

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

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

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

FORM 13F

FORM 13F COVER PAGE

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

Check here if Amendment [ ]; Amendment Number:

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

Institutional Investment Manager Filing this Report:

Name: AMERICAN INTERNATIONAL GROUP, INC.

Address: 70 Pine Street

New York, New York 10270

Form 13F File Number: 28-219

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

Person Signing this Report on Behalf of Reporting Manager:

Name: Edward E. Matthews

Title: Vice Chairman -- Investments and Financial Services

Phone: (212) 770-7000

Signature, Place, and Date of Signing:

|                                                |                                              |                                      |
|------------------------------------------------|----------------------------------------------|--------------------------------------|
| /s/ Edward E. Matthews<br>-----<br>(Signature) | New York, New York<br>-----<br>(City, State) | February 14, 2002<br>-----<br>(Date) |
|------------------------------------------------|----------------------------------------------|--------------------------------------|

Report Type (Check only one.):

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

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reported in this report.)

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

FORM 13F SUMMARY PAGE

REPORT SUMMARY:

Number of Other Included Managers: 8

Form 13F Information Table Entry Total: 7,091

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

List of Other Included Managers:

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

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

File Number 28-219 (Consolidated)  
As of 12/31/01

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

| NAME OF ISSUER | TITLE CLASS | CUSIP | VALUE (X\$1000) | SHRS OR PRN AMT | SH/ PUT/ PRN CALL | INVSTMT DSCRETN |
|----------------|-------------|-------|-----------------|-----------------|-------------------|-----------------|
|----------------|-------------|-------|-----------------|-----------------|-------------------|-----------------|

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

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

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

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|--------------------------------------|-------------|-----------|-----------------|-----------------|-------------------|-----------------|
| AFFILIATED COMPUTER SERVICES CLASS A | EQUITY      | 008190100 | 7824            | 73,717          | SH                | DEFINED         |
| AFFILIATED MANAGERS CORP             | EQUITY      | 008252108 | 56147           | 796,640         | SH                | Sole            |
| AFFILIATED MANAGERS GROUP            | EQUITY      | 008252108 | 475             | 6,735           | SH                | DEFINED         |

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

| NAME OF ISSUER | TITLE CLASS | CUSIP | VALUE (X\$1000) | SHRS OR PRN AMT | SH/ PUT/ PRN CALL | INVSTMT DSCRETN |
|----------------|-------------|-------|-----------------|-----------------|-------------------|-----------------|
|----------------|-------------|-------|-----------------|-----------------|-------------------|-----------------|

|                           |        |           |      |        |    |         |
|---------------------------|--------|-----------|------|--------|----|---------|
| ALBANY INTL CORP          | EQUITY | 012348108 | 930  | 42,872 | SH | DEFINED |
| ALBANY MOLECULAR          | EQUITY | 012423109 | 170  | 6,412  | SH | DEFINED |
| ALBANY MOLECULAR RESH INC | EQUITY | 012423109 | 227  | 8,584  | SH | DEFINED |
| ALBEMARLE CORP            | EQUITY | 012653101 | 1520 | 63,339 | SH | DEFINED |
| ALBEMARLE CORP.           | EQUITY | 012653101 | 1530 | 63,731 | SH | DEFINED |

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

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

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

| NAME OF ISSUER | TITLE CLASS | CUSIP | VALUE (X\$1000) | SHRS OR PRN AMT | SH/ PUT/ PRN CALL | INVSTMT DSCRETN |
|----------------|-------------|-------|-----------------|-----------------|-------------------|-----------------|
|----------------|-------------|-------|-----------------|-----------------|-------------------|-----------------|

|                           |        |           |       |         |    |         |
|---------------------------|--------|-----------|-------|---------|----|---------|
| AMC ENTERTAINMENT, INC.   | EQUITY | 001669100 | 67    | 5,607   | SH | DEFINED |
| AMC ENTMT INC             | EQUITY | 001669100 | 64    | 5,342   | SH | DEFINED |
| AMCOL INTERNATIONAL CORP. | EQUITY | 02341W103 | 48    | 6,711   | SH | DEFINED |
| AMCOL INTL CORP           | EQUITY | 02341W103 | 47    | 6,471   | SH | DEFINED |
| AMCORE FINANCIAL, INC.    | EQUITY | 023912108 | 191   | 8,564   | SH | DEFINED |
| AMCORE FINL INC           | EQUITY | 023912108 | 183   | 8,188   | SH | DEFINED |
| AMDOCS LIMITED            | EQUITY | G02602103 | 401   | 11,800  | SH | DEFINED |
| AMDOCS LIMITED            | EQUITY | G02602103 | 5287  | 155,630 | SH | DEFINED |
| AMDOCS LTD ORD            | EQUITY | G02602103 | 11319 | 333,200 | SH | Sole    |



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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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



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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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



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

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

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

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

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

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

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

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

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

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

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

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

TITLE CUSIP VALUE SHRS OR SH/ PUT/ INVSTMT



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

| NAME OF ISSUER | TITLE CLASS | CUSIP | VALUE (X\$1000) | SHRS OR PRN AMT | SH/ PUT/ PRN CALL | INVSTMT DSCRETN |
|----------------|-------------|-------|-----------------|-----------------|-------------------|-----------------|
|----------------|-------------|-------|-----------------|-----------------|-------------------|-----------------|

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

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

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

| NAME OF ISSUER | TITLE CLASS | CUSIP | VALUE (X\$1000) | SHRS OR PRN AMT | SH/ PUT/ PRN CALL | INVSTMT DSCRETN |
|----------------|-------------|-------|-----------------|-----------------|-------------------|-----------------|
|----------------|-------------|-------|-----------------|-----------------|-------------------|-----------------|

|                                |        |           |      |        |    |         |
|--------------------------------|--------|-----------|------|--------|----|---------|
| COPPER MOUNTAIN NETWORKS, INC. | EQUITY | 217510106 | 28   | 16,629 | SH | DEFINED |
| COPPER MTN NETWORKS INC        | EQUITY | 217510106 | 27   | 15,817 | SH | DEFINED |
| COR THERAPEUTICS INC           | EQUITY | 217753102 | 1618 | 67,600 | SH | DEFINED |

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

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

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

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

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

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

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

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

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

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



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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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



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

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

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

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

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

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

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

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



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

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

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

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

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

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



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

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

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

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

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

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

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

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

TITLE CUSIP VALUE SHRS OR SH/ PUT/ INVSTMT

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

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|----------------|-------------|-------|-----------------|-----------------|-------------------|-----------------|
|----------------|-------------|-------|-----------------|-----------------|-------------------|-----------------|

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

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|-----------------|-------------|-----------|-----------------|-----------------|-------------------|----------------|
| IMCLONE SYS INC | EQUITY      | 45245W109 | 78              | 1,670           | SH                | DEFINED        |



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

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|---------------------------|-------------|-----------|-----------------|-----------------|-------------------|-----------------|
| INFORMATICA CORP          | EQUITY      | 45666Q102 | 15              | 1,038           | SH                | DEFINED         |
| INFORMATION HLDGS INC     | EQUITY      | 456727106 | 331             | 11,701          | SH                | DEFINED         |
| INFORMATION HOLDINGS INC. | EQUITY      | 456727106 | 169             | 5,973           | SH                | DEFINED         |

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

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|------------------------------|-------------|-----------|-----------------|-----------------|-------------------|-----------------|
| INTEGRAL SYSTEMS INC/MD      | EQUITY      | 45810H107 | 55              | 2,862           | SH                | DEFINED         |
| INTEGRATED CIRCUIT SYS IN    | EQUITY      | 45811K208 | 283             | 12,542          | SH                | DEFINED         |
| INTEGRATED CIRCUIT SYSTEMS   | EQUITY      | 45811K208 | 449             | 19,858          | SH                | DEFINED         |
| INTEGRATED DEVICE TECHNOL    | EQUITY      | 458118106 | 4162            | 156,540         | SH                | DEFINED         |
| INTEGRATED DEVICE TECHNOLOGY | EQUITY      | 458118106 | 5999            | 225,600         | SH                | DEFINED         |

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

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

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

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

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

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

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

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

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

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

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

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



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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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



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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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



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

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

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

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

TITLE CUSIP VALUE SHRS OR SH/ PUT/ INVSTMT

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

| NAME OF ISSUER | TITLE CLASS | CUSIP | VALUE (X\$1000) | SHRS OR PRN AMT | SH/ PUT/ PRN CALL | INVSTMT DSCRETN |
|----------------|-------------|-------|-----------------|-----------------|-------------------|-----------------|
|----------------|-------------|-------|-----------------|-----------------|-------------------|-----------------|

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

| NAME OF ISSUER | TITLE CLASS | CUSIP | VALUE (X\$1000) | SHRS OR PRN AMT | SH/ PUT/ PRN CALL | INVTMT DSCRETN |
|----------------|-------------|-------|-----------------|-----------------|-------------------|----------------|
|----------------|-------------|-------|-----------------|-----------------|-------------------|----------------|

|                      |        |           |   |     |    |         |
|----------------------|--------|-----------|---|-----|----|---------|
| ORION POWER HOLDINGS | EQUITY | 686286105 | 9 | 360 | SH | DEFINED |
|----------------------|--------|-----------|---|-----|----|---------|

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

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

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

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



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

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

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

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

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

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

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

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

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

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

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

| NAME OF ISSUER            | TITLE CLASS | CUSIP     | VALUE (X\$1000) | SHRS OR PRN AMT | SH/ PUT/ PRN CALL | INVSTMT DSCRETN |
|---------------------------|-------------|-----------|-----------------|-----------------|-------------------|-----------------|
| PRIMA ENERGY CORP         | EQUITY      | 741901201 | 61              | 2,785           | SH                | DEFINED         |
| PRIME GROUP REALTY TRUST  | EQUITY      | 74158J103 | 19              | 2,082           | SH                | DEFINED         |
| PRIME GROUP REALTY TRUST  | EQUITY      | 74158J103 | 17              | 1,846           | SH                | DEFINED         |
| PRIME HOSPITALITY CORP    | EQUITY      | 741917108 | 159             | 14,357          | SH                | DEFINED         |
| PRIME HOSPITALITY CORP.   | EQUITY      | 741917108 | 165             | 14,943          | SH                | DEFINED         |
| PRIME RETAIL INC -CV      | EQUITY      | 741570303 | 2               | 778             | SH                | DEFINED         |
| PRIMEDIA INC              | EQUITY      | 74157K853 | 20              | 3,153           | SH                | DEFINED         |
| PRINCETON REVIEW INC      | EQUITY      | 742352107 | 3686            | 481,800         | SH                | DEFINED         |
| PRINCIPAL FINANCIAL GROUP | EQUITY      | 74251V102 | 696             | 29,000          | SH                | DEFINED         |
| PRIORITY HEALTHCARE       | EQUITY      | 74264T102 | 8               | 231             | SH                | DEFINED         |
| PRIORITY HEALTHCARE CORP  | EQUITY      | 74264T102 | 242             | 6,865           | SH                | DEFINED         |
| PRIORITY HEALTHCARE CORP  | EQUITY      | 74264T102 | 1760            | 50,000          | SH                | DEFINED         |
| PRIVATE MEDIA GROUP INC   | EQUITY      | 74266R104 | 41              | 4,190           | SH                | DEFINED         |
| PRIVATE MEDIA GROUP INC   | EQUITY      | 74266R104 | 40              | 4,062           | SH                | DEFINED         |
| PRIZE ENERGY CORP         | EQUITY      | 74267L106 | 29              | 1,253           | SH                | DEFINED         |
| PRIZE ENERGY CORP         | EQUITY      | 74267L106 | 29              | 1,253           | SH                | DEFINED         |
| PROASSURANCE CORP         | EQUITY      | 74267C106 | 129             | 7,330           | SH                | DEFINED         |

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

| NAME OF ISSUER             | TITLE CLASS | CUSIP     | VALUE (X\$1000) | SHRS OR PRN AMT | SH/ PUT/ PRN CALL | INVSTMT DSCRETN |
|----------------------------|-------------|-----------|-----------------|-----------------|-------------------|-----------------|
| PROTEIN DESIGN LABS, INC.  | EQUITY      | 74369L103 | 3608            | 109,992         | SH                | DEFINED         |
| PROTON ENERGY SYS INC      | EQUITY      | 74371K101 | 83              | 10,058          | SH                | DEFINED         |
| PROTON ENERGY SYSTEMS      | EQUITY      | 74371K101 | 87              | 10,512          | SH                | DEFINED         |
| PROVIDENT BANCORP INC      | EQUITY      | 743835100 | 29              | 997             | SH                | DEFINED         |
| PROVIDENT BANCORP INC MON  | EQUITY      | 743835100 | 29              | 997             | SH                | DEFINED         |
| PROVIDENT BANKSHARES CORP  | EQUITY      | 743859100 | 201             | 8,277           | SH                | DEFINED         |
| PROVIDENT BANKSHARES CORP. | EQUITY      | 743859100 | 210             | 8,646           | SH                | DEFINED         |
| PROVIDENT FINANCIAL GROUP  | EQUITY      | 743866105 | 1579            | 60,100          | SH                | DEFINED         |
| PROVIDENT FINL GROUP INC   | EQUITY      | 743866105 | 1572            | 59,800          | SH                | DEFINED         |
| Providian Capital          | CORPBOND    | 743973AA7 | 871             | 4,000,000       | PRN               | DEFINED         |
| PROVIDIAN FINANCIAL CORP.  | EQUITY      | 74406A102 | 482             | 135,831         | SH                | DEFINED         |
| PROVIDIAN FINL CORP        | EQUITY      | 74406A102 | 3               | 890             | SH                | DEFINED         |
| PROVIDIAN FINL CORP        | EQUITY      | 74406A102 | 458             | 129,140         | SH                | DEFINED         |
| PROVINCE HEALTHCARE CO     | EQUITY      | 743977100 | 599             | 19,398          | SH                | DEFINED         |
| PROVINCE HEALTHCARE CO.    | EQUITY      | 743977100 | 294             | 9,527           | SH                | DEFINED         |
| PROXIM INC                 | EQUITY      | 744284100 | 78              | 7,840           | SH                | DEFINED         |
| PROXIM, INC.               | EQUITY      | 744284100 | 81              | 8,213           | SH                | DEFINED         |
| PRUDENTIAL CORP. PLC ADR   | EQUITY      | 74435K204 | 395             | 16,850          | SH                | DEFINED         |
| PRUDENTIAL FINANCIAL INC   | EQUITY      | 744320102 | 121162          | 3,650,550       | SH                | DEFINED         |

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

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



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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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



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

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

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

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

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

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

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

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

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

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

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

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

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

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| NAME OF ISSUER                 | TITLE CLASS | CUSIP     | VALUE (X\$1000) | SHRS OR PRN AMT | SH/ PUT/ PRN CALL | INVSTMT DSCRETN |
|--------------------------------|-------------|-----------|-----------------|-----------------|-------------------|-----------------|
| STUDENT LN CORP                | EQUITY      | 863902102 | 93              | 1,159           | SH                | DEFINED         |
| STUDENT LOAN CORP.             | EQUITY      | 863902102 | 98              | 1,214           | SH                | DEFINED         |
| STURM RUGER & CO INC           | EQUITY      | 864159108 | 76              | 6,307           | SH                | DEFINED         |
| STURM, RUGER & CO., INC.       | EQUITY      | 864159108 | 79              | 6,557           | SH                | DEFINED         |
| SUFFOLK BANCORP                | EQUITY      | 864739107 | 98              | 1,802           | SH                | DEFINED         |
| SUFFOLK BANCORP                | EQUITY      | 864739107 | 93              | 1,701           | SH                | DEFINED         |
| SUIZA FOODS CORP               | EQUITY      | 865077101 | 5614            | 82,312          | SH                | DEFINED         |
| SUMMIT PPTYS INC               | EQUITY      | 866239106 | 202             | 8,073           | SH                | DEFINED         |
| SUMMIT PROPERTIES, INC.        | EQUITY      | 866239106 | 212             | 8,456           | SH                | DEFINED         |
| SUN COMMUNITIES INC            | EQUITY      | 866674104 | 179             | 4,800           | SH                | DEFINED         |
| SUN COMMUNITIES, INC.          | EQUITY      | 866674104 | 186             | 5,002           | SH                | DEFINED         |
| Sun Microsystems               | EQUITY      | 866810104 | 1046            | 85,000          | SH                | DEFINED         |
| SUN MICROSYSTEMS INC           | EQUITY      | 866810104 | 125             | 10,130          | SH                | DEFINED         |
| SUN MICROSYSTEMS INC           | EQUITY      | 866810104 | 20114           | 1,630,000       | SH                | DEFINED         |
| SUN MICROSYSTEMS INC           | EQUITY      | 866810104 | 6264            | 509,300         | SH                | DEFINED         |
| SUN MICROSYSTEMS, INC.         | EQUITY      | 866810104 | 21006           | 1,707,784       | SH                | DEFINED         |
| SUNGARD DATA SYS INC           | EQUITY      | 867363103 | 135829          | 4,695,076       | SH                | Sole            |
| SUNGARD DATA SYS INC           | EQUITY      | 867363103 | 9822            | 339,500         | SH                | DEFINED         |
| SUNGARD DATA SYSTEMS, INC.     | EQUITY      | 867363103 | 9929            | 343,197         | SH                | DEFINED         |
| SUNOCO INC                     | EQUITY      | 86764P109 | 9               | 250             | SH                | DEFINED         |
| SUNOCO INC                     | EQUITY      | 86764P109 | 1242            | 33,260          | SH                | DEFINED         |
| SUNOCO, INC.                   | EQUITY      | 86764P109 | 1335            | 35,754          | SH                | DEFINED         |
| SUNRISE ASSISTED LIVING I      | EQUITY      | 86768K106 | 159             | 5,453           | SH                | DEFINED         |
| SUNRISE ASSISTED LIVING, INC.  | EQUITY      | 86768K106 | 165             | 5,667           | SH                | DEFINED         |
| SUNRISE TELECOM INC            | EQUITY      | 86769Y105 | 22              | 5,466           | SH                | DEFINED         |
| SUNRISE TELECOM INC            | EQUITY      | 86769Y105 | 22              | 5,466           | SH                | DEFINED         |
| SUNTRUST BANKS, INC.           | EQUITY      | 867914103 | 12027           | 191,818         | SH                | DEFINED         |
| SUNTRUST BKS INC               | EQUITY      | 867914103 | 56              | 900             | SH                | DEFINED         |
| SUNTRUST BKS INC               | EQUITY      | 867914103 | 11601           | 185,021         | SH                | DEFINED         |
| SUPERGEN INC                   | EQUITY      | 868059106 | 69              | 4,826           | SH                | DEFINED         |
| SUPERGEN, INC.                 | EQUITY      | 868059106 | 73              | 5,093           | SH                | DEFINED         |
| SUPERIOR ENERGY SERVICES, INC. | EQUITY      | 868157108 | 112             | 12,959          | SH                | DEFINED         |
| SUPERIOR ENERGY SVCS INC       | EQUITY      | 868157108 | 108             | 12,533          | SH                | DEFINED         |
| SUPERIOR INDS INTL INC         | EQUITY      | 868168105 | 1501            | 37,284          | SH                | DEFINED         |
| SUPERIOR INDUSTRIES INTL, INC. | EQUITY      | 868168105 | 1515            | 37,632          | SH                | DEFINED         |
| SUPERIOR TR I                  | EQUITY      | 86836P202 | 3               | 711             | SH                | DEFINED         |
| SUPERIOR TRUST I               | EQUITY      | 86836P202 | 3               | 711             | SH                | DEFINED         |
| SUPERTEX INC                   | EQUITY      | 868532102 | 45              | 2,566           | SH                | DEFINED         |
| SUPERTEX INC                   | EQUITY      | 868532102 | 43              | 2,484           | SH                | DEFINED         |
| SUPERVALU INC                  | EQUITY      | 868536103 | 9               | 420             | SH                | DEFINED         |
| SUPERVALU INC                  | EQUITY      | 868536103 | 1734            | 78,390          | SH                | DEFINED         |
| Supervalu Inc.                 | CORPBOND    | 868536AJ2 | 1954            | 2,000,000       | PRN               | DEFINED         |
| SUPERVALU, INC.                | EQUITY      | 868536103 | 1825            | 82,503          | SH                | DEFINED         |
| SUPPORT COM INC                | EQUITY      | 868587106 | 40              | 6,348           | SH                | DEFINED         |
| SUPPORT.COM, INC.              | EQUITY      | 868587106 | 43              | 6,815           | SH                | DEFINED         |
| SUREBEAM CORP                  | EQUITY      | 86866R102 | 22              | 2,062           | SH                | DEFINED         |
| SUREBEAM CORP CL A             | EQUITY      | 86866R102 | 24              | 2,262           | SH                | DEFINED         |
| SURMODICS INC                  | EQUITY      | 868873100 | 143             | 3,920           | SH                | DEFINED         |
| SURMODICS INC                  | EQUITY      | 868873100 | 137             | 3,757           | SH                | DEFINED         |
| SUSQUEHANNA BANCSHARES IN      | EQUITY      | 869099101 | 263             | 12,629          | SH                | DEFINED         |



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

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

TITLE CUSIP VALUE SHRS OR SH/ PUT/ INVSTMT

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

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

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

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

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

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

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

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

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

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

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



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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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



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

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

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

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

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

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

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