

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

AMERICAN INTERNATIONAL GROUP INC  
Form 13F-HR  
August 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: June 30, 2002

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: Senior Vice Chairman -- Investments and Financial Services

Phone: (212) 770-7000

Signature, Place, and Date of Signing:

/s/ Edward E. Matthews ----- (Signature)	New York, New York ----- (City, State)	August 14, 2002 ----- (Date)
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Report Type (Check only one.):

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: 4

Form 13F Information Table Entry Total: 3,688

Form 13F Information Table Value Total: \$19,708,398 (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.

File Number ----- (Consolidated)  
As of 6/30/02

NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PRN	PUT/ CALL	INVSTMT DCRETN
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1-800 CONTACTS INC	EQUITY	681977104	26	1,894	SH	DEFINED
1-800-FLOWERS.COM INC	EQUITY	68243Q106	49	4,414	SH	DEFINED
1ST SOURCE CORP.	EQUITY	336901103	128	5,167	SH	DEFINED
21ST CENTURY INSURANCE COMPANY	EQUITY	90130N103	1015467	53,445,620	SH	DEFINED
21ST CENTURY INSURANCE COMPANY	EQUITY	90130N103	9	462	SH	DEFINED
3COM CORP.	EQUITY	885535104	2027	460,658	SH	DEFINED
3D SYSTEMS CORPORATION	EQUITY	88554D205	31	2,571	SH	DEFINED
3M	EQUITY	88579Y101	2645	21,500	SH	DEFINED
3M CO	EQUITY	88579Y101	23021	187,160	SH	DEFINED
3M CO	EQUITY	88579Y101	3690	30,000	SH	SOLE
3M CO	EQUITY	88579Y101	19039	154,792	SH	SOLE
3TEC ENERGY CORPORATION	EQUITY	88575R308	97	5,593	SH	DEFINED
4KIDS ENTERTAINMENT INC	EQUITY	350865101	70	3,392	SH	DEFINED
7-ELEVEN INC.	EQUITY	817826209	67	8,273	SH	DEFINED
99 CENTS ONLY STORES	EQUITY	65440K106	2303	89,776	SH	DEFINED
99 CENTS ONLY STORES COM	EQUITY	65440K106	21	808,530	SH	SOLE
A C MOORE ARTS & CRAFT	EQUITY	00086T103	102	2,164	SH	DEFINED
A.G. EDWARDS, INC.	EQUITY	281760108	4049	104,166	SH	DEFINED
AAIPHARMA INC	EQUITY	00252W104	89	3,973	SH	DEFINED
AAON INC	EQUITY	000360206	63	3,355	SH	DEFINED
AAR CORP.	EQUITY	000361105	93	9,135	SH	DEFINED
AARON RENTS, INC.	EQUITY	002535201	113	4,704	SH	DEFINED
ABBOTT LABORATORIES	EQUITY	002824100	29868	793,315	SH	DEFINED
ABBOTT LABS	EQUITY	2824100	2717	75,762	SH	SOLE
Abbott Labs	EQUITY	002824100	3012	80,000	SH	DEFINED
ABC BANCORP	EQUITY	000400101	53	3,528	SH	DEFINED
ABERCROMBIE AND FITCH CO	EQUITY	002896207	2412	100,000	SH	SOLE
ABERCROMBIE AND FITCH CO	EQUITY	002896207	3377	140,000	SH	SOLE
ABERCROMBIE AND FITCH CO.	EQUITY	002896207	3082	127,786	SH	DEFINED
ABGENIX, INC.	EQUITY	00339B107	296	30,226	SH	DEFINED
ABIOMED, INC.	EQUITY	003654100	38	4,450	SH	DEFINED
ABM INDUSTRIES, INC.	EQUITY	000957100	234	13,454	SH	DEFINED
ACACIA RESEARCH CORP.	EQUITY	003881109	50	7,009	SH	DEFINED
ACADIA REALTY TRUST	EQUITY	004239109	39	4,771	SH	DEFINED
ACCLAIM ENTERTAINMENT, INC.	EQUITY	004325205	88	24,857	SH	DEFINED
ACCREDITO HEALTH INC	EQUITY	00437V104	1384	30,000	SH	SOLE
ACCREDITO HEALTH INC COM	EQUITY	00437V104	44	961,915	SH	SOLE
ACCREDITO HEALTH INC.	EQUITY	00437V104	19	412	SH	DEFINED
ACE LIMITED F	EQUITY	G0070K103	62	2,000	SH	SOLE
ACE LTD	EQUITY	G0070K103	3717	117,640	SH	DEFINED
ACME COMMUNICATION INC	EQUITY	004631107	24	3,295	SH	DEFINED
ACTEL CORP.	EQUITY	004934105	158	7,514	SH	DEFINED
ACTERNA CORP	EQUITY	00503U105	4	9,541	SH	DEFINED
ACTION PERFORMANCE CO., INC.	EQUITY	004933107	176	5,566	SH	DEFINED
ACTIVE POWER INC	EQUITY	00504W100	43	11,958	SH	DEFINED
ACTIVISION INC NEW	EQUITY	004930202	5902	203,100	SH	SOLE
ACTIVISION, INC.	EQUITY	004930202	2311	79,522	SH	DEFINED
ACTRADE FINANCIAL TECHNOLOGIES	EQUITY	00507P102	25	2,443	SH	DEFINED
ACTUANT CORP	EQUITY	00508X203	135	3,273	SH	DEFINED
ACTUATE CORP.	EQUITY	00508B102	71	15,736	SH	DEFINED
ACUITY BRANDS INC	EQUITY	00508Y102	269	14,763	SH	DEFINED
ACXIOM CORP.	EQUITY	005125109	1982	113,303	SH	DEFINED
ADAPTEC, INC.	EQUITY	00651F108	12	1,509	SH	DEFINED
ADC Telecommunications	EQUITY	000886101	229	100,000	SH	DEFINED
ADC TELECOMMUNICATIONS, INC	EQUITY	000886101	906	395,836	SH	DEFINED
ADE CORP.	EQUITY	00089C107	38	3,339	SH	DEFINED
ADMINISTAFF, INC.	EQUITY	007094105	68	6,829	SH	DEFINED

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ADOBE SYS INC	EQUITY	00724F101	2138	75,000	SH	SOLE
ADOBE SYS INC	EQUITY	00724F101	4566	160,200	SH	SOLE
Adobe Systems	EQUITY	00724F101	1283	45,000	SH	DEFINED
ADOBE SYSTEMS INC.	EQUITY	00724F101	3648	128,004	SH	DEFINED
ADOLOR CORPORATION	EQUITY	00724X102	125	11,138	SH	DEFINED
ADTRAN, INC.	EQUITY	00738A106	1074	56,529	SH	DEFINED
ADVANCE AUTO PARTS	EQUITY	00751Y106	11	196	SH	DEFINED
ADVANCED AUTO PARTS COM	EQUITY	00751Y106	4	66,000	SH	SOLE
ADVANCED DIGITAL INFO CORP.	EQUITY	007525108	187	22,233	SH	DEFINED
ADVANCED ENERGY INDUSTRIES	EQUITY	007973100	131	5,917	SH	DEFINED
ADVANCED FIBRE COMMUNICATIONS	EQUITY	00754A105	1763	106,571	SH	DEFINED
ADVANCED MARKETING SERV. INC.	EQUITY	00753T105	92	5,008	SH	DEFINED
ADVANCED MICRO DEVICES INC	EQUITY	007903107	4374	450,000	SH	SOLE
ADVANCED MICRO DEVICES INC	EQUITY	007903107	6318	650,000	SH	SOLE
ADVANCED MICRO DEVICES, INC.	EQUITY	007903107	2079	213,883	SH	DEFINED
ADVANCED NEUROMOD SYS COM	EQUITY	00757t101	5	178,900	SH	SOLE
ADVANCED NEUROMODULATION S	EQUITY	00757T101	1525	50,000	SH	SOLE
ADVANCED POWER TECHNOLOG INC	EQUITY	00761E108	97	1,960	SH	DEFINED
ADVANCED TISSUE SCIENCES, INC.	EQUITY	00755F103	38	26,122	SH	DEFINED
ADVANCEPCS	EQUITY	00790K109	12642	528,061	SH	DEFINED
ADVANCES NEUROMODULATIONS SYS	EQUITY	00757T101	97	3,175	SH	DEFINED
ADVANTA CORP [B]	EQUITY	007942204	86	7,901	SH	DEFINED
ADVENT SOFTWARE, INC.	EQUITY	007974108	1417	55,135	SH	DEFINED
ADVISORY BRD CO	EQUITY	00762W107	60	1,652	SH	DEFINED
ADVO, INC.	EQUITY	007585102	256	6,736	SH	DEFINED
AEP INDS INC COM	EQUITY	001031103	51	1,446	SH	DEFINED
AEROFLEX, INC	EQUITY	007768104	149	21,424	SH	DEFINED
AEROPOSTALE	EQUITY	007865108	1273	46,500	SH	SOLE
AEROPOSTALE INC	EQUITY	007865108	122	4,461	SH	DEFINED
AES Corp	EQUITY	00130H105	1331	245,594	SH	DEFINED
AETHER SYSTEMS INC.	EQUITY	00808V105	38	12,895	SH	DEFINED
AETNA INC NEW	EQUITY	00817Y108	72	1,500	SH	SOLE
AETNA INC-NEW	EQUITY	00817Y108	3244	67,621	SH	DEFINED
AFC ENTERPRISES	EQUITY	00104Q107	159	5,091	SH	DEFINED
AFFILIATED COMPUTER CL A	EQUITY	008190100	74	1,548,874	SH	SOLE
AFFILIATED COMPUTER SERVICES CLASS A	EQUITY	008190100	8064	169,850	SH	DEFINED
AFFILIATED COMPUTER SVCS I	EQUITY	008190100	5342	112,500	SH	SOLE
AFFILIATED MANAGERS CORP	EQUITY	008252108	49	799,982	SH	SOLE
AFFILIATED MANAGERS GROUP	EQUITY	008252108	19	310	SH	DEFINED
AFFYMETRIX INC	EQUITY	00826T108	17	702	SH	DEFINED
AFFYMETRIX INC COM	EQUITY	00826T108	36	1,520,871	SH	SOLE
AFLAC, INC.	EQUITY	001055102	8542	266,940	SH	DEFINED
AFTERMARKET TECHNOLOGY	EQUITY	008318107	52	2,705	SH	DEFINED
AFTERMARKET TECHNOLOGY COR	EQUITY	008318107	1354	70,500	SH	SOLE
Agco Corp	EQUITY	001084102	683	35,000	SH	DEFINED
AGCO CORP.	EQUITY	001084102	1875	96,156	SH	DEFINED
AGERE SYSTEMS INC CL A CLASS A	EQUITY	00845V100		17	SH	SOLE
AGERE SYSTEMS INC CL B CLASS B	EQUITY	00845V209	1	423	SH	SOLE
AGERE SYSTEMS INC-A	EQUITY	00845V100		2	SH	DEFINED
AGERE SYSTEMS INC-CL B W/I	EQUITY	00845V209	35	23,179	SH	DEFINED
AGILE SOFTWARE CORP.	EQUITY	00846X105	98	13,467	SH	DEFINED
AGILENT TECHNOLOGIES INC.	EQUITY	00846U101	5039	213,050	SH	DEFINED
AGL RESOURCES, INC.	EQUITY	001204106	2834	122,159	SH	DEFINED
AIR PRODS & CHEMS INC COM	EQUITY	009158106	5	92,000	SH	SOLE
AIR PRODUCTS AND CHEMICALS INC	EQUITY	009158106	5144	101,920	SH	DEFINED
AIRBORNE INC.	EQUITY	009269101	2304	120,009	SH	DEFINED
AIRGAS, INC.	EQUITY	009363102	1897	109,677	SH	DEFINED
AIRGATE PCS, INC.	EQUITY	009367103	9	8,734	SH	DEFINED

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AIRTRAN HOLDINGS, INC.	EQUITY	00949P108	120	22,493	SH	DEFINED
AK STEEL CORP.	EQUITY	001547108	39850	3,110,883	SH	DEFINED
AKAMAI TECHNOLOGIES INC.	EQUITY	00971T101	46	35,126	SH	DEFINED
AKSYS LTD	EQUITY	010196103	63	9,092	SH	DEFINED
ALABAMA NATIONAL BANCORP	EQUITY	010317105	151	3,477	SH	DEFINED
ALAMO GROUP INC	EQUITY	011311107	33	2,212	SH	DEFINED
ALAMOSA HOLDINGS INC.	EQUITY	011589108	37	26,310	SH	DEFINED
ALARIS MEDICAL INC	EQUITY	011637105	128	5,058	SH	DEFINED
ALASKA AIR GROUP, INC.	EQUITY	011659109	1109	42,497	SH	DEFINED
ALASKA COMM. SYS. HLDGS., INC.	EQUITY	01167P101	11	2,211	SH	DEFINED
ALBANY INTERNATIONAL CORP. CLASS A	EQUITY	012348108	1328	49,350	SH	DEFINED
ALBANY MOLECULAR	EQUITY	012423109	156	7,387	SH	DEFINED
ALBEMARLE CORP.	EQUITY	012653101	1648	53,597	SH	DEFINED
ALBERTO-CULVER CO. CLASS B	EQUITY	013068101	1264	26,452	SH	DEFINED
ALBERTSONS INC	EQUITY	013104104	6462	214,164	SH	SOLE
ALBERTSON'S, INC.	EQUITY	013104104	5559	182,500	SH	DEFINED
ALCAN	EQUITY	013716105	5408	144,140	SH	DEFINED
ALCOA, INC.	EQUITY	013817101	14166	427,320	SH	DEFINED
ALCON INC	EQUITY	H01301102	3425	100,000	SH	SOLE
ALDERWOODS GROUP INC	EQUITY	014383103	108	14,247	SH	DEFINED
ALEXANDER & BALDWIN, INC.	EQUITY	014482103	1705	66,774	SH	DEFINED
ALEXANDER'S, INC.	EQUITY	014752109	54	703	SH	DEFINED
ALEXANDRIA REAL ESTATE EQUITIE	EQUITY	015271109	278	5,642	SH	DEFINED
ALEXION PHARMACEUTICLAS, INC.	EQUITY	015351109	98	6,473	SH	DEFINED
ALFA CORP.	EQUITY	015385107	219	18,741	SH	DEFINED
ALICO INC	EQUITY	016230104	36	1,222	SH	DEFINED
ALIGN TECHNOLOGY INC	EQUITY	016255101	48	11,798	SH	DEFINED
ALKERMES INC	EQUITY	01642T108	312	19,469	SH	DEFINED
ALLEGHANY CORP	EQUITY	017175100	16	83	SH	DEFINED
ALLEGHENY ENERGY, INC.	EQUITY	017361106	2364	91,796	SH	DEFINED
ALLEGHENY TECHNOLOGIES, INC.	EQUITY	01741R102	590	37,366	SH	DEFINED
ALLEGIANCE TELECOM I	EQUITY	01747T102	67	36,835	SH	DEFINED
ALLEGIANTE BANCORP INC	EQUITY	017476102	77	4,219	SH	DEFINED
ALLEN TELECOM, INC.	EQUITY	018091108	42	9,812	SH	DEFINED
ALLERGAN, INC.	EQUITY	018490102	21963	329,040	SH	DEFINED
ALLETE INC.	EQUITY	018522102	2967	109,501	SH	DEFINED
ALLIANCE DATA SYS CORP COM	EQUITY	018581108	38	1,472,154	SH	SOLE
ALLIANCE DATA SYSTEMS	EQUITY	018581108	21	841	SH	DEFINED
ALLIANCE GAMING CORP	EQUITY	01859P609	188	15,103	SH	DEFINED
ALLIANCE GAMING CORP COM NEW	EQUITY	01859P609	10	809,600	SH	SOLE
ALLIANCE IMAGING INC	EQUITY	018606202	56	4,162	SH	DEFINED
ALLIANCE SEMICONDUCTOR CORP.	EQUITY	01877H100	64	8,988	SH	DEFINED
ALLIANT CORP	EQUITY	018802108	2570	100,000	SH	SOLE
ALLIANT ENERGY CORP.	EQUITY	018802108	2999	116,706	SH	DEFINED
ALLIANT TECHSYSTEMS COM	EQUITY	018804104	9	137,700	SH	SOLE
ALLIANT TECHSYSTEMS INC	EQUITY	018804104	29	451	SH	DEFINED
ALLIED CAPITAL CORP	EQUITY	01903Q108	4132	182,431	SH	DEFINED
ALLIED WASTE INDUSTRIES, INC.	EQUITY	019589308	1499	156,103	SH	DEFINED
ALLMERICA FINANCIAL CORP	EQUITY	019754100	3163	68,467	SH	DEFINED
ALLOS THERAPEUTICS INC	EQUITY	019777101	74	8,199	SH	DEFINED
ALLOY ONLINE, INC	EQUITY	019855105	161	11,134	SH	DEFINED
ALLSCRIPTS HEALTHCARE SOLUTION	EQUITY	01988P108	31	8,259	SH	DEFINED
ALLSTATE CORP	EQUITY	020002101	5917	160,000	SH	SOLE
ALLSTATE CORP	EQUITY	020002101	18483	499,800	SH	SOLE
ALLSTATE CORP.	EQUITY	020002101	13859	374,780	SH	DEFINED
ALLTEL CORP	EQUITY	020039103	5062	107,709	SH	SOLE
ALLTEL CORP.	EQUITY	020039103	7473	159,010	SH	DEFINED
ALPHARMA INC. CLASS A	EQUITY	020813101	179	10,532	SH	DEFINED
ALTERA CORP.	EQUITY	021441100	2622	192,821	SH	DEFINED

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ALTIRIS INC	EQUITY	02148M100	9	1,788	SH	DEFINED
AMAZON.COM, INC.	EQUITY	023135106	158	9,698	SH	DEFINED
AMB PPTY CORP	EQUITY	00163T109	5	154,400	SH	SOLE
AMB PROPERTY CORP	EQUITY	00163T109	38	1,211	SH	DEFINED
AMBAC FINANCIAL GROUP INC.	EQUITY	023139108	3260	48,509	SH	DEFINED
AMBASSADORS GROUP INC	EQUITY	023177108	29	1,987	SH	DEFINED
AMC ENTERTAINMENT, INC.	EQUITY	001669100	133	9,380	SH	DEFINED
AMCOL INTERNATIONAL CORP.	EQUITY	02341W103	48	7,077	SH	DEFINED
AMCORE FINANCIAL, INC.	EQUITY	023912108	204	8,811	SH	DEFINED
AMERADA HESS CORP	EQUITY	023551104	3380	40,967	SH	DEFINED
AMERCO, INC.	EQUITY	023586100	53	3,550	SH	DEFINED
AMEREN CORP.	EQUITY	023608102	8377	194,758	SH	DEFINED
Ameren Corporation	EQUITY	023608102	9032	210,000	SH	DEFINED
AMERICA FIRST MORTGAGE INVST	EQUITY	023934102	122	12,407	SH	DEFINED
AMERICA MOVIL-SERIES L ADR	EQUITY	02364W105	3316	247,490	SH	DEFINED
AMERICAN AXLE & MFG HOLDINGS	EQUITY	024061103	11	382	SH	DEFINED
AMERICAN AXLE + MFG HLDGS	EQUITY	024061103	2903	97,600	SH	SOLE
AMERICAN CAP. STRATEGIES, INC.	EQUITY	024937104	8371	304,718	SH	DEFINED
AMERICAN EAGLE OUTFITTERS	EQUITY	02553E106	1963	92,852	SH	DEFINED
AMERICAN EAGLE OUTFITTERS	EQUITY	02553E106	6678	315,900	SH	SOLE
AMERICAN EAGLE OUTFITTERS	EQUITY	02553E106	16070	760,150	SH	SOLE
American Electric Power	EQUITY	025537101	3002	75,000	SH	DEFINED
AMERICAN ELECTRIC POWER, INC.	EQUITY	025537101	18183	454,360	SH	DEFINED
American Express	EQUITY	025816109	1634	45,000	SH	DEFINED
AMERICAN EXPRESS CO	EQUITY	025816109	11164	307,385	SH	SOLE
AMERICAN EXPRESS CO	EQUITY	025816109	25934	714,045	SH	SOLE
AMERICAN EXPRESS CO.	EQUITY	025816109	48080	1,323,790	SH	DEFINED
AMERICAN FINANCIAL GROUP, INC.	EQUITY	025932104	2109	88,236	SH	DEFINED
AMERICAN FINANCIAL HLDGS INC.	EQUITY	026075101	249	8,325	SH	DEFINED
AMERICAN GREETINGS CORP. CLASS A	EQUITY	026375105	503	30,201	SH	DEFINED
AMERICAN HEALTHWAYS INC	EQUITY	02649V104	68	3,815	SH	DEFINED
AMERICAN HOME MTG HLDG	EQUITY	02660M108	29	2,336	SH	DEFINED
AMERICAN INTL GROUP INC	EQUITY	026874107	2064	30,250	SH	SOLE
AMERICAN INTL GROUP INC	EQUITY	026874107	2895	42,437	SH	SOLE
AMERICAN INTL GRP INC COM	EQUITY	026874107	158848	2,328,132	SH	DEFINED
AMERICAN ITALIAN PASTA CO. CLASS A	EQUITY	027070101	302	5,919	SH	DEFINED
AMERICAN MANAGEMENT SYSTEMS	EQUITY	027352103	267	13,977	SH	DEFINED
AMERICAN MED SEC GROUP	EQUITY	02744P101	53	2,203	SH	DEFINED
AMERICAN MEDICAL SYSTEMS HOLDI	EQUITY	02744M108	140	6,967	SH	DEFINED
AMERICAN NATIONAL INS	EQUITY	028591105	14	149	SH	DEFINED
AMERICAN NATL BANKSHAR	EQUITY	027745108	57	2,079	SH	DEFINED
AMERICAN PHARMACEUTICA	EQUITY	02886P109	40	3,217	SH	DEFINED
AMERICAN PHYSICIANS CAPITAL IN	EQUITY	028884104	65	3,546	SH	DEFINED
AMERICAN POWER CONVERSION	EQUITY	029066107	1140	90,282	SH	DEFINED
American Standard Co	EQUITY	029712106	1127	15,000	SH	DEFINED
AMERICAN STANDARD COMPANIES	EQUITY	029712106	3273	43,588	SH	DEFINED
AMERICAN STATES WATER CO.	EQUITY	029899101	143	5,402	SH	DEFINED
AMERICAN SUPERCONDUCTOR CORP	EQUITY	030111108	40	7,307	SH	DEFINED
AMERICAN TOWER CORP	EQUITY	029912201	199	57,667	SH	DEFINED
AMERICAN WATER WORKS CO., INC.	EQUITY	030411102	5554	128,538	SH	DEFINED
AMERICAN WOODMARK CORP.	EQUITY	030506109	92	1,634	SH	DEFINED
AMERICREDIT CORP COM	EQUITY	03060R101	68	2,438,085	SH	SOLE
AMERICREDIT CORP.	EQUITY	03060R101	3676	131,052	SH	DEFINED
AMERIGROUP CORP	EQUITY	03073T102	94	3,435	SH	DEFINED
AMERIPATH, INC.	EQUITY	03071D109	241	10,051	SH	DEFINED
AMERISOURCEBERGEN CO	EQUITY	03073E105	18664	245,574	SH	DEFINED
AMERISTAR CASINOS	EQUITY	03070Q101	107	3,699	SH	DEFINED
AMERITRADE HOLDING CORP	EQUITY	03072H109	150	32,830	SH	DEFINED
AMERON, INC.	EQUITY	030710107	92	1,279	SH	DEFINED
AMERUS GROUP CO.	EQUITY	03072M108	1940	52,285	SH	DEFINED

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AMETEK, INC.	EQUITY	031100100	2011	53,992	SH	DEFINED
AMGEN INC	EQUITY	031162100	5568	132,944	SH	SOLE
AMGEN INC	EQUITY	031162100	13530	323,055	SH	SOLE
AMGEN, INC.	EQUITY	031162100	23538	416,400	SH	DEFINED
AMKOR TECHNOLOGY, INC	EQUITY	031652100	8	1,235	SH	DEFINED
AMLI RESIDENTIAL PROPERTIES	EQUITY	001735109	131	5,038	SH	DEFINED
AMN HEALTHCARE SERVICE	EQUITY	001744101	7	195	SH	DEFINED
AMN HEALTHCARE SVCS INC	EQUITY	001744101	3501	100,000	SH	SOLE
AMPHENOL CORP. CLASS A	EQUITY	032095101	361	10,019	SH	DEFINED
AMR CORP.	EQUITY	001765106	1211	71,844	SH	DEFINED
AMSOUTH BANCORPORATION	EQUITY	032165102	3748	167,482	SH	DEFINED
AMSURG CORP CL A	EQUITY	03232P405	191	7,288	SH	DEFINED
AMSURG CORP CL A	EQUITY	03232P405	11	400,715	SH	SOLE
AMYLIN PHARMACEUTICALS, INC.	EQUITY	032346108	239	21,869	SH	DEFINED
ANADARKO PETE CORP	EQUITY	032511107	3698	75,000	SH	SOLE
ANADARKO PETE CORP	EQUITY	032511107	11487	233,000	SH	SOLE
ANADARKO PETROLEUM CORP.	EQUITY	032511107	22865	463,802	SH	DEFINED
ANADIGICS, INC.	EQUITY	032515108	90	10,917	SH	DEFINED
ANALOG DEVICES, INC.	EQUITY	032654105	5162	173,810	SH	DEFINED
ANALOGIC CORP.	EQUITY	032657207	116	2,361	SH	DEFINED
ANAREN MICROWAVE, INC	EQUITY	032744104	69	8,020	SH	DEFINED
ANCHOR BANCORP WISCONSIN, INC.	EQUITY	032839102	181	7,523	SH	DEFINED
ANDREW CORP.	EQUITY	034425108	674	45,143	SH	DEFINED
ANDRX GROUP	EQUITY	034553107	5766	213,807	SH	DEFINED
ANGELICA CORP	EQUITY	034663104	53	3,080	SH	DEFINED
ANGLO AMERICAN PLC - UNSP ADR	EQUITY	03485P102	1908	116,710	SH	DEFINED
Anheuser Busch	EQUITY	035229103	2000	40,000	SH	DEFINED
ANHEUSER BUSCH COS INC	EQUITY	035229103	1500	30,000	SH	SOLE
ANHEUSER BUSCH COS INC	EQUITY	035229103	4075	81,500	SH	SOLE
ANHEUSER-BUSCH COMPANIES, INC.	EQUITY	035229103	42364	847,270	SH	DEFINED
ANIXTER INTERNATIONALL, INC.	EQUITY	035290105	262	11,147	SH	DEFINED
ANN TAYLOR STORES CORP.	EQUITY	036115103	399	15,703	SH	DEFINED
ANNALY MTG MGMT INC	EQUITY	035710409	4979	256,649	SH	DEFINED
ANNTAYLOR STORES CORP COM	EQUITY	036115103	49	1,935,500	SH	SOLE
ANSWERTHINK INC	EQUITY	036916104	63	16,728	SH	DEFINED
ANSYS INC	EQUITY	03662Q105	106	5,263	SH	DEFINED
ANTEON INTERNATIONAL CORP	EQUITY	03674E108	135	5,354	SH	DEFINED
ANTEON INTL CORP COM	EQUITY	03674E108	30	1,171,100	SH	SOLE
ANTHEM INC	EQUITY	03674B104	98	1,449	SH	DEFINED
ANTHEM INC COM	EQUITY	03674B104	18	264,764	SH	SOLE
ANTHRACITE CAPITAL INC.	EQUITY	037023108	2867	216,414	SH	DEFINED
ANTIGENICS INC.	EQUITY	037032109	77	7,828	SH	DEFINED
ANWORTH MORTGAGE ASSET	EQUITY	037347101	61	4,356	SH	DEFINED
AO Tafneft ADR	EQUITY	03737P306	1065	77,000	SH	DEFINED
AOL TIME WARNER	EQUITY	00184A105	176	12,567	SH	SOLE
AOL Time Warner	EQUITY	00184A105	618	42,000	SH	DEFINED
AOL TIME WARNER INC.	EQUITY	00184A105	33266	2,261,434	SH	DEFINED
AON CORP.	EQUITY	037389103	3700	125,508	SH	DEFINED
APAC TELESERVICES, INC.	EQUITY	00185E106	54	9,214	SH	DEFINED
APACHE CORP	EQUITY	037411105	4598	80,000	SH	SOLE
APACHE CORP	EQUITY	037411105	13963	242,967	SH	SOLE
APACHE CORP.	EQUITY	037411105	3818	66,418	SH	DEFINED
APARTMENT INVT & MGMT CL A	EQUITY	03748R101	28	572,900	SH	SOLE
APARTMENT INVT & MGMT CO - A	EQUITY	03748R101	52	1,057	SH	DEFINED
APEX MORTGAGE CAPITAL INC	EQUITY	037564101	156	10,426	SH	DEFINED
APHTON CORP.	EQUITY	03759P101	48	6,460	SH	DEFINED
APOGEE ENTERPRISES, INC.	EQUITY	037598109	145	10,120	SH	DEFINED
APOGENT TECHNOLOGIES	EQUITY	03760A101	2835	137,829	SH	DEFINED
APOLLO GROUP INC	EQUITY	037604105	1975	50,100	SH	SOLE

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APOLLO GROUP INC CL A	EQUITY	037604105	34	862,580	SH	SOLE
APOLLO GROUP INC. (UNIVERSITY OF PHOENIX)	EQUITY	037604204	6	208	SH	DEFINED
APOLLO GROUP, INC. CLASS A	EQUITY	037604105	3310	83,977	SH	DEFINED
APPLE COMPUTER, INC.	EQUITY	037833100	3168	178,756	SH	DEFINED
APPLEBEES INTERNATIONAL, INC.	EQUITY	037899101	18	777	SH	DEFINED
APPLERA CORP APPLIED BIOSYSTEM	EQUITY	038020103	2205	113,139	SH	DEFINED
APPLERA CORP (CELERA GENOMICS GROUP)	EQUITY	038020202	294	24,509	SH	DEFINED
APPLICA INC.	EQUITY	03815A106	72	5,771	SH	DEFINED
APPLIED FILMS CORP	EQUITY	038197109	44	3,935	SH	DEFINED
APPLIED INDUSTRIAL TECH., INC.	EQUITY	03820C105	134	6,851	SH	DEFINED
APPLIED MATERIALS INC	EQUITY	038222105	2853	150,000	SH	SOLE
APPLIED MATERIALS INC	EQUITY	038222105	7656	402,500	SH	SOLE
APPLIED MATERIALS, INC.	EQUITY	038222105	23337	1,226,980	SH	DEFINED
APPLIED MICRO CIRCUITS CORP.	EQUITY	03822W109	702	148,480	SH	DEFINED
APPLIED MOLECULAR EVOLUTION	EQUITY	03823E108	32	5,483	SH	DEFINED
APRIA HEALTHCARE GROUP, INC.	EQUITY	037933108	1883	84,059	SH	DEFINED
APTARGROUP, INC.	EQUITY	038336103	16	520	SH	DEFINED
AQUILA INC	EQUITY	03840P102	5731	716,397	SH	DEFINED
ARAID PHARAMACEUTICLAS, INC.	EQUITY	04033A100	43	10,342	SH	DEFINED
ARAMARK CORP	EQUITY	038521100	10	419	SH	DEFINED
ARBITRON, INC.	EQUITY	03875Q108	327	10,484	SH	DEFINED
ARCH CAP GROUP LTD ORD	EQUITY	G0450A105	4	128,000	SH	SOLE
ARCH CHEMICALS, INC.	EQUITY	03937R102	177	7,159	SH	DEFINED
ARCH COAL, INC.	EQUITY	039380100	1887	83,077	SH	DEFINED
ARCHER DANIELS MIDLAND CO.	EQUITY	039483102	3844	300,548	SH	DEFINED
ARCHSTONE COMMUNITIES TRUST	EQUITY	039583109	68	2,546	SH	DEFINED
ARCHSTONE SMITH TR COM	EQUITY	039583109	31	1,164,208	SH	SOLE
ARCTIC CAT, INC.	EQUITY	039670104	99	5,700	SH	DEFINED
ARDEN GROUP INC	EQUITY	039762109	29	488	SH	DEFINED
ARDEN REALTY INC.	EQUITY	039793104	4533	159,327	SH	DEFINED
ARDEN RLTY GROUP INC COM	EQUITY	039793104	25	886,600	SH	SOLE
ARENA PHARMACEUTICALS INC	EQUITY	040047102	58	6,950	SH	DEFINED
ARGONAUT GROUP, INC.	EQUITY	040157109	165	7,700	SH	DEFINED
ARGOSY GAMING CO.	EQUITY	040228108	252	8,889	SH	DEFINED
ARIBA, INC.	EQUITY	04033V104	383	119,981	SH	DEFINED
ARKANSAS BEST CORP	EQUITY	040790107	1498	58,800	SH	SOLE
ARKANSAS BEST CORP.	EQUITY	040790107	195	7,657	SH	DEFINED
ARMOR HOLDINGS, INC.	EQUITY	042260109	229	8,971	SH	DEFINED
ARQULE, INC.	EQUITY	04269E107	51	7,577	SH	DEFINED
ARRAY BIOPHARMA INC	EQUITY	04269X105	66	6,856	SH	DEFINED
ARRAY BIOPHARMA INC	EQUITY	04269X105	2	250,600	SH	SOLE
ARRIS GROUP INC	EQUITY	04269Q100	105	23,356	SH	DEFINED
ARROW ELECTRONICS INC	EQUITY	042735100	3327	160,338	SH	DEFINED
ARROW FINANCIAL CORP	EQUITY	042744102	77	2,276	SH	DEFINED
ARROW INTERNATIONAL, INC.	EQUITY	042764100	130	3,328	SH	DEFINED
ARTESYN TECHNOLOGIES, INC.	EQUITY	043127109	69	10,553	SH	DEFINED
ARTHROCARE CORP.	EQUITY	043136100	100	7,798	SH	DEFINED
Arthur J Gallagher	EQUITY	363576109	1733	50,000	SH	DEFINED
ARTISAN COMPONENTS INC.	EQUITY	042923102	48	5,294	SH	DEFINED
ARVINMERITOR, INC	EQUITY	043353101	2104	87,679	SH	DEFINED
ASBURY AUTOMOTIVE GROUP	EQUITY	043436104	37	2,744	SH	DEFINED
ASCENTIAL SOFTWARE CORP.	EQUITY	04362P108	1162	416,453	SH	DEFINED
ASHLAND OIL, INC.	EQUITY	044204105	5251	129,644	SH	DEFINED
ASIAINFO HOLDINGS INC.	EQUITY	04518A104	137	10,326	SH	DEFINED
ASPECT COMMUNICATIONS INC.	EQUITY	04523Q102	60	18,747	SH	DEFINED
ASPEN TECHNOLOGY, INC.	EQUITY	045327103	106	12,672	SH	DEFINED
ASSOCIATED BANC-CORP.	EQUITY	045487105	3703	98,200	SH	DEFINED



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ASSOCIATED ESTATES REALTY	EQUITY	045604105	1280	120,740	SH	DEFINED
ASTEC INDS INC COM	EQUITY	046224101	87	5,424	SH	DEFINED
ASTORIA FINANCIAL CORP.	EQUITY	046265104	3722	116,119	SH	DEFINED
ASTROPOWER INC	EQUITY	04644A101	131	6,684	SH	DEFINED
ASTROPOWER INC COM	EQUITY	04644A101	21	1,079,963	SH	SOLE
ASYST TECHNOLOGIES, INC.	EQUITY	04648X107	259	12,740	SH	DEFINED
AT + T WIRELESS SVCS INC	EQUITY	00209A106	878	150,000	SH	SOLE
AT + T WIRELESS SVCS INC	EQUITY	00209A106	2077	355,000	SH	SOLE
AT RD INC	EQUITY	04648K105	46	7,484	SH	DEFINED
AT&T	EQUITY	001957109	25841	2,415,040	SH	DEFINED
AT&T CORP	EQUITY	1957109	35	3,467	SH	SOLE
AT&T WIRELESS	EQUITY	00209A106	5	1,055	SH	SOLE
AT&T WIRELESS (USD)	EQUITY	00209A106	7477	1,278,202	SH	DEFINED
ATHEROGENICS INC	EQUITY	047439104	64	8,894	SH	DEFINED
ATLANTIC COAST AIRLINES HL	EQUITY	048396105	875	40,300	SH	SOLE
ATLANTIC COAST AIRLINES HLDG.	EQUITY	048396105	315	14,499	SH	DEFINED
ATLAS AIR WORLDWIDE HLDGS INC.	EQUITY	049164106	203	54,773	SH	DEFINED
ATMEL CORP	EQUITY	049513104	8150	1,301,900	SH	SOLE
ATMEL CORP.	EQUITY	049513104	3838	613,060	SH	DEFINED
ATMI INC	EQUITY	00207R101	1707	76,300	SH	SOLE
ATMI, INC.	EQUITY	00207R101	216	9,667	SH	DEFINED
ATMOS ENERGY CORP.	EQUITY	049560105	346	14,745	SH	DEFINED
ATRIX LABS INC	EQUITY	04962L101	165	7,401	SH	DEFINED
ATWOOD OCEANICS, INC.	EQUITY	050095108	120	3,192	SH	DEFINED
AUDIOVOX COPR.	EQUITY	050757103	48	5,981	SH	DEFINED
AUGUST TECHNOLOGY CORP.	EQUITY	05106U105	26	2,611	SH	DEFINED
AURORA FOODS, INC.	EQUITY	05164B106	13	8,437	SH	DEFINED
AUTODESK, INC.	EQUITY	052769106	704	53,132	SH	DEFINED
AUTOLIV, INC.	EQUITY	052800109	36	1,418	SH	DEFINED
AUTOMATIC DATA PROCESSING INC.	EQUITY	053015103	13959	320,520	SH	DEFINED
AUTONATION INC	EQUITY	05329W102	42	2,875	SH	DEFINED
AUTOZONE, INC.	EQUITY	053332102	3730	48,248	SH	DEFINED
AVALONBAY COMM	EQUITY	053484101	14	293,505	SH	SOLE
AVALONBAY COMMUNITIE	EQUITY	053484101	40	865	SH	DEFINED
AVANEX CORP	EQUITY	05348W109	41	20,893	SH	DEFINED
AVATAR HOLDINGS, INC.	EQUITY	053494100	43	1,538	SH	DEFINED
AVAYA INC	EQUITY	53499109	2	548	SH	SOLE
AVAYA INC.	EQUITY	053499109	828	167,231	SH	DEFINED
AVENUE A INC	EQUITY	053566105	44	12,387	SH	DEFINED
AVERY DENNISON CORP	EQUITY	053611109	1255	20,000	SH	SOLE
AVERY DENNISON CORP	EQUITY	053611109	10974	174,880	SH	SOLE
AVERY DENNISON CORP.	EQUITY	053611109	3172	50,548	SH	DEFINED
AVIALL, INC.	EQUITY	05366B102	93	6,645	SH	DEFINED
AVID TECHNOLOGY, INC.	EQUITY	05367P100	82	8,884	SH	DEFINED
AVIGEN, INC.	EQUITY	053690103	67	7,171	SH	DEFINED
AVISTA CORP	EQUITY	05379B107	235	17,052	SH	DEFINED
AVNET, INC.	EQUITY	053807103	3973	180,653	SH	DEFINED
AVOCENT CORPORATION	EQUITY	053893103	1150	72,232	SH	DEFINED
AVON PRODS INC	EQUITY	054303102	1306	25,000	SH	SOLE
AVON PRODS INC	EQUITY	054303102	5694	109,000	SH	SOLE
AVON PRODUCTS, INC.	EQUITY	054303102	6932	132,700	SH	DEFINED
AVX CORP	EQUITY	002444107	222	13,615	SH	DEFINED
AXCAN PHARMA INC COM	EQUITY	054923107	6	390,900	SH	SOLE
AXCELIS TECHNOLOGIES INC	EQUITY	054540109	395	34,947	SH	DEFINED
AXT INC.	EQUITY	00246W103	53	6,656	SH	DEFINED
AZTAR CORP.	EQUITY	054802103	254	12,216	SH	DEFINED
B I S Y S GROUP INC	EQUITY	055472104	86	2,571,286	SH	SOLE
BAKER HUGHES INC.	EQUITY	057224107	4	107,300	SH	SOLE

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BAKER HUGHES, INC.	EQUITY	057224107	8946	268,730	SH	DEFINED
BALDOR ELECTRIC CO.	EQUITY	057741100	274	10,859	SH	DEFINED
BALDWIN & LYONS, INC., CLASS B	EQUITY	057755209	46	2,036	SH	DEFINED
BALL CORP.	EQUITY	058498106	1092	26,315	SH	DEFINED
BALLY TOTAL FITNESS HLDG COR COM	EQUITY	05873K108	206	11,020	SH	DEFINED
BANC CORP	EQUITY	05944B103	41	4,660	SH	DEFINED
BANCFIRST CORP.	EQUITY	05945F103	64	1,390	SH	DEFINED
BANCO DE CHILE-ADR	EQUITY	059520106	613	37,599	SH	DEFINED
BANCORP CONN INC	EQUITY	059684100	44	1,554	SH	DEFINED
BANCORPSOUTH, INC.	EQUITY	059692103	24	1,175	SH	DEFINED
BANDAG, INC.	EQUITY	059815100	862	30,423	SH	DEFINED
BANK AMER CORP	EQUITY	060505104	11601	164,875	SH	SOLE
BANK AMER CORP	EQUITY	060505104	41122	646,025	SH	SOLE
BANK ATLANTIC BANCORP CLASS A	EQUITY	065908501	184	14,865	SH	DEFINED
BANK MUTUAL CORP	EQUITY	063748107	81	3,964	SH	DEFINED
BANK OF AMERICA CORP	EQUITY	060505104	55132	783,570	SH	DEFINED
BANK OF GRANITE CORP.	EQUITY	062401104	96	4,865	SH	DEFINED
BANK OF HAWAII CORP	EQUITY	062540109	2639	94,256	SH	DEFINED
BANK OF NEW YORK CO., INC.	EQUITY	064057102	38744	1,147,960	SH	DEFINED
BANK OF THE OZARKS INC	EQUITY	063904106	35	1,586	SH	DEFINED
BANK ONE CORP	EQUITY	06423A103	1924	50,000	SH	SOLE
BANK UNITED CORP-CPR WI	EQUITY	065416117	46	506,802	SH	DEFINED
BANKNORTH GROUP INC.	EQUITY	06646R107	4955	190,426	SH	DEFINED
BANKONE CORP.	EQUITY	06423A103	22867	594,250	SH	DEFINED
BANKUNITED FINANCIAL CORP CLASS A	EQUITY	06652B103	146	7,613	SH	DEFINED
BANNER CORPORATION	EQUITY	06652V109	91	3,681	SH	DEFINED
BANTA CORP.	EQUITY	066821109	1470	40,939	SH	DEFINED
BARNES & NOBLE, INC.	EQUITY	067774109	11355	429,632	SH	DEFINED
BARNES GROUP, INC.	EQUITY	067806109	85	3,696	SH	DEFINED
BARR LABORATORIES, INC	EQUITY	068306109	4665	73,435	SH	DEFINED
BARRA, INC.	EQUITY	068313105	212	5,715	SH	DEFINED
BARRICK GOLD CORP COM	EQUITY	067901108	4	190,000	SH	SOLE
BARRICK GOLD CORP.	EQUITY	067901108	4609	242,730	SH	DEFINED
BASSETT FURNITURE INDUSTRIES	EQUITY	070203104	70	3,594	SH	DEFINED
BAUSCH & LOMB, INC.	EQUITY	071707103	845	24,952	SH	DEFINED
BAXTER INTERNATIONAL, INC.	EQUITY	071813109	14132	317,930	SH	DEFINED
BAXTER INTL INC	EQUITY	071813109	4446	100,021	SH	SOLE
BAXTER INTL INC	EQUITY	071813109	6204	139,571	SH	SOLE
BAY VIEW CAPITAL CORP.	EQUITY	07262L101	143	22,379	SH	DEFINED
BBT CORP.	EQUITY	054937107	8300	215,031	SH	DEFINED
BE AEROSPACE, INC.	EQUITY	073302101	168	12,728	SH	DEFINED
BEA SYSTEMS, INC.	EQUITY	073325102	149	15,669	SH	DEFINED
BEAR STEARNS COS	EQUITY	073902108	4613	75,375	SH	DEFINED
BEASLEY BROADCAST GROUP, INC.	EQUITY	074014101	31	2,089	SH	DEFINED
BEAZER HOMES USA INC COM	EQUITY	07556Q105	17	207,200	SH	SOLE
BEAZER HOMES USA, INC.	EQUITY	07556Q105	341	4,260	SH	DEFINED
BEBE STORES, INC.	EQUITY	075571109	32	1,560	SH	DEFINED
Beckman Coulter Inc	EQUITY	075811109	250	5,000	SH	DEFINED
BECKMAN COULTER, INC.	EQUITY	075811109	3978	79,712	SH	DEFINED
BECTON, DICKINSON AND CO.	EQUITY	075887109	4229	122,747	SH	DEFINED
BED BATH & BEYOND INC COM	EQUITY	075896100	22	589,200	SH	SOLE
BED BATH & BEYOND, INC.	EQUITY	075896100	5511	146,026	SH	DEFINED
BEDFORD PRPTY INVESTORS, INC.	EQUITY	076446301	3016	111,284	SH	DEFINED
BEI TECHNOLOGIES INC	EQUITY	05538P104	45	3,894	SH	DEFINED
BEL FUSE INC. CLASS B	EQUITY	077347300	94	3,492	SH	DEFINED
BELDEN, INC.	EQUITY	077459105	169	8,086	SH	DEFINED
BELL MICROPRODUCTS INC	EQUITY	078137106	50	6,208	SH	DEFINED
BELLSOUTH CORP.	EQUITY	079860102	31163	989,290	SH	DEFINED

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BELO CORP.	EQUITY	080555105	3260	144,173	SH	DEFINED
BEMIS CO., INC.	EQUITY	081437105	1161	24,447	SH	DEFINED
BEMIS INC	EQUITY	081437105	1188	25,000	SH	SOLE
BEMIS INC	EQUITY	081437105	12220	257,255	SH	SOLE
BENCHMARK ELECTRONICS, INC.	EQUITY	08160H101	236	8,122	SH	DEFINED
BENIHANA INC [A]	EQUITY	082047200	27	1,459	SH	DEFINED
BENTLEY PHARMACEUTICAL	EQUITY	082657107	50	4,325	SH	DEFINED
BERKSHIRE HATHAWAY INC DEL	EQUITY	084670207	8512	3,810	SH	SOLE
BERKSHIRE HATHAWAY INC DEL CL	EQUITY	084670207	9991	4,472	SH	SOLE
BERKSHIRE HILLS BANCOR	EQUITY	084680107	58	2,227	SH	DEFINED
BERRY PETROLEUM CO. CLASS A	EQUITY	085789105	99	5,898	SH	DEFINED
BEST BUY CO., INC.	EQUITY	086516101	5835	160,750	SH	DEFINED
BEVERLY ENTERPRISES, INC.	EQUITY	087851309	266	34,977	SH	DEFINED
BIG LOTS INC.	EQUITY	089302103	1056	53,673	SH	DEFINED
BIOGEN, INC.	EQUITY	090597105	4771	115,148	SH	DEFINED
BIOMARIN PHARMACEUTICAL INC.	EQUITY	09061G101	68	12,937	SH	DEFINED
BIOMET, INC.	EQUITY	090613100	3635	134,042	SH	DEFINED
BIOPURE CORP.	EQUITY	09065H105	51	6,627	SH	DEFINED
BIO-RAD LABORATORIES, INC., CLASS A	EQUITY	090572207	274	6,030	SH	DEFINED
BIORELIANCE CORP	EQUITY	090951104	30	1,224	SH	DEFINED
BIOSITE INC.	EQUITY	090945106	115	4,095	SH	DEFINED
BIO-TECHNOLOGY GENERAL CORP.	EQUITY	090578105	125	20,867	SH	DEFINED
BIOVAIL CORP	EQUITY	09067J109	30	1,023,654	SH	SOLE
BISYS GROUP, INC.	EQUITY	055472104	5129	154,032	SH	DEFINED
BJ SERVICES CO.	EQUITY	055482103	5206	153,652	SH	DEFINED
BJ SVCS CO	EQUITY	055482103	1823	53,800	SH	SOLE
BJ'S WHOLESALE CLUB INC.	EQUITY	05548J106	4727	122,792	SH	DEFINED
BKF CAPITAL GROUP INC	EQUITY	05548G102	59	2,087	SH	DEFINED
BLACK & DECKER CORP.	EQUITY	091797100	1791	37,162	SH	DEFINED
BLACK BOX CORP.	EQUITY	091826107	295	7,233	SH	DEFINED
BLACK HILLS CORP.	EQUITY	092113109	1518	43,871	SH	DEFINED
BLACKROCK INC	EQUITY	09247X101	10	237	SH	DEFINED
BLAIR CORP	EQUITY	092828102	73	2,851	SH	DEFINED
BLOCK FINANCIAL CORP	EQUITY	093671105	3944	85,466	SH	DEFINED
BLOCKBUSTER INC -CLA	EQUITY	093679108	12	434	SH	DEFINED
BLYTH INC.	EQUITY	09643P108	2205	70,636	SH	DEFINED
BMC SOFTWARE, INC.	EQUITY	055921100	1865	112,351	SH	DEFINED
BOB EVANS FARMS, INC.	EQUITY	096761101	1800	57,187	SH	DEFINED
BOCA RESORTS INC -CL A	EQUITY	09688T106	135	10,184	SH	DEFINED
BOEING CO	EQUITY	097023105	1575	35,000	SH	SOLE
BOEING CO	EQUITY	097023105	8656	192,410	SH	SOLE
BOEING CO.	EQUITY	097023105	17265	383,670	SH	DEFINED
BOISE CASCADE CORP.	EQUITY	097383103	925	26,802	SH	DEFINED
BOK FINANCIAL CORP.	EQUITY	05561Q201	7	205	SH	DEFINED
BOMBAY CO INC	EQUITY	097924104	53	11,814	SH	DEFINED
BONE CARE INTERNATIONAL, INC.	EQUITY	098072101	20	3,421	SH	DEFINED
BORDERS GROUP INC COM	EQUITY	099709107	9	498,400	SH	SOLE
BORDERS GROUP, INC.	EQUITY	099709107	1941	105,476	SH	DEFINED
BORG WARNER INC	EQUITY	099724106	2870	49,684	SH	DEFINED
BORLAND SOFTWARE CORP.	EQUITY	099849101	223	21,644	SH	DEFINED
BOSTON BEER, INC. CLASS A	EQUITY	100557107	52	3,301	SH	DEFINED
BOSTON COMMUNICATIONS GROUP	EQUITY	100582105	37	4,579	SH	DEFINED
BOSTON EDISON	EQUITY	67019E107	4188	84,357	SH	DEFINED
BOSTON PRIVATE FINANCIAL HOLDI	EQUITY	101119105	170	6,860	SH	DEFINED
BOSTON PROPERTIES INC	EQUITY	101121101	38	962	SH	DEFINED
BOSTON PROPERTIES INC COM	EQUITY	101121101	32	802,600	SH	SOLE
BOSTON SCIENTIFIC CORP	EQUITY	101137107	3357	114,500	SH	SOLE
BOSTON SCIENTIFIC CORP.	EQUITY	101137107	5335	181,960	SH	DEFINED

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BOSTONFED BANCORP INC	EQUITY	101178101	45	1,405	SH	DEFINED
BOWATER, INC.	EQUITY	102183100	3874	71,256	SH	DEFINED
BOWNE & CO., INC.	EQUITY	103043105	176	11,957	SH	DEFINED
BOYD GAMING CORP.	EQUITY	103304101	160	11,084	SH	DEFINED
BOYDS COLLECTION, LTD.	EQUITY	103354106	40	6,331	SH	DEFINED
BOYKIN LODGING CO.	EQUITY	103430104	67	6,155	SH	DEFINED
BP AMOCO PLC SPON ADR	EQUITY	55622104	204	4,090	SH	SOLE
BP P.L.C.	EQUITY	055622104	1010	20,000	SH	DEFINED
BPP LIQUIDATING TRUST	EQUITY	12232C108	11	7,544	SH	DEFINED
BRADLEY PHARMACEUTICAL	EQUITY	104576103	39	2,952	SH	DEFINED
BRADY CORP.	EQUITY	104674106	230	6,562	SH	DEFINED
BRANDYWINE REALTY TRUST	EQUITY	105368203	246	9,516	SH	DEFINED
BRASIL DISTR PAO ACU-SP ADR	EQUITY	20440T201	745	41,900	SH	DEFINED
BRE PROPERTIES INC CL A	EQUITY	05564E106	7	231,200	SH	SOLE
BRE PROPERTIES, INC., CLASS A	EQUITY	05564E106	21	664	SH	DEFINED
BRIDGFORD FOODS CORP	EQUITY	108763103	14	1,033	SH	DEFINED
BRIGGS & STRATTON CORP.	EQUITY	109043109	296	7,726	SH	DEFINED
BRIGHT HORIZON FAMILY COM	EQUITY	109195107	45	1,345,056	SH	SOLE
BRIGHT HORIZONS FAM. SOLUTIONS	EQUITY	109195107	120	3,613	SH	DEFINED
BRINKER INTERNATIONAL, INC.	EQUITY	109641100	4019	126,570	SH	DEFINED
BRINKER INTL INC	EQUITY	109641100	21	654,820	SH	SOLE
BRISTOL MYERS SQUIBB CO.	EQUITY	110122108	37570	1,461,850	SH	DEFINED
BRISTOL-MYERS SQUIBB CO	EQUITY	110122108	2352	91,506	SH	SOLE
BRITESMILE, INC.	EQUITY	110415106	10	4,304	SH	DEFINED
BROADCOM CORP.	EQUITY	111320107	2270	129,443	SH	DEFINED
BROADWING INC.	EQUITY	111620100	905	347,969	SH	DEFINED
BROCADE COMMUNICATION	EQUITY	111621108	5126	293,270	SH	DEFINED
BROCADE COMMUNICATIONS SYS	EQUITY	111621108	3650	166,006	SH	SOLE
BROOKLINE BANCORP, INC.	EQUITY	113739106	94	3,704	SH	DEFINED
BROOKS-PRI AUTOMATION INC	EQUITY	11442E102	308	12,068	SH	DEFINED
BROOKSTONE INC	EQUITY	114537103	54	3,026	SH	DEFINED
BROWN & BROWN INC	EQUITY	115236101	21	673	SH	DEFINED
BROWN FORMAN CORP	EQUITY	115637209	7382	106,988	SH	SOLE
BROWN SHOE COMANY, INC.	EQUITY	115736100	176	6,265	SH	DEFINED
BROWN, TOM INC.	EQUITY	115660201	338	11,928	SH	DEFINED
BROWN-FORMAN CORP CLASS B	EQUITY	115637209	2149	31,152	SH	DEFINED
BRUCKER DALTRONICS INC	EQUITY	116795105	16	3,999	SH	DEFINED
Brunswick Corp	EQUITY	117043109	560	20,000	SH	DEFINED
BRUNSWICK CORP.	EQUITY	117043109	1168	41,723	SH	DEFINED
BRUSH ENGINEERED MATERIALS	EQUITY	117421107	74	5,940	SH	DEFINED
BRYN MAWR BK CORP	EQUITY	117665109	54	1,328	SH	DEFINED
BSB BANCORP, INC.	EQUITY	055652101	82	3,088	SH	DEFINED
BUCA INC	EQUITY	117769109	4953	260,000	SH	SOLE
BUCA, INC.	EQUITY	117769109	103	5,426	SH	DEFINED
BUCKEYE TECHNOLOGIES INC	EQUITY	118255108	84	8,611	SH	DEFINED
BUCKLE, INC.	EQUITY	118440106	62	2,513	SH	DEFINED
BUILDING MATERIAL HOLDING CORP	EQUITY	120113105	63	4,354	SH	DEFINED
BURLINGTON COAT FACTORY WHSE	EQUITY	121579106	136	6,380	SH	DEFINED
BURLINGTON NORTHERN SANTA FE	EQUITY	12189T104	6889	229,740	SH	DEFINED
BURLINGTON NORTHN SANTA FE	EQUITY	12189T104	2100	70,000	SH	SOLE
BURLINGTON NORTHN SANTA FE	EQUITY	12189T104	11085	369,500	SH	SOLE
BURLINGTON RESOURCES, INC.	EQUITY	122014103	3645	95,918	SH	DEFINED
BUSH INDUSTRIES, INC.	EQUITY	123164105	36	3,021	SH	DEFINED
BUTLER MANUFACTURING CO.	EQUITY	123655102	55	1,987	SH	DEFINED
BWAY CORP	EQUITY	056039100	24	1,502	SH	DEFINED
C & D TECHNOLOGIES, INC.	EQUITY	124661109	167	9,269	SH	DEFINED
C H ROBINSON WORLDWIDE INC	EQUITY	12541W100	14	425,884	SH	SOLE
C. H. ROBINSON WORLDWIDE, INC.	EQUITY	12541W100	3653	108,934	SH	DEFINED

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C. R. BARD, INC.	EQUITY	067383109	1463	25,851	SH	DEFINED
CABLE & WIRELESS PLC ADR	EQUITY	126830207	6	720	SH	SOLE
CABLE DESIGN TECHNOLOGIES CORP	EQUITY	126924109	162	15,828	SH	DEFINED
CABLEVISION SYS CORP	EQUITY	12686C109	69	7,270	SH	DEFINED
CABLEVISION SYS CORP	EQUITY	12686C844	6	704	SH	DEFINED
CABOT CORP.	EQUITY	127055101	2303	80,396	SH	DEFINED
CABOT MICROELECTRONICS CORP	EQUITY	12709P103	1683	38,985	SH	DEFINED
CABOT OIL & GAS CORP., CLASS A	EQUITY	127097103	226	9,898	SH	DEFINED
CACHE INC	EQUITY	127150308	13	927	SH	DEFINED
CACI INTERNATIONAL	EQUITY	127190304	387	10,144	SH	DEFINED
CACI INTL INC	EQUITY	127190304	1925	50,400	SH	SOLE
CADENCE DESIGN SYSTEMS, INC.	EQUITY	127387108	6198	384,495	SH	DEFINED
CADIZ INC.	EQUITY	127537108	110	12,940	SH	DEFINED
CAL DIVE INTERNATIONAL, INC.	EQUITY	127914109	289	13,115	SH	DEFINED
CALGON CARBON CORP.	EQUITY	129603106	100	11,950	SH	DEFINED
CALIFORNIA FIRST NTNL	EQUITY	130222102	20	1,238	SH	DEFINED
CALIFORNIA PIZZA KITCHEN INC	EQUITY	13054D109	125	5,057	SH	DEFINED
CALIFORNIA WATER SERVICE GROUP	EQUITY	130788102	127	5,025	SH	DEFINED
CALIPER TECHNOLOGIES CORP	EQUITY	130876105	72	8,671	SH	DEFINED
CALLAWAY GOLF CO.	EQUITY	131193104	1603	101,173	SH	DEFINED
CALPINE CORP.	EQUITY	131347106	1379	196,090	SH	DEFINED
CAMBREX CORP.	EQUITY	132011107	322	8,020	SH	DEFINED
CAMDEN NATL CORP	EQUITY	133034108	80	2,878	SH	DEFINED
CAMDEN POPERTY TRUST	EQUITY	133131102	19	521	SH	DEFINED
CAMDEN PPTY TR SH BEN INT	EQUITY	133131102	23	627,900	SH	SOLE
CAMINUS CORP.	EQUITY	133766105	21	3,553	SH	DEFINED
CAMPBELL SOUP CO.	EQUITY	134429109	5084	183,790	SH	DEFINED
CANTEL MEDICAL CORP	EQUITY	138098108	44	2,377	SH	DEFINED
CAPITAL AUTOMOTIVE REIT	EQUITY	139733109	182	7,630	SH	DEFINED
CAPITAL CITY BANK GROUP, INC.	EQUITY	139674105	86	2,505	SH	DEFINED
CAPITAL GAMING INTL INC	EQUITY	140180308		103	SH	SOLE
CAPITAL ONE FINANCIAL CORP.	EQUITY	14040H105	23016	377,010	SH	DEFINED
CAPITAL ONE FINL CORP COM	EQUITY	14040H105	30	492,514	SH	SOLE
CAPITOL BANCORP LTD	EQUITY	14056D105	66	2,749	SH	DEFINED
CAPITOL FEDERAL FINANCIAL	EQUITY	14057C106	8	324	SH	DEFINED
CAPSTEAD MORTGAGE CORP.	EQUITY	14067E506	78	3,455	SH	DEFINED
CAPSTONE TURBINE COR	EQUITY	14067D102	46	27,645	SH	DEFINED
CARAUSTAR INDUSTRIES, INC.	EQUITY	140909102	117	9,410	SH	DEFINED
CARBO CERAMICS INC	EQUITY	140781105	121	3,286	SH	DEFINED
CARDIAC SCIENCE INC.	EQUITY	141410209	73	19,577	SH	DEFINED
CARDINAL HEALTH INC	EQUITY	14149Y108	14367	233,950	SH	DEFINED
CARDINAL HEALTH INC	EQUITY	14149Y108	4299	70,000	SH	SOLE
CARDINAL HEALTH INC	EQUITY	14149Y108	12270	199,800	SH	SOLE
CARDIODYNAMICS INTERNATIONAL	EQUITY	141597104	42	11,408	SH	DEFINED
CARECENTRIC INC.	EQUITY	14166Y106		647	SH	DEFINED
CAREER ED CORP	EQUITY	141665109	2696	59,900	SH	SOLE
CAREER EDUCATION CORP	EQUITY	141665109	28	626	SH	DEFINED
CAREER EDUCATION CORP COM	EQUITY	141665109	21	464,426	SH	SOLE
CAREMARK RX INC	EQUITY	141705103	116	7,041	SH	DEFINED
CARLISLE COS INC.	EQUITY	142339100	2233	49,641	SH	DEFINED
CARMIKE CINEMAS INC	EQUITY	143436400	20	790	SH	DEFINED
CARNIVAL CORP	EQUITY	143658102	6230	225,000	SH	SOLE
CARNIVAL CORP	EQUITY	143658102	13579	490,400	SH	SOLE
CARNIVAL CORP. CLASS A	EQUITY	143658102	8993	324,790	SH	DEFINED
CARPENTER TECHNOLOGY CORP.	EQUITY	144285103	1016	35,250	SH	DEFINED
CARRAMERICA REALTY C	EQUITY	144418100	24	767	SH	DEFINED
CARRAMERICA REALTY CORPORATION	EQUITY	144418100	30	963,500	SH	SOLE
CARREKER CORP	EQUITY	144433109	79	6,894	SH	DEFINED

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CASCADE BANCORP	EQUITY	147154108	80	4,450	SH	DEFINED
CASCADE CORP	EQUITY	147195101	52	3,346	SH	DEFINED
CASCADE NAT GAS CORP COM	EQUITY	147339105	82	3,943	SH	DEFINED
CASELLA WASTE SYSTEMS, INC.	EQUITY	147448104	71	5,926	SH	DEFINED
CASEYS GENERAL STORES, INC.	EQUITY	147528103	167	13,890	SH	DEFINED
CASH AMERICA INTERNATIONAL	EQUITY	14754D100	72	7,831	SH	DEFINED
CASTLE A. M. & CO.	EQUITY	148411101	31	2,493	SH	DEFINED
CATALINA MARKETING CORP.	EQUITY	148867104	2013	71,315	SH	DEFINED
CATAPULT COMM CORP	EQUITY	149016107	42	1,905	SH	DEFINED
CATELLUS DEVELOPMENT	EQUITY	149111106	23	1,150	SH	DEFINED
CATELLUS DEVELOPMENT CORP	EQUITY	149111106	12	604,700	SH	SOLE
Caterpillar	EQUITY	149123101	1469	30,000	SH	DEFINED
CATERPILLAR INC	EQUITY	149123101	4895	100,000	SH	SOLE
CATERPILLAR INC	EQUITY	149123101	19082	389,821	SH	SOLE
CATERPILLAR, INC.	EQUITY	149123101	7552	154,280	SH	DEFINED
CATHAY BANCORP INC.	EQUITY	149150104	228	5,506	SH	DEFINED
CATO CORP. CLASS A	EQUITY	149205106	116	5,213	SH	DEFINED
CB BANCSHARES INC HAWAII	EQUITY	124785106	45	1,189	SH	DEFINED
CBL & ASSOC PPTYS INC COM	EQUITY	124830100	25	614,200	SH	SOLE
CBL & ASSOCIATES PROPERTIES	EQUITY	124830100	293	7,225	SH	DEFINED
CBRL GROUP, INC.	EQUITY	12489V106	2188	71,901	SH	DEFINED
CCBT FINANCIAL COMPANIES INC	EQUITY	12500Q102	87	3,078	SH	DEFINED
CCC INFORMATION SERVICES	EQUITY	12487Q109	61	4,373	SH	DEFINED
C-COR ELECTRONICS, INC.	EQUITY	125010108	79	11,234	SH	DEFINED
CDI CORP.	EQUITY	125071100	137	4,224	SH	DEFINED
CDW COMPUTER CENTERS, INC.	EQUITY	125129106	5301	113,250	SH	DEFINED
CEC ENTERTAINMENT, INC.	EQUITY	125137109	15	361	SH	DEFINED
CELGENE CORP	EQUITY	151020104	16	1,054	SH	DEFINED
CELL GENESYS, INC.	EQUITY	150921104	158	11,734	SH	DEFINED
CELL THERAPEUTICS INC	EQUITY	150934107	1747	320,000	SH	SOLE
CELL THERAPEUTICS, INC.	EQUITY	150934107	68	12,534	SH	DEFINED
CENDANT CORP	EQUITY	151313103	3785	100,000	SH	SOLE
CENDANT CORP	EQUITY	151313103	7103	447,300	SH	SOLE
CENDANT CORP.	EQUITY	151313103	8911	561,150	SH	DEFINED
CENTENE CORP DEL	EQUITY	15135B101	55	1,785	SH	DEFINED
CENTENE CORP DEL	EQUITY	15135B101	1859	60,000	SH	SOLE
CENTENNIAL BANCORP	EQUITY	15133T104	60	7,615	SH	DEFINED
CENTENNIAL CELLULAR CORP.	EQUITY	15133V208	9	3,575	SH	DEFINED
CENTER TR INC	EQUITY	151845104	27	3,760	SH	DEFINED
CENTERPOINT PPTYS TRUST	EQUITY	151895109	14	235,100	SH	SOLE
CENTERPOINT PROPERTIES CORP.	EQUITY	151895109	19	333	SH	DEFINED
CENTEX CONSTRUCTION PRODUCTION	EQUITY	15231R109	83	2,279	SH	DEFINED
CENTEX CORP COM	EQUITY	152312104	42	725,800	SH	SOLE
CENTEX CORP.	EQUITY	152312104	1740	30,106	SH	DEFINED
CENTILLIUM COMMUNICATIONS	EQUITY	152319109	86	9,907	SH	DEFINED
CENTRAL COAST BANCORP	EQUITY	153145107	60	2,653	SH	DEFINED
CENTRAL GARDEN & PET C	EQUITY	153527106	90	5,107	SH	DEFINED
CENTRAL PARKING CORP.	EQUITY	154785109	142	6,222	SH	DEFINED
CENTRAL VT PUB SVC CORP COM	EQUITY	155771108	75	4,158	SH	DEFINED
CENTURY ALUMINUM CO.	EQUITY	156431108	63	4,216	SH	DEFINED
CENTURY BANCORP INC	EQUITY	156432106	31	1,138	SH	DEFINED
CENTURY BUSINESS SERVICES	EQUITY	156490104	92	28,109	SH	DEFINED
CENTURYTEL, INC.	EQUITY	156700106	1932	65,495	SH	DEFINED
CEPHALON INC	EQUITY	156708109	93	2,068	SH	DEFINED
CERES GROUP INC	EQUITY	156772105	26	6,774	SH	DEFINED
CERIDIAN CORP	EQUITY	156779100	3764	198,323	SH	DEFINED
CERNER CORP	EQUITY	156782104	18	381	SH	DEFINED
CERTEGY INC	EQUITY	156880106	3328	89,671	SH	DEFINED

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CERTEGY INC COM	EQUITY	156880106	61	1,649,873	SH	SOLE
CERUS CORP.	EQUITY	157085101	163	4,813	SH	DEFINED
CFS BANCORP, INC.	EQUITY	12525D102	66	4,287	SH	DEFINED
CH ENERGY GROUP INC.	EQUITY	12541M102	288	5,842	SH	DEFINED
CHAMPION ENTERPRISES, INC.	EQUITY	158496109	98	17,398	SH	DEFINED
CHAMPIONSHIP AUTO RACING TEAMS	EQUITY	158711101	38	3,850	SH	DEFINED
CHAMPS ENTMT INC DEL	EQUITY	158787101	36	2,959	SH	DEFINED
CHARLES RIV LABORATORIES I	EQUITY	159864107	6551	186,900	SH	SOLE
CHARLES RIV LABS INTL COM	EQUITY	159864107	33	929,300	SH	SOLE
CHARLES RIVER ASSOCIAT	EQUITY	159852102	53	2,627	SH	DEFINED
CHARLES RIVER LABORATORIES	EQUITY	159864107	22	619	SH	DEFINED
CHARLES SCHWAB CORP.	EQUITY	808513105	6939	619,570	SH	DEFINED
CHARLOTTE RUSSE HOLDING INC	EQUITY	161048103	60	2,685	SH	DEFINED
CHARMING SHOPPES, INC.	EQUITY	161133103	331	38,338	SH	DEFINED
CHARTER COMMUNICATIONS INC CLASS A	EQUITY	16117M107	43	10,484	SH	DEFINED
CHARTER FINL CORP WEST	EQUITY	16122M100	40	1,415	SH	DEFINED
CHARTER MUNICIPAL MORTGAGE ACC	EQUITY	160908109	263	14,694	SH	DEFINED
CHARTER ONE FINANCIAL INC.	EQUITY	160903100	3576	104,028	SH	DEFINED
CHASE INDS INC	EQUITY	161568100	30	2,175	SH	DEFINED
CHATEAU COMMUNITIES, INC.	EQUITY	161726104	771	25,187	SH	DEFINED
CHATTEM INC	EQUITY	162456107	58	1,849	SH	DEFINED
CHECK POINT SOFTWARE TECH	EQUITY	M22465104	92	6,790	SH	DEFINED
CHECKERS DRIVE-IN REST	EQUITY	162809305	31	2,640	SH	DEFINED
CHECKFREE HOLDINGS CORP.	EQUITY	162813109	1573	100,584	SH	DEFINED
CHECKPOINT SYSTEMS, INC.	EQUITY	162825103	134	11,479	SH	DEFINED
CHEESECAKE FACTORY	EQUITY	163072101	2310	65,102	SH	DEFINED
CHEESECAKE FACTORY INC COM	EQUITY	163072101	27	759,075	SH	SOLE
CHELSEA PPTY GROUP INC COM	EQUITY	163421100	10	293,000	SH	SOLE
CHELSEA PROPERTY GROUP INC.	EQUITY	163421100	331	9,910	SH	DEFINED
CHEMED CORP.	EQUITY	163596109	132	3,496	SH	DEFINED
CHEMFIRST, INC.	EQUITY	16361A106	112	3,903	SH	DEFINED
CHEMICAL FINANCIAL CORP.	EQUITY	163731102	302	8,047	SH	DEFINED
CHEROKEE INC DEL NEW	EQUITY	16444H102	35	1,699	SH	DEFINED
CHESAPEAKE CORP.	EQUITY	165159104	132	4,997	SH	DEFINED
CHESAPEAKE ENERGY CORP.	EQUITY	165167107	364	50,609	SH	DEFINED
CHEVRONTEXACO CORPORATION	EQUITY	166764100	173	1,987	SH	SOLE
ChevronTexaco Corp	EQUITY	166764100	1328	15,000	SH	DEFINED
CHEVRONTEXACO CORP	EQUITY	166764100	50145	566,610	SH	DEFINED
CHICAGO PIZZA & BREWER	EQUITY	167889104	38	3,763	SH	DEFINED
CHICOS'S FAS INC.	EQUITY	168615102	18	505	SH	DEFINED
CHILDREN'S PLACE, INC.	EQUITY	168905107	108	4,083	SH	DEFINED
CHILES OFFSHORE INC	EQUITY	16888M104	110	4,535	SH	DEFINED
CHINA MOBILE HK LTD - SPON ADR	EQUITY	16941M109	2721	186,100	SH	DEFINED
CHIPPAC INC	EQUITY	169657103	93	15,057	SH	DEFINED
CHIQUITA BRANDS INTL	EQUITY	170032809	230	12,820	SH	DEFINED
CHIRON CORP.	EQUITY	170040109	3325	94,047	SH	DEFINED
CHITTENDEN CORP.	EQUITY	170228100	307	10,600	SH	DEFINED
CHOICE HOTELS INTL INC.	EQUITY	169905106	160	7,976	SH	DEFINED
CHOICEPOINT INC	EQUITY	170388102	3759	82,665	SH	SOLE
CHOICEPOINT INC COM	EQUITY	170388102	53	1,157,568	SH	SOLE
CHOICEPOINT INC.	EQUITY	170388102	5007	110,111	SH	DEFINED
CHOLESTECH CORP	EQUITY	170393102	44	4,189	SH	DEFINED
CHOLESTECH CORP COM	EQUITY	170393102	5	468,800	SH	SOLE
CHORDIANT SOFTWARE INC	EQUITY	170404107	25	12,751	SH	DEFINED
CHRISTOPHER & BANKS CORPORATIO	EQUITY	171046105	354	8,378	SH	DEFINED
CHUBB CORP	EQUITY	171232101	4000	56,500	SH	SOLE
CHUBB CORP.	EQUITY	171232101	6901	97,470	SH	DEFINED
CHURCH & DWIGHT CO., INC.	EQUITY	171340102	1595	50,910	SH	DEFINED

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CHURCHILL DOWNS, INC.	EQUITY	171484108	87	2,148	SH	DEFINED
CIBER, INC.	EQUITY	17163B102	135	18,681	SH	DEFINED
CIENA CORP.	EQUITY	171779101	880	210,073	SH	DEFINED
CIGNA CORP.	EQUITY	125509109	11162	114,580	SH	DEFINED
CIMA LABS	EQUITY	171796105	122	5,054	SH	DEFINED
CINCINNATI FINANCIAL CORP.	EQUITY	172062101	3481	74,813	SH	DEFINED
CINERGY CORP.	EQUITY	172474108	2786	77,417	SH	DEFINED
CINTAS CORP	EQUITY	172908105	12	239,000	SH	SOLE
CINTAS CORP.	EQUITY	172908105	4128	83,511	SH	DEFINED
CIRCOR INTERNATIONAL, INC.	EQUITY	17273K109	61	3,546	SH	DEFINED
CIRCUIT CITY STORES, INC.	EQUITY	172737108	1822	97,162	SH	DEFINED
CIRCUIT CITY STORES, INC. CARMAX	EQUITY	172737306	11	523	SH	DEFINED
CIRRUS LOGIC, INC.	EQUITY	172755100	974	132,209	SH	DEFINED
CISCO SYS INC	EQUITY	17275R102	6557	470,000	SH	SOLE
CISCO SYS INC	EQUITY	17275R102	16123	1,156,195	SH	SOLE
Cisco Systems	EQUITY	17275R102	900	64,500	SH	DEFINED
CISCO SYSTEMS, INC.	EQUITY	17275R102	64254	4,605,990	SH	DEFINED
CITIGROUP INC	EQUITY	172967101	155730	3,982,243	SH	DEFINED
CITIGROUP INC	EQUITY	172967101	23837	615,159	SH	SOLE
CITIGROUP INC	EQUITY	172967101	55361	1,429,211	SH	SOLE
CITIZENS BANKING CORP.	EQUITY	174420109	19	650	SH	DEFINED
CITIZENS COMMUNICATIONS INC	EQUITY	17453B101	1091	130,486	SH	DEFINED
CITIZENS FIRST BANCORP	EQUITY	17461R106	73	3,231	SH	DEFINED
CITIZENS INC	EQUITY	174740100	105	8,087	SH	DEFINED
CITRIX SYSTEMS, INC.	EQUITY	177376100	567	93,877	SH	DEFINED
CITY HOLDING CO.	EQUITY	177835105	141	6,032	SH	DEFINED
CITY NATIONAL CORP.	EQUITY	178566105	3466	64,479	SH	DEFINED
CITYBANK	EQUITY	17770A109	87	2,704	SH	DEFINED
CKE RESTAURANTS INC	EQUITY	12561E105	207	18,146	SH	DEFINED
CLAIRE'S STORES, INC.	EQUITY	179584107	1770	77,301	SH	DEFINED
CLARCOR, INC.	EQUITY	179895107	280	8,862	SH	DEFINED
CLARK DICK PRODTNS INC	EQUITY	181512104	10	720	SH	DEFINED
CLARK/BARDES INC	EQUITY	180668105	116	5,057	SH	DEFINED
CLAYTON HOMES, INC.	EQUITY	184190106	2802	177,325	SH	DEFINED
CLEAR CHANNEL COMMUNICATIO	EQUITY	184502102	5776	180,375	SH	SOLE
CLEAR CHANNEL COMMUNICATIO	EQUITY	184502102	12979	405,325	SH	SOLE
CLEAR CHANNEL COMMUNICATIONS	EQUITY	184502102	29754	929,233	SH	DEFINED
CLEARONE COMMUNICATION	EQUITY	185060100	38	2,603	SH	DEFINED
CLECO CORP	EQUITY	12561W105	1577	71,987	SH	DEFINED
CLEVELAND-CLIFFS, INC.	EQUITY	185896107	87	3,170	SH	DEFINED
CLOROX CO	EQUITY	189054109	1861	45,000	SH	SOLE
CLOROX CO	EQUITY	189054109	12737	308,024	SH	SOLE
CLOROX CO.	EQUITY	189054109	4365	105,569	SH	DEFINED
CLOSURE MEDICAL CORP.	EQUITY	189093107	26	1,884	SH	DEFINED
CMS ENERGY CORP.	EQUITY	125896100	9326	849,400	SH	DEFINED
CNA FINANCIAL CORP	EQUITY	126117100	10	362	SH	DEFINED
CNA SURETY CORP.	EQUITY	12612L108	80	5,512	SH	DEFINED
CNET NETWORKS INC.	EQUITY	12613R104	88	44,298	SH	DEFINED
CNF INC.	EQUITY	12612W104	2357	62,048	SH	DEFINED
COACH INC	EQUITY	189754104	13374	243,613	SH	DEFINED
COACH INC	EQUITY	189754104	4118	75,000	SH	SOLE
COACH INC	EQUITY	189754104	12199	222,200	SH	SOLE
COACH INC COM	EQUITY	189754104		5,000	SH	SOLE
COACHMEN INDUSTRIES, INC.	EQUITY	189873102	74	5,135	SH	DEFINED
COASTAL BANCORP INC	EQUITY	19041P105	48	1,519	SH	DEFINED
COASTAL FINL CORP DEL	EQUITY	19046E105	44	2,969	SH	DEFINED
COBALT CORP	EQUITY	19074W100	77	3,356	SH	DEFINED
COBIZ INC	EQUITY	190897108	46	2,644	SH	DEFINED



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COCA COLA CO	EQUITY	191216100	13440	240,000	SH	SOLE
COCA COLA CO	EQUITY	191216100	33751	602,700	SH	SOLE
COCA COLA ENTERPRISES, INC.	EQUITY	191219104	8407	380,746	SH	DEFINED
COCA-COLA BOTTLING CO.	EQUITY	191098102	13	306	SH	DEFINED
COCA-COLA CO.	EQUITY	191216100	97242	1,736,470	SH	DEFINED
COCA-COLA FEMSA S.A.-SP ADR	EQUITY	191241108	530	22,100	SH	DEFINED
COGNEX CORP.	EQUITY	192422103	240	11,990	SH	DEFINED
COGNIZANT TECH SOLUTION	EQUITY	192446102	156	2,911	SH	DEFINED
COGNIZANT TECH SOLUTNS CL A	EQUITY	192446102	36	670,700	SH	SOLE
COHERENT, INC.	EQUITY	192479103	309	10,311	SH	DEFINED
COHU, INC.	EQUITY	192576106	128	7,384	SH	DEFINED
COINSTAR INC COM	EQUITY	19259P300	3	121,200	SH	SOLE
COINSTAR, INC	EQUITY	19259P300	190	7,769	SH	DEFINED
COLDWATER CREEK, INC.	EQUITY	193068103	41	1,697	SH	DEFINED
COLE NATIONAL CORP. CLASS A	EQUITY	193290103	66	3,481	SH	DEFINED
COLE, K. PRODUCTIONS, INC. CLASS A	EQUITY	193294105	72	2,529	SH	DEFINED
Colgate	EQUITY	194162103	2878	57,500	SH	DEFINED
COLGATE-PALMOLIVE CO.	EQUITY	194162103	36991	739,080	SH	DEFINED
COLLATERAL THERAPEUTIC	EQUITY	193921103	32	2,748	SH	DEFINED
COLLINS & AIKMAN CORP	EQUITY	194830204	64	7,047	SH	DEFINED
COLONIAL BANCGROUP, INC.	EQUITY	195493309	2329	155,239	SH	DEFINED
COLONIAL PROPERTIES TRUST	EQUITY	195872106	197	5,066	SH	DEFINED
COLUMBIA BANCORP	EQUITY	197227101	49	2,066	SH	DEFINED
COLUMBIA BANKING SYSTEM, INC	EQUITY	197236102	61	4,732	SH	DEFINED
COLUMBIA LABORATORIES, INC.	EQUITY	197779101	56	9,338	SH	DEFINED
COLUMBIA SPORTSWEAR	EQUITY	198516106	6	191	SH	DEFINED
COLUMBUS MCKINNON CORP	EQUITY	199333105	38	4,372	SH	DEFINED
COMCAST CORP	EQUITY	200300200	3311	138,894	SH	SOLE
COMCAST CORP	EQUITY	200300200	6990	293,194	SH	SOLE
COMCAST CORP. CLASS A SPECIAL	EQUITY	200300200	11829	496,180	SH	DEFINED
COMERICA, INC.	EQUITY	200340107	4935	80,380	SH	DEFINED
COMFORT SYS USA INC	EQUITY	199908104	67	13,514	SH	DEFINED
COMMERCE BANCORP INC	EQUITY	200519106	3793	85,806	SH	DEFINED
COMMERCE BANCORP INC N J	EQUITY	200519106	2829	64,000	SH	SOLE
COMMERCE BANCSHARES	EQUITY	200525103	38	848	SH	DEFINED
COMMERCE BANCSHARES INC	EQUITY	200525103	2544	76,250	SH	SOLE
COMMERCE BANCSHARES INC	EQUITY	200525103	6590	148,950	SH	SOLE
COMMERCE GROUP, INC.	EQUITY	200641108	346	8,754	SH	DEFINED
COMMERCIAL FEDERAL CORP.	EQUITY	201647104	469	16,178	SH	DEFINED
COMMERCIAL METALS CO.	EQUITY	201723103	202	4,304	SH	DEFINED
COMMERCIAL NET LEASE REALTY	EQUITY	202218103	209	13,068	SH	DEFINED
COMMONWEALTH BANCORP, INC.	EQUITY	20268X102	80	2,706	SH	DEFINED
COMMONWEALTH TELEPHONE ENT.	EQUITY	203349105	156	3,878	SH	DEFINED
COMMSCOPE INC.	EQUITY	203372107	1216	97,314	SH	DEFINED
COMMUNITY BANK SYSTEM, INC.	EQUITY	203607106	131	4,058	SH	DEFINED
COMMUNITY BANKS INC	EQUITY	203628102	81	2,768	SH	DEFINED
COMMUNITY FIRST BANKSHARES	EQUITY	203902101	371	14,236	SH	DEFINED
COMMUNITY HEALTH SYS	EQUITY	203668108	19	709	SH	DEFINED
COMMUNITY TRUST BANCORP	EQUITY	204149108	115	4,084	SH	DEFINED
Compania Telecomunicaciones Chile ADR	EQUITY	204449300	255	13,500	SH	DEFINED
COMPASS BANCSHARES, INC.	EQUITY	20449H109	5542	164,946	SH	DEFINED
COMPUCOM SYS INC	EQUITY	204780100	32	8,140	SH	DEFINED
COMPUCREDIT CORPORATION	EQUITY	20478N100	42	6,118	SH	DEFINED
COMPUTER ASSOCIATES INT'L.	EQUITY	204912109	5287	332,728	SH	DEFINED
COMPUTER HORIZONS CORP	EQUITY	205908106	55	11,204	SH	DEFINED
COMPUTER NETWORK TECHNOLOGY	EQUITY	204925101	63	10,254	SH	DEFINED
COMPUTER PROGRAMS & SY	EQUITY	205306103	23	1,071	SH	DEFINED
Computer Sciences	EQUITY	205363104	956	20,000	SH	DEFINED

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COMPUTER SCIENCES CORP.	EQUITY	205363104	4566	95,528	SH	DEFINED
COMPUWARE CORP.	EQUITY	205638109	1085	178,789	SH	DEFINED
COMPX INTERNATIONAL INC.	EQUITY	20563P101	17	1,319	SH	DEFINED
COMSTOCK RESOURCES, INC.	EQUITY	205768203	61	8,080	SH	DEFINED
COMVERSE TECHNOLOGY, INC.	EQUITY	205862402	851	91,953	SH	DEFINED
CONAGRA INC	EQUITY	205887102	11393	412,041	SH	SOLE
CONAGRA, INC.	EQUITY	205887102	8869	320,750	SH	DEFINED
CONCEPTUS INC	EQUITY	206016107	78	4,730	SH	DEFINED
CONCEPTUS INC	EQUITY	206016107	5194	315,000	SH	SOLE
CONCORD CAMERA CORP.	EQUITY	206156101	44	8,606	SH	DEFINED
CONCORD COMMUNICATIONS	EQUITY	206186108	94	5,680	SH	DEFINED
CONCORD EFS INC	EQUITY	206197105	7493	248,620	SH	DEFINED
CONCORD EFS INC	EQUITY	206197105	2191	72,700	SH	SOLE
CONCORD EFS INC COM	EQUITY	206197105	29	963,744	SH	SOLE
CONCURRENT COMPUTER	EQUITY	206710204	103	22,087	SH	DEFINED
CONNECTIV	EQUITY	206829103	2960	114,684	SH	DEFINED
CONEXANT SYS INC	EQUITY	207142100	927	572,200	SH	SOLE
CONEXANT SYSTEMS INC.	EQUITY	207142100	19	11,750	SH	DEFINED
CONMED CORP.	EQUITY	207410101	215	9,623	SH	DEFINED
CONNECTICUT BANCSHARES INC	EQUITY	207540105	133	4,017	SH	DEFINED
CONNECTICUT WATER SVC INC	EQUITY	207797101	83	2,736	SH	DEFINED
CONNETICS CORP	EQUITY	208192104	141	10,933	SH	DEFINED
CONOCO INC	EQUITY	208251504	39113	1,406,950	SH	DEFINED
CONSECO, INC.	EQUITY	208464107	531	265,310	SH	DEFINED
CONSOL ENERGY INC	EQUITY	20854P109	6	288	SH	DEFINED
CONSOLIDATED EDISON, INC.	EQUITY	209115104	4142	99,206	SH	DEFINED
CONSOLIDATED GRAPHICS, INC.	EQUITY	209341106	75	3,962	SH	DEFINED
CONSTELLATION BRANDS	EQUITY	21036P108	3672	114,745	SH	DEFINED
CONSTELLATION BRANDS INC	EQUITY	21036P108	1056	33,000	SH	SOLE
CONSTELLATION ENERGY GROUP INC	EQUITY	210371100	2228	75,953	SH	DEFINED
CONTINENTAL AIRLS INC COM CL B	EQUITY	210795308	23	1,487	SH	DEFINED
CONVERA CORP.	EQUITY	211919105	12	4,977	SH	DEFINED
CONVERGYS CORP	EQUITY	212485106	1632	83,778	SH	DEFINED
COOPER CAMERON CORP.	EQUITY	216640102	4048	83,594	SH	DEFINED
COOPER COMPANIES, INC.	EQUITY	216648402	256	5,436	SH	DEFINED
COOPER INDUSTRIES INC CL A	EQUITY	G24182100	1690	42,990	SH	DEFINED
COOPER TIRE & RUBBER CO	EQUITY	216831107	694	33,789	SH	DEFINED
COORS ADOLPH CLASS B	EQUITY	217016104	1107	17,761	SH	DEFINED
COORSTEK INC	EQUITY	217020106	87	2,817	SH	DEFINED
COPART INC COM	EQUITY	217204106	29	1,793,756	SH	SOLE
COPART, INC.	EQUITY	217204106	1903	117,233	SH	DEFINED
CORINTHIAN COLLEGES COM	EQUITY	218868107	51	1,509,210	SH	SOLE
CORINTHIAN COLLEGES INC	EQUITY	218868107	458	13,509	SH	DEFINED
CORIXA CORP.	EQUITY	21887F100	96	13,964	SH	DEFINED
CORN PRODUCTS INTERNATIONAL	EQUITY	219023108	375	12,039	SH	DEFINED
CORNELL COMPANIES INC	EQUITY	219141108	55	4,675	SH	DEFINED
CORNERSTONE REALITY INCOME	EQUITY	21922V102	194	17,132	SH	DEFINED
CORNING, INC.	EQUITY	219350105	1889	532,054	SH	DEFINED
CORP EXEC BOARD CO.	EQUITY	21988R102	452	13,201	SH	DEFINED
CORPORATE EXEC BRD CO COM	EQUITY	21988R102	46	1,353,301	SH	SOLE
CORPORATE OFFICE PROPERTIES TR	EQUITY	22002T108	88	6,046	SH	DEFINED
CORRECTIONAL PROPERTIES TRUST	EQUITY	22025E104	56	2,561	SH	DEFINED
CORRECTIONS CORP. OF AMERICA	EQUITY	22025Y407	173	10,003	SH	DEFINED
CORUS BANKSHARES, INC.	EQUITY	220873103	147	3,205	SH	DEFINED
CORVEL CORP.	EQUITY	221006109	79	2,356	SH	DEFINED
COST PLUS, INC.	EQUITY	221485105	210	6,889	SH	DEFINED
COSTAR GROUP, INC.	EQUITY	22160N109	95	4,650	SH	DEFINED
COSTCO WHOLESALE CORPORATION	EQUITY	22160K105	12734	329,715	SH	DEFINED

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COUNTRYWIDE CREDIT IND INC	EQUITY	222372104	2750	56,989	SH	DEFINED
COURIER CORP	EQUITY	222660102	52	1,313	SH	DEFINED
COURTYARD BY MARRIOTT II	EQUITY	44107P104	1204	106,551	SH	DEFINED
COUSINS PPTYS INC COM	EQUITY	222795106	6	228,600	SH	SOLE
COUSINS PROPERTIES, INC.	EQUITY	222795106	13	522	SH	DEFINED
COVANCE INC.	EQUITY	222816100	1907	101,719	SH	DEFINED
COVANSYS CORP.	EQUITY	22281W103	39	6,860	SH	DEFINED
COVENANT TRANSPORT INC CLASS A	EQUITY	22284P105	45	2,106	SH	DEFINED
COVENTRY HEALTH CARE, INC.	EQUITY	222862104	15	538	SH	DEFINED
COX COMMUNICATIONS, INC. CLASS A	EQUITY	224044107	18486	670,990	SH	DEFINED
COX RADIO INC-CL A	EQUITY	224051102	12	478	SH	DEFINED
CPB, INC.	EQUITY	125903104	116	2,515	SH	DEFINED
CPI CORP.	EQUITY	125902106	49	2,525	SH	DEFINED
CRANE CO.	EQUITY	224399105	699	27,555	SH	DEFINED
CRAWFORD & CO. CLASS B	EQUITY	224633107	77	9,482	SH	DEFINED
CRAY INC	EQUITY	225223106	65	14,619	SH	DEFINED
CREDENCE SYSTEMS CORP.	EQUITY	225302108	1757	98,901	SH	DEFINED
Credicorp Limited Com Stk USD 5	EQUITY	G2519Y108	337	42,621	SH	DEFINED
CREDIT ACCEPTANCE CORP.	EQUITY	225310101	60	4,767	SH	DEFINED
CREE INC	EQUITY	225447101	1574	118,993	SH	DEFINED
CRESCENT REAL ESTATE COM	EQUITY	225756105	2	123,900	SH	SOLE
CRESCENT REAL ESTATE EQUITIES, INC	EQUITY	225756105	22	1,177	SH	DEFINED
CROMPTON CORP	EQUITY	227116100	2366	185,531	SH	DEFINED
CROSS CTRY INC	EQUITY	22748P105	435	11,514	SH	DEFINED
CROSS MEDIA MARKETING	EQUITY	22754R201	28	2,985	SH	DEFINED
CROWN AMERICAN REALTY TRUST	EQUITY	228186102	71	7,534	SH	DEFINED
CROWN CASTLE INTERNATIONAL	EQUITY	228227104	287	73,028	SH	DEFINED
CROWN CORK & SEAL CO., INC.	EQUITY	228255105	308	44,932	SH	DEFINED
CROWN MEDIA HOLDINGS-CLASS A	EQUITY	228411104	71	8,941	SH	DEFINED
CRYOLIFE INC.	EQUITY	228903100	94	5,823	SH	DEFINED
CSG SYSTEMS INTERNATIONAL, INC	EQUITY	126349109	1302	68,034	SH	DEFINED
CSK AUTO CORP	EQUITY	125965103	105	7,527	SH	DEFINED
CSS INDUSTRIES, INC.	EQUITY	125906107	48	1,359	SH	DEFINED
CSX CORP.	EQUITY	126408103	20812	593,773	SH	DEFINED
CT COMMUNICATION	EQUITY	126426402	97	6,000	SH	DEFINED
CTB INTL CORP	EQUITY	125960104	19	1,254	SH	DEFINED
CTI MOLECULAR IMAGING INC	EQUITY	22943D105	1721	75,000	SH	SOLE
CTS CORP.	EQUITY	126501105	128	10,643	SH	DEFINED
CUBIC CORP.	EQUITY	229669106	130	5,504	SH	DEFINED
CUBIST PHARMA INC	EQUITY	229678107	91	9,652	SH	DEFINED
CULLEN/FROST BANKERS	EQUITY	229899109	27	741	SH	DEFINED
CULP INC	EQUITY	230215105	35	2,156	SH	DEFINED
CUMMINS INC.	EQUITY	231021106	1650	49,840	SH	DEFINED
CUMULUS MEDIA, INC.	EQUITY	231082108	6	420	SH	DEFINED
CUNO, INC.	EQUITY	126583103	201	5,564	SH	DEFINED
CURAGEN CORP	EQUITY	23126R101	86	15,288	SH	DEFINED
CURATIVE HEALTH SVCS I	EQUITY	231264102	62	3,671	SH	DEFINED
CURTISS-WRIGHT CORP.	EQUITY	231561101	297	3,708	SH	DEFINED
CV THERAPEUTICS, INC.	EQUITY	126667104	171	9,201	SH	DEFINED
CVB FINANCIAL CORP	EQUITY	126600105	214	9,408	SH	DEFINED
CVS Corp	EQUITY	126650100	1377	45,000	SH	DEFINED
CVS CORP.	EQUITY	126650100	6251	204,270	SH	DEFINED
CYBERONICS	EQUITY	23251P102	102	7,756	SH	DEFINED
CYMER INC COM	EQUITY	232572107	29	831,200	SH	SOLE
CYMER, INC.	EQUITY	232572107	17	473	SH	DEFINED
CYPRESS SEMICONDUCTOR CORP	EQUITY	232806109	3947	260,000	SH	SOLE
CYPRESS SEMICONDUCTOR CORP.	EQUITY	232806109	2406	158,525	SH	DEFINED
CYTEC INDUSTRIES, INC.	EQUITY	232820100	2036	64,753	SH	DEFINED

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CYTYC CORPORATION	EQUITY	232946103	1234	161,966	SH	DEFINED
D & E COMMUNICATIONSINC	EQUITY	232860106		1	SH	DEFINED
D & K HEALTHCARE RES I	EQUITY	232861104	162	4,583	SH	DEFINED
D R HORTON INC COM	EQUITY	23331A109	26	1,001,507	SH	SOLE
D.R. HORTON INC	EQUITY	23331A109	4908	188,560	SH	DEFINED
DAISYTEK INTERNATIONAL CORP.	EQUITY	234053106	107	6,318	SH	DEFINED
DAKTRONICS INC	EQUITY	234264109	49	4,999	SH	DEFINED
DANA CORP	EQUITY	235811106	1302	70,290	SH	DEFINED
DANAHER CORP DEL COM	EQUITY	235851102	26	391,800	SH	SOLE
DANAHER CORP.	EQUITY	235851102	4595	69,256	SH	DEFINED
DARDEN RESTAURANTS, INC.	EQUITY	237194105	1976	80,003	SH	DEFINED
DATASCOPE CORP.	EQUITY	238113104	118	4,253	SH	DEFINED
DATASTREAM SYSTEMS	EQUITY	238124101	40	5,570	SH	DEFINED
DAVE & BUSTERS INC	EQUITY	23833N104	48	3,922	SH	DEFINED
DAVITA INC	EQUITY	23918K108	26	1,079	SH	DEFINED
DDI CORP	EQUITY	233162106	15	17,140	SH	DEFINED
DEAN FOODS CO	EQUITY	242370104	5487	147,103	SH	DEFINED
DEB SHOPS, INC	EQUITY	242728103	51	1,499	SH	DEFINED
DECODE GENETICS, INC	EQUITY	243586104	61	12,937	SH	DEFINED
DEERE & CO	EQUITY	244199105	11707	244,475	SH	SOLE
DEERE & CO.	EQUITY	244199105	5109	106,660	SH	DEFINED
DEERE + CO	EQUITY	244199105	4551	95,000	SH	SOLE
DEL LABS INC	EQUITY	245091103	35	1,414	SH	DEFINED
DEL MONTE	EQUITY	24522P103	115	9,767	SH	DEFINED
DELIA'S CORP	EQUITY	24688Q101	59	11,559	SH	DEFINED
DELL COMPUTER CORP	EQUITY	247025109	8446	323,125	SH	SOLE
DELL COMPUTER CORP	EQUITY	247025109	19478	745,125	SH	SOLE
DELL COMPUTER CORP.	EQU					