS INC	COM	75025N102	44	4272	SH	DEFINED	6, 7, 8	4272	
RADIANT SYSTEMS INC	COM	75025N102	4	424	SH	DEFINED	5	424	
RADIO ONE INC CL D NON VTG	EQUITY	75040P405	31098	2694798	SH	Sole	3	2643398	51400

RADIOSHACK CORP	EQUITY	750438103	75	3,100	SH	DEFINED	1		3,100
RADIOSHACK CORP	COM	750438103	2046	84380	SH	DEFINED	6, 7, 8	84380	
RADIOSHACK CORP	COM	750438103	13	550	SH	DEFINED	5	550	
RADISYS CORP	COM	750459109	53	4456	SH	DEFINED	6, 7, 8	4456	
RADISYS CORP	COM	750459109	5	442	SH	DEFINED	5	442	
RAILAMERICA INC	COM	750753105	60	4812	SH	DEFINED	6, 7, 8	4812	
RAILAMERICA INC	COM	750753105	7	579	SH	DEFINED	5	579	
RAILWORKS CORP	EQUITY	750789109	77	471100	SH	DEFINED	2		471100
RAINBOW TECHNOLOGIES INC	COM	750862104	25	7267	SH	DEFINED	6, 7, 8	7267	
RAINBOW TECHNOLOGIES INC	COM	750862104	2	651	SH	DEFINED	5	651	
RALCORP HLDGS INC NEW	COM	751028101	183	9400	SH	DEFINED	6, 7, 8	9400	
RALCORP HLDGS INC NEW	COM	751028101	16	812	SH	DEFINED	5	812	
RALSTON PURINA CO	COM	751277302	4295	130940	SH	DEFINED	6, 7, 8	130940	
RALSTON PURINA CO	COM	751277302	30	920	SH	DEFINED	5	920	
RALSTON PURINA GROUP	EQUITY	751277302	167	5,100	SH	DEFINED	1		5,100
RAMBUS INC DEL	COM	750917106	172	23339	SH	DEFINED	6, 7, 8	23339	
RAMBUS INC DEL	COM	750917106	17	2316	SH	DEFINED	5	2316	
RANGE RES CORP	COM	75281A109	71	14976	SH	DEFINED	6, 7, 8	14976	
RANGE RES CORP	COM	75281A109	6	1341	SH	DEFINED	5	1341	
RARE HOSPITALITY INTL INC	COM	753820109	94	6051	SH	DEFINED	6, 7, 8	6051	
RARE HOSPITALITY INTL INC	COM	753820109	9	600	SH	DEFINED	5	600	
RATIONAL SOFTWARE CORP	COM NEW	75409P202	2095	241900	SH	DEFINED	6, 7, 8	241900	
RAYMOND JAMES FINANCIAL INC	COM	754730109	420	15487	SH	DEFINED	6, 7, 8	15487	
RAYMOND JAMES FINANCIAL INC	COM	754730109	28	1030	SH	DEFINED	5	1030	
RAYONIER INC	COM	754907103	3853	95194	SH	DEFINED	6, 7, 8	95194	
RAYONIER INC	COM	754907103	55	1364	SH	DEFINED	5	1364	
RAYOVAC CORP	COM	755081106	89	5810	SH	DEFINED	6, 7, 8	5810	
RAYOVAC CORP	COM	755081106	9	572	SH	DEFINED	5	572	
RAYTHEON CO	COM NEW	755111507	5223	150300	SH	DEFINED	6, 7, 8	150300	
RAYTHEON CO	COM NEW	755111507	37	1060	SH	DEFINED	5	1060	
RAYTHEON COMPANY	EQUITY	755111507	9878	284,250	SH	DEFINED	1		284,250
RCN CORP	COM	749361101	29	9182	SH	DEFINED	6, 7, 8	9182	
RCN CORP	COM	749361101	3	822	SH	DEFINED	5	822	
READERS DIGEST ASSN INC	CL A NON VTG	755267101	2209	120100	SH	DEFINED	6, 7, 8	120100	
READ-RITE CORP	COM	755246105	100	33765	SH	DEFINED	6, 7, 8	33765	
READ-RITE CORP	COM	755246105	10	3351	SH	DEFINED	5	3351	
REALNETWORKS INC	COM	75605L104	13	2740	SH	DEFINED	6, 7, 8	2740	
REALTY INCOME CORP	COM	756109104	269	9263	SH	DEFINED	6, 7, 8	9263	
REALTY INCOME CORP	COM	756109104	23	810	SH	DEFINED	5	810	
RECKSON ASSOCS RLTY COM	EQUITY	75621K106	25901	1072500	SH	Sole	3	943200	129300
RECKSON ASSOCS RLTY CORP	COM	75621K106	255	10549	SH	DEFINED	6, 7, 8	10549	
RECKSON ASSOCS RLTY CORP	COM	75621K106	24	985	SH	DEFINED	5	985	
RECOTON CORP	COM	756268108	36	2951	SH	DEFINED	6, 7, 8	2951	

RECOTON CORP	COM	756268108	3	264	SH	DEFINED	5	264	
RED HAT INC	COM	756577102	27	7652	SH	DEFINED	6, 7, 8	7652	
RED HAT INC	COM	756577102	3	754	SH	DEFINED	5	754	
REDWOOD TR INC	COM	758075402	47	1965	SH	DEFINED	6, 7, 8	1965	
REDWOOD TR INC	COM	758075402	4	176	SH	DEFINED	5	176	
REDWOOD TRUST INC.	EQUITY	758075402	1060	44,000	SH	DEFINED	1		44,000
REEBOK INTL LTD	EQUITY	758110100	19	900	SH	DEFINED	1		900
REEBOK INTL LTD	COM	758110100	513	24790	SH	DEFINED	6, 7, 8	24790	
REEBOK INTL LTD	COM	758110100	4	170	SH	DEFINED	5	170	
REGAL BELOIT CORP	COM	758750103	109	5993	SH	DEFINED	6, 7, 8	5993	
REGAL BELOIT CORP	COM	758750103	10	537	SH	DEFINED	5	537	
REGENCY CTRS CORP	COM	758849103	188	7283	SH	DEFINED	6, 7, 8	7283	
REGENCY CTRS CORP	COM	758849103	16	632	SH	DEFINED	5	632	
REGENCY CTRS CORP COM	EQUITY	758849103	17649	685400	SH	Sole	3	616400	69000
REGENERATION TECH INC DEL	COM	75886N100	46	3909	SH	DEFINED	6, 7, 8	3909	
REGENERATION TECH INC DEL	COM	75886N100	4	338	SH	DEFINED	5	338	
REGENERON PHARMACEUTICALS	COM	75886F107	164	7392	SH	DEFINED	6, 7, 8	7392	
REGENERON PHARMACEUTICALS	COM	75886F107	16	713	SH	DEFINED	5	713	
REGENT COMMUNICATIONS INC DEL	COM	758865109	33	5504	SH	DEFINED	6, 7, 8	5504	
REGENT COMMUNICATIONS INC DEL	COM	758865109	3	526	SH	DEFINED	5	526	
REGIONS FINL CORP	EQUITY	758940100	110	3,800	SH	DEFINED	1		3,800
REGIONS FINL CORP	COM	758940100	2779	96300	SH	DEFINED	6, 7, 8	96300	
REGIONS FINL CORP	COM	758940100	20	680	SH	DEFINED	5	680	
REGIS CORP MINN	COM	758932107	232	11078	SH	DEFINED	6, 7, 8	11078	
REGIS CORP MINN	COM	758932107	21	981	SH	DEFINED	5	981	
REGISTER COM INC	COM	75914G101	55	5533	SH	DEFINED	6, 7, 8	5533	
REGISTER COM INC	COM	75914G101	5	534	SH	DEFINED	5	534	
REHABCARE GROUP INC	COM	759148109	656	15073	SH	DEFINED	6, 7, 8	15073	
REHABCARE GROUP INC	COM	759148109	19	438	SH	DEFINED	5	438	
REHABCARE GROUP INC	EQUITY	759148109	6320	146000	SH	DEFINED	2		146000
RELIANCE STEEL & ALUMINUM CO	COM	759509102	319	13415	SH	DEFINED	6, 7, 8	13415	
RELIANCE STEEL & ALUMINUM CO	COM	759509102	15	645	SH	DEFINED	5	645	
RELIANT ENERGY INC	COM	75952J108	4683	177910	SH	DEFINED	6, 7, 8	177910	
RELIANT ENERGY INC	COM	75952J108	23	890	SH	DEFINED	5	890	
RELIANT ENERGY INC.	EQUITY	75952J108	234	8,900	SH	DEFINED	1		8,900
RELIANT RES INC	COM	75952B105	162	10000	SH	DEFINED	6, 7, 8	10000	
REMEC INC	COM	759543101	111	14049	SH	DEFINED	6, 7, 8	14049	
REMEC INC	COM	759543101	10	1258	SH	DEFINED	5	1258	
REMINGTON OIL & GAS CORP	COM	759594302	60	4599	SH	DEFINED	6, 7, 8	4599	
REMINGTON OIL & GAS CORP	COM	759594302	6	447	SH	DEFINED	5	447	
RENAISSANCE LEARNING INC	COM	75968L105	72	2201	SH	DEFINED	6, 7, 8	2201	
RENAISSANCE LEARNING INC	COM	75968L105	7	218	SH	DEFINED	5	218	
Renaissancere	CORPBOND	759936AC1	4432	5,000,000	PRN	DEFINED	4		5,000,000

RENAL CARE GROUP INC	COM	759930100	414	13459	SH	DEFINED	6, 7, 8	13459	
RENAL CARE GROUP INC	COM	759930100	40	1316	SH	DEFINED	5	1316	
RENT A CTR INC NEW	COM	76009N100	47	2005	SH	DEFINED	6, 7, 8	2005	
RENT A CTR INC NEW	COM	76009N100	5	199	SH	DEFINED	5	199	
RENT WAY INC	COM	76009U104	40	7569	SH	DEFINED	6, 7, 8	7569	
RENT WAY INC	COM	76009U104	4	686	SH	DEFINED	5	686	
REPSOL YPF S A	SPONSORED ADR	76026T205	153	10500	SH	DEFINED	6, 7, 8	10500	
REPUBLIC BANCORP INC	COM	760282103	475	33214	SH	DEFINED	6, 7, 8	33214	
REPUBLIC BANCORP INC	COM	760282103	17	1206	SH	DEFINED	5	1206	
REPUBLIC BANCORP KY	CL A	760281204	29	2197	SH	DEFINED	6, 7, 8	2197	
REPUBLIC BANCORP KY	CL A	760281204	3	197	SH	DEFINED	5	197	
REPUBLIC BANCSHARES INC	COM	759929102	24	1394	SH	DEFINED	6, 7, 8	1394	
REPUBLIC BANCSHARES INC	COM	759929102	2	125	SH	DEFINED	5	125	
REPUBLIC SVCS INC	EQUITY	760759100	6750	411100	SH	DEFINED	2		411100
RESEARCH FRONTIERS INC	COM	760911107	45	2767	SH	DEFINED	6, 7, 8	2767	
RESEARCH FRONTIERS INC	COM	760911107	4	275	SH	DEFINED	5	275	
RESORTQUEST INTL INC	COM	761183102	43	14340	SH	DEFINED	6, 7, 8	14340	
RESORTQUEST INTL INC	COM	761183102	1	451	SH	DEFINED	5	451	
RESOURCE AMERICA INC	CL A	761195205	43	4830	SH	DEFINED	6, 7, 8	4830	
RESOURCE AMERICA INC	CL A	761195205	4	433	SH	DEFINED	5	433	
RESOURCES CONNECTION INC	COM	76122Q105	34	1845	SH	DEFINED	6, 7, 8	1845	
RESOURCES CONNECTION INC	COM	76122Q105	3	183	SH	DEFINED	5	183	
RESPIRONICS INC	COM	761230101	306	8598	SH	DEFINED	6, 7, 8	8598	
RESPIRONICS INC	COM	761230101	29	823	SH	DEFINED	5	823	
RETEK INC	COM	76128Q109	829	68130	SH	DEFINED	6, 7, 8	68130	
REVLON INC	CL A	761525500	12	2340	SH	DEFINED	6, 7, 8	2340	
REVLON INC	CL A	761525500	1	221	SH	DEFINED	5	221	
REYNOLDS & REYNOLDS CO	CL A	761695105	2001	85900	SH	DEFINED	6, 7, 8	85900	
REYNOLDS R J TOB HLDGS INC	COM	76182K105	7051	123400	SH	DEFINED	6, 7, 8	123400	
REYNOLDS RJ TOBACCO HOLDINGS	EQUITY	76182K105	1429	25,000	SH	DEFINED	1		25,000
RF MICRODEVICES INC	COM	749941100	3231	194380	SH	DEFINED	6, 7, 8	194380	
RFS HOTEL INVS INC	COM	74955J108	81	7832	SH	DEFINED	6, 7, 8	7832	
RFS HOTEL INVS INC	COM	74955J108	7	701	SH	DEFINED	5	701	
RIBOZYME PHARMACEUTICALS INC	COM	762567105	22	3191	SH	DEFINED	6, 7, 8	3191	
RIBOZYME PHARMACEUTICALS INC	COM	762567105	2	317	SH	DEFINED	5	317	
RICHARDSON ELECTRS LTD	COM	763165107	11	1322	SH	DEFINED	6, 7, 8	1322	
RICHARDSON ELECTRS LTD	COM	763165107	1	127	SH	DEFINED	5	127	
RIGEL PHARMACEUTICALS INC	COM	766559108	37	7379	SH	DEFINED	6, 7, 8	7379	
RIGEL PHARMACEUTICALS INC	COM	766559108	4	728	SH	DEFINED	5	728	
RIGGS NATL CORP WASH DC	COM	766570105	62	3997	SH	DEFINED	6, 7, 8	3997	
RIGGS NATL CORP WASH DC	COM	766570105	6	358	SH	DEFINED	5	358	
RIGHT MGMT CONSULTANTS INC	COM	766573109	54	1753	SH	DEFINED	6, 7, 8	1753	
RIGHT MGMT CONSULTANTS INC	COM	766573109	5	174	SH	DEFINED	5	174	

RIGHTCHOICE MANAGED CARE DEL	COM	76657T102	57	1138	SH	DEFINED	6, 7, 8	1138		
RIGHTCHOICE MANAGED CARE DEL	COM	76657T102	5	109	SH	DEFINED	5	109		
RIVERSTONE NETWORKS COM	EQUITY	769320102	8786	1673500	SH	Sole	3	1641700		31800
RIVERSTONE NETWORKS INC	EQUITY	769320102	3	603	SH	DEFINED	2		603	
RIVIANA FOODS INC	COM	769536103	32	1823	SH	DEFINED	6, 7, 8	1823		
RIVIANA FOODS INC	COM	769536103	3	163	SH	DEFINED	5	163		
RIVIERA HLDGS CORP	EQUITY	769627100	2125	500,000	SH	DEFINED	1		500,000	
RJ Reynolds	EQUITY	76182K105	4714	82,500	SH	DEFINED	4		82,500	
RLI CORP	COM	749607107	85	2076	SH	DEFINED	6, 7, 8	2076		
RLI CORP	COM	749607107	8	186	SH	DEFINED	5	186		
ROADWAY CORP	COM	769742107	90	3744	SH	DEFINED	6, 7, 8	3744		
ROADWAY CORP	COM	769742107	8	335	SH	DEFINED	5	335		
ROANOKE ELEC STL CORP	COM	769841107	41	3427	SH	DEFINED	6, 7, 8	3427		
ROANOKE ELEC STL CORP	COM	769841107	4	307	SH	DEFINED	5	307		
ROBBINS & MYERS INC	COM	770196103	58	2334	SH	DEFINED	6, 7, 8	2334		
ROBBINS & MYERS INC	COM	770196103	5	209	SH	DEFINED	5	209		
ROBERT HALF INTERNATIONAL INC	EQUITY	770323103	60	3,000	SH	DEFINED	1		3,000	
ROBERT HALF INTL INC	COM	770323103	1484	74180	SH	DEFINED	6, 7, 8	74180		
ROBERT HALF INTL INC	COM	770323103	10	520	SH	DEFINED	5	520		
ROCK-TENN CO	CL A	772739207	40	3629	SH	DEFINED	6, 7, 8	3629		
ROCK-TENN CO	CL A	772739207	4	325	SH	DEFINED	5	325		
ROCKWELL COLLINS	EQUITY	774341101	44	3,100	SH	DEFINED	1		3,100	
ROCKWELL COLLINS INC	COM	774341101	1097	77250	SH	DEFINED	6, 7, 8	77250		
ROCKWELL COLLINS INC	COM	774341101	8	550	SH	DEFINED	5	550		
ROCKWELL INTL CORP	EQUITY	773903109	46	3,100	SH	DEFINED	1		3,100	
ROCKWELL INTL CORP NEW	COM	773903109	3161	215328	SH	DEFINED	6, 7, 8	215328		
ROCKWELL INTL CORP NEW	COM	773903109	28	1900	SH	DEFINED	5	1900		
ROGERS CORP	COM	775133101	124	4419	SH	DEFINED	6, 7, 8	4419		
ROGERS CORP	COM	775133101	12	438	SH	DEFINED	5	438		
ROHM & HAAS CO	EQUITY	775371107	121	3,690	SH	DEFINED	1		3,690	
ROHM & HAAS CO	COM	775371107	3051	93130	SH	DEFINED	6, 7, 8	93130		
ROHM & HAAS CO	COM	775371107	22	660	SH	DEFINED	5	660		
ROHM + HAAS CO	EQUITY	775371107	4775	145765	SH	DEFINED	2		145765	
ROHN INDS INC	COM	775381106	12	4837	SH	DEFINED	6, 7, 8	4837		
ROHN INDS INC	COM	775381106	1	480	SH	DEFINED	5	480		
ROLLINS INC	COM	775711104	613	39392	SH	DEFINED	6, 7, 8	39392		
ROLLINS INC	COM	775711104	6	406	SH	DEFINED	5	406		
ROPER INDS INC NEW	COM	776696106	429	11908	SH	DEFINED	6, 7, 8	11908		
ROPER INDS INC NEW	COM	776696106	29	798	SH	DEFINED	5	798		
ROPER INDS INC NEW COM	EQUITY	776696106	18283	508000	SH	Sole	3	498700		9300
ROSLYN BANCORP INC	COM	778162107	1996	107850	SH	DEFINED	6, 7, 8	107850		
ROSLYN BANCORP INC	EQUITY	778162107	3856	208300	SH	DEFINED	2		208300	
ROSS STORES INC	COM	778296103	3618	123700	SH	DEFINED	6, 7, 8	123700		

Rothmans Nederld	CORPBOND	9F1107242	1562	1,500,000	PRN	DEFINED	4		1,500,000
ROWAN COS INC	COM	779382100	747	60360	SH	DEFINED	6, 7, 8	60360	
ROWAN COS INC	COM	779382100	9	690	SH	DEFINED	5	690	
ROWAN COS. INC.	EQUITY	779382100	19	1,500	SH	DEFINED	1		1,500
ROXIO INC	COM	780008108	73	4809	SH	DEFINED	6, 7, 8	4809	
ROXIO INC	COM	780008108	7	464	SH	DEFINED	5	464	
ROYAL BANCSHARES PA INC	CL A	780081105	20	1103	SH	DEFINED	6, 7, 8	1103	
ROYAL BANCSHARES PA INC	CL A	780081105	2	99	SH	DEFINED	5	99	
Royal Caribbean	CORPBOND	780153AG7	1346	2,000,000	PRN	DEFINED	4		2,000,000
Royal Caribbean	CORPBOND	780153AH5	920	1,375,000	PRN	DEFINED	4		1,375,000
Royal Caribbean	CORPBOND	780153AL6	2679	3,500,000	PRN	DEFINED	4		3,500,000
ROYAL CARIBBEAN CRUISES LTD	EQUITY	V7780T103	1113	110100	SH	DEFINED	2		100100
ROYAL DUTCH PETE CO	NY REG	GLD1.25 780257804	1025	20392	SH	DEFINED	6, 7, 8	20392	
ROYAL DUTCH PETE CO	NY REG	GLD1.25 780257804	49343	981944	SH	DEFINED	6, 7, 8	981944	
ROYAL DUTCH PETE CO	NY REG	GLD1.25 780257804	321	6390	SH	DEFINED	5	6390	
ROYAL DUTCH PETRO-NY SHRS	EQUITY	780257804	1789	35,600	SH	DEFINED	1		35,600
RPC INC	COM	749660106	38	3032	SH	DEFINED	6, 7, 8	3032	
RPC INC	COM	749660106	4	301	SH	DEFINED	5	301	
RPM INC OHIO	COM	749685103	1432	151491	SH	DEFINED	6, 7, 8	151491	
RPM INC OHIO	COM	749685103	26	2777	SH	DEFINED	5	2777	
RSA SEC INC	COM	749719100	902	67000	SH	DEFINED	6, 7, 8	67000	
RTI INTL METALS INC	COM	74973W107	55	6567	SH	DEFINED	6, 7, 8	6567	
RTI INTL METALS INC	COM	74973W107	5	588	SH	DEFINED	5	588	
RUBY TUESDAY INC	COM	781182100	286	18190	SH	DEFINED	6, 7, 8	18190	
RUBY TUESDAY INC	COM	781182100	27	1745	SH	DEFINED	5	1745	
RUDDICK CORP	COM	781258108	975	63723	SH	DEFINED	6, 7, 8	63723	
RUDDICK CORP	COM	781258108	13	853	SH	DEFINED	5	853	
RUDOLPH TECHNOLOGIES INC	COM	781270103	67	2706	SH	DEFINED	6, 7, 8	2706	
RUDOLPH TECHNOLOGIES INC	COM	781270103	7	269	SH	DEFINED	5	269	
RURAL CELLULAR CORP	CL A	781904107	48	1971	SH	DEFINED	6, 7, 8	1971	
RURAL CELLULAR CORP	CL A	781904107	5	196	SH	DEFINED	5	196	
RUSS BERRIE & CO	COM	782233100	77	2882	SH	DEFINED	6, 7, 8	2882	
RUSS BERRIE & CO	COM	782233100	7	258	SH	DEFINED	5	258	
RUSSELL CORP	COM	782352108	100	7291	SH	DEFINED	6, 7, 8	7291	
RUSSELL CORP	COM	782352108	9	653	SH	DEFINED	5	653	
RYANS FAMILY STEAK HOUSE INC	COM	783519101	164	9582	SH	DEFINED	6, 7, 8	9582	
RYANS FAMILY STEAK HOUSE INC	COM	783519101	14	828	SH	DEFINED	5	828	
RYDER SYS INC	COM	783549108	954	47748	SH	DEFINED	6, 7, 8	47748	
RYDER SYS INC	COM	783549108	32	1611	SH	DEFINED	5	1611	
RYDER SYSTEMS INC	EQUITY	783549108	20	1,000	SH	DEFINED	1		1,000
RYERSON TULL INC NEW	COM	78375P107	85	7010	SH	DEFINED	6, 7, 8	7010	
RYERSON TULL INC NEW	COM	78375P107	8	628	SH	DEFINED	5	628	
RYLAND GROUP INC	COM	783764103	200	4202	SH	DEFINED	6, 7, 8	4202	

RYLAND GROUP INC	COM	783764103	18	376 SH	DEFINED	5	376	
RYLAND GROUP INC COM	EQUITY	783764103	10487	219900 SH	Sole	3	219900	
S & T BANCORP INC	COM	783859101	171	7301 SH	DEFINED	6, 7, 8	7301	
S & T BANCORP INC	COM	783859101	16	664 SH	DEFINED	5	664	
S Y BANCORP INC	COM	785060104	50	1560 SH	DEFINED	6, 7, 8	1560	
S Y BANCORP INC	COM	785060104	5	155 SH	DEFINED	5	155	
S&P 500 DEPOS RECEIPT	EQUITY	78462F103	245	2,350 SH	DEFINED	1		2,350
S1 CORPORATION	COM	78463B101	147	17428 SH	DEFINED	6, 7, 8	17428	
S1 CORPORATION	COM	78463B101	14	1651 SH	DEFINED	5	1651	
SABA SOFTWARE INC	COM	784932105	80	40349 SH	DEFINED	6, 7, 8	40349	
SABA SOFTWARE INC	COM	784932105	1	683 SH	DEFINED	5	683	
SABRE HLDGS CORP	CL A	785905100	2551	95393 SH	DEFINED	6, 7, 8	95393	
SABRE HLDGS CORP	CL A	785905100	11	399 SH	DEFINED	5	399	
SABRE HOLDINGS CORP	EQUITY	785905100	59	2,212 SH	DEFINED	1		2,212
Safeco Capital I	CORPBOND	786427AC8	6784	7,500,000 PRN	DEFINED	4		7,500,000
SAFECO CORP	EQUITY	786429100	64	2,100 SH	DEFINED	1		2,100
SAFECO CORP	COM	786429100	1638	53990 SH	DEFINED	6, 7, 8	53990	
SAFECO CORP	COM	786429100	12	380 SH	DEFINED	5	380	
SAFEGUARD SCIENTIFICS INC	COM	786449108	65	36869 SH	DEFINED	6, 7, 8	36869	
SAFEGUARD SCIENTIFICS INC	COM	786449108	6	3302 SH	DEFINED	5	3302	
SAFENET INC	COM	78645R107	13	2195 SH	DEFINED	6, 7, 8	2195	
SAFEWAY INC	COM NEW	786514208	12144	305740 SH	DEFINED	6, 7, 8	305740	
SAFEWAY INC	COM NEW	786514208	110	2760 SH	DEFINED	5	2760	
SAFEWAY INC NEW	EQUITY	786514208	26986	679,418 SH	DEFINED	1		679,418
SAGA COMMUNICATIONS	CL A	786598102	48	2764 SH	DEFINED	6, 7, 8	2764	
SAGA COMMUNICATIONS	CL A	786598102	5	274 SH	DEFINED	5	274	
SAGE INC	COM	786632109	49	3203 SH	DEFINED	6, 7, 8	3203	
SAGE INC	COM	786632109	5	318 SH	DEFINED	5	318	
SAKS INC	COM	79377W108	831	166100 SH	DEFINED	6, 7, 8	166100	
SALEM COMMUNICATIONS CORP DEL	CL A	794093104	49	2502 SH	DEFINED	6, 7, 8	2502	
SALEM COMMUNICATIONS CORP DEL	CL A	794093104	5	248 SH	DEFINED	5	248	
SALIX PHARMACEUTICALS ORD	EQUITY	G77770108	4005	300000 SH	Sole	3	300000	
SALTON INC	COM	795757103	16	1856 SH	DEFINED	6, 7, 8	1856	
SALTON INC	COM	795757103	1	166 SH	DEFINED	5	166	
SAN PAOLO-IMI S P A	SPONSORED ADR	799175104	76	3660 SH	DEFINED	6, 7, 8	3660	
SANCHEZ COMPUTER ASSOCS INC	COM	799702105	28	3730 SH	DEFINED	6, 7, 8	3730	
SANCHEZ COMPUTER ASSOCS INC	COM	799702105	3	370 SH	DEFINED	5	370	
SANDERSON FARMS INC	COM	800013104	21	1499 SH	DEFINED	6, 7, 8	1499	
SANDERSON FARMS INC	COM	800013104	2	134 SH	DEFINED	5	134	
SANDISK CORP	COM	80004C101	785	79600 SH	DEFINED	6, 7, 8	79600	
SANDY SPRING BANCORP INC	COM	800363103	114	2879 SH	DEFINED	6, 7, 8	2879	
SANDY SPRING BANCORP INC	COM	800363103	11	270 SH	DEFINED	5	270	
SANGAMO BIOSCIENCES INC	COM	800677106	21	2795 SH	DEFINED	6, 7, 8	2795	

SANGAMO BIOSCIENCES INC	COM	800677106	2	276	SH	DEFINED	5	276	
SANGSTAT MED CORP	COM	801003104	90	4895	SH	DEFINED	6, 7, 8	4895	
SANGSTAT MED CORP	COM	801003104	9	486	SH	DEFINED	5	486	
SANMINA CORP	COM	800907107	1919	141310	SH	DEFINED	6, 7, 8	141310	
SANMINA CORP	COM	800907107	13	950	SH	DEFINED	5	950	
SANMINA CORPORATION	EQUITY	800907107	71	5,200	SH	DEFINED	1		5,200
SANTANDER BANCORP	COM	802809103	49	2492	SH	DEFINED	6, 7, 8	2492	
SANTANDER BANCORP	COM	802809103	4	223	SH	DEFINED	5	223	
SANYO ELEC LTD	ADR 5 COM	803038306	62	3400	SH	DEFINED	6, 7, 8	3400	
SAPIENT CORP	EQUITY	803062108	8	2,080	SH	DEFINED	1		2,080
SAPIENT CORP	COM	803062108	286	74358	SH	DEFINED	6, 7, 8	74358	
SAPIENT CORP	COM	803062108	10	2595	SH	DEFINED	5	2595	
SAPPI LTD - SPON ADR	EQUITY	803069202	317	36,000	SH	DEFINED	1		36,000
SARA LEE CORP	EQUITY	803111103	277	13,000	SH	DEFINED	1		13,000
SARA LEE CORP	COM	803111103	9903	464930	SH	DEFINED	6, 7, 8	464930	
SARA LEE CORP	COM	803111103	69	3240	SH	DEFINED	5	3240	
SATCON TECHNOLOGY CORP	COM	803893106	13	2387	SH	DEFINED	6, 7, 8	2387	
SATCON TECHNOLOGY CORP	COM	803893106	1	237	SH	DEFINED	5	237	
SAUER-DANFOSS INC	COM	804137107	25	3188	SH	DEFINED	6, 7, 8	3188	
SAUER-DANFOSS INC	COM	804137107	2	286	SH	DEFINED	5	286	
SAUL CTRS INC	COM	804395101	61	3212	SH	DEFINED	6, 7, 8	3212	
SAUL CTRS INC	COM	804395101	6	291	SH	DEFINED	5	291	
SBA COMMUNICATIONS CORP	COM	78388J106	147	10985	SH	DEFINED	6, 7, 8	10985	
SBA COMMUNICATIONS CORP	COM	78388J106	15	1090	SH	DEFINED	5	1090	
SBA COMMUNICATIONS CRP COM	EQUITY	78388J106	42688	3197600	SH	Sole	3	3146400	51200
SBC COMMUNICATIONS INC	EQUITY	78387G103	19574	415,409	SH	DEFINED	1		415,409
SBC COMMUNICATIONS INC	COM	78387G103	86992	1846186	SH	DEFINED	6, 7, 8	1846186	
SBC COMMUNICATIONS INC	COM	78387G103	688	14610	SH	DEFINED	5	14610	
SBC COMMUNICATIONS INC	EQUITY	78387G103	9606	336911	SH	DEFINED	2		336911
SBS TECHNOLOGIES INC	COM	78387P103	47	4195	SH	DEFINED	6, 7, 8	4195	
SBS TECHNOLOGIES INC	COM	78387P103	4	401	SH	DEFINED	5	401	
SCANA CORP NEW	COM	80589M102	3114	122700	SH	DEFINED	6, 7, 8	122700	
SCANSOURCE INC	COM	806037107	73	1619	SH	DEFINED	6, 7, 8	1619	
SCANSOURCE INC	COM	806037107	7	151	SH	DEFINED	5	151	
SCHAWK INC	CL A	806373106	25	2545	SH	DEFINED	6, 7, 8	2545	
SCHAWK INC	CL A	806373106	2	253	SH	DEFINED	5	253	
SCHEIN HENRY INC	COM	806407102	1922	49800	SH	DEFINED	6, 7, 8	49800	
SCHERING PLOUGH	EQUITY	806605101	9552	257,470	SH	DEFINED	1		257,470
SCHERING PLOUGH CORP	COM	806605101	30864	831905	SH	DEFINED	6, 7, 8	831905	
SCHERING PLOUGH CORP	COM	806605101	255	6860	SH	DEFINED	5	6860	
SCHERING PLOUGH CORP	EQUITY	806605101	7034	189390	SH	DEFINED	2		189390
SCHLUMBERGER	EQUITY	806857108	434	9,500	SH	DEFINED	1		9,500
SCHLUMBERGER	EQUITY	809857108	1597	56700	SH	DEFINED	2		56700

SCHLUMBERGER LTD	EQUITY	806857108	46	1000	SH	DEFINED	2		1000
SCHLUMBERGER LTD	COM	806857108	12451	272440	SH	DEFINED	6, 7, 8	272440	
SCHLUMBERGER LTD	COM	806857108	106	2320	SH	DEFINED	5	2320	
SCHOLASTIC CORP	COM	807066105	2148	49368	SH	DEFINED	6, 7, 8	49368	
SCHOLASTIC CORP	COM	807066105	33	748	SH	DEFINED	5	748	
SCHOOL SPECIALTY INC	COM	807863105	283	9245	SH	DEFINED	6, 7, 8	9245	
SCHOOL SPECIALTY INC	COM	807863105	13	434	SH	DEFINED	5	434	
SCHULER HOMES INC	CL A	808188106	114	9386	SH	DEFINED	6, 7, 8	9386	
SCHULER HOMES INC	CL A	808188106	10	841	SH	DEFINED	5	841	
SCHULMAN A INC	COM	808194104	445	43369	SH	DEFINED	6, 7, 8	43369	
SCHULMAN A INC	COM	808194104	8	821	SH	DEFINED	5	821	
SCHWAB (CHARLES) CORP	EQUITY	808513105	265	23,050	SH	DEFINED	1		23,050
SCHWAB CHARLES CORP	EQUITY	808513105	2842	135800	SH	DEFINED	2		135800
SCHWAB CHARLES CORP NEW	COM	808513105	6739	586030	SH	DEFINED	6, 7, 8	586030	
SCHWAB CHARLES CORP NEW	COM	808513105	47	4130	SH	DEFINED	5	4130	
SCHWEITZER-MAUDUIT INTL INC	COM	808541106	110	4655	SH	DEFINED	6, 7, 8	4655	
SCHWEITZER-MAUDUIT INTL INC	COM	808541106	10	417	SH	DEFINED	5	417	
SCI SYS INC	COM	783890106	3100	172200	SH	DEFINED	6, 7, 8	172200	
SCICLONE PHARMACEUTICALS INC	COM	80862K104	31	9154	SH	DEFINED	6, 7, 8	9154	
SCICLONE PHARMACEUTICALS INC	COM	80862K104	3	908	SH	DEFINED	5	908	
SCIENTIFIC ATLANTA	EQUITY	080855104	17	970	SH	DEFINED	2		970
SCIENTIFIC ATLANTA INC	EQUITY	808655104	47	2,700	SH	DEFINED	1		2,700
SCIENTIFIC ATLANTA INC	COM	808655104	1965	111950	SH	DEFINED	6, 7, 8	111950	
SCIENTIFIC ATLANTA INC	COM	808655104	16	910	SH	DEFINED	5	910	
SCIENTIFIC ATLANTA INC	EQUITY	808655104	345	50500	SH	DEFINED	2		50500
SCIENTIFIC GAMES CORP	CL A	80874P109	18	4424	SH	DEFINED	6, 7, 8	4424	
SCIENTIFIC GAMES CORP	CL A	80874P109	2	439	SH	DEFINED	5	439	
SCIENTIFIC LEARNING CORP	EQUITY	808760102	119	2520	SH	DEFINED	2		2520
SCIOS INC	COM	808905103	210	12663	SH	DEFINED	6, 7, 8	12663	
SCIOS INC	COM	808905103	21	1256	SH	DEFINED	5	1256	
SCM MICROSYSTEMS INC	COM	784018103	30	4808	SH	DEFINED	6, 7, 8	4808	
SCM MICROSYSTEMS INC	COM	784018103	3	431	SH	DEFINED	5	431	
SCOTTISH ANNUITY&LIFE ORD	EQUITY	G7885T104	4659	307500	SH	Sole	3	307500	
SCOTTS CO	CL A	810186106	159	4653	SH	DEFINED	6, 7, 8	4653	
SCOTTS CO	CL A	810186106	15	435	SH	DEFINED	5	435	
SCP POOL CORP	COM	784028102	119	5562	SH	DEFINED	6, 7, 8	5562	
SCP POOL CORP	COM	784028102	12	552	SH	DEFINED	5	552	
SCPIE HLDGS INC	COM	78402P104	45	2771	SH	DEFINED	6, 7, 8	2771	
SCPIE HLDGS INC	COM	78402P104	4	248	SH	DEFINED	5	248	
SCRIPPS E W CO OHIO	CL A	811054204	1704	27980	SH	DEFINED	6, 7, 8	27980	
SCRIPPS E W CO OHIO	CL A	811054204	24	400	SH	DEFINED	5	400	
SEABOARD CORP	COM	811543107	24	114	SH	DEFINED	6, 7, 8	114	
SEABOARD CORP	COM	811543107	2	10	SH	DEFINED	5	10	

SEACHANGE INTL INC	COM	811699107	118	6764	SH	DEFINED	6, 7, 8	6764	
SEACHANGE INTL INC	COM	811699107	8	483	SH	DEFINED	5	483	
SEACHANGE INTL INC COM	EQUITY	811699107	3873	221700	SH	Sole	3	221700	
SEACOAST BKG CORP FLA	CL A	811707108	48	1134	SH	DEFINED	6, 7, 8	1134	
SEACOAST BKG CORP FLA	CL A	811707108	4	103	SH	DEFINED	5	103	
SEACOAST FINL SVCS CORP	COM	81170Q106	116	7809	SH	DEFINED	6, 7, 8	7809	
SEACOAST FINL SVCS CORP	COM	81170Q106	10	699	SH	DEFINED	5	699	
SEACOR SMIT INC	COM	811904101	371	10391	SH	DEFINED	6, 7, 8	10391	
SEACOR SMIT INC	COM	811904101	16	458	SH	DEFINED	5	458	
SEALED AIR CORP NEW	COM	81211K100	1294	35450	SH	DEFINED	6, 7, 8	35450	
SEALED AIR CORP NEW	COM	81211K100	9	250	SH	DEFINED	5	250	
SEALED AIR CORP. (new)	EQUITY	81211K100	51	1,400	SH	DEFINED	1		1,400
SEARS ROEBUCK & CO	COM	812387108	10391	299968	SH	DEFINED	6, 7, 8	299968	
SEARS ROEBUCK & CO	COM	812387108	63	1810	SH	DEFINED	5	1810	
SEARS ROEBUCK & CO COM	EQUITY	812387108	2771	80000	SH	Sole	3	80000	
Sears Roebuck Accep Corp	CORPBOND	812404AX9	5465	6,000,000	PRN	DEFINED	4		6,000,000
SEARS, ROEBUCK	EQUITY	812387108	191	5,500	SH	DEFINED	1		5,500
SEATTLE GENETICS INC	COM	812578102	10	1996	SH	DEFINED	6, 7, 8	1996	
SEATTLE GENETICS INC	COM	812578102	1	197	SH	DEFINED	5	197	
SECOND BANCORP INC	COM	813114105	56	2736	SH	DEFINED	6, 7, 8	2736	
SECOND BANCORP INC	COM	813114105	5	245	SH	DEFINED	5	245	
SECURE COMPUTING CORP	COM	813705100	77	7908	SH	DEFINED	6, 7, 8	7908	
SECURE COMPUTING CORP	COM	813705100	8	785	SH	DEFINED	5	785	
SEEBEYOND TECHNOLOGIES CORP	COM	815704101	14	7869	SH	DEFINED	6, 7, 8	7869	
SEEBEYOND TECHNOLOGIES CORP	COM	815704101	1	781	SH	DEFINED	5	781	
SEI INVESTMENTS CO	COM	784117103	4067	127100	SH	DEFINED	6, 7, 8	127100	
SEITEL INC	COM NEW	816074306	63	6268	SH	DEFINED	6, 7, 8	6268	
SEITEL INC	COM NEW	816074306	6	561	SH	DEFINED	5	561	
SELECT MEDICAL CORP	COM	816196109	41	2632	SH	DEFINED	6, 7, 8	2632	
SELECT MEDICAL CORP	COM	816196109	4	261	SH	DEFINED	5	261	
SELECT MEDICAL CORP COM	EQUITY	816196109	6536	415000	SH	Sole	3	415000	
SELECTICA INC	COM	816288104	13	5453	SH	DEFINED	6, 7, 8	5453	
SELECTICA INC	COM	816288104	1	488	SH	DEFINED	5	488	
SELECTIVE INS GROUP INC	COM	816300107	186	7969	SH	DEFINED	6, 7, 8	7969	
SELECTIVE INS GROUP INC	COM	816300107	17	714	SH	DEFINED	5	714	
SEMCO ENERGY INC	COM	78412D109	81	5677	SH	DEFINED	6, 7, 8	5677	
SEMCO ENERGY INC	COM	78412D109	7	508	SH	DEFINED	5	508	
SEMITOOL INC	COM	816909105	42	4365	SH	DEFINED	6, 7, 8	4365	
SEMITOOL INC	COM	816909105	4	433	SH	DEFINED	5	433	
SEMPRA ENERGY	EQUITY	816851109	85	3,430	SH	DEFINED	1		3,430
SEMPRA ENERGY	COM	816851109	4021	162480	SH	DEFINED	6, 7, 8	162480	
SEMPRA ENERGY	COM	816851109	15	610	SH	DEFINED	5	610	
SEMTECH CORP	COM	816850101	2302	81100	SH	DEFINED	6, 7, 8	81100	

SENIOR HSG PPTYS TR	SH BEN INT	81721M109	55	4081 SH	DEFINED	6, 7, 8	4081	
SENIOR HSG PPTYS TR	SH BEN INT	81721M109	5	405 SH	DEFINED	5	405	
SENSIENT TECHNOLOGIES CORP	COM	81725T100	1320	70843 SH	DEFINED	6, 7, 8	70843	
SENSIENT TECHNOLOGIES CORP	COM	81725T100	24	1306 SH	DEFINED	5	1306	
SENSORMATIC ELECTRS CORP	COM	817265101	3288	139458 SH	DEFINED	6, 7, 8	139458	
SENSORMATIC ELECTRS CORP	COM	817265101	61	2595 SH	DEFINED	5	2595	
SEPRACOR INC	COM	817315104	3274	91200 SH	DEFINED	6, 7, 8	91200	
SEQUA CORPORATION	CL A	817320104	602	13299 SH	DEFINED	6, 7, 8	13299	
SEQUA CORPORATION	CL A	817320104	4	98 SH	DEFINED	5	98	
SEQUENOM INC	COM	817337108	37	5348 SH	DEFINED	6, 7, 8	5348	
SEQUENOM INC	COM	817337108	4	528 SH	DEFINED	5	528	
SERENA SOFTWARE INC	COM	817492101	51	4407 SH	DEFINED	6, 7, 8	4407	
SERENA SOFTWARE INC	COM	817492101	5	437 SH	DEFINED	5	437	
SEROLOGICALS CORP	COM	817523103	92	5074 SH	DEFINED	6, 7, 8	5074	
SEROLOGICALS CORP	COM	817523103	9	503 SH	DEFINED	5	503	
SERONO SA	EQUITY	81752M101	4161	161400 SH	DEFINED	2		161400
SHAW GROUP INC	COM	820280105	437	15500 SH	DEFINED	6, 7, 8	15500	
SHAW GROUP INC	EQUITY	820280105	5797	217174 SH	DEFINED	2		217174
SHERWIN WILLIAMS CO	COM	824348106	2193	98690 SH	DEFINED	6, 7, 8	98690	
SHERWIN WILLIAMS CO	COM	824348106	10	470 SH	DEFINED	5	470	
SHERWIN WILLIAMS CO	EQUITY	824348106	4499	250794 SH	DEFINED	2		250794
SHERWIN-WILLIAMS	EQUITY	824348106	58	2,600 SH	DEFINED	1		2,600
SHOPKO STORES INC	COM	824911101	70	8463 SH	DEFINED	6, 7, 8	8463	
SHOPKO STORES INC	COM	824911101	6	758 SH	DEFINED	5	758	
SHUFFLE MASTER INC	EQUITY	825549108	3532	280100 SH	Sole	3	280100	
SHUFFLE MASTER INC	COM	825549108	60	4762 SH	DEFINED	6, 7, 8	4762	
SHUFFLE MASTER INC	COM	825549108	6	473 SH	DEFINED	5	473	
SHURGARD STORAGE CTRS INC	COM	82567D104	283	9399 SH	DEFINED	6, 7, 8	9399	
SHURGARD STORAGE CTRS INC	COM	82567D104	24	812 SH	DEFINED	5	812	
SIDERCA S.A.I.C ADR	EQUITY	825863103	339	25,700 SH	DEFINED	1		25,700
SIEBEL SYS INC	COM	826170102	2619	201320 SH	DEFINED	6, 7, 8	201320	
SIEBEL SYS INC	COM	826170102	18	1350 SH	DEFINED	5	1350	
SIEBEL SYS INC	EQUITY	826170102	3296	209700 SH	DEFINED	2		209700
SIEBEL SYSTEMS INC	EQUITY	826170102	98	7,500 SH	DEFINED	1		7,500
SIERRA HEALTH SVCS INC	COM	826322109	62	7498 SH	DEFINED	6, 7, 8	7498	
SIERRA HEALTH SVCS INC	COM	826322109	6	671 SH	DEFINED	5	671	
SIERRA PAC RES NEW	COM	826428104	2932	194169 SH	DEFINED	6, 7, 8	194169	
SIERRA PAC RES NEW	COM	826428104	41	2689 SH	DEFINED	5	2689	
SIERRA PAC RES NEW	EQUITY	826428104	1012	40000 SH	DEFINED	2		40000
SIGMA ALDRICH CORP	COM	826552101	3287	72730 SH	DEFINED	6, 7, 8	72730	
SIGMA ALDRICH CORP	COM	826552101	38	850 SH	DEFINED	5	850	
SIGMA-ALDRICH	EQUITY	826552101	59	1,300 SH	DEFINED	1		1,300
SIGNALSOFT CORP	COM	82668M102	20	5174 SH	DEFINED	6, 7, 8	5174	

SIGNALSOFT CORP	COM	82668M102	2	497 SH	DEFINED	5	497	
SILGAN HOLDINGS INC	COM	827048109	56	3050 SH	DEFINED	6, 7, 8	3050	
SILGAN HOLDINGS INC	COM	827048109	5	273 SH	DEFINED	5	273	
SILICON GRAPHICS INC	COM	827056102	28	61422 SH	DEFINED	6, 7, 8	61422	
SILICON GRAPHICS INC	COM	827056102	3	5500 SH	DEFINED	5	5500	
SILICON IMAGE INC	COM	82705T102	87	41506 SH	DEFINED	6, 7, 8	41506	
SILICON IMAGE INC	COM	82705T102	3	1350 SH	DEFINED	5	1350	
SILICON LABORATORIES INC	COM	826919102	34	2455 SH	DEFINED	6, 7, 8	2455	
SILICON LABORATORIES INC	COM	826919102	3	244 SH	DEFINED	5	244	
SILICON STORAGE TECHNOLOGY INC	COM	827057100	100	21667 SH	DEFINED	6, 7, 8	21667	
SILICON STORAGE TECHNOLOGY INC	COM	827057100	10	2150 SH	DEFINED	5	2150	
SILICON VY BANCSHARES	COM	827064106	2191	108470 SH	DEFINED	6, 7, 8	108470	
SILICON VY BANCSHARES	COM	827064106	30	1503 SH	DEFINED	5	1503	
SILICONIX INC	COM NEW	827079203	34	1661 SH	DEFINED	6, 7, 8	1661	
SILICONIX INC	COM NEW	827079203	3	165 SH	DEFINED	5	165	
SIMMONS 1ST NATL CORP	CL A \$5 PAR	828730200	81	2280 SH	DEFINED	6, 7, 8	2280	
SIMMONS 1ST NATL CORP	CL A \$5 PAR	828730200	7	205 SH	DEFINED	5	205	
SIMON PPTY GROUP	EQUITY	828806109	37646	1398950 SH	Sole	3	1240750	158200
SIMON PPTY GROUP INC NEW	EQUITY	828806109	3064	180800 SH	DEFINED	2		180800
SIMPLEX SOLUTIONS INC	COM	828854109	18	1162 SH	DEFINED	6, 7, 8	1162	
SIMPLEX SOLUTIONS INC	COM	828854109	2	112 SH	DEFINED	5	112	
SIMPSON MANUFACTURING CO INC	COM	829073105	112	2112 SH	DEFINED	6, 7, 8	2112	
SIMPSON MANUFACTURING CO INC	COM	829073105	10	198 SH	DEFINED	5	198	
SINCLAIR BROADCAST GROUP INC	CL A	829226109	62	7652 SH	DEFINED	6, 7, 8	7652	
SINCLAIR BROADCAST GROUP INC	CL A	829226109	6	685 SH	DEFINED	5	685	
SIPEX CORP	COM	829909100	48	7495 SH	DEFINED	6, 7, 8	7495	
SIPEX CORP	COM	829909100	4	696 SH	DEFINED	5	696	
SIRIUS SATELLITE RADIO INC	COM	82966U103	48	13364 SH	DEFINED	6, 7, 8	13364	
SIRIUS SATELLITE RADIO INC	COM	82966U103	5	1326 SH	DEFINED	5	1326	
SITEL CORP	COM	82980K107	16	17508 SH	DEFINED	6, 7, 8	17508	
SITEL CORP	COM	82980K107	1	1568 SH	DEFINED	5	1568	
SIX FLAGS INC	COM	83001P109	1447	118325 SH	DEFINED	6, 7, 8	118325	
SJNB FINL CORP	COM	784273104	34	812 SH	DEFINED	6, 7, 8	812	
SJNB FINL CORP	COM	784273104	3	77 SH	DEFINED	5	77	
SJW CORP	COM	784305104	51	625 SH	DEFINED	6, 7, 8	625	
SJW CORP	COM	784305104	5	56 SH	DEFINED	5	56	
SKECHERS U S A INC	CL A	830566105	120	10274 SH	DEFINED	6, 7, 8	10274	
SKECHERS U S A INC	CL A	830566105	5	449 SH	DEFINED	5	449	
SKILLSOFT CORP	COM	83066P101	19	1193 SH	DEFINED	6, 7, 8	1193	
SKILLSOFT CORP	COM	83066P101	2	118 SH	DEFINED	5	118	
SKILLSOFT CORP COM	EQUITY	83066P101	4521	282900 SH	Sole	3	282900	
SKYLINE CORP	COM	830830105	52	1965 SH	DEFINED	6, 7, 8	1965	
SKYLINE CORP	COM	830830105	5	176 SH	DEFINED	5	176	

SKYWEST INC	EQUITY	830879102	3316	189285	SH	DEFINED	2		189285
SL GREEN RLTY CORP	COM	78440X101	424	13464	SH	DEFINED	6, 7, 8	13464	
SL GREEN RLTY CORP	COM	78440X101	22	706	SH	DEFINED	5	706	
SL GREEN RLTY CORP COM	EQUITY	78440X101	7741	245600	SH	Sole	3	212800	32800
SLI INC	COM	78442T108	20	7565	SH	DEFINED	6, 7, 8	7565	
SLI INC	COM	78442T108	2	683	SH	DEFINED	5	683	
SMART & FINAL INC	COM	831683107	37	3682	SH	DEFINED	6, 7, 8	3682	
SMART & FINAL INC	COM	831683107	3	330	SH	DEFINED	5	330	
SMARTFORCE PUB LTD CO	SPONSORED ADR	83170A206	221	13525	SH	DEFINED	6, 7, 8	13525	
SMITH A O	COM	831865209	54	3105	SH	DEFINED	6, 7, 8	3105	
SMITH A O	COM	831865209	5	278	SH	DEFINED	5	278	
SMITH CHARLES E RESDNTL RLTY	COM	832197107	290	5631	SH	DEFINED	6, 7, 8	5631	
SMITH CHARLES E RESDNTL RLTY	COM	832197107	31	599	SH	DEFINED	5	599	
SMITH INTL INC	COM	832110100	2435	66900	SH	DEFINED	6, 7, 8	66900	
SMITH INTL INC	EQUITY	832110100	72	3000	SH	DEFINED	2		3000
SMUCKER J M CO	COM	832696306	875	34113	SH	DEFINED	6, 7, 8	34113	
SMUCKER J M CO	COM	832696306	14	528	SH	DEFINED	5	528	
SMURFIT-STONE CONTAINER CORP	EQUITY	832727101	16350	1,235,790	SH	DEFINED	1		1,235,790
SMURFIT-STONE CONTAINER CORP	COM	832727101	189	14310	SH	DEFINED	6, 7, 8	14310	
SNAP ON INC	COM	833034101	545	24390	SH	DEFINED	6, 7, 8	24390	
SNAP ON INC	COM	833034101	4	170	SH	DEFINED	5	170	
SNAP-ON INC.	EQUITY	833034101	20	900	SH	DEFINED	1		900
SOC QUIMICA Y MINERA CHIL-SPON ADR	EQUITY	833635105	514	30,330	SH	DEFINED	1		30,330
SOLA INTL INC	COM	834092108	107	7061	SH	DEFINED	6, 7, 8	7061	
SOLA INTL INC	COM	834092108	10	632	SH	DEFINED	5	632	
SOLECTRON CORP	EQUITY	834182107	127	10,900	SH	DEFINED	1		10,900
SOLECTRON CORP	COM	834182107	3249	278925	SH	DEFINED	6, 7, 8	278925	
SOLECTRON CORP	COM	834182107	23	1950	SH	DEFINED	5	1950	
SOLUTIA INC	COM	834376105	1504	121300	SH	DEFINED	6, 7, 8	121300	
SOMERA COMMUNICATION	COM	834458101	36	8376	SH	DEFINED	6, 7, 8	8376	
SOMERA COMMUNICATION	COM	834458101	4	831	SH	DEFINED	5	831	
SONG NETWORKS HLDG AKTIR ADR	EQUITY	83544Q101	52	140,901	SH	DEFINED	1		140,901
SONIC AUTOMOTIVE INC	CL A	83545G102	97	7111	SH	DEFINED	6, 7, 8	7111	
SONIC AUTOMOTIVE INC	CL A	83545G102	9	644	SH	DEFINED	5	644	
SONIC CORP	COM	835451105	437	14426	SH	DEFINED	6, 7, 8	14426	
SONIC CORP	COM	835451105	17	568	SH	DEFINED	5	568	
SONICBLUE INC	COM	83546Q109	28	25385	SH	DEFINED	6, 7, 8	25385	
SONICBLUE INC	COM	83546Q109	2	2267	SH	DEFINED	5	2267	
SONICWALL INC	COM	835470105	237	19984	SH	DEFINED	6, 7, 8	19984	
SONICWALL INC	COM	835470105	13	1119	SH	DEFINED	5	1119	
SONOCO PRODS CO	COM	835495102	2620	111500	SH	DEFINED	6, 7, 8	111500	
SONOSITE INC	COM	83568G104	53	2583	SH	DEFINED	6, 7, 8	2583	
SONOSITE INC	COM	83568G104	6	284	SH	DEFINED	5	284	

SORRENTO NETWORKS CORP	COM	83586Q100	8	3995	SH	DEFINED	6, 7, 8	3995	
SORRENTO NETWORKS CORP	COM	83586Q100	1	358	SH	DEFINED	5	358	
SOTHEBYS HLDGS INC	CL A	835898107	929	77498	SH	DEFINED	6, 7, 8	77498	
SOTHEBYS HLDGS INC	CL A	835898107	7	565	SH	DEFINED	5	565	
SOUNDVIEW TECHNOLOGY GROUP NEW	COM	83611Q109	33	16499	SH	DEFINED	6, 7, 8	16499	
SOUNDVIEW TECHNOLOGY GROUP NEW	COM	83611Q109	3	1477	SH	DEFINED	5	1477	
SOUTH FINL GROUP INC	COM	837841105	212	13378	SH	DEFINED	6, 7, 8	13378	
SOUTH FINL GROUP INC	COM	837841105	18	1158	SH	DEFINED	5	1158	
SOUTH JERSEY INDS INC	COM	838518108	112	3668	SH	DEFINED	6, 7, 8	3668	
SOUTH JERSEY INDS INC	COM	838518108	10	328	SH	DEFINED	5	328	
SOUTHERN CO	EQUITY	842587107	26937	1,123,330	SH	DEFINED	1		1,123,330
SOUTHERN CO	COM	842587107	6945	289630	SH	DEFINED	6, 7, 8	289630	
SOUTHERN CO	COM	842587107	49	2040	SH	DEFINED	5	2040	
SOUTHERN CO AIRLS CO	EQUITY	842557107	1659	111800	SH	DEFINED	2		111800
SOUTHERN PERU COPPER CORP	COM	843611104	42	4426	SH	DEFINED	6, 7, 8	4426	
SOUTHERN PERU COPPER CORP	COM	843611104	4	396	SH	DEFINED	5	396	
SOUTHERN UN CO NEW	COM	844030106	212	10112	SH	DEFINED	6, 7, 8	10112	
SOUTHERN UN CO NEW	COM	844030106	19	905	SH	DEFINED	5	905	
SOUTHTRUST CORP	EQUITY	844730101	143	5,600	SH	DEFINED	1		5,600
SOUTHTRUST CORP	COM	844730101	4239	166440	SH	DEFINED	6, 7, 8	166440	
SOUTHTRUST CORP	COM	844730101	26	1010	SH	DEFINED	5	1010	
SOUTHWEST AIRLINES	EQUITY	844741108	187	12,575	SH	DEFINED	1		12,575
SOUTHWEST AIRLS CO	COM	844741108	5167	348210	SH	DEFINED	6, 7, 8	348210	
SOUTHWEST AIRLS CO	COM	844741108	34	2265	SH	DEFINED	5	2265	
SOUTHWEST AIRLS CO	EQUITY	844741108	6560	381800	SH	DEFINED	2		381800
SOUTHWEST BANCORPORATION TEX	COM	84476R109	226	7600	SH	DEFINED	6, 7, 8	7600	
SOUTHWEST BANCORPORATION TEX	COM	84476R109	21	707	SH	DEFINED	5	707	
SOUTHWEST GAS CORP	COM	844895102	193	9084	SH	DEFINED	6, 7, 8	9084	
SOUTHWEST GAS CORP	COM	844895102	17	813	SH	DEFINED	5	813	
SOUTHWEST SECS GROUP INC	COM	845224104	385	22390	SH	DEFINED	6, 7, 8	22390	
SOUTHWEST SECS GROUP INC	COM	845224104	7	384	SH	DEFINED	5	384	
Southwestern Elec	CORPBOND	845437AT9	4612	5,000,000	PRN	DEFINED	4		5,000,000
SOUTHWESTERN ENERGY CO	COM	845467109	85	7184	SH	DEFINED	6, 7, 8	7184	
SOUTHWESTERN ENERGY CO	COM	845467109	8	709	SH	DEFINED	5	709	
SOVEREIGN BANCORP INC	COM	845905108	2746	289100	SH	DEFINED	6, 7, 8	289100	
SOVRAN SELF STORAGE INC	COM	84610H108	106	3832	SH	DEFINED	6, 7, 8	3832	
SOVRAN SELF STORAGE INC	COM	84610H108	9	343	SH	DEFINED	5	343	
SPANISH BROADCASTING SYS INC	CL A	846425882	78	11022	SH	DEFINED	6, 7, 8	11022	
SPANISH BROADCASTING SYS INC	CL A	846425882	7	1041	SH	DEFINED	5	1041	
SPARTAN STORES INC	COM	846822104	74	6092	SH	DEFINED	6, 7, 8	6092	
SPARTAN STORES INC	COM	846822104	7	546	SH	DEFINED	5	546	
SPARTECH CORP	COM NEW	847220209	86	4177	SH	DEFINED	6, 7, 8	4177	
SPARTECH CORP	COM NEW	847220209	8	377	SH	DEFINED	5	377	

SPDR TR	UNIT SER 1	78462F103	42	400 SH	DEFINED	5	400	
SPECIALTY LABORATORIES INC	COM	84749R100	40	1460 SH	DEFINED	6, 7, 8	1460	
SPECIALTY LABORATORIES INC	COM	84749R100	4	141 SH	DEFINED	5	141	
SPECTRALINK CORP	COM	847580107	65	4264 SH	DEFINED	6, 7, 8	4264	
SPECTRALINK CORP	COM	847580107	6	423 SH	DEFINED	5	423	
SPECTRA-PHYSICS INC	COM	847568102	19	1047 SH	DEFINED	6, 7, 8	1047	
SPECTRA-PHYSICS INC	COM	847568102	2	104 SH	DEFINED	5	104	
SPECTRASITE HLDGS INC	COM	84760T100	48	19768 SH	DEFINED	6, 7, 8	19768	
SPECTRASITE HLDGS INC	COM	84760T100	5	1873 SH	DEFINED	5	1873	
SPECTRIAN CORP	COM	847608106	36	3611 SH	DEFINED	6, 7, 8	3611	
SPECTRIAN CORP	COM	847608106	3	323 SH	DEFINED	5	323	
SPEECHWORKS INTL INC	COM	84764M101	34	6837 SH	DEFINED	6, 7, 8	6837	
SPEECHWORKS INTL INC	COM	84764M101	3	678 SH	DEFINED	5	678	
SPEECHWORKS INTL INC COM	EQUITY	84764M101	3254	660000 SH	Sole	3	660000	
SPEEDWAY MOTORSPORTS INC	COM	847788106	77	3859 SH	DEFINED	6, 7, 8	3859	
SPEEDWAY MOTORSPORTS INC	COM	847788106	7	372 SH	DEFINED	5	372	
SPHERION CORP	COM	848420105	119	16480 SH	DEFINED	6, 7, 8	16480	
SPHERION CORP	COM	848420105	11	1476 SH	DEFINED	5	1476	
SPIEGEL INC	CL A	848457107	32	4487 SH	DEFINED	6, 7, 8	4487	
SPIEGEL INC	CL A	848457107	3	419 SH	DEFINED	5	419	
SPINNAKER EXPL CO	COM	84855W109	501	14160 SH	DEFINED	6, 7, 8	14160	
SPINNAKER EXPL CO	COM	84855W109	18	519 SH	DEFINED	5	519	
SPINNAKER EXPL CO COM	EQUITY	84855W109	6712	189700 SH	Sole	3	189700	
SPORTS RESORTS INTL INC	COM	84918U108	50	6900 SH	DEFINED	6, 7, 8	6900	
SPORTS RESORTS INTL INC	COM	84918U108	5	684 SH	DEFINED	5	684	
SPRINT CORP	EQUITY	852061100	353	14,700 SH	DEFINED	1		14,700
SPRINT CORP	COM FON GROUP	852061100	11294	470370 SH	DEFINED	6, 7, 8	470370	
SPRINT CORP	PCS COM SER 1	852061506	12285	467298 SH	DEFINED	6, 7, 8	467298	
SPRINT CORP	COM FON GROUP	852061100	83	3460 SH	DEFINED	5	3460	
SPRINT CORP	PCS COM SER 1	852061506	89	3390 SH	DEFINED	5	3390	
SPRINT CORP	EQUITY	852061100	892	41000 SH	DEFINED	2		41000
SPRINT CORP	EQUITY	852061506	595	225000 SH	DEFINED	2		225000
SPRINT PCS GROUP	EQUITY	852061506	16006	608,830 SH	DEFINED	1		608,830
SPS TECHNOLOGIES INC	COM	784626103	91	3007 SH	DEFINED	6, 7, 8	3007	
SPS TECHNOLOGIES INC	COM	784626103	8	272 SH	DEFINED	5	272	
SPSS INC	COM	78462K102	51	2960 SH	DEFINED	6, 7, 8	2960	
SPSS INC	COM	78462K102	5	276 SH	DEFINED	5	276	
SPX CORP	EQUITY	784635104	8910	107,480 SH	DEFINED	1		107,480
SPX CORP	COM	784635104	5243	63250 SH	DEFINED	6, 7, 8	63250	
SPX CORP	COM	784635104	17	200 SH	DEFINED	5	200	
SPX CORP	EQUITY	784635104	5886	69800 SH	DEFINED	2		69800
SRI/SURGICAL EXPRESS INC	COM	78464W104	16	550 SH	DEFINED	6, 7, 8	550	
SRI/SURGICAL EXPRESS INC	COM	78464W104	2	55 SH	DEFINED	5	55	

ST FRANCIS CAP CORP	COM	789374105	50	2354	SH	DEFINED	6, 7, 8	2354	
ST FRANCIS CAP CORP	COM	789374105	5	211	SH	DEFINED	5	211	
ST JUDE MED INC	COM	790849103	5067	74030	SH	DEFINED	6, 7, 8	74030	
ST JUDE MED INC	COM	790849103	60	880	SH	DEFINED	5	880	
ST JUDE MED INC	EQUITY	790849103	7859	112900	SH	DEFINED	2		112900
ST JUDE MEDICAL INC	EQUITY	790849103	96	1,400	SH	DEFINED	1		1,400
ST MARY LD & EXPL CO	COM	792228108	133	8360	SH	DEFINED	6, 7, 8	8360	
ST MARY LD & EXPL CO	COM	792228108	12	753	SH	DEFINED	5	753	
ST PAUL COS INC	COM	792860108	3737	90670	SH	DEFINED	6, 7, 8	90670	
ST PAUL COS INC	COM	792860108	26	640	SH	DEFINED	5	640	
St. Jude Medical	EQUITY	790849103	685	10,000	SH	DEFINED	4		10,000
ST. PAUL COS INC.	EQUITY	792860108	148	3,600	SH	DEFINED	1		3,600
STAAR SURGICAL CO	COM PAR \$0.01	852312305	16	7525	SH	DEFINED	6, 7, 8	7525	
STAMPS COM INC	COM	852857101	27	10976	SH	DEFINED	6, 7, 8	10976	
STAMPS COM INC	COM	852857101	2	983	SH	DEFINED	5	983	
STANCORP FINL GROUP INC	COM	852891100	2207	45592	SH	DEFINED	6, 7, 8	45592	
STANCORP FINL GROUP INC	COM	852891100	40	827	SH	DEFINED	5	827	
STANDARD COML CORP	COM	853258101	53	3193	SH	DEFINED	6, 7, 8	3193	
STANDARD COML CORP	COM	853258101	5	286	SH	DEFINED	5	286	
STANDARD MICROSYSTEMS CORP	COM	853626109	43	4583	SH	DEFINED	6, 7, 8	4583	
STANDARD MICROSYSTEMS CORP	COM	853626109	4	410	SH	DEFINED	5	410	
STANDARD MTR PRODS INC	COM	853666105	27	2268	SH	DEFINED	6, 7, 8	2268	
STANDARD MTR PRODS INC	COM	853666105	2	203	SH	DEFINED	5	203	
STANDARD PAC CORP NEW	COM	85375C101	160	8218	SH	DEFINED	6, 7, 8	8218	
STANDARD PAC CORP NEW	COM	85375C101	14	706	SH	DEFINED	5	706	
STANDARD REGISTER CO	COM	853887107	60	4145	SH	DEFINED	6, 7, 8	4145	
STANDARD REGISTER CO	COM	853887107	5	371	SH	DEFINED	5	371	
STANDEX INTL CORP	COM	854231107	64	3403	SH	DEFINED	6, 7, 8	3403	
STANDEX INTL CORP	COM	854231107	6	305	SH	DEFINED	5	305	
STANFORD MICRODEVICES INC	COM	854399102	13	2894	SH	DEFINED	6, 7, 8	2894	
STANFORD MICRODEVICES INC	COM	854399102	1	287	SH	DEFINED	5	287	
STANLEY FURNITURE INC	COM NEW	854305208	39	1610	SH	DEFINED	6, 7, 8	1610	
STANLEY FURNITURE INC	COM NEW	854305208	4	150	SH	DEFINED	5	150	
STANLEY WKS	COM	854616109	2133	58360	SH	DEFINED	6, 7, 8	58360	
STANLEY WKS	COM	854616109	9	250	SH	DEFINED	5	250	
STANLEY WORKS	EQUITY	854616109	62	1,700	SH	DEFINED	1		1,700
STAPLES INC	EQUITY	855030102	100	7,500	SH	DEFINED	1		7,500
STAPLES INC	COM	855030102	2644	198470	SH	DEFINED	6, 7, 8	198470	
STAPLES INC	COM	855030102	18	1360	SH	DEFINED	5	1360	
STAR SCIENTIFIC INC	COM	85517P101	16	5762	SH	DEFINED	6, 7, 8	5762	
STAR SCIENTIFIC INC	COM	85517P101	2	572	SH	DEFINED	5	572	
STARBASE CORP	COM NEW	854910205	13	19681	SH	DEFINED	6, 7, 8	19681	
STARBASE CORP	COM NEW	854910205	1	1953	SH	DEFINED	5	1953	

STARBUCKS CORP	EQUITY	855244109	94	6,300	SH	DEFINED	1		6,300
STARBUCKS CORP	COM	855244109	2571	173224	SH	DEFINED	6, 7, 8	173224	
STARBUCKS CORP	COM	855244109	17	1130	SH	DEFINED	5	1130	
STARMEDIA NETWORK INC	COM	855546107	2	11995	SH	DEFINED	6, 7, 8	11995	
STARMEDIA NETWORK INC	COM	855546107	0	1099	SH	DEFINED	5	1099	
STARTEK INC	COM	85569C107	39	2257	SH	DEFINED	6, 7, 8	2257	
STARTEK INC	COM	85569C107	4	224	SH	DEFINED	5	224	
STARWOOD HOTELS & RESORTS	EQUITY	85590A203	73	3,300	SH	DEFINED	1		3,300
STARWOOD HOTELS&RESORTS WRLDWD	PAIRED CTF	85590A203	2361	107310	SH	DEFINED	6, 7, 8	107310	
STARWOOD HOTELS&RESORTS WRLDWD	PAIRED CTF	85590A203	13	590	SH	DEFINED	5	590	
STATE AUTO FINL CORP	COM	855707105	52	3893	SH	DEFINED	6, 7, 8	3893	
STATE AUTO FINL CORP	COM	855707105	5	349	SH	DEFINED	5	349	
STATE STR CORP	COM	857477103	6260	137590	SH	DEFINED	6, 7, 8	137590	
STATE STR CORP	COM	857477103	44	970	SH	DEFINED	5	970	
STATE STREET CORP	EQUITY	857477103	246	5,400	SH	DEFINED	1		5,400
STATE STREET REPO	EQUITY	857466007	16811	15888000	SH	DEFINED	2		15888000
STATEN IS BANCORP INC	COM	857550107	235	9525	SH	DEFINED	6, 7, 8	9525	
STATEN IS BANCORP INC	COM	857550107	18	734	SH	DEFINED	5	734	
STATION CASINOS INC	COM	857689103	220	26221	SH	DEFINED	6, 7, 8	26221	
STATION CASINOS INC	COM	857689103	9	1039	SH	DEFINED	5	1039	
STEAK N SHAKE CO	COM	857873103	69	6935	SH	DEFINED	6, 7, 8	6935	
STEAK N SHAKE CO	COM	857873103	6	621	SH	DEFINED	5	621	
STEEL DYNAMICS INC	COM	858119100	76	7648	SH	DEFINED	6, 7, 8	7648	
STEEL DYNAMICS INC	COM	858119100	7	704	SH	DEFINED	5	704	
STEIN MART INC	COM	858375108	59	7256	SH	DEFINED	6, 7, 8	7256	
STEIN MART INC	COM	858375108	6	700	SH	DEFINED	5	700	
STEINWAY MUSICAL	EQUITY	858495104	26098	1,801,131	SH	DEFINED	1		1,801,131
STEINWAY MUSICAL INSTRS INC	COM ORD	858495104	28	1923	SH	DEFINED	6, 7, 8	1923	
STEINWAY MUSICAL INSTRS INC	COM ORD	858495104	2	172	SH	DEFINED	5	172	
STELLENT INC	COM	85856W105	75	5189	SH	DEFINED	6, 7, 8	5189	
STELLENT INC	COM	85856W105	7	515	SH	DEFINED	5	515	
STEPAN CO	COM	858586100	36	1971	SH	DEFINED	6, 7, 8	1971	
STEPAN CO	COM	858586100	3	177	SH	DEFINED	5	177	
STERICYCLE INC	COM	858912108	197	4728	SH	DEFINED	6, 7, 8	4728	
STERICYCLE INC	COM	858912108	16	376	SH	DEFINED	5	376	
STERIS CORP	COM	859152100	2128	108222	SH	DEFINED	6, 7, 8	108222	
STERIS CORP	COM	859152100	35	1777	SH	DEFINED	5	1777	
STERLING BANCORP	COM	859158107	66	2364	SH	DEFINED	6, 7, 8	2364	
STERLING BANCORP	COM	859158107	6	222	SH	DEFINED	5	222	
STERLING BANCSHARES INC	COM	858907108	132	9963	SH	DEFINED	6, 7, 8	9963	
STERLING BANCSHARES INC	COM	858907108	12	926	SH	DEFINED	5	926	
STERLING FINL CORP	COM	859317109	74	3452	SH	DEFINED	6, 7, 8	3452	
STERLING FINL CORP	COM	859317109	7	316	SH	DEFINED	5	316	

STEWART & STEVENSON SVCS	EQUITY	860342104	12693	527100 SH	Sole	3	527100
STEWART & STEVENSON SVCS INC	COM	860342104	975	40488 SH	DEFINED	6, 7, 8	40488
STEWART & STEVENSON SVCS INC	COM	860342104	17	700 SH	DEFINED	5	700
STEWART + STEVENSON SVCS INC	EQUITY	860342104	1933	50200 SH	DEFINED	2	50200
STEWART ENTERPRISES INC	CL A	860370105	175	30115 SH	DEFINED	6, 7, 8	30115
STEWART ENTERPRISES INC	CL A	860370105	15	2607 SH	DEFINED	5	2607
STEWART INFORMATION SVCS CORP	COM	860372101	64	3327 SH	DEFINED	6, 7, 8	3327
STEWART INFORMATION SVCS CORP	COM	860372101	6	338 SH	DEFINED	5	338
STILLWATER MNG CO	COM	86074Q102	221	10978 SH	DEFINED	6, 7, 8	10978
STILLWATER MNG CO	COM	86074Q102	21	1049 SH	DEFINED	5	1049
STILWELL FINANCIAL INC	EQUITY	860831106	72	3,700 SH	DEFINED	1	3,700
STILWELL FINL INC	COM	860831106	1808	92720 SH	DEFINED	6, 7, 8	92720
STILWELL FINL INC	COM	860831106	13	650 SH	DEFINED	5	650
STONE ENERGY CORP	COM	861642106	453	14067 SH	DEFINED	6, 7, 8	14067
STONE ENERGY CORP	COM	861642106	19	582 SH	DEFINED	5	582
STONERIDGE INC	COM	86183P102	28	3935 SH	DEFINED	6, 7, 8	3935
STONERIDGE INC	COM	86183P102	2	352 SH	DEFINED	5	352
STORAGE TECHNOLOGY CORP	COM PAR \$0.10	862111200	1529	121800 SH	DEFINED	6, 7, 8	121800
STORAGE USA INC	COM	861907103	191	4826 SH	DEFINED	6, 7, 8	4826
STORAGE USA INC	COM	861907103	17	432 SH	DEFINED	5	432
STRATOS LIGHTWAVE INC	COM	863100103	124	35825 SH	DEFINED	6, 7, 8	35825
STRATOS LIGHTWAVE INC	COM	863100103	6	1804 SH	DEFINED	5	1804
STRAYER ED INC	COM	863236105	74	1649 SH	DEFINED	6, 7, 8	1649
STRAYER ED INC	COM	863236105	7	164 SH	DEFINED	5	164
STRIDE RITE CORP	COM	863314100	82	13101 SH	DEFINED	6, 7, 8	13101
STRIDE RITE CORP	COM	863314100	7	1173 SH	DEFINED	5	1173
Stryker	EQUITY	863667101	2116	40,000 SH	DEFINED	4	40,000
STRYKER CORP	EQUITY	863667101	175	3,300 SH	DEFINED	1	3,300
STRYKER CORP	COM	863667101	4385	82890 SH	DEFINED	6, 7, 8	82890
STRYKER CORP	COM	863667101	31	580 SH	DEFINED	5	580
STUDENT LN CORP	COM	863902102	81	1149 SH	DEFINED	6, 7, 8	1149
STUDENT LN CORP	COM	863902102	8	113 SH	DEFINED	5	113
STURM RUGER & CO INC	EQUITY	864159108	418	40,300 SH	DEFINED	1	40,300
STURM RUGER & CO INC	COM	864159108	64	6167 SH	DEFINED	6, 7, 8	6167
STURM RUGER & CO INC	COM	864159108	6	552 SH	DEFINED	5	552
SUFFOLK BANCORP	COM	864739107	74	1681 SH	DEFINED	6, 7, 8	1681
SUFFOLK BANCORP	COM	864739107	7	167 SH	DEFINED	5	167
SUIZA FOODS CORP	COM	865077101	4761	75396 SH	DEFINED	6, 7, 8	75396
SUIZA FOODS CORP	COM	865077101	52	827 SH	DEFINED	5	827
SUMMIT PPTYS INC	COM	866239106	206	7853 SH	DEFINED	6, 7, 8	7853
SUMMIT PPTYS INC	COM	866239106	18	683 SH	DEFINED	5	683
SUN COMMUNITIES INC	COM	866674104	172	4690 SH	DEFINED	6, 7, 8	4690
SUN COMMUNITIES INC	COM	866674104	15	400 SH	DEFINED	5	400

SUN MICROSYSTEMS	EQUITY	866810104	555	67,100	SH	DEFINED	1		67,100
Sun Microsystems	EQUITY	866810104	786	95,000	SH	DEFINED	4		95,000
SUN MICROSYSTEMS INC	COM	866810104	13718	1658780	SH	DEFINED	6, 7, 8	1658780	
SUN MICROSYSTEMS INC	COM	866810104	106	12820	SH	DEFINED	5	12820	
SUNGARD DATA SYS INC	EQUITY	867363103	56771	2429210	SH	Sole	3	2313510	115700
SUNGARD DATA SYS INC	COM	867363103	7350	314500	SH	DEFINED	6, 7, 8	314500	
SUNOCO INC	EQUITY	86764P109	50	1,400	SH	DEFINED	1		1,400
SUNOCO INC	COM	86764P109	1262	35450	SH	DEFINED	6, 7, 8	35450	
SUNOCO INC	COM	86764P109	9	250	SH	DEFINED	5	250	
SUNRISE ASSISTED LIVING INC	COM	86768K106	136	5263	SH	DEFINED	6, 7, 8	5263	
SUNRISE ASSISTED LIVING INC	COM	86768K106	12	483	SH	DEFINED	5	483	
SUNRISE TELECOM INC	COM	86769Y105	27	5436	SH	DEFINED	6, 7, 8	5436	
SUNRISE TELECOM INC	COM	86769Y105	3	513	SH	DEFINED	5	513	
SUNTRUST BANKS INC.	EQUITY	867914103	326	4,900	SH	DEFINED	1		4,900
SUNTRUST BKS INC	COM	867914103	13080	196391	SH	DEFINED	6, 7, 8	196391	
SUNTRUST BKS INC	COM	867914103	116	1740	SH	DEFINED	5	1740	
SUPER VALU STORES	EQUITY	868536103	47	2,300	SH	DEFINED	1		2,300
SUPERGEN INC	COM	868059106	33	4736	SH	DEFINED	6, 7, 8	4736	
SUPERGEN INC	COM	868059106	3	470	SH	DEFINED	5	470	
SUPERIOR ENERGY SVCS INC	COM	868157108	73	12293	SH	DEFINED	6, 7, 8	12293	
SUPERIOR ENERGY SVCS INC	COM	868157108	7	1220	SH	DEFINED	5	1220	
SUPERIOR INDS INTL INC	COM	868168105	1194	35964	SH	DEFINED	6, 7, 8	35964	
SUPERIOR INDS INTL INC	COM	868168105	17	509	SH	DEFINED	5	509	
SUPERIOR TR I	PPF CV 8.50%	86836P202	2	711	SH	DEFINED	6, 7, 8	711	
SUPERTEX INC	COM	868532102	37	2434	SH	DEFINED	6, 7, 8	2434	
SUPERTEX INC	COM	868532102	3	222	SH	DEFINED	5	222	
SUPERVALU INC	COM	868536103	2093	103440	SH	DEFINED	6, 7, 8	103440	
SUPERVALU INC	COM	868536103	8	390	SH	DEFINED	5	390	
Supervalu Inc.	CORPBOND	868536AJ2	1926	2,000,000	PRN	DEFINED	4		2,000,000
SUPPORT COM INC	COM	868587106	15	6318	SH	DEFINED	6, 7, 8	6318	
SUPPORT COM INC	COM	868587106	1	611	SH	DEFINED	5	611	
SUREBEAM CORP	CL A	86866R102	52	6232	SH	DEFINED	6, 7, 8	6232	
SUREBEAM CORP	CL A	86866R102	2	189	SH	DEFINED	5	189	
SURMODICS INC	COM	868873100	148	3707	SH	DEFINED	6, 7, 8	3707	
SURMODICS INC	COM	868873100	14	358	SH	DEFINED	5	358	
SUSQUEHANNA BANCSHARES INC PA	COM	869099101	274	12329	SH	DEFINED	6, 7, 8	12329	
SUSQUEHANNA BANCSHARES INC PA	COM	869099101	24	1064	SH	DEFINED	5	1064	
SWIFT ENERGY CO	COM	870738101	266	12884	SH	DEFINED	6, 7, 8	12884	
SWIFT ENERGY CO	COM	870738101	13	628	SH	DEFINED	5	628	
SWIFT TRANSN CO	COM	870756103	2035	114967	SH	DEFINED	6, 7, 8	114967	
SWIFT TRANSN CO	COM	870756103	28	1567	SH	DEFINED	5	1567	
SYBASE INC	COM	871130100	1537	165220	SH	DEFINED	6, 7, 8	165220	
SYBASE INC	COM	871130100	6	600	SH	DEFINED	5	600	

SYBRON DENTAL SPECIALTIES INC	COM	871142105	221	11902 SH	DEFINED	6, 7, 8	11902	
SYBRON DENTAL SPECIALTIES INC	COM	871142105	19	1026 SH	DEFINED	5	1026	
SYKES ENTERPRISES INC	COM	871237103	299	53645 SH	DEFINED	6, 7, 8	53645	
SYKES ENTERPRISES INC	COM	871237103	4	635 SH	DEFINED	5	635	
SYLVAN LEARNING SYS INC	COM	871399101	1215	53056 SH	DEFINED	6, 7, 8	53056	
SYLVAN LEARNING SYS INC	COM	871399101	19	836 SH	DEFINED	5	836	
Symantec	EQUITY	871503108	347	10,000 SH	DEFINED	4		10,000
SYMANTEC CORP	COM	871503108	3107	89630 SH	DEFINED	6, 7, 8	89630	
SYMANTEC CORP	COM	871503108	1	20 SH	DEFINED	5	20	
SYMBOL TECHNOLOGIES IN	EQUITY	871508107	39	3,750 SH	DEFINED	1		3,750
SYMBOL TECHNOLOGIES INC	COM	871508107	1005	95790 SH	DEFINED	6, 7, 8	95790	
SYMBOL TECHNOLOGIES INC	COM	871508107	7	675 SH	DEFINED	5	675	
SYMMETRICOM INC	COM	871543104	37	6728 SH	DEFINED	6, 7, 8	6728	
SYMMETRICOM INC	COM	871543104	4	668 SH	DEFINED	5	668	
SYMYX TECHNOLOGIES	COM	871555108	381	25815 SH	DEFINED	6, 7, 8	25815	
SYMYX TECHNOLOGIES	COM	871555108	11	717 SH	DEFINED	5	717	
SYNCOR INTL CORP DEL	COM	87157J106	177	5546 SH	DEFINED	6, 7, 8	5546	
SYNCOR INTL CORP DEL	COM	87157J106	17	530 SH	DEFINED	5	530	
SYNGENTA AG	SPONSORED ADR	87160A100	13	1354 SH	DEFINED	6, 7, 8	1354	
SYNOPSIS INC	COM	871607107	2868	71500 SH	DEFINED	6, 7, 8	71500	
SYNOPSIS INC	EQUITY	871607107	9698	216700 SH	DEFINED	2		216700
SYNOVUS FINANCIAL CORPORATION	EQUITY	87161C105	132	4,800 SH	DEFINED	1		4,800
SYNOVUS FINL CORP	COM	87161C105	3388	122740 SH	DEFINED	6, 7, 8	122740	
SYNOVUS FINL CORP	COM	87161C105	24	860 SH	DEFINED	5	860	
SYNPLICITY INC	COM	87160Y108	17	2997 SH	DEFINED	6, 7, 8	2997	
SYNPLICITY INC	COM	87160Y108	2	290 SH	DEFINED	5	290	
SYNTEL INC	COM	87162H103	12	1433 SH	DEFINED	6, 7, 8	1433	
SYNTEL INC	COM	87162H103	1	142 SH	DEFINED	5	142	
SYNTROLEUM CORP	COM	871630109	29	6095 SH	DEFINED	6, 7, 8	6095	
SYNTROLEUM CORP	COM	871630109	3	605 SH	DEFINED	5	605	
SYSCO CORP	COM	871829107	7884	308680 SH	DEFINED	6, 7, 8	308680	
SYSCO CORP	COM	871829107	61	2400 SH	DEFINED	5	2400	
SYSCO CORP.	EQUITY	871829107	374	14,630 SH	DEFINED	1		14,630
SYSTEMS & COMPUTER TECHNOLOGY	COM	871873105	84	9388 SH	DEFINED	6, 7, 8	9388	
SYSTEMS & COMPUTER TECHNOLOGY	COM	871873105	8	869 SH	DEFINED	5	869	
T HQ INC	EQUITY	872443403	6047	135400 SH	DEFINED	2		135400
T ROWE PRICE GROUP INC	EQUITY	74144T108	59	2,000 SH	DEFINED	1		2,000
TAIWAN FUND	EQUITY	874036106	564	74,250 SH	DEFINED	1		74,250
TAIWAN SEMICONDUCTOR-SP ADR	EQUITY	874039100	190	20,000 SH	DEFINED	1		20,000
TAKE-TWO INTERACTIVE SOFTWARE	COM	874054109	68	9670 SH	DEFINED	6, 7, 8	9670	
TAKE-TWO INTERACTIVE SOFTWARE	COM	874054109	7	959 SH	DEFINED	5	959	
TALBOTS INC	COM	874161102	187	8325 SH	DEFINED	6, 7, 8	8325	
TALBOTS INC	EQUITY	874161102	2136	75400 SH	DEFINED	2		75400

TALISMAN ENERGY INC	COM	87425E103	554	16300	SH	DEFINED	6, 7, 8	16300	
TALX CORP	EQUITY	874918105	9840	461950	SH	Sole	3	461950	
TALX CORP	COM	874918105	52	2461	SH	DEFINED	6, 7, 8	2461	
TALX CORP	COM	874918105	7	314	SH	DEFINED	5	314	
TANGER FACTORY OUTLET CENTER	EQUITY	875465106	658	31,800	SH	DEFINED	1		31,800
TANGER FACTORY OUTLET CTRS INC	COM	875465106	34	1626	SH	DEFINED	6, 7, 8	1626	
TANGER FACTORY OUTLET CTRS INC	COM	875465106	3	146	SH	DEFINED	5	146	
TANOX INC	COM	87588Q109	99	6715	SH	DEFINED	6, 7, 8	6715	
TANOX INC	COM	87588Q109	10	663	SH	DEFINED	5	663	
TARGET CORP	EQUITY	87612E106	473	14,900	SH	DEFINED	1		14,900
TARGET CORP	COM	87612E106	13863	436480	SH	DEFINED	6, 7, 8	436480	
TARGET CORP	COM	87612E106	122	3830	SH	DEFINED	5	3830	
TARGET CORP	EQUITY	87612E106	16175	526600	SH	DEFINED	2		526600
TARGETED GENETICS CORP	COM	87612M108	20	10581	SH	DEFINED	6, 7, 8	10581	
TARGETED GENETICS CORP	COM	87612M108	2	1050	SH	DEFINED	5	1050	
TARO PHARMACEUTICALS INDUS	EQUITY	M8737E108	373	10,600	SH	DEFINED	1		10,600
TAUBMAN CTRS INC	COM	876664103	113	9054	SH	DEFINED	6, 7, 8	9054	
TAUBMAN CTRS INC	COM	876664103	10	811	SH	DEFINED	5	811	
TAUBMAN CTRS INC COM	EQUITY	876664103	380	30400	SH	Sole	3		30400
TBC CORP	COM	872180104	54	5435	SH	DEFINED	6, 7, 8	5435	
TBC CORP	COM	872180104	5	487	SH	DEFINED	5	487	
TCF FINL CORP	COM	872275102	4242	92100	SH	DEFINED	6, 7, 8	92100	
TECH DATA CORP	COM	878237106	2892	76300	SH	DEFINED	6, 7, 8	76300	
TECHNE CORP	COM	878377100	346	11751	SH	DEFINED	6, 7, 8	11751	
TECHNE CORP	COM	878377100	33	1126	SH	DEFINED	5	1126	
TECHNITROL INC	COM	878555101	194	8720	SH	DEFINED	6, 7, 8	8720	
TECHNITROL INC	COM	878555101	18	821	SH	DEFINED	5	821	
TECO ENERGY INC	COM	872375100	5057	186600	SH	DEFINED	6, 7, 8	186600	
TECUMSEH PRODS CO	CL A	878895200	1211	26599	SH	DEFINED	6, 7, 8	26599	
TECUMSEH PRODS CO	CL A	878895200	19	410	SH	DEFINED	5	410	
TEEKAY SHIPPING MARSHALL ISLND	COM	Y8564W103	801	25700	SH	DEFINED	6, 7, 8	25700	
TEJON RANCH CO DEL	COM	879080109	45	2019	SH	DEFINED	6, 7, 8	2019	
TEJON RANCH CO DEL	COM	879080109	5	200	SH	DEFINED	5	200	
TEKTRONIX INC	EQUITY	879131100	28	1,600	SH	DEFINED	1		1,600
TEKTRONIX INC	COM	879131100	940	53750	SH	DEFINED	6, 7, 8	53750	
TEKTRONIX INC	COM	879131100	5	280	SH	DEFINED	5	280	
TELE CENTRO OESTE CELULAR S.A. ADR	EQUITY	87923P105	194	39,200	SH	DEFINED	1		39,200
TELE NORTE LESTE PARTICIPACOES S.A. A	EQUITY	879246106	472	52,112	SH	DEFINED	1		52,112
TELECOM ARGENTINA S.A. - ADR	EQUITY	879273209	286	32,900	SH	DEFINED	1		32,900
TELECOM CORP NEW ZEALAND LTD	SPONSORED ADR	879278208	36	2600	SH	DEFINED	6, 7, 8	2600	
TELEDYNE TECHNOLOGIES INC	COM	879360105	143	8983	SH	DEFINED	6, 7, 8	8983	
TELEDYNE TECHNOLOGIES INC	COM	879360105	14	891	SH	DEFINED	5	891	
TELEFLEX INC	COM	879369106	1686	45100	SH	DEFINED	6, 7, 8	45100	

TELEFLEX INC	EQUITY	879369106	2799	60000 SH	DEFINED	2		60000	
TELEFONICA S A	SPONSORED ADR	879382208	170	5000 SH	DEFINED	6, 7, 8	5000		
TELEFONOS DE MEXICO CL L-TELMEX	EQUITY	879403780	5430	168,170 SH	DEFINED	1		168,170	
TELEFONOS DE MEXICO S A	SPON ADR ORD L	879403780	1305	40404 SH	DEFINED	6, 7, 8	40404		
TELEPHONE & DATA SYS INC	COM	879433100	6780	71900 SH	DEFINED	6, 7, 8	71900		
TELETECH HOLDINGS INC	COM	879939106	78	10036 SH	DEFINED	6, 7, 8	10036		
TELETECH HOLDINGS INC	COM	879939106	8	996 SH	DEFINED	5	996		
TELIK INC	COM	87959M109	32	4963 SH	DEFINED	6, 7, 8	4963		
TELIK INC	COM	87959M109	3	490 SH	DEFINED	5	490		
TELLABS	EQUITY	879664100	67	6,800 SH	DEFINED	1		6,800	
TELLABS INC	COM	879664100	1928	195180 SH	DEFINED	6, 7, 8	195180		
TELLABS INC	COM	879664100	16	1590 SH	DEFINED	5	1590		
TEMPLE INLAND INC	COM	879868107	988	20800 SH	DEFINED	6, 7, 8	20800		
TEMPLE INLAND INC	COM	879868107	7	150 SH	DEFINED	5	150		
TEMPLE INLAND INC	EQUITY	879868107	1098	18300 SH	DEFINED	2		18300	
TEMPLE-INLAND	EQUITY	879868107	38	800 SH	DEFINED	1		800	
TENET HEALTHCARE CORP	COM	88033G100	10012	167840 SH	DEFINED	6, 7, 8	167840		
TENET HEALTHCARE CORP	COM	88033G100	95	1590 SH	DEFINED	5	1590		
TENET HEALTHCARE CORP	EQUITY	88033G100	23211	386900 SH	DEFINED	2		386900	
TENET HEALTHCARE CORP.	EQUITY	88033G100	322	5,400 SH	DEFINED	1		5,400	
TENNANT CO	COM	880345103	91	2595 SH	DEFINED	6, 7, 8	2595		
TENNANT CO	COM	880345103	9	256 SH	DEFINED	5	256		
TERADYNE INC	COM	880770102	1764	90440 SH	DEFINED	6, 7, 8	90440		
TERADYNE INC	COM	880770102	15	750 SH	DEFINED	5	750		
TERADYNE INC.	EQUITY	880770102	57	2,900 SH	DEFINED	1		2,900	
TERAYON COMMUNICATION SYS	COM	880775101	136	19018 SH	DEFINED	6, 7, 8	19018		
TERAYON COMMUNICATION SYS	COM	880775101	12	1703 SH	DEFINED	5	1703		
TEREX CORP NEW	COM	880779103	151	8455 SH	DEFINED	6, 7, 8	8455		
TEREX CORP NEW	COM	880779103	13	727 SH	DEFINED	5	727		
TERRA INDS INC	COM	880915103	36	12036 SH	DEFINED	6, 7, 8	12036		
TERRA INDS INC	COM	880915103	3	1078 SH	DEFINED	5	1078		
TERREMARK WORLDWIDE INC	COM	881448104	22	43081 SH	DEFINED	6, 7, 8	43081		
TERREMARK WORLDWIDE INC	COM	881448104	2	4275 SH	DEFINED	5	4275		
TESORO PETE CORP	COM	881609101	96	8338 SH	DEFINED	6, 7, 8	8338		
TESORO PETE CORP	COM	881609101	11	967 SH	DEFINED	5	967		
TETRA TECH INC NEW	COM	88162G103	239	10817 SH	DEFINED	6, 7, 8	10817		
TETRA TECH INC NEW	COM	88162G103	24	1073 SH	DEFINED	5	1073		
TETRA TECH INC NEW COM	EQUITY	88162G103	24974	1130055 SH	Sole	3	1108750		21305
TETRA TECHNOLOGIES INC DEL	COM	88162F105	60	3440 SH	DEFINED	6, 7, 8	3440		
TETRA TECHNOLOGIES INC DEL	COM	88162F105	6	335 SH	DEFINED	5	335		
TEVA PHARMACEUTICAL ADR	EQUITY	881624209	1306	21,600 SH	DEFINED	1		21,600	
TEVA PHARMACEUTICAL INDS LTD	ADR	881624209	405	6700 SH	DEFINED	6, 7, 8	6700		
TEVA PHARMACEUTICAL INDS LTD	EQUITY	881624209	5595	91245 SH	DEFINED	2		91245	

TEXACO INC	EQUITY	881694103	194	2780	SH	DEFINED	2		2780
Texaco Inc	EQUITY	881694103	2275	35,000	SH	DEFINED	4		35,000
TEXACO INC	COM	881694103	15137	232880	SH	DEFINED	6, 7, 8	232880	
TEXACO INC	COM	881694103	107	1640	SH	DEFINED	5	1640	
TEXACO INC.	EQUITY	881694103	598	9,200	SH	DEFINED	1		9,200
TEXAS BIOTECHNOLOGY CORP	COM	88221T104	70	12416	SH	DEFINED	6, 7, 8	12416	
TEXAS BIOTECHNOLOGY CORP	COM	88221T104	7	1232	SH	DEFINED	5	1232	
TEXAS INDS INC	COM	882491103	341	11032	SH	DEFINED	6, 7, 8	11032	
TEXAS INDS INC	COM	882491103	17	565	SH	DEFINED	5	565	
TEXAS INSTRS INC	COM	882508104	21425	857670	SH	DEFINED	6, 7, 8	857670	
TEXAS INSTRS INC	COM	882508104	168	6740	SH	DEFINED	5	6740	
TEXAS INSTRS INC	EQUITY	882508104	9583	316236	SH	DEFINED	2		316236
TEXAS INSTRUMENTS INC	EQUITY	882508104	18524	741,550	SH	DEFINED	1		741,550
TEXAS REGL BANCSHARES INC	CL A VTG	882673106	334	9763	SH	DEFINED	6, 7, 8	9763	
TEXAS REGL BANCSHARES INC	CL A VTG	882673106	13	386	SH	DEFINED	5	386	
TEXTRON INC	EQUITY	883203101	81	2,400	SH	DEFINED	1		2,400
TEXTRON INC	COM	883203101	2004	59630	SH	DEFINED	6, 7, 8	59630	
TEXTRON INC	COM	883203101	14	420	SH	DEFINED	5	420	
TEXTRON INC	EQUITY	883203101	2666	81224	SH	DEFINED	2		81224
THERAGENICS CORP	COM	883375107	78	8398	SH	DEFINED	6, 7, 8	8398	
THERAGENICS CORP	COM	883375107	8	833	SH	DEFINED	5	833	
THERASENSE INC	EQUITY	883381105	1189	45100	SH	DEFINED	2		45100
THERMA-WAVE INC	COM	88343A108	77	7456	SH	DEFINED	6, 7, 8	7456	
THERMA-WAVE INC	COM	88343A108	5	449	SH	DEFINED	5	449	
THERMO ELECTRON	EQUITY	883556102	56	3,100	SH	DEFINED	1		3,100
THERMO ELECTRON CORP	COM	883556102	1383	76630	SH	DEFINED	6, 7, 8	76630	
THERMO ELECTRON CORP	COM	883556102	10	540	SH	DEFINED	5	540	
THIRD WAVE TECHNOLOGIES INC	COM	88428W108	13	2130	SH	DEFINED	6, 7, 8	2130	
THIRD WAVE TECHNOLOGIES INC	COM	88428W108	1	211	SH	DEFINED	5	211	
THOMAS & BETTS CORP	EQUITY	884315102	16	900	SH	DEFINED	1		900
THOMAS & BETTS CORP	COM	884315102	749	42867	SH	DEFINED	6, 7, 8	42867	
THOMAS & BETTS CORP	COM	884315102	31	1747	SH	DEFINED	5	1747	
THOMAS INDS INC	COM	884425109	102	4713	SH	DEFINED	6, 7, 8	4713	
THOMAS INDS INC	COM	884425109	9	427	SH	DEFINED	5	427	
THOR INDS INC	COM	885160101	54	1989	SH	DEFINED	6, 7, 8	1989	
THOR INDS INC	COM	885160101	5	178	SH	DEFINED	5	178	
THORATEC CORP	COM NEW	885175307	165	9988	SH	DEFINED	6, 7, 8	9988	
THORATEC CORP	COM NEW	885175307	16	961	SH	DEFINED	5	961	
THORNBURG MTG INC	COM	885218107	113	6827	SH	DEFINED	6, 7, 8	6827	
THORNBURG MTG INC	COM	885218107	12	751	SH	DEFINED	5	751	
THQ INC	COM NEW	872443403	305	7067	SH	DEFINED	6, 7, 8	7067	
THQ INC	COM NEW	872443403	26	592	SH	DEFINED	5	592	
THREE FIVE SYS INC	COM	88554L108	102	6370	SH	DEFINED	6, 7, 8	6370	

THREE FIVE SYS INC	COM	88554L108	10	601 SH	DEFINED	5	601	
TIDEWATER INC	COM	886423102	6530	244650 SH	DEFINED	6, 7, 8	244650	
TIDEWATER INC	COM	886423102	27	1030 SH	DEFINED	5	1030	
TIDEWATER INC	EQUITY	886423102	2744	101000 SH	DEFINED	2		101000
TIFFANY & CO NEW	COM	886547108	1335	61680 SH	DEFINED	6, 7, 8	61680	
TIFFANY & CO NEW	COM	886547108	10	440 SH	DEFINED	5	440	
TIFFANY & CO.	EQUITY	886547108	52	2,400 SH	DEFINED	1		2,400
TIMKEN CO	COM	887389104	213	15576 SH	DEFINED	6, 7, 8	15576	
TIMKEN CO	COM	887389104	18	1345 SH	DEFINED	5	1345	
TITAN CORP	COM	888266103	2062	105184 SH	DEFINED	6, 7, 8	105184	
TITAN CORP	COM	888266103	30	1518 SH	DEFINED	5	1518	
TITAN PHARMACEUTICALS INC DEL	COM	888314101	44	6992 SH	DEFINED	6, 7, 8	6992	
TITAN PHARMACEUTICALS INC DEL	COM	888314101	4	694 SH	DEFINED	5	694	
TITANIUM METALS CORP	COM	888339108	20	6140 SH	DEFINED	6, 7, 8	6140	
TITANIUM METALS CORP	COM	888339108	2	550 SH	DEFINED	5	550	
TIVO INC	COM	888706108	17	5099 SH	DEFINED	6, 7, 8	5099	
TIVO INC	COM	888706108	2	479 SH	DEFINED	5	479	
TJX COMPANIES INC. NEW	EQUITY	872540109	155	4,700 SH	DEFINED	1		4,700
TJX COS INC NEW	COM	872540109	6417	195040 SH	DEFINED	6, 7, 8	195040	
TJX COS INC NEW	COM	872540109	69	2090 SH	DEFINED	5	2090	
TMP WORLDWIDE INC	EQUITY	872941109	51	1,800 SH	DEFINED	1		1,800
TMP WORLDWIDE INC	COM	872941109	1448	51000 SH	DEFINED	6, 7, 8	51000	
TMP WORLDWIDE INC	COM	872941109	9	320 SH	DEFINED	5	320	
TOLL BROTHERS INC	COM	889478103	218	7363 SH	DEFINED	6, 7, 8	7363	
TOLL BROTHERS INC	COM	889478103	19	630 SH	DEFINED	5	630	
TOLL BROTHERS INC COM	EQUITY	889478103	12257	413100 SH	Sole	3	413100	
TOLLGRADE COMMUNICATIONS INC	COM	889542106	69	3583 SH	DEFINED	6, 7, 8	3583	
TOLLGRADE COMMUNICATIONS INC	COM	889542106	7	356 SH	DEFINED	5	356	
TOMPKINSTRUSTCO INC	COM	890110109	76	2006 SH	DEFINED	6, 7, 8	2006	
TOMPKINSTRUSTCO INC	COM	890110109	7	184 SH	DEFINED	5	184	
TOO INC	COM	890333107	184	8756 SH	DEFINED	6, 7, 8	8756	
TOO INC	COM	890333107	18	839 SH	DEFINED	5	839	
TOO INC COM	EQUITY	890333107	28964	1379900 SH	Sole	3	1352100	27800
TOOTSIE ROLL INDS INC	COM	890516107	2265	59200 SH	DEFINED	6, 7, 8	59200	
TOPPS INC	COM	890786106	105	10898 SH	DEFINED	6, 7, 8	10898	
TOPPS INC	COM	890786106	10	1021 SH	DEFINED	5	1021	
TORCHMARK CORP	EQUITY	891027104	82	2,100 SH	DEFINED	1		2,100
TORCHMARK CORP	COM	891027104	4049	103830 SH	DEFINED	6, 7, 8	103830	
TORCHMARK CORP	COM	891027104	39	990 SH	DEFINED	5	990	
TORO CO	COM	891092108	168	3988 SH	DEFINED	6, 7, 8	3988	
TORO CO	COM	891092108	14	338 SH	DEFINED	5	338	
TOTAL FINA ELF S A	SPONSORED ADR	89151E109	186	2757 SH	DEFINED	6, 7, 8	2757	
TOWER AUTOMOTIVE INC	COM	891707101	85	11864 SH	DEFINED	6, 7, 8	11864	

TOWER AUTOMOTIVE INC	COM	891707101	8	1062	SH	DEFINED	5	1062	
TOWN & CTRY TR	SH BEN INT	892081100	79	4009	SH	DEFINED	6, 7, 8	4009	
TOWN & CTRY TR	SH BEN INT	892081100	8	398	SH	DEFINED	5	398	
TOYS R US	EQUITY	892335100	57	3,300	SH	DEFINED	1		3,300
TOYS R US INC	COM	892335100	2870	166550	SH	DEFINED	6, 7, 8	166550	
TOYS R US INC	COM	892335100	25	1460	SH	DEFINED	5	1460	
TRADESTATION GROUP INC	COM	89267P105	14	5754	SH	DEFINED	6, 7, 8	5754	
TRADESTATION GROUP INC	COM	89267P105	1	571	SH	DEFINED	5	571	
TRAMMELL CROW CO	COM	89288R106	72	7186	SH	DEFINED	6, 7, 8	7186	
TRAMMELL CROW CO	COM	89288R106	6	644	SH	DEFINED	5	644	
TRANS WORLD ENTMT CORP	COM	89336Q100	65	8364	SH	DEFINED	6, 7, 8	8364	
TRANS WORLD ENTMT CORP	COM	89336Q100	6	749	SH	DEFINED	5	749	
TRANSACTION SYS ARCHITECTS	CL A	893416107	336	53546	SH	DEFINED	6, 7, 8	53546	
TRANSACTION SYS ARCHITECTS	CL A	893416107	6	1000	SH	DEFINED	5	1000	
TRANSATLANTIC HOLDINGS INC	EQUITY	893521104	641413	31,274,130	SH	DEFINED	1		17,679,378
TRANSGENOMIC INC	COM	89365K206	91	12033	SH	DEFINED	6, 7, 8	12033	
TRANSGENOMIC INC	COM	89365K206	2	330	SH	DEFINED	5	330	
TRANSGENOMIC INC COM	EQUITY	89365K206	1699	225000	SH	Sole	3	225000	
TRANSKARYOTIC THERAPIES INC	COM	893735100	174	6408	SH	DEFINED	6, 7, 8	6408	
TRANSKARYOTIC THERAPIES INC	COM	893735100	17	616	SH	DEFINED	5	616	
TRANSKARYOTIC THERAPIES INC	EQUITY	893735100	73	1600	SH	DEFINED	2		1600
TRANSMONTAIGNE INC	EQUITY	893934109	752	155100	SH	Sole	3	155100	
TRANSMONTAIGNE INC	COM	893934109	24	4900	SH	DEFINED	6, 7, 8	4900	
TRANSMONTAIGNE INC	COM	893934109	2	439	SH	DEFINED	5	439	
TRANSOCEAN SEDCO FOREX INC	EQUITY	G90078109	140	5,300	SH	DEFINED	1		5,300
TRANSOCEAN SEDCO FOREX INC	ORD	G90078109	3549	134420	SH	DEFINED	6, 7, 8	134420	
TRANSOCEAN SEDCO FOREX INC	ORD	G90078109	25	950	SH	DEFINED	5	950	
TRANSOCEAN SEDCO FOREX INC	EQUITY	G90078109	1657	55000	SH	DEFINED	2		55000
TRANSWITCH CORP	COM	894065101	409	133558	SH	DEFINED	6, 7, 8	133558	
TRANSWITCH CORP	COM	894065101	7	2387	SH	DEFINED	5	2387	
TRC COS INC	COM	872625108	53	1476	SH	DEFINED	6, 7, 8	1476	
TRC COS INC	COM	872625108	5	146	SH	DEFINED	5	146	
TREDEGAR CORP	COM	894650100	85	4971	SH	DEFINED	6, 7, 8	4971	
TREDEGAR CORP	COM	894650100	8	445	SH	DEFINED	5	445	
TREMONT CORP	COM PAR \$1.00	894745207	11	399	SH	DEFINED	6, 7, 8	399	
TREMONT CORP	COM PAR \$1.00	894745207	1	36	SH	DEFINED	5	36	
TRENDWEST RESORTS INC	COM	894917103	34	1355	SH	DEFINED	6, 7, 8	1355	
TRENDWEST RESORTS INC	COM	894917103	3	134	SH	DEFINED	5	134	
TREX INC	COM	89531P105	31	1752	SH	DEFINED	6, 7, 8	1752	
TREX INC	COM	89531P105	3	174	SH	DEFINED	5	174	
TRIAD GTY INC	COM	895925105	67	1917	SH	DEFINED	6, 7, 8	1917	
TRIAD GTY INC	COM	895925105	7	190	SH	DEFINED	5	190	
TRIAD GTY INC COM	EQUITY	895925105	9765	279400	SH	Sole	3	279400	

TRIAD HOSPITALS INC	COM	89579K109	3070	86713	SH	DEFINED	6, 7, 8	86713	
TRIAD HOSPITALS INC COM	EQUITY	89579K109	100302	2833400	SH	Sole	3	2784900	48500
TRIANGLE PHARMACEUTICALS INC	COM	89589H104	25	7956	SH	DEFINED	6, 7, 8	7956	
TRIANGLE PHARMACEUTICALS INC	COM	89589H104	3	790	SH	DEFINED	5	790	
TRIARC COS INC	CL A	895927101	87	3760	SH	DEFINED	6, 7, 8	3760	
TRIARC COS INC	CL A	895927101	7	324	SH	DEFINED	5	324	
TRIBUNE CO	EQUITY	896047107	157	5,000	SH	DEFINED	1		5,000
TRIBUNE CO NEW	COM	896047107	3960	126120	SH	DEFINED	6, 7, 8	126120	
TRIBUNE CO NEW	COM	896047107	28	890	SH	DEFINED	5	890	
TRICO MARINE SERVICES INC	COM	896106101	46	7693	SH	DEFINED	6, 7, 8	7693	
TRICO MARINE SERVICES INC	COM	896106101	4	695	SH	DEFINED	5	695	
TRICON GLOBAL RESTAURANTS	COM	895953107	3031	77290	SH	DEFINED	6, 7, 8	77290	
TRICON GLOBAL RESTAURANTS	COM	895953107	17	440	SH	DEFINED	5	440	
TRICON GLOBAL RESTAURANTS, INC.	EQUITY	895953107	94	2,400	SH	DEFINED	1		2,400
TRIGON HEALTHCARE INC	COM	89618L100	2790	42600	SH	DEFINED	6, 7, 8	42600	
TRIGON HEALTHCARE INC	EQUITY	89618L100	4954	102300	SH	DEFINED	2		102300
TRIKON TECHNOLOGIES INC	COM NEW	896187408	25	2919	SH	DEFINED	6, 7, 8	2919	
TRIKON TECHNOLOGIES INC	COM NEW	896187408	2	283	SH	DEFINED	5	283	
TRIMBLE NAVIGATION LTD	COM	896239100	105	6878	SH	DEFINED	6, 7, 8	6878	
TRIMBLE NAVIGATION LTD	COM	896239100	10	683	SH	DEFINED	5	683	
TRIMERIS INC	COM	896263100	173	4922	SH	DEFINED	6, 7, 8	4922	
TRIMERIS INC	COM	896263100	16	468	SH	DEFINED	5	468	
TRINITY INDS INC	COM	896522109	1186	54785	SH	DEFINED	6, 7, 8	54785	
TRINITY INDS INC	COM	896522109	22	1007	SH	DEFINED	5	1007	
TRIPATH IMAGING INC	COM	896942109	28	6506	SH	DEFINED	6, 7, 8	6506	
TRIPATH IMAGING INC	COM	896942109	3	646	SH	DEFINED	5	646	
TRIPATH TECHNOLOGY INC	COM	89672P104	2	4397	SH	DEFINED	6, 7, 8	4397	
TRIPATH TECHNOLOGY INC	COM	89672P104	0	436	SH	DEFINED	5	436	
TRIQUINT SEMICONDUCTOR	EQUITY	89674KAA1	190	250000	SH	Sole	3	250000	
TRIQUINT SEMICONDUCTOR INC	COM	89674K103	3082	192769	SH	DEFINED	6, 7, 8	192769	
TRIQUINT SEMICONDUCTOR INC	COM	89674K103	56	3524	SH	DEFINED	5	3524	
TRIQUINT SEMICONDUCTOR INC	EQUITY	89674K103	3986	119300	SH	DEFINED	2		119300
TRIUMPH GROUP INC NEW	COM	896818101	134	5745	SH	DEFINED	6, 7, 8	5745	
TRIUMPH GROUP INC NEW	COM	896818101	10	427	SH	DEFINED	5	427	
TRIZETTO GROUP INC	COM	896882107	53	6003	SH	DEFINED	6, 7, 8	6003	
TRIZETTO GROUP INC	COM	896882107	5	596	SH	DEFINED	5	596	
TROPICAL SPORTSWEAR INTL CORP	COM	89708P102	24	1409	SH	DEFINED	6, 7, 8	1409	
TROPICAL SPORTSWEAR INTL CORP	COM	89708P102	2	127	SH	DEFINED	5	127	
TROY FINL CORP	COM	897329108	27	1282	SH	DEFINED	6, 7, 8	1282	
TROY FINL CORP	COM	897329108	2	118	SH	DEFINED	5	118	
TRUST CO NJ JERSEY CITY NEW	COM	898304100	146	5802	SH	DEFINED	6, 7, 8	5802	
TRUST CO NJ JERSEY CITY NEW	COM	898304100	13	523	SH	DEFINED	5	523	
TRUSTCO BK CORP N Y	COM	898349105	242	17597	SH	DEFINED	6, 7, 8	17597	

TRUSTCO BK CORP N Y	COM	898349105	23	1676 SH	DEFINED	5	1676	
TRUSTMARK CORP	COM	898402102	459	20500 SH	DEFINED	6, 7, 8	20500	
TRUSTMARK CORP	COM	898402102	9	420 SH	DEFINED	5	420	
TRW INC	EQUITY	872649108	63	2,100 SH	DEFINED	1		2,100
TRW INC	COM	872649108	1576	52860 SH	DEFINED	6, 7, 8	52860	
TRW INC	COM	872649108	11	370 SH	DEFINED	5	370	
TTM TECHNOLOGIES INC	COM	87305R109	20	3215 SH	DEFINED	6, 7, 8	3215	
TTM TECHNOLOGIES INC	COM	87305R109	2	319 SH	DEFINED	5	319	
TUBOS DE ACERO DE MEX-SP ADR	EQUITY	898592506	1458	162,000 SH	DEFINED	1		162,000
TUCKER ANTHONY SUTRO	COM	898647102	138	5779 SH	DEFINED	6, 7, 8	5779	
TUCKER ANTHONY SUTRO	COM	898647102	12	518 SH	DEFINED	5	518	
TUESDAY MORNING CORP	COM NEW	899035505	23	2486 SH	DEFINED	6, 7, 8	2486	
TUESDAY MORNING CORP	COM NEW	899035505	2	242 SH	DEFINED	5	242	
TULARIK INC	COM	899165104	100	5409 SH	DEFINED	6, 7, 8	5409	
TULARIK INC	COM	899165104	10	537 SH	DEFINED	5	537	
TUMBLEWEED COMMUNICATIONS CORP	COM	899690101	72	22400 SH	DEFINED	6, 7, 8	22400	
TUPPERWARE CORP	EQUITY	899896104	18	900 SH	DEFINED	1		900
TUPPERWARE CORP	COM	899896104	2085	104559 SH	DEFINED	6, 7, 8	104559	
TUPPERWARE CORP	COM	899896104	31	1571 SH	DEFINED	5	1571	
TURNSTONE SYSTEMS INC	COM	900423104	84	28141 SH	DEFINED	6, 7, 8	28141	
TURNSTONE SYSTEMS INC	COM	900423104	2	827 SH	DEFINED	5	827	
TV AZTECA S.A.-SPONS ADR	EQUITY	901145102	677	175,800 SH	DEFINED	1		175,800
TWEETER HOME ENTMT GROUP INC	COM	901167106	60	4406 SH	DEFINED	6, 7, 8	4406	
TWEETER HOME ENTMT GROUP INC	COM	901167106	7	527 SH	DEFINED	5	527	
TXU CORP	COM	873168108	5906	127500 SH	DEFINED	6, 7, 8	127500	
TXU CORP	COM	873168108	36	770 SH	DEFINED	5	770	
TXU CORPORATION	EQUITY	873168108	199	4,300 SH	DEFINED	1		4,300
TXU Corporation	EQUITY	873168108	7226	156,000 SH	DEFINED	4		156,000
TYCO INTERNATIONAL LTD.	EQUITY	902124106	24284	533,722 SH	DEFINED	1		533,722
TYCO INTL LTD NEW	COM	902124106	54342	1194319 SH	DEFINED	6, 7, 8	1194319	
TYCO INTL LTD NEW	COM	902124106	358	7860 SH	DEFINED	5	7860	
TYCO INTL LTD NEW	EQUITY	902120104	4796	105400 SH	DEFINED	2		105400
TYCO INTL LTD NEW	EQUITY	902124106	33654	721200 SH	DEFINED	2		721200
TYCOM LTD	EQUITY	G9144B106	13	1,700 SH	DEFINED	1		1,700
TYSON FOODS INC	CL A	902494103	4064	405550 SH	DEFINED	6, 7, 8	405550	
U S B HLDG INC	COM	902910108	51	3453 SH	DEFINED	6, 7, 8	3453	
U S B HLDG INC	COM	902910108	5	309 SH	DEFINED	5	309	
U S CONCRETE INC	COM	90333L102	38	5262 SH	DEFINED	6, 7, 8	5262	
U S CONCRETE INC	COM	90333L102	3	471 SH	DEFINED	5	471	
U S G CORP	COM NEW	903293405	43	11598 SH	DEFINED	6, 7, 8	11598	
U S G CORP	COM NEW	903293405	4	1039 SH	DEFINED	5	1039	
U S INDS INC NEW	COM	912080108	54	23349 SH	DEFINED	6, 7, 8	23349	
U S INDS INC NEW	COM	912080108	5	2091 SH	DEFINED	5	2091	

U S PHYSICAL THERAPY INC	COM	90337L108	20	1218 SH	DEFINED	6, 7, 8	1218	
U S PHYSICAL THERAPY INC	COM	90337L108	2	121 SH	DEFINED	5	121	
U S RESTAURANT PPTYS INC	COM	902971100	78	5622 SH	DEFINED	6, 7, 8	5622	
U S RESTAURANT PPTYS INC	COM	902971100	7	503 SH	DEFINED	5	503	
U S Treasury Notes	CORPBOND	9128276B3	1020	1,000,000 PRN	DEFINED	4		1,000,000
U S WIRELESS CORP	COM	90339C106	0	3289 SH	DEFINED	6, 7, 8	3289	
U S WIRELESS CORP	COM	90339C106	0	331 SH	DEFINED	5	331	
UAXS GLOBAL HOLDINGS INC	COM	902580109	9	12341 SH	DEFINED	6, 7, 8	12341	
UAXS GLOBAL HOLDINGS INC	COM	902580109	1	1186 SH	DEFINED	5	1186	
UBIQUITEL INC	COM	903474302	104	12878 SH	DEFINED	6, 7, 8	12878	
UBIQUITEL INC	COM	903474302	10	1220 SH	DEFINED	5	1220	
UCAR INTL INC	COM	90262K109	692	77800 SH	DEFINED	6, 7, 8	77800	
UCAR INTL INC	COM	90262K109	13	1478 SH	DEFINED	5	1478	
UCBH HOLDINGS INC	COM	90262T308	156	5352 SH	DEFINED	6, 7, 8	5352	
UCBH HOLDINGS INC	COM	90262T308	15	531 SH	DEFINED	5	531	
UGI CORP NEW	COM	902681105	226	8339 SH	DEFINED	6, 7, 8	8339	
UGI CORP NEW	COM	902681105	20	743 SH	DEFINED	5	743	
UGLY DUCKLING HLDGS INC	EQUITY	903512101	381	137,644 SH	DEFINED	1		137,644
UICI	COM	902737105	164	12035 SH	DEFINED	6, 7, 8	12035	
UICI	COM	902737105	14	1038 SH	DEFINED	5	1038	
UIH AUSTRALIA PAC INC	EQUITY	902745116	2086	64837 SH	DEFINED	2		64837
UIL HLDG CORP	COM	902748102	186	3898 SH	DEFINED	6, 7, 8	3898	
UIL HLDG CORP	COM	902748102	17	349 SH	DEFINED	5	349	
UIL HOLDINGS CORP	EQUITY	902748102	29	600 SH	DEFINED	1		600
ULTICOM INC	COM	903844108	58	7240 SH	DEFINED	6, 7, 8	7240	
ULTICOM INC	COM	903844108	2	259 SH	DEFINED	5	259	
ULTIMATE ELECTRS INC	COM	903849107	96	5556 SH	DEFINED	6, 7, 8	5556	
ULTIMATE ELECTRS INC	COM	903849107	4	241 SH	DEFINED	5	241	
ULTRAMAR DIAMOND SHAMROCK CORP	COM	904000106	4971	103700 SH	DEFINED	6, 7, 8	103700	
ULTRATECH STEPPER INC	COM	904034105	74	6192 SH	DEFINED	6, 7, 8	6192	
ULTRATECH STEPPER INC	COM	904034105	7	558 SH	DEFINED	5	558	
UMB FINL CORP	COM	902788108	213	5138 SH	DEFINED	6, 7, 8	5138	
UMB FINL CORP	COM	902788108	18	440 SH	DEFINED	5	440	
UMPQUA HLDGS CORP	COM	904214103	55	4425 SH	DEFINED	6, 7, 8	4425	
UMPQUA HLDGS CORP	COM	904214103	5	406 SH	DEFINED	5	406	
UNB CORP OHIO	COM	903056109	54	3163 SH	DEFINED	6, 7, 8	3163	
UNB CORP OHIO	COM	903056109	5	294 SH	DEFINED	5	294	
UNIBANCO - SPONSORED GDR	EQUITY	90458E107	174	12,000 SH	DEFINED	1		12,000
UNIFI INC	COM	904677101	646	78744 SH	DEFINED	6, 7, 8	78744	
UNIFI INC	COM	904677101	12	1419 SH	DEFINED	5	1419	
UNIFIRST CORP MASS	COM	904708104	43	2518 SH	DEFINED	6, 7, 8	2518	
UNIFIRST CORP MASS	COM	904708104	4	225 SH	DEFINED	5	225	
UNILAB CORP NEW	COM NEW	904763208	91	3268 SH	DEFINED	6, 7, 8	3268	

UNILEVER N V	EQUITY	904784709	513	9,489	SH	DEFINED	1		9,489
UNILEVER N V	N Y SHS NEW	904784709	13850	256380	SH	DEFINED	6, 7, 8	256380	
UNILEVER N V	N Y SHS NEW	904784709	499	9242	SH	DEFINED	6, 7, 8	9242	
UNILEVER N V	N Y SHS NEW	904784709	92	1700	SH	DEFINED	5	1700	
Union Electric	CORPBOND	906548BT8	4726	5,000,000	PRN	DEFINED	4		5,000,000
UNION PAC CORP	COM	907818108	6862	146310	SH	DEFINED	6, 7, 8	146310	
UNION PAC CORP	COM	907818108	70	1490	SH	DEFINED	5	1490	
UNION PACIFIC CORP.	EQUITY	907818108	192	4,100	SH	DEFINED	1		4,100
UNION PLANTERS CORP	EQUITY	908068109	99	2,300	SH	DEFINED	1		2,300
Union Planters Corp	EQUITY	908068109	1287	30,000	SH	DEFINED	4		30,000
UNION PLANTERS CORP	COM	908068109	4529	105560	SH	DEFINED	6, 7, 8	105560	
UNION PLANTERS CORP	COM	908068109	45	1050	SH	DEFINED	5	1050	
UNIONBANCAL CORP	COM	908906100	772	22800	SH	DEFINED	6, 7, 8	22800	
UNIROYAL TECHNOLOGY CORP	COM	909163107	13	4075	SH	DEFINED	6, 7, 8	4075	
UNIROYAL TECHNOLOGY CORP	COM	909163107	1	379	SH	DEFINED	5	379	
UNISOURCE ENERGY CORP	COM	909205106	312	22294	SH	DEFINED	6, 7, 8	22294	
UNISOURCE ENERGY CORP	COM	909205106	12	877	SH	DEFINED	5	877	
UNISYS CORP	COM	909214108	1160	133910	SH	DEFINED	6, 7, 8	133910	
UNISYS CORP	COM	909214108	8	940	SH	DEFINED	5	940	
UNISYS CORP.	EQUITY	909214108	46	5,260	SH	DEFINED	1		5,260
UNIT CORP	COM	909218109	91	10198	SH	DEFINED	6, 7, 8	10198	
UNIT CORP	COM	909218109	9	1012	SH	DEFINED	5	1012	
UNITED AUTO GROUP INC	COM	909440109	28	1686	SH	DEFINED	6, 7, 8	1686	
UNITED AUTO GROUP INC	COM	909440109	3	151	SH	DEFINED	5	151	
UNITED BANKSHARES INC WEST VA	COM	909907107	337	12487	SH	DEFINED	6, 7, 8	12487	
UNITED BANKSHARES INC WEST VA	COM	909907107	30	1119	SH	DEFINED	5	1119	
UNITED BK SWITZERLAND	EQUITY	909992000	821	15800	SH	DEFINED	2		15800
UNITED CMNTY FINL CORP OHIO	COM	909839102	73	10362	SH	DEFINED	6, 7, 8	10362	
UNITED CMNTY FINL CORP OHIO	COM	909839102	7	928	SH	DEFINED	5	928	
UNITED DOMINION REALTY TR INC	COM	910197102	455	31839	SH	DEFINED	6, 7, 8	31839	
UNITED DOMINION REALTY TR INC	COM	910197102	39	2741	SH	DEFINED	5	2741	
UNITED DOMINION REALTY TRUST	EQUITY	910197102	4644	325,200	SH	DEFINED	1		325,200
UNITED DOMINION RLTYTR COM	EQUITY	910197102	14047	983700	SH	Sole	3	882700	101000
UNITED FIRE & CAS CO	COM	910331107	51	1987	SH	DEFINED	6, 7, 8	1987	
UNITED FIRE & CAS CO	COM	910331107	5	178	SH	DEFINED	5	178	
UNITED HEALTHGROUP INC.	EQUITY	91324P102	352	5,300	SH	DEFINED	1		5,300
UNITED INDL CORP	COM	910671106	58	3926	SH	DEFINED	6, 7, 8	3926	
UNITED INDL CORP	COM	910671106	5	353	SH	DEFINED	5	353	
UNITED NAT FOODS INC	COM	911163103	47	2593	SH	DEFINED	6, 7, 8	2593	
UNITED NAT FOODS INC	COM	911163103	5	255	SH	DEFINED	5	255	
UNITED NATL BANCORP N J	COM	910909100	118	4638	SH	DEFINED	6, 7, 8	4638	
UNITED NATL BANCORP N J	COM	910909100	11	424	SH	DEFINED	5	424	
UNITED PARCEL SERVICE CL B	EQUITY	911312106	505	9,710	SH	DEFINED	1		9,710

UNITED PARCEL SERVICE INC	CL B	911312106	260	5000	SH	DEFINED	6, 7, 8	5000	
UNITED PARCEL SERVICE INC	CL B	911312106	35	670	SH	DEFINED	5	670	
UNITED PARCEL SVC INC	EQUITY	911312106	2019	38600	SH	DEFINED	2		38600
UNITED RENTALS INC	COM	911363109	1424	82100	SH	DEFINED	6, 7, 8	82100	
UNITED STATIONERS INC	COM	913004107	591	19779	SH	DEFINED	6, 7, 8	19779	
UNITED STATIONERS INC	COM	913004107	26	864	SH	DEFINED	5	864	
UNITED SURGICAL PRTRNS COM	EQUITY	913016309	13876	676900	SH	Sole	3	676900	
UNITED TECHNOLOGIES CORP	EQUITY	913017109	9663	207,800	SH	DEFINED	1		207,800
UNITED TECHNOLOGIES CORP	COM	913017109	10740	230960	SH	DEFINED	6, 7, 8	230960	
UNITED TECHNOLOGIES CORP	COM	913017109	65	1400	SH	DEFINED	5	1400	
UNITED TECHNOLOGIES CORP	EQUITY	913017109	1420	48525	SH	DEFINED	2		48525
UNITED THERAPEUTICS CORP DEL	COM	91307C102	54	4269	SH	DEFINED	6, 7, 8	4269	
UNITED THERAPEUTICS CORP DEL	COM	91307C102	5	424	SH	DEFINED	5	424	
UNITEDGLOBALCOM	CL A	913247508	50	21420	SH	DEFINED	6, 7, 8	21420	
UNITEDGLOBALCOM	CL A	913247508	5	2106	SH	DEFINED	5	2106	
UNITEDHEALTH GROUP INC	COM	91324P102	8986	135130	SH	DEFINED	6, 7, 8	135130	
UNITEDHEALTH GROUP INC	COM	91324P102	63	950	SH	DEFINED	5	950	
UNITEDHEALTH GROUP INC	EQUITY	91324P102	1555	48590	SH	DEFINED	2		48590
UNITRIN INC	COM	913275103	3023	79100	SH	DEFINED	6, 7, 8	79100	
UNIVERSAL AMERN FINL CORP	COM	913377107	69	12406	SH	DEFINED	6, 7, 8	12406	
UNIVERSAL AMERN FINL CORP	COM	913377107	6	1127	SH	DEFINED	5	1127	
UNIVERSAL COMPRESSION COM	EQUITY	913431102	6743	299700	SH	Sole	3	299700	
UNIVERSAL COMPRESSION HLDGS	COM	913431102	65	2877	SH	DEFINED	6, 7, 8	2877	
UNIVERSAL COMPRESSION HLDGS	COM	913431102	6	285	SH	DEFINED	5	285	
UNIVERSAL CORP VA	COM	913456109	1348	40394	SH	DEFINED	6, 7, 8	40394	
UNIVERSAL CORP VA	COM	913456109	25	738	SH	DEFINED	5	738	
UNIVERSAL DISPLAY CORP	COM	91347P105	30	4193	SH	DEFINED	6, 7, 8	4193	
UNIVERSAL DISPLAY CORP	COM	91347P105	3	416	SH	DEFINED	5	416	
UNIVERSAL ELECTRS INC	COM	913483103	59	3933	SH	DEFINED	6, 7, 8	3933	
UNIVERSAL ELECTRS INC	COM	913483103	6	390	SH	DEFINED	5	390	
UNIVERSAL FST PRODS INC	COM	913543104	70	3703	SH	DEFINED	6, 7, 8	3703	
UNIVERSAL FST PRODS INC	COM	913543104	6	332	SH	DEFINED	5	332	
UNIVERSAL HEALTH RLTY INCM TR	SH BEN INT	91359E105	90	3648	SH	DEFINED	6, 7, 8	3648	
UNIVERSAL HEALTH RLTY INCM TR	SH BEN INT	91359E105	8	326	SH	DEFINED	5	326	
UNIVERSAL HLTH SVCS CL B	EQUITY	913903100	54656	1120000	SH	Sole	3	1095600	24400
UNIVISION COMMUNICATIONS CL A	EQUITY	914906102	78	3,400	SH	DEFINED	1		3,400
UNIVISION COMMUNICATIONS INC	CL A	914906102	2242	97675	SH	DEFINED	6, 7, 8	97675	
UNIVISION COMMUNICATIONS INC	CL A	914906102	14	620	SH	DEFINED	5	620	
UNOCAL CORP	EQUITY	915289102	130	4,000	SH	DEFINED	1		4,000
UNOCAL CORP	COM	915289102	3531	108660	SH	DEFINED	6, 7, 8	108660	
UNOCAL CORP	COM	915289102	24	730	SH	DEFINED	5	730	
UNOVA INC	COM	91529B106	62	13867	SH	DEFINED	6, 7, 8	13867	
UNOVA INC	COM	91529B106	6	1242	SH	DEFINED	5	1242	

UNUMPROVIDENT	EQUITY	91529Y106	101	4,014	SH	DEFINED	1		4,014
UNUMPROVIDENT CORP	COM	91529Y106	2577	102040	SH	DEFINED	6, 7, 8	102040	
UNUMPROVIDENT CORP	COM	91529Y106	18	720	SH	DEFINED	5	720	
UNUMPROVIDENT CORP	EQUITY	91529Y106	3885	147700	SH	DEFINED	2		147700
URBAN OUTFITTERS INC	COM	917047102	23	2022	SH	DEFINED	6, 7, 8	2022	
URBAN OUTFITTERS INC	COM	917047102	2	188	SH	DEFINED	5	188	
UROCOR INC	COM	91727P105	46	2602	SH	DEFINED	6, 7, 8	2602	
UROCOR INC	COM	91727P105	5	258	SH	DEFINED	5	258	
UROLOGIX INC	COM	917273104	42	3055	SH	DEFINED	6, 7, 8	3055	
UROLOGIX INC	COM	917273104	4	303	SH	DEFINED	5	303	
URS CORP NEW	COM	903236107	91	3946	SH	DEFINED	6, 7, 8	3946	
URS CORP NEW	COM	903236107	8	352	SH	DEFINED	5	352	
US AIRWAYS GROUP INC	COM	911905107	132	28380	SH	DEFINED	6, 7, 8	28380	
US AIRWAYS GROUP INC	COM	911905107	1	200	SH	DEFINED	5	200	
US AIRWAYS GROUP, INC.	EQUITY	911905107	5	1,100	SH	DEFINED	1		1,100
US BANCORP	EQUITY	902973304	34265	1,544,866	SH	DEFINED	1		1,544,866
US BANCORP DEL	COM NEW	902973304	18541	835944	SH	DEFINED	6, 7, 8	835944	
US BANCORP DEL	COM NEW	902973304	126	5679	SH	DEFINED	5	5679	
US ONCOLOGY INC	COM	90338W103	221	29678	SH	DEFINED	6, 7, 8	29678	
US ONCOLOGY INC	COM	90338W103	19	2578	SH	DEFINED	5	2578	
US UNWIRED INC	CL A	90338R104	91	9000	SH	DEFINED	6, 7, 8	9000	
US UNWIRED INC	CL A	90338R104	9	853	SH	DEFINED	5	853	
USA ED INC	COM	90390U102	5708	68850	SH	DEFINED	6, 7, 8	68850	
USA ED INC	COM	90390U102	41	490	SH	DEFINED	5	490	
USA ED INC	EQUITY	90390U102	7310	94100	SH	DEFINED	2		94100
USA EDUCATION INC	EQUITY	90390U102	10900	131,470	SH	DEFINED	1		131,470
USA NETWORKS INC	COM	902984103	1126	62640	SH	DEFINED	6, 7, 8	62640	
USA NETWORKS INC	EQUITY	902984103	5021	5001100	SH	DEFINED	2		5001100
USEC INC	EQUITY	90333E108	1404	218,400	SH	DEFINED	1		218,400
USEC INC	COM	90333E108	163	25301	SH	DEFINED	6, 7, 8	25301	
USEC INC	COM	90333E108	14	2186	SH	DEFINED	5	2186	
USFREIGHTWAYS CORP	COM	916906100	258	8254	SH	DEFINED	6, 7, 8	8254	
USFREIGHTWAYS CORP	COM	916906100	22	709	SH	DEFINED	5	709	
USINTERNETWORKING INC	COM	917311805	4	14313	SH	DEFINED	6, 7, 8	14313	
USINTERNETWORKING INC	COM	917311805	0	1363	SH	DEFINED	5	1363	
UST INC	EQUITY	902911106	90	2,700	SH	DEFINED	1		2,700
UST INC	COM	902911106	2292	69050	SH	DEFINED	6, 7, 8	69050	
UST INC	COM	902911106	16	490	SH	DEFINED	5	490	
UST INC	EQUITY	902911106	5341	192957	SH	DEFINED	2		192957
USX MARATHON GROUP	COM NEW	902905827	5487	205120	SH	DEFINED	6, 7, 8	205120	
USX MARATHON GROUP	COM NEW	902905827	25	920	SH	DEFINED	5	920	
USX/MARATHON GROUP	EQUITY	902905827	136	5,100	SH	DEFINED	1		5,100
USX-U S STL	COM	90337T101	734	52500	SH	DEFINED	6, 7, 8	52500	

USX-U S STL	COM	90337T101	4	270	SH	DEFINED	5	270	
USX-U.S. STEEL GROUP INC.	EQUITY	90337T101	20	1,400	SH	DEFINED	1		1,400
UTILICORP UTD INC	COM	918005109	5423	193600	SH	DEFINED	6, 7, 8	193600	
V F CORP	COM	918204108	1971	67330	SH	DEFINED	6, 7, 8	67330	
V F CORP	COM	918204108	10	330	SH	DEFINED	5	330	
V F CORP	EQUITY	918204108	3610	124960	SH	DEFINED	2		124960
VA LINUX SYSTEMS INC	COM	91819B105	10	9724	SH	DEFINED	6, 7, 8	9724	
VA LINUX SYSTEMS INC	COM	91819B105	1	870	SH	DEFINED	5	870	
VAIL RESORTS INC	COM	91879Q109	35	2492	SH	DEFINED	6, 7, 8	2492	
VAIL RESORTS INC	COM	91879Q109	3	223	SH	DEFINED	5	223	
VALASSIS COMMUNICATIONS INC	COM	918866104	2476	77600	SH	DEFINED	6, 7, 8	77600	
VALENCE TECHNOLOGY INC	COM	918914102	29	8245	SH	DEFINED	6, 7, 8	8245	
VALENCE TECHNOLOGY INC	COM	918914102	3	818	SH	DEFINED	5	818	
VALENTIS INC	COM	91913E104	25	8416	SH	DEFINED	6, 7, 8	8416	
VALENTIS INC	COM	91913E104	3	835	SH	DEFINED	5	835	
VALERO ENERGY CORP	EQUITY	91913Y100	10977	264000	SH	DEFINED	2		264000
VALERO ENERGY CORP NEW	COM	91913Y100	2517	71700	SH	DEFINED	6, 7, 8	71700	
VALERO ENERGY CORP NEW COM	EQUITY	91913Y100	36272	1033400	SH	Sole	3	979900	53500
VALMONT INDS INC	COM	920253101	59	4230	SH	DEFINED	6, 7, 8	4230	
VALMONT INDS INC	COM	920253101	5	388	SH	DEFINED	5	388	
VALSPAR CORP	COM	920355104	1903	56900	SH	DEFINED	6, 7, 8	56900	
VALUE CITY DEPT STORES INC	COM	920387107	17	4964	SH	DEFINED	6, 7, 8	4964	
VALUE CITY DEPT STORES INC	COM	920387107	2	445	SH	DEFINED	5	445	
VALUE LINE INC	COM	920437100	18	467	SH	DEFINED	6, 7, 8	467	
VALUE LINE INC	COM	920437100	2	42	SH	DEFINED	5	42	
VALUEVISION INTL INC	CL A	92047K107	86	6641	SH	DEFINED	6, 7, 8	6641	
VALUEVISION INTL INC	CL A	92047K107	8	654	SH	DEFINED	5	654	
VANS INC	COM	921930103	191	16648	SH	DEFINED	6, 7, 8	16648	
VANS INC	COM	921930103	5	439	SH	DEFINED	5	439	
VARCO INTL INC DEL	COM	922122106	1353	111998	SH	DEFINED	6, 7, 8	111998	
VARIAN INC	COM	922206107	224	8780	SH	DEFINED	6, 7, 8	8780	
VARIAN INC	COM	922206107	21	841	SH	DEFINED	5	841	
VARIAN SEMICONDUCTOR EQUIP INC	EQUITY	922207105	2707	177500	SH	DEFINED	2		177500
VARIAN SEMICONDUCTOR EQUIPMNT	COM	922207105	279	10776	SH	DEFINED	6, 7, 8	10776	
VARIAN SEMICONDUCTOR EQUIPMNT	COM	922207105	23	881	SH	DEFINED	5	881	
VASOMEDICAL INC	COM	922321104	50	16153	SH	DEFINED	6, 7, 8	16153	
VASOMEDICAL INC	COM	922321104	5	1603	SH	DEFINED	5	1603	
VASTERA INC	COM	92239N109	58	5178	SH	DEFINED	6, 7, 8	5178	
VASTERA INC	COM	92239N109	6	511	SH	DEFINED	5	511	
VAXGEN INC	COM NEW	922390208	29	2316	SH	DEFINED	6, 7, 8	2316	
VAXGEN INC	COM NEW	922390208	3	230	SH	DEFINED	5	230	
VECTOR GROUP LTD	COM	92240M108	195	4551	SH	DEFINED	6, 7, 8	4551	
VECTOR GROUP LTD	COM	92240M108	20	458	SH	DEFINED	5	458	

VECTREN CORP	COM	92240G101	1776	79300	SH	DEFINED	6, 7, 8	79300		
VEECO INSTRS INC DEL	COM	922417100	248	9348	SH	DEFINED	6, 7, 8	9348		
VEECO INSTRS INC DEL	COM	922417100	18	677	SH	DEFINED	5	677		
VENATOR GROUP INC	COM	922944103	270	17700	SH	DEFINED	6, 7, 8	17700		
VENATOR GROUP INC	EQUITY	922944103	1893	110200	SH	DEFINED	2		110200	
VENATOR GROUP INC COM	EQUITY	922944103	53166	3486300	SH	Sole	3	3261700		224600
VENTANA MED SYS INC	COM	92276H106	70	3416	SH	DEFINED	6, 7, 8	3416		
VENTANA MED SYS INC	COM	92276H106	7	339	SH	DEFINED	5	339		
VENTANA MEDICAL SYSTEMS	EQUITY	92276H106	136	6,630	SH	DEFINED	1		6,630	
VENTAS INC	COM	92276F100	186	17134	SH	DEFINED	6, 7, 8	17134		
VENTAS INC	COM	92276F100	18	1640	SH	DEFINED	5	1640		
VENTIV HEALTH INC	COM	922793104	18	4514	SH	DEFINED	6, 7, 8	4514		
VENTIV HEALTH INC	COM	922793104	2	445	SH	DEFINED	5	445		
VERISIGN INC	COM	92343E102	417	9950	SH	DEFINED	6, 7, 8	9950		
VERITAS DGC INC	COM	92343P107	93	8301	SH	DEFINED	6, 7, 8	8301		
VERITAS DGC INC	COM	92343P107	9	824	SH	DEFINED	5	824		
VERITAS DGC INC COM	EQUITY	92343P107	15573	1396700	SH	Sole	3	1371600		25100
VERITAS SOFTWARE CO	COM	923436109	3867	209686	SH	DEFINED	6, 7, 8	209686		
VERITAS SOFTWARE CO	COM	923436109	30	1633	SH	DEFINED	5	1633		
VERITAS SOFTWARE CORP	EQUITY	923436109	140	7,610	SH	DEFINED	1		7,610	
VERITAS SOFTWARE CORP	EQUITY	923436109	5925	186250	SH	DEFINED	2		186250	
VERITY INC	COM	92343C106	81	8043	SH	DEFINED	6, 7, 8	8043		
VERITY INC	COM	92343C106	8	798	SH	DEFINED	5	798		
VERIZON COMMUNICATIONS	EQUITY	92343V104	26731	494,008	SH	DEFINED	1		494,008	
VERIZON COMMUNICATIONS	COM	92343V104	79680	1472559	SH	DEFINED	6, 7, 8	1472559		
VERIZON COMMUNICATIONS	COM	92343V104	583	10780	SH	DEFINED	5	10780		
VERIZON COMMUNICATIONS	EQUITY	92343V104	1995	99464	SH	DEFINED	2		99464	
VERSOR INC	COM	925314106	53	3948	SH	DEFINED	6, 7, 8	3948		
VERSOR INC	COM	925314106	5	390	SH	DEFINED	5	390		
VERTEX PHARMACEUTICALS INC	COM	92532F100	1569	87000	SH	DEFINED	6, 7, 8	87000		
VERTICALNET INC	COM	92532L107	7	20194	SH	DEFINED	6, 7, 8	20194		
VERTICALNET INC	COM	92532L107	1	1913	SH	DEFINED	5	1913		
VESTA INS GROUP INC	COM	925391104	132	10040	SH	DEFINED	6, 7, 8	10040		
VESTA INS GROUP INC	COM	925391104	12	899	SH	DEFINED	5	899		
VF CORP	EQUITY	918204108	56	1,900	SH	DEFINED	1		1,900	
VI TECHNOLOGIES INC	COM	917920100	9	1468	SH	DEFINED	6, 7, 8	1468		
VI TECHNOLOGIES INC	COM	917920100	1	146	SH	DEFINED	5	146		
VIACOM INC	CL B	925524308	28948	839077	SH	DEFINED	6, 7, 8	839077		
VIACOM INC	CL B	925524308	217	6296	SH	DEFINED	5	6296		
VIACOM INC	EQUITY	925524308	8112	233733	SH	DEFINED	2		233733	
VIACOM INC B	EQUITY	925526105	2	192	SH	DEFINED	2		192	
VIACOM INC CL A	EQUITY	925524100	1293	37000	SH	Sole	3	37000		
VIACOM INC CLASS-B COMMON	EQUITY	925524308	1020	29,551	SH	DEFINED	1		29,551	

VIAD CORP	COM	92552R109	3738	194900	SH	DEFINED	6, 7, 8	194900	
VIASAT INC	COM	92552V100	68	3821	SH	DEFINED	6, 7, 8	3821	
VIASAT INC	COM	92552V100	7	379	SH	DEFINED	5	379	
VIASYSTEMS GROUP INC	COM	92553H100	10	15448	SH	DEFINED	6, 7, 8	15448	
VIASYSTEMS GROUP INC	COM	92553H100	1	1533	SH	DEFINED	5	1533	
VICAL INC	COM	925602104	58	5677	SH	DEFINED	6, 7, 8	5677	
VICAL INC	COM	925602104	6	563	SH	DEFINED	5	563	
VICOR CORP	COM	925815102	91	6418	SH	DEFINED	6, 7, 8	6418	
VICOR CORP	COM	925815102	9	637	SH	DEFINED	5	637	
VIDAMED INC	COM	926530106	38	9956	SH	DEFINED	6, 7, 8	9956	
VIDAMED INC	COM	926530106	4	988	SH	DEFINED	5	988	
VIDESH SANCHAR NIGAM-SP ADR	EQUITY	92659G600	294	31,000	SH	DEFINED	1		31,000
VIEWPOINT CORP	COM	92672P108	37	10813	SH	DEFINED	6, 7, 8	10813	
VIEWPOINT CORP	COM	92672P108	4	1073	SH	DEFINED	5	1073	
VINTAGE PETE INC	COM	927460105	233	14673	SH	DEFINED	6, 7, 8	14673	
VINTAGE PETE INC	COM	927460105	21	1321	SH	DEFINED	5	1321	
VION PHARMACEUTICALS INC	COM	927624106	35	7425	SH	DEFINED	6, 7, 8	7425	
VION PHARMACEUTICALS INC	COM	927624106	3	737	SH	DEFINED	5	737	
VIRAGE LOGIC CORP	COM	92763R104	27	2434	SH	DEFINED	6, 7, 8	2434	
VIRAGE LOGIC CORP	COM	92763R104	3	242	SH	DEFINED	5	242	
VIRATA CORP	COM	927646109	140	14057	SH	DEFINED	6, 7, 8	14057	
VIRATA CORP	COM	927646109	14	1395	SH	DEFINED	5	1395	
VIROPHARMA INC	COM	928241108	126	5004	SH	DEFINED	6, 7, 8	5004	
VIROPHARMA INC	COM	928241108	12	477	SH	DEFINED	5	477	
VISHAY INTERTECHNOLOGY INC	COM	928298108	3937	213945	SH	DEFINED	6, 7, 8	213945	
VISHAY INTERTECHNOLOGY INC	COM	928298108	9	465	SH	DEFINED	5	465	
VISTEON CORP	EQUITY	92839U107	28	2,193	SH	DEFINED	1		2,193
VISTEON CORP	EQUITY	92839U107	775	100000	SH	DEFINED	2		100000
VISTEON CORP	COM	92839U107	1392	109197	SH	DEFINED	6, 7, 8	109197	
VISTEON CORP	COM	92839U107	5	394	SH	DEFINED	5	394	
VISTEON CORP	EQUITY	92839U107	2171	82500	SH	DEFINED	2		82500
VISUAL NETWORKS INC	COM	928444108	19	8443	SH	DEFINED	6, 7, 8	8443	
VISUAL NETWORKS INC	COM	928444108	2	838	SH	DEFINED	5	838	
VISX INC DEL	COM	92844S105	1067	80660	SH	DEFINED	6, 7, 8	80660	
VISX INC DEL	COM	92844S105	18	1355	SH	DEFINED	5	1355	
VITAL SIGNS INC	COM	928469105	45	1472	SH	DEFINED	6, 7, 8	1472	
VITAL SIGNS INC	COM	928469105	4	146	SH	DEFINED	5	146	
VITESSE SEMICONDUCTOR CORP	EQUITY	928497106	23	3,000	SH	DEFINED	1		3,000
VITESSE SEMICONDUCTOR CORP	COM	928497106	630	81280	SH	DEFINED	6, 7, 8	81280	
VITESSE SEMICONDUCTOR CORP	COM	928497106	4	550	SH	DEFINED	5	550	
VITESSE SEMICONDUCTOR CORP	EQUITY	928497106	4177	108700	SH	DEFINED	2		108700
VITRIA TECHNOLOGY	COM	92849Q104	41	19982	SH	DEFINED	6, 7, 8	19982	
VITRIA TECHNOLOGY	COM	92849Q104	4	1983	SH	DEFINED	5	1983	

VODAFONE GROUP PLC NEW	SPONSORED ADR	92857W100	900	41000	SH	DEFINED	6, 7, 8	41000		
VODAFONE GROUP PLC-SP ADR	EQUITY	92857W100	7256	330,425	SH	DEFINED	1		330,425	
VOLT INFORMATION SCIENCES INC	COM	928703107	30	2539	SH	DEFINED	6, 7, 8	2539		
VOLT INFORMATION SCIENCES INC	COM	928703107	3	227	SH	DEFINED	5	227		
VORNADO RLTY TR	SH BEN INT	929042109	1127	28400	SH	DEFINED	6, 7, 8	28400		
VORNADO RLTY TR SH BEN INT	EQUITY	929042109	34825	877200	SH	Sole	3	766200		111000
VULCAN MATERIALS INC	EQUITY	929160109	73	1,700	SH	DEFINED	1		1,700	
VULCAN MATLS CO	COM	929160109	2234	51720	SH	DEFINED	6, 7, 8	51720		
VULCAN MATLS CO	COM	929160109	13	300	SH	DEFINED	5	300		
VYSIS INC	COM	928961101	20	995	SH	DEFINED	6, 7, 8	995		
VYSIS INC	COM	928961101	2	99	SH	DEFINED	5	99		
W HLDG CO INC	COM	929251106	120	8557	SH	DEFINED	6, 7, 8	8557		
W HLDG CO INC	COM	929251106	11	766	SH	DEFINED	5	766		
W. R. Berkley Cap Trust	CORPBOND	084498AB0	3250	3,940,000	PRN	DEFINED	4		3,940,000	
WABASH NATL CORP	COM	929566107	50	7231	SH	DEFINED	6, 7, 8	7231		
WABASH NATL CORP	COM	929566107	4	648	SH	DEFINED	5	648		
WABTEC CORP	COM	929740108	95	8719	SH	DEFINED	6, 7, 8	8719		
WABTEC CORP	COM	929740108	7	667	SH	DEFINED	5	667		
WACHOVIA CORP	EQUITY	929903102	722	23,300	SH	DEFINED	1		23,300	
WACHOVIA CORP 2ND NEW	COM	929903102	19917	642490	SH	DEFINED	6, 7, 8	642490		
WACHOVIA CORP 2ND NEW	COM	929903102	130	4180	SH	DEFINED	5	4180		
WACKENHUT CORP	COM SER A	929794105	62	2652	SH	DEFINED	6, 7, 8	2652		
WACKENHUT CORP	COM SER A	929794105	6	242	SH	DEFINED	5	242		
WACKENHUT CORRECTIONS CORP	COM	929798106	31	2383	SH	DEFINED	6, 7, 8	2383		
WACKENHUT CORRECTIONS CORP	COM	929798106	3	233	SH	DEFINED	5	233		
WADDELL & REED FINL INC	CL A	930059100	2426	93300	SH	DEFINED	6, 7, 8	93300		
WADDELL & REED FINL INC	CL A	930059100	4	170	SH	DEFINED	5	170		
WAL MART STORES INC	COM	931142103	110018	2222580	SH	DEFINED	6, 7, 8	2222580		
WAL MART STORES INC	COM	931142103	840	16960	SH	DEFINED	5	16960		
WAL MART STORES INC	EQUITY	931142103	40187	862360	SH	DEFINED	2		862360	
WALGREEN CO	EQUITY	931422109	582	16,900	SH	DEFINED	1		16,900	
Walgreen Co	EQUITY	931422109	3099	90,000	SH	DEFINED	4		90,000	
WALGREEN CO	COM	931422109	17542	509500	SH	DEFINED	6, 7, 8	509500		
WALGREEN CO	COM	931422109	139	4030	SH	DEFINED	5	4030		
WALLACE COMPUTER SERVICES INC	COM	932270101	954	59975	SH	DEFINED	6, 7, 8	59975		
WALLACE COMPUTER SERVICES INC	COM	932270101	16	1032	SH	DEFINED	5	1032		
WAL-MART STORES	EQUITY	931142103	17130	346,070	SH	DEFINED	1		346,070	
WALTER IND	EQUITY	93317Q105	7	807	SH	DEFINED	1		807	
WALTER INDS INC	COM	93317Q105	80	8936	SH	DEFINED	6, 7, 8	8936		
WALTER INDS INC	COM	93317Q105	8	875	SH	DEFINED	5	875		
WASHINGTON FED INC COM	EQUITY	938824109	19028	759620	SH	Sole	3	759620		
WASHINGTON MUT INC	COM	939322103	21088	548019	SH	DEFINED	6, 7, 8	548019		
WASHINGTON MUT INC	COM	939322103	197	5115	SH	DEFINED	5	5115		

Washington Mutual	CORPBOND	939318AA9	1542	1,500,000	PRN	DEFINED	4		1,500,000
WASHINGTON MUTUAL INC.	EQUITY	939322103	9701	252,106	SH	DEFINED	1		252,106
WASHINGTON POST CO	CL B	939640108	5770	11100	SH	DEFINED	6, 7, 8	11100	
WASHINGTON REAL ESTATE INVT TR	SH BEN INT	939653101	242	10215	SH	DEFINED	6, 7, 8	10215	
WASHINGTON REAL ESTATE INVT TR	SH BEN INT	939653101	25	1044	SH	DEFINED	5	1044	
WASHINGTON TR BANCORP	COM	940610108	63	3411	SH	DEFINED	6, 7, 8	3411	
WASHINGTON TR BANCORP	COM	940610108	6	339	SH	DEFINED	5	339	
WASTE CONNECTIONS INC	COM	941053100	286	10601	SH	DEFINED	6, 7, 8	10601	
WASTE CONNECTIONS INC	COM	941053100	20	742	SH	DEFINED	5	742	
WASTE CONNECTIONS INC	EQUITY	941053100	9813	358455	SH	DEFINED	2		358455
WASTE MANAGEMENT INC	EQUITY	94106L109	278	10,400	SH	DEFINED	1		10,400
WASTE MANAGEMENT INC	EQUITY	941106L109	546	5000	SH	DEFINED	2		5000
WASTE MGMT INC DEL	COM	94106L109	8173	305630	SH	DEFINED	6, 7, 8	305630	
WASTE MGMT INC DEL	COM	94106L109	50	1860	SH	DEFINED	5	1860	
WASTE MGMT INC DEL	EQUITY	94106L109	36839	1413341	SH	DEFINED	2		1413341
WATCHGUARD TECHNOLOGIES INC	COM	941105108	69	8979	SH	DEFINED	6, 7, 8	8979	
WATCHGUARD TECHNOLOGIES INC	COM	941105108	5	599	SH	DEFINED	5	599	
Waters Corp	EQUITY	941848103	1252	35,000	SH	DEFINED	4		35,000
WATERS CORP	COM	941848103	5466	152800	SH	DEFINED	6, 7, 8	152800	
WATSCO INC	COM	942622200	70	5315	SH	DEFINED	6, 7, 8	5315	
WATSCO INC	COM	942622200	6	476	SH	DEFINED	5	476	
WATSON PHARMACEUTICALS	EQUITY	942683103	98	1,800	SH	DEFINED	1		1,800
WATSON PHARMACEUTICALS INC	COM	942683103	2449	44770	SH	DEFINED	6, 7, 8	44770	
WATSON PHARMACEUTICALS INC	COM	942683103	18	320	SH	DEFINED	5	320	
WATSON WYATT & CO HLDGS	CL A	942712100	44	2749	SH	DEFINED	6, 7, 8	2749	
WATSON WYATT & CO HLDGS	CL A	942712100	4	260	SH	DEFINED	5	260	
WATTS INDS INC	CL A	942749102	63	4817	SH	DEFINED	6, 7, 8	4817	
WATTS INDS INC	CL A	942749102	6	431	SH	DEFINED	5	431	
WAUSAU-MOSINEE PAPER CORP	COM	943315101	876	74843	SH	DEFINED	6, 7, 8	74843	
WAUSAU-MOSINEE PAPER CORP	COM	943315101	15	1302	SH	DEFINED	5	1302	
WAVE SYSTEMS CORP	CL A	943526103	24	14189	SH	DEFINED	6, 7, 8	14189	
WAVE SYSTEMS CORP	CL A	943526103	2	1408	SH	DEFINED	5	1408	
WAYPOINT FINL CORP	COM	946756103	145	10973	SH	DEFINED	6, 7, 8	10973	
WAYPOINT FINL CORP	COM	946756103	13	983	SH	DEFINED	5	983	
WD-40 CO	COM	929236107	133	6479	SH	DEFINED	6, 7, 8	6479	
WD-40 CO	COM	929236107	9	435	SH	DEFINED	5	435	
WEATHERFORD INTL INC	COM	947074100	3398	133200	SH	DEFINED	6, 7, 8	133200	
WEATHERFORD INTL INC NEW	EQUITY	947074100	1873	62500	SH	DEFINED	2		62500
WEBEX INC	COM	94767L109	105	4963	SH	DEFINED	6, 7, 8	4963	
WEBEX INC	COM	94767L109	10	477	SH	DEFINED	5	477	
WEBMETHODS INC	COM	94768C108	46	6619	SH	DEFINED	6, 7, 8	6619	
WEBMETHODS INC	COM	94768C108	5	657	SH	DEFINED	5	657	
WEBSense INC	EQUITY	947684106	14083	1292000	SH	Sole	3	1270700	21300

WEBSense INC	COM	947684106	52	4757 SH	DEFINED	6, 7, 8	4757	
WEBSense INC	COM	947684106	5	459 SH	DEFINED	5	459	
WEBSTER FINL CORP CONN	COM	947890109	1902	57700 SH	DEFINED	6, 7, 8	57700	
WEINGARTEN RLTY INVS	SH BEN INT	948741103	430	8846 SH	DEFINED	6, 7, 8	8846	
WEINGARTEN RLTY INVS	SH BEN INT	948741103	37	762 SH	DEFINED	5	762	
WELLMAN INC	COM	949702104	415	35922 SH	DEFINED	6, 7, 8	35922	
WELLMAN INC	COM	949702104	9	754 SH	DEFINED	5	754	
WELLPOINT HEALTH NETWORK NEW	COM	94973H108	3999	36640 SH	DEFINED	6, 7, 8	36640	
WELLPOINT HEALTH NETWORK NEW	COM	94973H108	21	190 SH	DEFINED	5	190	
WELLPOINT HEALTH NETWORKS	EQUITY	94973H108	225	2,060 SH	DEFINED	1		2,060
WELLPOINT HEALTH NETWORKS INC	EQUITY	94973H108	2096	105700 SH	DEFINED	2		105700
WELLS FARGO & CO NEW	COM	949746101	35355	795380 SH	DEFINED	6, 7, 8	795380	
WELLS FARGO & CO NEW	COM	949746101	272	6130 SH	DEFINED	5	6130	
WELLS FARGO & COMPANY	EQUITY	949746101	1960	44,099 SH	DEFINED	1		44,099
WELLS FARGO + CO NEW	EQUITY	949746101	1115	66700 SH	DEFINED	2		66700
WENDY'S	EQUITY	950590109	51	1,900 SH	DEFINED	1		1,900
WENDYS INTL INC	COM	950590109	1281	48050 SH	DEFINED	6, 7, 8	48050	
WENDYS INTL INC	COM	950590109	9	340 SH	DEFINED	5	340	
WERNER ENTERPRISES INC	COM	950755108	147	8791 SH	DEFINED	6, 7, 8	8791	
WERNER ENTERPRISES INC	COM	950755108	13	787 SH	DEFINED	5	787	
WERNER ENTERPRISES INC	EQUITY	950755108	3691	195700 SH	DEFINED	2		195700
WESBANCO INC	COM	950810101	123	5713 SH	DEFINED	6, 7, 8	5713	
WESBANCO INC	COM	950810101	11	512 SH	DEFINED	5	512	
WESCO INTL INC	COM	95082P105	29	5584 SH	DEFINED	6, 7, 8	5584	
WESCO INTL INC	COM	95082P105	3	554 SH	DEFINED	5	554	
WEST COAST BANCORP ORE NEW	COM	952145100	69	5121 SH	DEFINED	6, 7, 8	5121	
WEST COAST BANCORP ORE NEW	COM	952145100	6	459 SH	DEFINED	5	459	
WEST PHARMACEUTICAL SVSC INC	COM	955306105	77	3145 SH	DEFINED	6, 7, 8	3145	
WEST PHARMACEUTICAL SVSC INC	COM	955306105	7	282 SH	DEFINED	5	282	
WESTAMERICA BANCORPORATION	COM	957090103	3019	83734 SH	DEFINED	6, 7, 8	83734	
WESTAMERICA BANCORPORATION	COM	957090103	45	1252 SH	DEFINED	5	1252	
WESTCORP INC	COM	957907108	52	3025 SH	DEFINED	6, 7, 8	3025	
WESTCORP INC	COM	957907108	5	271 SH	DEFINED	5	271	
WESTERN DIGITAL CORP	COM	958102105	114	52456 SH	DEFINED	6, 7, 8	52456	
WESTERN DIGITAL CORP	COM	958102105	11	4988 SH	DEFINED	5	4988	
WESTERN GAS RES INC	COM	958259103	1141	43835 SH	DEFINED	6, 7, 8	43835	
WESTERN GAS RES INC	COM	958259103	14	546 SH	DEFINED	5	546	
WESTERN MULTIPLEX CORP	CL A	95874P107	55	14663 SH	DEFINED	6, 7, 8	14663	
WESTERN MULTIPLEX CORP	CL A	95874P107	5	1400 SH	DEFINED	5	1400	
WESTERN RES INC	COM	959425109	1367	82600 SH	DEFINED	6, 7, 8	82600	
WESTERN RESOURCES INC	EQUITY	959425109	2396	144,800 SH	DEFINED	1		144,800
WESTFIELD AMER INC	COM	959910100	57	3529 SH	DEFINED	6, 7, 8	3529	
WESTFIELD AMER INC	COM	959910100	5	324 SH	DEFINED	5	324	

WESTPAC BKG CORP	SPONSORED ADR	961214301	303	9300 SH	DEFINED	6, 7, 8	9300	
WESTPOINT STEVENS INC	COM	961238102	13	7320 SH	DEFINED	6, 7, 8	7320	
WESTPOINT STEVENS INC	COM	961238102	1	656 SH	DEFINED	5	656	
WESTPORT RES CORP NEW	COM	961418100	275	18714 SH	DEFINED	6, 7, 8	18714	
WESTPORT RES CORP NEW	COM	961418100	12	815 SH	DEFINED	5	815	
WESTVACO CORP	COM	961548104	1242	48320 SH	DEFINED	6, 7, 8	48320	
WESTVACO CORP	COM	961548104	8	300 SH	DEFINED	5	300	
WESTVACO CORP.	EQUITY	961548104	41	1,600 SH	DEFINED	1		1,600
WESTWOOD ONE INC	COM	961815107	3393	152500 SH	DEFINED	6, 7, 8	152500	
WESTWOOD ONE INC	EQUITY	961815107	5832	201300 SH	DEFINED	2		201300
WET SEAL INC	CL A	961840105	80	4332 SH	DEFINED	6, 7, 8	4332	
WET SEAL INC	CL A	961840105	8	428 SH	DEFINED	5	428	
WEYERHAEUSER CO	COM	962166104	4432	90980 SH	DEFINED	6, 7, 8	90980	
WEYERHAEUSER CO	COM	962166104	31	640 SH	DEFINED	5	640	
WEYERHAEUSER CO.	EQUITY	962166104	175	3,600 SH	DEFINED	1		3,600
WFS FINL INC	COM	92923B106	44	2463 SH	DEFINED	6, 7, 8	2463	
WFS FINL INC	COM	92923B106	5	294 SH	DEFINED	5	294	
WGL HLDGS INC	COM	92924F106	1858	69114 SH	DEFINED	6, 7, 8	69114	
WGL HLDGS INC	COM	92924F106	35	1309 SH	DEFINED	5	1309	
W-H ENERGY SVCS INC	COM	92925E108	112	7955 SH	DEFINED	6, 7, 8	7955	
W-H ENERGY SVCS INC	COM	92925E108	8	565 SH	DEFINED	5	565	
WHIRLPOOL CORP	EQUITY	963320106	61	1,100 SH	DEFINED	1		1,100
WHIRLPOOL CORP	COM	963320106	2924	52820 SH	DEFINED	6, 7, 8	52820	
WHIRLPOOL CORP	COM	963320106	22	400 SH	DEFINED	5	400	
WHITNEY HLDG CORP	COM	966612103	355	8263 SH	DEFINED	6, 7, 8	8263	
WHITNEY HLDG CORP	COM	966612103	31	720 SH	DEFINED	5	720	
WHITNEY HLDG CORP	EQUITY	966612103	2415	95000 SH	DEFINED	2		95000
WILD OATS MARKETS INC	COM	96808B107	40	4993 SH	DEFINED	6, 7, 8	4993	
WILD OATS MARKETS INC	COM	96808B107	4	455 SH	DEFINED	5	455	
WILEY JOHN & SONS INC	CL A	968223206	267	12785 SH	DEFINED	6, 7, 8	12785	
WILEY JOHN & SONS INC	CL A	968223206	26	1229 SH	DEFINED	5	1229	
WILLAMETTE INDS INC	COM	969133107	2083	46310 SH	DEFINED	6, 7, 8	46310	
WILLAMETTE INDS INC	COM	969133107	15	330 SH	DEFINED	5	330	
WILLAMETTE INDS. INC.	EQUITY	969133107	81	1,800 SH	DEFINED	1		1,800
WILLIAMS CLAYTON ENERGY INC	COM	969490101	12	1294 SH	DEFINED	6, 7, 8	1294	
WILLIAMS CLAYTON ENERGY INC	COM	969490101	1	128 SH	DEFINED	5	128	
WILLIAMS COMPANIES	EQUITY	969457100	4731	173,304 SH	DEFINED	1		173,304
WILLIAMS COS INC DEL	COM	969457100	5935	217400 SH	DEFINED	6, 7, 8	217400	
WILLIAMS COS INC DEL	COM	969457100	42	1530 SH	DEFINED	5	1530	
WILLIAMS SONOMA INC	COM	969904101	1576	66200 SH	DEFINED	6, 7, 8	66200	
WILLIAMS SONOMA INC	EQUITY	969904101	718	26975 SH	DEFINED	2		26975
WILLIAMS SONOMA INC COM	EQUITY	969904101	33610	1411600 SH	Sole	3	1338600	73000
WILLIS GROUP HLDGS LTD SHS	EQUITY	G96655108	468	20000 SH	Sole	3	20000	

WILMINGTON TRUST CORP	COM	971807102	2098	38000	SH	DEFINED	6, 7, 8	38000	
WILSON GREATBATCH TECH INC	EQUITY	972232102	3662	125000	SH	Sole	3	125000	
WILSON GREATBATCH TECHNOLOGIES	COM	972232102	69	2367	SH	DEFINED	6, 7, 8	2367	
WILSON GREATBATCH TECHNOLOGIES	COM	972232102	7	236	SH	DEFINED	5	236	
WILSONS THE LEATHER EXPERTS	COM	972463103	28	3135	SH	DEFINED	6, 7, 8	3135	
WILSONS THE LEATHER EXPERTS	COM	972463103	3	298	SH	DEFINED	5	298	
WIND RIVER SYSTEMS INC	COM	973149107	964	91800	SH	DEFINED	6, 7, 8	91800	
WINN DIXIE STORES INC	COM	974280109	817	71350	SH	DEFINED	6, 7, 8	71350	
WINN DIXIE STORES INC	COM	974280109	5	420	SH	DEFINED	5	420	
WINN-DIXIE STORES INC.	EQUITY	974280109	26	2,300	SH	DEFINED	1		2,300
WINNEBAGO INDS INC	COM	974637100	83	3884	SH	DEFINED	6, 7, 8	3884	
WINNEBAGO INDS INC	COM	974637100	8	355	SH	DEFINED	5	355	
WINSTON HOTELS INC	COM	97563A102	35	4416	SH	DEFINED	6, 7, 8	4416	
WINSTON HOTELS INC	COM	97563A102	3	395	SH	DEFINED	5	395	
WINTRUST FINANCIAL CORP	COM	97650W108	71	2284	SH	DEFINED	6, 7, 8	2284	
WINTRUST FINANCIAL CORP	COM	97650W108	7	210	SH	DEFINED	5	210	
WIRELESS FACILITIES INC	COM	97653A103	29	6442	SH	DEFINED	6, 7, 8	6442	
WIRELESS FACILITIES INC	COM	97653A103	3	630	SH	DEFINED	5	630	
WISCONSIN CENT TRANSN CORP	COM	976592105	1150	67324	SH	DEFINED	6, 7, 8	67324	
WISCONSIN CENT TRANSN CORP	COM	976592105	19	1126	SH	DEFINED	5	1126	
WISCONSIN ENERGY CORP	COM	976657106	3105	138000	SH	DEFINED	6, 7, 8	138000	
WITNESS SYS INC	COM	977424100	153	18798	SH	DEFINED	6, 7, 8	18798	
WITNESS SYS INC	COM	977424100	3	326	SH	DEFINED	5	326	
WITNESS SYS INC COM	EQUITY	977424100	7019	861200	SH	Sole	3	861200	
WJ COMMUNICATIONS INC	COM	929284107	16	4236	SH	DEFINED	6, 7, 8	4236	
WJ COMMUNICATIONS INC	COM	929284107	2	408	SH	DEFINED	5	408	
WMS INDS INC	COM	929297109	220	12561	SH	DEFINED	6, 7, 8	12561	
WMS INDS INC	COM	929297109	10	550	SH	DEFINED	5	550	
WOLVERINE TUBE INC	COM	978093102	25	2448	SH	DEFINED	6, 7, 8	2448	
WOLVERINE TUBE INC	COM	978093102	2	219	SH	DEFINED	5	219	
WOLVERINE WORLD WIDE COM	EQUITY	978097103	19569	1456000	SH	Sole	3	1359500	96500
WOLVERINE WORLD WIDE INC	COM	978097103	175	13033	SH	DEFINED	6, 7, 8	13033	
WOLVERINE WORLD WIDE INC	COM	978097103	15	1127	SH	DEFINED	5	1127	
WOODHEAD INDS INC	COM	979438108	48	3224	SH	DEFINED	6, 7, 8	3224	
WOODHEAD INDS INC	COM	979438108	4	297	SH	DEFINED	5	297	
WOODWARD GOVERNOR CO	COM	980745103	121	2507	SH	DEFINED	6, 7, 8	2507	
WOODWARD GOVERNOR CO	COM	980745103	12	239	SH	DEFINED	5	239	
WORLD ACCEP CORP DEL	COM	981419104	24	3392	SH	DEFINED	6, 7, 8	3392	
WORLD ACCEP CORP DEL	COM	981419104	2	334	SH	DEFINED	5	334	
WORLD WRESTLING FEDN ENTMT INC	CL A	98156Q108	46	3502	SH	DEFINED	6, 7, 8	3502	
WORLD WRESTLING FEDN ENTMT INC	CL A	98156Q108	4	324	SH	DEFINED	5	324	
Worldcom Inc	CORPBOND	98157DAJ5	2040	2,000,000	PRN	DEFINED	4		2,000,000
WORLDCOM INC GA NEW	WRLDCOM GP COM	98157D106	23965	1593385	SH	DEFINED	6, 7, 8	1593385	

WORLDCOM INC GA NEW	WRLDCOM GP COM	98157D106	189	12540	SH	DEFINED	5	12540	
WORLDCOM INC/WORLDCOM GRP	EQUITY	98157D106	23448	172550	SH	DEFINED	2		172550
WORLDCOM INC-MCI GROUP	EQUITY	98157D304	16080	1,055,800	SH	DEFINED	1		1,055,800
WORLDCOM INC-WORLDCOM GROUP	EQUITY	98157D106	8993	597,925	SH	DEFINED	1		597,925
WORTHINGTON INDS INC	COM	981811102	644	57259	SH	DEFINED	6, 7, 8	57259	
WORTHINGTON INDS INC	COM	981811102	23	2078	SH	DEFINED	5	2078	
WORTHINGTON INDUSTRIES	EQUITY	981811102	16	1,400	SH	DEFINED	1		1,400
WPS RESOURCES CORP	COM	92931B106	287	8329	SH	DEFINED	6, 7, 8	8329	
WPS RESOURCES CORP	COM	92931B106	25	716	SH	DEFINED	5	716	
WRIGHT MED GROUP INC	EQUITY	98235T107	1767	106100	SH	DEFINED	2		106100
WRIGLEY WM JR CO	COM	982526105	4899	95490	SH	DEFINED	6, 7, 8	95490	
WRIGLEY WM JR CO	COM	982526105	34	670	SH	DEFINED	5	670	
WRIGLEY WM. CO	EQUITY	982526105	195	3,800	SH	DEFINED	1		3,800
WSFS FINL CORP	COM	929328102	44	2659	SH	DEFINED	6, 7, 8	2659	
WSFS FINL CORP	COM	929328102	4	238	SH	DEFINED	5	238	
WYNDHAM INTERNATIONAL CLASS A	EQUITY	983101106	177	271,748	SH	DEFINED	1		271,748
WYNDHAM INTL INC	CL A	983101106	31	47531	SH	DEFINED	6, 7, 8	47531	
WYNDHAM INTL INC	CL A	983101106	3	4256	SH	DEFINED	5	4256	
XANSER CORP	COM	98389J103	16	8812	SH	DEFINED	6, 7, 8	8812	
XANSER CORP	COM	98389J103	1	789	SH	DEFINED	5	789	
XCARE NET INC	COM	98388Y101	45	3611	SH	DEFINED	6, 7, 8	3611	
XCARE NET INC	EQUITY	98388Y101	1375	156150	SH	DEFINED	2		156150
XCEL ENERGY INC	EQUITY	98389B100	7811	277,495	SH	DEFINED	1		277,495
XCEL ENERGY INC	COM	98389B100	4163	147890	SH	DEFINED	6, 7, 8	147890	
XCEL ENERGY INC	COM	98389B100	29	1020	SH	DEFINED	5	1020	
Xerox Capital I	CORPBOND	984119AC1	3725	7,295,000	PRN	DEFINED	4		7,295,000
XEROX CORP	EQUITY	984121103	90	11,600	SH	DEFINED	1		11,600
XEROX CORP	COM	984121103	2603	335930	SH	DEFINED	6, 7, 8	335930	
XEROX CORP	COM	984121103	16	2070	SH	DEFINED	5	2070	
XICOR INC	COM	984903104	48	6100	SH	DEFINED	6, 7, 8	6100	
XICOR INC	COM	984903104	5	605	SH	DEFINED	5	605	
XILINX INC	COM	983919101	3495	148550	SH	DEFINED	6, 7, 8	148550	
XILINX INC	COM	983919101	23	990	SH	DEFINED	5	990	
XILINX INC.	EQUITY	983919101	129	5,500	SH	DEFINED	1		5,500
XL CAP LTD	CL A	G98255105	5227	66170	SH	DEFINED	6, 7, 8	66170	
XL CAP LTD	CL A	G98255105	30	380	SH	DEFINED	5	380	
XL CAPITAL LTD	EQUITY	G98255105	166	2,100	SH	DEFINED	1		2,100
XM SATELLITE RADIO HLDGS INC	CL A	983759101	21	3936	SH	DEFINED	6, 7, 8	3936	
XM SATELLITE RADIO HLDGS INC	CL A	983759101	2	352	SH	DEFINED	5	352	
XM SATELLITE RADIO INC	EQUITY	98375Y114	934	76000	SH	DEFINED	2		76000
XO COMMUNICATIONS INC	CL A	983764101	32	79199	SH	DEFINED	6, 7, 8	79199	
XO COMMUNICATIONS INC	CL A	983764101	3	7202	SH	DEFINED	5	7202	
XOMA LTD	ORD	G9825R107	81	9596	SH	DEFINED	6, 7, 8	9596	

X-RITE INC	COM	983857103	38	4844	SH	DEFINED	6, 7, 8	4844	
X-RITE INC	COM	983857103	4	477	SH	DEFINED	5	477	
XTO ENERGY CORP	COM	98385X106	425	30500	SH	DEFINED	6, 7, 8	30500	
XYBERNAUT CORP	COM	984149104	25	12607	SH	DEFINED	6, 7, 8	12607	
XYBERNAUT CORP	COM	984149104	3	1251	SH	DEFINED	5	1251	
YAHOO INC	EQUITY	984332106	990	57900	SH	DEFINED	2		57900
YAHOO INC	COM	984332106	2155	244610	SH	DEFINED	6, 7, 8	244610	
YAHOO INC	COM	984332106	15	1690	SH	DEFINED	5	1690	
YAHOO! INC	EQUITY	984332106	83	9,400	SH	DEFINED	1		9,400
YANKEE CANDLE INC	COM	984757104	73	4255	SH	DEFINED	6, 7, 8	4255	
YANKEE CANDLE INC	COM	984757104	7	422	SH	DEFINED	5	422	
YANKEE CANDLE INC	EQUITY	984757104	6383	223300	SH	DEFINED	2		223300
YELLOW CORP	COM	985509108	154	7594	SH	DEFINED	6, 7, 8	7594	
YELLOW CORP	COM	985509108	14	680	SH	DEFINED	5	680	
YORK INTL CORP NEW	COM	986670107	2273	79374	SH	DEFINED	6, 7, 8	79374	
YORK INTL CORP NEW	COM	986670107	30	1051	SH	DEFINED	5	1051	
YOUNG BROADCASTING INC	CL A	987434107	65	4452	SH	DEFINED	6, 7, 8	4452	
YOUNG BROADCASTING INC	CL A	987434107	6	422	SH	DEFINED	5	422	
ZALE CORP NEW	COM	988858106	442	16685	SH	DEFINED	6, 7, 8	16685	
ZALE CORP NEW	COM	988858106	24	891	SH	DEFINED	5	891	
ZEBRA TECHNOLOGIES CORP	CL A	989207105	423	11298	SH	DEFINED	6, 7, 8	11298	
ZEBRA TECHNOLOGIES CORP	CL A	989207105	27	716	SH	DEFINED	5	716	
ZENITH NATL INS CORP	COM	989390109	63	2579	SH	DEFINED	6, 7, 8	2579	
ZENITH NATL INS CORP	COM	989390109	6	231	SH	DEFINED	5	231	
ZIMMER HLDGS INC	COM	98956P102	2830	101972	SH	DEFINED	6, 7, 8	101972	
ZIMMER HLDGS INC	COM	98956P102	24	848	SH	DEFINED	5	848	
ZIMMER HOLDINGS INC	EQUITY	98956P102	102	3,661	SH	DEFINED	1		3,661
ZIONS BANCORP	EQUITY	989701107	1028	39800	SH	DEFINED	2		39800
ZIONS BANCORPORATION	EQUITY	989701107	80	1,500	SH	DEFINED	1		1,500
ZIONS BANCORPORATION	COM	989701107	2513	46830	SH	DEFINED	6, 7, 8	46830	
ZIONS BANCORPORATION	COM	989701107	14	270	SH	DEFINED	5	270	
Zions Inst	CORPBOND	989718AC5	4913	5,000,000	PRN	DEFINED	4		5,000,000
ZIXIT CORP	COM	98974P100	19	3875	SH	DEFINED	6, 7, 8	3875	
ZIXIT CORP	COM	98974P100	2	356	SH	DEFINED	5	356	
ZOLL MED CORP	COM	989922109	93	2606	SH	DEFINED	6, 7, 8	2606	
ZOLL MED CORP	COM	989922109	9	250	SH	DEFINED	5	250	
ZOMAX INC MINN	COM	989929104	47	8716	SH	DEFINED	6, 7, 8	8716	
ZOMAX INC MINN	COM	989929104	4	804	SH	DEFINED	5	804	
ZORAN CORP	COM	98975F101	133	5495	SH	DEFINED	6, 7, 8	5495	
ZORAN CORP	COM	98975F101	12	492	SH	DEFINED	5	492	
Zurich Capital	CORPBOND	989819AA5	2007	2,000,000	PRN	DEFINED	4		2,000,000
ZYGO CORP	COM	989855101	43	4196	SH	DEFINED	6, 7, 8	4196	
ZYGO CORP	COM	989855101	4	416	SH	DEFINED	5	416	