

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

AMERICAN INTERNATIONAL GROUP INC
Form 13F-HR
May 15, 2003

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

FORM 13F

FORM 13F COVER PAGE

Report for the Calendar Year or Quarter Ended: March 31, 2003

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: Win J. Neuger

Title: Executive Vice President and Chief Investment Officer

Phone: (212) 770-7000

Signature, Place, and Date of Signing:

/s/ Win J. Neuger	New York, New York	May 15, 2003
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(Signature)	(City, State)	(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: 4

Form 13F Information Table Entry Total: 3,526

Form 13F Information Table Value Total: \$15,695,091 (thousands)

List of Other Included Managers:

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

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

File Number 28-219 (Consolidated)
As of 3/31/03

NAME OF ISSUER	TITLE OF CLASS	CUSIP NUMBER	VALUE (X1000)	SHRS OR PRN AMT	SH/ PRN	PUT/ CALL	INVESTMENT DISCRTN
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1-800 CONTACTS INC	EQUITY	681977104	41	2,029	SH	SOLE
1-800-FLOWERS.COM INC	EQUITY	68243Q106	30	4,491	SH	SOLE
1ST SOURCE CORP.	EQUITY	336901103	67	5,262	SH	SOLE
21ST CENTURY INSURANCE COMPANY	EQUITY	90130N103	6	462	SH	SOLE
21ST CENTURY INSURANCE COMPANY	EQUITY	90130N103	662726	53,445,620	SH	SOLE
3COM CORP.	EQUITY	885535104	2392	485,988	SH	SOLE
3D SYSTEMS CORPORATION	EQUITY	88554D205	13	2,882	SH	SOLE
3M	EQUITY	88579Y101	2145	16,500	SH	DEFINED
3M CO	EQUITY	88579Y101	44591	342,930	SH	SOLE
3M CO COM	EQUITY	88579Y101	3511	27000	SH	SOLE
3M COMPANY	EQUITY	88579Y101	21739	167,185	SH	DEFINED
3TEC ENERGY CORPORATION	EQUITY	88575R308	86	5,694	SH	SOLE
4KIDS ENTERTAINMENT INC	EQUITY	350865101	41	3,455	SH	SOLE
7-ELEVEN INC.	EQUITY	817826209	58	8,355	SH	SOLE
99 CENTS ONLY STORES	EQUITY	65440K106	2394	93,866	SH	SOLE
99 CENTS ONLY STORES COM	EQUITY	65440K106	11373	445996	SH	SOLE
A C MOORE ARTS & CRAFT	EQUITY	00086T103	61	4,410	SH	SOLE
A.G. EDWARDS, INC.	EQUITY	281760108	2784	107,476	SH	SOLE
AAIPHARMA INC	EQUITY	00252W104	52	6,078	SH	SOLE
AAON INC	COM	000360206	43	3,416	SH	SOLE
AAR CORP.	COM	000361105	35	9,224	SH	SOLE
AARON RENTS, INC.	EQUITY	002535201	105	5,152	SH	SOLE
ABBOTT LABORATORIES	EQUITY	002824100	28426	755,815	SH	SOLE
ABBOTT LABS	EQUITY	002824100	7093	188,602	SH	DEFINED
Abbott Labs	EQUITY	002824100	3009	80,000	SH	DEFINED
ABC BANCORP	EQUITY	000400101	49	3,599	SH	SOLE
ABERCROMBIE & FITCH CO CL A	EQUITY	002896207	15690	522468	SH	SOLE
ABERCROMBIE AND FITCH CO	EQUITY	002896207	5012	166,900	SH	DEFINED
ABERCROMBIE AND FITCH CO.	EQUITY	002896207	3924	130,656	SH	SOLE
ABGENIX, INC.	EQUITY	00339B107	245	28,156	SH	SOLE
ABIOMED, INC.	EQUITY	003654100	18	4,530	SH	SOLE
ABLE LABORATORIES INC COM NEW	EQUITY	00371N407	1752	123800	SH	SOLE
ABM INDUSTRIES, INC.	EQUITY	000957100	179	13,585	SH	SOLE
ACACIA RESEARCH-ACACIA INC	EQUITY	003881307	9	7,082	SH	SOLE
ACACIA RESEARCH-COMBIMATRIX	EQUITY	003881208	7	3,982	SH	SOLE
ACADIA REALTY TRUST	EQUITY	004239109	39	4,861	SH	SOLE
ACCLAIM ENTERTAINMENT, INC.	EQUITY	004325205	10	25,094	SH	SOLE
ACCREDO HEALTH INC	EQUITY	00437V104	2434	100,000	SH	DEFINED
ACCREDO HEALTH INC COM	EQUITY	00437V104	14083	578609	SH	SOLE
ACCREDO HEALTH INC.	EQUITY	00437V104	15	605	SH	SOLE
ACE LTD	EQUITY	G0070K103	5403	186,620	SH	SOLE
ACME COMMUNICATION INC	EQUITY	004631107	22	3,362	SH	SOLE
ACTEL CORP.	EQUITY	004934105	130	7,591	SH	SOLE
ACTERNA CORP	EQUITY	00503U105	1	9,051	SH	SOLE
ACTION PERFORMANCE CO., INC.	EQUITY	004933107	120	5,666	SH	SOLE
ACTIVE POWER INC	EQUITY	00504W100	13	12,078	SH	SOLE
ACTIVISION, INC.	EQUITY	004930202	1284	88,842	SH	SOLE
ACTUANT CORP	EQUITY	00508X203	117	3,338	SH	SOLE
ACTUATE CORP.	EQUITY	00508B102	22	15,885	SH	SOLE
ACUITY BRANDS INC	EQUITY	00508Y102	200	14,905	SH	SOLE
ACXIOM CORP.	EQUITY	005125109	2016	119,783	SH	SOLE
ADAPTEC, INC.	EQUITY	00651F108	9	1,489	SH	SOLE
ADC TELECOMMUNICATIONS, INC	EQUITY	000886101	816	396,206	SH	SOLE
ADE CORP.	EQUITY	00089C107	20	3,409	SH	SOLE
ADMINISTAFF, INC.	EQUITY	007094105	43	6,890	SH	SOLE
ADOBE SYS INC	EQUITY	00724F101	3268	106,000	SH	DEFINED
ADOBE SYSTEMS INC.	EQUITY	00724F101	9416	305,404	SH	SOLE
ADOLOR CORPORATION	EQUITY	00724X102	111	11,242	SH	SOLE

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ADTRAN INC COM	EQUITY	00738A106	15854	441488	SH	SOLE
ADTRAN, INC.	EQUITY	00738A106	2043	56,903	SH	SOLE
ADVANCE AUTO PARTS	EQUITY	00751Y106	9	196	SH	SOLE
ADVANCE AUTO PARTS COM	EQUITY	00751Y106	47922	1036142	SH	SOLE
ADVANCED DIGITAL INFO CORP.	EQUITY	007525108	155	22,450	SH	SOLE
ADVANCED ENERGY INDUSTRIES	EQUITY	007973100	51	5,971	SH	SOLE
ADVANCED FIBRE COMMNCT COM	EQUITY	00754A105	10264	677970	SH	SOLE
ADVANCED FIBRE COMMUNICATIONS	EQUITY	00754A105	1712	113,061	SH	SOLE
ADVANCED MARKETING SERV. INC.	EQUITY	00753T105	57	5,103	SH	SOLE
ADVANCED MEDICAL OPTICS	EQUITY	00763M108	6	418	SH	SOLE
ADVANCED MICRO DEVICES, INC.	EQUITY	007903107	1131	183,033	SH	SOLE
ADVANCED NEUROMOD SYS COM	EQUITY	00757t101	8160	190200	SH	SOLE
ADVANCED POWER TECHNOLOG INC	EQUITY	00761E108	6	1,993	SH	SOLE
ADVANCEPCS	EQUITY	00790K109	15460	545,536	SH	SOLE
ADVANCEPCS COM	EQUITY	00790K109	54671	1929108	SH	SOLE
ADVANCES NEUROMODULATIONS SYS	EQUITY	00757T101	139	3,234	SH	SOLE
ADVANTA CORP [B]	EQUITY	007942204	60	7,981	SH	SOLE
ADVENT SOFTWARE, INC.	EQUITY	007974108	535	43,945	SH	SOLE
ADVISORY BRD CO	EQUITY	00762W107	70	2,000	SH	SOLE
ADVO, INC.	EQUITY	007585102	224	6,797	SH	SOLE
AEP INDS INC COM	EQUITY	001031103	13	1,466	SH	SOLE
AEROFLEX, INC	EQUITY	007768104	122	21,625	SH	SOLE
AEROPOSTALE INC	EQUITY	007865108	60	4,541	SH	SOLE
AES DRAX ENERGY LTD	EQUITY	00130H105	864	238,804	SH	SOLE
AETHER SYSTEMS INC.	EQUITY	00808V105	41	13,022	SH	SOLE
AETNA INC-NEW	EQUITY	00817Y108	3285	66,631	SH	SOLE
AFC ENTERPRISES	EQUITY	00104Q107	64	4,735	SH	SOLE
AFFILIATED COMPUTER CL A	EQUITY	008190100	41294	932986	SH	SOLE
AFFILIATED COMPUTER SERVICES CLASS A	EQUITY	008190100	7866	177,720	SH	SOLE
AFFILIATED COMPUTER SVCS I	EQUITY	008190100	9144	206,600	SH	DEFINED
AFFILIATED MANAGERS GROUP	EQUITY	008252108	12	300	SH	SOLE
AFFYMETRIX INC	EQUITY	00826T108	221	8,512	SH	SOLE
AFFYMETRIX INC COM	EQUITY	00826T108	20380	783848	SH	SOLE
AFLAC, INC.	EQUITY	001055102	7087	221,110	SH	SOLE
AFTERMARKET TECHNOLOGY	EQUITY	008318107	31	2,755	SH	SOLE
AGCO CORP.	EQUITY	001084102	1625	100,946	SH	SOLE
AGERE SYSTEMS INC-CL B W/I	EQUITY	00845V209	34	22,926	SH	SOLE
AGILE SOFTWARE CORP.	EQUITY	00846X105	87	13,598	SH	SOLE
AGILENT TECHNOLOGIES INC.	EQUITY	00846U101	3445	261,960	SH	SOLE
AGL RESOURCES, INC.	EQUITY	001204106	3121	132,099	SH	SOLE
AIR PRODUCTS AND CHEMICALS INC	EQUITY	009158106	4032	97,330	SH	SOLE
AIRBORNE INC.	EQUITY	009269101	2295	117,029	SH	SOLE
AIRGAS, INC.	EQUITY	009363102	2158	116,572	SH	SOLE
AIRGATE PCS, INC.	EQUITY	009367103	2	8,820	SH	SOLE
AIRTRAN HOLDINGS, INC.	EQUITY	00949P108	153	22,712	SH	SOLE
AK STEEL CORP.	EQUITY	001547108	9564	2,942,738	SH	SOLE
AKAMAI TECHNOLOGIES INC.	EQUITY	00971T101	50	35,460	SH	SOLE
AKSYS LTD	EQUITY	010196103	64	9,181	SH	SOLE
ALABAMA NATIONAL BANCORP	EQUITY	010317105	145	3,545	SH	SOLE
ALAMO GROUP INC	EQUITY	011311107	26	2,261	SH	SOLE
ALAMOSA HOLDINGS INC.	EQUITY	011589108	10	26,558	SH	SOLE
ALARIS MEDICAL INC	EQUITY	011637105	53	5,106	SH	SOLE
ALASKA AIR GROUP, INC.	EQUITY	011659109	689	43,982	SH	SOLE
ALASKA COMM. SYS. HLDGS., INC.	EQUITY	01167P101	5	2,260	SH	SOLE
ALBANY INTERNATIONAL CORP. CLASS A	EQUITY	012348108	195	8,533	SH	SOLE
ALBANY MOLECULAR	EQUITY	012423109	111	7,463	SH	SOLE
ALBEMARLE CORP.	EQUITY	012653101	1361	55,897	SH	SOLE
ALBERTO-CULVER CO. CLASS B	EQUITY	013068101	1260	25,562	SH	SOLE

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ALBERTSONS INC	EQUITY	013104104	5864	311,103	SH	DEFINED
ALBERTSON'S, INC.	EQUITY	013104104	3060	162,360	SH	SOLE
ALCOA INC	EQUITY	013817101	2064	106,500	SH	DEFINED
ALCOA, INC.	EQUITY	013817101	7895	407,390	SH	SOLE
ALCON INC	EQUITY	H01301102	2711	66,100	SH	DEFINED
ALDERWOODS GROUP INC	EQUITY	014383103	50	14,384	SH	SOLE
ALEXANDER & BALDWIN, INC.	EQUITY	014482103	1731	69,614	SH	SOLE
ALEXANDER'S, INC.	EQUITY	014752109	46	717	SH	SOLE
ALEXANDRIA REAL EST EQ COM	EQUITY	015271109	6968	165700	SH	SOLE
ALEXANDRIA REAL ESTATE EQUITIE	EQUITY	015271109	270	6,418	SH	SOLE
ALEXION PHARMACEUTICLAS, INC.	EQUITY	015351109	79	6,532	SH	SOLE
ALFA CORP.	EQUITY	015385107	146	12,554	SH	SOLE
ALICO INC	EQUITY	016230104	30	1,238	SH	SOLE
ALIGN TECHNOLOGY INC	EQUITY	016255101	72	11,917	SH	SOLE
ALKERMES INC	EQUITY	01642T108	178	19,655	SH	SOLE
ALLEGHANY CORP	EQUITY	017175100	14	84	SH	SOLE
ALLEGHENY ENERGY, INC.	EQUITY	017361106	346	55,666	SH	SOLE
ALLEGHENY TECHNOLOGIES, INC.	EQUITY	01741R102	222	76,606	SH	SOLE
ALLEGIANCE TELECOM I	EQUITY	01747T102	11	39,419	SH	SOLE
ALLEGIANT BANCORP INC	EQUITY	017476102	73	4,294	SH	SOLE
ALLEN TELECOM, INC.	EQUITY	018091108	277	28,405	SH	SOLE
ALLERGAN INC	EQUITY	018490102	3240	47,500	SH	DEFINED
ALLERGAN, INC.	EQUITY	018490102	30640	449,200	SH	SOLE
ALLETE INC.	EQUITY	018522102	2392	115,211	SH	SOLE
ALLIANCE DATA SYS CORP COM	EQUITY	018581108	29109	1712265	SH	SOLE
ALLIANCE DATA SYSTEMS	EQUITY	018581108	14	831	SH	SOLE
ALLIANCE GAMING CORP	EQUITY	01859P609	229	15,247	SH	SOLE
ALLIANCE GAMING CORP COM NEW	EQUITY	01859P609	27315	1820970	SH	SOLE
ALLIANCE IMAGING INC	EQUITY	018606202	13	4,243	SH	SOLE
ALLIANCE SEMICONDUCTOR CORP.	EQUITY	01877H100	26	8,029	SH	SOLE
ALLIANT ENERGY CORP.	EQUITY	018802108	1983	123,416	SH	SOLE
ALLIANT TECHSYSTEMS INC	EQUITY	018804104	24	441	SH	SOLE
ALLIED CAPITAL CORP	EQUITY	01903Q108	6262	313,391	SH	SOLE
ALLIED WASTE INDUSTRIES, INC.	EQUITY	019589308	1199	150,013	SH	SOLE
ALLMERICA FINANCIAL CORP	EQUITY	019754100	998	71,167	SH	SOLE
ALLOS THERAPEUTICS INC	EQUITY	019777101	66	16,575	SH	SOLE
ALLOY ONLINE, INC	EQUITY	019855105	56	11,238	SH	SOLE
ALLSCRIPTS HEALTHCARE SOLUTION	EQUITY	01988P108	23	8,342	SH	SOLE
ALLSTATE CORP	EQUITY	020002101	17799	536,600	SH	DEFINED
ALLSTATE CORP.	EQUITY	020002101	9986	301,060	SH	SOLE
ALLTEL CORP	EQUITY	020039103	10696	238,970	SH	DEFINED
ALLTEL CORP.	EQUITY	020039103	5961	133,170	SH	SOLE
ALPHARMA INC. CLASS A	EQUITY	020813101	191	10,631	SH	SOLE
ALTERA CORP	EQUITY	021441100	3202	236,500	SH	DEFINED
ALTERA CORP COM	EQUITY	021441100	3543	261700	SH	SOLE
ALTERA CORP.	EQUITY	021441100	2589	191,231	SH	SOLE
ALTIRIS INC	EQUITY	02148M100	23	1,820	SH	SOLE
ALTRIA GROUP INC	EQUITY	02209S103	26883	897,300	SH	SOLE
ALTRIA GROUP INC	EQUITY	02209S103	14403	480,742	SH	DEFINED
AMAZON COM INC	EQUITY	023135106	3644	139,995	SH	DEFINED
AMAZON.COM, INC.	EQUITY	023135106	346	13,298	SH	SOLE
AMB PROPERTY CORP	EQUITY	00163T109	8264	292,521	SH	SOLE
AMBAC FINANCIAL GROUP INC.	EQUITY	023139108	2356	46,629	SH	SOLE
AMBASSADORS GROUP INC	EQUITY	023177108	24	2,021	SH	SOLE
AMC ENTERTAINMENT, INC.	EQUITY	001669100	92	10,590	SH	SOLE
AMCOL INTERNATIONAL CORP.	EQUITY	02341W103	41	7,151	SH	SOLE
AMCORE FINANCIAL, INC.	EQUITY	023912108	194	8,898	SH	SOLE
AMDOCS LTD	EQUITY	G02602103	1461	110,000	SH	DEFINED

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AMERADA HESS CORP	EQUITY	023551104	1777	40,157	SH	SOLE
AMERCO, INC.	EQUITY	023586100	15	3,623	SH	SOLE
Ameren	EQUITY	023608102	1953	50,000	SH	DEFINED
AMEREN CORP.	EQUITY	023608102	2746	70,328	SH	SOLE
AMERICA MOVIL-SERIES L ADR	EQUITY	02364W105	2245	167,940	SH	SOLE
AMERICAN AXLE & MFG HOLDINGS	EQUITY	024061103	8	382	SH	SOLE
AMERICAN CAP. STRATEGIES, INC.	EQUITY	024937104	334	14,926	SH	SOLE
AMERICAN EAGLE OUTFITTERS	EQUITY	02553E106	1387	95,532	SH	SOLE
AMERICAN ELECTRIC POWER, INC.	EQUITY	025537101	18519	810,480	SH	SOLE
American Express	EQUITY	025816109	831	25,000	SH	DEFINED
AMERICAN EXPRESS CO.	EQUITY	025816109	47307	1,423,610	SH	SOLE
AMERICAN EXPRESS INC	EQUITY	025816109	15180	456,810	SH	DEFINED
AMERICAN FINANCIAL GROUP, INC.	EQUITY	025932104	1833	92,336	SH	SOLE
AMERICAN FIRST MORTGAGE INVES	EQUITY	55272X102	3069	354,828	SH	SOLE
AMERICAN GREETINGS CORP. CLASS A	EQUITY	026375105	383	29,211	SH	SOLE
AMERICAN HEALTHWAYS INC	EQUITY	02649V104	74	3,885	SH	SOLE
AMERICAN HOME MTG HLDG	EQUITY	02660M108	31	3,139	SH	SOLE
AMERICAN INTL GROUP INC	EQUITY	026874107	1496	30,250	SH	DEFINED
AMERICAN INTL GRP INC COM	EQUITY	026874107	116811	2,362,202	SH	SOLE
AMERICAN ITALIAN PASTA CO. CLASS A	EQUITY	027070101	258	5,973	SH	SOLE
AMERICAN MANAGEMENT SYSTEMS	EQUITY	027352103	170	14,112	SH	SOLE
AMERICAN MED SEC GROUP	EQUITY	02744P101	30	2,241	SH	SOLE
AMERICAN MEDICAL SYSTEMS HOLDI	EQUITY	02744M108	102	7,030	SH	SOLE
AMERICAN NATIONAL IN	EQUITY	028591105	12	149	SH	SOLE
AMERICAN NATL BANKSHAR	EQUITY	027745108	52	2,109	SH	SOLE
AMERICAN PHARMACEU PTN COM	EQUITY	02886P109	17557	916800	SH	SOLE
AMERICAN PHARMACEUTICA	EQUITY	02886P109	59	3,065	SH	SOLE
AMERICAN PHYSICIANS CAPITAL IN	EQUITY	028884104	66	3,134	SH	SOLE
AMERICAN POWER CONVERSION	EQUITY	029066107	1347	94,562	SH	SOLE
AMERICAN STANDARD COMPANIES	EQUITY	029712106	2188	31,818	SH	SOLE
AMERICAN STATES WATER CO.	EQUITY	029899101	131	5,501	SH	SOLE
AMERICAN TOWER	EQUITY	029912201	11928	2160900	SH	SOLE
AMERICAN TOWER CORP	EQUITY	029912201	321	58,222	SH	SOLE
AMERICAN WOODMARK CORP.	EQUITY	030506109	73	1,656	SH	SOLE
AMERICREDIT CORP.	EQUITY	03060R101	686	208,012	SH	SOLE
AMERIGROUP CORP	EQUITY	03073T102	102	3,501	SH	SOLE
AMERISOURCEBERGEN CO	EQUITY	03073E105	22124	421,403	SH	SOLE
AMERISTAR CASINOS	EQUITY	03070Q101	40	3,771	SH	SOLE
AMERITRADE HLDG CORP COM	EQUITY	03074K100	7534	1519000	SH	SOLE
AMERITRADE HOLDING CORP - CL A	EQUITY	03074K100	327	65,839	SH	SOLE
AMERON, INC.	EQUITY	030710107	78	1,299	SH	SOLE
AMERUS GROUP CO.	EQUITY	03072M108	1288	52,485	SH	SOLE
AMETEK, INC.	EQUITY	031100100	1845	55,901	SH	SOLE
AMGEN INC COM	EQUITY	031162100	2446	42500	SH	SOLE
AMGEN, INC.	EQUITY	031162100	66987	1,163,971	SH	SOLE
AMKOR TECHNOLOGY, INC	EQUITY	031652100	6	1,215	SH	SOLE
AMLI RESIDENTIAL PROPERTIES	EQUITY	001735109	101	4,821	SH	SOLE
AMN HEALTHCARE SERVICE	EQUITY	001744101	2	195	SH	SOLE
AMPHENOL CORP. CLASS A	EQUITY	032095101	220	5,409	SH	SOLE
AMR CORP.	EQUITY	001765106	5	2,254	SH	SOLE
AMSOUTH BANCORPORATION	EQUITY	032165102	3131	157,512	SH	SOLE
AMSURG CORP CL A	EQUITY	03232P405	186	7,363	SH	SOLE
AMSURG CORP CL A	EQUITY	03232P405	9702	385000	SH	SOLE
AMYLIN PHARMACEUTICALS, INC.	EQUITY	032346108	358	22,084	SH	SOLE
ANADARKO PETROLEUM CORP.	EQUITY	032511107	29853	656,112	SH	SOLE
ANADIGICS, INC.	EQUITY	032515108	23	11,019	SH	SOLE
ANALOG DEVICES INC SUB NTS	EQUITY	032654AD7	505	5,000	SH	SOLE
ANALOG DEVICES, INC.	EQUITY	032654105	4285	155,800	SH	SOLE

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ANALOGIC CORP.	EQUITY	032657207	109	2,399	SH	SOLE
ANAREN INC	EQUITY	032744104	70	8,100	SH	SOLE
ANCHOR BANCORP WISCONSIN, INC.	EQUITY	032839102	167	7,600	SH	SOLE
ANDREW CORP.	EQUITY	034425108	433	13,088	SH	SOLE
ANDRX GROUP	EQUITY	034553107	10	862	SH	SOLE
ANGELICA CORP	EQUITY	034663104	54	3,143	SH	SOLE
ANGLO AMERICAN PLC - UNSP ADR	EQUITY	03485P102	1108	77,480	SH	SOLE
Anheuser Busch	EQUITY	035229103	1864	40,000	SH	DEFINED
ANHEUSER BUSCH COS INC	EQUITY	035229103	3911	83,900	SH	DEFINED
ANHEUSER-BUSCH COMPANIES, INC.	EQUITY	035229103	17243	369,940	SH	SOLE
ANIXTER INTERNATIONALL, INC.	EQUITY	035290105	255	11,251	SH	SOLE
ANN TAYLOR STORES CORP.	EQUITY	036115103	325	15,851	SH	SOLE
ANNALY MTG MGMT INC	EQUITY	035710409	3886	222,459	SH	SOLE
ANSWERTHINK INC	EQUITY	036916104	37	16,894	SH	SOLE
ANSYS INC	EQUITY	03662Q105	127	5,313	SH	SOLE
ANTEON INTERNATIONAL CORP	EQUITY	03674E108	122	5,450	SH	SOLE
ANTHEM INC	EQUITY	03674B104	6086	91,864	SH	SOLE
ANTHEM INC	EQUITY	03674B104	4803	72,500	SH	DEFINED
ANTHEM INC COM	EQUITY	03674B104	10616	160234	SH	SOLE
ANTHRACITE CAPITAL INC.	EQUITY	037023108	4875	426,168	SH	SOLE
ANTIGENICS INC.	EQUITY	037032109	66	7,907	SH	SOLE
ANWORTH MORTGAGE ASSET	EQUITY	037347101	114	8,737	SH	SOLE
AOL TIME WARNER	EQUITY	00184A105	14086	1,297,047	SH	DEFINED
AOL TIME WARNER INC.	EQUITY	00184A105	23425	2,157,004	SH	SOLE
AON CORP.	EQUITY	037389103	2824	136,578	SH	SOLE
APAC TELESERVICES, INC.	EQUITY	00185E106	22	9,304	SH	SOLE
APACHE CORP	EQUITY	037411105	19715	319,331	SH	DEFINED
APACHE CORP COM	EQUITY	037411105	1854	30030	SH	SOLE
APACHE CORP.	EQUITY	037411105	4369	70,770	SH	SOLE
APARTMENT INVT & MGMT CL A	EQUITY	03748R101	19958	547100	SH	SOLE
APARTMENT INVT & MGMT CO - A	EQUITY	03748R101	1510	41,387	SH	SOLE
APEX MORTGAGE CAPITAL INC	EQUITY	037564101	63	10,524	SH	SOLE
APHTON CORP.	EQUITY	03759P101	20	7,849	SH	SOLE
APOGEE ENTERPRISES, INC.	EQUITY	037598109	84	10,216	SH	SOLE
APOGENT TECHNOLOGIES	EQUITY	03760A101	2538	174,089	SH	SOLE
APOLLO GROUP INC	EQUITY	037604105	6826	136,800	SH	DEFINED
APOLLO GROUP INC CL A	EQUITY	037604105	22347	447826	SH	SOLE
APOLLO GROUP, INC. CLASS A	EQUITY	037604105	4275	85,662	SH	SOLE
APPLE COMPUTER, INC.	EQUITY	037833100	2763	195,426	SH	SOLE
APPLEBEES INTERNATIONAL, INC.	EQUITY	037899101	2082	74,257	SH	SOLE
APPLEBEES INTL INC	EQUITY	037899101	1851	66,000	SH	DEFINED
APPLEBEES INTL INC COM	EQUITY	037899101	21221	756800	SH	SOLE
APPLERA CORP APPLIED BIOSYSTEM	EQUITY	038020103	2328	147,094	SH	SOLE
APPLICA INC.	EQUITY	03815A106	29	5,874	SH	SOLE
APPLIED FILMS CORP	EQUITY	038197109	65	4,012	SH	SOLE
APPLIED INDUSTRIAL TECH., INC.	EQUITY	03820C105	116	6,913	SH	SOLE
APPLIED MATERIALS INC	EQUITY	038222105	13708	1,089,700	SH	DEFINED
APPLIED MATERIALS, INC.	EQUITY	038222105	10612	843,560	SH	SOLE
APPLIED MICRO CIRCUITS CORP.	EQUITY	03822W109	451	138,270	SH	SOLE
APPLIED MOLECULAR EVOLUTION	EQUITY	03823E108	13	4,824	SH	SOLE
APRIA HEALTHCARE GROUP, INC.	EQUITY	037933108	2051	87,798	SH	SOLE
APTARGROUP, INC.	EQUITY	038336103	17	520	SH	SOLE
AQUILA INC	EQUITY	03840P102	508	244,417	SH	SOLE
ARACRUZ CELULOSE SA-SPON ADR	EQUITY	038496204	522	26,100	SH	SOLE
ARAMARK CORP	EQUITY	038521100	9	409	SH	SOLE
ARBITRON, INC.	EQUITY	03875Q108	335	10,583	SH	SOLE
ARCH CHEMICALS, INC.	EQUITY	03937R102	135	7,233	SH	SOLE
ARCH COAL INC COM	EQUITY	039380100	10355	544696	SH	SOLE

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ARCH COAL, INC.	EQUITY	039380100	1635	86,029	SH	SOLE
ARCHER DANIELS MIDLAND CO.	EQUITY	039483102	3076	284,838	SH	SOLE
ARCHSTONE COMMUNITIES TRUST	EQUITY	039583109	56	2,556	SH	SOLE
ARCHSTONE SMITH TR COM	EQUITY	039583109	7948	361953	SH	SOLE
ARCTIC CAT, INC.	EQUITY	039670104	85	5,442	SH	SOLE
ARDEN GROUP INC	EQUITY	039762109	26	488	SH	SOLE
ARDEN REALTY INC.	EQUITY	039793104	19	837	SH	SOLE
ARENA PHARMACEUTICALS INC	EQUITY	040047102	46	7,013	SH	SOLE
ARGONAUT GROUP, INC.	EQUITY	040157109	67	7,778	SH	SOLE
ARGOSY GAMING CO.	EQUITY	040228108	179	8,976	SH	SOLE
ARIAD PHARMACEUTICALS, INC.	EQUITY	04033A100	14	11,201	SH	SOLE
ARIBA, INC.	EQUITY	04033V104	337	119,412	SH	SOLE
ARKANSAS BEST CORP.	EQUITY	040790107	197	7,735	SH	SOLE
ARMOR HOLDINGS, INC.	EQUITY	042260109	85	8,515	SH	SOLE
ARQLE, INC.	EQUITY	04269E107	18	7,654	SH	SOLE
ARRAY BIOPHARMA INC	EQUITY	04269X105	30	6,918	SH	SOLE
ARRIS GROUP INC	EQUITY	04269Q100	87	23,582	SH	SOLE
ARROW ELECTRONICS INC	EQUITY	042735100	1976	134,438	SH	SOLE
ARROW FINANCIAL CORP	EQUITY	042744102	65	2,271	SH	SOLE
ARROW INTERNATIONAL, INC.	EQUITY	042764100	138	3,397	SH	SOLE
ARTESYN TECHNOLOGIES, INC.	EQUITY	043127109	33	10,652	SH	SOLE
ARTHROCARE CORP.	EQUITY	043136100	98	7,877	SH	SOLE
Arthur J Gallagher	EQUITY	363576109	864	35,200	SH	DEFINED
ARTISAN COMPONENTS INC.	EQUITY	042923102	87	5,387	SH	SOLE
ARVINMERITOR, INC	EQUITY	043353101	1290	92,189	SH	SOLE
ASBURY AUTOMOTIVE GROUP	EQUITY	043436104	22	2,796	SH	SOLE
ASCENT MEDIA GROUP INC	EQUITY	043634104	3	2,250	SH	SOLE
ASCENTIAL SOFTWARE CORP.	EQUITY	04362P108	1142	407,940	SH	SOLE
ASHLAND OIL, INC.	EQUITY	044204105	3698	124,624	SH	SOLE
ASIAINFO HOLDINGS INC.	EQUITY	04518A104	42	10,424	SH	SOLE
ASPECT COMMUNICATIONS INC.	EQUITY	04523Q102	58	18,929	SH	SOLE
ASPEN TECHNOLOGY, INC.	EQUITY	045327103	33	13,751	SH	SOLE
ASSOCIATED BANC-CORP.	EQUITY	045487105	3246	100,410	SH	SOLE
ASSOCIATED ESTATES REALTY	EQUITY	045604105	32	5,853	SH	SOLE
ASTEC INDS INC COM	EQUITY	046224101	32	5,475	SH	SOLE
ASTORIA FINANCIAL CORP.	EQUITY	046265104	2721	117,129	SH	SOLE
ASTROPOWER INC	EQUITY	04644A101	28	6,743	SH	SOLE
ASYST TECHNOLOGIES, INC.	EQUITY	04648X107	75	13,769	SH	SOLE
AT & T CORP	EQUITY	001957505	5915	365,094	SH	SOLE
AT RD INC	EQUITY	04648K105	51	7,561	SH	SOLE
AT&T	EQUITY	001957505	6161	380,336	SH	DEFINED
AT&T WIRELESS	EQUITY	00209A106	2349	355,974	SH	DEFINED
AT&T WIRELESS (USD)	EQUITY	00209A106	8349	1,264,950	SH	SOLE
ATA HOLDINGS CORP	EQUITY	00209H101	4	1,182	SH	SOLE
ATHEROGENICS INC	EQUITY	047439104	84	8,981	SH	SOLE
ATLANTIC COAST AIRLINES HLDG.	EQUITY	048396105	91	14,638	SH	SOLE
ATLAS AIR WORLDWIDE HLDGS INC.	EQUITY	049164106	5	5,927	SH	SOLE
ATMEL CORP.	EQUITY	049513104	1001	625,450	SH	SOLE
ATMI INC	EQUITY	00207R101	3846	199,700	SH	DEFINED
ATMI, INC.	EQUITY	00207R101	188	9,760	SH	SOLE
ATMOS ENERGY CORP.	EQUITY	049560105	316	14,886	SH	SOLE
ATRIX LABS INC	EQUITY	04962L101	105	7,476	SH	SOLE
ATWOOD OCEANICS, INC.	EQUITY	050095108	82	3,252	SH	SOLE
AUDIOVOX COPR.	EQUITY	050757103	44	6,036	SH	SOLE
AUGUST TECHNOLOGY CORP.	EQUITY	05106U105	10	2,665	SH	SOLE
AURORA FOODS, INC.	EQUITY	05164B106	10	26,864	SH	SOLE
AUTO ZONE INC	EQUITY	053332102	13763	200300	SH	SOLE
AUTODESK, INC.	EQUITY	052769106	1062	69,592	SH	SOLE

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AUTOLIV, INC.	EQUITY	052800109	29	1,428	SH	SOLE
AUTOMATIC DATA PROCESSING INC.	EQUITY	053015103	7970	258,850	SH	SOLE
AUTONATION INC	EQUITY	05329W102	1620	127,085	SH	SOLE
AUTOZONE, INC.	EQUITY	053332102	2923	42,548	SH	SOLE
AVALONBAY COMMUNITIE	EQUITY	053484101	2971	80,505	SH	SOLE
AVANEX CORP	EQUITY	05348W109	16	21,091	SH	SOLE
AVATAR HOLDINGS, INC.	EQUITY	053494100	40	1,564	SH	SOLE
AVAYA INC	EQUITY	053499109	1	482	SH	DEFINED
AVAYA INC.	EQUITY	053499109	336	164,630	SH	SOLE
AVERY DENNISON CORP	EQUITY	053611109	12419	211,667	SH	DEFINED
AVERY DENNISON CORP.	EQUITY	053611109	2835	48,318	SH	SOLE
AVIALL, INC.	EQUITY	05366B102	52	6,705	SH	SOLE
AVID TECHNOLOGY, INC.	EQUITY	05367P100	199	8,970	SH	SOLE
AVIGEN, INC.	EQUITY	053690103	21	7,245	SH	SOLE
AVISTA CORP	EQUITY	05379B107	182	17,221	SH	SOLE
AVNET, INC.	EQUITY	053807103	1933	184,473	SH	SOLE
AVOCENT CORPORATION	EQUITY	053893103	1750	74,974	SH	SOLE
AVON PRODS INC	EQUITY	054303102	6646	116,500	SH	DEFINED
AVON PRODUCTS, INC.	EQUITY	054303102	5742	100,640	SH	SOLE
AVX CORP	EQUITY	002444107	21	2,285	SH	SOLE
AXCELIS TECHNOLOGIES INC	EQUITY	054540109	167	35,280	SH	SOLE
AXT INC.	EQUITY	00246W103	5	6,716	SH	SOLE
AZTAR CORP.	EQUITY	054802103	166	12,338	SH	SOLE
BAKER HUGHES, INC.	EQUITY	057224107	4433	148,120	SH	SOLE
BALDOR ELECTRIC CO.	EQUITY	057741100	235	10,961	SH	SOLE
BALDWIN & LYONS, INC., CLASS B	EQUITY	057755209	52	2,605	SH	SOLE
BALL CORP.	EQUITY	058498106	1398	25,105	SH	SOLE
BALLY TOTAL FITNESS HLDG COR COM	EQUITY	05873K108	56	11,123	SH	SOLE
BANC CORP	EQUITY	05944B103	23	4,743	SH	SOLE
BANCFIRST CORP.	EQUITY	05945F103	63	1,417	SH	SOLE
BANCORPSOUTH, INC.	EQUITY	059692103	22	1,185	SH	SOLE
BANDAG, INC.	EQUITY	059815100	933	29,260	SH	SOLE
BANK AMER CORP	EQUITY	060505104	37907	567,125	SH	DEFINED
BANK ATLANTIC BANCORP CLASS A	EQUITY	065908501	147	15,007	SH	SOLE
BANK MUTUAL CORP	EQUITY	063748107	102	4,043	SH	SOLE
BANK OF AMERICA CORP	EQUITY	060505104	58669	885,080	SH	SOLE
BANK OF GRANITE CORP.	EQUITY	062401104	82	4,951	SH	SOLE
BANK OF HAWAII CORP	EQUITY	062540109	2520	81,814	SH	SOLE
BANK OF NEW YORK CO., INC.	EQUITY	064057102	6738	328,700	SH	SOLE
BANK OF THE OZARKS INC	EQUITY	063904106	45	1,615	SH	SOLE
BANK UNITED CORP-CPR WI	EQUITY	065416117	61	506,802	SH	SOLE
BANKNORTH GROUP INC.	EQUITY	06646R107	5082	217,022	SH	SOLE
BANKONE CORP.	EQUITY	06423A103	17411	502,920	SH	SOLE
BANKUNITED FINANCIAL CORP CLASS A	EQUITY	06652B103	136	7,690	SH	SOLE
BANNER CORPORATION	EQUITY	06652V109	60	3,752	SH	SOLE
BANTA CORP.	EQUITY	066821109	1260	42,726	SH	SOLE
BARNES & NOBLE, INC.	EQUITY	067774109	1645	86,637	SH	SOLE
BARNES GROUP, INC.	EQUITY	067806109	80	3,768	SH	SOLE
BARR LABORATORIES, INC	EQUITY	068306109	5037	88,363	SH	SOLE
BARR LABS INC	EQUITY	068306109	4087	71,700	SH	DEFINED
BARR LABS INC COM	EQUITY	068306109	24496	429756	SH	SOLE
BARRA, INC.	EQUITY	068313105	160	5,376	SH	SOLE
BASSETT FURNITURE INDUSTRIES	EQUITY	070203104	38	3,660	SH	SOLE
BAUSCH & LOMB, INC.	EQUITY	071707103	774	23,542	SH	SOLE
BAXTER INTERNATIONAL, INC.	EQUITY	071813109	5877	315,300	SH	SOLE
BAY VIEW CAPITAL CORP.	EQUITY	07262L101	123	22,598	SH	SOLE
BBT CORP.	EQUITY	054937107	6340	201,710	SH	SOLE
BE AEROSPACE, INC.	EQUITY	073302101	24	12,854	SH	SOLE

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BEA SYS INC	EQUITY	073325102	8416	825,900	SH	DEFINED
BEA SYSTEMS, INC.	EQUITY	073325102	10012	987,369	SH	SOLE
BEAR STEARNS COS	EQUITY	073902108	2880	43,905	SH	SOLE
BEARINGPOINT INC	EQUITY	074002106	15	2,324	SH	SOLE
BEASLEY BROADCAST GROUP, INC.	EQUITY	074014101	21	2,120	SH	SOLE
BEAZER HOMES USA, INC.	EQUITY	07556Q105	255	4,338	SH	SOLE
BEBE STORES, INC.	EQUITY	075571109	19	1,588	SH	SOLE
BECKMAN COULTER, INC.	EQUITY	075811109	2804	82,392	SH	SOLE
BECTION, DICKINSON AND CO.	EQUITY	075887109	6619	192,177	SH	SOLE
BED BATH & BEYOND INC COM	EQUITY	075896100	8072	233700	SH	SOLE
BED BATH & BEYOND, INC.	EQUITY	075896100	5049	146,166	SH	SOLE
BEDFORD PRPTY INVESTORS, INC.	EQUITY	076446301	347	13,269	SH	SOLE
BEI TECHNOLOGIES INC	EQUITY	05538P104	38	3,968	SH	SOLE
BEL FUSE INC. CLASS B	EQUITY	077347300	72	3,561	SH	SOLE
BELDEN, INC.	EQUITY	077459105	88	8,167	SH	SOLE
BELL MICROPRODUCTS INC	EQUITY	078137106	32	6,264	SH	SOLE
BELLSOUTH CORP.	EQUITY	079860102	20330	938,180	SH	SOLE
BELO CORP.	EQUITY	080555105	3071	151,583	SH	SOLE
BEMIS CO., INC.	EQUITY	081437105	986	23,437	SH	SOLE
BEMIS INC	EQUITY	081437105	10752	255,627	SH	DEFINED
BENCHMARK ELECTRONICS, INC.	EQUITY	08160H101	232	8,204	SH	SOLE
BENIHANA INC [A]	EQUITY	082047200	18	1,701	SH	SOLE
BENTLEY PHARMACEUTICAL	EQUITY	082657107	35	4,407	SH	SOLE
BERKSHIRE HATHAWAY INC DEL	EQUITY	084670207	21032	9,842	SH	DEFINED
BERKSHIRE HILLS BANCOR	EQUITY	084680107	52	2,277	SH	SOLE
BERRY PETROLEUM CO. CLASS A	EQUITY	085789105	89	5,952	SH	SOLE
BEST BUY CO., INC.	EQUITY	086516101	3711	137,600	SH	SOLE
BEVERLY ENTERPRISES, INC.	EQUITY	087851309	71	35,310	SH	SOLE
BIG LOTS INC.	EQUITY	089302103	578	51,413	SH	SOLE
BIOGEN, INC.	EQUITY	090597105	2200	73,418	SH	SOLE
BIOMARIN PHARMACEUTICAL IN	EQUITY	09061G101	5226	460,400	SH	DEFINED
BIOMARIN PHARMACEUTICAL INC.	EQUITY	09061G101	148	13,065	SH	SOLE
BIOMET INC COM	EQUITY	090613100	14761	481600	SH	SOLE
BIOMET, INC.	EQUITY	090613100	3951	128,892	SH	SOLE
BIOPURE CORP.	EQUITY	09065H105	22	6,687	SH	SOLE
BIO-RAD LABORATORIES, INC., CLASS A	EQUITY	090572207	218	6,085	SH	SOLE
BIO-REFERENCE LABS INC	EQUITY	09057G602	11	2,654	SH	SOLE
BIORELIANCE CORP	EQUITY	090951104	24	1,241	SH	SOLE
BIOSITE INC COM	EQUITY	090945106	22124	576000	SH	SOLE
BIOSITE INC.	EQUITY	090945106	160	4,172	SH	SOLE
BIO-TECHNOLOGY GENERAL CORP.	EQUITY	090578105	57	21,064	SH	SOLE
BIOVAIL CORP (F)	EQUITY	09067J109	10843	271958	SH	SOLE
BISYS GROUP, INC.	EQUITY	055472104	2626	160,892	SH	SOLE
BJ SERVICES CO.	EQUITY	055482103	2396	69,662	SH	SOLE
BJ SVCS CO	EQUITY	055482103	2679	77,900	SH	DEFINED
BJ'S WHOLESALE CLUB INC.	EQUITY	05548J106	1055	93,372	SH	SOLE
BKF CAPITAL GROUP INC	EQUITY	05548G102	34	2,118	SH	SOLE
BLACK & DECKER CORP.	EQUITY	091797100	1213	34,782	SH	SOLE
BLACK BOX CORP.	EQUITY	091826107	217	7,307	SH	SOLE
BLACK HILLS CORP.	EQUITY	092113109	1266	46,063	SH	SOLE
BLACKROCK INC	EQUITY	09247X101	10	237	SH	SOLE
BLAIR CORP	EQUITY	092828102	68	2,910	SH	SOLE
BLOCK FINANCIAL CORP	EQUITY	093671105	4626	108,356	SH	SOLE
BLOCKBUSTER INC -CLA	EQUITY	093679108	7	434	SH	SOLE
BLYTH INC.	EQUITY	09643P108	1855	72,943	SH	SOLE
BMC SOFTWARE INC COM	EQUITY	055921100	5977	396100	SH	SOLE
BMC SOFTWARE, INC.	EQUITY	055921100	1559	103,301	SH	SOLE
BOB EVANS FARMS, INC.	EQUITY	096761101	1429	59,311	SH	SOLE

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BOCA RESORTS INC -CL A	EQUITY	09688T106	113	10,281	SH	SOLE
BOEING CO	EQUITY	097023105	86	3,410	SH	DEFINED
BOEING CO.	EQUITY	097023105	9152	365,190	SH	SOLE
BOISE CASCADE CORP.	EQUITY	097383103	561	25,672	SH	SOLE
BOK FINANCIAL CORP.	EQUITY	05561Q201	7	205	SH	SOLE
BOMBAY CO INC	EQUITY	097924104	65	11,933	SH	SOLE
BONE CARE INTERNATIONAL, INC.	EQUITY	098072101	25	3,486	SH	SOLE
BORDERS GROUP, INC.	EQUITY	099709107	1567	106,586	SH	SOLE
BORG WARNER INC	EQUITY	099724106	2188	45,734	SH	SOLE
BORLAND SOFTWARE CORP.	EQUITY	099849101	201	21,857	SH	SOLE
BOSTON BEER, INC. CLASS A	EQUITY	100557107	42	3,368	SH	SOLE
BOSTON COMMUNICATIONS GROUP	EQUITY	100582105	73	4,667	SH	SOLE
BOSTON PRIVATE FINANCIAL HOLDI	EQUITY	101119105	104	6,932	SH	SOLE
BOSTON PROPERTIES INC	EQUITY	101121101	36	962	SH	SOLE
BOSTON PROPERTIES INC COM	EQUITY	101121101	14432	380800	SH	SOLE
BOSTON SCIENTIFIC CORP	EQUITY	101137107	15953	391,400	SH	DEFINED
BOSTON SCIENTIFIC CORP.	EQUITY	101137107	7111	174,450	SH	SOLE
BOSTONFED BANCORP INC	EQUITY	101178101	33	1,423	SH	SOLE
BOWATER, INC.	EQUITY	102183100	2762	74,356	SH	SOLE
BOWNE & CO., INC.	EQUITY	103043105	121	12,077	SH	SOLE
BOYD GAMING CORP.	EQUITY	103304101	143	11,187	SH	SOLE
BOYDS COLLECTION, LTD.	EQUITY	103354106	35	6,389	SH	SOLE
BOYKIN LODGING CO.	EQUITY	103430104	46	6,212	SH	SOLE
BP AMOCO PLC SPON ADR	EQUITY	055622104	261	6,684	SH	DEFINED
BP P.L.C.	EQUITY	055622104	772	20,000	SH	DEFINED
BRADLEY PHARMACEUTICAL	EQUITY	104576103	41	3,007	SH	SOLE
BRADY CORP.	EQUITY	104674106	187	6,621	SH	SOLE
BRANDYWINE REALTY TRUST	EQUITY	105368203	211	9,608	SH	SOLE
BRE PROPERTIES, INC., CLASS A	EQUITY	05564E106	20	664	SH	SOLE
BRIDGFORD FOODS CORP	EQUITY	108763103	9	1,048	SH	SOLE
BRIGGS & STRATTON CORP.	EQUITY	109043109	303	7,804	SH	SOLE
BRIGHAM EXPLORATION COM	EQUITY	109178103	1892	400000	SH	SOLE
BRIGHT HORIZON FAMILY COM	EQUITY	109195107	24210	864013	SH	SOLE
BRIGHT HORIZONS FAM. SOLUTIONS	EQUITY	109195107	103	3,680	SH	SOLE
BRINKER INTERNATIONAL, INC.	EQUITY	109641100	3978	130,440	SH	SOLE
BRINKER INTL INC	EQUITY	109641100	21931	719050	SH	SOLE
BRISTOL MYERS SQUIBB CO	EQUITY	110122108	14959	707,951	SH	DEFINED
BRISTOL MYERS SQUIBB CO.	EQUITY	110122108	30458	1,441,480	SH	SOLE
BRITESMILE INC	EQUITY	110415205	3	291	SH	SOLE
BROADCOM CORP.	EQUITY	111320107	1588	128,583	SH	SOLE
BROADWING INC.	EQUITY	111620100	1442	360,424	SH	SOLE
BROCADE COMMUNICATION	EQUITY	111621108	70	14,314	SH	SOLE
BROOKLINE BANCORP INC	EQUITY	11373M107	265	21,130	SH	SOLE
BROOKS AUTOMATION INC	EQUITY	114340102	118	12,189	SH	SOLE
BROOKSTONE INC	EQUITY	114537103	50	3,086	SH	SOLE
BROWN & BROWN INC	EQUITY	115236101	2904	92,753	SH	SOLE
BROWN SHOE COMANY, INC.	EQUITY	115736100	171	6,322	SH	SOLE
BROWN, TOM INC.	EQUITY	115660201	292	12,048	SH	SOLE
BROWN-FORMAN CORP CLASS B	EQUITY	115637209	2018	26,242	SH	SOLE
BRUCKER DALTRONICS INC	EQUITY	116795105	12	4,070	SH	SOLE
BRUKER AXS INC	EQUITY	11679P101	4	3,293	SH	SOLE
BRUNSWICK CORP.	EQUITY	117043109	758	39,913	SH	SOLE
BRUSH ENGINEERED MATERIALS	EQUITY	117421107	31	6,043	SH	SOLE
BRYN MAWR BK CORP	EQUITY	117665109	48	1,351	SH	SOLE
BSB BANCORP, INC.	EQUITY	055652101	68	3,152	SH	SOLE
BUCA, INC.	EQUITY	117769109	30	5,477	SH	SOLE
BUCKEYE TECHNOLOGIES INC	EQUITY	118255108	44	9,231	SH	SOLE
BUCKLE, INC.	EQUITY	118440106	45	2,561	SH	SOLE

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BUILDING MATERIAL HOLDING CORP	EQUITY	120113105	59	4,437	SH	SOLE
BURLINGTON COAT FACTORY WHSE	EQUITY	121579106	105	6,438	SH	SOLE
BURLINGTON NORTHERN SANTA FE	EQUITY	12189T104	5364	215,440	SH	SOLE
BURLINGTON RESOURCES, INC.	EQUITY	122014103	4253	89,138	SH	SOLE
BUSH INDUSTRIES, INC.	EQUITY	123164105	5	3,081	SH	SOLE
BUTLER MANUFACTURING CO.	EQUITY	123655102	33	2,022	SH	SOLE
C & D TECHNOLOGIES, INC.	EQUITY	124661109	112	9,359	SH	SOLE
C H ROBINSON WORLDWIDE INC	EQUITY	12541W100	21298	651324	SH	SOLE
C. H. ROBINSON WORLDWIDE, INC.	EQUITY	12541W100	3822	116,884	SH	SOLE
C. R. BARD, INC.	EQUITY	067383109	1440	22,841	SH	SOLE
CABLE DESIGN TECHNOLOGIES CORP	EQUITY	126924109	106	15,977	SH	SOLE
CABLEVISION SYSTEMS-NY GRP-A	EQUITY	12686C109	38	1,976	SH	SOLE
CABOT CORP.	EQUITY	127055101	1978	82,896	SH	SOLE
CABOT MICROELECTRONICS CORP	EQUITY	12709P103	1701	40,566	SH	SOLE
CABOT OIL & GAS CORP., CLASS A	EQUITY	127097103	240	9,992	SH	SOLE
CACHE INC	EQUITY	127150308	9	945	SH	SOLE
CACI INTERNATIONAL	EQUITY	127190304	342	10,241	SH	SOLE
CACI INTL INC	EQUITY	127190304	4233	126,900	SH	DEFINED
CADENCE DESIGN SYSTEMS, INC.	EQUITY	127387108	3615	361,501	SH	SOLE
CAKTRONICS INC	EQUITY	234264109	79	5,093	SH	SOLE
CAL DIVE INTERNATIONAL, INC.	EQUITY	127914109	239	13,244	SH	SOLE
CALGON CARBON CORP.	EQUITY	129603106	59	12,070	SH	SOLE
CALIFORNIA FIRST NTNL	EQUITY	130222102	13	1,255	SH	SOLE
CALIFORNIA PIZZA KITCHEN INC	EQUITY	13054D109	117	5,105	SH	SOLE
CALIFORNIA PIZZA KTCHN COM	EQUITY	13054D109	6456	280700	SH	SOLE
CALIFORNIA WATER SERVICE GROUP	EQUITY	130788102	132	5,121	SH	SOLE
CALIPER TECHNOLOGIES CORP	EQUITY	130876105	31	8,757	SH	SOLE
CALLAWAY GOLF CO.	EQUITY	131193104	1210	101,863	SH	SOLE
CALPINE CORP.	EQUITY	131347106	623	188,850	SH	SOLE
CAMBREX CORP.	EQUITY	132011107	195	8,101	SH	SOLE
CAMDEN NATL CORP	EQUITY	133034108	74	2,939	SH	SOLE
CAMDEN POPERTY TRUST	EQUITY	133131102	17	521	SH	SOLE
CAMDEN PPTY TR SH BEN INT	EQUITY	133131102	16284	502600	SH	SOLE
CAMINUS CORP.	EQUITY	133766105	28	3,124	SH	SOLE
CAMPBELL SOUP CO.	EQUITY	134429109	3688	175,610	SH	SOLE
CANTEL MEDICAL CORP	EQUITY	138098108	31	2,426	SH	SOLE
CAPITAL AUTOMOTIVE REIT	EQUITY	139733109	192	7,708	SH	SOLE
CAPITAL CITY BANK GROUP, INC.	EQUITY	139674105	100	2,552	SH	SOLE
CAPITAL ONE FINANCIAL CORP.	EQUITY	14040H105	18105	603,315	SH	SOLE
CAPITOL BANCORP LTD	EQUITY	14056D105	59	2,801	SH	SOLE
CAPITOL FEDERAL FINANCIAL	EQUITY	14057C106	10	324	SH	SOLE
CAPSTEAD MORTGAGE CORP.	EQUITY	14067E506	40	3,522	SH	SOLE
CAPSTONE TURBINE COR	EQUITY	14067D102	20	27,913	SH	SOLE
CARAUSTAR INDUSTRIES, INC.	EQUITY	140909102	64	9,501	SH	SOLE
CARBO CERAMICS INC	EQUITY	140781105	110	3,352	SH	SOLE
CARDIAC SCIENCE INC.	EQUITY	141410209	45	19,764	SH	SOLE
CARDINAL HEALTH INC	EQUITY	14149Y108	12484	219,135	SH	SOLE
CARDIODYNAMICS INTERNATIONAL	EQUITY	141597104	35	11,513	SH	SOLE
CAREER ED CORP	EQUITY	141665109	1106	22,600	SH	DEFINED
CAREER EDUCATION CORP	EQUITY	141665109	3029	61,916	SH	SOLE
CAREER EDUCATION CORP COM	EQUITY	141665109	42264	863932	SH	SOLE
CAREMARK RX INC	EQUITY	141705103	60	3,291	SH	SOLE
CAREMARK RX INC	EQUITY	141705103	7387	407,000	SH	DEFINED
CAREMARK RX INC COM	EQUITY	141705103	10327	569000	SH	SOLE
CARLISLE COS INC.	EQUITY	142339100	2095	51,743	SH	SOLE
CARMAX INC	EQUITY	143130102	2021	138,732	SH	SOLE
CARMIKE CINEMAS INC	EQUITY	143436400	15	799	SH	SOLE

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CARNIVAL CORP	EQUITY	143658102	6341	263,000	SH	DEFINED
CARNIVAL CORP. CLASS A	EQUITY	143658102	6061	251,390	SH	SOLE
CARPENTER TECHNOLOGY CORP.	EQUITY	144285103	373	36,712	SH	SOLE
CARRAMERICA REALTY C	EQUITY	144418100	19	767	SH	SOLE
CARRAMERICA REALTY CORPORATION	EQUITY	144418100	15542	613100	SH	SOLE
CARREKER CORP	EQUITY	144433109	14	6,966	SH	SOLE
CASCADE BANCORP	EQUITY	147154108	66	4,530	SH	SOLE
CASCADE CORP	EQUITY	147195101	49	3,406	SH	SOLE
CASCADE NAT GAS CORP COM	EQUITY	147339105	78	4,021	SH	SOLE
CASELLA WASTE SYSTEMS, INC.	EQUITY	147448104	50	6,028	SH	SOLE
CASEYS GENERAL STORES, INC.	EQUITY	147528103	167	14,024	SH	SOLE
CASH AMERICA INTERNATIONAL	EQUITY	14754D100	75	7,910	SH	SOLE
CASTLE A. M. & CO.	EQUITY	148411101	12	2,539	SH	SOLE
CATALINA MARKETING CORP.	EQUITY	148867104	1377	71,605	SH	SOLE
CATAPULT COMM CORP	EQUITY	149016107	12	1,934	SH	SOLE
CATELLUS DEVELOPMENT	EQUITY	149111106	24	1,130	SH	SOLE
CATELLUS DEVELOPMENT CORP	EQUITY	149111106	7102	338200	SH	SOLE
Caterpillar	EQUITY	149123101	1476	30,000	SH	DEFINED
CATERPILLAR INC	EQUITY	149123101	7545	153,350	SH	DEFINED
CATERPILLAR, INC.	EQUITY	149123101	7274	147,850	SH	SOLE
CATHAY BANCORP INC.	EQUITY	149150104	219	5,602	SH	SOLE
CATO CORP. CLASS A	EQUITY	149205106	101	5,311	SH	SOLE
CB BANCSHARES INC HAWAII	EQUITY	124785106	59	1,203	SH	SOLE
CBL & ASSOC PPTYS INC COM	EQUITY	124830100	11605	285900	SH	SOLE
CBL & ASSOCIATES PROPERTIES	EQUITY	124830100	2314	57,009	SH	SOLE
CBRL GROUP, INC.	EQUITY	12489V106	1837	66,911	SH	SOLE
CCBT FINANCIAL COMPANIES INC	EQUITY	12500Q102	69	3,141	SH	SOLE
CCC INFO SVCS GROUP COM	EQUITY	12487Q109	4526	279700	SH	SOLE
CCC INFORMATION SERVICES	EQUITY	12487Q109	72	4,458	SH	SOLE
C-COR ELECTRONICS, INC.	EQUITY	125010108	37	11,338	SH	SOLE
CDI CORP.	EQUITY	125071100	100	4,299	SH	SOLE
CDW COMPUTER CENTERS, INC.	EQUITY	125129106	4738	116,130	SH	SOLE
CEC ENTERTAINMENT, INC.	EQUITY	125137109	10	351	SH	SOLE
CELERA GENOMICS GROU	EQUITY	038020202	213	24,744	SH	SOLE
CELGENE CORP	EQUITY	151020104	27	1,034	SH	SOLE
CELGENE CORP	EQUITY	151020104	5642	391,600	SH	DEFINED
CELGENE CORP COM	EQUITY	151020104	49521	1898824	SH	SOLE
CELL GENESYS, INC.	EQUITY	150921104	88	11,842	SH	SOLE
CELL THERAPEUTICS INC	EQUITY	150934107	1294	156,100	SH	DEFINED
CELL THERAPEUTICS, INC.	EQUITY	150934107	99	11,958	SH	SOLE
CEMEX SA -SPONS ADR PART CER	EQUITY	151290889	603	34,600	SH	SOLE
CENDANT CORP.	EQUITY	151313103	6759	532,180	SH	SOLE
CENTENE CORP DEL	EQUITY	15135B101	53	1,817	SH	SOLE
CENTENE CORP DEL	EQUITY	15135B101	1227	42,000	SH	DEFINED
CENTENNIAL CELLULAR CORP.	EQUITY	15133V208	7	3,639	SH	SOLE
CENTERPOINT ENERGY INC	EQUITY	15189T107	982	139,267	SH	SOLE
CENTERPOINT PPTYS TRUST	EQUITY	151895109	9716	168100	SH	SOLE
CENTERPOINT PROPERTIES CORP.	EQUITY	151895109	19	333	SH	SOLE
CENTEX CONSTRUCTION PRODUCTION	EQUITY	15231R109	83	2,312	SH	SOLE
CENTEX CORP.	EQUITY	152312104	1485	27,326	SH	SOLE
CENTILLIUM COMMUNICATIONS	EQUITY	152319109	41	10,001	SH	SOLE
CENTRAL COAST BANCORP	EQUITY	153145107	47	2,978	SH	SOLE
CENTRAL GARDEN & PET C	EQUITY	153527106	112	5,198	SH	SOLE
CENTRAL PARKING CORP.	EQUITY	154785109	63	6,279	SH	SOLE
CENTRAL VT PUB SVC CORP COM	EQUITY	155771108	73	4,239	SH	SOLE

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CENTURY ALUMINUM CO.	EQUITY	156431108	27	4,291	SH	SOLE
CENTURY BANCORP INC	EQUITY	156432106	32	1,159	SH	SOLE
CENTURY BUSINESS SERVICES	EQUITY	156490104	73	28,381	SH	SOLE
CENTURYTEL, INC.	EQUITY	156700106	1802	65,275	SH	SOLE
CEPHALON INC	EQUITY	156708109	109	2,723	SH	SOLE
CEPHALON INC	EQUITY	156708109	1677	42,000	SH	DEFINED
CEPHEID	EQUITY	15670R107	40	9,462	SH	SOLE
CERES GROUP INC	EQUITY	156772105	11	6,835	SH	SOLE
CERIDIAN CORP	EQUITY	156779100	2892	206,873	SH	SOLE
CERNER CORP	EQUITY	156782104	12	381	SH	SOLE
CERNER CORP	EQUITY	156782104	2590	80,000	SH	DEFINED
CERTEGY INC	EQUITY	156880106	2249	89,251	SH	SOLE
CERUS CORP.	EQUITY	157085101	43	4,905	SH	SOLE
CFS BANCORP, INC.	EQUITY	12525D102	60	4,366	SH	SOLE
CH ENERGY GROUP INC.	EQUITY	12541M102	246	5,896	SH	SOLE
CHAMPION ENTERPRISES, INC.	EQUITY	158496109	32	17,569	SH	SOLE
CHAMPIONSHIP AUTO RACING TEAMS	EQUITY	158711101	14	3,922	SH	SOLE
CHAMPS ENTMT INC DEL	EQUITY	158787101	25	3,015	SH	SOLE
CHARLES RIV LABORATORIES I	EQUITY	159864107	2299	90,100	SH	DEFINED
CHARLES RIVER ASSOCIAT	EQUITY	159852102	46	2,682	SH	SOLE
CHARLES RIVER LABORATORIES	EQUITY	159864107	1549	60,709	SH	SOLE
CHARLES SCHWAB CORP.	EQUITY	808513105	4517	625,560	SH	SOLE
CHARLOTTE RUSSE HOLDING INC	EQUITY	161048103	22	2,733	SH	SOLE
CHARMING SHOPPES, INC.	EQUITY	161133103	135	38,639	SH	SOLE
CHARTER COMMUNICATIONS INC CLASS A	EQUITY	16117M107	2	1,834	SH	SOLE
CHARTER FINL CORP WEST	EQUITY	16122M100	43	1,434	SH	SOLE
CHARTER MUNICIPAL MORTGAGE ACC	EQUITY	160908109	1199	68,235	SH	SOLE
CHARTER ONE FINANCIAL INC.	EQUITY	160903100	2771	100,177	SH	SOLE
CHATEAU COMMUNITIES INC.	EQUITY	161726104	152	8,068	SH	SOLE
CHATTEM INC	EQUITY	162456107	58	3,760	SH	SOLE
CHECK POINT SOFTWARE TECH	EQUITY	M22465104	144	9,960	SH	SOLE
CHECKERS DRIVE-IN REST	EQUITY	162809305	17	2,963	SH	SOLE
CHECKFREE CORP COM	EQUITY	162813109	15307	680908	SH	SOLE
CHECKFREE HOLDINGS CORP.	EQUITY	162813109	2380	105,874	SH	SOLE
CHECKPOINT SYSTEMS, INC.	EQUITY	162825103	114	11,586	SH	SOLE
CHEESECAKE FACTORY	EQUITY	163072101	2174	67,382	SH	SOLE
CHELSEA PPTY GROUP INC COM	EQUITY	163421100	10206	274000	SH	SOLE
CHELSEA PROPERTY GROUP INC.	EQUITY	163421100	408	10,957	SH	SOLE
CHEMED CORP.	EQUITY	163596109	113	3,565	SH	SOLE
CHEMICAL FINANCIAL CORP.	EQUITY	163731102	227	8,551	SH	SOLE
CHEROKEE INC DEL NEW	EQUITY	16444H102	26	1,725	SH	SOLE
CHESAPEAKE CORP.	EQUITY	165159104	86	5,091	SH	SOLE
CHESAPEAKE ENERGY CORP.	EQUITY	165167107	402	51,100	SH	SOLE
ChevronTexaco Corp	EQUITY	166764100	970	15,000	SH	DEFINED
CHEVRONTEXACO CORP	EQUITY	166764100	30038	464,620	SH	SOLE
CHEVRONTEXACO CORPORATION	EQUITY	166764100	96	1,485	SH	DEFINED
CHICAGO PIZZA & BREWER	EQUITY	167889104	27	3,839	SH	SOLE
CHICOS'S FAS INC.	EQUITY	168615102	2280	113,990	SH	SOLE
CHILDREN'S PLACE, INC.	EQUITY	168905107	38	4,159	SH	SOLE
CHINA MOBILE HK LTD - SPON ADR	EQUITY	16941M109	1486	150,070	SH	SOLE
CHINA PETROLEUM & CHEM-ADR	EQUITY	16941R108	891	44,900	SH	SOLE
CHIPPAC INC	EQUITY	169657103	63	17,460	SH	SOLE
CHIQUITA BRANDS INTL	EQUITY	170032809	142	12,946	SH	SOLE
CHIRON CORP.	EQUITY	170040109	3454	92,107	SH	SOLE
CHITTENDEN CORP.	EQUITY	170228100	293	11,217	SH	SOLE
CHOICE HOTELS INTL INC.	EQUITY	169905106	179	7,332	SH	SOLE
CHOICEPOINT INC COM	EQUITY	170388102	79995	2359736	SH	SOLE
CHOICEPOINT INC.	EQUITY	170388102	3866	114,054	SH	SOLE

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CHOLESTECH CORP	EQUITY	170393102	35	4,272	SH	SOLE
CHORDIANT SOFTWARE INC	EQUITY	170404107	14	12,877	SH	SOLE
CHRISTOPHER & BANKS CORPORATIO	EQUITY	171046105	150	8,461	SH	SOLE
CHUBB CORP.	EQUITY	171232101	5828	131,490	SH	SOLE
CHURCH & DWIGHT CO., INC.	EQUITY	171340102	1627	53,600	SH	SOLE
CHURCH & DWIGHT INC COM	EQUITY	171340102	18741	617,300	SH	SOLE
CHURCHILL DOWNS, INC.	EQUITY	171484108	74	2,183	SH	SOLE
CIA SIDERURGICA NAACL -SP ADR	EQUITY	20440W105	802	41,770	SH	SOLE
CIA TELECOM CHILE-SPONS ADR	EQUITY	204449300	580	48,000	SH	SOLE
CIA VALE DO RIO DOCE-ADR	EQUITY	204412209	777	28,830	SH	SOLE
CIBER, INC.	EQUITY	17163B102	95	20,059	SH	SOLE
CIENA CORP.	EQUITY	171779101	931	213,042	SH	SOLE
CIGNA CORP.	EQUITY	125509109	2779	60,780	SH	SOLE
CIMA LABS	EQUITY	171796105	112	5,151	SH	SOLE
CIMAREX ENERGY CO	EQUITY	171798101	11	573	SH	SOLE
CINCINNATI FINANCIAL CORP.	EQUITY	172062101	2497	71,193	SH	SOLE
Cinergy	EQUITY	172474108	3365	100,000	SH	DEFINED
CINERGY CORP.	EQUITY	172474108	23814	707,688	SH	SOLE
CIPHERGEN BIOSYSTEMS INC	EQUITY	17252Y104	42	7,378	SH	SOLE
CIRCOR INTERNATIONAL, INC.	EQUITY	17273K109	49	3,619	SH	SOLE
CIRCUIT CITY STORES, INC.	EQUITY	172737108	485	93,192	SH	SOLE
CIRRUS LOGIC, INC.	EQUITY	172755100	53	26,154	SH	SOLE
CISCO SYS INC	EQUITY	17275R102	19550	1,506,155	SH	DEFINED
CISCO SYSTEMS, INC.	EQUITY	17275R102	65639	5,056,930	SH	SOLE
CIT GROUP INC	EQUITY	125581108	27429	1,626,860	SH	SOLE
CITIGROUP INC	EQUITY	172967101	159620	4,633,369	SH	SOLE
CITIGROUP INC	EQUITY	172967101	40101	1,163,827	SH	DEFINED
CITIZENS BANKING CORP.	EQUITY	174420109	2925	123,820	SH	SOLE
CITIZENS COMMUNICATIONS INC	EQUITY	17453B101	1246	124,866	SH	SOLE
CITIZENS FIRST BANCORP	EQUITY	17461R106	60	3,084	SH	SOLE
CITIZENS INC	EQUITY	174740100	49	8,167	SH	SOLE
CITRIX SYS INC	EQUITY	177376100	4381	332,900	SH	DEFINED
CITRIX SYS INC COM	EQUITY	177376100	7655	581,660	SH	SOLE
CITRIX SYSTEMS, INC.	EQUITY	177376100	1105	83,957	SH	SOLE
CITY HOLDING CO.	EQUITY	177835105	167	6,087	SH	SOLE
CITY NATIONAL CORP.	EQUITY	178566105	2943	66,979	SH	SOLE
CITYBANK	EQUITY	17770A109	62	2,754	SH	SOLE
CK WITCO CORP	EQUITY	227116100	779	192,416	SH	SOLE
CKE RESTAURANTS INC	EQUITY	12561E105	81	18,322	SH	SOLE
CLAIRE'S STORES, INC.	EQUITY	179584107	1897	80,345	SH	SOLE
CLARCOR INC COM	EQUITY	179895107	4663	128,800	SH	SOLE
CLARCOR, INC.	EQUITY	179895107	324	8,949	SH	SOLE
CLARK/BARDES INC	EQUITY	180668105	61	5,105	SH	SOLE
CLAYTON HOMES, INC.	EQUITY	184190106	2015	182,535	SH	SOLE
CLEAR CHANNEL COMMUNICATIO	EQUITY	184502102	12344	363,910	SH	DEFINED
CLEAR CHANNEL COMMUNICATIONS	EQUITY	184502102	53657	1,581,862	SH	SOLE
CLEARONE COMMUNICATION	EQUITY	185060100	4	2,503	SH	SOLE
CLECO CORP	EQUITY	12561W105	2322	185,026	SH	SOLE
CLEVELAND-CLIFFS, INC.	EQUITY	185896107	60	3,229	SH	SOLE
CLOROX CO	EQUITY	189054109	7831	169,609	SH	DEFINED
CLOROX CO.	EQUITY	189054109	4450	96,380	SH	SOLE
CLOSURE MEDICAL CORP.	EQUITY	189093107	25	1,912	SH	SOLE
CMS ENERGY CORP.	EQUITY	125896100	280	63,545	SH	SOLE
CNA FINANCIAL CORP	EQUITY	126117100	8	362	SH	SOLE
CNA SURETY CORP.	EQUITY	12612L108	45	5,608	SH	SOLE
CNET NETWORKS INC.	EQUITY	12613R104	112	44,722	SH	SOLE
CNF INC.	EQUITY	12612W104	2017	66,248	SH	SOLE
COACH INC	EQUITY	189754104	18825	491,130	SH	SOLE

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COACH INC	EQUITY	189754104	15616	407,400	SH	DEFINED
COACH INC COM	EQUITY	189754104	42061	1097332	SH	SOLE
COACHMEN INDUSTRIES, INC.	EQUITY	189873102	58	5,228	SH	SOLE
COASTAL BANCORP INC	EQUITY	19041P105	41	1,367	SH	SOLE
COASTAL FINL CORP DEL	EQUITY	19046E105	36	3,025	SH	SOLE
COBALT CORP	EQUITY	19074W100	49	3,417	SH	SOLE
COBIZ INC	EQUITY	190897108	38	2,700	SH	SOLE
COCA COLA CO	EQUITY	191216100	12156	300,300	SH	DEFINED
COCA COLA ENTERPRISES, INC.	EQUITY	191219104	11871	635,177	SH	SOLE
COCA-COLA BOTTLING CO.	EQUITY	191098102	16	315	SH	SOLE
COCA-COLA CO.	EQUITY	191216100	50584	1,249,594	SH	SOLE
COCA-COLA FEMSA S.A.-SP ADR	EQUITY	191241108	492	28,700	SH	SOLE
COGNEX CORP.	EQUITY	192422103	257	12,111	SH	SOLE
COGNIZANT TECH SOLUTION	EQUITY	192446102	200	2,964	SH	SOLE
COGNOS INC	EQUITY	19244C109	3433	151,100	SH	DEFINED
COHERENT, INC.	EQUITY	192479103	195	10,409	SH	SOLE
COHU, INC.	EQUITY	192576106	109	7,460	SH	SOLE
COINSTAR, INC	EQUITY	19259P300	132	7,848	SH	SOLE
COLDWATER CREEK, INC.	EQUITY	193068103	24	2,585	SH	SOLE
COLE NATIONAL CORP. CLASS A	EQUITY	193290103	32	3,550	SH	SOLE
COLE, K. PRODUCTIONS, INC. CLASS A	EQUITY	193294105	56	2,568	SH	SOLE
Colgate	EQUITY	194162103	2722	50,000	SH	DEFINED
COLGATE-PALMOLIVE CO.	EQUITY	194162103	38176	701,250	SH	SOLE
COLLINS & AIKMAN CORP	EQUITY	194830204	36	8,754	SH	SOLE
COLONIAL BANCGROUP, INC.	EQUITY	195493309	1873	166,449	SH	SOLE
COLONIAL PROPERTIES TRUST	EQUITY	195872106	171	5,164	SH	SOLE
COLUMBIA BANCORP	EQUITY	197227101	51	2,095	SH	SOLE
COLUMBIA BANKING SYSTEM, INC	EQUITY	197236102	66	4,819	SH	SOLE
COLUMBIA LABORATORIES, INC.	EQUITY	197779101	38	9,429	SH	SOLE
COLUMBIA SPORTSWEAR	EQUITY	198516106	7	181	SH	SOLE
COLUMBUS MCKINNON CORP	EQUITY	199333105	7	4,457	SH	SOLE
COMCAST CORP NEW	EQUITY	20030N200	8670	315,394	SH	DEFINED
COMCAST CORP NEW CL A	EQUITY	20030N101	11695	409,044	SH	DEFINED
COMCAST CORP-CL A	EQUITY	20030N101	31019	1,084,952	SH	SOLE
COMERICA, INC.	EQUITY	200340107	15121	399,180	SH	SOLE
COMFORT SYS USA INC	EQUITY	199908104	30	13,645	SH	SOLE
COMMERCE BANCORP INC	EQUITY	200519106	3600	90,586	SH	SOLE
COMMERCE BANCSHARES	EQUITY	200525103	33	900	SH	SOLE
COMMERCE GROUP, INC.	EQUITY	200641108	302	8,839	SH	SOLE
COMMERCIAL FEDERAL CORP.	EQUITY	201647104	355	16,330	SH	SOLE
COMMERCIAL METALS CO.	EQUITY	201723103	121	8,694	SH	SOLE
COMMERCIAL NET LEASE REALTY	EQUITY	202218103	199	13,196	SH	SOLE
COMMONWEALTH EDISON	EQUITY	30161N101	7230	143,430	SH	SOLE
COMMONWEALTH TELEPHONE ENT.	EQUITY	203349105	153	3,951	SH	SOLE
COMMSCOPE INC.	EQUITY	203372107	730	97,392	SH	SOLE
COMMUNITY BANK SYSTEM, INC.	EQUITY	203607106	130	4,133	SH	SOLE
COMMUNITY BANKS INC	EQUITY	203628102	82	2,822	SH	SOLE
COMMUNITY FIRST BANKSHARES	EQUITY	203902101	367	14,373	SH	SOLE
COMMUNITY HEALTH SYS	EQUITY	203668108	2709	132,199	SH	SOLE
COMMUNITY TRUST BANCORP	EQUITY	204149108	115	4,574	SH	SOLE
COMPASS BANCSHARES, INC.	EQUITY	20449H109	5393	172,456	SH	SOLE
COMPUCOM SYS INC	EQUITY	204780100	29	8,222	SH	SOLE
COMPUCREDIT CORPORATION	EQUITY	20478N100	39	6,174	SH	SOLE
COMPUTER ASSOCIATES INT'L.	EQUITY	204912109	3452	252,718	SH	SOLE
COMPUTER HORIZONS CORP	EQUITY	205908106	35	11,308	SH	SOLE
COMPUTER NETWORK TECHNOLOGY	EQUITY	204925101	63	9,138	SH	SOLE
COMPUTER PROGRAMS & SY	EQUITY	205306103	27	1,088	SH	SOLE
COMPUTER SCIENCES CORP.	EQUITY	205363104	3090	94,938	SH	SOLE

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COMPUWARE CORP.	EQUITY	205638109	598	176,319	SH	SOLE
COMPX INTERNATIONAL INC.	EQUITY	20563P101	8	1,342	SH	SOLE
COMSTOCK RESOURCES, INC.	EQUITY	205768203	82	8,161	SH	SOLE
COMVERSE TECHNOLOGY COM PAR \$0	EQUITY	205862402	10542	932100	SH	SOLE
COMVERSE TECHNOLOGY, INC.	EQUITY	205862402	1031	91,123	SH	SOLE
CONAGRA INC	EQUITY	205887102	8014	399,101	SH	DEFINED
CONAGRA, INC.	EQUITY	205887102	4618	229,970	SH	SOLE
CONCEPTUS INC	EQUITY	206016107	55	6,073	SH	SOLE
CONCORD CAMERA CORP.	EQUITY	206156101	44	8,691	SH	SOLE
CONCORD COMMUNICATIONS	EQUITY	206186108	49	5,733	SH	SOLE
CONCORD COMMUNICATIONS COM	EQUITY	206186108	3366	390000	SH	SOLE
CONCORD EFS INC	EQUITY	206197105	2533	269,430	SH	SOLE
CONCORD EFS INC	EQUITY	206197105	879	93,500	SH	DEFINED
CONCURRENT COMPUTER	EQUITY	206710204	49	22,303	SH	SOLE
CONEXANT SYSTEMS INC.	EQUITY	207142100	5	3,640	SH	SOLE
CONMED CORP.	EQUITY	207410101	159	9,715	SH	SOLE
CONNECTICUT BANCSHARES INC	EQUITY	207540105	170	4,089	SH	SOLE
CONNECTICUT WATER SVC INC	EQUITY	207797101	74	2,788	SH	SOLE
CONNETICS CORP	EQUITY	208192104	185	11,035	SH	SOLE
CONOCOPHILLIPS PETROLEUM CO	EQUITY	20825C104	25005	466,510	SH	SOLE
CONSOL ENERGY INC	EQUITY	20854P109	5	278	SH	SOLE
CONSOL ENERGY INC COM	EQUITY	20854P109	9389	568000	SH	SOLE
CONSOLIDATED EDISON, INC.	EQUITY	209115104	28677	745,436	SH	SOLE
CONSOLIDATED GRAPHICS, INC.	EQUITY	209341106	68	4,041	SH	SOLE
CONSTELLATION BRANDS	EQUITY	21036P108	2759	121,535	SH	SOLE
CONSTELLATION ENERGY GRUOP INC	EQUITY	210371100	2023	72,953	SH	SOLE
CONTINENTAL AIRLS INC COM CL B	EQUITY	210795308	8	1,497	SH	SOLE
CONVERGYS CORP	EQUITY	212485106	1464	110,928	SH	SOLE
COOPER CAMERON CORP.	EQUITY	216640102	4265	86,144	SH	SOLE
COOPER COMPANIES, INC.	EQUITY	216648402	328	10,974	SH	SOLE
COOPER INDUSTRIES INC CL A	EQUITY	G24182100	1428	39,980	SH	SOLE
COOPER TIRE & RUBBER CO	EQUITY	216831107	395	32,409	SH	SOLE
COORS ADOLPH CLASS B	EQUITY	217016104	966	19,911	SH	SOLE
COPART, INC.	EQUITY	217204106	951	123,813	SH	SOLE
CORINTHIAN COLLEGES COM	EQUITY	218868107	20908	529316	SH	SOLE
CORINTHIAN COLLEGES INC	EQUITY	218868107	2834	71,741	SH	SOLE
CORIXA CORP.	EQUITY	21887F100	113	16,588	SH	SOLE
CORN PRODUCTS INTERNATIONAL	EQUITY	219023108	355	12,160	SH	SOLE
CORNELL COMPANIES INC	EQUITY	219141108	40	4,759	SH	SOLE
CORNERSTONE REALITY INCOME	EQUITY	21922V102	120	17,301	SH	SOLE
CORNING, INC.	EQUITY	219350105	3093	529,554	SH	SOLE
CORP EXEC BOARD CO.	EQUITY	21988R102	475	13,331	SH	SOLE
CORPORATE EXEC BRD CO COM	EQUITY	21988R102	35920	1008421	SH	SOLE
CORPORATE OFFICE PROPERTIES TR	EQUITY	22002T108	91	6,101	SH	SOLE
CORRECTIONAL PROPERTIES TRUST	EQUITY	22025E104	54	2,612	SH	SOLE
CORRECTIONS CORP. OF AMERICA	EQUITY	22025Y407	176	10,099	SH	SOLE
CORUS BANKSHARES, INC.	EQUITY	220873103	130	3,266	SH	SOLE
CORVEL CORP.	EQUITY	221006109	78	2,404	SH	SOLE
COST PLUS, INC.	EQUITY	221485105	183	6,965	SH	SOLE
COSTAR GROUP, INC.	EQUITY	22160N109	104	4,732	SH	SOLE
COSTCO WHOLESALE CORPORATION	EQUITY	22160K105	8746	291,245	SH	SOLE
COTT CORP QUE	EQUITY	22163N106	2573	146,600	SH	DEFINED
COUNTRYWIDE FINANCIAL	EQUITY	222372104	3201	55,669	SH	SOLE
COURIER CORP	EQUITY	222660102	66	1,335	SH	SOLE
COURTYARD BY MARRIOTT II	EQUITY	44107P104	553	79,901	SH	SOLE
COUSINS PROPERTIES, INC.	EQUITY	222795106	13	522	SH	SOLE
COVANCE INC.	EQUITY	222816100	2361	102,137	SH	SOLE
COVANSYS CORP.	EQUITY	22281W103	16	6,932	SH	SOLE

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COVENANT TRANSPORT INC CLASS A	EQUITY	22284P105	36	2,138	SH	SOLE
COVENTRY HEALTH CARE, INC.	EQUITY	222862104	2640	80,228	SH	SOLE
COX COMMUNICATIONS, INC. CLASS A	EQUITY	224044107	23211	746,100	SH	SOLE
COX RADIO INC-CL A	EQUITY	224051102	10	468	SH	SOLE
CPB, INC.	EQUITY	125903104	130	5,116	SH	SOLE
CPI CORP.	EQUITY	125902106	34	2,573	SH	SOLE
CRANE CO.	EQUITY	224399105	1011	58,065	SH	SOLE
CRAWFORD & CO. CLASS B	EQUITY	224633107	40	9,573	SH	SOLE
CRAY INC	EQUITY	225223106	110	16,582	SH	SOLE
CRAY INC COM	EQUITY	225223106	850	128600	SH	SOLE
CREDENCE SYSTEMS CORP.	EQUITY	225302108	700	102,914	SH	SOLE
CREDIT ACCEPTANCE CORP.	EQUITY	225310101	24	4,856	SH	SOLE
CREE INC	EQUITY	225447101	2292	123,738	SH	SOLE
CREE INC COM	EQUITY	225447101	23754	1282600	SH	SOLE
CRESCENT REAL ESTATE EQUITIES, INC.	EQUITY	225756105	17	1,187	SH	SOLE
CROSS CTRY INC	EQUITY	22748P105	134	11,621	SH	SOLE
CROSS MEDIA MARKETING	EQUITY	22754R201	1	3,042	SH	SOLE
CROWN AMERICAN REALTY TRUST	EQUITY	228186102	89	9,057	SH	SOLE
CROWN CASTLE INTERNATIONAL	EQUITY	228227104	406	73,728	SH	SOLE
CROWN HOLDINGS INC	EQUITY	228368106	323	57,425	SH	SOLE
CROWN MEDIA HOLDINGS-CLASS A	EQUITY	228411104	25	9,029	SH	SOLE
CRYOLIFE INC.	EQUITY	228903100	40	5,877	SH	SOLE
CSG SYSTEMS INTERNATIONAL, INC	EQUITY	126349109	602	69,414	SH	SOLE
CSK AUTO CORP	EQUITY	125965103	94	10,277	SH	SOLE
CSS INDUSTRIES, INC.	EQUITY	125906107	39	1,213	SH	SOLE
CSX CORP.	EQUITY	126408103	9583	336,013	SH	SOLE
CT COMMUNICATION	EQUITY	126426402	58	6,055	SH	SOLE
CTS CORP.	EQUITY	126501105	66	10,743	SH	SOLE
CUBIC CORP.	EQUITY	229669106	91	5,556	SH	SOLE
CUBIST PHARMA INC	EQUITY	229678107	78	9,744	SH	SOLE
CULLEN/FROST BANKERS	EQUITY	229899109	23	741	SH	SOLE
CULP INC	EQUITY	230215105	10	2,201	SH	SOLE
CUMMINS INC.	EQUITY	231021106	450	18,300	SH	SOLE
CUMULUS MEDIA INC CL A	EQUITY	231082108	28436	1953000	SH	SOLE
CUMULUS MEDIA, INC.	EQUITY	231082108	70	4,800	SH	SOLE
CUNO, INC.	EQUITY	126583103	190	5,664	SH	SOLE
CURAGEN CORP	EQUITY	23126R101	63	15,434	SH	SOLE
CURATIVE HEALTH SVCS I	EQUITY	231264102	64	3,741	SH	SOLE
CURTISS-WRIGHT CORP.	EQUITY	231561101	229	3,781	SH	SOLE
CV THERAPEUTICS INC	EQUITY	126667104	2614	145,000	SH	DEFINED
CV THERAPEUTICS, INC.	EQUITY	126667104	176	9,771	SH	SOLE
CVB FINANCIAL CORP	EQUITY	126600105	227	11,710	SH	SOLE
CVS CORP.	EQUITY	126650100	5332	223,560	SH	SOLE
CYBERONICS	EQUITY	23251P102	168	7,834	SH	SOLE
CYMER, INC.	EQUITY	232572107	11	463	SH	SOLE
CYPRESS SEMICONDUCTOR CORP	EQUITY	232806109	2277	330,000	SH	DEFINED
CYPRESS SEMICONDUCTOR CORP.	EQUITY	232806109	1149	166,495	SH	SOLE
CYTEC INDUSTRIES, INC.	EQUITY	232820100	1838	65,989	SH	SOLE
CYTYC CORPORATION	EQUITY	232946103	2033	155,776	SH	SOLE
D & K HEALTHCARE RES I	EQUITY	232861104	48	4,671	SH	SOLE
D.R. HORTON INC	EQUITY	23331A109	3778	196,760	SH	SOLE
DAISYTEK INTERNATIONAL CORP.	EQUITY	234053106	12	6,375	SH	SOLE
DANA CORP	EQUITY	235811106	507	71,770	SH	SOLE
DANAHER CORP	EQUITY	235851102	4965	75,500	SH	DEFINED
DANAHER CORP DEL COM	EQUITY	235851102	31351	476750	SH	SOLE
DANAHER CORP.	EQUITY	235851102	4480	68,126	SH	SOLE
DARDEN RESTAURANTS, INC.	EQUITY	237194105	1349	75,602	SH	SOLE
DATASCOPE CORP.	EQUITY	238113104	117	4,330	SH	SOLE

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DATASTREAM SYSTEMS	EQUITY	238124101	39	5,670	SH	SOLE
DAVE & BUSTERS INC	EQUITY	23833N104	36	3,998	SH	SOLE
DAVITA INC	EQUITY	23918K108	16	759	SH	SOLE
DDI CORP	EQUITY	233162106	3	17,309	SH	SOLE
DEAN FOODS CO	EQUITY	242370104	5270	122,813	SH	SOLE
DEB SHOPS, INC	EQUITY	242728103	28	1,523	SH	SOLE
DECODE GENETICS, INC	EQUITY	243586104	24	13,064	SH	SOLE
DEERE & CO	EQUITY	244199105	100	2,550	SH	DEFINED
DEERE & CO.	EQUITY	244199105	4022	102,440	SH	SOLE
DEL LABS INC	EQUITY	245091103	28	1,504	SH	SOLE
DEL MONTE	EQUITY	24522P103	495	66,301	SH	SOLE
DELIA'S CORP	EQUITY	24688Q101	4	11,666	SH	SOLE
DELL COMPUTER CORP	EQUITY	247025109	11668	427,225	SH	DEFINED
DELL COMPUTER CORP.	EQUITY	247025109	58291	2,134,403	SH	SOLE
DELPHI CORP	EQUITY	247126105	1692	247,790	SH	SOLE
DELPHI FINANCIAL GROUP, INC., CLASS A	EQUITY	247131105	187	4,772	SH	SOLE
DELTA & PINE LAND CO.	EQUITY	247357106	299	13,237	SH	SOLE
DELTA AIR LINES, INC.	EQUITY	247361108	563	63,313	SH	SOLE
DELTAGEN INC	EQUITY	24783R103	1	2,847	SH	SOLE
DELTIC TIMBER CORP.	EQUITY	247850100	86	3,607	SH	SOLE
DELUXE CORP.	EQUITY	248019101	1176	29,295	SH	SOLE
DENBURY RESOURCES INC	EQUITY	247916208	92	8,523	SH	SOLE
DENDRITE INTERNATIONAL, INC.	EQUITY	248239105	95	11,153	SH	SOLE
DENTSPLY INTERNATIONAL INC.	EQUITY	249030107	3770	108,372	SH	SOLE
DENTSPLY INTL INC NEW COM	EQUITY	249030107	9213	264814	SH	SOLE
DEPARTMENT 56 INC	EQUITY	249509100	39	4,017	SH	SOLE
DEVELOPERS DIVERS RLTY COM	EQUITY	251591103	15458	640100	SH	SOLE
DEVELOPERS DIVERSIFIED REALTY	EQUITY	251591103	25	1,054	SH	SOLE
DEVON ENERGY CORP.	EQUITY	25179M103	3335	69,158	SH	SOLE
DEVRY INC DEL COM	EQUITY	251893103	7436	398300	SH	SOLE
DEVRY, INC.	EQUITY	251893103	1753	93,875	SH	SOLE
DHB INDS INC	EQUITY	23321E103	13	5,999	SH	SOLE
DIAGNOSTIC PRODUCTS CORP.	EQUITY	252450101	11	294	SH	SOLE
DIAL CORP.	EQUITY	25247D101	2482	127,926	SH	SOLE
DIAMOND OFFSHORE DRILLING	EQUITY	25271C102	412	21,228	SH	SOLE
DIAMONDCLUSTER INT'L INC CL A	EQUITY	25278P106	10	7,322	SH	SOLE
DIEBOLD, INC.	EQUITY	253651103	3301	97,251	SH	SOLE
DIGENE CORP	EQUITY	253752109	71	4,276	SH	SOLE
DIGIMARC CORP	EQUITY	253807101	38	3,236	SH	SOLE
DIGITAL INSIGHT	EQUITY	25385P106	142	10,175	SH	SOLE
DIGITAL RIV INC	EQUITY	25388B104	132	9,655	SH	SOLE
DIGITAL RIV INC COM	EQUITY	25388B104	2561	187100	SH	SOLE
DIGITAS INC	EQUITY	25388K104	11	3,396	SH	SOLE
DILLARDS, INC. CLASS A	EQUITY	254067101	506	39,179	SH	SOLE
DIME COMMUNITY BANCSHARES	EQUITY	253922108	184	8,044	SH	SOLE
DIMON, INC.	EQUITY	254394109	85	14,853	SH	SOLE
DIONEX CORP.	EQUITY	254546104	208	6,296	SH	SOLE
DISCOVERY PARTNERS INT	EQUITY	254675101	17	6,097	SH	SOLE
DISNEY WALT CO	EQUITY	254687106	4750	279,100	SH	DEFINED
DISTRIBUCION Y SERVICIO ADR	EQUITY	254753106	337	40,400	SH	SOLE
DIVERSA CORP	EQUITY	255064107	81	8,678	SH	SOLE
DJ ORTHOPEDICS INC	EQUITY	23325G104	10	2,668	SH	SOLE
DOCUCORP INTL INC	EQUITY	255911109	9	2,873	SH	SOLE
DOCUMENTUM, INC.	EQUITY	256159104	187	14,255	SH	SOLE
DOLLAR GENERAL CORP.	EQUITY	256669102	2114	173,130	SH	SOLE
DOLLAR THRIFTY AUTOMOTIVE	EQUITY	256743105	147	8,801	SH	SOLE
DOLLAR TREE STORES INC.	EQUITY	256747106	3392	170,472	SH	SOLE
DOMINION HOMES INC	EQUITY	257386102	12	909	SH	SOLE

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DOMINION RESOURCES, INC.	EQUITY	25746U109	19287	348,330	SH	SOLE
DONALDSON CO., INC.	EQUITY	257651109	2137	58,432	SH	SOLE
DORAL FINANCIAL CORP.	EQUITY	25811P100	28	798	SH	SOLE
DORCHESTER MINERALS LP	EQUITY	25820R105	60	4,200	SH	SOLE
DOUBLECLICK INC	EQUITY	258609304	332	42,745	SH	SOLE
DOVER CORP.	EQUITY	260003108	3674	151,694	SH	SOLE
DOVER DOWNS GAMING & ENTERTA	EQUITY	260095104	36	3,631	SH	SOLE
DOVER MOTORSPORTS INC	EQUITY	260174107	18	5,671	SH	SOLE
Dow Chemical	EQUITY	260543103	1104	40,000	SH	DEFINED
DOW CHEMICAL CO.	EQUITY	260543103	19460	704,800	SH	SOLE
DOW JONES & CO., INC.	EQUITY	260561105	2166	61,113	SH	SOLE
DOWNEY FINANCIAL CORP.	EQUITY	261018105	12	309	SH	SOLE
DPL, INC.	EQUITY	233293109	2121	170,240	SH	SOLE
DQE INC	EQUITY	23329J104	1995	163,634	SH	SOLE
DRESS BARN, INC.	EQUITY	261570105	108	8,048	SH	SOLE
DREW INDUSTRIES INC	EQUITY	26168L205	29	1,892	SH	SOLE
DREXLER TECHNOLOGY COR	EQUITY	261876106	45	3,071	SH	SOLE
DREYER'S GRAND ICE CREAM, INC.	EQUITY	261878102	3657	52,749	SH	SOLE
DRILL QUIP	EQUITY	262037104	32	2,314	SH	SOLE
DRS TECHNOLOGIES INC	EQUITY	23330X100	195	7,800	SH	SOLE
DRUGSTORE.COM	EQUITY	262241102	36	9,380	SH	SOLE
DSP GROUP, INC. COM	EQUITY	23332B106	177	9,742	SH	SOLE
DST SYSTEMS INC	EQUITY	233326107	4372	160,727	SH	SOLE
DTE ENERGY CO.	EQUITY	233331107	16195	419,022	SH	SOLE
DTE Energy Company	EQUITY	233331107	3865	100,000	SH	DEFINED
DU PONT E I DE NEMOURS + C	EQUITY	263534109	15302	393,770	SH	DEFINED
DUANE READE, INC.	EQUITY	263578106	163	12,817	SH	SOLE
DUCOMMUN INC DEL	EQUITY	264147109	26	2,516	SH	SOLE
DUKE ENERGY CORP.	EQUITY	264399106	5613	386,030	SH	SOLE
DUKE REALTY	EQUITY	264411505	53	1,953	SH	SOLE
DUKE REALTY CORP COM NEW	EQUITY	264411505	21770	806904	SH	SOLE
DUN & BRADSTREET CORP NEW WI	EQUITY	26483E100	3822	99,927	SH	SOLE
DUPONT PHOTOMASKS	EQUITY	26613X101	87	4,339	SH	SOLE
DURA AUTOMOTIVE SYSTEM	EQUITY	265903104	30	5,316	SH	SOLE
DURECT CORPORATION	EQUITY	266605104	12	8,895	SH	SOLE
DVI, INC.	EQUITY	233343102	39	4,530	SH	SOLE
DYCOM INDUSTRIES, INC.	EQUITY	267475101	836	80,935	SH	SOLE
DYNACQ INTERNATIONAL INC	EQUITY	267919306	26	1,948	SH	SOLE
DYNAMICS RESH CORP	EQUITY	268057106	32	2,443	SH	SOLE
DYNEGY INC.	EQUITY	26816Q101	425	162,985	SH	SOLE
E M C CORP MASS	EQUITY	268648102	50	6,860	SH	DEFINED
E*TRADE GROUP, INC.	EQUITY	269246104	2042	485,080	SH	SOLE
E.I. DU PONT DE NEMOURS AND CO	EQUITY	263534109	17828	458,770	SH	SOLE
E.PIHPANY, INC.	EQUITY	26881V100	90	22,589	SH	SOLE
EARTHLINK INC	EQUITY	270321102	516	89,703	SH	SOLE
EARTHSHELL CORP.	EQUITY	27032B100	12	25,278	SH	SOLE
EAST WEST BANCORP	EQUITY	27579R104	263	8,510	SH	SOLE
EASTMAN CHEMICAL CO.	EQUITY	277432100	3326	114,738	SH	SOLE
EASTMAN KODAK CO	EQUITY	277461109	5837	197,193	SH	DEFINED
EASTMAN KODAK CO.	EQUITY	277461109	3824	129,191	SH	SOLE
EATON CORP	EQUITY	278058102	3749	53,600	SH	DEFINED
EATON CORP.	EQUITY	278058102	2182	31,196	SH	SOLE
EATON VANCE CORP.	EQUITY	278265103	2483	92,896	SH	SOLE
EBAY INC COM	EQUITY	278642103	1877	22000	SH	SOLE
EBAY, INC.	EQUITY	278642103	15469	181,330	SH	SOLE
ECHELON	EQUITY	27874N105	95	9,012	SH	SOLE
ECHOSTAR COMMUNICATIONS CO	EQUITY	278762109	10459	362,150	SH	DEFINED
ECHOSTAR COMMUNICATIONS CORP. CLASS A	EQUITY	278762109	300	10,400	SH	SOLE

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ECLIPSYS CORP.	EQUITY	278856109	99	12,458	SH	SOLE
ECOLAB INC	EQUITY	278865100	9042	183,300	SH	DEFINED
ECOLAB, INC.	EQUITY	278865100	2834	57,456	SH	SOLE
EDISON INTERNATIONAL INC	EQUITY	281020107	1975	144,284	SH	SOLE
EDO CORP	EQUITY	281347104	100	5,512	SH	SOLE
EDUCATION MANAGEMENT CORP.	EQUITY	28139T101	2575	64,752	SH	SOLE
EDWARDS J D + CO	EQUITY	281667105	5691	516,420	SH	DEFINED
EDWARDS LIFESCIENCES CP	EQUITY	28176E108	2212	80,729	SH	SOLE
EFUNDS CORP	EQUITY	28224R101	115	16,796	SH	SOLE
EGL INC.	EQUITY	268484102	1115	75,035	SH	SOLE
EL PASO CORP	EQUITY	28336L109	1821	300,910	SH	SOLE
EL PASO CORP	EQUITY	28336L109	474	78,300	SH	DEFINED
EL PASO ELECTRIC CO.	EQUITY	283677854	182	16,877	SH	SOLE
El Paso Energy Partners	EQUITY	28368B102	2017	65,000	SH	DEFINED
ELBIT SYSTEMS LTD	EQUITY	M3760D101	757	45,500	SH	SOLE
ELECTRO RENT CORP.	EQUITY	285218103	48	5,092	SH	SOLE
ELECTRO SCIENTIFIC INDUSTRIES,	EQUITY	285229100	124	9,910	SH	SOLE
ELECTROGLAS, INC.	EQUITY	285324109	7	7,627	SH	SOLE
ELECTRONIC ARTS	EQUITY	285512109	4165	71,019	SH	SOLE
ELECTRONIC ARTS INC COM	EQUITY	285512109	11927	203400	SH	SOLE
ELECTRONIC DATA SYS CORP N	EQUITY	285661104	6668	378,857	SH	DEFINED
ELECTRONIC DATA SYSTEMS CORP.	EQUITY	285661104	3837	218,000	SH	SOLE
ELECTRONICS BOUTIQUE HLDGS. CO	EQUITY	286045109	62	3,669	SH	SOLE
ELECTRONICS FOR IMAGING, INC.	EQUITY	286082102	346	19,542	SH	SOLE
ELI LILLY & CO	EQUITY	532457108	73	1,250	SH	DEFINED
ELI LILLY AND CO.						