

SECURITIES AND EXCHANGE COMMISSION

FORM 13F-HR

Initial quarterly Form 13F holdings report filed by institutional managers

Filing Date: **2001-08-03** | Period of Report: **2001-06-30**
SEC Accession No. **0001127918-01-500020**

([HTML Version](#) on [secdatabase.com](#))

FILER

UBS AMERICAS INC

CIK: **1127918** | IRS No.: **061595848** | State of Incorporation: **DE** | Fiscal Year End: **1231**
Type: **13F-HR** | Act: **34** | File No.: **028-06199** | Film No.: **01696976**

Mailing Address
677 WASHINGTON BLVD
STAMFORD CT 06901

Business Address
677 WASHINGTON BLVD
STAMFORD CT 06901
2037193000

Form 13F

Form 13F COVER PAGE

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

Check here if Amendment [] ; Amendment Number: _____
This Amendment (Check only one.): [] is a restatement.
[] adds new holdings entries

Institutional Manager Filing this Report:

Name: UBS Americas Inc.
677 Washington Boulevard
Stamford, CT 06901

Form 13F File Number:

The institutional investment manager filing this report and the person by whom it is signed hereby 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: Regina A. Dolan
Title: Managing Director
Phone: (201) 352-4956

Name: Sarah Starkweather
Title: Director and Assistant Secretary
Phone: (203) 719-6891

Signature, Place and Date of Signing:

Regina A. Dolan _____ New York, NY 08/03/2001__
[Signature] [City, State] [Date]

Sarah Starkweather _____ Stamford, CT 08/03/2001__
[Signature] [City, State] [Date]

Report Type (Check only one.):

- 13F HOLDINGS REPORT. (Check here if all holdings of this reporting manager are reported in this report.)
 13F NOTICE. (Check here if no holdings reported are in this report, and all holdings are reported by other reporting manager(s).)
 13F COMBINATION REPORT. (Check here 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: 11
Form 13F Information Table Entry Total: 4,267
Form 13F Information Table Value Total: 23,664,495
(thousands)

List of Other Included Managers:

No.	Form 13F File Number	Name
01	28-2356	UBS PaineWebber Inc.
02	28-1533	Brinson Advisors, Inc.
06		PW Trust Company
07		PaineWebber Capital Inc.
09	28-2977	DSI International Management Inc.
10		Bradford Trust Co.
11		PaineWebber International Inc.
12		PW Aspen Management, L.L.C.
13		PW Eucalyptus Management, L.L.C.
14		PW Juniper Management, L.L.C.
15		PW Redwood/Sequoia Management, L.L.C.

<TABLE>

FORM 13F INFORMATION TABLE

<CAPTION>

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (X\$1000)	SHARES/ PRN AMT	SH/ PRN	PUT/ CALL	INVTMT DSCRETN	OTHER MANAGERS	VOTING AUTHORITY			
									SOLE	SHARED	NONE	
<S>	<C>	<C>	<C>	<C>	<C>	<C>	<C>	<C>	<C>	<C>	<C>	<C>
DAIMLERCHRYSLER AG	ORD	D1668R123	5975	129627	SH		DEFINED 01		114900	0	0	14727
ACE LTD	ORD	G0070K103	1596	40848	SH		DEFINED 01		0	0	0	40848
ACE LTD	ORD	G0070K103	4277	109420	SH		DEFINED 06		0	109420	0	0
AMDOCS LTD	ORD	G02602103	5818	108047	SH		DEFINED 01		104800	0	0	3247
AMDOCS LTD	ORD	G02602103	242	4509	SH		DEFINED 02		0	0	0	4509
AMERICAN SAFETY INS GROUP LTD	ORD	G02995101	366	36450	SH		DEFINED 01		0	0	0	36450
ANNUITY AND LIFE RE HLDGS	ORD	G03910109	575	16100	SH		DEFINED 09		16100	0	0	0
APW LTD	COM	G04397108	180	17750	SH		DEFINED 01		0	0	0	17750
ASIA GLOBAL CROSSING LTD	CL A	G05330108	182	30690	SH		DEFINED 12		30690	0	0	0
XCELERA INC	COM	G31611109	258	62374	SH		DEFINED 01		0	0	0	62374
EVEREST RE GROUP LTD	COM	G3223R108	1486	19868	SH		DEFINED 01		10000	0	0	9868
EVEREST RE GROUP LTD	COM	G3223R108	97	1300	SH		DEFINED 06		0	1300	0	0
FOSTER WHEELER LTD	SHS	G36535105	2861	316200	SH		DEFINED 01		300100	0	0	16100
FOSTER WHEELER LTD	SHS	G36535105	1795	188800	SH		DEFINED 15		188800	0	0	0
GARMIN LTD	ORD	G37260109	742	32475	SH		DEFINED 01		0	0	0	32475
GLOBAL CROSSING LTD	COM	G3921A100	4022	465512	SH		DEFINED 01		2246	0	0	463266
GLOBAL CROSSING LTD	COM	G3921A100	393	45500	SH		DEFINED 06		0	45500	0	0
GLOBAL CROSSING LTD	COM	G3921A100	5011	580072	SH		DEFINED 02	09	480715	0	0	99357
GLOBAL CROSSING LTD	COM	G3921A100	1353	159984	SH		DEFINED 12		159984	0	0	0
GLOBALSTAR TELECOMMUNICTNS LTD	COM	G3930H104	112	340400	SH		DEFINED 01		333500	0	0	6900
KNIGHTSBRIDGE TANKERS LTD	ORD	G5299G106	530	26513	SH		DEFINED 01		0	0	0	26513
LORAL SPACE & COMMUNICATIONS	COM	G56462107	930	332319	SH		DEFINED 01		0	0	0	332319
LORAL SPACE & COMMUNICATIONS	PFD CONV C 6%	G56462149	151	10809	SH		DEFINED 01		0	0	0	10809
NORDIC AMERICAN TANKER SHIPPNG	COM	G65773106	489	28500	SH		DEFINED 01		0	0	0	28500
ORIENT-EXPRESS HOTELS LTD	CL A	G67743107	1102	50000	SH		DEFINED 01		50000	0	0	0
PARTNERRE LTD	COM	G6852T105	733	13244	SH		DEFINED 01		0	0	0	13244
SALIX PHARMACEUTICALS INC	ORD	G77770108	458	18586	SH		DEFINED 01		0	0	0	18586
SANTA FE INTL CORP	ORD	G7805C108	481	16135	SH		DEFINED 01		0	0	0	16135
SANTA FE INTL CORP	ORD	G7805C108	1150	39650	SH		DEFINED 06		0	39650	0	0
SEVEN SEAS PETROLEUM INC	ORD	G80550109	74	31000	SH		DEFINED 01		0	0	0	31000
HILFIGER TOMMY CORP	ORD	G89152102	782	55875	SH		DEFINED 01		50375	0	0	5500
HILFIGER TOMMY CORP	ORD	G89152102	784	56000	SH		DEFINED 06		0	56000	0	0
TRANSOCEAN SEDCO FOREX INC	ORD	G90078109	4399	106658	SH		DEFINED 01		1067	0	0	105591
TRANSOCEAN SEDCO FOREX INC	ORD	G90078109	1396	33850	SH		DEFINED 06		0	33850	0	0
TRANSOCEAN SEDCO FOREX INC	ORD	G90078109	6999	169697	SH		DEFINED 02	09	146467	0	0	23230
TRENWICK GROUP LTD	COM	G9032C109	321	14000	SH		DEFINED 06		0	14000	0	0
TRITON ENERGY LTD	ORD	G90751101	5662	172909	SH		DEFINED 01		0	0	0	172909
TYCOM LTD	COM	G9144B106	264	15355	SH		DEFINED 01		0	0	0	15355
WHITE MTNS INS GROUP LTD	COM	G9618E107	209	558	SH		DEFINED 01		0	0	0	558
WILLIS GROUP HOLDINGS LTD	SHS	G96655108	372	21000	SH		DEFINED 01		20800	0	0	200
XL CAP LTD	CL A	G98255105	2753	33541	SH		DEFINED 01		0	0	0	33541
XL CAP LTD	CL A	G98255105	3867	47100	SH		DEFINED 06		0	47100	0	0
UBS AG	ORD	H8920G155	3981	28038	SH		DEFINED 01		971	0	0	27067
BREEZECOM LTD	ORD	M20385106	1013	229900	SH		DEFINED 01		229900	0	0	0
CERAGON NETWORKS LTD	ORD	M22013102	292	93000	SH		DEFINED 15		93000	0	0	0
CHECK POINT SOFTWARE TECH LTD	ORD	M22465104	40350	797919	SH		DEFINED 01		183351	0	0	614568
CHECK POINT SOFTWARE TECH LTD	ORD	M22465104	19417	383980	SH		DEFINED 02	09	381950	0	0	2030
CHECK POINT SOFTWARE TECH LTD	ORD	M22465104	1533	30912	SH		DEFINED 12		30912	0	0	0
COMMTOUCH SOFTWARE LTD	ORD	M25596103	15	25100	SH		DEFINED 01		0	0	0	25100
CRYSTAL SYS SOLUTIONS LTD	ORD	M26763108	66	17100	SH		DEFINED 01		0	0	0	17100
TARO PHARMACEUTICAL INDS LTD	ORD	M8737E108	492	5626	SH		DEFINED 01		0	0	0	5626
ASML HLDG NV	N Y SHS	N07059111	15326	688850	SH		DEFINED 01		686600	0	0	2250
ASML HLDG NV	N Y SHS	N07059111	3	135	SH		DEFINED 02		0	0	0	135
CNH GLOBAL N V	ORD	N20935107	147	24832	SH		DEFINED 01		24832	0	0	0
MADGE NETWORKS N V	ORD SHS	N5424G106	5	10041	SH		DEFINED 01		0	0	0	10041
QIAGEN N V	ORD	N72482107	562	25530	SH		DEFINED 01		25000	0	0	530
ROYAL CARIBBEAN CRUISES LTD	COM	V7780T103	30679	1387600	SH		DEFINED 01		1175000	0	0	212600
ROYAL CARIBBEAN CRUISES LTD	COM	V7780T103	84	3800	SH		DEFINED 02		3800	0	0	0
ROYAL CARIBBEAN CRUISES LTD	COM	V7780T103	783	35400	SH		DEFINED 06		0	35400	0	0
ASE TEST LTD	ORD	Y02516105	313	24500	SH		DEFINED 06		0	24500	0	0
FLEXTRONICS INTL LTD	ORD	Y2573F102	21268	814557	SH		DEFINED 01		0	0	0	814557
FLEXTRONICS INTL LTD	ORD	Y2573F102	21318	816500	SH		DEFINED 02	09	816500	0	0	0
FLEXTRONICS INTL LTD	ORD	Y2573F102	0	11915	SH		DEFINED 11		0	11915	0	0
OMI CORP NEW	COM	Y6476W104	552	98500	SH		DEFINED 01		0	0	0	98500
TEEKAY SHIPPING MARSHALL ISLND	COM	Y8564W103	39	975	SH		DEFINED 01		0	0	0	975
TEEKAY SHIPPING MARSHALL ISLND	COM	Y8564W103	144	3600	SH		DEFINED 06		0	3600	0	0
TEEKAY SHIPPING MARSHALL ISLND	COM	Y8564W103	1332	34500	SH		DEFINED 15		34500	0	0	0
AAR CORP	COM	000361105	275	16100	SH		DEFINED 06		0	16100	0	0
A D C TELECOMMUNICATIONS	COM	000886101	4286	649523	SH		DEFINED 01		86861	0	0	562662
A D C TELECOMMUNICATIONS	COM	000886101	254	38500	SH		DEFINED 06		0	38500	0	0
A D C TELECOMMUNICATIONS	COM	000886101	3472	526300	SH		DEFINED 02	09	465400	0	0	60900
A D C TELECOMMUNICATIONS	COM	000886101	578	87900	SH		DEFINED 15		87900	0	0	0
A D C TELECOMMUNICATIONS	CALL	0008869AU	66	10000	SH	CALL	DEFINED 01		0	0	0	100
ACM GOVT INCOME FD INC	COM	000912105	1122	128744	SH		DEFINED 01		0	0	0	128744
ABN AMRO HLDG NV	SPONSORED ADR	000937102	664	35082	SH		DEFINED 01		23000	0	0	12082
ACM MANAGED DLR INCOME FD	COM	000949107	253	31524	SH		DEFINED 01		0	0	0	31524
ABM INDS INC	COM	000957100	631	16955	SH		DEFINED 01		0	0	0	16955

AFLAC INC	COM	001055102	6910	219435	SH	DEFINED 01		0	0	219435
AFLAC INC	COM	001055102	753	23900	SH	DEFINED 06		0	23900	0
AFLAC INC	COM	001055102	11739	372804	SH	DEFINED 02 09		340600	0	32204
AES CORP	COM	00130H105	41767	970216	SH	DEFINED 01		196000	0	774216
AES CORP	COM	00130H105	3146	73075	SH	DEFINED 06		0	73075	0
AES CORP	COM	00130H105	18456	428728	SH	DEFINED 02 09		337771	0	90957
AMB PROPERTY CORP	COM	00163T109	2299	89250	SH	DEFINED 01		88165	0	1085
AMB PROPERTY CORP	COM	00163T109	46	1800	SH	DEFINED 02		1800	0	0
AMC ENTMT INC	COM	001669100	15	1200	SH	DEFINED 01		0	0	1200
AMC ENTMT INC	COM	001669100	4804	468700	SH	DEFINED 15		468700	0	0
AMR CORP	COM	001765106	7050	195140	SH	DEFINED 01		141222	0	53918
AMR CORP	COM	001765106	303	8400	SH	DEFINED 06		0	8400	0
AMR CORP	COM	001765106	4887	135300	SH	DEFINED 02 09		104700	0	30600
AOL TIME WARNER INC	COM	00184A105	374841	7072480	SH	DEFINED 01		1629002	0	5443478
AOL TIME WARNER INC	COM	00184A105	41639	785633	SH	DEFINED 06		0	785633	0
AOL TIME WARNER INC	COM	00184A105	199378	3761879	SH	DEFINED 02 09		3104100	0	657779
AOL TIME WARNER INC	COM	00184A105	0	13430	SH	DEFINED 11		0	13430	0
AOL TIME WARNER INC	COM	00184A105	9072	174197	SH	DEFINED 12		174197	0	0
AT&T CORP	COM	001957109	26833	1219688	SH	DEFINED 01		90878	0	1128810
AT&T CORP	COM	001957109	4275	194337	SH	DEFINED 06		0	194337	0
AT&T CORP	COM	001957109	58938	2679045	SH	DEFINED 02 09		2205415	0	473630
AT&T CORP	COM LIB GRP A	001957208	10460	598108	SH	DEFINED 01		0	0	598108
AT&T CORP	COM LIB GRP A	001957208	2576	147300	SH	DEFINED 06		0	147300	0
AT&T CORP	COM LIB GRP A	001957208	5511	315175	SH	DEFINED 02 09		204914	0	110261
AT&T CORP	COM LIB GRP A	001957208	9991	601874	SH	DEFINED 12		601874	0	0
AT&T CORP	COM WIRLES GRP	001957406	5314	325022	SH	DEFINED 01		1287	0	323735
AT&T CORP	COM WIRLES GRP	001957406	129	7900	SH	DEFINED 06		0	7900	0
AT&T CORP	COM WIRLES GRP	001957406	598	36600	SH	DEFINED 02 09		20900	0	15700
ATMI INC	COM	00207R101	203	6780	SH	DEFINED 01		0	0	6780
ATMI INC	COM	00207R101	658	24200	SH	DEFINED 15		24200	0	0
ATSI COMMUNICATIONS INC	COM	00209G103	4	10650	SH	DEFINED 01		0	0	10650
AVX CORP NEW	COM	002444107	359	17125	SH	DEFINED 01		0	0	17125
AVX CORP NEW	COM	002444107	326	15600	SH	DEFINED 02 09		14800	0	800
AASTROM BIOSCIENCES INC	COM	00253U107	29	20225	SH	DEFINED 01		0	0	20225
ABBOTT LABS	COM	002824100	40106	835546	SH	DEFINED 01		264433	0	571113
ABBOTT LABS	COM	002824100	7900	164550	SH	DEFINED 06		0	164550	0
ABBOTT LABS	COM	002824100	56575	1178648	SH	DEFINED 02 09		978500	0	200148
ABBOTT LABS	COM	002824100	0	12690	SH	DEFINED 11		0	12690	0
ABBOTT LABS	COM	002824100	10122	200000	SH	DEFINED 14		200000	0	0
ABERCROMBIE & FITCH CO	CL A	002896207	2223	49936	SH	DEFINED 01		47858	0	2078
ABERCROMBIE & FITCH CO	CL A	002896207	74	1665	SH	DEFINED 02		0	0	1665
ABERCROMBIE & FITCH CO	CL A	002896207	356	8000	SH	DEFINED 06		0	8000	0
ABERDEEN ASIA PACIFIC INCOM FD	COM	003009107	1251	304469	SH	DEFINED 01		0	0	304469
ABERDEEN COMWLTH INCOME FD INC	COM	003013109	506	56922	SH	DEFINED 01		0	0	56922
ABGENIX INC	COM	00339B107	172	3832	SH	DEFINED 01		0	0	3832
ABGENIX INC	COM	00339B107	731	16250	SH	DEFINED 06		0	16250	0
ABGENIX INC	COM	00339B107	310	6900	SH	DEFINED 09		6900	0	0
ABGENIX INC	COM	00339B107	14628	341000	SH	DEFINED 14		341000	0	0
ABIOMED INC	COM	003654100	7757	328993	SH	DEFINED 01		0	0	328993
ACCREDITO HEALTH INC	COM	00437V104	2061	59000	SH	DEFINED 13		59000	0	0
ACTIVISION INC NEW	COM NEW	004930202	655	16698	SH	DEFINED 01		0	0	16698
ACTIVISION INC NEW	COM NEW	004930202	505	13152	SH	DEFINED 12		13152	0	0
ACTERNA CORP	COM	00503U105	673	61200	SH	DEFINED 01		60000	0	1200
ACTIVCARD S A	SPONSORED ADR	00505N109	494	55065	SH	DEFINED 01		0	0	55065
ACXIOM CORP	COM	005125109	211	16135	SH	DEFINED 01		0	0	16135
ACXIOM CORP	COM	005125109	30	2300	SH	DEFINED 09		2300	0	0
ADAMS EXPRESS CO	COM	006212104	614	34378	SH	DEFINED 01		0	0	34378
ADAPTEC INC	COM	00651F108	361	36390	SH	DEFINED 01		0	0	36390
ADAPTEC INC	COM	00651F108	97	9800	SH	DEFINED 02		9800	0	0
ADELPHIA BUSINESS SOLUTIONS	CL A	006847107	146	35800	SH	DEFINED 01		0	0	35800
ADELPHIA COMMUNICATIONS CORP	CL A	006848105	1107	27020	SH	DEFINED 01		0	0	27020
ADELPHIA COMMUNICATIONS CORP	CL A	006848105	565	13800	SH	DEFINED 02 09		13800	0	0
ADELPHIA COMMUNICATIONS CORP	CL A	006848105	1398	34100	SH	DEFINED 15		34100	0	0
ADEPT TECHNOLOGY INC	COM	006854103	1672	170600	SH	DEFINED 15		170600	0	0
ADOBE SYS INC	COM	00724F101	36388	774215	SH	DEFINED 01		530044	0	244171
ADOBE SYS INC	COM	00724F101	1165	24795	SH	DEFINED 06		0	24795	0
ADOBE SYS INC	COM	00724F101	9643	205192	SH	DEFINED 02 09		169400	0	35792
ADVANCED DIGITAL INFORMATION	COM	007525108	1255	72570	SH	DEFINED 01		0	0	72570
ADVANCED TISSUE SCIENCES INC	COM	00755F103	223	44735	SH	DEFINED 01		0	0	44735
ADVANCED NEUROMODULATION SYS	COM	00757T101	322	12400	SH	DEFINED 01		0	0	12400
ADVO INC	COM	007585102	9354	273918	SH	DEFINED 01		0	0	273918
ADVANCEPCS	COM	00790K109	437	6832	SH	DEFINED 01		0	0	6832
ADVANCEPCS	COM	00790K109	1082	16900	SH	DEFINED 06		0	16900	0
ADVANCEPCS	COM	00790K109	70	1100	SH	DEFINED 15		1100	0	0
ADVANCED MICRO DEVICES INC	COM	007903107	4471	154734	SH	DEFINED 01		0	0	154734
ADVANCED MICRO DEVICES INC	COM	007903107	474	16400	SH	DEFINED 06		0	16400	0
ADVANCED MICRO DEVICES INC	COM	007903107	6245	216100	SH	DEFINED 02 09		189400	0	26700
AEGON N V	ORD AMER REG	007924103	498	17540	SH	DEFINED 01		4	0	17536
ADVANCED ENERGY INDS	COM	007973100	40	975	SH	DEFINED 01		0	0	975
ADVANCED ENERGY INDS	COM	007973100	670	16900	SH	DEFINED 15		16900	0	0
ADVENT SOFTWARE INC	COM	007974108	239	3765	SH	DEFINED 01		0	0	3765
ADVENT SOFTWARE INC	COM	007974108	1422	22400	SH	DEFINED 06		0	22400	0
AES TR III	PFD CV 6.75%	00808N202	688	9975	SH	DEFINED 01		0	0	9975
AETNA INC NEW	COM	00817Y108	309	11970	SH	DEFINED 01		3820	0	8150
AETNA INC NEW	COM	00817Y108	163	6300	SH	DEFINED 06		0	6300	0

AETNA INC NEW	COM	00817Y108	1785	69000	SH	DEFINED 02 09	66100	0	2900
AFFILIATED COMPUTER SERVICES	CL A	008190100	18644	259270	SH	DEFINED 01	259000	0	270
AFFILIATED COMPUTER SERVICES	CL A	008190100	100	1400	SH	DEFINED 02	1400	0	0
AFFILIATED COMPUTER SERVICES	CL A	008190100	3138	42700	SH	DEFINED 15	42700	0	0
AFFYMETRIX INC	COM	00826T108	2386	108251	SH	DEFINED 01	0	0	108251
AFFYMETRIX INC	COM	00826T108	443	20100	SH	DEFINED 06	0	20100	0
AFFYMETRIX INC	COM	00826T108	29	1350	SH	DEFINED 02 09	1350	0	0
AFFYMETRIX INC	COM	00826T108	3501	160000	SH	DEFINED 13	160000	0	0
AGERE SYS INC	CL A	00845V100	583	79993	SH	DEFINED 01	0	0	79993
AGERE SYS INC	CL A	00845V100	1369	182500	SH	DEFINED 06	0	182500	0
AGILENT TECHNOLOGIES INC	COM	00846U101	11819	363672	SH	DEFINED 01	40097	0	323575
AGILENT TECHNOLOGIES INC	COM	00846U101	1155	35540	SH	DEFINED 06	0	35540	0
AGILENT TECHNOLOGIES INC	COM	00846U101	10980	337880	SH	DEFINED 02 09	271597	0	66283
AGILENT TECHNOLOGIES INC	COM	00846U101	0	3101	SH	DEFINED 11	0	3101	0
AGILE SOFTWARE CORP DEL	COM	00846X105	960	56480	SH	DEFINED 01	0	0	56480
AGILE SOFTWARE CORP DEL	COM	00846X105	1464	86100	SH	DEFINED 06	0	86100	0
AIR PRODS & CHEMS INC	COM	009158106	9981	218175	SH	DEFINED 01	62600	0	155575
AIR PRODS & CHEMS INC	COM	009158106	1601	35000	SH	DEFINED 06	0	35000	0
AIR PRODS & CHEMS INC	COM	009158106	4565	99800	SH	DEFINED 02 09	98400	0	1400
AIRBORNE INC	COM	009269101	956	82539	SH	DEFINED 01	0	0	82539
AIRBORNE INC	COM	009269101	24	2100	SH	DEFINED 02	2100	0	0
AKAMAI TECHNOLOGIES INC	COM	00971T101	156	17102	SH	DEFINED 01	0	0	17102
AKAMAI TECHNOLOGIES INC	COM	00971T101	15	1700	SH	DEFINED 09	0	0	1700
AKZO NOBEL NV	SPONSORED ADR	010199305	61	1435	SH	DEFINED 01	0	0	1435
AKZO NOBEL NV	SPONSORED ADR	010199305	2563	60200	SH	DEFINED 06	0	60200	0
ALBANY INTL CORP	CL A	012348108	3051	163700	SH	DEFINED 15	163700	0	0
ALBEMARLE CORP	COM	012653101	71	3075	SH	DEFINED 01	0	0	3075
ALBEMARLE CORP	COM	012653101	327	14100	SH	DEFINED 06	0	14100	0
ALBERTO CULVER CO	CL B CONV	013068101	29	700	SH	DEFINED 01	0	0	700
ALBERTO CULVER CO	CL B CONV	013068101	983	23400	SH	DEFINED 02	23000	0	400
ALBERTO CULVER CO	CL B CONV	013068101	114	2700	SH	DEFINED 06	0	2700	0
ALBERTSONS INC	COM	013104104	4991	166445	SH	DEFINED 01	103684	0	62761
ALBERTSONS INC	COM	013104104	627	20900	SH	DEFINED 06	0	20900	0
ALBERTSONS INC	COM	013104104	9895	329972	SH	DEFINED 02 09	265599	0	64373
ALCAN INC	COM	013716105	595	14171	SH	DEFINED 01	4192	0	9979
ALCAN INC	COM	013716105	2757	65600	SH	DEFINED 06	0	65600	0
ALCAN INC	COM	013716105	9135	217422	SH	DEFINED 02 09	180100	0	37322
ALCOA INC	COM	013817101	9308	236258	SH	DEFINED 01	56872	0	179386
ALCOA INC	COM	013817101	9456	239989	SH	DEFINED 06	0	239989	0
ALCOA INC	COM	013817101	30755	780585	SH	DEFINED 02 09	616228	0	164357
ALCATEL	SPONSORED ADR	013904305	13262	639450	SH	DEFINED 01	595100	0	44350
ALCATEL	SPONSORED ADR	013904305	4604	221990	SH	DEFINED 06	0	221990	0
ALEXANDRIA REAL ESTATE EQ INC	COM	015271109	685	17213	SH	DEFINED 01	0	0	17213
ALFA CORP	COM	015385107	417	16900	SH	DEFINED 01	0	0	16900
ALKERMES INC	COM	01642T108	5447	155188	SH	DEFINED 01	59909	0	95279
ALKERMES INC	COM	01642T108	3	100	SH	DEFINED 02	100	0	0
ALKERMES INC	COM	01642T108	2524	71900	SH	DEFINED 06	0	71900	0
ALLEGHENY ENERGY INC	COM	017361106	413	8560	SH	DEFINED 01	0	0	8560
ALLEGHENY ENERGY INC	COM	017361106	338	7000	SH	DEFINED 06	0	7000	0
ALLEGHENY ENERGY INC	COM	017361106	5301	109900	SH	DEFINED 02 09	88800	0	21100
ALLEGHENY TECHNOLOGIES INC	COM	01741R102	404	22384	SH	DEFINED 01	0	0	22384
ALLEGHENY TECHNOLOGIES INC	COM	01741R102	36	2000	SH	DEFINED 02	2000	0	0
ALLEGIANCE TELECOM INC	COM	01747T102	154	10295	SH	DEFINED 01	8000	0	2295
ALLEN TELECOM INC	COM	018091108	321	21439	SH	DEFINED 01	21439	0	0
ALLERGAN INC	COM	018490102	1746	20790	SH	DEFINED 01	0	0	20790
ALLERGAN INC	COM	018490102	2857	33410	SH	DEFINED 06	0	33410	0
ALLERGAN INC	COM	018490102	5862	69776	SH	DEFINED 02 09	63100	0	6676
ALLERGAN INC	COM	018490102	186	2200	SH	DEFINED 15	2200	0	0
ALLETE INC	COM	018522102	640	28467	SH	DEFINED 01	0	0	28467
ALLIANCE CAP MGMT HLDG L P	UNIT LTD PARTN	01855A101	9426	177659	SH	DEFINED 01	0	0	177659
ALLIANCE WORLD DLR GV FD II	COM	01879R106	1548	141243	SH	DEFINED 01	0	0	141243
ALLIANCE WORLD DLR GV FD INC	COM	018796102	413	35475	SH	DEFINED 01	0	0	35475
ALLIANT ENERGY CORP	COM	018802108	488	16767	SH	DEFINED 01	0	0	16767
ALLIANT ENERGY CORP	COM	018802108	67	2300	SH	DEFINED 02	2000	0	300
ALLIED CAP CORP NEW	COM	01903Q108	526	22762	SH	DEFINED 01	0	0	22762
ALLIED CAP CORP NEW	COM	01903Q108	78	3400	SH	DEFINED 02	0	0	3400
ALLIED IRISH BKS P L C	SPON ADR ORD	019228402	377	16768	SH	DEFINED 01	0	0	16768
ALLIED IRISH BKS P L C	SPON ADR ORD	019228402	2940	130660	SH	DEFINED 06	0	130660	0
ALLIED RISER COMMUNICATIONS CP	COM	019496108	5	11050	SH	DEFINED 01	0	0	11050
ALLIED WASTE INDS INC	COM PAR\$.01NEW	019589308	256	13732	SH	DEFINED 01	0	0	13732
ALLIED WASTE INDS INC	COM PAR\$.01NEW	019589308	159	8500	SH	DEFINED 06	0	8500	0
ALLIED WASTE INDS INC	COM PAR\$.01NEW	019589308	1598	85600	SH	DEFINED 02 09	84400	0	1200
ALLMERICA FINL CORP	COM	019754100	226	3934	SH	DEFINED 01	0	0	3934
ALLMERICA FINL CORP	COM	019754100	836	14554	SH	DEFINED 02 09	14554	0	0
ALLMERICA FINL CORP	COM	019754100	2764	49000	SH	DEFINED 15	49000	0	0
ALLSTATE CORP	COM	020002101	10320	234619	SH	DEFINED 01	81237	0	153382
ALLSTATE CORP	COM	020002101	3735	84895	SH	DEFINED 06	0	84895	0
ALLSTATE CORP	COM	020002101	26634	605485	SH	DEFINED 02 09	519018	0	86467
ALLTEL CORP	COM	020039103	3768	61520	SH	DEFINED 01	0	0	61520
ALLTEL CORP	COM	020039103	1017	16600	SH	DEFINED 06	0	16600	0
ALLTEL CORP	COM	020039103	15634	255224	SH	DEFINED 02 09	214236	0	40988
ALLTEL CORP	COM	020039103	0	550	SH	DEFINED 11	0	550	0
ALPHA TECHNOLOGIES GROUP INC	COM	020781100	142	28476	SH	DEFINED 01	0	0	28476
ALPINE GROUP INC	COM	020825105	24	15250	SH	DEFINED 01	0	0	15250
ALTERA CORP	COM	021441100	1231	42477	SH	DEFINED 01	0	0	42477

ALTERA CORP	COM	021441100	1264	43585	SH	DEFINED 06		0	43585	0
ALTERA CORP	COM	021441100	9292	320455	SH	DEFINED 02 09		269938	0	50517
AMAZON COM INC	COM	023135106	47173	3333809	SH	DEFINED 01		3276705	0	57104
AMAZON COM INC	COM	023135106	26	1850	SH	DEFINED 06		0	1850	0
AMAZON COM INC	COM	023135106	556	39355	SH	DEFINED 02 09		19800	0	19555
AMAZON COM INC	COM	023135106	427	29779	SH	DEFINED 12		29779	0	0
AMBAC FINL GROUP INC	COM	023139108	723	12430	SH	DEFINED 01		0	0	12430
AMBAC FINL GROUP INC	COM	023139108	3882	66700	SH	DEFINED 06		0	66700	0
AMBAC FINL GROUP INC	COM	023139108	5845	100449	SH	DEFINED 02 09		96699	0	3750
AMERADA HESS CORP	COM	023551104	1292	15991	SH	DEFINED 01		0	0	15991
AMERADA HESS CORP	COM	023551104	469	5800	SH	DEFINED 06		0	5800	0
AMERADA HESS CORP	COM	023551104	8491	105100	SH	DEFINED 02 09		83900	0	21200
AMEREN CORP	COM	023608102	375	8802	SH	DEFINED 01		0	0	8802
AMEREN CORP	COM	023608102	307	7200	SH	DEFINED 06		0	7200	0
AMEREN CORP	COM	023608102	4142	97027	SH	DEFINED 02 09		82027	0	15000
AMERICA MOVIL S A DE C V	SPON ADR L SHS	02364W105	961	46086	SH	DEFINED 01		19851	0	26235
AMERICA MOVIL S A DE C V	SPON ADR L SHS	02364W105	1779	85280	SH	DEFINED 06		0	85280	0
AMERICA ONLINE LATIN AMER INC	CL A	02365B100	1	150	SH	DEFINED 01		0	0	150
AMERICA ONLINE LATIN AMER INC	CL A	02365B100	1473	175227	SH	DEFINED 12		175227	0	0
AMERICA WEST HLDG CORP	CL B	023657208	432	43376	SH	DEFINED 01		0	0	43376
AMCORE FINL INC	COM	023912108	288	11992	SH	DEFINED 01		0	0	11992
AMERICA FIRST APT INV L P	BEN UNIT CTF	023929102	195	18000	SH	DEFINED 01		0	0	18000
AMERICAN BIOGENETIC SCIENCES I	CL A	024611105	8	15700	SH	DEFINED 01		0	0	15700
AMERICAN CAPITAL STRATEGIES	COM	024937104	156	5563	SH	DEFINED 01		0	0	5563
AMERICAN CAPITAL STRATEGIES	COM	024937104	53	1900	SH	DEFINED 02		0	0	1900
AMERICAN EAGLE OUTFITTERS NEW	COM	02553E106	2037	57821	SH	DEFINED 01		0	0	57821
AMERICAN ELEC PWR INC	COM	025537101	3294	71362	SH	DEFINED 01		27500	0	43862
AMERICAN ELEC PWR INC	COM	025537101	1011	21900	SH	DEFINED 06		0	21900	0
AMERICAN ELEC PWR INC	COM	025537101	11550	250200	SH	DEFINED 02 09		206560	0	43640
AMERICAN EXPRESS CO	COM	025816109	54775	1411731	SH	DEFINED 01		0	0	1411731
AMERICAN EXPRESS CO	COM	025816109	6747	173900	SH	DEFINED 06		0	173900	0
AMERICAN EXPRESS CO	COM	025816109	64534	1663271	SH	DEFINED 02 09		1488600	0	174671
AMERICAN EXPRESS CO	COM	025816109	1076	27270	SH	DEFINED 12		27270	0	0
AMERICAN GENERAL CORP	COM	026351106	7533	162185	SH	DEFINED 01		32743	0	129442
AMERICAN GENERAL CORP	COM	026351106	2624	56500	SH	DEFINED 06		0	56500	0
AMERICAN GENERAL CORP	COM	026351106	17492	376599	SH	DEFINED 02 09		339066	0	37533
AMERICAN GENERAL CORP	PUT	0263519VH	232	5000	SH	DEFINED 01	PUT	0	0	50
AMERICAN HEALTHWAYS INC	COM	02649V104	3002	77954	SH	DEFINED 01		0	0	77954
AMERICAN HOME PRODS CORP	COM	026609107	27200	462980	SH	DEFINED 01		4177	0	458803
AMERICAN HOME PRODS CORP	COM	026609107	10508	179800	SH	DEFINED 06		0	179800	0
AMERICAN HOME PRODS CORP	COM	026609107	54799	932765	SH	DEFINED 02 09		773500	0	159265
AMERICAN HOME PRODS CORP	COM	026609107	0	4300	SH	DEFINED 11		0	4300	0
AMERICAN HOME PRODS CORP	COM	026609107	23972	389800	SH	DEFINED 13		389800	0	0
AMERICAN INCOME FD INC	COM	02672T109	130	15525	SH	DEFINED 01		0	0	15525
AMERICAN INTL GROUP INC	COM	026874107	223154	2625043	SH	DEFINED 01		1589286	0	1035757
AMERICAN INTL GROUP INC	COM	026874107	31813	369917	SH	DEFINED 06		0	369917	0
AMERICAN INTL GROUP INC	COM	026874107	163253	1920414	SH	DEFINED 02 09		1588062	0	332352
AMERICAN INTL GROUP INC	COM	026874107	0	12412	SH	DEFINED 11		0	12412	0
AMERICAN ITALIAN PASTA CO	CL A	027070101	376	8117	SH	DEFINED 01		0	0	8117
AMERICAN MGMT SYS INC	COM	027352103	10831	458943	SH	DEFINED 01		0	0	458943
AMERICAN MGMT SYS INC	COM	027352103	4	200	SH	DEFINED 02		200	0	0
AMERICAN MUN TERM TR INC II	COM	027653104	323	29953	SH	DEFINED 01		0	0	29953
AMERICAN MUN TERM TR INC III	COM	027654102	588	54175	SH	DEFINED 01		0	0	54175
AMERICAN PHYSICIANS CAPITAL	COM	028884104	295	15130	SH	DEFINED 01		0	0	15130
AMERICAN RETIREMENT CORP	COM	028913101	82	23000	SH	DEFINED 01		0	0	23000
AMERICAN PWR CONVERSION CORP	COM	029066107	8221	522025	SH	DEFINED 01		0	0	522025
AMERICAN PWR CONVERSION CORP	COM	029066107	197	12500	SH	DEFINED 06		0	12500	0
AMERICAN PWR CONVERSION CORP	COM	029066107	3605	228936	SH	DEFINED 02 09		173100	0	55836
AMERICAN RESIDENTIAL INVS	COM	02926T103	25	12700	SH	DEFINED 01		0	0	12700
AMERICAN SELECT PORTFOLIO INC	COM	029570108	372	29716	SH	DEFINED 01		0	0	29716
AMERICAN STD COS INC DEL	COM	029712106	3654	60815	SH	DEFINED 01		0	0	60815
AMERICAN STD COS INC DEL	COM	029712106	1052	17500	SH	DEFINED 06		0	17500	0
AMERICAN STD COS INC DEL	COM	029712106	1117	18600	SH	DEFINED 02 09		18600	0	0
AMERICAN STS WTR CO	COM	029899101	839	24696	SH	DEFINED 01		0	0	24696
AMERICAN TOWER CORP	CL A	029912201	1376	66601	SH	DEFINED 01		0	0	66601
AMERICAN TOWER CORP	CL A	029912201	48	2300	SH	DEFINED 06		0	2300	0
AMERICAN TOWER CORP	CL A	029912201	179	8700	SH	DEFINED 02 09		8700	0	0
AMERICAN STRATEGIC INCOME III	COM	03009T101	488	41381	SH	DEFINED 01		0	0	41381
AMERICAN STRATEGIC INCM PTFL	COM	030098107	218	18150	SH	DEFINED 01		0	0	18150
AMERN STRATEGIC INCOME PTFL II	COM	030099105	336	27234	SH	DEFINED 01		0	0	27234
AMERICAN WTR WKS INC	COM	030411102	1539	46706	SH	DEFINED 01		0	0	46706
AMERICAN WTR WKS INC	COM	030411102	655	19900	SH	DEFINED 02 09		19900	0	0
AMERICREDIT CORP	COM	03060R101	1818	35005	SH	DEFINED 01		0	0	35005
AMERICREDIT CORP	COM	03060R101	1870	36000	SH	DEFINED 06		0	36000	0
AMERISOURCE HEALTH CORP	CL A	03071P102	3655	66045	SH	DEFINED 01		64000	0	2045
AMERISOURCE HEALTH CORP	CL A	03071P102	5	100	SH	DEFINED 02		100	0	0
AMERISOURCE HEALTH CORP	CL A	03071P102	2632	47600	SH	DEFINED 06		0	47600	0
AMERUS GROUP CO	COM	03072M108	141	4000	SH	DEFINED 01		0	0	4000
AMERUS GROUP CO	COM	03072M108	401	11300	SH	DEFINED 06		0	11300	0
AMERIGAS PARTNERS L P	UNIT L P INT	030975106	1003	43269	SH	DEFINED 01		0	0	43269
AMGEN INC	COM	031162100	183816	3029281	SH	DEFINED 01		55892	0	2973389
AMGEN INC	COM	031162100	11214	184800	SH	DEFINED 06		0	184800	0
AMGEN INC	COM	031162100	64008	1054859	SH	DEFINED 02 09		925700	0	129159
AMGEN INC	COM	031162100	0	2050	SH	DEFINED 11		0	2050	0
AMGEN INC	COM	031162100	19678	314000	SH	DEFINED 13		314000	0	0

AMKOR TECHNOLOGY INC	COM	031652100	1245	56370	SH	DEFINED 01	50000	0	6370
AMKOR TECHNOLOGY INC	COM	031652100	88	4000	SH	DEFINED 09	4000	0	0
AMPHENOL CORP NEW	CL A	032095101	296	7400	SH	DEFINED 02 09	7400	0	0
AMSOUTH BANCORPORATION	COM	032165102	5584	302002	SH	DEFINED 01	0	0	302002
AMSOUTH BANCORPORATION	COM	032165102	300	16200	SH	DEFINED 06	0	16200	0
AMSOUTH BANCORPORATION	COM	032165102	4610	249388	SH	DEFINED 02 09	246588	0	2800
AMSURG CORP	CL A	03232P108	323	10932	SH	DEFINED 01	0	0	10932
AMSURG CORP	CL B	03232P207	1312	44118	SH	DEFINED 01	0	0	44118
AMYLIN PHARMACEUTICALS INC	COM	032346108	1371	121930	SH	DEFINED 01	0	0	121930
AMYLIN PHARMACEUTICALS INC	COM	032346108	3170	277500	SH	DEFINED 13	277500	0	0
AMVESCOAP PLC	SPONSORED ADR	03235E100	475	13741	SH	DEFINED 01	0	0	13741
ANADARKO PETE CORP	COM	032511107	7034	130479	SH	DEFINED 01	648	0	129831
ANADARKO PETE CORP	COM	032511107	8591	159000	SH	DEFINED 06	0	159000	0
ANADARKO PETE CORP	COM	032511107	11552	214314	SH	DEFINED 02 09	179865	0	34449
ANADARKO PETE CORP	COM	032511107	1943	36400	SH	DEFINED 15	36400	0	0
ANALOG DEVICES INC	COM	032654105	729	16868	SH	DEFINED 01	0	0	16868
ANALOG DEVICES INC	COM	032654105	1406	32500	SH	DEFINED 06	0	32500	0
ANALOG DEVICES INC	COM	032654105	10171	235204	SH	DEFINED 02 09	203800	0	31404
ANALYSTS INTL CORP	COM	032681108	75	17000	SH	DEFINED 01	0	0	17000
ANALYSTS INTL CORP	COM	032681108	4	1100	SH	DEFINED 02	1100	0	0
ANCHOR GAMING	COM	033037102	436	6753	SH	DEFINED 01	0	0	6753
ANDERSON EXPL LTD	COM	033901109	458	22700	SH	DEFINED 01	0	0	22700
ANDERSONS INC	COM	034164103	691	80442	SH	DEFINED 01	0	0	80442
ANDREW CORP	COM	034425108	589	31953	SH	DEFINED 01	0	0	31953
ANDREW CORP	COM	034425108	621	33700	SH	DEFINED 02	33200	0	500
ANDREW CORP	COM	034425108	70	3800	SH	DEFINED 06	0	3800	0
ANDRX GROUP	COM	034553107	3955	51367	SH	DEFINED 01	0	0	51367
ANDRX GROUP	COM	034553107	146	1900	SH	DEFINED 06	0	1900	0
ANDRX GROUP	COM	034553107	99	1300	SH	DEFINED 02 09	1300	0	0
ANDRX GROUP	COM	034553107	51	700	SH	DEFINED 15	700	0	0
ANGLO AMERN PLC	ADR	03485P102	685	45763	SH	DEFINED 01	0	0	45763
ANGLOGOLD LTD	SPONSORED ADR	035128206	274	15336	SH	DEFINED 01	0	0	15336
ANHEUSER BUSCH COS INC	COM	035229103	26282	637927	SH	DEFINED 01	11308	0	626619
ANHEUSER BUSCH COS INC	COM	035229103	8092	196400	SH	DEFINED 06	0	196400	0
ANHEUSER BUSCH COS INC	COM	035229103	26360	639839	SH	DEFINED 02 09	535900	0	103939
ANIXTER INTL INC	LYON ZERO CPN 20	035290AC9	5	21000	SH	DEFINED 01	21000	0	0
ANNALY MTG MGMT INC	COM	035710409	483	35275	SH	DEFINED 01	0	0	35275
ANN TAYLOR STORES CORP	COM	036115103	2150	60070	SH	DEFINED 01	44080	0	15990
ANN TAYLOR STORES CORP	COM	036115103	79	2200	SH	DEFINED 06	0	2200	0
ANTHRACITE CAP INC	COM	037023108	1236	111900	SH	DEFINED 01	66700	0	45200
ANTIGENICS INC DEL	COM	037032109	7	400	SH	DEFINED 01	0	0	400
ANTIGENICS INC DEL	COM	037032109	2933	157300	SH	DEFINED 13	157300	0	0
AON CORP	COM	037389103	880	25146	SH	DEFINED 01	0	0	25146
AON CORP	COM	037389103	430	12300	SH	DEFINED 06	0	12300	0
AON CORP	COM	037389103	7559	216000	SH	DEFINED 02 09	194550	0	21450
APACHE CORP	COM	037411105	9634	189837	SH	DEFINED 01	0	0	189837
APACHE CORP	COM	037411105	4720	93000	SH	DEFINED 06	0	93000	0
APACHE CORP	COM	037411105	4544	89569	SH	DEFINED 02 09	78300	0	11269
APARTMENT INVT & MGMT CO	CL A	03748R101	1670	34658	SH	DEFINED 01	0	0	34658
APARTMENT INVT & MGMT CO	CL A	03748R101	201	4200	SH	DEFINED 02 09	4200	0	0
APCO ARGENTINA INC CAYMAN IS	ORD	037489101	619	23800	SH	DEFINED 01	0	0	23800
APOGENT TECHNOLOGIES INC	COM	03760A101	41	1700	SH	DEFINED 01	0	0	1700
APOGENT TECHNOLOGIES INC	COM	03760A101	2221	90300	SH	DEFINED 06	0	90300	0
APOGENT TECHNOLOGIES INC	COM	03760A101	117	4800	SH	DEFINED 02 09	4800	0	0
APOLLO GROUP INC	CL A	037604105	372	8772	SH	DEFINED 01	0	0	8772
APOLLO GROUP INC	CL A	037604105	256	6050	SH	DEFINED 09	6050	0	0
APPLE COMPUTER INC	COM	037833100	5798	249398	SH	DEFINED 01	0	0	249398
APPLE COMPUTER INC	COM	037833100	4745	204100	SH	DEFINED 06	0	204100	0
APPLE COMPUTER INC	COM	037833100	6071	261160	SH	DEFINED 02 09	221500	0	39660
APRIA HEALTHCARE GROUP INC	COM	037933108	295	10250	SH	DEFINED 01	0	0	10250
APPLERA CORP	COM AP BIO GRP	038020103	708	26477	SH	DEFINED 01	0	0	26477
APPLERA CORP	COM AP BIO GRP	038020103	350	13100	SH	DEFINED 06	0	13100	0
APPLERA CORP	COM AP BIO GRP	038020103	6039	225786	SH	DEFINED 02 09	164600	0	61186
APPLERA CORP	COM CE GEN GRP	038020202	3319	83709	SH	DEFINED 01	0	0	83709
APPLERA CORP	COM CE GEN GRP	038020202	74	1900	SH	DEFINED 02 09	400	0	1500
APPLERA CORP	COM CE GEN GRP	038020202	5689	152300	SH	DEFINED 14	152300	0	0
APPLIED MICRO CIRCUITS CORP	COM	03822W109	2146	124795	SH	DEFINED 01	0	0	124795
APPLIED MICRO CIRCUITS CORP	COM	03822W109	563	32750	SH	DEFINED 06	0	32750	0
APPLIED MICRO CIRCUITS CORP	COM	03822W109	3502	203700	SH	DEFINED 02 09	174600	0	29100
APPLIED MICRO CIRCUITS CORP	COM	03822W109	357	21900	SH	DEFINED 15	21900	0	0
APPLIED MATLS INC	COM	038222105	55827	1137017	SH	DEFINED 01	497858	0	639159
APPLIED MATLS INC	COM	038222105	2975	60600	SH	DEFINED 06	0	60600	0
APPLIED MATLS INC	COM	038222105	28914	588907	SH	DEFINED 02 09	486520	0	102387
APPLIED MATLS INC	COM	038222105	0	5665	SH	DEFINED 11	0	5665	0
AQUILA INC DEL	CL A	03840J106	1200	48700	SH	DEFINED 01	48700	0	0
ARADIGM CORP	COM	038505103	474	67800	SH	DEFINED 01	0	0	67800
ARCH COAL INC	COM	039380100	478	18512	SH	DEFINED 01	0	0	18512
ARCHER DANIELS MIDLAND CO	COM	039483102	3791	290547	SH	DEFINED 01	76600	0	213947
ARCHER DANIELS MIDLAND CO	COM	039483102	416	32000	SH	DEFINED 06	0	32000	0
ARCHER DANIELS MIDLAND CO	COM	039483102	6192	474577	SH	DEFINED 02 09	393877	0	80700
ARCTIC CAT INC	COM	039670104	156	10825	SH	DEFINED 01	0	0	10825
ARENA PHARMACEUTICALS INC	COM	040047102	234	7700	SH	DEFINED 01	6500	0	1200
ARENA PHARMACEUTICALS INC	COM	040047102	454	14900	SH	DEFINED 06	0	14900	0
ARENA PHARMACEUTICALS INC	COM	040047102	7384	232600	SH	DEFINED 15	232600	0	0
ARGONAUT TECHNOLOGIES INC	COM	040175101	1025	180100	SH	DEFINED 13	180100	0	0

ARIEL CORP	COM	04033M104	25	54000	SH	DEFINED 01	0	0	54000
ARIBA INC	COM	04033V104	372	67702	SH	DEFINED 01	0	0	67702
ARIBA INC	COM	04033V104	114	20900	SH	DEFINED 09	13200	0	7700
ARM HLDGS PLC	SPONSORED ADR	042068106	181	15250	SH	DEFINED 01	15000	0	250
ARM HLDGS PLC	SPONSORED ADR	042068106	132	11100	SH	DEFINED 06	0	11100	0
ARMSTRONG HLDGS INC	COM	042384107	74	20850	SH	DEFINED 01	15000	0	5850
ARQULE INC	COM	04269E107	263	12180	SH	DEFINED 01	0	0	12180
ARQULE INC	COM	04269E107	10094	506000	SH	DEFINED 13	506000	0	0
ARROW ELECTRS INC	COM	042735100	732	30150	SH	DEFINED 01	25000	0	5150
ARROW ELECTRS INC	COM	042735100	143	5900	SH	DEFINED 02 09	5900	0	0
ARROW ELECTRS INC	COM	042735100	268	11000	SH	DEFINED 15	11000	0	0
ARROW INTL INC	COM	042764100	303	7900	SH	DEFINED 06	0	7900	0
ARVINMERITOR INC	COM	043353101	617	36877	SH	DEFINED 01	0	0	36877
ARVINMERITOR INC	COM	043353101	363	21700	SH	DEFINED 06	0	21700	0
ASHLAND INC	COM	044204105	416	10376	SH	DEFINED 01	0	0	10376
ASHLAND INC	COM	044204105	196	4900	SH	DEFINED 06	0	4900	0
ASHLAND INC	COM	044204105	2979	74300	SH	DEFINED 02 09	59600	0	14700
ASPECT COMMUNICATIONS CORP	COM	04523Q102	498	71333	SH	DEFINED 01	0	0	71333
ASSISTED LIVING CONCEPTS INC	SB DB CV 6%02	04543LAD1	28	100000	SH	DEFINED 01	0	0	100000
AT HOME CORP	SUB NT CV4.75%06	045919AF4	4	15000	SH	DEFINED 01	15000	0	0
AT HOME CORP	COM SER A	045919107	2267	1059517	SH	DEFINED 01	925000	0	134517
AT HOME CORP	COM SER A	045919107	45	21400	SH	DEFINED 02 09	21400	0	0
ASTEC INDS INC	COM	046224101	422	24500	SH	DEFINED 01	0	0	24500
ASTRAZENECA PLC	SPONSORED ADR	046353108	1798	38463	SH	DEFINED 01	30644	0	7819
ASTRAZENECA PLC	SPONSORED ADR	046353108	151	3200	SH	DEFINED 15	3200	0	0
ASTRO-MED INC NEW	COM	04638F108	2	15000	SH	DEFINED 01	0	0	15000
AT RD INC	COM	04648K105	86	40000	SH	DEFINED 01	0	0	40000
ASYST TECHNOLOGY CORP	COM	04648X107	205	15252	SH	DEFINED 01	0	0	15252
ASYST TECHNOLOGY CORP	COM	04648X107	986	73000	SH	DEFINED 06	0	73000	0
AT & T LATIN AMER CORP	COM	04649A106	60	12100	SH	DEFINED 01	0	0	12100
ATLANTIC COAST AIRLINES HLDGS	COM	048396105	1170	39014	SH	DEFINED 01	0	0	39014
ATLAS AIR WORLDWIDE HLDGS INC	COM	049164106	242	17136	SH	DEFINED 01	16400	0	736
ATMEL CORP	COM	049513104	13233	980960	SH	DEFINED 01	680000	0	300960
ATMEL CORP	COM	049513104	533	39640	SH	DEFINED 02 09	39200	0	440
ATMEL CORP	COM	049513104	203	16300	SH	DEFINED 15	16300	0	0
ATMOS ENERGY CORP	COM	049560105	448	18331	SH	DEFINED 01	0	0	18331
ATMOS ENERGY CORP	COM	049560105	313	12800	SH	DEFINED 06	0	12800	0
AURORA BIOSCIENCES CORP	COM	051920106	1522	49125	SH	DEFINED 01	0	0	49125
AUTOBYTEL COM INC	COM	05275N106	31	22550	SH	DEFINED 01	0	0	22550
AUTODESK INC	COM	052769106	27	730	SH	DEFINED 01	0	0	730
AUTODESK INC	COM	052769106	160	4300	SH	DEFINED 06	0	4300	0
AUTODESK INC	COM	052769106	3236	86800	SH	DEFINED 02 09	64600	0	22200
AUTOMATIC DATA PROCESSING INC	COM	053015103	16664	335308	SH	DEFINED 01	71252	0	264056
AUTOMATIC DATA PROCESSING INC	COM	053015103	4056	81600	SH	DEFINED 06	0	81600	0
AUTOMATIC DATA PROCESSING INC	COM	053015103	26039	523961	SH	DEFINED 02 09	437500	0	86461
AUTOMATIC DATA PROCESSING INC	COM	053015103	0	1900	SH	DEFINED 11	0	1900	0
AUTONATION INC	COM	05329W102	3	300	SH	DEFINED 01	0	0	300
AUTONATION INC	COM	05329W102	222	19200	SH	DEFINED 02 09	19200	0	0
AUTOZONE INC	COM	053332102	1286	34308	SH	DEFINED 01	0	0	34308
AUTOZONE INC	COM	053332102	300	8000	SH	DEFINED 06	0	8000	0
AUTOZONE INC	COM	053332102	6115	163100	SH	DEFINED 02 09	126500	0	36600
AVANEX CORP	COM	05348W109	1758	181296	SH	DEFINED 01	115400	0	65896
AVALONBAY CMNTYS INC	COM	053484101	818	17507	SH	DEFINED 01	0	0	17507
AVALONBAY CMNTYS INC	COM	053484101	182	3900	SH	DEFINED 02 09	3900	0	0
AVANT CORP	COM	053487104	1103	82900	SH	DEFINED 06	0	82900	0
AVANTGO INC	COM	05349M100	35	17500	SH	DEFINED 01	0	0	17500
AVANT IMMUNOTHERAPEUTICS INC	COM	053491106	1258	222714	SH	DEFINED 01	0	0	222714
AVATAR HLDGS INC	SUB NT CONV 7%05	053494AD2	30	32000	SH	DEFINED 01	32000	0	0
AVAYA INC	COM	053499109	918	67048	SH	DEFINED 01	6286	0	60762
AVAYA INC	COM	053499109	224	16325	SH	DEFINED 06	0	16325	0
AVAYA INC	COM	053499109	3617	264058	SH	DEFINED 02 09	205882	0	58176
AVENTIS	SPONSORED ADR	053561106	17163	214845	SH	DEFINED 01	0	0	214845
AVENTIS	SPONSORED ADR	053561106	21234	265800	SH	DEFINED 02	265800	0	0
AVERY DENNISON CORP	COM	053611109	1864	36516	SH	DEFINED 01	0	0	36516
AVERY DENNISON CORP	COM	053611109	1955	38300	SH	DEFINED 06	0	38300	0
AVERY DENNISON CORP	COM	053611109	4477	87729	SH	DEFINED 02 09	78900	0	8829
AVIALL INC NEW	COM	05366B102	620	56600	SH	DEFINED 01	0	0	56600
AVIRON	COM	053762100	1000	17550	SH	DEFINED 01	0	0	17550
AVIRON	COM	053762100	5	100	SH	DEFINED 02	100	0	0
AVIRON	COM	053762100	1803	32100	SH	DEFINED 15	32100	0	0
AVNET INC	COM	053807103	362	16165	SH	DEFINED 01	0	0	16165
AVNET INC	COM	053807103	227	10200	SH	DEFINED 02 09	10200	0	0
AVOCENT CORP	COM	053893103	200	8834	SH	DEFINED 01	0	0	8834
AVON PRODS INC	COM	054303102	6813	147220	SH	DEFINED 01	0	0	147220
AVON PRODS INC	COM	054303102	5947	128490	SH	DEFINED 06	0	128490	0
AVON PRODS INC	COM	054303102	9115	196981	SH	DEFINED 02 09	165216	0	31765
AVON PRODS INC	COM	054303102	0	675	SH	DEFINED 11	0	675	0
AXA	SPONSORED ADR	054536107	3001	106545	SH	DEFINED 01	0	0	106545
AXA	SPONSORED ADR	054536107	162	5782	SH	DEFINED 02	4602	0	1180
AXCELIS TECHNOLOGIES INC	COM	054540109	1825	123318	SH	DEFINED 01	0	0	123318
AXCELIS TECHNOLOGIES INC	COM	054540109	5	352	SH	DEFINED 02	352	0	0
AXYS PHARMACEUTICALS INC	COM	054635107	48	11565	SH	DEFINED 01	0	0	11565
AXCAN PHARMA INC	COM	054923107	1827	160500	SH	DEFINED 13	160500	0	0
BB&T CORP	COM	054937107	3744	102028	SH	DEFINED 01	0	0	102028
BB&T CORP	COM	054937107	1802	49100	SH	DEFINED 06	0	49100	0

BB&T CORP	COM	054937107	14542	396266	SH	DEFINED 02 09	334600	0	61666
B A S F A G	SPONSORED ADR	055262505	17	454	SH	DEFINED 01	0	0	454
B A S F A G	SPONSORED ADR	055262505	3494	88690	SH	DEFINED 06	0	88690	0
BCE INC	COM	05534B109	792	30152	SH	DEFINED 01	15000	0	15152
BJS WHOLESALE CLUB INC	COM	05548J106	561	10549	SH	DEFINED 01	0	0	10549
BJS WHOLESALE CLUB INC	COM	05548J106	202	3800	SH	DEFINED 02 09	3800	0	0
BJ SVCS CO	COM	055482103	79	2748	SH	DEFINED 01	0	0	2748
BJ SVCS CO	COM	055482103	214	7400	SH	DEFINED 02 09	7400	0	0
BOC GROUP PLC	SPONSORED ADR	055617609	5	190	SH	DEFINED 01	0	0	190
BOC GROUP PLC	SPONSORED ADR	055617609	1938	65700	SH	DEFINED 06	0	65700	0
BP PLC	SPONSORED ADR	055622104	16736	335743	SH	DEFINED 01	23396	0	312347
BP PLC	SPONSORED ADR	055622104	813	16300	SH	DEFINED 06	0	16300	0
BP PLC	SPONSORED ADR	055622104	2446	49100	SH	DEFINED 02 09	49100	0	0
BP PLC	SPONSORED ADR	055622104	0	5795	SH	DEFINED 11	0	5795	0
BMC SOFTWARE INC	COM	055921100	2776	123185	SH	DEFINED 01	0	0	123185
BMC SOFTWARE INC	COM	055921100	277	12300	SH	DEFINED 06	0	12300	0
BMC SOFTWARE INC	COM	055921100	3828	169877	SH	DEFINED 02 09	140700	0	29177
BTU INTL INC	COM	056032105	143	23500	SH	DEFINED 01	0	0	23500
BADGER METER INC	COM	056525108	849	29562	SH	DEFINED 01	0	0	29562
BAKER HUGHES INC	COM	057224107	4261	127212	SH	DEFINED 01	0	0	127212
BAKER HUGHES INC	COM	057224107	704	21000	SH	DEFINED 06	0	21000	0
BAKER HUGHES INC	COM	057224107	6377	190363	SH	DEFINED 02 09	171400	0	18963
BALDOR ELEC CO	COM	057741100	774	36251	SH	DEFINED 01	0	0	36251
BALDWIN TECHNOLOGY INC	CL A	058264102	24	20000	SH	DEFINED 01	0	0	20000
BALL CORP	COM	058498106	248	5230	SH	DEFINED 01	0	0	5230
BALL CORP	COM	058498106	319	6700	SH	DEFINED 06	0	6700	0
BALL CORP	COM	058498106	14	300	SH	DEFINED 09	300	0	0
BALLARD PWR SYS INC	COM	05858H104	10022	215269	SH	DEFINED 01	202100	0	13169
BANCO BILBAO VIZCAYA ARGENTARI	SPONSORED ADR	05946K101	73	5685	SH	DEFINED 01	0	0	5685
BANCO BILBAO VIZCAYA ARGENTARI	SPONSORED ADR	05946K101	2737	211863	SH	DEFINED 06	0	211863	0
BANCO SANTANDER CENT HISPANO	ADR	05964H105	343	37412	SH	DEFINED 01	36800	0	612
BANCORPSOUTH INC	COM	059692103	292	17190	SH	DEFINED 01	0	0	17190
BANCORPSOUTH INC	COM	059692103	326	19200	SH	DEFINED 06	0	19200	0
BANCROFT CONV FD INC	COM	059695106	768	36182	SH	DEFINED 01	0	0	36182
BANCWEST CORP NEW	COM	059790105	29	850	SH	DEFINED 01	0	0	850
BANCWEST CORP NEW	COM	059790105	208	6100	SH	DEFINED 02 09	6100	0	0
BANK OF AMERICA CORPORATION	COM	060505104	78739	1311668	SH	DEFINED 01	859320	0	452348
BANK OF AMERICA CORPORATION	COM	060505104	10937	182200	SH	DEFINED 06	0	182200	0
BANK OF AMERICA CORPORATION	COM	060505104	95685	1593970	SH	DEFINED 02 09	1326887	0	267083
BANK OF AMERICA CORPORATION	COM	060505104	0	4500	SH	DEFINED 11	0	4500	0
BANK NEW YORK INC	COM	064057102	102705	2139702	SH	DEFINED 01	74451	0	2065251
BANK NEW YORK INC	COM	064057102	2674	55700	SH	DEFINED 06	0	55700	0
BANK NEW YORK INC	COM	064057102	48129	1002697	SH	DEFINED 02 09	923400	0	79297
BANK NEW YORK INC	COM	064057102	0	4025	SH	DEFINED 11	0	4025	0
BANK ONE CORP	COM	06423A103	6954	194250	SH	DEFINED 01	0	0	194250
BANK ONE CORP	COM	06423A103	2291	64000	SH	DEFINED 06	0	64000	0
BANK ONE CORP	COM	06423A103	35000	977685	SH	DEFINED 02 09	831040	0	146645
BANKATLANTIC BANCORP	SB DB CV 6.75%06	065908AB1	24	17000	SH	DEFINED 01	0	0	17000
BANKATLANTIC BANCORP	CL A	065908501	224	25850	SH	DEFINED 01	20100	0	5750
BANKNORTH GROUP INC NEW	COM	06646R107	648	28637	SH	DEFINED 01	0	0	28637
BANKNORTH GROUP INC NEW	COM	06646R107	280	12400	SH	DEFINED 02 09	12400	0	0
BANTA CORP	COM	066821109	311	10600	SH	DEFINED 06	0	10600	0
BARCLAYS BK PLC	AM DEP NT RCPT	06738C836	333	12900	SH	DEFINED 01	0	0	12900
BARD C R INC	COM	067383109	131	2300	SH	DEFINED 06	0	2300	0
BARD C R INC	COM	067383109	1343	23600	SH	DEFINED 02 09	23300	0	300
BARNES & NOBLE INC	COM	067774109	188	4800	SH	DEFINED 01	0	0	4800
BARNES & NOBLE INC	COM	067774109	2503	63600	SH	DEFINED 06	0	63600	0
BARNES GROUP INC	COM	067806109	348	14100	SH	DEFINED 06	0	14100	0
BARRICK GOLD CORP	COM	067901108	3870	255471	SH	DEFINED 01	0	0	255471
BARRICK GOLD CORP	COM	067901108	314	20700	SH	DEFINED 06	0	20700	0
BARRICK GOLD CORP	COM	067901108	3325	219500	SH	DEFINED 02 09	195800	0	23700
BARR LABS INC	COM	068306109	340	4916	SH	DEFINED 01	0	0	4916
BARR LABS INC	COM	068306109	571	8000	SH	DEFINED 15	8000	0	0
BAUSCH & LOMB INC	COM	071707103	188	5200	SH	DEFINED 01	0	0	5200
BAUSCH & LOMB INC	COM	071707103	1424	39300	SH	DEFINED 06	0	39300	0
BAUSCH & LOMB INC	COM	071707103	963	26600	SH	DEFINED 02 09	26300	0	300
BAXTER INTL INC	COM	071813109	56698	1122750	SH	DEFINED 01	448100	0	674650
BAXTER INTL INC	COM	071813109	2109	43040	SH	DEFINED 06	0	43040	0
BAXTER INTL INC	COM	071813109	41930	830310	SH	DEFINED 02 09	756900	0	73410
BAXTER INTL INC	COM	071813109	0	4480	SH	DEFINED 11	0	4480	0
BE AEROSPACE INC	COM	073302101	674	35398	SH	DEFINED 01	0	0	35398
BEA SYS INC	COM	073325102	14312	466056	SH	DEFINED 01	86900	0	379156
BEA SYS INC	COM	073325102	19874	647181	SH	DEFINED 02 09	622349	0	24832
BEA SYS INC	COM	073325102	1501	46993	SH	DEFINED 12	46993	0	0
BEAR STEARNS COS INC	COM	073902108	2086	35387	SH	DEFINED 01	0	0	35387
BEAR STEARNS COS INC	COM	073902108	324	5500	SH	DEFINED 06	0	5500	0
BEAR STEARNS COS INC	COM	073902108	5194	88102	SH	DEFINED 02 09	76702	0	11400
BECKMAN COULTER INC	COM	075811109	571	14017	SH	DEFINED 01	0	0	14017
BECKMAN COULTER INC	COM	075811109	73	1800	SH	DEFINED 02	1800	0	0
BECTON DICKINSON & CO	COM	075887109	2495	69733	SH	DEFINED 01	0	0	69733
BECTON DICKINSON & CO	COM	075887109	480	13400	SH	DEFINED 06	0	13400	0
BECTON DICKINSON & CO	COM	075887109	7965	222593	SH	DEFINED 02 09	184400	0	38193
BED BATH & BEYOND INC	COM	075896100	93064	2982848	SH	DEFINED 01	230000	0	2752848
BED BATH & BEYOND INC	COM	075896100	3358	111950	SH	DEFINED 06	0	111950	0
BED BATH & BEYOND INC	COM	075896100	27176	871050	SH	DEFINED 02 09	847000	0	24050

BED BATH & BEYOND INC	COM	075896100	0	1025	SH	DEFINED 11	0	1025	0
BELLSOUTH CORP	COM	079860102	10278	255250	SH	DEFINED 01	2822	0	252428
BELLSOUTH CORP	COM	079860102	4164	103390	SH	DEFINED 06	0	103390	0
BELLSOUTH CORP	COM	079860102	57975	1439693	SH	DEFINED 02 09	1185800	0	253893
BEMA GOLD CORP	COM	08135F107	3	12000	SH	DEFINED 01	0	0	12000
BEMIS INC	COM	081437105	957	23835	SH	DEFINED 01	14743	0	9092
BEMIS INC	COM	081437105	80	2000	SH	DEFINED 06	0	2000	0
BEMIS INC	COM	081437105	3000	74691	SH	DEFINED 02 09	51400	0	23291
BERGEN BRUNSWIG CORP	CL A	083739102	1194	62159	SH	DEFINED 01	0	0	62159
BERGEN BRUNSWIG CORP	CL A	083739102	63	3300	SH	DEFINED 02	3300	0	0
BERGEN BRUNSWIG CORP	CL A	083739102	390	20300	SH	DEFINED 06	0	20300	0
BERKSHIRE HATHAWAY INC DEL	CL B	084670207	14664	6376	SH	DEFINED 01	883	0	5493
BERKSHIRE HATHAWAY INC DEL	CL B	084670207	361	157	SH	DEFINED 02	157	0	0
BERRY PETE CO	CL A	085789105	367	25300	SH	DEFINED 06	0	25300	0
BEST BUY INC	COM	086516101	5419	85325	SH	DEFINED 01	48100	0	37225
BEST BUY INC	COM	086516101	686	10800	SH	DEFINED 06	0	10800	0
BEST BUY INC	COM	086516101	9761	153695	SH	DEFINED 02 09	126900	0	26795
BETHLEHEM STL CORP	COM	087509105	322	159655	SH	DEFINED 01	5100	0	154555
BEVERLY ENTERPRISES INC	COM NEW	087851309	121	11385	SH	DEFINED 01	0	0	11385
BEYOND COM CORP	COM	08860E101	2	11000	SH	DEFINED 01	0	0	11000
BIO TECHNOLOGY GEN CORP	COM	090578105	89	6800	SH	DEFINED 01	0	0	6800
BIO TECHNOLOGY GEN CORP	COM	090578105	17807	1380500	SH	DEFINED 13	1380500	0	0
BIOGEN INC	COM	090597105	7035	129432	SH	DEFINED 01	60	0	129372
BIOGEN INC	COM	090597105	391	7200	SH	DEFINED 06	0	7200	0
BIOGEN INC	COM	090597105	5930	109109	SH	DEFINED 02 09	97100	0	12009
BIOMET INC	COM	090613100	1984	41295	SH	DEFINED 01	0	0	41295
BIOMET INC	COM	090613100	365	7600	SH	DEFINED 06	0	7600	0
BIOMET INC	COM	090613100	4680	97400	SH	DEFINED 02 09	96400	0	1000
BIOPURE CORP	CL A	09065H105	206	7837	SH	DEFINED 01	0	0	7837
BIOTIME INC	COM	09066L105	81	10600	SH	DEFINED 01	7400	0	3200
BIOTECH HOLDERS TR	DEPOSTRY RCPTS	09067D201	23588	178030	SH	DEFINED 01	163400	0	14630
BIOVAIL CORP	COM	09067J109	6020	138409	SH	DEFINED 01	88350	0	50059
BIOVAIL CORP	COM	09067J109	69	1600	SH	DEFINED 02	0	0	1600
BIOMIRA INC	COM	09161R106	25	3600	SH	DEFINED 01	0	0	3600
BIOMIRA INC	COM	09161R106	2152	320000	SH	DEFINED 13	320000	0	0
BLACK & DECKER CORP	COM	091797100	44	1138	SH	DEFINED 01	0	0	1138
BLACK & DECKER CORP	COM	091797100	197	5000	SH	DEFINED 06	0	5000	0
BLACK & DECKER CORP	COM	091797100	3763	95373	SH	DEFINED 02 09	75300	0	20073
BLACK BOX CORP DEL	COM	091826107	699	10380	SH	DEFINED 01	9000	0	1380
BLACK HILLS CORP	COM	092113109	338	8412	SH	DEFINED 01	0	0	8412
BLACKROCK ADVANTAGE TERM TR	COM	09247A101	2002	188400	SH	DEFINED 01	0	0	188400
BLACKROCK INVT QUALITY MUN TR	COM	09247D105	639	47986	SH	DEFINED 01	0	0	47986
BLACKROCK INCOME TR INC	COM	09247F100	3506	489040	SH	DEFINED 01	0	0	489040
BLACKROCK FL INSD MUN 2008 TRM	COM	09247H106	153	10250	SH	DEFINED 01	0	0	10250
BLACKROCK INVT QUALITY TERM TR	COM	09247J102	2566	282632	SH	DEFINED 01	0	0	282632
BLACKROCK INSD MUN 2008 TRM TR	COM	09247K109	1437	92143	SH	DEFINED 01	0	0	92143
BLACKROCK MUN TARGET TERM TR	COM	09247M105	720	70333	SH	DEFINED 01	0	0	70333
BLACKROCK STRATEGIC TERM TR	COM	09247P108	1265	131556	SH	DEFINED 01	0	0	131556
BLACKROCK INC	CL A	09247X101	9218	268849	SH	DEFINED 01	0	0	268849
BLACKROCK NORTH AMERN GV INCM	COM	092475102	223	21833	SH	DEFINED 01	0	0	21833
BLOCK H & R INC	COM	093671105	383	5945	SH	DEFINED 01	0	0	5945
BLOCK H & R INC	COM	093671105	2317	35900	SH	DEFINED 06	0	35900	0
BLOCK H & R INC	COM	093671105	5828	90300	SH	DEFINED 02 09	79700	0	10600
BLOCKBUSTER INC	CL A	093679108	505	27710	SH	DEFINED 01	0	0	27710
BLOCKBUSTER INC	CL A	093679108	9	500	SH	DEFINED 02	500	0	0
BLUEGREEN CORP	SB DB CV 8.25%12	096231AA3	18	27000	SH	DEFINED 01	27000	0	0
BLYTH INC	COM	09643P108	620	24135	SH	DEFINED 01	0	0	24135
BOB EVANS FARMS INC	COM	096761101	18	1050	SH	DEFINED 01	0	0	1050
BOB EVANS FARMS INC	COM	096761101	565	31400	SH	DEFINED 06	0	31400	0
BOEING CO	COM	097023105	9373	168585	SH	DEFINED 01	5579	0	163006
BOEING CO	COM	097023105	4486	80675	SH	DEFINED 06	0	80675	0
BOEING CO	COM	097023105	44246	795813	SH	DEFINED 02 09	623548	0	172265
BOGEN COMMUNICATIONS INTL INC	COM	097189104	101	27000	SH	DEFINED 01	0	0	27000
BOISE CASCADE CORP	COM	097383103	1974	56135	SH	DEFINED 01	35900	0	20235
BOISE CASCADE CORP	COM	097383103	52	1500	SH	DEFINED 02	1500	0	0
BOOTS & COOTS/INTL WELL CTRL	COM	099469108	39	65500	SH	DEFINED 01	0	0	65500
BORDERS GROUP INC	COM	099709107	3774	168497	SH	DEFINED 01	160000	0	8497
BORG WARNER INC	COM	099724106	1477	29784	SH	DEFINED 01	0	0	29784
BORG WARNER INC	COM	099724106	303	6100	SH	DEFINED 06	0	6100	0
BORLAND SOFTWARE CORP	COM	099849101	578	37100	SH	DEFINED 01	0	0	37100
BOSTON BEER INC	CL A	100557107	290	33716	SH	DEFINED 01	0	0	33716
BOSTON COMMUNICATIONS GROUP	COM	100582105	168	11700	SH	DEFINED 01	0	0	11700
BOSTON PROPERTIES INC	COM	101121101	1271	31081	SH	DEFINED 01	0	0	31081
BOSTON PROPERTIES INC	COM	101121101	162	4000	SH	DEFINED 02 09	4000	0	0
BOSTON PROPERTIES INC	COM	101121101	2960	72219	SH	DEFINED 12	72219	0	0
BOSTON SCIENTIFIC CORP	COM	101137107	6156	362146	SH	DEFINED 01	0	0	362146
BOSTON SCIENTIFIC CORP	COM	101137107	291	17100	SH	DEFINED 06	0	17100	0
BOSTON SCIENTIFIC CORP	COM	101137107	2797	164600	SH	DEFINED 02 09	162300	0	2300
BOULDER TOTAL RETURN FD INC	COM	101541100	3745	233365	SH	DEFINED 01	0	0	233365
BOWATER INC	COM	102183100	797	17834	SH	DEFINED 01	0	0	17834
BOWATER INC	COM	102183100	129	2900	SH	DEFINED 02 09	2900	0	0
BRASIL TELECOM PARTICIPACOES	SPON ADR PFD	105530109	634	15100	SH	DEFINED 01	15000	0	100
BRASIL TELECOM PARTICIPACOES	SPON ADR PFD	105530109	1608	38265	SH	DEFINED 06	0	38265	0
BRAUN CONSULTING INC	COM	105651103	27	3429	SH	DEFINED 01	0	0	3429
BRAUN CONSULTING INC	COM	105651103	1614	215000	SH	DEFINED 15	215000	0	0

BRIGHT HORIZON FAMILY SOLUTION	COM	109195107	62	2000	SH	DEFINED 01		0	0	2000
BRIGHT HORIZON FAMILY SOLUTION	COM	109195107	3602	116400	SH	DEFINED 15		116400	0	0
BRIGHTPOINT INC	COM	109473108	29	10100	SH	DEFINED 01		0	0	10100
BRINKER INTL INC	COM	109641100	203	7870	SH	DEFINED 01		0	0	7870
BRINKER INTL INC	COM	109641100	166	6450	SH	DEFINED 02 09		6450	0	0
BRISTOL MYERS SQUIBB CO	COM	110122108	45802	875771	SH	DEFINED 01		117207	0	758564
BRISTOL MYERS SQUIBB CO	COM	110122108	18614	355900	SH	DEFINED 06		0	355900	0
BRISTOL MYERS SQUIBB CO	COM	110122108	83454	1595695	SH	DEFINED 02 09		1285900	0	309795
BRISTOL MYERS SQUIBB CO	COM	110122108	0	6000	SH	DEFINED 11		0	6000	0
BRITISH AMERN TOB PLC	SPONSORED ADR	110448107	275	17465	SH	DEFINED 01		16000	0	1465
BRITISH AMERN TOB PLC	SPONSORED ADR	110448107	7738	489738	SH	DEFINED 06		0	489738	0
BRITISH SKY BROADCASTING GROUP	SPONSORED ADR	111013108	1406	23445	SH	DEFINED 01		23400	0	45
BRITISH TELECOMMUNICATIONS PLC	ADR FINAL INST	111021408	3716	57492	SH	DEFINED 01		55800	0	1692
BRITISH TELECOMMUNICATIONS PLC	ADR FINAL INST	111021408	3245	50186	SH	DEFINED 06		0	50186	0
BROADCOM CORP	CL A	111320107	15106	353296	SH	DEFINED 01		306	0	352990
BROADCOM CORP	CL A	111320107	2117	49500	SH	DEFINED 06		0	49500	0
BROADCOM CORP	CL A	111320107	6702	156775	SH	DEFINED 02 09		131200	0	25575
BROADCOM CORP	CL A	111320107	516	13286	SH	DEFINED 12		13286	0	0
BROADVISION INC	COM	111412102	468	93736	SH	DEFINED 01		0	0	93736
BROADVISION INC	COM	111412102	70	14100	SH	DEFINED 06		0	14100	0
BROADVISION INC	COM	111412102	1058	211800	SH	DEFINED 02 09		174100	0	37700
BROADVISION INC	COM	111412102	118	23400	SH	DEFINED 15		23400	0	0
BROADWING INC	COM	111620100	512	20955	SH	DEFINED 01		0	0	20955
BROADWING INC	COM	111620100	383	15700	SH	DEFINED 02 09		15700	0	0
BROCADE COMMUNICATIONS SYS INC	COM	111621108	6607	150209	SH	DEFINED 01		97400	0	52809
BROCADE COMMUNICATIONS SYS INC	COM	111621108	4267	97000	SH	DEFINED 06		0	97000	0
BROCADE COMMUNICATIONS SYS INC	COM	111621108	1306	29700	SH	DEFINED 09		29700	0	0
BROOKS AUTOMATION INC	COM	11434A100	55	1202	SH	DEFINED 01		0	0	1202
BROOKS AUTOMATION INC	COM	11434A100	1878	41400	SH	DEFINED 15		41400	0	0
BROOKTROUT INC	COM	114580103	2	365	SH	DEFINED 01		0	0	365
BROOKTROUT INC	COM	114580103	92	13700	SH	DEFINED 15		13700	0	0
BROWN FORMAN CORP	CL B	115637209	339	5314	SH	DEFINED 01		0	0	5314
BROWN FORMAN CORP	CL B	115637209	237	3700	SH	DEFINED 06		0	3700	0
BROWN FORMAN CORP	CL B	115637209	3049	47700	SH	DEFINED 02 09		41600	0	6100
BROWN SHOE INC NEW	COM	115736100	316	17500	SH	DEFINED 06		0	17500	0
BRUNSWICK CORP	COM	117043109	26	1082	SH	DEFINED 01		0	0	1082
BRUNSWICK CORP	COM	117043109	147	6100	SH	DEFINED 06		0	6100	0
BRUNSWICK CORP	COM	117043109	2680	111600	SH	DEFINED 02 09		85200	0	26400
BUCKEYE PARTNERS L P	UNIT LTD PARTN	118230101	1152	33400	SH	DEFINED 01		0	0	33400
BUDGET GROUP INC	CL A	119003101	108	45150	SH	DEFINED 01		38900	0	6250
BURLINGTON COAT FACTORY	COM	121579106	0	1	SH	DEFINED 01		1	0	0
BURLINGTON COAT FACTORY	COM	121579106	288	14400	SH	DEFINED 06		0	14400	0
BURLINGTON NORTHN SANTA FE CP	COM	12189T104	4138	136598	SH	DEFINED 01		26148	0	110450
BURLINGTON NORTHN SANTA FE CP	COM	12189T104	1919	63600	SH	DEFINED 06		0	63600	0
BURLINGTON NORTHN SANTA FE CP	COM	12189T104	10867	358709	SH	DEFINED 02 09		278900	0	79809
BURLINGTON RES INC	COM	122014103	2478	62340	SH	DEFINED 01		0	0	62340
BURLINGTON RES INC	COM	122014103	483	12100	SH	DEFINED 06		0	12100	0
BURLINGTON RES INC	COM	122014103	8171	205600	SH	DEFINED 02 09		169000	0	36600
BUSINESS OBJECTS S A	SPONSORED ADR	12328X107	1622	66800	SH	DEFINED 15		66800	0	0
BUTLER MFG CO DEL	COM	123655102	173	6940	SH	DEFINED 01		0	0	6940
BUTLER MFG CO DEL	COM	123655102	290	11600	SH	DEFINED 06		0	11600	0
CBL & ASSOC PPTYS INC	COM	124830100	220	7200	SH	DEFINED 01		0	0	7200
CBL & ASSOC PPTYS INC	COM	124830100	313	10200	SH	DEFINED 06		0	10200	0
C BRIDGE INTERNET SOL INC	COM	12500B105	370	222900	SH	DEFINED 15		222900	0	0
CEC ENTMT INC	COM	125137109	740	15000	SH	DEFINED 06		0	15000	0
CH ENERGY GROUP INC	COM	12541M102	78	1781	SH	DEFINED 01		0	0	1781
CH ENERGY GROUP INC	COM	12541M102	343	7800	SH	DEFINED 06		0	7800	0
C H ROBINSON WORLDWIDE INC	COM	12541W100	2	100	SH	DEFINED 01		0	0	100
C H ROBINSON WORLDWIDE INC	COM	12541W100	1330	47700	SH	DEFINED 06		0	47700	0
C H ROBINSON WORLDWIDE INC	COM	12541W100	91	3300	SH	DEFINED 02 09		3300	0	0
CIGNA CORP	COM	125509109	4669	48737	SH	DEFINED 01		0	0	48737
CIGNA CORP	COM	125509109	2253	23510	SH	DEFINED 06		0	23510	0
CIGNA CORP	COM	125509109	15421	160952	SH	DEFINED 02 09		124736	0	36216
CLECO CORP NEW	COM	12561W105	743	32696	SH	DEFINED 01		0	0	32696
CMGI INC	COM	125750109	201	67060	SH	DEFINED 01		21000	0	46060
CMGI INC	COM	125750109	48	16000	SH	DEFINED 09		16000	0	0
CMS ENERGY CORP	COM	125896100	552	19835	SH	DEFINED 01		0	0	19835
CMS ENERGY CORP	COM	125896100	4573	164200	SH	DEFINED 06		0	164200	0
CMS ENERGY CORP	COM	125896100	3291	118200	SH	DEFINED 02 09		101600	0	16600
CMS ENERGY CORP	ADJ CV TR8.75%	125896308	248	7246	SH	DEFINED 01		0	0	7246
CNA FINL CORP	COM	126117100	203	5170	SH	DEFINED 01		0	0	5170
CNA FINL CORP	COM	126117100	23	600	SH	DEFINED 02		600	0	0
CNA INCOME SHS INC	COM	126119106	104	12892	SH	DEFINED 01		0	0	12892
CNF INC	COM	12612W104	818	28971	SH	DEFINED 01		0	0	28971
CNF INC	COM	12612W104	121	4300	SH	DEFINED 06		0	4300	0
CNF INC	COM	12612W104	53	1900	SH	DEFINED 09		0	0	1900
CNET NETWORKS INC	COM	12613R104	35	2697	SH	DEFINED 01		0	0	2697
CNET NETWORKS INC	COM	12613R104	96	7500	SH	DEFINED 02 09		7500	0	0
CSX CORP	COM	126408103	1319	36407	SH	DEFINED 01		0	0	36407
CSX CORP	COM	126408103	341	9400	SH	DEFINED 06		0	9400	0
CSX CORP	COM	126408103	3373	93100	SH	DEFINED 02 09		91800	0	1300
CVS CORP	COM	126650100	3544	91817	SH	DEFINED 01		4000	0	87817
CVS CORP	COM	126650100	6524	169023	SH	DEFINED 06		0	169023	0
CVS CORP	COM	126650100	13075	338759	SH	DEFINED 02 09		272400	0	66359
CVS CORP	COM	126650100	0	7245	SH	DEFINED 11		0	7245	0

CV THERAPEUTICS INC	COM	126667104	5	100	SH	DEFINED 01	0	0	100
CV THERAPEUTICS INC	COM	126667104	5	100	SH	DEFINED 02	100	0	0
CV THERAPEUTICS INC	COM	126667104	274	5200	SH	DEFINED 15	5200	0	0
CABLE & WIRELESS PUB LTD CO	SPONSORED ADR	126830207	1199	66616	SH	DEFINED 01	50000	0	16616
CABLEVISION SYS CORP	CL A NY CABLVS	12686C109	341	5837	SH	DEFINED 01	0	0	5837
CABLEVISION SYS CORP	CL A NY CABLVS	12686C109	82	1400	SH	DEFINED 06	0	1400	0
CABLEVISION SYS CORP	CL A NY CABLVS	12686C109	215	3700	SH	DEFINED 02 09	3700	0	0
CABLEVISION SYS CORP	CL A NY CABLVS	12686C109	2034	35653	SH	DEFINED 12	35653	0	0
CABLETRON SYS INC	COM	126920107	1730	75719	SH	DEFINED 01	42387	0	33332
CABLETRON SYS INC	COM	126920107	185	8100	SH	DEFINED 06	0	8100	0
CABLETRON SYS INC	COM	126920107	1898	83100	SH	DEFINED 02 09	82000	0	1100
CACHEFLOW INC	COM	126946102	35	7300	SH	DEFINED 01	0	0	7300
CACHEFLOW INC	COM	126946102	117	23700	SH	DEFINED 06	0	23700	0
CABOT CORP	COM	127055101	279	7753	SH	DEFINED 01	0	0	7753
CABOT CORP	COM	127055101	61	1700	SH	DEFINED 02	1700	0	0
CABOT INDUSTRIAL TRUST	COM	127072106	78	3741	SH	DEFINED 01	0	0	3741
CABOT INDUSTRIAL TRUST	COM	127072106	321	15300	SH	DEFINED 06	0	15300	0
CABOT MICROELECTRONICS CORP	COM	12709P103	3568	57552	SH	DEFINED 01	0	0	57552
CABOT OIL & GAS CORP	CL A	127097103	201	8249	SH	DEFINED 01	0	0	8249
CABOT OIL & GAS CORP	CL A	127097103	242	9900	SH	DEFINED 06	0	9900	0
CADBURY SCHWEPPE'S PLC	ADR	127209302	63	2328	SH	DEFINED 01	0	0	2328
CADBURY SCHWEPPE'S PLC	ADR	127209302	3728	137050	SH	DEFINED 06	0	137050	0
CADENCE DESIGN SYSTEM INC	COM	127387108	2451	131598	SH	DEFINED 01	43100	0	88498
CADENCE DESIGN SYSTEM INC	COM	127387108	422	22700	SH	DEFINED 02 09	22700	0	0
CALGON CARBON CORP	COM	129603106	180	23015	SH	DEFINED 01	0	0	23015
CALIPER TECHNOLOGIES CORP	COM	130876105	116	5550	SH	DEFINED 01	0	0	5550
CALIPER TECHNOLOGIES CORP	COM	130876105	7457	392500	SH	DEFINED 13	392500	0	0
CALLAWAY GOLF CO	COM	131193104	224	14214	SH	DEFINED 01	0	0	14214
CALLAWAY GOLF CO	COM	131193104	26	1700	SH	DEFINED 02	1700	0	0
CALPINE CORP	COM	131347106	23242	614892	SH	DEFINED 01	25800	0	589092
CALPINE CORP	COM	131347106	980	25931	SH	DEFINED 06	0	25931	0
CALPINE CORP	COM	131347106	8571	226758	SH	DEFINED 02 09	185208	0	41550
CAMBRIDGE TECH PARTNERS MASS	COM	132524109	120	34170	SH	DEFINED 01	0	0	34170
CAMDEN PPTY TR	SH BEN INT	133131102	606	16536	SH	DEFINED 01	0	0	16536
CAMECO CORP	COM	133211L108	3729	179300	SH	DEFINED 01	179300	0	0
CAMPBELL SOUP CO	COM	134429109	606	23543	SH	DEFINED 01	0	0	23543
CAMPBELL SOUP CO	COM	134429109	536	20800	SH	DEFINED 06	0	20800	0
CAMPBELL SOUP CO	COM	134429109	8213	318992	SH	DEFINED 02 09	265100	0	53892
CANADIAN PAC LTD NEW	COM	135923100	1076	27780	SH	DEFINED 01	0	0	27780
CANADIAN PAC LTD NEW	COM	135923100	725	18700	SH	DEFINED 06	0	18700	0
CAPITAL ONE FINL CORP	COM	14040H105	1799	29917	SH	DEFINED 01	0	0	29917
CAPITAL ONE FINL CORP	COM	14040H105	2898	48300	SH	DEFINED 06	0	48300	0
CAPITAL ONE FINL CORP	COM	14040H105	13496	224381	SH	DEFINED 02 09	189765	0	34616
CAPITAL TRUST INC MD	COM	14052H100	64	10000	SH	DEFINED 01	0	0	10000
CAPSTONE TURBINE CORP	COM	14067D102	838	37965	SH	DEFINED 01	0	0	37965
CAPSTEAD MTG CORP	COM NEW	14067E407	1160	65170	SH	DEFINED 01	0	0	65170
CAPTARIS INC	COM	14071N104	29	14000	SH	DEFINED 01	0	0	14000
CARAUSTAR INDS INC	COM	140909102	98	10710	SH	DEFINED 01	0	0	10710
CARDINAL HEALTH INC	COM	14149Y108	23751	344219	SH	DEFINED 01	5446	0	338773
CARDINAL HEALTH INC	COM	14149Y108	11793	170912	SH	DEFINED 06	0	170912	0
CARDINAL HEALTH INC	COM	14149Y108	41294	598480	SH	DEFINED 02 09	539747	0	58733
CARDINAL HEALTH INC	COM	14149Y108	0	1200	SH	DEFINED 11	0	1200	0
CARDIODYNAMICS INTL CORP	COM	141597104	375	70000	SH	DEFINED 01	0	0	70000
CAREMARK RX INC	COM	141705103	1307	79502	SH	DEFINED 01	0	0	79502
CAREMARK RX INC	COM	141705103	5245	318815	SH	DEFINED 06	0	318815	0
CAREMARK RX INC	COM	141705103	1982	117400	SH	DEFINED 15	117400	0	0
CARLISLE COS INC	COM	142339100	852	24451	SH	DEFINED 01	0	0	24451
CARNIVAL CORP	COM	143658102	10047	327278	SH	DEFINED 01	45343	0	281935
CARNIVAL CORP	COM	143658102	3512	114400	SH	DEFINED 06	0	114400	0
CARNIVAL CORP	COM	143658102	13635	444142	SH	DEFINED 02 09	335000	0	109142
CARPENTER TECHNOLOGY CORP	COM	144285103	380	12985	SH	DEFINED 01	2295	0	10690
CARRAMERICA RLTY CORP	COM	144418100	192	6315	SH	DEFINED 01	0	0	6315
CARRAMERICA RLTY CORP	COM	144418100	130	4300	SH	DEFINED 02 09	4300	0	0
CASCADE CORP	COM	147195101	340	34070	SH	DEFINED 01	0	0	34070
CASH AMER INTL INC	COM	14754D100	430	50600	SH	DEFINED 01	0	0	50600
CASTLE CONV FD INC	COM	148443104	652	26750	SH	DEFINED 01	0	0	26750
CATALINA MARKETING CORP	COM	148867104	1363	44692	SH	DEFINED 01	42853	0	1839
CATALINA MARKETING CORP	COM	148867104	18	600	SH	DEFINED 02	600	0	0
CATELLUS DEV CORP	COM	149111106	870	49894	SH	DEFINED 01	0	0	49894
CATERPILLAR INC DEL	COM	149123101	13532	270387	SH	DEFINED 01	48100	0	222287
CATERPILLAR INC DEL	COM	149123101	6216	124200	SH	DEFINED 06	0	124200	0
CATERPILLAR INC DEL	COM	149123101	10631	212418	SH	DEFINED 02 09	186500	0	25918
CEDAR FAIR L P	DEPOSITRY UNIT	150185106	550	24195	SH	DEFINED 01	0	0	24195
CEDAR FAIR L P	DEPOSITRY UNIT	150185106	66	2900	SH	DEFINED 02	900	0	2000
CELL GENESYS INC	COM	150921104	8900	434148	SH	DEFINED 01	0	0	434148
CELL GENESYS INC	COM	150921104	6	300	SH	DEFINED 02	300	0	0
CELLSTAR CORP	COM	150925105	221	103000	SH	DEFINED 01	100000	0	3000
CELESTICA INC	SUB VTG SHS	15101Q108	28998	563071	SH	DEFINED 01	0	0	563071
CELESTICA INC	SUB VTG SHS	15101Q108	20419	396500	SH	DEFINED 02	396500	0	0
CELESTICA INC	SUB VTG SHS	15101Q108	1016	19730	SH	DEFINED 06	0	19730	0
CELESTICA INC	SUB VTG SHS	15101Q108	143	2900	SH	DEFINED 15	2900	0	0
CELL PATHWAYS INC NEW	COM	15114R101	557	88097	SH	DEFINED 01	75000	0	13097
CELLEGY PHARMACEUTICALS INC	COM	15115L103	151	22000	SH	DEFINED 01	0	0	22000
CEMEX S A	SPON ADR 5 ORD	151290889	353	13338	SH	DEFINED 01	5000	0	8338
CENDANT CORP	COM	151313103	13999	717936	SH	DEFINED 01	207619	0	510317

CENDANT CORP	COM	151313103	4033	206800	SH	DEFINED 06	0	206800	0
CENDANT CORP	COM	151313103	13403	687376	SH	DEFINED 02 09	565100	0	122276
CENDANT CORP	COM	151313103	2992	152277	SH	DEFINED 12	152277	0	0
CENTEX CONSTRUCTION PRODUCTS	COM	15231R109	344	10600	SH	DEFINED 06	0	10600	0
CENTEX CORP	COM	152312104	793	19481	SH	DEFINED 01	0	0	19481
CENTEX CORP	COM	152312104	208	5100	SH	DEFINED 06	0	5100	0
CENTEX CORP	COM	152312104	4123	101213	SH	DEFINED 02 09	67900	0	33313
CENTRAL PKG CORP	COM	154785109	548	29306	SH	DEFINED 01	0	0	29306
CENTRAL SECS CORP	COM	155123102	1734	58706	SH	DEFINED 01	0	0	58706
CENTURY BUSINESS SVCS INC	COM	156490104	66	12300	SH	DEFINED 01	0	0	12300
CEPHEID	COM	15670R107	187	62200	SH	DEFINED 01	0	0	62200
CEPHEID	COM	15670R107	1196	390000	SH	DEFINED 13	390000	0	0
CENTURYTEL INC	COM	156700106	1380	45573	SH	DEFINED 01	27970	0	17603
CENTURYTEL INC	COM	156700106	2636	87000	SH	DEFINED 06	0	87000	0
CENTURYTEL INC	COM	156700106	3939	130047	SH	DEFINED 02 09	105475	0	24572
CEPHALON INC	COM	156708109	2541	36045	SH	DEFINED 01	0	0	36045
CEPHALON INC	COM	156708109	2108	29900	SH	DEFINED 06	0	29900	0
CEPHALON INC	COM	156708109	133	1900	SH	DEFINED 02 09	1900	0	0
CEPHALON INC	COM	156708109	891	12300	SH	DEFINED 13	12300	0	0
CERNER CORP	COM	156782104	258	6150	SH	DEFINED 01	0	0	6150
CHARLES & COLVARD LTD	COM	159765106	15	12250	SH	DEFINED 01	0	0	12250
CHARTER ONE FINL INC	COM	160903100	1032	32365	SH	DEFINED 01	0	0	32365
CHARTER ONE FINL INC	COM	160903100	406	12730	SH	DEFINED 06	0	12730	0
CHARTER ONE FINL INC	COM	160903100	7932	248675	SH	DEFINED 02 09	204285	0	44390
CHARTER MUN MTG ACCEP CO	SH BEN INT	160908109	1290	80929	SH	DEFINED 01	5	0	80924
CHARTER COMMUNICATIONS INC DEL	CL A	16117M107	2671	114429	SH	DEFINED 01	0	0	114429
CHARTER COMMUNICATIONS INC DEL	CL A	16117M107	137	5900	SH	DEFINED 02 09	5900	0	0
CHARTER COMMUNICATIONS INC DEL	CL A	16117M107	6118	267220	SH	DEFINED 12	267220	0	0
CHARTERED SEMICONDUCTOR MFG	ADR	16133R106	4183	165700	SH	DEFINED 01	165700	0	0
CHATEAU CMNTYS INC	COM	161726104	240	7648	SH	DEFINED 01	0	0	7648
CHECK TECHNOLOGY CORP	COM	162780100	57	19000	SH	DEFINED 01	0	0	19000
CHECKFREE CORP NEW	COM	162813109	1294	36919	SH	DEFINED 01	0	0	36919
CHECKFREE CORP NEW	COM	162813109	46	1300	SH	DEFINED 06	0	1300	0
CHECKFREE CORP NEW	COM	162813109	70	2000	SH	DEFINED 09	2000	0	0
CHECKPOINT SYS INC	COM	162825103	1089	61900	SH	DEFINED 01	2800	0	59100
CHEMED CORP	COM	163596109	332	9200	SH	DEFINED 06	0	9200	0
CHESAPEAKE ENERGY CORP	COM	165167107	510	75130	SH	DEFINED 01	0	0	75130
CHEVRON CORPORATION	COM	166751107	21481	237368	SH	DEFINED 01	69880	0	167488
CHEVRON CORPORATION	COM	166751107	4595	50775	SH	DEFINED 06	0	50775	0
CHEVRON CORPORATION	COM	166751107	50824	561601	SH	DEFINED 02 09	445045	0	116556
CHICOS FAS INC	COM	168615102	1623	54564	SH	DEFINED 01	46200	0	8364
CHINA MOBILE HONG KONG LTD	SPONSORED ADR	16941M109	223	8350	SH	DEFINED 01	0	0	8350
CHINA UNICOM LTD	SPONSORED ADR	16945R104	10621	600100	SH	DEFINED 01	600000	0	100
CHIRON CORP	COM	170040109	784	15378	SH	DEFINED 01	0	0	15378
CHIRON CORP	COM	170040109	454	8900	SH	DEFINED 06	0	8900	0
CHIRON CORP	COM	170040109	5640	110600	SH	DEFINED 02 09	100400	0	10200
CHUBB CORP	COM	171232101	2071	26750	SH	DEFINED 01	0	0	26750
CHUBB CORP	COM	171232101	1192	15400	SH	DEFINED 06	0	15400	0
CHUBB CORP	COM	171232101	9806	126657	SH	DEFINED 02 09	114300	0	12357
CHURCH & DWIGHT INC	COM	171340102	2237	87910	SH	DEFINED 01	44225	0	43685
CHURCHILL DOWNS INC	COM	171484108	471	18819	SH	DEFINED 01	0	0	18819
CIENA CORP	COM	171779101	11657	306766	SH	DEFINED 01	98525	0	208241
CIENA CORP	COM	171779101	2287	60175	SH	DEFINED 06	0	60175	0
CIENA CORP	COM	171779101	1617	42569	SH	DEFINED 02 09	40900	0	1669
CINCINNATI FINL CORP	COM	172062101	1694	42908	SH	DEFINED 01	0	0	42908
CINCINNATI FINL CORP	COM	172062101	280	7100	SH	DEFINED 06	0	7100	0
CINCINNATI FINL CORP	COM	172062101	3025	76600	SH	DEFINED 02 09	75600	0	1000
CINERGY CORP	COM	172474108	8084	231312	SH	DEFINED 01	0	0	231312
CINERGY CORP	COM	172474108	524	15000	SH	DEFINED 06	0	15000	0
CINERGY CORP	COM	172474108	5124	146640	SH	DEFINED 02 09	119220	0	27420
CIPHERGEN BIOSYSTEMS INC	COM	17252Y104	65	9700	SH	DEFINED 01	0	0	9700
CIPHERGEN BIOSYSTEMS INC	COM	17252Y104	6255	1055000	SH	DEFINED 14	1055000	0	0
CIPRICO INC	COM	172529109	127	16987	SH	DEFINED 01	0	0	16987
CIRCUIT CITY STORE INC	CIRCT CITY GRP	172737108	910	50565	SH	DEFINED 01	0	0	50565
CIRCUIT CITY STORE INC	CIRCT CITY GRP	172737108	236	13100	SH	DEFINED 06	0	13100	0
CIRCUIT CITY STORE INC	CIRCT CITY GRP	172737108	4318	239943	SH	DEFINED 02 09	181100	0	58843
CISCO SYS INC	COM	17275R102	127025	6979421	SH	DEFINED 01	554094	0	6425327
CISCO SYS INC	COM	17275R102	14787	812460	SH	DEFINED 06	0	812460	0
CISCO SYS INC	COM	17275R102	106443	5848586	SH	DEFINED 02 09	4752025	0	1096561
CISCO SYS INC	COM	17275R102	0	26945	SH	DEFINED 11	0	26945	0
CISCO SYS INC	COM	17275R102	317	17102	SH	DEFINED 12	17102	0	0
CINTAS CORP	COM	172908105	1882	40701	SH	DEFINED 01	0	0	40701
CINTAS CORP	COM	172908105	430	9300	SH	DEFINED 06	0	9300	0
CINTAS CORP	COM	172908105	7482	161800	SH	DEFINED 02 09	137000	0	24800
CITIGROUP INC	COM	172967101	242236	4584341	SH	DEFINED 01	1085571	0	3498770
CITIGROUP INC	COM	172967101	46179	873943	SH	DEFINED 06	0	873943	0
CITIGROUP INC	COM	172967101	253470	4796946	SH	DEFINED 02 09	4024734	0	772212
CITIGROUP INC	COM	172967101	0	26618	SH	DEFINED 11	0	26618	0
CITIZENS COMMUNICATIONS CO	COM	17453B101	1298	107757	SH	DEFINED 01	99000	0	8757
CITIZENS COMMUNICATIONS CO	COM	17453B101	150	12500	SH	DEFINED 06	0	12500	0
CITIZENS COMMUNICATIONS CO	COM	17453B101	1641	136251	SH	DEFINED 02 09	134551	0	1700
CITIZENS COMMUNICATIONS CO	COM	17453B101	4030	333900	SH	DEFINED 15	333900	0	0
CITRIX SYS INC	COM	177376100	7479	214310	SH	DEFINED 01	49000	0	165310
CITRIX SYS INC	COM	177376100	1371	39270	SH	DEFINED 06	0	39270	0
CITRIX SYS INC	COM	177376100	7488	214600	SH	DEFINED 02 09	175300	0	39300

CITY NATL CORP	COM	178566105	119	2700	SH	DEFINED 01	0	0	2700
CITY NATL CORP	COM	178566105	757	17100	SH	DEFINED 06	0	17100	0
CITY NATL CORP	COM	178566105	220	5000	SH	DEFINED 02 09	5000	0	0
CLAIRES STORES INC	COM	179584107	878	45360	SH	DEFINED 01	0	0	45360
CLAIRES STORES INC	COM	179584107	290	15000	SH	DEFINED 06	0	15000	0
CLARCOR INC	COM	179895107	2	100	SH	DEFINED 01	0	0	100
CLARCOR INC	COM	179895107	333	12400	SH	DEFINED 06	0	12400	0
CLARENT CORP DEL	COM	180461105	3	409	SH	DEFINED 01	0	0	409
CLARENT CORP DEL	COM	180461105	1109	120700	SH	DEFINED 06	0	120700	0
CLARION TECHNOLOGIES INC	COM	180606105	142	129200	SH	DEFINED 01	0	0	129200
CLARUS CORP	COM	182707109	75	12300	SH	DEFINED 01	0	0	12300
CLAYTON HOMES INC	COM	184190106	1229	78210	SH	DEFINED 01	0	0	78210
CLAYTON HOMES INC	COM	184190106	5005	316400	SH	DEFINED 15	316400	0	0
CLEAR CHANNEL COMMUNICATIONS	COM	184502102	76713	1223494	SH	DEFINED 01	263505	0	959989
CLEAR CHANNEL COMMUNICATIONS	COM	184502102	11158	177956	SH	DEFINED 06	0	177956	0
CLEAR CHANNEL COMMUNICATIONS	COM	184502102	45873	731650	SH	DEFINED 02 09	658845	0	72805
CLEVELAND CLIFFS INC	COM	185896107	30	1671	SH	DEFINED 01	0	0	1671
CLEVELAND CLIFFS INC	COM	185896107	281	15200	SH	DEFINED 06	0	15200	0
CLICKACTION INC	COM	18681E107	308	150600	SH	DEFINED 01	0	0	150600
CLOROX CO DEL	COM	189054109	4198	124033	SH	DEFINED 01	16585	0	107448
CLOROX CO DEL	COM	189054109	1916	56600	SH	DEFINED 06	0	56600	0
CLOROX CO DEL	COM	189054109	8120	239909	SH	DEFINED 02 09	184900	0	55009
COACH INC	COM	189754104	8056	211744	SH	DEFINED 01	0	0	211744
COACH INC	COM	189754104	21521	565600	SH	DEFINED 02	565600	0	0
COASTAL CARIB OILS & MINERALS	COM	190432203	34	30968	SH	DEFINED 01	0	0	30968
COCA COLA CO	COM	191216100	41732	927381	SH	DEFINED 01	113625	0	813756
COCA COLA CO	COM	191216100	16839	374200	SH	DEFINED 06	0	374200	0
COCA COLA CO	COM	191216100	87440	1943130	SH	DEFINED 02 09	1564600	0	378530
COCA COLA CO	COM	191216100	0	1675	SH	DEFINED 11	0	1675	0
COCA COLA CO	PUT	1912169TI	283	6300	SH	DEFINED 01	0	0	63
COCA COLA ENTERPRISES INC	COM	191219104	54	3330	SH	DEFINED 01	0	0	3330
COCA COLA ENTERPRISES INC	COM	191219104	325	19900	SH	DEFINED 06	0	19900	0
COCA COLA ENTERPRISES INC	COM	191219104	3953	241829	SH	DEFINED 02 09	216700	0	25129
COEUR D ALENE MINES CORP IDAHO	SUB DEB CV 6%02	192108AB4	14	45000	SH	DEFINED 01	35000	0	10000
COEUR D ALENE MINES CORP IDAHO	COM	192108108	111	84188	SH	DEFINED 01	1	0	84187
COGNEX CORP	COM	192422103	319	9452	SH	DEFINED 01	0	0	9452
COGNEX CORP	COM	192422103	44	1300	SH	DEFINED 02	1300	0	0
COGNOS INC	COM	19244C109	5193	308966	SH	DEFINED 01	308966	0	0
COHEN & STEERS TOTAL RETURN FD	COM	19247R103	198	13819	SH	DEFINED 01	0	0	13819
COHEN & STEERS ADV INC RLTY FD	COM	19247W102	390	25420	SH	DEFINED 01	1000	0	24420
COHERENT INC	COM	192479103	272	7543	SH	DEFINED 01	0	0	7543
COHERENT INC	COM	192479103	195	5400	SH	DEFINED 06	0	5400	0
COHESION TECHNOLOGIES INC	COM	19248N101	242	45800	SH	DEFINED 01	0	0	45800
COLGATE PALMOLIVE CO	COM	194162103	15490	262590	SH	DEFINED 01	0	0	262590
COLGATE PALMOLIVE CO	COM	194162103	10435	176900	SH	DEFINED 06	0	176900	0
COLGATE PALMOLIVE CO	COM	194162103	24441	414352	SH	DEFINED 02 09	352400	0	61952
COLGATE PALMOLIVE CO	COM	194162103	0	2100	SH	DEFINED 11	0	2100	0
COLLAGENEX PHARMACEUTICALS INC	COM	19419B100	82	10100	SH	DEFINED 01	0	0	10100
COLONIAL INTER HIGH INCOME FD	SH BEN INT	195763107	694	148016	SH	DEFINED 01	0	0	148016
COLONIAL INVT GRADE MUN TR	SH BEN INT	195768106	137	13925	SH	DEFINED 01	0	0	13925
COLONIAL MUN INCOME TR	SH BEN INT	195799101	63	10575	SH	DEFINED 01	0	0	10575
COLONIAL PPTYS TR	COM SH BEN INT	195872106	244	7933	SH	DEFINED 01	0	0	7933
COLT TELECOM GROUP PLC	SPONSORED ADR	196877104	5	200	SH	DEFINED 01	0	0	200
COLT TELECOM GROUP PLC	SPONSORED ADR	196877104	206	7390	SH	DEFINED 02	0	0	7390
COLUMBIA LABS INC	COM	197779101	355	44000	SH	DEFINED 01	43000	0	1000
COLUMBIA SPORTSWEAR CO	COM	198516106	1010	19808	SH	DEFINED 01	0	0	19808
COLUMBUS MCKINNON CORP N Y	COM	199333105	294	26200	SH	DEFINED 01	0	0	26200
COMCAST CORP	CL A	200300101	1600	37265	SH	DEFINED 01	0	0	37265
COMCAST CORP	CL A	200300101	2061	49002	SH	DEFINED 12	49002	0	0
COMCAST CORP	CL A SPL	200300200	20358	469101	SH	DEFINED 01	0	0	469101
COMCAST CORP	CL A SPL	200300200	4440	102300	SH	DEFINED 06	0	102300	0
COMCAST CORP	CL A SPL	200300200	30543	703797	SH	DEFINED 02 09	606400	0	97397
COMCAST CORP	CL A SPL	200300200	7973	186263	SH	DEFINED 12	186263	0	0
COMDISCO INC	COM	200336105	8	6675	SH	DEFINED 01	0	0	6675
COMDISCO INC	COM	200336105	10	7600	SH	DEFINED 02	7600	0	0
COMERICA INC	COM	200340107	1773	30788	SH	DEFINED 01	0	0	30788
COMERICA INC	COM	200340107	593	10300	SH	DEFINED 06	0	10300	0
COMERICA INC	COM	200340107	11152	193622	SH	DEFINED 02 09	161200	0	32422
COMMERCE BANCSHARES INC	COM	200525103	526	14256	SH	DEFINED 01	0	0	14256
COMMERCE BANCSHARES INC	COM	200525103	301	8189	SH	DEFINED 02 09	8189	0	0
COMMERCE ONE INC DEL	COM	200693109	120	20629	SH	DEFINED 01	0	0	20629
COMMERCE ONE INC DEL	COM	200693109	0	145	SH	DEFINED 02	0	0	145
COMMERCIAL FEDERAL CORPORATION	COM	201647104	298	12900	SH	DEFINED 06	0	12900	0
COMMERCIAL METALS CO	COM	201723103	52	1634	SH	DEFINED 01	0	0	1634
COMMERCIAL METALS CO	COM	201723103	330	10300	SH	DEFINED 06	0	10300	0
COMMERCIAL NET LEASE RLTY INC	COM	202218103	330	23199	SH	DEFINED 01	0	0	23199
COMMSCOPE INC	COM	203372107	209	8913	SH	DEFINED 01	0	0	8913
COMPANHIA DE BEBIDAS DAS AMERS	SPON ADR PFD	20441W203	16	695	SH	DEFINED 01	0	0	695
COMPANHIA DE BEBIDAS DAS AMERS	SPON ADR PFD	20441W203	4220	182300	SH	DEFINED 06	0	182300	0
COMPANIA ANONIMA NACIONL TEL	SPON ADR D	204421101	14	605	SH	DEFINED 01	0	0	605
COMPANIA ANONIMA NACIONL TEL	SPON ADR D	204421101	2564	109400	SH	DEFINED 06	0	109400	0
COMPANIA DE MINAS BUENAVENTURA	SPON ADR SER B	204448104	829	45000	SH	DEFINED 01	45000	0	0
COMPASS BANCSHARES INC	COM	20449H109	299	11310	SH	DEFINED 01	0	0	11310
COMPASS BANCSHARES INC	COM	20449H109	617	23300	SH	DEFINED 02 09	23300	0	0
COMPAQ COMPUTER CORP	COM	204493100	12484	814900	SH	DEFINED 01	161167	0	653733

COMPAQ COMPUTER CORP	COM		204493100	6064	391510	SH	DEFINED 06	0	391510	0
COMPAQ COMPUTER CORP	COM		204493100	19149	1250018	SH	DEFINED 02 09	1064300	0	185718
COMPAQ COMPUTER CORP	COM		204493100	0	1655	SH	DEFINED 11	0	1655	0
COMPUCOM SYS INC	COM		204780100	46	17100	SH	DEFINED 01	0	0	17100
COMPUTER ASSOC INTL INC	COM		204912109	4405	122384	SH	DEFINED 01	5257	0	117127
COMPUTER ASSOC INTL INC	COM		204912109	1022	28400	SH	DEFINED 06	0	28400	0
COMPUTER ASSOC INTL INC	COM		204912109	16354	454307	SH	DEFINED 02 09	372084	0	82223
COMPUTER ASSOC INTL INC	COM		204912109	0	1150	SH	DEFINED 11	0	1150	0
COMPUTER SCIENCES CORP	COM		205363104	1794	51862	SH	DEFINED 01	0	0	51862
COMPUTER SCIENCES CORP	COM		205363104	318	9200	SH	DEFINED 06	0	9200	0
COMPUTER SCIENCES CORP	COM		205363104	5457	157737	SH	DEFINED 02 09	124500	0	33237
COMPUWARE CORP	COM		205638109	444	31785	SH	DEFINED 01	0	0	31785
COMPUWARE CORP	COM		205638109	260	18600	SH	DEFINED 06	0	18600	0
COMPUWARE CORP	COM		205638109	3853	275500	SH	DEFINED 02 09	238900	0	36600
COMVERSE TECHNOLOGY INC	COM	PAR \$0.10	205862402	37438	655658	SH	DEFINED 01	640000	0	15658
COMVERSE TECHNOLOGY INC	COM	PAR \$0.10	205862402	553	9600	SH	DEFINED 06	0	9600	0
COMVERSE TECHNOLOGY INC	COM	PAR \$0.10	205862402	10046	175961	SH	DEFINED 02 09	140400	0	35561
CONAGRA FOODS INC	COM		205887102	1607	81126	SH	DEFINED 01	0	0	81126
CONAGRA FOODS INC	COM		205887102	604	30500	SH	DEFINED 06	0	30500	0
CONAGRA FOODS INC	COM		205887102	11099	560337	SH	DEFINED 02 09	440200	0	120137
CONCORD CAMERA CORP	COM		206156101	503	83400	SH	DEFINED 15	83400	0	0
CONCORD EFS INC	COM		206197105	10766	207015	SH	DEFINED 01	500	0	206515
CONCORD EFS INC	COM		206197105	619	11900	SH	DEFINED 06	0	11900	0
CONCORD EFS INC	COM		206197105	9600	184589	SH	DEFINED 02 09	159200	0	25389
CONCORD EFS INC	COM		206197105	224	4000	SH	DEFINED 15	4000	0	0
CONCURRENT COMPUTER CORP NEW	COM		206710204	88	12654	SH	DEFINED 01	0	0	12654
CONDUCTUS INC	COM		206784100	144	28100	SH	DEFINED 01	27100	0	1000
CONE MLS CORP N C	COM		206814105	33	25700	SH	DEFINED 01	0	0	25700
CONNECTIV INC	COM		206829103	34	1620	SH	DEFINED 01	0	0	1620
CONNECTIV INC	COM		206829103	276	12800	SH	DEFINED 06	0	12800	0
CONEXANT SYSTEMS INC	SUB	NT CONV 4%07	207142AF7	14	33000	SH	DEFINED 01	33000	0	0
CONEXANT SYSTEMS INC	COM		207142100	701	78353	SH	DEFINED 01	0	0	78353
CONEXANT SYSTEMS INC	COM		207142100	98	10900	SH	DEFINED 06	0	10900	0
CONEXANT SYSTEMS INC	COM		207142100	964	107800	SH	DEFINED 02 09	106300	0	1500
CONNECTICUT BANCSHARES INC	COM		207540105	8452	322855	SH	DEFINED 01	0	0	322855
CONOCO INC	CL	A	208251306	753	26715	SH	DEFINED 01	0	0	26715
CONOCO INC	CL	B	208251405	2825	97761	SH	DEFINED 01	0	0	97761
CONOCO INC	CL	B	208251405	5612	194200	SH	DEFINED 06	0	194200	0
CONOCO INC	CL	B	208251405	17197	595075	SH	DEFINED 02 09	472915	0	122160
CONSECO INC	COM		208464107	1654	119474	SH	DEFINED 01	0	0	119474
CONSECO INC	COM		208464107	213	15600	SH	DEFINED 06	0	15600	0
CONSECO INC	COM		208464107	2704	195278	SH	DEFINED 02 09	171458	0	23820
CONSOLIDATED EDISON INC	COM		209115104	4634	116433	SH	DEFINED 01	60700	0	55733
CONSOLIDATED EDISON INC	COM		209115104	458	11500	SH	DEFINED 06	0	11500	0
CONSOLIDATED EDISON INC	COM		209115104	7718	193964	SH	DEFINED 02 09	153600	0	40364
CONSOLIDATED TOMOKA LD CO	COM		210226106	770	51112	SH	DEFINED 01	51100	0	12
CONSTELLATION BRANDS INC	CL	A	21036P108	613	14959	SH	DEFINED 01	0	0	14959
CONSTELLATION ENERGY GROUP INC	COM		210371100	860	20196	SH	DEFINED 01	0	0	20196
CONSTELLATION ENERGY GROUP INC	COM		210371100	294	6900	SH	DEFINED 06	0	6900	0
CONSTELLATION ENERGY GROUP INC	COM		210371100	3109	73000	SH	DEFINED 02 09	72000	0	1000
CONTINENTAL AIRLS INC	CL	B	210795308	439	8920	SH	DEFINED 01	0	0	8920
CONTINENTAL AIRLS INC	CL	B	210795308	49	1000	SH	DEFINED 02	1000	0	0
CONTINENTAL AIRLS INC	CL	B	210795308	492	10000	SH	DEFINED 06	0	10000	0
CONVERGYS CORP	COM		212485106	3089	102142	SH	DEFINED 01	71100	0	31042
CONVERGYS CORP	COM		212485106	221	7300	SH	DEFINED 06	0	7300	0
CONVERGYS CORP	COM		212485106	2267	74960	SH	DEFINED 02 09	70900	0	4060
CONVERGYS CORP	COM		212485106	991	34000	SH	DEFINED 15	34000	0	0
COOPER COS INC	COM	NEW	216648402	4427	86144	SH	DEFINED 01	0	0	86144
COOPER INDS INC	COM		216669101	1016	25670	SH	DEFINED 01	0	0	25670
COOPER INDS INC	COM		216669101	238	6000	SH	DEFINED 06	0	6000	0
COOPER INDS INC	COM		216669101	4213	106421	SH	DEFINED 02 09	80200	0	26221
COOPER TIRE & RUBR CO	COM		216831107	113	7984	SH	DEFINED 01	0	0	7984
COOPER TIRE & RUBR CO	COM		216831107	43	3000	SH	DEFINED 06	0	3000	0
COOPER TIRE & RUBR CO	COM		216831107	1399	98600	SH	DEFINED 02 09	62900	0	35700
COORS ADOLPH CO	CL	B	217016104	9	182	SH	DEFINED 01	0	0	182
COORS ADOLPH CO	CL	B	217016104	948	18900	SH	DEFINED 06	0	18900	0
COORS ADOLPH CO	CL	B	217016104	135	2701	SH	DEFINED 02 09	2200	0	501
COPPER MTN NETWORKS INC	COM		217510106	59	14572	SH	DEFINED 01	0	0	14572
COR THERAPEUTICS INC	COM		217753102	1598	52408	SH	DEFINED 01	32000	0	20408
COR THERAPEUTICS INC	COM		217753102	3	100	SH	DEFINED 02	100	0	0
COR THERAPEUTICS INC	COM		217753102	11707	403700	SH	DEFINED 13	403700	0	0
COREL CORPORATION	COM		21868Q109	31	11123	SH	DEFINED 01	0	0	11123
CORNERSTONE PROPANE PARTNR L P	UNIT	LTD PARTN	218916104	205	13060	SH	DEFINED 01	0	0	13060
CORN PRODS INTL INC	COM		219023108	470	14696	SH	DEFINED 01	0	0	14696
CORN PRODS INTL INC	COM		219023108	349	10900	SH	DEFINED 06	0	10900	0
CORNERSTONE RLTY INCOME TR INC	COM		21922V102	317	27388	SH	DEFINED 01	0	0	27388
CORNING INC	COM		219350105	16322	976808	SH	DEFINED 01	1000	0	975808
CORNING INC	COM		219350105	867	51900	SH	DEFINED 06	0	51900	0
CORNING INC	COM		219350105	15086	902820	SH	DEFINED 02 09	697162	0	205658
CORNING INC	COM		219350105	0	1700	SH	DEFINED 11	0	1700	0
CORPORATE HIGH YIELD FD INC	COM		219914108	158	15927	SH	DEFINED 01	0	0	15927
CORRECTIONS CORP AMER NEW	COM	NEW	22025Y407	175	11008	SH	DEFINED 01	0	0	11008
CORUS GROUP PLC	SPONSORED	ADR	22087M101	37	4460	SH	DEFINED 01	0	0	4460
CORUS GROUP PLC	SPONSORED	ADR	22087M101	1951	231750	SH	DEFINED 06	0	231750	0
CORVAS INTL INC	COM		221005101	483	41054	SH	DEFINED 01	0	0	41054

CORVIS CORP	COM		221009103	2075	472890	SH	DEFINED 01	453900	0	18990
COSTCO WHSL CORP NEW	COM		22160K105	18223	443604	SH	DEFINED 01	50365	0	393239
COSTCO WHSL CORP NEW	COM		22160K105	9268	225600	SH	DEFINED 06	0	225600	0
COSTCO WHSL CORP NEW	COM		22160K105	12527	304964	SH	DEFINED 02 09	266800	0	38164
COSTCO WHSL CORP NEW	COM		22160K105	0	4450	SH	DEFINED 11	0	4450	0
COSTAR GROUP INC	COM		22160N109	1186	45100	SH	DEFINED 06	0	45100	0
COTT CORP QUE	COM		22163N106	5520	500000	SH	DEFINED 01	500000	0	0
COUNTRYWIDE CR INDS INC DEL	COM		222372104	2797	60967	SH	DEFINED 01	58900	0	2067
COUNTRYWIDE CR INDS INC DEL	COM		222372104	372	8100	SH	DEFINED 06	0	8100	0
COUNTRYWIDE CR INDS INC DEL	COM		222372104	8597	187400	SH	DEFINED 02 09	139500	0	47900
COVAD COMMUNICATIONS GROUP INC	COM		222814204	52	51652	SH	DEFINED 01	0	0	51652
COVAD COMMUNICATIONS GROUP INC	COM		222814204	0	700	SH	DEFINED 02	700	0	0
COVANCE INC	COM		222816100	341	15075	SH	DEFINED 01	0	0	15075
COX COMMUNICATIONS INC NEW	CL A		224044107	2649	59810	SH	DEFINED 01	0	0	59810
COX COMMUNICATIONS INC NEW	CL A		224044107	1041	23533	SH	DEFINED 02 09	4900	0	18633
COX COMMUNICATIONS INC NEW	CL A		224044107	5371	126038	SH	DEFINED 12	126038	0	0
COX RADIO INC	CL A		224051102	22	800	SH	DEFINED 01	0	0	800
COX RADIO INC	CL A		224051102	1590	57100	SH	DEFINED 06	0	57100	0
CRANE CO	COM		224399105	327	10552	SH	DEFINED 01	0	0	10552
CRANE CO	COM		224399105	34	1100	SH	DEFINED 06	0	1100	0
CRANE CO	COM		224399105	1481	47800	SH	DEFINED 02 09	35300	0	12500
CREDIT SUISSE ASSET MGMT INCOM	COM		224916106	107	19157	SH	DEFINED 01	0	0	19157
CRAY INC	COM		225223106	25	10700	SH	DEFINED 01	0	0	10700
CREDENCE SYS CORP	COM		225302108	1340	55316	SH	DEFINED 01	47916	0	7400
CREDIT SUISSE FIRST BOSTON USA	COM	CSFBDIRECT	22541L103	47	10000	SH	DEFINED 01	0	0	10000
CREE INC	COM		225447101	1112	42544	SH	DEFINED 01	108	0	42436
CREE INC	COM		225447101	65	2500	SH	DEFINED 09	2500	0	0
CRESCENT REAL ESTATE EQUITIES	COM		225756105	5217	212334	SH	DEFINED 01	0	0	212334
CRESCENT REAL ESTATE EQUITIES	COM		225756105	148	6100	SH	DEFINED 02 09	6100	0	0
CRIIMI MAE INC	COM		226603108	59	96403	SH	DEFINED 01	0	0	96403
CROMPTON CORP	COM		227116100	571	52472	SH	DEFINED 01	0	0	52472
CROSSROADS SYS INC	COM		22765D100	833	128500	SH	DEFINED 01	0	0	128500
CROWN CASTLE INTL CORP	COM		228227104	135	8248	SH	DEFINED 01	0	0	8248
CROWN CASTLE INTL CORP	COM		228227104	1017	61990	SH	DEFINED 06	0	61990	0
CROWN CASTLE INTL CORP	COM		228227104	104	6400	SH	DEFINED 02 09	6400	0	0
CROWN CORK & SEAL INC	COM		228255105	546	145679	SH	DEFINED 01	1	0	145678
CROWN CORK & SEAL INC	COM		228255105	16	4300	SH	DEFINED 02	3500	0	800
CROWN CORK & SEAL INC	COM		228255105	1211	417700	SH	DEFINED 15	417700	0	0
CROWN PAC PARTNERS L P	UNIT	LTD PARTN	228439105	631	77330	SH	DEFINED 01	0	0	77330
CRYOLIFE INC	COM		228903100	210	5135	SH	DEFINED 01	0	0	5135
CULLEN FROST BANKERS INC	COM		229899109	16	500	SH	DEFINED 01	0	0	500
CULLEN FROST BANKERS INC	COM		229899109	856	25300	SH	DEFINED 09	25300	0	0
CUMMINS INC	COM		231021106	2106	54433	SH	DEFINED 01	0	0	54433
CUMMINS INC	COM		231021106	54	1400	SH	DEFINED 06	0	1400	0
CURATIVE HEALTH SVCS INC	COM		231264102	245	39000	SH	DEFINED 01	0	0	39000
CYBEX INTL INC	COM		23252E106	28	17500	SH	DEFINED 01	0	0	17500
CYGNUS INC	COM		232560102	627	61225	SH	DEFINED 01	0	0	61225
CYMER INC	COM		232572107	292	11579	SH	DEFINED 01	0	0	11579
CYMER INC	COM		232572107	1391	55000	SH	DEFINED 06	0	55000	0
CYPRESS SEMICONDUCTOR CORP	COM		232806109	4403	184625	SH	DEFINED 01	163500	0	21125
CYPRESS SEMICONDUCTOR CORP	COM		232806109	847	35500	SH	DEFINED 06	0	35500	0
CYPRESS SEMICONDUCTOR CORP	COM		232806109	118	5000	SH	DEFINED 02 09	5000	0	0
CYTEC INDS INC	COM		232820100	252	6642	SH	DEFINED 01	0	0	6642
CYTOGEN CORP	COM		232824102	270	50150	SH	DEFINED 01	0	0	50150
CYTYC CORP	COM		232946103	278	12093	SH	DEFINED 01	0	0	12093
CYTYC CORP	COM		232946103	85	3700	SH	DEFINED 09	3700	0	0
DMC STRATEX NETWORKS INC	COM		23322L106	120	12052	SH	DEFINED 01	0	0	12052
DPL INC	COM		233293109	1731	59773	SH	DEFINED 01	42100	0	17673
DPL INC	COM		233293109	300	10400	SH	DEFINED 02 09	10400	0	0
D R HORTON INC	COM		23331A109	2069	91147	SH	DEFINED 01	73000	0	18147
D R HORTON INC	COM		23331A109	13	600	SH	DEFINED 02	600	0	0
D R HORTON INC	COM		23331A109	2559	107300	SH	DEFINED 15	107300	0	0
DST SYS INC DEL	COM		233326107	195	3716	SH	DEFINED 01	0	0	3716
DST SYS INC DEL	COM		233326107	257	4900	SH	DEFINED 02 09	4900	0	0
DTE ENERGY CO	COM		233331107	1980	42652	SH	DEFINED 01	0	0	42652
DTE ENERGY CO	COM		233331107	362	7800	SH	DEFINED 06	0	7800	0
DTE ENERGY CO	COM		233331107	4959	106800	SH	DEFINED 02 09	96100	0	10700
DAKTRONICS INC	COM		234264109	357	23244	SH	DEFINED 01	0	0	23244
DANA CORP	COM		235811106	752	32253	SH	DEFINED 01	0	0	32253
DANA CORP	COM		235811106	170	7300	SH	DEFINED 06	0	7300	0
DANA CORP	COM		235811106	1813	77686	SH	DEFINED 02 09	75786	0	1900
DANAHER CORP DEL	COM		235851102	876	15658	SH	DEFINED 01	0	0	15658
DANAHER CORP DEL	COM		235851102	370	6600	SH	DEFINED 06	0	6600	0
DANAHER CORP DEL	COM		235851102	4541	81100	SH	DEFINED 02 09	74200	0	6900
DANKA BUSINESS SYS PLC	SUBNT	CV 6.75%02	236277AB5	2	10000	SH	DEFINED 01	0	0	10000
DANKA BUSINESS SYS PLC	SPONSORED	ADR	236277109	43	41400	SH	DEFINED 01	0	0	41400
DARDEN RESTAURANTS INC	COM		237194105	407	14596	SH	DEFINED 01	655	0	13941
DARDEN RESTAURANTS INC	COM		237194105	1355	48600	SH	DEFINED 02	47900	0	700
DARDEN RESTAURANTS INC	COM		237194105	145	5200	SH	DEFINED 06	0	5200	0
DATASCOPE CORP	COM		238113104	307	6675	SH	DEFINED 01	0	0	6675
DEAN FOODS CO	COM		242361103	1527	38236	SH	DEFINED 01	30600	0	7636
DEAN FOODS CO	COM		242361103	314	7800	SH	DEFINED 06	0	7800	0
DEERE & CO	COM		244199105	2890	76372	SH	DEFINED 01	0	0	76372
DEERE & CO	COM		244199105	462	12200	SH	DEFINED 06	0	12200	0
DEERE & CO	COM		244199105	4822	127426	SH	DEFINED 02 09	116600	0	10826

DELAWARE GROUP GLOBAL DIV	COM	245916101	235	18320	SH	DEFINED 01		0	0	18320
DELL COMPUTER CORP	COM	247025109	45133	1725930	SH	DEFINED 01	610062	0	0	1115868
DELL COMPUTER CORP	COM	247025109	8766	337800	SH	DEFINED 06	0	337800	0	0
DELL COMPUTER CORP	COM	247025109	55694	2129823	SH	DEFINED 02 09	1697900	0	0	431923
DELL COMPUTER CORP	COM	247025109	1085	41096	SH	DEFINED 12	41096	0	0	0
DELPHI AUTOMOTIVE SYS CORP	COM	247126105	830	52145	SH	DEFINED 01	7350	0	0	44795
DELPHI AUTOMOTIVE SYS CORP	COM	247126105	389	24400	SH	DEFINED 06	0	24400	0	0
DELPHI AUTOMOTIVE SYS CORP	COM	247126105	3854	241979	SH	DEFINED 02 09	238579	0	0	3400
DELTA & PINE LD CO	COM	247357106	13	673	SH	DEFINED 01	0	0	0	673
DELTA & PINE LD CO	COM	247357106	580	29500	SH	DEFINED 06	0	29500	0	0
DELTA AIR LINES INC DEL	COM	247361108	32103	728302	SH	DEFINED 01	98400	0	0	629902
DELTA AIR LINES INC DEL	COM	247361108	269	6100	SH	DEFINED 06	0	6100	0	0
DELTA AIR LINES INC DEL	COM	247361108	22123	501902	SH	DEFINED 02 09	489200	0	0	12702
DENBURY RES INC	COM NEW	247916208	1633	173735	SH	DEFINED 01	0	0	0	173735
DELUXE CORP	COM	248019101	1782	61675	SH	DEFINED 01	0	0	0	61675
DELUXE CORP	COM	248019101	58	2000	SH	DEFINED 06	0	2000	0	0
DELUXE CORP	COM	248019101	2692	93200	SH	DEFINED 02 09	69100	0	0	24100
DENTSPLY INTL INC NEW	COM	249030107	1033	23305	SH	DEFINED 01	0	0	0	23305
DENTSPLY INTL INC NEW	COM	249030107	53	1200	SH	DEFINED 02	1200	0	0	0
DENTSPLY INTL INC NEW	COM	249030107	316	7130	SH	DEFINED 06	0	7130	0	0
DESWELL INDS INC	COM	250639101	392	25508	SH	DEFINED 01	0	0	0	25508
DEUTSCHE TELEKOM AG	SPONSORED ADR	251566105	79681	3549295	SH	DEFINED 01	3499015	0	0	50280
DEUTSCHE TELEKOM AG	SPONSORED ADR	251566105	3921	174640	SH	DEFINED 06	0	174640	0	0
DEVON ENERGY CORP NEW	SR DB CV ZERO 20	25179MAD5	2632	5631000	SH	DEFINED 01	5631000	0	0	0
DEVON ENERGY CORP NEW	COM	25179M103	69037	1314994	SH	DEFINED 01	1180280	0	0	134714
DEVON ENERGY CORP NEW	COM	25179M103	4006	76300	SH	DEFINED 06	0	76300	0	0
DEVON ENERGY CORP NEW	COM	25179M103	7856	149660	SH	DEFINED 02 09	114860	0	0	34800
DEVRY INC DEL	COM	251893103	4140	114644	SH	DEFINED 01	0	0	0	114644
DIACRIN INC	COM	25243N103	86	45646	SH	DEFINED 01	0	0	0	45646
DIAGEO P L C	SPON ADR NEW	25243Q205	134	3065	SH	DEFINED 01	0	0	0	3065
DIAGEO P L C	SPON ADR NEW	25243Q205	7610	173144	SH	DEFINED 06	0	173144	0	0
DIAL CORP NEW	COM	25247D101	264	18528	SH	DEFINED 01	0	0	0	18528
DIAMOND OFFSHORE DRILLING INC	COM	25271C102	125	3786	SH	DEFINED 01	0	0	0	3786
DIAMOND OFFSHORE DRILLING INC	COM	25271C102	121	3700	SH	DEFINED 02 09	3500	0	0	200
DIAMONDS TR	UNIT SER 1	252787106	94727	900107	SH	DEFINED 01	865010	0	0	35097
DIEBOLD INC	COM	253651103	1603	49866	SH	DEFINED 01	0	0	0	49866
DIEBOLD INC	COM	253651103	449	14000	SH	DEFINED 02 09	14000	0	0	0
DIGEX INC DEL	CL A	253756100	246	18976	SH	DEFINED 01	0	0	0	18976
DIGITAL LIGHTWAVE INC	COM	253855100	3720	100650	SH	DEFINED 01	100000	0	0	650
DILLARDS INC	CL A	254067101	17	1122	SH	DEFINED 01	0	0	0	1122
DILLARDS INC	CL A	254067101	27	1800	SH	DEFINED 06	0	1800	0	0
DILLARDS INC	CL A	254067101	873	57200	SH	DEFINED 02 09	36100	0	0	21100
DIME BANCORP INC NEW	COM	25429Q102	437	11745	SH	DEFINED 01	0	0	0	11745
DIME BANCORP INC NEW	COM	25429Q102	1359	36500	SH	DEFINED 02 09	36500	0	0	0
DIME BANCORP INC NEW	WT EXP 000002	25429Q110	3	11540	SH	DEFINED 01	0	0	0	11540
DIME BANCORP INC NEW	WT EXP 000002	25429Q110	0	500	SH	DEFINED 02	500	0	0	0
DIMON INC	COM	254394109	572	57218	SH	DEFINED 01	0	0	0	57218
DISNEY WALT CO	COM DISNEY	254687106	67062	2321296	SH	DEFINED 01	354292	0	0	1967004
DISNEY WALT CO	COM DISNEY	254687106	16122	558060	SH	DEFINED 06	0	558060	0	0
DISNEY WALT CO	COM DISNEY	254687106	45185	1564045	SH	DEFINED 02 09	1302000	0	0	262045
DISNEY WALT CO	COM DISNEY	254687106	0	1700	SH	DEFINED 11	0	1700	0	0
DISNEY WALT CO	COM DISNEY	254687106	1112	39250	SH	DEFINED 12	39250	0	0	0
DIRECT FOCUS INC	COM	254931108	6886	144985	SH	DEFINED 01	143000	0	0	1985
DOCUCORP INTL INC	COM	255911109	82	22963	SH	DEFINED 01	0	0	0	22963
DOCUMENTUM INC	COM	256159104	16	1300	SH	DEFINED 01	0	0	0	1300
DOCUMENTUM INC	COM	256159104	1292	100000	SH	DEFINED 06	0	100000	0	0
DOLE FOOD INC	COM	256605106	232	12230	SH	DEFINED 01	0	0	0	12230
DOLLAR GEN CORP	COM	256669102	6452	330887	SH	DEFINED 01	0	0	0	330887
DOLLAR GEN CORP	COM	256669102	505	25900	SH	DEFINED 06	0	25900	0	0
DOLLAR GEN CORP	COM	256669102	4227	216833	SH	DEFINED 02 09	191418	0	0	25415
DOLLAR TREE STORES INC	COM	256747106	1875	67368	SH	DEFINED 01	0	0	0	67368
DOLLAR TREE STORES INC	COM	256747106	119	4300	SH	DEFINED 02 09	4300	0	0	0
DOLLAR TREE STORES INC	COM	256747106	5778	215200	SH	DEFINED 15	215200	0	0	0
DOMINION RES INC VA NEW	COM	25746U109	2124	35338	SH	DEFINED 01	0	0	0	35338
DOMINION RES INC VA NEW	COM	25746U109	866	14400	SH	DEFINED 06	0	14400	0	0
DOMINION RES INC VA NEW	COM	25746U109	8940	148694	SH	DEFINED 02 09	131594	0	0	17100
DOMINION RES INC VA NEW	COM	25746U109	0	4005	SH	DEFINED 11	0	4005	0	0
DONALDSON INC	COM	257651109	1065	34205	SH	DEFINED 01	0	0	0	34205
DONNELLEY R R & SONS CO	COM	257867101	262	8846	SH	DEFINED 01	0	0	0	8846
DONNELLEY R R & SONS CO	COM	257867101	220	7400	SH	DEFINED 06	0	7400	0	0
DONNELLEY R R & SONS CO	COM	257867101	3358	113100	SH	DEFINED 02 09	94200	0	0	18900
DORAL FINL CORP	COM	25811P100	506	14775	SH	DEFINED 01	0	0	0	14775
DORAL FINL CORP	COM	25811P100	2037	59400	SH	DEFINED 02	0	0	0	59400
DORAL FINL CORP	COM	25811P100	0	59400	SH	DEFINED 11	0	59400	0	0
DOUBLECLICK INC	COM	258609304	564	40409	SH	DEFINED 01	0	0	0	40409
DOUBLECLICK INC	COM	258609304	2	200	SH	DEFINED 02	200	0	0	0
DOVER CORP	COM	260003108	1977	52523	SH	DEFINED 01	0	0	0	52523
DOVER CORP	COM	260003108	392	10400	SH	DEFINED 06	0	10400	0	0
DOVER CORP	COM	260003108	5830	154882	SH	DEFINED 02 09	130500	0	0	24382
DOVER CORP	COM	260003108	0	3700	SH	DEFINED 11	0	3700	0	0
DOW CHEM CO	COM	260543103	4258	128072	SH	DEFINED 01	18262	0	0	109810
DOW CHEM CO	COM	260543103	1453	43700	SH	DEFINED 06	0	43700	0	0
DOW CHEM CO	COM	260543103	20508	616805	SH	DEFINED 02 09	521987	0	0	94818
DOW JONES & CO INC	COM	260561105	1689	28292	SH	DEFINED 01	0	0	0	28292
DOW JONES & CO INC	COM	260561105	239	4000	SH	DEFINED 06	0	4000	0	0

DOW JONES & CO INC	COM	260561105	2214	37100	SH	DEFINED 02 09	36600	0	500
DOWNEY FINL CORP	COM	261018105	236	5000	SH	DEFINED 01	0	0	5000
DRESS BARN INC	COM	261570105	1669	73400	SH	DEFINED 01	0	0	73400
DREYFUS STRATEGIC MUN INC	COM	261932107	171	18384	SH	DEFINED 01	1	0	18383
DREYFUS HIGH YIELD STRATEGIES	SH BEN INT	26200S101	301	47324	SH	DEFINED 01	158	0	47166
DREYFUS STRATEGIC MUN BD FD	COM	26202F107	469	52173	SH	DEFINED 01	0	0	52173
DSL NET INC	COM	262506108	13	16202	SH	DEFINED 01	1200	0	15002
DU PONT E I DE NEMOURS & CO	COM	263534109	17676	366432	SH	DEFINED 01	77988	0	288444
DU PONT E I DE NEMOURS & CO	COM	263534109	2499	51800	SH	DEFINED 06	0	51800	0
DU PONT E I DE NEMOURS & CO	COM	263534109	37268	772558	SH	DEFINED 02 09	643524	0	129034
DU PONT E I DE NEMOURS & CO	COM	263534109	0	5506	SH	DEFINED 11	0	5506	0
DUFF & PHELPS UTILS INCOME INC	COM	264324104	576	53497	SH	DEFINED 01	0	0	53497
DUKE ENERGY CORP	COM	264399106	15489	397059	SH	DEFINED 01	13469	0	383590
DUKE ENERGY CORP	COM	264399106	8703	223100	SH	DEFINED 06	0	223100	0
DUKE ENERGY CORP	COM	264399106	23779	609582	SH	DEFINED 02 09	491868	0	117714
DUKE WEEKS REALTY CORP	COM NEW	264411505	542	21815	SH	DEFINED 01	0	0	21815
DUKE WEEKS REALTY CORP	COM NEW	264411505	628	25300	SH	DEFINED 02 09	25300	0	0
DUN & BRADSTREET CORP DEL NEW	COM	26483E100	485	17199	SH	DEFINED 01	1143	0	16056
DUN & BRADSTREET CORP DEL NEW	COM	26483E100	1796	63700	SH	DEFINED 06	0	63700	0
DUN & BRADSTREET CORP DEL NEW	COM	26483E100	104	3700	SH	DEFINED 02 09	3700	0	0
DURAMED PHARMACEUTICALS INC	COM	266354109	2414	134945	SH	DEFINED 01	61500	0	73445
DURBAN ROODEPOORT DEEP LTD	SPONSORED ADR	266597301	15	13150	SH	DEFINED 01	0	0	13150
DYNEGY INC NEW	CL A	26816Q101	8792	193247	SH	DEFINED 01	96100	0	97147
DYNEGY INC NEW	CL A	26816Q101	1716	36900	SH	DEFINED 06	0	36900	0
DYNEGY INC NEW	CL A	26816Q101	12475	274200	SH	DEFINED 02 09	212220	0	61980
ECCS INC	COM	26825H100	53	91150	SH	DEFINED 01	0	0	91150
EGL INC	COM	268484102	15	900	SH	DEFINED 01	0	0	900
EGL INC	COM	268484102	652	44100	SH	DEFINED 15	44100	0	0
E M C CORP MASS	COM	268648102	108015	3692852	SH	DEFINED 01	649211	0	3043641
E M C CORP MASS	COM	268648102	12381	426187	SH	DEFINED 06	0	426187	0
E M C CORP MASS	COM	268648102	69269	2368223	SH	DEFINED 02 09	2025532	0	342691
E M C CORP MASS	COM	268648102	0	2115	SH	DEFINED 11	0	2115	0
E M C CORP MASS	COM	268648102	2889	98120	SH	DEFINED 15	98120	0	0
EMS TECHNOLOGIES INC	COM	26873N108	854	56050	SH	DEFINED 01	0	0	56050
ENSCO INTL INC	COM	26874Q100	780	33350	SH	DEFINED 01	0	0	33350
ENSCO INTL INC	COM	26874Q100	91	3900	SH	DEFINED 06	0	3900	0
ENSCO INTL INC	COM	26874Q100	217	9350	SH	DEFINED 02 09	9350	0	0
ENI S P A	SPONSORED ADR	26874R108	12	205	SH	DEFINED 01	0	0	205
ENI S P A	SPONSORED ADR	26874R108	6722	108940	SH	DEFINED 06	0	108940	0
EOG RES INC	COM	26875P101	533	15009	SH	DEFINED 01	0	0	15009
EOG RES INC	COM	26875P101	1365	38385	SH	DEFINED 06	0	38385	0
EOG RES INC	COM	26875P101	4920	138434	SH	DEFINED 02 09	106700	0	31734
E ON AG	SPONSORED ADR	268780103	103	2000	SH	DEFINED 01	0	0	2000
E ON AG	SPONSORED ADR	268780103	3222	62260	SH	DEFINED 06	0	62260	0
EPIQ SYS INC	COM	26882D109	267	10400	SH	DEFINED 01	0	0	10400
ESS TECHNOLOGY INC	COM	269151106	394	37255	SH	DEFINED 01	0	0	37255
E TRADE GROUP INC	COM	269246104	145	22505	SH	DEFINED 01	0	0	22505
E TRADE GROUP INC	COM	269246104	62	9800	SH	DEFINED 02 09	9800	0	0
E TRADE GROUP INC	COM	269246104	1867	284700	SH	DEFINED 15	284700	0	0
EARTHSHHELL CORP	COM	27032B100	60	17700	SH	DEFINED 01	2900	0	14800
EARTHLINK INC	COM	270321102	843	59832	SH	DEFINED 01	0	0	59832
EARTHLINK INC	COM	270321102	16	1200	SH	DEFINED 02	1200	0	0
EASTGROUP PPTY INC	COM	2727276101	2803	124030	SH	DEFINED 01	99495	0	24535
EASTMAN CHEM CO	COM	277432100	483	10153	SH	DEFINED 01	4521	0	5632
EASTMAN CHEM CO	COM	277432100	739	15515	SH	DEFINED 06	0	15515	0
EASTMAN CHEM CO	COM	277432100	3100	65100	SH	DEFINED 02 09	56500	0	8600
EASTMAN KODAK CO	COM	277461109	7518	161071	SH	DEFINED 01	6457	0	154614
EASTMAN KODAK CO	COM	277461109	756	16200	SH	DEFINED 06	0	16200	0
EASTMAN KODAK CO	COM	277461109	13487	288933	SH	DEFINED 02 09	222200	0	66733
EASYLINK SVCS CORP	CL A	27784T101	10	18200	SH	DEFINED 01	7600	0	10600
EATON CORP	COM	278058102	218	3113	SH	DEFINED 01	0	0	3113
EATON CORP	COM	278058102	245	3500	SH	DEFINED 06	0	3500	0
EATON CORP	COM	278058102	3221	45968	SH	DEFINED 02 09	40900	0	5068
EATON VANCE FL MUNI INCOME TR	SH BEN INT	27826B100	127	10831	SH	DEFINED 01	0	0	10831
EATON VANCE SR INCOME TR	SH BEN INT	27826S103	891	99692	SH	DEFINED 01	16	0	99676
EATON VANCE CORP	COM NON VTG	27826S103	286	8230	SH	DEFINED 01	0	0	8230
EBAY INC	COM	278642103	4483	65466	SH	DEFINED 01	20151	0	45315
EBAY INC	COM	278642103	1675	24450	SH	DEFINED 06	0	24450	0
EBAY INC	COM	278642103	2001	29229	SH	DEFINED 02 09	18400	0	10829
EBAY INC	COM	278642103	844	12066	SH	DEFINED 12	12066	0	0
ECHELON CORP	COM	27874N105	1711	55650	SH	DEFINED 01	0	0	55650
ECHOSTAR COMMUNICATIONS NEW	CL A	278762109	1855	57222	SH	DEFINED 01	0	0	57222
ECHOSTAR COMMUNICATIONS NEW	CL A	278762109	2613	80590	SH	DEFINED 06	0	80590	0
ECHOSTAR COMMUNICATIONS NEW	CL A	278762109	764	23610	SH	DEFINED 02 09	18500	0	5110
ECHOSTAR COMMUNICATIONS NEW	CL A	278762109	0	800	SH	DEFINED 11	0	800	0
ECOLAB INC	COM	278865100	2246	54837	SH	DEFINED 01	0	0	54837
ECOLAB INC	COM	278865100	229	5600	SH	DEFINED 06	0	5600	0
ECOLAB INC	COM	278865100	2584	63100	SH	DEFINED 02 09	62300	0	800
EDGE PETE CORP DEL	COM	279862106	93	16000	SH	DEFINED 01	0	0	16000
EDISON INTL	COM	281020107	346	31090	SH	DEFINED 01	0	0	31090
EDISON INTL	COM	281020107	187	16800	SH	DEFINED 06	0	16800	0
EDISON INTL	COM	281020107	2870	257574	SH	DEFINED 02 09	207700	0	49874
EDUCATION MGMT CORP	COM	28139T101	1134	28315	SH	DEFINED 01	0	0	28315
EDWARDS LIFESCIENCES CORP	COM	28176E108	1581	60004	SH	DEFINED 01	0	0	60004
EDWARDS AG INC	COM	281760108	1689	37550	SH	DEFINED 01	1200	0	36350

EDWARDS AG INC	COM	281760108	341	7600	SH	DEFINED 02 09	7600	0	0
EFUNDS CORP	COM	28224R101	790	42479	SH	DEFINED 01	0	0	42479
EFUNDS CORP	COM	28224R101	10	557	SH	DEFINED 02	557	0	0
EIDOS PLC	SPONSORED ADR	282485101	46	12000	SH	DEFINED 01	0	0	12000
1838 BD-DEB TRADING FD	COM	282520105	935	47709	SH	DEFINED 01	0	0	47709
EL PASO CORP	COM	28336L109	64601	1229566	SH	DEFINED 01	66025	0	1163541
EL PASO CORP	COM	28336L109	1690	32158	SH	DEFINED 06	0	32158	0
EL PASO CORP	COM	28336L109	41017	780692	SH	DEFINED 02 09	683166	0	97526
EL PASO ENERGY PARTNERS L P	COM	28368B102	5569	176809	SH	DEFINED 01	0	0	176709
ELAN PLC	ADR	284131208	27827	456195	SH	DEFINED 01	42100	0	414095
ELANTEC SEMICONDUCTOR INC	COM	284155108	40	1211	SH	DEFINED 01	0	0	1211
ELANTEC SEMICONDUCTOR INC	COM	284155108	1093	32350	SH	DEFINED 06	0	32350	0
ELECTRONIC ARTS INC	COM	285512109	3843	66386	SH	DEFINED 01	0	0	66386
ELECTRONIC ARTS INC	COM	285512109	2177	37600	SH	DEFINED 06	0	37600	0
ELECTRONIC ARTS INC	COM	285512109	1238	21394	SH	DEFINED 02 09	16700	0	4694
ELECTRONIC ARTS INC	COM	285512109	2428	43001	SH	DEFINED 12	43001	0	0
ELECTRONIC DATA SYS NEW	COM	285661104	25467	407473	SH	DEFINED 01	242000	0	165473
ELECTRONIC DATA SYS NEW	COM	285661104	15217	243475	SH	DEFINED 06	0	243475	0
ELECTRONIC DATA SYS NEW	COM	285661104	24564	393044	SH	DEFINED 02 09	311868	0	81176
ELECTRONICS FOR IMAGING INC	COM	286082102	808	27401	SH	DEFINED 01	0	0	27401
ELECTRONICS FOR IMAGING INC	COM	286082102	14	500	SH	DEFINED 02	500	0	0
ELECTRONICS FOR IMAGING INC	COM	286082102	597	21700	SH	DEFINED 15	21700	0	0
ELLSWORTH CONV GROWTH & INCOME	COM	289074106	554	63045	SH	DEFINED 01	0	0	63045
EMBRAER-EMPRESA BRASILEIRA DE	SP ADR PFD SHS	29081M102	993	25450	SH	DEFINED 01	0	0	25450
EMBRATEL PARTICIPACOES S A	SPON ADR PFD	29081N100	78	10500	SH	DEFINED 01	9600	0	900
EMCOR GROUP INC	COM	29084Q100	259	7174	SH	DEFINED 01	0	0	7174
EMCORE CORP	COM	290846104	1436	46700	SH	DEFINED 01	46200	0	500
EMCORE CORP	COM	290846104	155	5400	SH	DEFINED 15	5400	0	0
EMERGING MKTS TELECOMNC FD NEW	COM	290890102	1093	134871	SH	DEFINED 01	0	0	134871
EMERGING MKTS INCM FD II	COM	290920107	1444	113754	SH	DEFINED 01	0	0	113754
EMERSON ELEC CO	COM	291011104	10369	171404	SH	DEFINED 01	14271	0	157133
EMERSON ELEC CO	COM	291011104	1929	31890	SH	DEFINED 06	0	31890	0
EMERSON ELEC CO	COM	291011104	25151	415736	SH	DEFINED 02 09	327500	0	88236
EMMIS COMMUNICATIONS CORP	CL A	291525103	51	1689	SH	DEFINED 01	0	0	1689
EMMIS COMMUNICATIONS CORP	CL A	291525103	21	700	SH	DEFINED 02	700	0	0
EMMIS COMMUNICATIONS CORP	CL A	291525103	1682	55400	SH	DEFINED 15	55400	0	0
EMONS TRANSN GRP INC	COM	291575108	32	19639	SH	DEFINED 01	19639	0	0
EMULEX CORP	COM NEW	292475209	5643	139683	SH	DEFINED 01	0	0	139683
EMULEX CORP	COM NEW	292475209	1467	36300	SH	DEFINED 06	0	36300	0
EMULEX CORP	COM NEW	292475209	137	3400	SH	DEFINED 09	3400	0	0
ENDESA S A	SPONSORED ADR	29258N107	495	31218	SH	DEFINED 01	25000	0	6218
ENERGEN CORP	COM	29265N108	268	9725	SH	DEFINED 01	0	0	9725
ENERGEN CORP	COM	29265N108	215	7800	SH	DEFINED 06	0	7800	0
ENERGY EAST CORP	COM	29266M109	3163	151277	SH	DEFINED 01	76875	0	74402
ENERGY EAST CORP	COM	29266M109	141	6800	SH	DEFINED 02 09	6800	0	0
ENERGIZER HLDGS INC	COM	29266R108	2431	105957	SH	DEFINED 01	0	0	105957
ENERGIZER HLDGS INC	COM	29266R108	1072	46700	SH	DEFINED 06	0	46700	0
ENERGIZER HLDGS INC	COM	29266R108	137	6033	SH	DEFINED 02 09	6033	0	0
ENGELHARD CORP	COM	292845104	470	18253	SH	DEFINED 01	0	0	18253
ENGELHARD CORP	COM	292845104	160	6200	SH	DEFINED 06	0	6200	0
ENGELHARD CORP	COM	292845104	1732	67200	SH	DEFINED 02 09	66400	0	800
ENGINEERED SUPPORT SYS INC	COM	292866100	346	8833	SH	DEFINED 01	0	0	8833
ENESCO GROUP INC	COM	292973104	110	18100	SH	DEFINED 06	0	18100	0
ENNIS BUSINESS FORMS INC	COM	293389102	301	38100	SH	DEFINED 06	0	38100	0
ENRON CORP	COM	293561106	15164	308848	SH	DEFINED 01	13034	0	295814
ENRON CORP	COM	293561106	3705	75620	SH	DEFINED 06	0	75620	0
ENRON CORP	COM	293561106	27059	551118	SH	DEFINED 02 09	454968	0	96150
ENRON CORP	COM	293561106	0	800	SH	DEFINED 11	0	800	0
ENTEGRIS INC	COM	29362U104	478	41800	SH	DEFINED 01	0	0	41800
ENTERCOM COMMUNICATIONS CORP	CL A	293639100	18	350	SH	DEFINED 01	0	0	350
ENTERCOM COMMUNICATIONS CORP	CL A	293639100	42	800	SH	DEFINED 02	800	0	0
ENTERCOM COMMUNICATIONS CORP	CL A	293639100	1442	26900	SH	DEFINED 06	0	26900	0
ENTERGY CORP NEW	COM	29364G103	181	4719	SH	DEFINED 01	0	0	4719
ENTERGY CORP NEW	COM	29364G103	605	15750	SH	DEFINED 06	0	15750	0
ENTERGY CORP NEW	COM	29364G103	3977	103600	SH	DEFINED 02 09	102300	0	1300
ENTERPRISE PRODS PARTNERS L P	COM	293792107	4869	123219	SH	DEFINED 01	0	0	123219
ENTERPRISE PRODS PARTNERS L P	COM	293792107	43	1100	SH	DEFINED 02	0	0	1100
ENTREMED INC	COM	29382F103	11	711	SH	DEFINED 01	0	0	711
ENTREMED INC	COM	29382F103	1637	107700	SH	DEFINED 13	107700	0	0
ENTRUST INC	COM	293848107	3	510	SH	DEFINED 01	0	0	510
ENTRUST INC	COM	293848107	59	12000	SH	DEFINED 15	12000	0	0
ENZON INC	COM	293904108	156	2499	SH	DEFINED 01	0	0	2499
ENZON INC	COM	293904108	6	100	SH	DEFINED 02	100	0	0
ENZON INC	COM	293904108	3026	49300	SH	DEFINED 15	49300	0	0
ENZO BIOCHEM INC	COM	294100102	2240	65895	SH	DEFINED 01	0	0	65895
ENZO BIOCHEM INC	COM	294100102	3600	112000	SH	DEFINED 13	112000	0	0
EOTT ENERGY PARTNERS L P	UNIT LTD PRTR	294103106	1150	62516	SH	DEFINED 01	0	0	62516
EQUIFAX INC	COM	294429105	79	2156	SH	DEFINED 01	0	0	2156
EQUIFAX INC	COM	294429105	2931	79900	SH	DEFINED 06	0	79900	0
EQUIFAX INC	COM	294429105	8495	231631	SH	DEFINED 02 09	164800	0	66831
EQUITABLE RES INC	COM	294549100	873	26226	SH	DEFINED 01	0	0	26226
EQUITABLE RES INC	COM	294549100	126	3800	SH	DEFINED 02 09	3800	0	0
EQUITY INCOME FD	UT 1 EX SR-ATT	294700703	315	2501	SH	DEFINED 01	0	0	2501
EQUITY MARKETING INC	COM	294724109	327	29500	SH	DEFINED 01	0	0	29500
EQUITY OFFICE PROPERTIES TRUST	COM	294741103	6648	210181	SH	DEFINED 01	124091	0	86090

EQUITY OFFICE PROPERTIES TRUST	COM	294741103	1321	41807	SH	DEFINED 02 09	30835	0	10972
EQUITY RESIDENTIAL PPTYS TR	SH BEN INT	29476L107	1435	25389	SH	DEFINED 01	0	0	25389
EQUITY RESIDENTIAL PPTYS TR	SH BEN INT	29476L107	2330	41200	SH	DEFINED 06	0	41200	0
EQUITY RESIDENTIAL PPTYS TR	SH BEN INT	29476L107	2818	49853	SH	DEFINED 02 09	45400	0	4453
ERICSSON L M TEL CO	ADR CL B SEK10	294821400	23066	4255728	SH	DEFINED 01	3265300	0	990428
ERICSSON L M TEL CO	ADR CL B SEK10	294821400	107	19700	SH	DEFINED 06	0	19700	0
ERICSSON L M TEL CO	ADR CL B SEK10	294821400	280	51700	SH	DEFINED 09	51700	0	0
ESSEX PPTY TR INC	COM	297178105	242	4885	SH	DEFINED 01	0	0	4885
ESTERLINE TECHNOLOGIES CORP	COM	297425100	4686	215452	SH	DEFINED 01	0	0	215452
ETHAN ALLEN INTERIORS INC	COM	297602104	1458	44873	SH	DEFINED 01	0	0	44873
ETHAN ALLEN INTERIORS INC	COM	297602104	1772	50500	SH	DEFINED 15	50500	0	0
EUROPE FD INC	COM	29874M103	856	69382	SH	DEFINED 01	0	0	69382
EVANS & SUTHERLAND COMPUTER CP	COM	299096107	120	14800	SH	DEFINED 01	0	0	14800
EVERGREEN RES INC	COM NO PAR	299900308	2368	62330	SH	DEFINED 01	0	0	62330
EXAR CORP	COM	300645108	55	2800	SH	DEFINED 01	0	0	2800
EXAR CORP	COM	300645108	1053	53300	SH	DEFINED 06	0	53300	0
EXCELON CORP	COM	300691102	0	125	SH	DEFINED 01	0	0	125
EXCELON CORP	COM	300691102	497	317000	SH	DEFINED 15	317000	0	0
EXELON CORP	COM	30161N101	18141	282935	SH	DEFINED 01	0	0	282935
EXELON CORP	COM	30161N101	5234	81625	SH	DEFINED 06	0	81625	0
EXELON CORP	COM	30161N101	38297	597284	SH	DEFINED 02 09	523370	0	73914
EXELON CORP	COM	30161N101	0	4188	SH	DEFINED 11	0	4188	0
EXELIXIS INC	COM	30161Q104	13225	697181	SH	DEFINED 01	683510	0	13671
EXFO ELECTRO OPTICAL ENGR INC	SUB VTG SHS	302043104	7630	472500	SH	DEFINED 01	472500	0	0
EXIDE CORP	COM	302051107	139	12092	SH	DEFINED 01	0	0	12092
EXODUS COMMUNICATIONS INC	COM	302088109	9042	4389446	SH	DEFINED 01	3934700	0	454746
EXODUS COMMUNICATIONS INC	COM	302088109	139	67600	SH	DEFINED 09	53400	0	14200
EXODUS COMMUNICATIONS INC	COM	302088109	284	133631	SH	DEFINED 12	133631	0	0
EXPEDITORS INTL WASH INC	COM	302130109	92	1535	SH	DEFINED 01	0	0	1535
EXPEDITORS INTL WASH INC	COM	302130109	1644	27400	SH	DEFINED 06	0	27400	0
EXPEDITORS INTL WASH INC	COM	302130109	275	4600	SH	DEFINED 09	4600	0	0
EXPONENT INC	COM	30214U102	803	74500	SH	DEFINED 01	0	0	74500
EXPRESS SCRIPTS INC	COM	302182100	2876	52277	SH	DEFINED 01	0	0	52277
EXPRESS SCRIPTS INC	COM	302182100	44	800	SH	DEFINED 02	800	0	0
EXTENDED STAY AMER INC	COM	30224P101	958	63900	SH	DEFINED 06	0	63900	0
EXTREME NETWORKS INC	COM	30226D106	407	13813	SH	DEFINED 01	0	0	13813
EXTREME NETWORKS INC	COM	30226D106	53	1800	SH	DEFINED 09	1800	0	0
EXXON MOBIL CORP	COM	30231G102	90098	1031465	SH	DEFINED 01	77200	0	954265
EXXON MOBIL CORP	COM	30231G102	25544	292435	SH	DEFINED 06	0	292435	0
EXXON MOBIL CORP	COM	30231G102	244241	2796133	SH	DEFINED 02 09	2272876	0	523257
EXXON MOBIL CORP	COM	30231G102	0	8589	SH	DEFINED 11	0	8589	0
FEI CO	COM	30241L109	617	15059	SH	DEFINED 01	0	0	15059
FMC TECHNOLOGIES INC	COM	30249U101	3956	191600	SH	DEFINED 01	191600	0	0
F M C CORP	COM NEW	302491303	13	200	SH	DEFINED 01	0	0	200
F M C CORP	COM NEW	302491303	41	600	SH	DEFINED 02	600	0	0
F M C CORP	COM NEW	302491303	946	13800	SH	DEFINED 06	0	13800	0
FNB CORP PA	COM	302520101	681	23090	SH	DEFINED 01	0	0	23090
FPIC INS GROUP INC	COM	302563101	404	31000	SH	DEFINED 01	0	0	31000
FPL GROUP INC	COM	302571104	1060	17615	SH	DEFINED 01	0	0	17615
FPL GROUP INC	COM	302571104	921	15300	SH	DEFINED 06	0	15300	0
FPL GROUP INC	COM	302571104	9833	163317	SH	DEFINED 02 09	125500	0	37817
FAIRCHILD SEMICONDUCTOR INTL	CL A	303726103	487	21196	SH	DEFINED 01	0	0	21196
FAMILY DLR STORES INC	COM	307000109	1679	65530	SH	DEFINED 01	0	0	65530
FAMILY DLR STORES INC	COM	307000109	28	1100	SH	DEFINED 02	1100	0	0
FAMILY DLR STORES INC	COM	307000109	0	5400	SH	DEFINED 11	0	5400	0
FARMERS CAP BK CORP	COM	309562106	270	6660	SH	DEFINED 01	0	0	6660
FASTENAL CO	COM	311900104	1177	18995	SH	DEFINED 01	0	0	18995
FASTENAL CO	COM	311900104	278	4500	SH	DEFINED 09	4500	0	0
FEDERAL AGRIC MTG CORP	CL C	313148306	1431	44770	SH	DEFINED 01	0	0	44770
FEDERAL HOME LN MTG CORP	COM	313400301	79908	1174260	SH	DEFINED 01	85829	0	1088431
FEDERAL HOME LN MTG CORP	COM	313400301	13566	193800	SH	DEFINED 06	0	193800	0
FEDERAL HOME LN MTG CORP	COM	313400301	50352	739937	SH	DEFINED 02 09	623880	0	116057
FEDERAL MOGUL CORP	COM	313549107	119	70500	SH	DEFINED 01	0	0	70500
FEDERAL NATL MTG ASSN	COM	313586109	54543	641458	SH	DEFINED 01	24348	0	617110
FEDERAL NATL MTG ASSN	COM	313586109	13107	153925	SH	DEFINED 06	0	153925	0
FEDERAL NATL MTG ASSN	COM	313586109	85564	1006293	SH	DEFINED 02 09	832302	0	173991
FEDERAL NATL MTG ASSN	COM	313586109	0	1800	SH	DEFINED 11	0	1800	0
FEDERAL SCREW WKS	COM	313819104	268	7665	SH	DEFINED 01	0	0	7665
FEDERAL SIGNAL CORP	COM	313855108	312	13307	SH	DEFINED 01	0	0	13307
FEDERATED DEPT STORES INC DEL	COM	31410H101	5792	136296	SH	DEFINED 01	9500	0	126796
FEDERATED DEPT STORES INC DEL	COM	31410H101	425	10000	SH	DEFINED 06	0	10000	0
FEDERATED DEPT STORES INC DEL	COM	31410H101	6234	146700	SH	DEFINED 02 09	126200	0	20500
FEDERATED DEPT STORES INC DEL	WT D EX 121901	31410H127	658	47900	SH	DEFINED 01	47900	0	0
FEDERATED INVS INC PA	CL B	314211103	256	7974	SH	DEFINED 01	0	0	7974
FEDERATED INVS INC PA	CL B	314211103	90	2800	SH	DEFINED 09	2800	0	0
FEDEX CORP	COM	31428X106	4852	120716	SH	DEFINED 01	32746	0	87970
FEDEX CORP	COM	31428X106	752	18700	SH	DEFINED 06	0	18700	0
FEDEX CORP	COM	31428X106	13045	324529	SH	DEFINED 02 09	240560	0	83969
FELCOR LODGING TR INC	COM	31430F101	300	12856	SH	DEFINED 01	0	0	12856
FERRELLGAS PARTNERS L.P.	UNIT LTD PART	315293100	904	46735	SH	DEFINED 01	0	0	46735
F5 NETWORKS INC	COM	315616102	487	27762	SH	DEFINED 01	0	0	27762
FIBERMARK INC	COM	315646109	4630	349500	SH	DEFINED 01	0	0	349500
FIDELITY NATL FINL INC	COM	316326107	4	200	SH	DEFINED 01	0	0	200
FIDELITY NATL FINL INC	COM	316326107	1686	68600	SH	DEFINED 06	0	68600	0
FIFTH THIRD BANCORP	COM	316773100	40247	670231	SH	DEFINED 01	243	0	669988

FIFTH THIRD BANCORP	COM	316773100	1729	28800	SH	DEFINED 06	0	28800	0
FIFTH THIRD BANCORP	COM	316773100	48295	804263	SH	DEFINED 02 09	746231	0	58032
FIFTH THIRD BANCORP	COM	316773100	0	10360	SH	DEFINED 11	0	10360	0
FINANCIAL PERFORMANCE CP	COM NEW	317630309	22	10000	SH	DEFINED 01	0	0	10000
FINISAR	COM	31787A101	1168	62535	SH	DEFINED 01	0	0	62535
FINISAR	COM	31787A101	11	614	SH	DEFINED 02	0	0	614
FINOVA GROUP INC	COM	317928109	72	19504	SH	DEFINED 01	600	0	18904
FINOVA GROUP INC	COM	317928109	783	201300	SH	DEFINED 07	201300	0	0
FIRST BANCORP P R	COM	318672102	159	5910	SH	DEFINED 01	0	0	5910
FIRST BANCORP P R	COM	318672102	1074	39800	SH	DEFINED 02	0	0	39800
FIRST BANCORP P R	COM	318672102	0	39800	SH	DEFINED 11	0	39800	0
FIRST DATA CORP	COM	319963104	5194	80721	SH	DEFINED 01	15449	0	65272
FIRST DATA CORP	COM	319963104	2705	42100	SH	DEFINED 06	0	42100	0
FIRST DATA CORP	COM	319963104	19968	310323	SH	DEFINED 02 09	266700	0	43623
FIRST FINL FD INC	COM	320228109	259	19683	SH	DEFINED 01	0	0	19683
FIRST FINL HLDGS INC	COM	320239106	4960	215677	SH	DEFINED 01	0	0	215677
FIRST INDUSTRIAL REALTY TRUST	COM	32054K103	365	11358	SH	DEFINED 01	0	0	11358
FIRST HEALTH GROUP CORP	COM	320960107	661	27424	SH	DEFINED 01	0	0	27424
FIRST HEALTH GROUP CORP	COM	320960107	2383	98800	SH	DEFINED 06	0	98800	0
FIRST HEALTH GROUP CORP	COM	320960107	335	12800	SH	DEFINED 15	12800	0	0
FIRST TENN NATL CORP	COM	337162101	1486	42819	SH	DEFINED 01	0	0	42819
FIRST TENN NATL CORP	COM	337162101	1568	45200	SH	DEFINED 02 09	45200	0	0
FIRST UN CORP	COM	337358105	64567	1847961	SH	DEFINED 01	1616879	0	231082
FIRST UN CORP	COM	337358105	2704	77400	SH	DEFINED 06	0	77400	0
FIRST UN CORP	COM	337358105	29835	853916	SH	DEFINED 02 09	727644	0	126272
FIRST VA BANKS INC	COM	337477103	458	9733	SH	DEFINED 01	0	0	9733
FIRST VA BANKS INC	COM	337477103	286	6100	SH	DEFINED 02 09	6100	0	0
FIRST VIRTUAL COMMUNICATIONS	COM	337484109	54	60900	SH	DEFINED 01	0	0	60900
FISERV INC	COM	337738108	1042	16296	SH	DEFINED 01	0	0	16296
FISERV INC	COM	337738108	409	6400	SH	DEFINED 06	0	6400	0
FISERV INC	COM	337738108	6537	102194	SH	DEFINED 02 09	86200	0	15994
FISHER COMMUNICATIONS INC	COM	337756209	291	4000	SH	DEFINED 01	0	0	4000
FIRSTMERIT CORP	COM	337915102	112	4251	SH	DEFINED 01	0	0	4251
FIRSTMERIT CORP	COM	337915102	126	4800	SH	DEFINED 02 09	4800	0	0
FIRSTENERGY CORP	COM	337932107	9597	298424	SH	DEFINED 01	285200	0	13224
FIRSTENERGY CORP	COM	337932107	389	12100	SH	DEFINED 06	0	12100	0
FIRSTENERGY CORP	COM	337932107	6147	191190	SH	DEFINED 02 09	157390	0	33800
FLEETBOSTON FINL CORP	COM	339030108	33038	837484	SH	DEFINED 01	25108	0	812376
FLEETBOSTON FINL CORP	COM	339030108	8584	217580	SH	DEFINED 06	0	217580	0
FLEETBOSTON FINL CORP	COM	339030108	58226	1475955	SH	DEFINED 02 09	1298663	0	177292
FLEETWOOD ENTERPRISES INC	COM	339099103	766	54438	SH	DEFINED 01	0	0	54438
FLORIDA EAST COAST INDS	CL A	340632108	424	12000	SH	DEFINED 01	0	0	12000
FLORIDA EAST COAST INDS	CL A	340632108	28	800	SH	DEFINED 02	800	0	0
FLORIDA EAST COAST INDS	CL B	340632207	200	5691	SH	DEFINED 01	0	0	5691
FLUOR CORP NEW	COM	343412102	357	7926	SH	DEFINED 01	0	0	7926
FLUOR CORP NEW	COM	343412102	1634	36200	SH	DEFINED 02	34100	0	2100
FLUOR CORP NEW	COM	343412102	163	3600	SH	DEFINED 06	0	3600	0
FONAR CORP	COM	344437108	24	12610	SH	DEFINED 01	0	0	12610
FORD MTR CO DEL	COM PAR \$0.01	345370860	11992	488479	SH	DEFINED 01	70160	0	418319
FORD MTR CO DEL	COM PAR \$0.01	345370860	3321	135292	SH	DEFINED 06	0	135292	0
FORD MTR CO DEL	COM PAR \$0.01	345370860	38943	1586333	SH	DEFINED 02 09	1254997	0	331336
FOREST LABS INC	COM	345838106	5757	81093	SH	DEFINED 01	0	0	81093
FOREST LABS INC	COM	345838106	1562	22000	SH	DEFINED 06	0	22000	0
FOREST LABS INC	COM	345838106	7866	110810	SH	DEFINED 02 09	96050	0	14760
FOREST LABS INC	COM	345838106	10021	138500	SH	DEFINED 13	138500	0	0
FOREST OIL CORP	COM PAR \$0.01	346091705	210	7532	SH	DEFINED 01	308	0	7224
FORT DEARBORN INCOME SECS INC	COM	347200107	235	15500	SH	DEFINED 01	0	0	15500
FORTIS SECS INC	COM	34955T100	114	14574	SH	DEFINED 01	0	0	14574
FORTUNE BRANDS INC	COM	349631101	2517	65634	SH	DEFINED 01	0	0	65634
FORTUNE BRANDS INC	COM	349631101	1485	38700	SH	DEFINED 06	0	38700	0
FORTUNE BRANDS INC	COM	349631101	2730	71200	SH	DEFINED 02 09	70200	0	1000
FOSTER L B CO	COM	350060109	241	62150	SH	DEFINED 01	0	0	62150
FOUNDRY NETWORKS INC	COM	35063R100	272	13638	SH	DEFINED 01	0	0	13638
FOUNDRY NETWORKS INC	COM	35063R100	148	7400	SH	DEFINED 06	0	7400	0
FOUNDRY NETWORKS INC	COM	35063R100	61	3100	SH	DEFINED 09	0	0	3100
FOUR SEASONS HOTEL INC	LTD VTG SH	35100E104	1653	29879	SH	DEFINED 01	27300	0	2579
FOX ENTMT GROUP INC	CL A	35138T107	328	11774	SH	DEFINED 01	300	0	11474
FOX ENTMT GROUP INC	CL A	35138T107	175	6300	SH	DEFINED 02 09	6300	0	0
FOX ENTMT GROUP INC	CL A	35138T107	4653	168605	SH	DEFINED 12	168605	0	0
FRANCE GROWTH FD INC	COM	35177K108	244	29283	SH	DEFINED 01	0	0	29283
FRANCHISE FIN CORP AMER	COM	351807102	107	4270	SH	DEFINED 01	0	0	4270
FRANCHISE FIN CORP AMER	COM	351807102	40	1600	SH	DEFINED 02	0	0	1600
FRANCHISE FIN CORP AMER	COM	351807102	284	11300	SH	DEFINED 06	0	11300	0
FRANKLIN COVEY CO	COM	353469109	120	21850	SH	DEFINED 01	0	0	21850
FRANKLIN MULTI-INCOME FD	SH BEN INT	354021107	208	24006	SH	DEFINED 01	0	0	24006
FRANKLIN RES INC	COM	354613101	2560	55950	SH	DEFINED 01	0	0	55950
FRANKLIN RES INC	COM	354613101	2174	47500	SH	DEFINED 06	0	47500	0
FRANKLIN RES INC	COM	354613101	9093	198684	SH	DEFINED 02 09	182200	0	16484
FRANKLIN RES INC	COM	354613101	0	775	SH	DEFINED 11	0	775	0
FRANKLIN UNVL TR	SH BEN INT	355145103	88	11000	SH	DEFINED 01	0	0	11000
FREEMARKETS INC	COM	356602102	12	625	SH	DEFINED 01	0	0	625
FREEMARKETS INC	COM	356602102	8066	445000	SH	DEFINED 15	445000	0	0
FREEPORT-MCMORAN COPPER & GOLD	CL B	35671D857	348	31528	SH	DEFINED 01	0	0	31528
FREEPORT-MCMORAN COPPER & GOLD	CL B	35671D857	703	63700	SH	DEFINED 02	62700	0	1000
FREEPORT-MCMORAN COPPER & GOLD	CL B	35671D857	84	7600	SH	DEFINED 06	0	7600	0

FRONTIER AIRLINES INC NEW	COM	359065109	390	31850	SH	DEFINED 01	0	0	31850
FRONTIER OIL CORP	COM	35914P105	417	31500	SH	DEFINED 01	0	0	31500
FUELCELL ENERGY INC	COM	35952H106	1880	81460	SH	DEFINED 01	70700	0	10760
FURNITURE BRANDS INTL INC	COM	360921100	1954	69814	SH	DEFINED 01	0	0	69814
GPU INC	COM	36225X100	277	7894	SH	DEFINED 01	50	0	7844
GPU INC	COM	36225X100	236	6700	SH	DEFINED 06	0	6700	0
GPU INC	COM	36225X100	3479	99000	SH	DEFINED 02 09	80700	0	18300
GT GROUP TELECOM INC	CL B NON VTG	362359408	178	31832	SH	DEFINED 12	31832	0	0
GABELLI GLOBAL MULTIMEDIA TR	COM	36239Q109	132	12686	SH	DEFINED 01	0	0	12686
GABELLI EQUITY TR INC	COM	362397101	154	13442	SH	DEFINED 01	0	0	13442
GABELLI SER FDS INC	CONV SECS FD	36240B109	125	11638	SH	DEFINED 01	0	0	11638
GABLES RESIDENTIAL TR	SH BEN INT	362418105	779	26043	SH	DEFINED 01	0	0	26043
GADZOOX NETWORKS INC	COM	362555104	495	154500	SH	DEFINED 01	0	0	154500
GALAXY NUTRITIONAL FOODS INC	COM	36317Q104	68	13000	SH	DEFINED 01	0	0	13000
GALILEO INTERNATIONAL INC	COM	363547100	13	400	SH	DEFINED 01	0	0	400
GALILEO INTERNATIONAL INC	COM	363547100	324	10000	SH	DEFINED 02 09	10000	0	0
GALLAHER GROUP PLC	SPONSORED ADR	363595109	227	9130	SH	DEFINED 01	0	0	9130
GALLAHER GROUP PLC	SPONSORED ADR	363595109	38	1559	SH	DEFINED 02	0	0	1559
GANNETT INC	COM	364730101	13637	206948	SH	DEFINED 01	112973	0	93975
GANNETT INC	COM	364730101	1252	19000	SH	DEFINED 06	0	19000	0
GANNETT INC	COM	364730101	16413	249075	SH	DEFINED 02 09	195700	0	53375
GAP INC DEL	COM	364760108	32046	1105066	SH	DEFINED 01	265327	0	839739
GAP INC DEL	COM	364760108	9017	310930	SH	DEFINED 06	0	310930	0
GAP INC DEL	COM	364760108	19185	661586	SH	DEFINED 02 09	534275	0	127311
GAP INC DEL	COM	364760108	0	1025	SH	DEFINED 11	0	1025	0
GATEWAY INC	COM	367626108	16234	986914	SH	DEFINED 01	59980	0	926934
GATEWAY INC	COM	367626108	250	15200	SH	DEFINED 06	0	15200	0
GATEWAY INC	COM	367626108	2733	166200	SH	DEFINED 02 09	147700	0	18500
GEMSTAR-TV GUIDE INTL INC	COM	36866W106	3067	72015	SH	DEFINED 01	1700	0	70315
GEMSTAR-TV GUIDE INTL INC	COM	36866W106	1614	37888	SH	DEFINED 09	25800	0	12088
GEMSTAR-TV GUIDE INTL INC	COM	36866W106	5374	138506	SH	DEFINED 12	138506	0	0
GENAISSANCE PHARMACEUTICALS	COM	36867W105	18	1300	SH	DEFINED 01	0	0	1300
GENAISSANCE PHARMACEUTICALS	COM	36867W105	309	26100	SH	DEFINED 13	26100	0	0
GENCORP INC	COM	368682100	51	4000	SH	DEFINED 01	0	0	4000
GENCORP INC	COM	368682100	293	22900	SH	DEFINED 06	0	22900	0
GENE LOGIC INC	COM	368689105	20	950	SH	DEFINED 01	0	0	950
GENE LOGIC INC	COM	368689105	2210	113000	SH	DEFINED 13	113000	0	0
GENELABS TECHNOLOGIES INC	COM	368706107	11	5350	SH	DEFINED 01	0	0	5350
GENELABS TECHNOLOGIES INC	COM	368706107	1041	557100	SH	DEFINED 13	557100	0	0
GENENTECH INC	COM NEW	368710406	8163	148164	SH	DEFINED 01	80094	0	68070
GENENTECH INC	COM NEW	368710406	3039	55150	SH	DEFINED 06	0	55150	0
GENENTECH INC	COM NEW	368710406	192	3500	SH	DEFINED 02 09	3500	0	0
GENERAL CABLE CORP DEL NEW	COM	369300108	526	28400	SH	DEFINED 01	0	0	28400
GENERAL DYNAMICS CORP	COM	369550108	2006	25792	SH	DEFINED 01	10	0	25782
GENERAL DYNAMICS CORP	COM	369550108	1320	16965	SH	DEFINED 06	0	16965	0
GENERAL DYNAMICS CORP	COM	369550108	12355	158791	SH	DEFINED 02 09	130978	0	27813
GENERAL ELEC CO	COM	369604103	210505	4318058	SH	DEFINED 01	51295	0	4266763
GENERAL ELEC CO	COM	369604103	55152	1131315	SH	DEFINED 06	0	1131315	0
GENERAL ELEC CO	COM	369604103	375844	7709640	SH	DEFINED 02 09	6245688	0	1463952
GENERAL ELEC CO	COM	369604103	0	33575	SH	DEFINED 11	0	33575	0
GENERAL GROWTH PPTYS INC	COM	370021107	1159	29451	SH	DEFINED 01	0	0	29451
GENERAL GROWTH PPTYS INC	COM	370021107	137	3500	SH	DEFINED 02 09	3500	0	0
GENERAL MAGIC INC	COM	370253106	29	29050	SH	DEFINED 01	0	0	29050
GENERAL MLS INC	COM	370334104	7122	162681	SH	DEFINED 01	8313	0	154368
GENERAL MLS INC	COM	370334104	1965	44880	SH	DEFINED 06	0	44880	0
GENERAL MLS INC	COM	370334104	9948	227246	SH	DEFINED 02 09	183860	0	43386
GENERAL MTRS CORP	COM	370442105	17928	278616	SH	DEFINED 01	10689	0	267927
GENERAL MTRS CORP	COM	370442105	1860	28900	SH	DEFINED 06	0	28900	0
GENERAL MTRS CORP	COM	370442105	29108	452358	SH	DEFINED 02 09	363200	0	89158
GENERAL MTRS CORP	CL H NEW	370442832	53272	2553794	SH	DEFINED 01	130296	0	2423498
GENERAL MTRS CORP	CL H NEW	370442832	1258	62100	SH	DEFINED 06	0	62100	0
GENERAL MTRS CORP	CL H NEW	370442832	18516	887697	SH	DEFINED 02 09	860400	0	27297
GENESCO INC	SUB NT CV 5.5%05	371532A16	8793	5500000	SH	DEFINED 01	5500000	0	0
GENESCO INC	COM	371532102	8451	251540	SH	DEFINED 01	250000	0	1540
GENTEX CORP	COM	371901109	2162	77610	SH	DEFINED 01	0	0	77610
GENTEX CORP	COM	371901109	47	1700	SH	DEFINED 02	1700	0	0
GENESIS ENERGY L P	UNIT LTD PARTN	371927104	52	12300	SH	DEFINED 01	0	0	12300
GENESIS MICROCHIP INC	COM	371933102	378	10484	SH	DEFINED 01	0	0	10484
GENOME THERAPEUTICS CORP	COM	372430108	102	6900	SH	DEFINED 01	0	0	6900
GENOME THERAPEUTICS CORP	COM	372430108	1905	137500	SH	DEFINED 13	137500	0	0
GENRAD INC	COM	372447102	106	17700	SH	DEFINED 01	0	0	17700
GENTA INC	COM NEW	37245M207	11	850	SH	DEFINED 01	0	0	850
GENTA INC	COM NEW	37245M207	4526	351200	SH	DEFINED 13	351200	0	0
GENZYME TRANSGENICS CORP	COM	37246E105	1671	168191	SH	DEFINED 01	60352	0	107839
GENUINE PARTS CO	COM	372460105	694	22044	SH	DEFINED 01	1640	0	20404
GENUINE PARTS CO	COM	372460105	365	11600	SH	DEFINED 06	0	11600	0
GENUINE PARTS CO	COM	372460105	7123	226183	SH	DEFINED 02 09	161450	0	64733
GENUS INC	COM	372461103	385	80230	SH	DEFINED 01	80230	0	0
GENUITY INC	CL A	37248E103	106	34000	SH	DEFINED 01	1000	0	33000
GENZYME CORP	COM GENL DIV	372917104	22940	376074	SH	DEFINED 01	70244	0	305830
GENZYME CORP	COM GENL DIV	372917104	183	3000	SH	DEFINED 02	2900	0	100
GENZYME CORP	COM GENL DIV	372917104	21300	370000	SH	DEFINED 13	370000	0	0
GENZYME CORP	COM-MOLECULAR	372917500	7805	576033	SH	DEFINED 01	461093	0	114940
GENZYME CORP	COM BIOSURGERY	372917708	452	54719	SH	DEFINED 01	45	0	54674
GEORGIA GULF CORP	COM PAR \$0.01	373200203	187	12100	SH	DEFINED 01	0	0	12100

GEORGIA PAC CORP	COM GA PAC GRP	373298108	15867	468770	SH	DEFINED 01	190000	0	278770
GEORGIA PAC CORP	COM GA PAC GRP	373298108	5151	152160	SH	DEFINED 06	0	152160	0
GEORGIA PAC CORP	COM GA PAC GRP	373298108	3211	94891	SH	DEFINED 02 09	93248	0	1643
GEORGIA PAC CORP	COM-TIMBER GRP	373298702	447	12528	SH	DEFINED 01	0	0	12528
GEORGIA PAC CORP	COM-TIMBER GRP	373298702	138	3900	SH	DEFINED 02 09	3900	0	0
GERBER SCIENTIFIC INC	COM	373730100	929	84896	SH	DEFINED 01	0	0	84896
GERMANY FD INC	COM	374143105	96	11620	SH	DEFINED 01	0	0	11620
GETTY IMAGES INC	COM	374276103	18	700	SH	DEFINED 01	0	0	700
GETTY IMAGES INC	COM	374276103	15	600	SH	DEFINED 02	600	0	0
GETTY IMAGES INC	COM	374276103	1980	75400	SH	DEFINED 06	0	75400	0
GILEAD SCIENCES INC	COM	375558103	677	11644	SH	DEFINED 01	6100	0	5544
GILEAD SCIENCES INC	COM	375558103	133	2300	SH	DEFINED 02	2300	0	0
GILEAD SCIENCES INC	COM	375558103	64	1100	SH	DEFINED 06	0	1100	0
GILEAD SCIENCES INC	COM	375558103	24103	402000	SH	DEFINED 14	402000	0	0
GILLETTE CO	COM	375766102	26529	915111	SH	DEFINED 01	148691	0	766420
GILLETTE CO	COM	375766102	8143	280900	SH	DEFINED 06	0	280900	0
GILLETTE CO	COM	375766102	21510	742008	SH	DEFINED 02 09	623200	0	118808
GLAXOSMITHKLINE PLC	SPONSORED ADR	37733W105	5031	89529	SH	DEFINED 01	0	0	89529
GLAXOSMITHKLINE PLC	SPONSORED ADR	37733W105	292	5200	SH	DEFINED 06	0	5200	0
GLOBAL TECHNOLOGIES LTD	CL A	378949101	3	12000	SH	DEFINED 01	0	0	12000
GLIMCHER RLTY TR	SH BEN INT	379302102	202	11310	SH	DEFINED 01	0	0	11310
GLOBAL HIGH INCOME DLR FD INC	COM	37933G108	452	32583	SH	DEFINED 01	0	0	32583
GLOBAL INDS LTD	COM	379336100	196	15728	SH	DEFINED 01	0	0	15728
GLOBAL INDS LTD	COM	379336100	21	1700	SH	DEFINED 02	1700	0	0
GLOBAL IMAGING SYSTEMS	COM	37934A100	108	10300	SH	DEFINED 01	0	0	10300
GLOBAL PARTNERS INCOME FD INC	COM	37935R102	190	15950	SH	DEFINED 01	0	0	15950
GLOBAL MARINE INC	COM	379352404	364	19570	SH	DEFINED 01	0	0	19570
GLOBAL MARINE INC	COM	379352404	160	8600	SH	DEFINED 06	0	8600	0
GLOBAL MARINE INC	COM	379352404	258	13900	SH	DEFINED 02 09	10400	0	3500
GLOBAL TECHNOVATIONS INC	COM	37939M109	35	75000	SH	DEFINED 01	0	0	75000
GLOBECOM SYSTEMS INC	COM	37956X103	504	75237	SH	DEFINED 01	0	0	75237
GOLD FIELDS LTD NEW	SPONSORED ADR	38059T106	309	68011	SH	DEFINED 01	56000	0	12011
GOLDEN ST BANCORP INC	COM	381197102	981	31863	SH	DEFINED 01	18430	0	13433
GOLDEN ST BANCORP INC	COM	381197102	128	4200	SH	DEFINED 02 09	4200	0	0
GOLDEN WEST FINL CORP DEL	COM	381317106	988	15390	SH	DEFINED 01	0	0	15390
GOLDEN WEST FINL CORP DEL	COM	381317106	527	8200	SH	DEFINED 06	0	8200	0
GOLDEN WEST FINL CORP DEL	COM	381317106	10091	157100	SH	DEFINED 02 09	139600	0	17500
GOLDMAN SACHS GROUP INC	COM	38141G104	8478	98820	SH	DEFINED 01	0	0	98820
GOLDMAN SACHS GROUP INC	COM	38141G104	386	4500	SH	DEFINED 06	0	4500	0
GOLDMAN SACHS GROUP INC	COM	38141G104	5203	60655	SH	DEFINED 02 09	57100	0	3555
GOLDMAN SACHS GROUP INC	COM	38141G104	0	3945	SH	DEFINED 11	0	3945	0
GOLDMAN SACHS GROUP INC	COM	38141G104	2801	32348	SH	DEFINED 12	32348	0	0
GOODRICH CORP	COM	382388106	296	7814	SH	DEFINED 01	0	0	7814
GOODRICH CORP	COM	382388106	216	5700	SH	DEFINED 06	0	5700	0
GOODRICH CORP	COM	382388106	3483	91731	SH	DEFINED 02 09	78500	0	13231
GOODRICH CORP	COM	382388106	3789	100200	SH	DEFINED 15	100200	0	0
GOODYEAR TIRE & RUBR CO	COM	382550101	3352	119718	SH	DEFINED 01	11275	0	108443
GOODYEAR TIRE & RUBR CO	COM	382550101	207	7400	SH	DEFINED 06	0	7400	0
GOODYEAR TIRE & RUBR CO	COM	382550101	2317	82800	SH	DEFINED 02 09	81800	0	1000
GRAHAM CORP	COM	384556106	192	15700	SH	DEFINED 01	0	0	15700
GRAINGER W W INC	COM	384802104	1612	39181	SH	DEFINED 01	0	0	39181
GRAINGER W W INC	COM	384802104	247	6000	SH	DEFINED 06	0	6000	0
GRAINGER W W INC	COM	384802104	4284	104100	SH	DEFINED 02 09	80400	0	23700
GRANT PRIDECO INC	COM	38821G101	691	39512	SH	DEFINED 01	2	0	39510
GRANT PRIDECO INC	COM	38821G101	110	6400	SH	DEFINED 02 09	6400	0	0
GRANT PRIDECO INC	COM	38821G101	0	7300	SH	DEFINED 11	0	7300	0
GREAT LAKES CHEM CORP	COM	390568103	1586	51437	SH	DEFINED 01	1144	0	50293
GREATER BAY BANCORP	COM	391648102	346	13868	SH	DEFINED 01	0	0	13868
GREATER CHINA FD INC	COM	39167B102	143	13427	SH	DEFINED 01	0	0	13427
GREENBRIER COS INC	COM	393657101	109	11800	SH	DEFINED 01	0	0	11800
GREENPOINT FINL CORP	COM	395384100	1003	26130	SH	DEFINED 01	0	0	26130
GREENPOINT FINL CORP	COM	395384100	510	13300	SH	DEFINED 02 09	13300	0	0
GREY WOLF INC	COM	397888108	50	12500	SH	DEFINED 01	0	0	12500
GROUPE CGI INC	CL A SUB VTG	39945C109	271	47300	SH	DEFINED 01	47300	0	0
GUCCI GROUP N V	COM NY REG	401566104	2185	26444	SH	DEFINED 01	26444	0	0
GUIDANT CORP	COM	401698105	4672	129785	SH	DEFINED 01	0	0	129785
GUIDANT CORP	COM	401698105	652	18100	SH	DEFINED 06	0	18100	0
GUIDANT CORP	COM	401698105	10511	291987	SH	DEFINED 02 09	228040	0	63947
GUILFORD MLS INC	COM	401794102	23	11400	SH	DEFINED 01	0	0	11400
GULF CDA RES LTD	ORD	40218L305	1435	177200	SH	DEFINED 01	0	0	177200
GULFMARK OFFSHORE INC	COM	402629109	267	8500	SH	DEFINED 01	0	0	8500
GULFMARK OFFSHORE INC	COM	402629109	0	3000	SH	DEFINED 11	0	3000	0
GYMBOREE CORP	COM	403777105	350	41200	SH	DEFINED 01	0	0	41200
H & Q HEALTHCARE FD	SH BEN INT	404052102	3017	112857	SH	DEFINED 01	0	0	112857
H & Q LIFE SCIENCES INVS	SH BEN INT	404053100	696	30648	SH	DEFINED 01	0	0	30648
HCA-HEALTHCARE CO	COM	404119109	32123	710845	SH	DEFINED 01	110654	0	600191
HCA-HEALTHCARE CO	COM	404119109	2000	44260	SH	DEFINED 06	0	44260	0
HCA-HEALTHCARE CO	COM	404119109	16202	358558	SH	DEFINED 02 09	309203	0	49355
HCC INS HLDGS INC	COM	404132102	1225	50000	SH	DEFINED 06	0	50000	0
HCC INS HLDGS INC	COM	404132102	1788	71500	SH	DEFINED 15	71500	0	0
HRPT PPTYS TR	COM SH BEN INT	40426W101	385	39670	SH	DEFINED 01	0	0	39670
HPSC INC	COM	404264103	349	42400	SH	DEFINED 01	0	0	42400
H POWER CORP	COM	40427A108	3232	332950	SH	DEFINED 01	332400	0	550
HSBC HLDGS PLC	SPON ADR NEW	404280406	2162	36098	SH	DEFINED 01	31400	0	4698
HSBC HLDGS PLC	SPON ADR NEW	404280406	5364	89550	SH	DEFINED 06	0	89550	0

HA-LO INDS INC	COM	404429102	4	11654	SH	DEFINED 01	2300	0	9354
HALLIBURTON CO	COM	406216101	5085	142848	SH	DEFINED 01	30000	0	112848
HALLIBURTON CO	COM	406216101	2574	72300	SH	DEFINED 06	0	72300	0
HALLIBURTON CO	COM	406216101	8695	244260	SH	DEFINED 02 09	216500	0	27760
HAMMONS JOHN Q HOTELS INC	CL A	408623106	81	12500	SH	DEFINED 01	0	0	12500
JOHN HANCOCK BK &THRIFT OPP FD	SH BEN INT	409735107	2069	233267	SH	DEFINED 01	0	0	233267
HANCOCK JOHN PATRIOT PREM II	COM SH BEN INT	41013T105	153	13950	SH	DEFINED 01	0	0	13950
HANCOCK JOHN FINL SVCS INC	COM	41014S106	2486	61757	SH	DEFINED 01	30405	0	31352
HANCOCK JOHN FINL SVCS INC	COM	41014S106	4284	106400	SH	DEFINED 06	0	106400	0
HANCOCK JOHN FINL SVCS INC	COM	41014S106	5118	127150	SH	DEFINED 02 09	125350	0	1800
HANCOCK JOHN FINL TRENDS FD	COM	41014X105	212	13850	SH	DEFINED 01	0	0	13850
HANDLEMAN CO DEL	COM	410252100	285	17073	SH	DEFINED 01	0	0	17073
HANOVER COMPRESSOR CO	COM	410768105	3534	106829	SH	DEFINED 01	6300	0	100529
HANOVER COMPRESSOR CO	COM	410768105	16	500	SH	DEFINED 02	500	0	0
HARCOURT GEN INC	COM	41163G101	1082	18597	SH	DEFINED 01	16300	0	2297
HARCOURT GEN INC	COM	41163G101	133	2300	SH	DEFINED 02	2300	0	0
HARKEN ENERGY CORP	COM NEW	412552309	28	11673	SH	DEFINED 01	100	0	11573
HARLEY DAVIDSON INC	COM	412822108	11069	235129	SH	DEFINED 01	0	0	235129
HARLEY DAVIDSON INC	COM	412822108	2961	62900	SH	DEFINED 06	0	62900	0
HARLEY DAVIDSON INC	COM	412822108	8637	183478	SH	DEFINED 02 09	161300	0	22178
HARLEYSVILLE GROUP INC	COM	412824104	263	8841	SH	DEFINED 01	0	0	8841
HARMAN INTL INDS INC	COM	413086109	381	10000	SH	DEFINED 06	0	10000	0
HARMONIC INC	COM	413160102	546	54651	SH	DEFINED 01	0	0	54651
HARMONY GOLD MNG LTD	SPONSORED ADR	413216300	1173	206239	SH	DEFINED 01	0	0	206239
HARRAHS ENTMT INC	COM	413619107	122	3480	SH	DEFINED 01	0	0	3480
HARRAHS ENTMT INC	COM	413619107	184	5200	SH	DEFINED 06	0	5200	0
HARRAHS ENTMT INC	COM	413619107	1997	56600	SH	DEFINED 02 09	55900	0	700
HARRIS CORP DEL	COM	413875105	529	19478	SH	DEFINED 01	0	0	19478
HARRIS CORP DEL	COM	413875105	119	4400	SH	DEFINED 02 09	4400	0	0
HARSCO CORP	COM	415864107	301	11100	SH	DEFINED 06	0	11100	0
HARTE-HANKS INC	COM	416196103	272	11000	SH	DEFINED 01	0	0	11000
HARTE-HANKS INC	COM	416196103	1634	66000	SH	DEFINED 06	0	66000	0
HARTE-HANKS INC	COM	416196103	244	9900	SH	DEFINED 02 09	9900	0	0
HARTFORD FINL SVCS GROUP INC	COM	416515104	39790	581730	SH	DEFINED 01	0	0	581730
HARTFORD FINL SVCS GROUP INC	COM	416515104	5308	77600	SH	DEFINED 06	0	77600	0
HARTFORD FINL SVCS GROUP INC	COM	416515104	32418	473952	SH	DEFINED 02 09	460083	0	13869
HASBRO INC	COM	418056107	289	20042	SH	DEFINED 01	0	0	20042
HASBRO INC	COM	418056107	1069	74000	SH	DEFINED 02	72900	0	1100
HASBRO INC	COM	418056107	2838	196400	SH	DEFINED 06	0	196400	0
HASBRO INC	COM	418056107	4258	291700	SH	DEFINED 15	291700	0	0
HAVERTY FURNITURE INC	COM	419596101	582	38985	SH	DEFINED 01	0	0	38985
HAVERTY FURNITURE INC	COM	419596101	347	23200	SH	DEFINED 06	0	23200	0
HAWAIIAN ELEC INDUSTRIES	COM	419870100	1462	38291	SH	DEFINED 01	0	0	38291
HAWAIIAN ELEC INDUSTRIES	COM	419870100	11	300	SH	DEFINED 02	0	0	300
HAWAIIAN ELEC INDUSTRIES	COM	419870100	302	7900	SH	DEFINED 01	0	7900	0
HEALTH CARE PPTY INVS INC	COM	421915109	1235	35921	SH	DEFINED 01	2	0	35919
HEALTH CARE PPTY INVS INC	COM	421915109	300	8730	SH	DEFINED 06	0	8730	0
HEALTHSOUTH CORP	COM	421924101	2947	184562	SH	DEFINED 01	700	0	183862
HEALTHSOUTH CORP	COM	421924101	1968	123200	SH	DEFINED 06	0	123200	0
HEALTHSOUTH CORP	COM	421924101	7537	472000	SH	DEFINED 02 09	347100	0	124900
HEALTH MGMT ASSOC INC NEW	CL A	421933102	1559	74097	SH	DEFINED 01	0	0	74097
HEALTH MGMT ASSOC INC NEW	CL A	421933102	308	14700	SH	DEFINED 02 09	14700	0	0
HEALTHCARE RLTY TR	SB DB CV 10.5%02	421946A0	84	65000	SH	DEFINED 01	0	0	65000
HEALTHCARE RLTY TR	COM	421946104	1038	39481	SH	DEFINED 01	1	0	39480
HEALTHCARE RLTY TR	COM	421946104	321	12200	SH	DEFINED 06	0	12200	0
HEADHUNTER NET INC	COM	422077107	370	79200	SH	DEFINED 01	0	0	79200
HEALTH CARE REIT INC	COM	42217K106	2668	112344	SH	DEFINED 01	0	0	112344
HEALTH CARE REIT INC	COM	42217K106	0	35	SH	DEFINED 02	0	0	35
HEALTH NET INC	COM	42222G108	38	2230	SH	DEFINED 01	0	0	2230
HEALTH NET INC	COM	42222G108	2203	126600	SH	DEFINED 06	0	126600	0
HECLA MNG CO	COM	422704106	26	22906	SH	DEFINED 01	0	0	22906
HEICO CORP NEW	CL A	422806208	3787	211030	SH	DEFINED 01	0	0	211030
HEINZ H J CO	COM	423074103	3267	79918	SH	DEFINED 01	8000	0	71918
HEINZ H J CO	COM	423074103	5181	126700	SH	DEFINED 06	0	126700	0
HEINZ H J CO	COM	423074103	13404	327824	SH	DEFINED 02 09	255000	0	72824
HELLENIC TELECOM ORGANIZATN SA	SPONSORED ADR	423325307	10736	1674925	SH	DEFINED 01	1610900	0	64025
HELLER FINANCIAL INC	CL A	423328103	211	5290	SH	DEFINED 01	0	0	5290
HELLER FINANCIAL INC	CL A	423328103	40	1000	SH	DEFINED 02	1000	0	0
HELMERICH & PAYNE INC	COM	423452101	688	22330	SH	DEFINED 01	0	0	22330
HELMERICH & PAYNE INC	COM	423452101	193	6300	SH	DEFINED 02 09	6300	0	0
HENRY JACK & ASSOC INC	COM	426281101	4761	153600	SH	DEFINED 01	0	0	153600
HENRY JACK & ASSOC INC	COM	426281101	24	800	SH	DEFINED 02	800	0	0
HERBALIFE INTL INC	CL B	426908307	206	23600	SH	DEFINED 01	0	0	23600
HERCULES INC	COM	427056106	176	15625	SH	DEFINED 01	0	0	15625
HERCULES INC	COM	427056106	47	4200	SH	DEFINED 02	4200	0	0
HERSHEY FOODS CORP	COM	427866108	960	15563	SH	DEFINED 01	0	0	15563
HERSHEY FOODS CORP	COM	427866108	481	7800	SH	DEFINED 06	0	7800	0
HERSHEY FOODS CORP	COM	427866108	7520	121875	SH	DEFINED 02 09	98200	0	23675
HEWLETT PACKARD CO	SB LYON ZERO 17	428236AC7	27	55000	SH	DEFINED 01	0	0	55000
HEWLETT PACKARD CO	COM	428236103	44782	1565817	SH	DEFINED 01	209945	0	1355872
HEWLETT PACKARD CO	COM	428236103	2900	101400	SH	DEFINED 06	0	101400	0
HEWLETT PACKARD CO	COM	428236103	45515	1591485	SH	DEFINED 02 09	1279100	0	312385
HEXCEL CORP	SB DEB CV 7%11	428290AA8	9	15000	SH	DEFINED 01	0	0	15000
HEXCEL CORP NEW	SUB NT CV 7%03	428291AA6	131	135000	SH	DEFINED 01	0	0	135000
HEXCEL CORP NEW	COM	428291108	137	10795	SH	DEFINED 01	0	0	10795

HIBERNIA CORP	CL A	428656102	2499	140399	SH	DEFINED 01	100	0	140299
HIBERNIA CORP	CL A	428656102	271	15300	SH	DEFINED 02 09	15300	0	0
HIGH SPEED ACCESS CORP	COM	42979U102	86	72374	SH	DEFINED 01	0	0	72374
HIGH YIELD INCOME FD INC	COM	429904105	284	48513	SH	DEFINED 01	0	0	48513
HIGHWOODS PPTYS INC	COM	431284108	224	8435	SH	DEFINED 01	0	0	8435
HILLENBRAND INDS INC	COM	431573104	199	3500	SH	DEFINED 01	0	0	3500
HILLENBRAND INDS INC	COM	431573104	153	2700	SH	DEFINED 02 09	2700	0	0
HILTON HOTELS CORP	SUB NT CONV 5%06	432848AL3	519	573000	SH	DEFINED 01	0	0	573000
HILTON HOTELS CORP	COM	432848109	522	45026	SH	DEFINED 01	0	0	45026
HILTON HOTELS CORP	COM	432848109	232	20000	SH	DEFINED 06	0	20000	0
HILTON HOTELS CORP	COM	432848109	3597	310188	SH	DEFINED 02 09	254888	0	55300
HISPANIC BROADCASTING CORP	CL A	43357B104	639	22304	SH	DEFINED 01	0	0	22304
HISPANIC BROADCASTING CORP	CL A	43357B104	47	1650	SH	DEFINED 06	0	1650	0
HITACHI LIMITED	ADR 10 COM	433578507	496	5020	SH	DEFINED 01	0	0	5020
HITACHI LIMITED	ADR 10 COM	433578507	4051	40920	SH	DEFINED 06	0	40920	0
HOME DEPOT INC	COM	437076102	149865	3219446	SH	DEFINED 01	68421	0	3151025
HOME DEPOT INC	COM	437076102	21923	470960	SH	DEFINED 06	0	470960	0
HOME DEPOT INC	COM	437076102	100189	2152319	SH	DEFINED 02 09	1819693	0	332626
HOME DEPOT INC	COM	437076102	0	2775	SH	DEFINED 11	0	2775	0
HOMEBASE INC	COM	43738E108	524	152000	SH	DEFINED 01	0	0	152000
HOMESTAKE MNG CO	COM	437614100	709	89614	SH	DEFINED 01	47300	0	42314
HOMESTAKE MNG CO	COM	437614100	50	6400	SH	DEFINED 02	6400	0	0
HOMESTAKE MNG CO	COM	437614100	432	55800	SH	DEFINED 06	0	55800	0
HOMESTORE COM INC	COM	437852106	14	406	SH	DEFINED 01	0	0	406
HOMESTORE COM INC	COM	437852106	45	1300	SH	DEFINED 06	0	1300	0
HOMESTORE COM INC	COM	437852106	1540	44768	SH	DEFINED 12	44768	0	0
HON INDS INC	COM	438092108	440	18182	SH	DEFINED 01	0	0	18182
HONEYWELL INTL INC	COM	438516106	62025	1772654	SH	DEFINED 01	1455739	0	316915
HONEYWELL INTL INC	COM	438516106	2285	65300	SH	DEFINED 06	0	65300	0
HONEYWELL INTL INC	COM	438516106	22470	642232	SH	DEFINED 02 09	532758	0	109474
HONEYWELL INTL INC	COM	438516106	0	1	SH	DEFINED 11	0	1	0
HORIZON HEALTH CORP	COM	44041Y104	606	47900	SH	DEFINED 01	0	0	47900
HOSPITALITY PPTYS TR	COM SH BEN INT	44106M102	287	10100	SH	DEFINED 01	0	0	10100
HOST MARRIOTT CORP NEW	COM	44107P104	411	32897	SH	DEFINED 01	0	0	32897
HOST MARRIOTT CORP NEW	COM	44107P104	458	36647	SH	DEFINED 02 09	34747	0	1900
HOTJOBS COM INC	COM	441474103	57	6420	SH	DEFINED 01	0	0	6420
HOTJOBS COM INC	COM	441474103	884	87600	SH	DEFINED 15	87600	0	0
HOUGHTON MIFFLIN CO	COM	441560109	20	350	SH	DEFINED 01	0	0	350
HOUGHTON MIFFLIN CO	COM	441560109	11	200	SH	DEFINED 02	200	0	0
HOUGHTON MIFFLIN CO	COM	441560109	1294	21600	SH	DEFINED 06	0	21600	0
HOUSEHOLD INTL INC	COM	441815107	11317	169674	SH	DEFINED 01	20600	0	149074
HOUSEHOLD INTL INC	COM	441815107	5716	85700	SH	DEFINED 06	0	85700	0
HOUSEHOLD INTL INC	COM	441815107	34412	515940	SH	DEFINED 02 09	414336	0	101604
HOVNIANIAN ENTERPRISES INC	CL A	442487203	188	13000	SH	DEFINED 01	0	0	13000
HUBBELL INC	CL B	443510201	428	14784	SH	DEFINED 01	0	0	14784
HUBBELL INC	CL B	443510201	52	1800	SH	DEFINED 02	1500	0	300
HUDSON UNITED BANCORP	COM	444165104	91	3606	SH	DEFINED 01	0	0	3606
HUDSON UNITED BANCORP	COM	444165104	312	12249	SH	DEFINED 06	0	12249	0
HUFFY CORP	COM	444356109	381	39600	SH	DEFINED 01	0	0	39600
HUGHES SUPPLY INC	COM	444482103	26	1100	SH	DEFINED 01	0	0	1100
HUGHES SUPPLY INC	COM	444482103	364	15400	SH	DEFINED 06	0	15400	0
HUGOTON RTY TR TEX	UNIT BEN INT	444717102	136	10900	SH	DEFINED 01	0	0	10900
HUGOTON RTY TR TEX	UNIT BEN INT	444717102	23	1900	SH	DEFINED 02	0	0	1900
HUMANA INC	COM	444859102	329	33421	SH	DEFINED 01	0	0	33421
HUMANA INC	COM	444859102	669	68000	SH	DEFINED 02	67000	0	1000
HUMANA INC	COM	444859102	76	7700	SH	DEFINED 06	0	7700	0
HUMAN GENOME SCIENCES INC	SUB NT CV 5%07	444903AF5	118	95000	SH	DEFINED 01	95000	0	0
HUMAN GENOME SCIENCES INC	COM	444903108	3866	64177	SH	DEFINED 01	22400	0	41777
HUMAN GENOME SCIENCES INC	COM	444903108	96	1600	SH	DEFINED 06	0	1600	0
HUMAN GENOME SCIENCES INC	COM	444903108	439	7300	SH	DEFINED 02 09	7300	0	0
HUNTINGTON BANCSHARES INC	COM	446150104	553	33825	SH	DEFINED 01	0	0	33825
HUNTINGTON BANCSHARES INC	COM	446150104	265	16200	SH	DEFINED 06	0	16200	0
HUNTINGTON BANCSHARES INC	COM	446150104	5160	315645	SH	DEFINED 02 09	265866	0	49779
ICN PHARMACEUTICALS INC NEW	COM	448924100	176	5566	SH	DEFINED 01	100	0	5466
ICN PHARMACEUTICALS INC NEW	COM	448924100	161	5100	SH	DEFINED 02 09	5100	0	0
ICN PHARMACEUTICALS INC NEW	COM	448924100	5406	173000	SH	DEFINED 13	173000	0	0
IDT CORP	CL B	448947309	141	12880	SH	DEFINED 01	0	0	12880
HYPERION SOLUTIONS CORP	COM	44914M104	153	10210	SH	DEFINED 01	10000	0	210
HYPERION TOTAL RETURN & INCOME	COM	449145101	301	32147	SH	DEFINED 01	0	0	32147
HYSEQ INC	COM	449163302	334	29108	SH	DEFINED 01	0	0	29108
ICO HLDGS INC	COM	449293109	39	15000	SH	DEFINED 01	0	0	15000
ICOS CORP	COM	449295104	9505	148516	SH	DEFINED 01	0	0	148516
ICOS CORP	COM	449295104	6	100	SH	DEFINED 12	100	0	0
ICOS CORP	COM	449295104	1408	22000	SH	DEFINED 03	22000	0	0
IDEC PHARMACEUTICALS CORP	COM	449370105	806	11910	SH	DEFINED 01	0	0	11910
IDEC PHARMACEUTICALS CORP	COM	449370105	1523	22500	SH	DEFINED 06	0	22500	0
IDEC PHARMACEUTICALS CORP	COM	449370105	953	14100	SH	DEFINED 02 09	14100	0	0
IGEN INC	COM	449536101	5435	209050	SH	DEFINED 01	200000	0	9050
IMC GLOBAL INC	COM	449669100	163	16058	SH	DEFINED 01	299	0	15759
IMC GLOBAL INC	COM	449669100	26	2600	SH	DEFINED 02	2600	0	0
IMS HEALTH INC	COM	449934108	5885	206496	SH	DEFINED 01	180571	0	25925
IMS HEALTH INC	COM	449934108	356	12500	SH	DEFINED 06	0	12500	0
IMS HEALTH INC	COM	449934108	3618	126976	SH	DEFINED 02 09	122400	0	4576
IRT PPTY CO	COM	450058102	273	25070	SH	DEFINED 01	0	0	25070
ITC DELTACOM INC	COM	45031T104	269	67300	SH	DEFINED 01	0	0	67300

ITT EDUCATIONAL SERVICES INC	COM		45068B109	1339	29750	SH	DEFINED 06		0	29750	0
ITXC CORP	COM		45069F109	800	114320	SH	DEFINED 01		0	0	114320
ITT INDS INC IND	COM		450911102	4850	109614	SH	DEFINED 01		0	0	109614
ITT INDS INC IND	COM		450911102	181	4100	SH	DEFINED 06		0	4100	0
ITT INDS INC IND	COM		450911102	2163	48900	SH	DEFINED 02 09		48300	0	600
IDACORP INC	COM		451107106	730	20933	SH	DEFINED 01		17505	0	3428
IKON OFFICE SOLUTIONS INC	COM		451713101	544	55539	SH	DEFINED 01		0	0	55539
IDENTIX INC	COM		451906101	72	11530	SH	DEFINED 01		0	0	11530
ILLINOIS TOOL WKS INC	COM		452308109	6723	106222	SH	DEFINED 01		40000	0	66222
ILLINOIS TOOL WKS INC	COM		452308109	994	15700	SH	DEFINED 06		0	15700	0
ILLINOIS TOOL WKS INC	COM		452308109	15370	242822	SH	DEFINED 02 09		198052	0	44770
IMCLONE SYS INC	COM		45245W109	8518	161327	SH	DEFINED 01		0	0	161327
IMCLONE SYS INC	COM		45245W109	5	100	SH	DEFINED 02		100	0	0
IMCLONE SYS INC	COM		45245W109	5847	117700	SH	DEFINED 13		117700	0	0
IMMUNE RESPONSE CORP DEL	COM		45252T106	16	3500	SH	DEFINED 01		0	0	3500
IMMUNE RESPONSE CORP DEL	COM		45252T106	742	188000	SH	DEFINED 13		188000	0	0
IMMUNEX CORP NEW	COM		452528102	7126	401499	SH	DEFINED 01		5	0	401494
IMMUNEX CORP NEW	COM		452528102	1714	96660	SH	DEFINED 02 09		86550	0	10110
IMMUNEX CORP NEW	COM		452528102	11148	662000	SH	DEFINED 13		662000	0	0
IMPAC MTG HLDGS INC	COM		45254P102	810	113290	SH	DEFINED 01		0	0	113290
IMPERIAL CHEM INDS PLC	ADR NEW		452704505	479	20196	SH	DEFINED 01		3332	0	16864
IMPERIAL CHEM INDS PLC	ADR NEW		452704505	2071	87200	SH	DEFINED 06		0	87200	0
IMATRON INC	COM		452906100	78	39300	SH	DEFINED 01		3600	0	35700
IMMUNOMEDICS INC	COM		452907108	116	5450	SH	DEFINED 01		0	0	5450
IMMUNOMEDICS INC	COM		452907108	3346	176100	SH	DEFINED 13		176100	0	0
IMPERIAL OIL LTD	COM NEW		453038408	1223	47501	SH	DEFINED 01		0	0	47501
IMPROVENET INC	COM		45321E106	5	15000	SH	DEFINED 01		0	0	15000
INCO LTD	DEB CV	7.75%16	453258AH8	9	10000	SH	DEFINED 01		0	0	10000
INCO LTD	COM		453258402	685	39740	SH	DEFINED 01		0	0	39740
INCO LTD	COM		453258402	1342	77800	SH	DEFINED 02		76600	0	1200
INCO LTD	COM		453258402	154	8900	SH	DEFINED 06		0	8900	0
INCYTE GENOMICS INC	COM		45337C102	445	18175	SH	DEFINED 01		0	0	18175
INCYTE GENOMICS INC	COM		45337C102	2	100	SH	DEFINED 02		100	0	0
INCYTE GENOMICS INC	COM		45337C102	13402	612000	SH	DEFINED 13		612000	0	0
INDONESIA FD INC	COM		455778100	32	20334	SH	DEFINED 01		0	0	20334
INDYMAC BANCORP INC	COM		456607100	164	6125	SH	DEFINED 01		800	0	5325
INDYMAC BANCORP INC	COM		456607100	2573	96000	SH	DEFINED 06		0	96000	0
INET TECHNOLOGIES INC	COM		45662V105	1179	143900	SH	DEFINED 06		0	143900	0
INFINIUM SOFTWARE INC	COM		45662Y109	32	29000	SH	DEFINED 01		0	0	29000
INFOCURE CORP	COM		45665A108	95	40200	SH	DEFINED 01		0	0	40200
INFONET SVCS CORP	CL B		45666T106	619	72904	SH	DEFINED 01		0	0	72904
INFORMIX CORP	COM		456779107	127	21852	SH	DEFINED 01		0	0	21852
INFORMIX CORP	COM		456779107	46	7900	SH	DEFINED 02		7900	0	0
INFORMIX CORP	COM		456779107	16	2656	SH	DEFINED 06		0	2656	0
INFORMIX CORP	COM		456779107	336	64700	SH	DEFINED 15		64700	0	0
INFOSPACE INC	COM		45678T102	479	124836	SH	DEFINED 01		0	0	124836
INFOSPACE INC	COM		45678T102	25	6700	SH	DEFINED 09		0	0	6700
ING GROEP N V	SPONSORED ADR		456837103	1126	17107	SH	DEFINED 01		14600	0	2507
INGENUUS CORP	COM		456846104	9	38400	SH	DEFINED 01		0	0	38400
INGERSOLL-RAND CO	COM		456866102	4077	98968	SH	DEFINED 01		0	0	98968
INGERSOLL-RAND CO	COM		456866102	317	7700	SH	DEFINED 06		0	7700	0
INGERSOLL-RAND CO	COM		456866102	4083	99128	SH	DEFINED 02 09		88750	0	10378
INGRAM MICRO INC	CL A		457153104	93	6443	SH	DEFINED 01		0	0	6443
INGRAM MICRO INC	CL A		457153104	92	6400	SH	DEFINED 02		6400	0	0
INITIO INC	COM		457203107	18	24000	SH	DEFINED 01		0	0	24000
INKTOMI CORP	COM		457277101	314	32746	SH	DEFINED 01		16671	0	16075
INKTOMI CORP	COM		457277101	47	5000	SH	DEFINED 09		5000	0	0
INKTOMI CORP	COM		457277101	525	57286	SH	DEFINED 12		57286	0	0
INPUT/OUTPUT INC	COM		457652105	948	74690	SH	DEFINED 01		0	0	74690
INSIGNIA FINL GROUP INC NEW	COM		45767A105	123	10000	SH	DEFINED 01		0	0	10000
INNOGY HLDGS PLC	SPONSORED ADR		45769A103	1	34	SH	DEFINED 01		0	0	34
INNOGY HLDGS PLC	SPONSORED ADR		45769A103	2068	67236	SH	DEFINED 06		0	67236	0
INRANGE TECHNOLOGIES CORP	CL B		45769V206	293	19100	SH	DEFINED 01		0	0	19100
INSURED MUN INCOME FD	COM		45809F104	674	51024	SH	DEFINED 01		0	0	51024
INTEGRAL SYS INC MD	COM		45810H107	2256	93500	SH	DEFINED 01		0	0	93500
INTEGRALVISION INC	COM		45811H106	4	25000	SH	DEFINED 01		0	0	25000
INTEGRATED DEVICE TECHNOLOGY	COM		458118106	1761	55597	SH	DEFINED 01		0	0	55597
INTEGRATED DEVICE TECHNOLOGY	COM		458118106	167	5300	SH	DEFINED 09		5300	0	0
INTEGRATED SILICON SOLUTION	COM		45812P107	242	17473	SH	DEFINED 01		0	0	17473
INTEL CORP	COM		458140100	178158	6090904	SH	DEFINED 01		522277	0	5568627
INTEL CORP	COM		458140100	15112	516635	SH	DEFINED 06		0	516635	0
INTEL CORP	COM		458140100	156783	5360145	SH	DEFINED 02 09		4369399	0	990746
INTEL CORP	COM		458140100	0	24605	SH	DEFINED 11		0	24605	0
INTERDIGITAL COMMUNICATIONS CP	COM		45866A105	739	55843	SH	DEFINED 01		18	0	55825
INTERFACE INC	CL A		458665106	266	35500	SH	DEFINED 01		0	0	35500
INTERGRAPH CORP	COM		458683109	204	13300	SH	DEFINED 01		0	0	13300
INTERLEUKIN GENETICS INC	COM		458738101	37	14300	SH	DEFINED 01		0	0	14300
INTERLIANT INC	COM		458742103	8	15000	SH	DEFINED 01		4400	0	10600
INTERMEDIA COMMUNICATIONS INC	COM		458801107	14206	953473	SH	DEFINED 01		930000	0	23473
INTERNAP NETWORK SVCS CORP	COM		45885A102	51	15627	SH	DEFINED 01		0	0	15627
INTERNATIONAL BUSINESS MACHS	COM		459200101	166947	1477413	SH	DEFINED 01		236442	0	1240971
INTERNATIONAL BUSINESS MACHS	COM		459200101	20876	184740	SH	DEFINED 06		0	184740	0
INTERNATIONAL BUSINESS MACHS	COM		459200101	173792	1537987	SH	DEFINED 02 09		1279441	0	258546
INTERNATIONAL BUSINESS MACHS	COM		459200101	0	4550	SH	DEFINED 11		0	4550	0
INTERNATIONAL FLAVORS&FRAGRANC	COM		459506101	599	23865	SH	DEFINED 01		0	0	23865

INTERNATIONAL FLAVORS&FRAGRANC	COM	459506101	113	4500	SH	DEFINED 06	0	4500	0
INTERNATIONAL FLAVORS&FRAGRANC	COM	459506101	1260	50200	SH	DEFINED 02 09	49100	0	1100
INTERNATIONAL GAME TECHNOLOGY	COM	459902102	643	10257	SH	DEFINED 01	0	0	10257
INTERNATIONAL GAME TECHNOLOGY	COM	459902102	1164	18600	SH	DEFINED 06	0	18600	0
INTERNATIONAL GAME TECHNOLOGY	COM	459902102	194	3100	SH	DEFINED 02 09	3100	0	0
INTL PAPER CO	COM	460146103	7743	216913	SH	DEFINED 01	0	0	216913
INTL PAPER CO	COM	460146103	885	24800	SH	DEFINED 06	0	24800	0
INTL PAPER CO	COM	460146103	13054	365691	SH	DEFINED 02 09	301013	0	64678
INTERNATIONAL RECTIFIER CORP	COM	460254105	3254	95449	SH	DEFINED 01	0	0	95449
INTERNATIONAL RECTIFIER CORP	COM	460254105	84	2500	SH	DEFINED 02 09	2500	0	0
INTERNATIONAL RECTIFIER CORP	COM	460254105	266	7800	SH	DEFINED 15	7800	0	0
INTERNET CAP GROUP INC	SUB NT CV 5.5%04	46059CAA4	15	45000	SH	DEFINED 01	0	0	45000
INTERNET CAP GROUP INC	COM	46059C106	129	64839	SH	DEFINED 01	0	0	64839
INTERNET CAP GROUP INC	COM	46059C106	11	5500	SH	DEFINED 02	5500	0	0
INTERNET PICTURES CORP	COM	46059S101	10	42390	SH	DEFINED 01	2000	0	40390
INTERNET HOLDRS TR	DEPOSIT RCPT	46059W102	2274	50100	SH	DEFINED 01	48200	0	1900
INTERNET HOLDRS TR	DEPOSIT RCPT	46059W102	76	1700	SH	DEFINED 15	1700	0	0
INTERNET SEC SYS INC	COM	46060X107	219	4512	SH	DEFINED 01	0	0	4512
INTERNET SEC SYS INC	COM	46060X107	1387	30400	SH	DEFINED 15	30400	0	0
INTERPUBLIC GROUP COS INC	COM	460690100	3750	127792	SH	DEFINED 01	0	0	127792
INTERPUBLIC GROUP COS INC	COM	460690100	4229	144100	SH	DEFINED 06	0	144100	0
INTERPUBLIC GROUP COS INC	COM	460690100	8281	282170	SH	DEFINED 02 09	227834	0	54336
INTERSTATE BAKERIES CORP DEL	COM	46072H108	220	13800	SH	DEFINED 01	0	0	13800
INTRANET SOLUTIONS INC	COM NEW	460939309	342	9000	SH	DEFINED 01	6500	0	2500
INTERSTATE NATL DEALER SVCS	COM	46102P104	68	12700	SH	DEFINED 01	0	0	12700
INTERWOVEN INC	COM	46114T102	193	11475	SH	DEFINED 01	0	0	11475
INTERVOICE-BRITE INC	COM	461142101	1667	151634	SH	DEFINED 01	0	0	151634
INTERVOICE-BRITE INC	COM	461142101	182	16600	SH	DEFINED 15	16600	0	0
INTIMATE BRANDS INC	CL A	461156101	1506	99994	SH	DEFINED 01	83452	0	16542
INTIMATE BRANDS INC	CL A	461156101	6	400	SH	DEFINED 02	0	0	400
INTRADO INC	COM	46117A100	429	25000	SH	DEFINED 01	25000	0	0
INTUIT	COM	461202103	2434	60885	SH	DEFINED 01	0	0	60885
INTUIT	COM	461202103	412	10300	SH	DEFINED 06	0	10300	0
INTUIT	COM	461202103	6130	153300	SH	DEFINED 02 09	132100	0	21200
INVACARE CORP	COM	461203101	1720	44531	SH	DEFINED 01	0	0	44531
INVACARE CORP	COM	461203101	328	8500	SH	DEFINED 06	0	8500	0
INVERNESS MED TECHNOLOGY INC	COM	461268104	3574	96595	SH	DEFINED 01	96200	0	395
INVERNESS MED TECHNOLOGY INC	COM	461268104	3	100	SH	DEFINED 02	100	0	0
INVESTMENT GRADE MUN INCOME FD	COM	461368102	285	18822	SH	DEFINED 01	0	0	18822
INVESTMENT TECHNOLOGY GRP NEW	COM	46145F105	15	310	SH	DEFINED 01	0	0	310
INVESTMENT TECHNOLOGY GRP NEW	COM	46145F105	4074	81400	SH	DEFINED 15	81400	0	0
INVITROGEN CORP	COM	46185R100	204	2844	SH	DEFINED 01	0	0	2844
INVISION TECHNOLOGIES INC	COM	461851107	161	42000	SH	DEFINED 01	0	0	42000
IOMEGA CORP	COM	462030107	279	116756	SH	DEFINED 01	10756	0	106000
IONICS INC	COM	462218108	441	14025	SH	DEFINED 01	0	0	14025
IRELAND BK	SPONSORED ADR	46267Q103	7	200	SH	DEFINED 01	0	0	200
IRELAND BK	SPONSORED ADR	46267Q103	4914	125800	SH	DEFINED 06	0	125800	0
ISHARES INC	MSCI EMU INDEX	464286608	467	7771	SH	DEFINED 01	0	0	7771
ISHARES INC	MSCI GERMANY	464286806	197	11927	SH	DEFINED 01	0	0	11927
ISHARES INC	MSCI MEXICO	464286822	824	48957	SH	DEFINED 01	41500	0	7457
ISHARES INC	MSCI JAPAN	464286848	501	49046	SH	DEFINED 01	0	0	49046
ISHARES INC	MSCI HONG KONG	464286871	133	13234	SH	DEFINED 01	0	0	13234
ISHARES TR	S&P500/BAR GRW	464287309	1599	26070	SH	DEFINED 01	0	0	26070
ISHARES TR	S&P500/BAR VAL	464287408	287	4654	SH	DEFINED 01	0	0	4654
ISHARES TR	S&P MIDCAP 400	464287507	1701	16401	SH	DEFINED 01	0	0	16401
ISHARES TR	GLDM SACHS TEC	464287549	641	10715	SH	DEFINED 01	0	0	10715
ISHARES TR	DJ US CON CYCL	464287580	383	6275	SH	DEFINED 01	0	0	6275
ISHARES TR	RUSSELL1000VAL	464287598	795	13571	SH	DEFINED 01	0	0	13571
ISHARES TR	S&P MIDCP GROW	464287606	1677	14345	SH	DEFINED 01	0	0	14345
ISHARES TR	RUSSELL 1000	464287622	298	4600	SH	DEFINED 01	0	0	4600
ISHARES TR	RUSL 2000 VALU	464287630	560	4336	SH	DEFINED 01	0	0	4336
ISHARES TR	RUSL 2000 GROW	464287648	225	3535	SH	DEFINED 01	0	0	3535
ISHARES TR	RUSSELL 2000	464287655	6491	63704	SH	DEFINED 01	40000	0	23704
ISHARES TR	S&P MIDCP VALU	464287705	613	6710	SH	DEFINED 01	0	0	6710
ISHARES TR	DJ US TELECOMM	464287713	266	7261	SH	DEFINED 01	0	0	7261
ISHARES TR	DJ US FINL SVC	464287770	559	5810	SH	DEFINED 01	0	0	5810
ISHARES TR	DJ US FINL SEC	464287788	713	8394	SH	DEFINED 01	0	0	8394
ISHARES TR	S&P SMLCAP 600	464287804	2199	19293	SH	DEFINED 01	0	0	19293
ISHARES TR	DJ CON NON CYCL	464287812	371	9000	SH	DEFINED 01	0	0	9000
ISHARES TR	DJ US BAS MATL	464287838	506	12845	SH	DEFINED 01	0	0	12845
ISHARES TR	S&P EURO PLUS	464287861	833	13194	SH	DEFINED 01	0	0	13194
ISHARES TR	S&P SMLCP VALU	464287879	646	7644	SH	DEFINED 01	0	0	7644
ISHARES TR	S&P SMLCP GROW	464287887	244	3175	SH	DEFINED 01	0	0	3175
ISIS PHARMACEUTICALS INC	COM	464330109	86	6995	SH	DEFINED 01	0	0	6995
ISIS PHARMACEUTICALS INC	COM	464330109	2931	246600	SH	DEFINED 13	246600	0	0
ISOLYSER INC	COM	464888106	19	13343	SH	DEFINED 01	0	0	13343
I2 TECHNOLOGIES INC	COM	465754109	1932	97616	SH	DEFINED 01	45	0	97571
I2 TECHNOLOGIES INC	COM	465754109	794	40160	SH	DEFINED 02 09	36500	0	3660
IVAX CORP	COM	465823102	28398	728166	SH	DEFINED 01	201119	0	527047
IVAX CORP	COM	465823102	2413	61875	SH	DEFINED 06	0	61875	0
IVAX CORP	COM	465823102	649	16675	SH	DEFINED 02 09	16675	0	0
IVAX CORP	COM	465823102	3940	107100	SH	DEFINED 15	107100	0	0
JDN RLTY CORP	COM	465917102	155	11400	SH	DEFINED 01	0	0	11400
JDS UNIPHASE CORP	COM	46612J101	27200	2176059	SH	DEFINED 01	31342	0	2144717
JDS UNIPHASE CORP	COM	46612J101	1841	144400	SH	DEFINED 06	0	144400	0

JDS UNIPHASE CORP	COM	46612J101	26633	2130730	SH	DEFINED 02 09	1985400	0	145330
JDS UNIPHASE CORP	COM	46612J101	0	16475	SH	DEFINED 11	0	16475	0
JP REALTY INC	COM	46624A106	226	9230	SH	DEFINED 01	0	0	9230
J P MORGAN CHASE & CO	COM	46625H100	83852	1880092	SH	DEFINED 01	31504	0	1848588
J P MORGAN CHASE & CO	COM	46625H100	12372	277410	SH	DEFINED 06	0	277410	0
J P MORGAN CHASE & CO	COM	46625H100	107537	2411148	SH	DEFINED 02 09	2071448	0	339700
JABIL CIRCUIT INC	COM	466313103	1536	49799	SH	DEFINED 01	0	0	49799
JABIL CIRCUIT INC	COM	466313103	1413	45800	SH	DEFINED 06	0	45800	0
JABIL CIRCUIT INC	COM	466313103	6637	215100	SH	DEFINED 02 09	161600	0	53500
JABIL CIRCUIT INC	COM	466313103	219	7700	SH	DEFINED 15	7700	0	0
JACOBS ENGR GROUP INC DEL	COM	469814107	226	3475	SH	DEFINED 01	0	0	3475
JACOBSON STORES INC	SB DB CV 6.75%11	469834AC9	7	10000	SH	DEFINED 01	0	0	10000
JAPAN EQUITY FD INC	COM	471057109	101	16460	SH	DEFINED 01	0	0	16460
JEFFERSON PILOT CORP	COM	475070108	6202	128368	SH	DEFINED 01	0	0	128368
JEFFERSON PILOT CORP	COM	475070108	416	8600	SH	DEFINED 06	0	8600	0
JEFFERSON PILOT CORP	COM	475070108	8150	168675	SH	DEFINED 02 09	142400	0	26275
JEFFERSON SMURFIT GROUP PLC	SPONSORED ADR	47508W107	230	12000	SH	DEFINED 01	0	0	12000
JEFFERSON SMURFIT GROUP PLC	SPONSORED ADR	47508W107	250	13000	SH	DEFINED 06	0	13000	0
JOHN NUVEEN CO	CL A	478035108	740	13075	SH	DEFINED 01	0	0	13075
JOHNSON & JOHNSON	COM	478160104	127867	2557340	SH	DEFINED 01	179490	0	2377850
JOHNSON & JOHNSON	COM	478160104	21694	433874	SH	DEFINED 06	0	433874	0
JOHNSON & JOHNSON	COM	478160104	125019	2500396	SH	DEFINED 02 09	2014139	0	486257
JOHNSON & JOHNSON	COM	478160104	0	4800	SH	DEFINED 11	0	4800	0
JOHNSON CTLS INC	COM	478366107	1724	23790	SH	DEFINED 01	0	0	23790
JOHNSON CTLS INC	COM	478366107	384	5300	SH	DEFINED 06	0	5300	0
JOHNSON CTLS INC	COM	478366107	7000	96599	SH	DEFINED 02 09	74700	0	21899
JONES APPAREL GROUP INC	COM	480074103	4188	96948	SH	DEFINED 01	0	0	96948
JONES APPAREL GROUP INC	COM	480074103	1128	26100	SH	DEFINED 06	0	26100	0
JONES APPAREL GROUP INC	COM	480074103	1136	26300	SH	DEFINED 02 09	22300	0	4000
JUNIPER NETWORKS INC	SB NT CV 4.75%07	48203RAA2	216	304000	SH	DEFINED 01	304000	0	0
JUNIPER NETWORKS INC	COM	48203R104	8143	261851	SH	DEFINED 01	2040	0	259811
JUNIPER NETWORKS INC	COM	48203R104	1130	36350	SH	DEFINED 06	0	36350	0
JUNIPER NETWORKS INC	COM	48203R104	1027	33035	SH	DEFINED 02 09	32100	0	935
JUNO ONLINE SVCS INC	COM	482048105	58	40488	SH	DEFINED 01	0	0	40488
KCS ENERGY INC	COM	482434206	145	22000	SH	DEFINED 01	0	0	22000
KFX INC	COM	48245L107	46	17500	SH	DEFINED 01	0	0	17500
KLA-TENCOR CORP	COM	482480100	11998	205216	SH	DEFINED 01	173493	0	31723
KLA-TENCOR CORP	COM	482480100	2041	34900	SH	DEFINED 06	0	34900	0
KLA-TENCOR CORP	COM	482480100	8007	136954	SH	DEFINED 02 09	119700	0	17254
KLM ROYAL DUTCH AIRLS	COM NY REG NEW	482516309	248	14069	SH	DEFINED 01	0	0	14069
K MART CORP	COM	482584109	1328	115845	SH	DEFINED 01	0	0	115845
K MART CORP	COM	482584109	294	25600	SH	DEFINED 06	0	25600	0
K MART CORP	COM	482584109	4009	349600	SH	DEFINED 02 09	298900	0	50700
KAMAN CORP	CL A	483548103	21	1200	SH	DEFINED 01	0	0	1200
KAMAN CORP	CL A	483548103	324	18300	SH	DEFINED 06	0	18300	0
KANA COMMUNICATIONS	COM	483600102	98	48233	SH	DEFINED 01	36400	0	11833
KANEB PIPE LINE PARTNERS L P	SR PREF UNIT	484169107	1046	29218	SH	DEFINED 01	0	0	29218
KANEB SERVICES INC	COM	484170105	867	118300	SH	DEFINED 01	0	0	118300
KANSAS CITY PWR & LT CO	COM	485134100	9251	376823	SH	DEFINED 01	0	0	376823
KANSAS CITY SOUTHN INDS INC	COM NEW	485170302	14341	907701	SH	DEFINED 01	805000	0	102701
KANSAS CITY SOUTHN INDS INC	COM NEW	485170302	9	600	SH	DEFINED 02	600	0	0
KB HOME	COM	48666K109	5215	172860	SH	DEFINED 01	0	0	172860
KB HOME	COM	48666K109	54	1800	SH	DEFINED 06	0	1800	0
KB HOME	COM	48666K109	1716	56900	SH	DEFINED 02 09	35700	0	21200
KEANE INC	COM	486665102	260	11830	SH	DEFINED 01	0	0	11830
KEANE INC	COM	486665102	11	500	SH	DEFINED 02	500	0	0
KELLOGG CO	COM	487836108	2593	89424	SH	DEFINED 01	0	0	89424
KELLOGG CO	COM	487836108	583	20100	SH	DEFINED 06	0	20100	0
KELLOGG CO	COM	487836108	7774	268097	SH	DEFINED 02 09	232800	0	35297
KELLWOOD CO	COM	488044108	316	13700	SH	DEFINED 06	0	13700	0
KELLY SVCS INC	CL A	488152208	538	22222	SH	DEFINED 01	0	0	22222
KELLY SVCS INC	CL A	488152208	306	12600	SH	DEFINED 06	0	12600	0
KEMET CORP	COM	488360108	353	17570	SH	DEFINED 01	0	0	17570
KEMET CORP	COM	488360108	937	47300	SH	DEFINED 06	0	47300	0
KENSEY NASH CORP	COM	490057106	414	24790	SH	DEFINED 01	0	0	24790
KENT ELECTRS CORP	SUB NT CV 4.5%04	490553AA2	501	507000	SH	DEFINED 01	100000	0	407000
KERR MCGEE CORP	SUB DB CV 7.5%14	492386AL1	9	10000	SH	DEFINED 01	0	0	10000
KERR MCGEE CORP	COM	492386107	3698	55816	SH	DEFINED 01	32900	0	22916
KERR MCGEE CORP	COM	492386107	514	7750	SH	DEFINED 06	0	7750	0
KERR MCGEE CORP	COM	492386107	5619	84800	SH	DEFINED 02 09	72800	0	12000
KEYCORP NEW	COM	493267108	576	22139	SH	DEFINED 01	0	0	22139
KEYCORP NEW	COM	493267108	5530	212300	SH	DEFINED 06	0	212300	0
KEYCORP NEW	COM	493267108	15024	576781	SH	DEFINED 02 09	446500	0	130281
KEYSPAN CORP	COM	49337W100	3705	101587	SH	DEFINED 01	0	0	101587
KEYSPAN CORP	COM	49337W100	230	6300	SH	DEFINED 06	0	6300	0
KEYSPAN CORP	COM	49337W100	2356	64616	SH	DEFINED 02 09	63716	0	900
KIMBALL INTL INC	CL B	494274103	404	22300	SH	DEFINED 06	0	22300	0
KIMBERLY CLARK CORP	COM	494368103	17233	308283	SH	DEFINED 01	1699	0	306584
KIMBERLY CLARK CORP	COM	494368103	3900	69760	SH	DEFINED 06	0	69760	0
KIMBERLY CLARK CORP	COM	494368103	25206	450925	SH	DEFINED 02 09	362900	0	88025
KIMCO REALTY CORP	COM	49446R109	847	17893	SH	DEFINED 01	0	0	17893
KIMCO REALTY CORP	COM	49446R109	136	2900	SH	DEFINED 02 09	2900	0	0
KINARK CORP	COM	494474109	10	10600	SH	DEFINED 01	0	0	10600
KINDER MORGAN INC KANS	COM	49455P101	12147	241747	SH	DEFINED 01	226000	0	15747
KINDER MORGAN INC KANS	COM	49455P101	1299	25850	SH	DEFINED 06	0	25850	0

KINDER MORGAN INC KANS	COM	49455P101	2436	48500	SH	DEFINED 02 09	47800	0	700
KINDER MORGAN ENERGY PARTNERS	UT LTD PARTNER	494550106	7191	104587	SH	DEFINED 01	4000	0	100587
KING PHARMACEUTICALS INC	COM	495582108	2619	48735	SH	DEFINED 01	0	0	48735
KING PHARMACEUTICALS INC	COM	495582108	425	7900	SH	DEFINED 06	0	7900	0
KING PHARMACEUTICALS INC	COM	495582108	5108	95037	SH	DEFINED 02 09	83432	0	11605
KING PHARMACEUTICALS INC	COM	495582108	106	2000	SH	DEFINED 15	2000	0	0
KIRBY CORP	COM	497266106	221	9000	SH	DEFINED 01	0	0	9000
KNIGHT RIDDER INC	COM	499040103	1478	24926	SH	DEFINED 01	11519	0	13407
KNIGHT RIDDER INC	COM	499040103	213	3600	SH	DEFINED 06	0	3600	0
KNIGHT RIDDER INC	COM	499040103	2709	45700	SH	DEFINED 02 09	42100	0	3600
KNIGHT TRADING GROUP INC	COM	499063105	1698	158871	SH	DEFINED 01	94000	0	64871
KOGER EQUITY INC	COM	500228101	223	13566	SH	DEFINED 01	0	0	13566
KOHL'S CORP	COM	500255104	12613	201075	SH	DEFINED 01	0	0	201075
KOHL'S CORP	COM	500255104	1035	16500	SH	DEFINED 06	0	16500	0
KOHL'S CORP	COM	500255104	34479	549656	SH	DEFINED 02 09	516086	0	33570
KOMAG INC	COM	500453105	10	33234	SH	DEFINED 01	13100	0	20134
KONINKLIJKE AHOLD N V	SPON ADR NEW	500467303	1471	46789	SH	DEFINED 01	5400	0	41389
KONINKLIJKE PHILIPS ELECTRS NV	SP ADR NEW2000	500472303	2547	96404	SH	DEFINED 01	0	0	96404
KONINKLIJKE PHILIPS ELECTRS NV	SP ADR NEW2000	500472303	653	24700	SH	DEFINED 06	0	24700	0
KOPIN CORP	COM	500600101	1931	159117	SH	DEFINED 01	0	0	159117
KOREA EQUITY FD INC	COM	50063B104	35	11578	SH	DEFINED 01	0	0	11578
KOREA ELECTRIC PWR	SPONSORED ADR	500631106	3507	369260	SH	DEFINED 01	363600	0	5660
KOREA ELECTRIC PWR	SPONSORED ADR	500631106	3604	379377	SH	DEFINED 06	0	379377	0
KRAFT FOODS INC	CL A	50075N104	6249	201590	SH	DEFINED 01	20500	0	181090
KPNQWEST N V	NY REGISTRY SH	500750104	221	19900	SH	DEFINED 01	19400	0	500
KRISPY KRME DOUGHNUTS INC	COM	501014104	336	8407	SH	DEFINED 01	0	0	8407
KROGER CO	COM	501044101	2301	92075	SH	DEFINED 01	0	0	92075
KROGER CO	COM	501044101	7425	296995	SH	DEFINED 06	0	296995	0
KROGER CO	COM	501044101	18401	736095	SH	DEFINED 02 09	572200	0	163895
KRONOS INC	COM	501052104	872	21300	SH	DEFINED 01	0	0	21300
KRONOS INC	COM	501052104	45	1100	SH	DEFINED 02	1100	0	0
LCA-VISION INC	COM NEW	501803209	211	84465	SH	DEFINED 01	0	0	84465
LSI LOGIC CORP	SUB NT CV 4%05	502161AE2	24	30000	SH	DEFINED 01	30000	0	0
LSI LOGIC CORP	COM	502161102	7126	379090	SH	DEFINED 01	0	0	379090
LSI LOGIC CORP	COM	502161102	352	18700	SH	DEFINED 06	0	18700	0
LSI LOGIC CORP	COM	502161102	4930	262288	SH	DEFINED 02 09	220800	0	41488
LTX CORP	COM	502392103	3466	135640	SH	DEFINED 01	129923	0	5717
LTX CORP	COM	502392103	154	6200	SH	DEFINED 15	6200	0	0
L-3 COMMUNICATIONS HLDGS INC	COM	502424104	123	1615	SH	DEFINED 01	0	0	1615
L-3 COMMUNICATIONS HLDGS INC	COM	502424104	128	1700	SH	DEFINED 02 09	1700	0	0
LVMH MOET HENNESSY LOU VUITTON	SPONSORED ADR	502441207	2085	203500	SH	DEFINED 01	186615	0	16885
LABORATORY CORP AMER HLDGS	COM NEW	50540R409	4424	57536	SH	DEFINED 01	0	0	57536
LABORATORY CORP AMER HLDGS	COM NEW	50540R409	7	100	SH	DEFINED 02	100	0	0
LABORATORY CORP AMER HLDGS	COM NEW	50540R409	1492	19400	SH	DEFINED 06	0	19400	0
LABRANCHE & CO INC	COM	505447102	217	7500	SH	DEFINED 01	0	0	7500
LAFARGE CORP	COM	505862102	1132	33781	SH	DEFINED 01	0	0	33781
LAFARGE CORP	COM	505862102	176	5300	SH	DEFINED 02 09	5300	0	0
LAKEHEAD PIPE LINE PARTNERS LP	COM UNIT-CL A	511557100	3266	72190	SH	DEFINED 01	0	0	72190
LAM RESEARCH CORP	COM	512807108	586	19780	SH	DEFINED 01	0	0	19780
LAM RESEARCH CORP	COM	512807108	286	9700	SH	DEFINED 02 09	8200	0	1500
LAMAR ADVERTISING CO	CL A	512815101	104	2400	SH	DEFINED 02 09	2400	0	0
LAMAR ADVERTISING CO	CL A	512815101	1820	40000	SH	DEFINED 15	40000	0	0
LANCASTER COLONY CORP	COM	513847103	333	10100	SH	DEFINED 06	0	10100	0
LANCE INC	COM	514606102	14134	1047000	SH	DEFINED 01	0	0	1047000
LANDAMERICA FINL GROUP INC	COM	514936103	221	6942	SH	DEFINED 01	0	0	6942
LANDS END INC	COM	515086106	2033	50652	SH	DEFINED 01	45343	0	5309
LANTE CORP	COM	516540101	7	10300	SH	DEFINED 01	0	0	10300
LATIN AMER EQUITY FD INC NEW	COM	51827Q106	158	11954	SH	DEFINED 01	0	0	11954
LATIN AMERN DISCOVERY FD INC	COM	51828C106	221	21370	SH	DEFINED 01	0	0	21370
LATTICE SEMICONDUCTOR CORP	COM	518415104	19032	780017	SH	DEFINED 01	800	0	779217
LATTICE SEMICONDUCTOR CORP	COM	518415104	359	14700	SH	DEFINED 06	0	14700	0
LATTICE SEMICONDUCTOR CORP	COM	518415104	87	3600	SH	DEFINED 09	3600	0	0
LATTICE SEMICONDUCTOR CORP	COM	518415104	2798	117000	SH	DEFINED 15	117000	0	0
LAUDER ESTEE COS INC	CL A	518439104	2191	50853	SH	DEFINED 01	42819	0	8034
LAUDER ESTEE COS INC	CL A	518439104	1042	24200	SH	DEFINED 02 09	23000	0	1200
LAUDER ESTEE COS INC	CL A	518439104	0	11130	SH	DEFINED 11	0	11130	0
LEAR CORP	COM	521865105	1851	53039	SH	DEFINED 01	0	0	53039
LEAR CORP	COM	521865105	1023	29300	SH	DEFINED 06	0	29300	0
LEE ENTERPRISES INC	COM	523768109	2105	63800	SH	DEFINED 06	0	63800	0
LEGATO SYS INC	COM	524651106	1192	74793	SH	DEFINED 01	0	0	74793
LEGGETT & PLATT INC	COM	524660107	1572	71377	SH	DEFINED 01	0	0	71377
LEGGETT & PLATT INC	COM	524660107	2106	95600	SH	DEFINED 06	0	95600	0
LEGGETT & PLATT INC	COM	524660107	2534	115100	SH	DEFINED 02 09	113900	0	1200
LEGG MASON INC	COM	524901105	95	1920	SH	DEFINED 01	1200	0	720
LEGG MASON INC	COM	524901105	337	6800	SH	DEFINED 02 09	6800	0	0
LEHMAN BROS HLDGS INC	COM	524908100	8170	105775	SH	DEFINED 01	0	0	105775
LEHMAN BROS HLDGS INC	COM	524908100	4105	52800	SH	DEFINED 06	0	52800	0
LEHMAN BROS HLDGS INC	COM	524908100	20681	267767	SH	DEFINED 02 09	229893	0	37874
LENNAR CORP	SR DB CV ZRO 18	526057AA2	290	493000	SH	DEFINED 01	0	0	493000
LENNAR CORP	COM	526057104	1383	33183	SH	DEFINED 01	0	0	33183
LENNAR CORP	COM	526057104	25	600	SH	DEFINED 02	600	0	0
LEVEL 3 COMMUNICATIONS INC	COM	52729N100	5904	1075533	SH	DEFINED 01	972664	0	102869
LEVEL 3 COMMUNICATIONS INC	COM	52729N100	1442	280000	SH	DEFINED 07	280000	0	0
LEVEL 3 COMMUNICATIONS INC	COM	52729N100	216	39500	SH	DEFINED 02 09	27900	0	11600
LEXMARK INTL NEW	CL A	529771107	21902	325691	SH	DEFINED 01	217528	0	108163

LEXMARK INTL NEW	CL A	529771107	444	6600	SH	DEFINED 06	0	6600	0
LEXMARK INTL NEW	CL A	529771107	3006	50000	SH	DEFINED 07	50000	0	0
LEXMARK INTL NEW	CL A	529771107	6064	90188	SH	DEFINED 02 09	76500	0	13688
LIBERTY ALL-STAR GROWTH FD INC	COM	529900102	317	33092	SH	DEFINED 01	0	0	33092
LIBERATE TECHNOLOGIES	COM	530129105	70	6473	SH	DEFINED 01	0	0	6473
LIBERATE TECHNOLOGIES	COM	530129105	801	73150	SH	DEFINED 06	0	73150	0
LIBERTY ALL STAR EQUITY FD	SH BEN INT	530158104	150	11451	SH	DEFINED 01	0	0	11451
LIBERTY PPTY TR	SH BEN INT	531172104	6113	206530	SH	DEFINED 01	137600	0	68930
LIBERTY PPTY TR	SH BEN INT	531172104	138	4700	SH	DEFINED 02 09	4700	0	0
LIFEPOINT INC	COM	53215R100	66	20000	SH	DEFINED 01	0	0	20000
LILLIAN VERNON CORP	COM	532430105	529	75039	SH	DEFINED 01	73039	0	2000
LILLY ELI & CO	COM	532457108	11683	157879	SH	DEFINED 01	4236	0	153643
LILLY ELI & CO	COM	532457108	5846	79000	SH	DEFINED 06	0	79000	0
LILLY ELI & CO	COM	532457108	64885	876839	SH	DEFINED 02 09	706700	0	170139
LILLY ELI & CO	COM	532457108	0	10210	SH	DEFINED 11	0	10210	0
LILLY ELI & CO	COM	532457108	17756	241000	SH	DEFINED 13	241000	0	0
LIMITED INC	COM	532716107	210	12764	SH	DEFINED 01	0	0	12764
LIMITED INC	COM	532716107	329	19900	SH	DEFINED 06	0	19900	0
LIMITED INC	COM	532716107	3966	240105	SH	DEFINED 02 09	215100	0	25005
LINCARE HLDGS INC	COM	532791100	1712	57049	SH	DEFINED 01	0	0	57049
LINCARE HLDGS INC	COM	532791100	2538	84600	SH	DEFINED 02	63600	0	21000
LINCOLN NATL CORP IND	COM	534187109	10868	210016	SH	DEFINED 01	0	0	210016
LINCOLN NATL CORP IND	COM	534187109	445	8600	SH	DEFINED 06	0	8600	0
LINCOLN NATL CORP IND	COM	534187109	7146	138115	SH	DEFINED 02 09	126100	0	12015
LINCOLN NATL INCOME FD	COM	534217104	361	30280	SH	DEFINED 01	0	0	30280
LINEAR TECHNOLOGY CORP	COM	535678106	3780	85494	SH	DEFINED 01	36100	0	49394
LINEAR TECHNOLOGY CORP	COM	535678106	5524	124940	SH	DEFINED 02	120100	0	4840
LINEAR TECHNOLOGY CORP	COM	535678106	1132	25600	SH	DEFINED 06	0	25600	0
LINENS N THINGS INC	COM	535679104	188	6890	SH	DEFINED 01	0	0	6890
LINENS N THINGS INC	COM	535679104	1718	62900	SH	DEFINED 06	0	62900	0
LIZ CLAIBORNE INC	COM	539320101	193	3845	SH	DEFINED 01	0	0	3845
LIZ CLAIBORNE INC	COM	539320101	166	3300	SH	DEFINED 06	0	3300	0
LIZ CLAIBORNE INC	COM	539320101	2809	55700	SH	DEFINED 02 09	45700	0	10000
LOCKHEED MARTIN CORP	COM	539830109	2849	76904	SH	DEFINED 01	2856	0	74048
LOCKHEED MARTIN CORP	COM	539830109	763	20600	SH	DEFINED 06	0	20600	0
LOCKHEED MARTIN CORP	COM	539830109	9238	249350	SH	DEFINED 02 09	220100	0	29250
LOEWS CORP	COM	540424108	1667	25887	SH	DEFINED 01	0	0	25887
LOEWS CORP	COM	540424108	3286	51000	SH	DEFINED 06	0	51000	0
LOEWS CORP	COM	540424108	10444	162120	SH	DEFINED 02 09	135000	0	27120
LONE STAR STEAKHOUSE SALOON	COM	542307103	137	10595	SH	DEFINED 01	0	0	10595
LONGVIEW FIBRE CO	COM	543213102	125	10200	SH	DEFINED 01	0	0	10200
LOUDCLOUD INC	COM	545735102	359	118100	SH	DEFINED 01	0	0	118100
LOUDEYE TECHNOLOGIES INC	COM	545754103	23	15750	SH	DEFINED 01	0	0	15750
LOUISIANA PAC CORP	COM	546347105	1061	90472	SH	DEFINED 01	60000	0	30472
LOWES COS INC	COM	548661107	33502	461782	SH	DEFINED 01	62969	0	398813
LOWES COS INC	COM	548661107	6881	94845	SH	DEFINED 06	0	94845	0
LOWES COS INC	COM	548661107	20132	277508	SH	DEFINED 02 09	235937	0	41571
LUBYS INC	COM	549282101	22	2275	SH	DEFINED 01	0	0	2275
LUBYS INC	COM	549282101	323	33000	SH	DEFINED 06	0	33000	0
LUCENT TECHNOLOGIES INC	COM	549463107	11152	1795821	SH	DEFINED 01	75527	0	1720294
LUCENT TECHNOLOGIES INC	COM	549463107	1205	194400	SH	DEFINED 06	0	194400	0
LUCENT TECHNOLOGIES INC	COM	549463107	14736	2373097	SH	DEFINED 02 09	1957030	0	416067
LUMINEX CORP DEL	COM	55027E102	20	1006	SH	DEFINED 01	0	0	1006
LUMINEX CORP DEL	COM	55027E102	1718	90200	SH	DEFINED 13	90200	0	0
LYDALL INC DEL	COM	550819106	420	35000	SH	DEFINED 01	0	0	35000
LYONDELL CHEMICAL CO	COM	552078107	145	9450	SH	DEFINED 01	0	0	9450
LYONDELL CHEMICAL CO	COM	552078107	43	2800	SH	DEFINED 02	2100	0	700
M & F WORLDWIDE CORP	COM	552541104	71	18602	SH	DEFINED 01	2	0	18600
M & T BK CORP	COM	55261F104	329	4366	SH	DEFINED 01	0	0	4366
M & T BK CORP	COM	55261F104	663	8800	SH	DEFINED 02 09	8800	0	0
MBIA INC	COM	55262C100	2068	37150	SH	DEFINED 01	0	0	37150
MBIA INC	COM	55262C100	3530	63400	SH	DEFINED 06	0	63400	0
MBIA INC	COM	55262C100	6152	110500	SH	DEFINED 02 09	101600	0	8900
MBNA CORP	COM	55262L100	9436	285955	SH	DEFINED 01	10	0	285945
MBNA CORP	COM	55262L100	5521	167555	SH	DEFINED 06	0	167555	0
MBNA CORP	COM	55262L100	32672	990101	SH	DEFINED 02 09	776493	0	213608
MBNA CORP	COM	55262L100	0	3125	SH	DEFINED 11	0	3125	0
MBNA CORP	COM	55262L100	649	19230	SH	DEFINED 12	19230	0	0
MDU RES GROUP INC	COM	552690109	442	13991	SH	DEFINED 01	0	0	13991
MEVC DRAPER FISHER JURVET FD I	COM	55271E105	1015	90074	SH	DEFINED 01	0	0	90074
MFS CHARTER INCOME TR	SH BEN INT	552727109	1404	160503	SH	DEFINED 01	0	0	160503
MFS INTER INCOME TR	SH BEN INT	55273C107	1485	217507	SH	DEFINED 01	0	0	217507
MFS MULTIMARKET INCOME TR	SH BEN INT	552737108	766	121477	SH	DEFINED 01	0	0	121477
MFS MUN INCOME TR	SH BEN INT	552738106	87	10392	SH	DEFINED 01	0	0	10392
MGIC INVT CORP WIS	COM	552848103	3674	50579	SH	DEFINED 01	0	0	50579
MGIC INVT CORP WIS	COM	552848103	1998	27500	SH	DEFINED 06	0	27500	0
MGIC INVT CORP WIS	COM	552848103	12451	171426	SH	DEFINED 02 09	134400	0	37026
MFS GOVMT MKTS INCOME TR	SH BEN INT	552939100	250	38667	SH	DEFINED 01	0	0	38667
MKS INSTRUMENT INC	COM	55306N104	244	8500	SH	DEFINED 01	0	0	8500
MRV COMMUNICATIONS INC	COM	553477100	178	19040	SH	DEFINED 01	0	0	19040
MSC SOFTWARE CORP	SD CONV 7.875%04	553531AA2	92	75000	SH	DEFINED 01	40000	0	35000
MTS SYS CORP	COM	553777103	16	1200	SH	DEFINED 02	1200	0	0
MTS SYS CORP	COM	553777103	403	29200	SH	DEFINED 06	0	29200	0
MTI TECHNOLOGY CORP	COM	553903105	63	30943	SH	DEFINED 01	1300	0	29643
MACK CALI RLTY CORP	COM	554489104	532	18684	SH	DEFINED 01	0	0	18684

MACK CALI RLTY CORP	COM	554489104	34	1200	SH	DEFINED 02		1200	0	0
MACROCHEM CORP DEL	COM	555903103	2028	228475	SH	DEFINED 01		201700	0	26775
MACROVISION CORP	COM	555904101	2320	33880	SH	DEFINED 01		10800	0	23080
MACROVISION CORP	COM	555904101	75	1100	SH	DEFINED 09		1100	0	0
MAGNA ENTMT CORP	CL A	559211107	148	23300	SH	DEFINED 01		0	0	23300
MAGNA INTL INC	CL A	559222401	5731	93218	SH	DEFINED 01		33500	0	59718
MAGNETEK INC	COM	559424106	587	47000	SH	DEFINED 01		0	0	47000
MAGNUM HUNTER RES INC	COM PAR \$0.002	55972F203	887	99700	SH	DEFINED 01		0	0	99700
MAGNUM SPORTS & ENTMT INC	COM	55972X105	92	106000	SH	DEFINED 01		0	0	106000
MAIL-WELL INC	SUB NT CONV 5%02	560321AD3	39	45000	SH	DEFINED 01		0	0	45000
MALAN RLTY INVS INC	SB DB CONV9.5%04	561063AA6	72	76000	SH	DEFINED 01		0	0	76000
MALAN RLTY INVS INC	COM	561063108	133	15300	SH	DEFINED 01		0	0	15300
MANAGED HIGH INCOME PORTFOLIO	COM	56166C105	105	12754	SH	DEFINED 01		0	0	12754
MANAGED MUNS PORTFOLIO INC	COM	561662107	145	13866	SH	DEFINED 01		0	0	13866
MANAGED HIGH YIELD PLUS FD INC	COM	561911108	754	104366	SH	DEFINED 01		0	0	104366
MANHATTAN ASSOCS INC	COM	562750109	92	2330	SH	DEFINED 01		0	0	2330
MANHATTAN ASSOCS INC	COM	562750109	799	20100	SH	DEFINED 06		0	20100	0
MANOR CARE INC NEW	COM	564055101	1488	46880	SH	DEFINED 01		0	0	46880
MANOR CARE INC NEW	COM	564055101	1241	39100	SH	DEFINED 02		38500	0	600
MANOR CARE INC NEW	COM	564055101	143	4500	SH	DEFINED 05		0	4500	0
MANUFACTURERS SVCS LTD	COM	565005105	63	10700	SH	DEFINED 01		0	0	10700
MANUGISTICS GROUP INC	COM	565011103	1387	55279	SH	DEFINED 01		6500	0	48779
MANUGISTICS GROUP INC	COM	565011103	1657	66000	SH	DEFINED 06		0	66000	0
MANUGISTICS GROUP INC	COM	565011103	1169	46200	SH	DEFINED 15		46200	0	0
MARCONI PLC	SPONSORED ADR	566306205	362	48503	SH	DEFINED 01		37500	0	11003
MARCONI PLC	SPONSORED ADR	566306205	104	13955	SH	DEFINED 02		0	0	13955
MARCUS CORP	COM	566330106	750	53765	SH	DEFINED 01		0	0	53765
MARKETING SVCS GROUP INC	COM	570907105	16	19650	SH	DEFINED 01		0	0	19650
MARSH & MCLENNAN COS INC	COM	571748102	5667	56110	SH	DEFINED 01		10	0	56100
MARSH & MCLENNAN COS INC	COM	571748102	10590	104855	SH	DEFINED 06		0	104855	0
MARSH & MCLENNAN COS INC	COM	571748102	22779	225537	SH	DEFINED 02 09		197250	0	28287
MARSH & MCLENNAN COS INC	COM	571748102	0	1650	SH	DEFINED 11		0	1650	0
MARSHALL & ILSLEY CORP	COM	571834100	125	2335	SH	DEFINED 01		0	0	2335
MARSHALL & ILSLEY CORP	COM	571834100	980	18200	SH	DEFINED 02 09		18200	0	0
MARRIOTT INTL INC NEW	CL A	571903202	1933	40847	SH	DEFINED 01		0	0	40847
MARRIOTT INTL INC NEW	CL A	571903202	5856	123700	SH	DEFINED 06		0	123700	0
MARRIOTT INTL INC NEW	CL A	571903202	8473	179000	SH	DEFINED 02 09		148000	0	31000
MARTEK BIOSCIENCES CORP	COM	572901106	267	9400	SH	DEFINED 01		0	0	9400
MASCO CORP	COM	574599106	4561	182761	SH	DEFINED 01		0	0	182761
MASCO CORP	COM	574599106	6816	273065	SH	DEFINED 06		0	273065	0
MASCO CORP	COM	574599106	9507	380914	SH	DEFINED 02 09		305400	0	75514
MASCOTECH INC	SBDB CONV 4.5%03	574670AB1	521	643000	SH	DEFINED 01		0	0	643000
MASSEY ENERGY CORP	COM	576206106	316	16025	SH	DEFINED 01		0	0	16025
MASSEY ENERGY CORP	COM	576206106	73	3700	SH	DEFINED 02		3700	0	0
MATRIX SVC CO	COM	576853105	352	50700	SH	DEFINED 01		0	0	50700
MATSUSHITA ELEC INDL	ADR	576879209	209	13280	SH	DEFINED 01		0	0	13280
MATSUSHITA ELEC INDL	ADR	576879209	3037	192200	SH	DEFINED 06		0	192200	0
MATTEL INC	COM	577081102	3419	180759	SH	DEFINED 01		75566	0	105193
MATTEL INC	COM	577081102	1788	94500	SH	DEFINED 06		0	94500	0
MATTEL INC	COM	577081102	6488	342953	SH	DEFINED 02 09		278400	0	64553
MATTSON TECHNOLOGY INC	COM	577223100	1150	65809	SH	DEFINED 01		0	0	65809
MAXIM INTEGRATED PRODS INC	COM	57772K101	3470	78500	SH	DEFINED 01		115	0	78385
MAXIM INTEGRATED PRODS INC	COM	57772K101	1123	25400	SH	DEFINED 06		0	25400	0
MAXIM INTEGRATED PRODS INC	COM	57772K101	12013	271749	SH	DEFINED 02 09		235239	0	36510
MAXTOR CORP	COM NEW	577729205	674	128443	SH	DEFINED 01		110779	0	17664
MAY DEPT STORES CO	COM	577778103	1409	41145	SH	DEFINED 01		0	0	41145
MAY DEPT STORES CO	COM	577778103	613	17900	SH	DEFINED 06		0	17900	0
MAY DEPT STORES CO	COM	577778103	12234	357116	SH	DEFINED 02 09		265800	0	91316
MAVERICK TUBE CORP	COM	577914104	178	10550	SH	DEFINED 01		0	0	10550
MAXIMUS INC	COM	577933104	2542	63400	SH	DEFINED 06		0	63400	0
MAYTAG CORP	COM	578592107	847	28950	SH	DEFINED 01		0	0	28950
MAYTAG CORP	COM	578592107	149	5100	SH	DEFINED 06		0	5100	0
MAYTAG CORP	COM	578592107	2751	94068	SH	DEFINED 02 09		70700	0	23368
MCAFEE COM CORP	CL A	579062100	251	20482	SH	DEFINED 01		0	0	20482
MCCLATCHY CO	CL A	579489105	1627	41600	SH	DEFINED 06		0	41600	0
MCCORMICK & CO INC	COM NON VTG	579780206	148	3525	SH	DEFINED 01		0	0	3525
MCCORMICK & CO INC	COM NON VTG	579780206	2479	59000	SH	DEFINED 06		0	59000	0
MCCORMICK & CO INC	COM NON VTG	579780206	890	21200	SH	DEFINED 02 09		21200	0	0
MCDATA CORP	CL A	580031201	1188	67712	SH	DEFINED 01		23896	0	43816
MCDATA CORP	CL A	580031201	36	2024	SH	DEFINED 06		0	2024	0
MCDATA CORP	CL A	580031201	109	6284	SH	DEFINED 02 09		6233	0	51
MCDATA CORP	CL A	580031201	0	1	SH	DEFINED 11		0	1	0
MCDONALDS CORP	COM	580135101	16297	602264	SH	DEFINED 01		47405	0	554859
MCDONALDS CORP	COM	580135101	6570	242800	SH	DEFINED 06		0	242800	0
MCDONALDS CORP	COM	580135101	31264	1155373	SH	DEFINED 02 09		913400	0	241973
MCDONALDS CORP	COM	580135101	0	1075	SH	DEFINED 11		0	1075	0
MCDONALDS CORP	COM	580135101	1980	71557	SH	DEFINED 12		71557	0	0
MCGRATH RENTCORP	COM	580589109	31	1300	SH	DEFINED 01		0	0	1300
MCGRATH RENTCORP	COM	580589109	297	12300	SH	DEFINED 06		0	12300	0
MCGRAW HILL COS INC	COM	580645109	3116	47107	SH	DEFINED 01		0	0	47107
MCGRAW HILL COS INC	COM	580645109	1448	21895	SH	DEFINED 06		0	21895	0
MCGRAW HILL COS INC	COM	580645109	7710	116572	SH	DEFINED 02 09		104500	0	12072
MCGRAW HILL COS INC	COM	580645109	0	6120	SH	DEFINED 11		0	6120	0
MCKESSON HBOC INC	COM	58155Q103	1652	44525	SH	DEFINED 01		0	0	44525
MCKESSON HBOC INC	COM	58155Q103	453	12200	SH	DEFINED 06		0	12200	0

MCKESSON HBOC INC	COM	58155Q103	4601	124000	SH	DEFINED 02 09	119400	0	4600
MCKESSON HBOC INC	COM	58155Q103	0	1025	SH	DEFINED 11	0	1025	0
MCLEODUSA INC	CL A	582266102	4738	1032277	SH	DEFINED 01	695900	0	336377
MCLEODUSA INC	CL A	582266102	20	4250	SH	DEFINED 06	0	4250	0
MCLEODUSA INC	CL A	582266102	135	29500	SH	DEFINED 09	29500	0	0
MEAD CORP	COM	582834107	631	23252	SH	DEFINED 01	0	0	23252
MEAD CORP	COM	582834107	144	5300	SH	DEFINED 06	0	5300	0
MEAD CORP	COM	582834107	1394	51400	SH	DEFINED 02 09	50700	0	700
MEASUREMENT SPECIALTIES INC	COM	583421102	269	16100	SH	DEFINED 01	0	0	16100
MEDAREX INC	COM	583916101	172	7360	SH	DEFINED 01	0	0	7360
MEDAREX INC	COM	583916101	112	4800	SH	DEFINED 09	4800	0	0
MED-DESIGN CORP	COM	583926100	423	14050	SH	DEFINED 01	0	0	14050
MEDALLION FINL CORP	COM	583928106	876	85475	SH	DEFINED 01	0	0	85475
MEDICALOGIC/MEDSCAPE INC	COM	584642102	7	12200	SH	DEFINED 01	0	0	12200
MEDICINES CO	COM	584688105	1661	81088	SH	DEFINED 01	80600	0	488
MEDIMMUNE INC	COM	584699102	9147	193812	SH	DEFINED 01	0	0	193812
MEDIMMUNE INC	COM	584699102	902	19100	SH	DEFINED 06	0	19100	0
MEDIMMUNE INC	COM	584699102	11539	244500	SH	DEFINED 02 09	192200	0	52300
MEDIX RES INC	COM	585011109	9	10000	SH	DEFINED 01	0	0	10000
MEDTRONIC INC	COM	585055106	128687	2796944	SH	DEFINED 01	33768	0	2763176
MEDTRONIC INC	COM	585055106	15547	337900	SH	DEFINED 06	0	337900	0
MEDTRONIC INC	COM	585055106	45159	981532	SH	DEFINED 02 09	785940	0	195592
MEDTRONIC INC	COM	585055106	0	8600	SH	DEFINED 11	0	8600	0
MEDTRONIC INC	COM	585055106	219	4600	SH	DEFINED 15	4600	0	0
MELLON FINL CORP	COM	58551A108	10186	227322	SH	DEFINED 01	21191	0	206131
MELLON FINL CORP	COM	58551A108	1072	23300	SH	DEFINED 06	0	23300	0
MELLON FINL CORP	COM	58551A108	16988	379136	SH	DEFINED 02 09	337700	0	41436
MENS WEARHOUSE INC	COM	587118100	2189	79323	SH	DEFINED 01	5800	0	73523
MERCANTILE BANKSHARES CORP	COM	587405101	19	492	SH	DEFINED 01	0	0	492
MERCANTILE BANKSHARES CORP	COM	587405101	302	7750	SH	DEFINED 02 09	7750	0	0
MERCATOR SOFTWARE INC	COM	587587106	340	136500	SH	DEFINED 06	0	136500	0
MERCK & CO INC	COM	589331107	89848	1405859	SH	DEFINED 01	47638	0	1358221
MERCK & CO INC	COM	589331107	12928	202285	SH	DEFINED 06	0	202285	0
MERCK & CO INC	COM	589331107	121243	1897097	SH	DEFINED 02 09	1525254	0	371843
MERCK & CO INC	COM	589331107	0	10820	SH	DEFINED 11	0	10820	0
MERCURY AIR GROUP INC	COM	589354109	1263	182000	SH	DEFINED 01	0	0	182000
MERCURY COMPUTER SYS	COM	589378108	7176	162732	SH	DEFINED 01	0	0	162732
MERCURY INTERACTIVE CORP	COM	589405109	595	9947	SH	DEFINED 01	0	0	9947
MERCURY INTERACTIVE CORP	COM	589405109	311	5200	SH	DEFINED 06	0	5200	0
MERCURY INTERACTIVE CORP	COM	589405109	5929	99000	SH	DEFINED 02 09	78200	0	20800
MERIDIAN RESOURCE CORP	COM	58977Q109	910	130074	SH	DEFINED 01	0	0	130074
MERRILL LYNCH & CO INC	COM	590188108	64631	1090827	SH	DEFINED 01	243672	0	847155
MERRILL LYNCH & CO INC	COM	590188108	8786	148286	SH	DEFINED 06	0	148286	0
MERRILL LYNCH & CO INC	COM	590188108	41864	706580	SH	DEFINED 02 09	604900	0	101680
METALS USA INC	COM	591324108	46	22000	SH	DEFINED 01	0	0	22000
METAWAVE COMMUNICATIONS CP	COM	591409107	3214	619300	SH	DEFINED 01	619300	0	0
METLIFE INC	COM	59156R108	2997	96745	SH	DEFINED 01	0	0	96745
METLIFE INC	COM	59156R108	6218	200700	SH	DEFINED 06	0	200700	0
METLIFE INC	COM	59156R108	22801	736023	SH	DEFINED 02 09	607738	0	128285
METRICOM INC	COM	591596101	37	21600	SH	DEFINED 01	0	0	21600
METRO ONE TELECOMMUNICATIONS	COM	59163F105	538	8300	SH	DEFINED 01	0	0	8300
METROMEDIA FIBER NETWORK INC	CL A	591689104	518	254121	SH	DEFINED 01	0	0	254121
METROMEDIA FIBER NETWORK INC	CL A	591689104	8	4100	SH	DEFINED 06	0	4100	0
METROMEDIA FIBER NETWORK INC	CL A	591689104	58	28590	SH	DEFINED 02 09	15300	0	13290
METTLER TOLEDO INTERNATIONAL	COM	592688105	439	10159	SH	DEFINED 01	0	0	10159
MEXICO FD INC	COM	592835102	341	17634	SH	DEFINED 01	0	0	17634
MICROS SYS INC	COM	594901100	383	17450	SH	DEFINED 01	0	0	17450
MICROSOFT CORP	COM	594918104	465232	6373051	SH	DEFINED 01	2635381	0	3737670
MICROSOFT CORP	COM	594918104	41971	578116	SH	DEFINED 06	0	578116	0
MICROSOFT CORP	COM	594918104	328692	4502643	SH	DEFINED 02 09	3696100	0	806543
MICROSOFT CORP	COM	594918104	0	12315	SH	DEFINED 11	0	12315	0
MICROSOFT CORP	COM	594918104	882	12133	SH	DEFINED 12	12133	0	0
MICROTEST INC	COM	594941106	582	72600	SH	DEFINED 01	0	0	72600
MICROVISION INC WASH	COM	594960106	1692	79775	SH	DEFINED 01	0	0	79775
MICROVISION INC WASH	COM	594960106	417	19400	SH	DEFINED 15	19400	0	0
MICROSTRATEGY INC	CL A	594972101	94	33800	SH	DEFINED 01	22500	0	11300
MICROSTRATEGY INC	CL A	594972101	231	85500	SH	DEFINED 15	85500	0	0
MICROCHIP TECHNOLOGY INC	COM	595017104	428	12822	SH	DEFINED 01	0	0	12822
MICROCHIP TECHNOLOGY INC	COM	595017104	299	8950	SH	DEFINED 09	8950	0	0
MICROLOG CORP	COM	595079104	5	10000	SH	DEFINED 01	0	0	10000
MICRON ELECTRONICS INC	COM	595100108	79	49988	SH	DEFINED 01	0	0	49988
MICRON TECHNOLOGY INC	COM	595112103	2268	55187	SH	DEFINED 01	0	0	55187
MICRON TECHNOLOGY INC	COM	595112103	3851	93700	SH	DEFINED 06	0	93700	0
MICRON TECHNOLOGY INC	COM	595112103	15431	375473	SH	DEFINED 02 09	318300	0	57173
MICRON TECHNOLOGY INC	COM	595112103	0	11005	SH	DEFINED 11	0	11005	0
MICROSEMI CORP	COM	595137100	422	5950	SH	DEFINED 01	0	0	5950
MICROTUNE INC DEL	COM	59514P109	341	15500	SH	DEFINED 01	0	0	15500
MIDAS GROUP INC	COM	595626102	15	1200	SH	DEFINED 01	0	0	1200
MIDAS GROUP INC	COM	595626102	250	19700	SH	DEFINED 06	0	19700	0
MIDCAP SPDR TR	UNIT SER 1	595635103	17632	185121	SH	DEFINED 01	128800	0	56321
MID AMER BANCORP	COM	595915109	545	18833	SH	DEFINED 01	0	0	18833
MIDWAY GAMES INC	COM	598148104	398	21535	SH	DEFINED 01	0	0	21535
MILACRON INC	COM	598709103	144	9204	SH	DEFINED 01	0	0	9204
MILACRON INC	COM	598709103	241	15400	SH	DEFINED 06	0	15400	0
MILLENNIUM PHARMACEUTICALS INC	COM	599902103	2461	69181	SH	DEFINED 01	5000	0	64181

MILLENNIUM PHARMACEUTICALS INC	COM	599902103	444	12500	SH	DEFINED 02 09	12500	0	0
MILLER HERMAN INC	COM	600544100	318	13170	SH	DEFINED 01	0	0	13170
MILLER HERMAN INC	COM	600544100	1963	81100	SH	DEFINED 06	0	81100	0
MILLER HERMAN INC	COM	600544100	273	11300	SH	DEFINED 09	11300	0	0
MILLIPORE CORP	COM	601073109	5459	88083	SH	DEFINED 01	0	0	88083
MILLIPORE CORP	COM	601073109	316	5100	SH	DEFINED 06	0	5100	0
MILLIPORE CORP	COM	601073109	2051	33100	SH	DEFINED 02 09	27800	0	5300
MILLS CORP	COM	601148109	229	9316	SH	DEFINED 01	0	0	9316
MINDARROW SYS INC	COM	602551103	40	25000	SH	DEFINED 01	0	0	25000
MINIMED INC	COM	60365K108	319	6659	SH	DEFINED 01	0	0	6659
MINNESOTA MNG & MFG CO	COM	604059105	32632	285996	SH	DEFINED 01	20548	0	265448
MINNESOTA MNG & MFG CO	COM	604059105	10781	94491	SH	DEFINED 06	0	94491	0
MINNESOTA MNG & MFG CO	COM	604059105	34328	300865	SH	DEFINED 02 09	251200	0	49665
MIRANT CORP	COM	604675108	3878	112754	SH	DEFINED 01	0	0	112754
MIRANT CORP	COM	604675108	561	16308	SH	DEFINED 06	0	16308	0
MIRANT CORP	COM	604675108	7720	224460	SH	DEFINED 02 09	191952	0	32508
MIRANT CORP	COM	604675108	0	2075	SH	DEFINED 11	0	2075	0
MISSION WEST PPTYS INC	COM	605203108	187	15500	SH	DEFINED 01	0	0	15500
MITCHELL ENERGY & DEV CORP	CL A	606592202	955	20494	SH	DEFINED 01	0	0	20494
MITSUBISHI TOKYO FINL GROUP	SPONSORED ADR	606816106	91	10800	SH	DEFINED 01	0	0	10800
MITSUBISHI TOKYO FINL GROUP	SPONSORED ADR	606816106	4114	486320	SH	DEFINED 06	0	486320	0
MODEM MEDIA INC	CL A	607533106	42	11100	SH	DEFINED 01	0	0	11100
MOLECULAR DEVICES CORP	COM	60851C107	10	500	SH	DEFINED 01	0	0	500
MOLECULAR DEVICES CORP	COM	60851C107	5697	306000	SH	DEFINED 13	306000	0	0
MOLEX INC	COM	608554101	2955	80910	SH	DEFINED 01	0	0	80910
MOLEX INC	COM	608554101	376	10300	SH	DEFINED 06	0	10300	0
MOLEX INC	COM	608554101	5603	153400	SH	DEFINED 02 09	129100	0	24300
MOLEX INC	CL A	608554200	553	18547	SH	DEFINED 01	0	0	18547
MONTANA POWER CO	COM	612085100	83	7212	SH	DEFINED 01	0	0	7212
MONTANA POWER CO	COM	612085100	104	9000	SH	DEFINED 02 09	9000	0	0
MONY GROUP INC	COM	615337102	44	1104	SH	DEFINED 01	0	0	1104
MONY GROUP INC	COM	615337102	605	15100	SH	DEFINED 02 09	15100	0	0
MOODYS CORP	COM	615369105	1187	35455	SH	DEFINED 01	2288	0	33167
MOODYS CORP	COM	615369105	248	7400	SH	DEFINED 06	0	7400	0
MOODYS CORP	COM	615369105	3288	98185	SH	DEFINED 02 09	85800	0	12385
MORAN ENERGY INC	SB DB CV 8.75%08	616457AC1	90	100000	SH	DEFINED 01	0	0	100000
MORGAN STANLEY EMER MKTS FD	COM	61744G107	169	19280	SH	DEFINED 01	0	0	19280
MORGAN STANLEY EMER MKTS DEBT	COM	61744H105	1447	194048	SH	DEFINED 01	0	0	194048
MORGAN STANLEY HIGH YIELD FD	COM	61744M104	166	16864	SH	DEFINED 01	0	0	16864
MORGAN STANLEY GBL OPP BOND FD	COM	61744R103	117	13800	SH	DEFINED 01	0	0	13800
MORGAN STANLEY ASIA PAC FD INC	COM	61744U106	98	11733	SH	DEFINED 01	0	0	11733
MORGAN STANLEY DEAN WITTER&CO	COM NEW	617446448	16809	261710	SH	DEFINED 01	48797	0	212913
MORGAN STANLEY DEAN WITTER&CO	COM NEW	617446448	5755	89595	SH	DEFINED 06	0	89595	0
MORGAN STANLEY DEAN WITTER&CO	COM NEW	617446448	64517	1004488	SH	DEFINED 02 09	862980	0	141508
MORGAN STANLEY DEAN WITTER&CO	COM NEW	617446448	0	3700	SH	DEFINED 11	0	3700	0
MORGAN STANLEY DEAN WITTER&CO	COM NEW	617446448	98	1535	SH	DEFINED 12	1535	0	0
MORGAN STANLEY DEAN WITTER	GOVT INCOME TR	61745P106	323	36550	SH	DEFINED 01	0	0	36550
MORGAN STANLEY DEAN WITTER	MUN PREM INCOM	61745P429	114	12750	SH	DEFINED 01	0	0	12750
MORGAN STANLEY DEAN WITTER	MUN INCOME III	61745P437	250	28150	SH	DEFINED 01	0	0	28150
MORGAN STANLEY DEAN WITTER	QULTY MUN SECS	61745P585	319	23950	SH	DEFINED 01	0	0	23950
MORGAN STANLEY DEAN WITTER	QUALT MUN INCM	61745P734	312	21700	SH	DEFINED 01	0	0	21700
MORGAN STANLEY DEAN WITTER	INSD MUN INCM	61745P791	247	17975	SH	DEFINED 01	0	0	17975
MOTOROLA INC	COM	620076109	48786	2946037	SH	DEFINED 01	17675	0	2928362
MOTOROLA INC	COM	620076109	2484	150030	SH	DEFINED 06	0	150030	0
MOTOROLA INC	COM	620076109	26516	1601266	SH	DEFINED 02 09	1331938	0	269328
MOTOROLA INC	COM	620076109	708	45771	SH	DEFINED 12	45771	0	0
MULTI COLOR CORP	COM	625383104	1467	98175	SH	DEFINED 01	0	0	98175
MUNIHOLDINGS N Y INSD FD INC	COM	625931100	135	10277	SH	DEFINED 01	0	0	10277
MUNIHOLDINGS FD II INC	COM	625935101	289	23642	SH	DEFINED 01	0	0	23642
MUNICIPAL ADVANTAGE FD INC	COM	626189104	335	26450	SH	DEFINED 01	0	0	26450
MUNICIPAL PARTNERS FD INC	COM	62622C101	265	21149	SH	DEFINED 01	0	0	21149
MUNICIPAL MTG & EQUITY L L C	GROWTH SHS	62624B101	332	14306	SH	DEFINED 01	0	0	14306
MUNIINSURED FD INC	COM	626245104	127	14471	SH	DEFINED 01	13	0	14458
MUNIVEST FD II INC	COM	62629P105	256	19550	SH	DEFINED 01	0	0	19550
MUNIVEST FD INC	COM	626295109	563	62500	SH	DEFINED 01	0	0	62500
MUNIYIELD FD INC	COM	626299101	218	16074	SH	DEFINED 01	0	0	16074
MUNIYIELD INSD FD INC	COM	62630E107	310	21428	SH	DEFINED 01	0	0	21428
MURPHY OIL CORP	COM	626717102	488	6640	SH	DEFINED 01	0	0	6640
MURPHY OIL CORP	COM	626717102	565	7700	SH	DEFINED 02 09	7700	0	0
MUTUAL RISK MGMT LTD	COM	628351108	1231	138321	SH	DEFINED 01	0	0	138321
MUTUAL RISK MGMT LTD	COM	628351108	13	1500	SH	DEFINED 02	1500	0	0
MYERS INDS INC	COM	628464109	859	56947	SH	DEFINED 01	0	0	56947
MYLAN LABS INC	COM	628530107	689	24500	SH	DEFINED 01	0	0	24500
MYLAN LABS INC	COM	628530107	115	4100	SH	DEFINED 02	4100	0	0
MYLAN LABS INC	COM	628530107	1742	60000	SH	DEFINED 13	60000	0	0
MYRIAD GENETICS INC	COM	62855J104	561	8865	SH	DEFINED 01	0	0	8865
MYRIAD GENETICS INC	COM	62855J104	1613	26100	SH	DEFINED 13	26100	0	0
NBC INTERNET INC	CL A	62873D105	81	37672	SH	DEFINED 01	0	0	37672
NBTY INC	COM	628782104	933	75060	SH	DEFINED 01	0	0	75060
NCI BUILDING SYS INC	COM	628852105	1178	64569	SH	DEFINED 01	0	0	64569
NCO GROUP INC	COM	628858102	6	200	SH	DEFINED 01	0	0	200
NCO GROUP INC	COM	628858102	3326	108200	SH	DEFINED 15	108200	0	0
NCR CORP NEW	COM	62886E108	4363	92851	SH	DEFINED 01	83407	0	9444
NCR CORP NEW	COM	62886E108	230	4900	SH	DEFINED 06	0	4900	0
NCR CORP NEW	COM	62886E108	3326	70800	SH	DEFINED 02 09	58100	0	12700

NDS GROUP PLC	SPONSORED ADR	628891103	2	75	SH	DEFINED 01	0	0	75
NDS GROUP PLC	SPONSORED ADR	628891103	617	18200	SH	DEFINED 06	0	18200	0
NEC CORP	ADR	629050204	137	10000	SH	DEFINED 01	0	0	10000
NPS PHARMACEUTICALS INC	COM	62936P103	684	17015	SH	DEFINED 01	0	0	17015
NRG ENERGY INC	COM	629377102	3200	144947	SH	DEFINED 01	14000	0	130947
NRG ENERGY INC	COM	629377102	13	600	SH	DEFINED 01	600	0	0
NTL INC	COM	629407107	4	360	SH	DEFINED 01	0	0	360
NTL INC	COM	629407107	191	16000	SH	DEFINED 02 09	16000	0	0
NTL INC	COM	629407107	1993	166578	SH	DEFINED 12	166578	0	0
NUCO2 INC	COM	629428103	573	46650	SH	DEFINED 01	0	0	46650
NABORS INDS INC	COM	629568106	2184	58736	SH	DEFINED 01	0	0	58736
NABORS INDS INC	COM	629568106	6571	176640	SH	DEFINED 06	0	176640	0
NABORS INDS INC	COM	629568106	4470	120190	SH	DEFINED 02 09	95800	0	24390
NABORS INDS INC	COM	629568106	0	1950	SH	DEFINED 11	0	1950	0
NACCO INDS INC	CL A	629579103	212	2725	SH	DEFINED 01	0	0	2725
NAM TAI ELECTRS INC	COM PAR \$0.02	629865205	240	15990	SH	DEFINED 01	0	0	15990
NAMIBIAN MINERALS CORP	COM	629913104	0	150000	SH	DEFINED 01	0	0	150000
NASDAQ 100 TR	UNIT SER 1	631100104	103195	2258108	SH	DEFINED 01	1788000	0	470108
NASDAQ 100 TR	UNIT SER 1	631100104	178	3900	SH	DEFINED 09	3900	0	0
NASDAQ 100 TR	UNIT SER 1	631100104	776	17500	SH	DEFINED 15	17500	0	0
NATIONAL AUSTRALIA BK LTD	CAP UTS EXCHBL	632525309	584	18770	SH	DEFINED 01	0	0	18770
NATIONAL AUSTRALIA BK LTD	SPONSORED ADR	632525408	23525	265941	SH	DEFINED 01	260000	0	5941
NATIONAL CITY CORP	COM	635405103	2677	86988	SH	DEFINED 01	0	0	86988
NATIONAL CITY CORP	COM	635405103	1071	34800	SH	DEFINED 06	0	34800	0
NATIONAL CITY CORP	COM	635405103	21859	710224	SH	DEFINED 02 09	565440	0	144784
NATIONAL COMMERCE FINL CORP	COM	63545P104	4842	198715	SH	DEFINED 01	0	0	198715
NATIONAL COMMERCE FINL CORP	COM	63545P104	924	37950	SH	DEFINED 02 09	37950	0	0
NATIONAL FUEL GAS CO N J	COM	636180101	297	5716	SH	DEFINED 01	0	0	5716
NATIONAL FUEL GAS CO N J	COM	636180101	302	5800	SH	DEFINED 06	0	5800	0
NATIONAL FUEL GAS CO N J	COM	636180101	264	5100	SH	DEFINED 02 09	5100	0	0
NATIONAL GOLF PPTYS INC	COM	63623G109	10	400	SH	DEFINED 01	0	0	400
NATIONAL GOLF PPTYS INC	COM	63623G109	324	11900	SH	DEFINED 06	0	11900	0
NATIONAL-OILWELL INC	COM	637071101	10	400	SH	DEFINED 01	0	0	400
NATIONAL-OILWELL INC	COM	637071101	82	3100	SH	DEFINED 02 09	3100	0	0
NATIONAL-OILWELL INC	COM	637071101	921	33700	SH	DEFINED 15	33700	0	0
NATIONAL SEMICONDUCTOR CORP	COM	637640103	3092	106215	SH	DEFINED 01	0	0	106215
NATIONAL SEMICONDUCTOR CORP	COM	637640103	215	7400	SH	DEFINED 06	0	7400	0
NATIONAL SEMICONDUCTOR CORP	COM	637640103	2268	77900	SH	DEFINED 02 09	76900	0	1000
NATIONAL WESTMINSTER BK PLC	SPON ADR C	638539882	300	11480	SH	DEFINED 01	0	0	11480
NATIONS GOVT INCOME TERM 2003	COM	638583104	1351	138726	SH	DEFINED 01	0	0	138726
NATIONS GOVT INCOME 2004	COM	638584102	527	53549	SH	DEFINED 01	0	0	53549
NATIONWIDE FINL SVCS INC	CL A	638612101	4731	108405	SH	DEFINED 01	42819	0	65586
NATIONWIDE FINL SVCS INC	CL A	638612101	331	7600	SH	DEFINED 02 09	7600	0	0
NATIONWIDE HEALTH PPTYS INC	COM	638620104	949	47022	SH	DEFINED 01	0	0	47022
NAVIGANT INTL INC	COM	63935R108	189	13524	SH	DEFINED 01	0	0	13524
NEIMAN MARCUS GROUP INC	CL A	640204202	148	4800	SH	DEFINED 01	0	0	4800
NEIMAN MARCUS GROUP INC	CL A	640204202	1001	32300	SH	DEFINED 06	0	32300	0
NEON COMMUNICATIONS INC	COM	640506101	104	14975	SH	DEFINED 01	10000	0	4975
NEOTHERAPEUTICS INC	COM	640656104	27	7000	SH	DEFINED 01	5000	0	2000
NEOTHERAPEUTICS INC	COM	640656104	273	67100	SH	DEFINED 13	67100	0	0
NEOPHARM INC	COM	640919106	25	1000	SH	DEFINED 01	0	0	1000
NEOPHARM INC	COM	640919106	8442	375900	SH	DEFINED 13	375900	0	0
NETWORKS ASSOCS INC	COM	640938106	173	13970	SH	DEFINED 01	0	0	13970
NETWORKS ASSOCS INC	COM	640938106	2	200	SH	DEFINED 02	200	0	0
NETWORKS ASSOCS INC	COM	640938106	1821	146300	SH	DEFINED 06	0	146300	0
NETWORKS ASSOCS INC	COM	640938106	444	37700	SH	DEFINED 15	37700	0	0
NETWORK APPLIANCE INC	COM	64120L104	7586	553777	SH	DEFINED 01	4444	0	549333
NETWORK APPLIANCE INC	COM	64120L104	262	19150	SH	DEFINED 06	0	19150	0
NETWORK APPLIANCE INC	COM	64120L104	3881	283414	SH	DEFINED 02 09	236800	0	46614
NETWORK ENGINES INC	COM	64121A107	16	17900	SH	DEFINED 01	0	0	17900
NETWORK PERIPHERALS INC	COM	64121R100	1460	124800	SH	DEFINED 01	47200	0	77600
NETWORK PLUS CORP	COM	64122D506	279	103300	SH	DEFINED 01	102300	0	1000
NETZERO INC	COM	64122R109	44	53215	SH	DEFINED 01	50000	0	3215
NEUBERGER BERMAN INC	COM	641234109	94	1384	SH	DEFINED 01	0	0	1384
NEUBERGER BERMAN INC	COM	641234109	238	3500	SH	DEFINED 02 09	3500	0	0
NEUROCRINE BIOSCIENCES INC	COM	64125C109	1123	28100	SH	DEFINED 01	0	0	28100
NEW BRUNSWICK SCIENTIFIC INC	COM	642876106	54	11930	SH	DEFINED 01	0	0	11930
NEW GERMANY FD INC	COM	644465106	331	47043	SH	DEFINED 01	0	0	47043
NEW PLAN EXCEL RLTY TR INC	COM	648053106	386	25250	SH	DEFINED 01	0	0	25250
NEW PLAN EXCEL RLTY TR INC	COM	648053106	246	16100	SH	DEFINED 06	0	16100	0
NEW TEL LTD	SPONSORED ADR	648867109	24	12500	SH	DEFINED 01	0	0	12500
NEW YORK TIMES CO	CL A	650111107	11627	276852	SH	DEFINED 01	207898	0	68954
NEW YORK TIMES CO	CL A	650111107	349	8300	SH	DEFINED 06	0	8300	0
NEW YORK TIMES CO	CL A	650111107	4980	118593	SH	DEFINED 02 09	101700	0	16893
NEWCOR INC	COM	651186108	19	14750	SH	DEFINED 01	0	0	14750
NEWELL RUBBERMAID INC	COM	651229106	812	32370	SH	DEFINED 01	0	0	32370
NEWELL RUBBERMAID INC	COM	651229106	449	17900	SH	DEFINED 06	0	17900	0
NEWELL RUBBERMAID INC	COM	651229106	8523	339625	SH	DEFINED 02 09	242170	0	97455
NEWFIELD EXPL CO	COM	651290108	513	16024	SH	DEFINED 01	0	0	16024
NEWFIELD EXPL CO	COM	651290108	1616	50400	SH	DEFINED 06	0	50400	0
NEWMONT MINING CORP	COM	651639106	2154	115762	SH	DEFINED 01	3962	0	111800
NEWMONT MINING CORP	COM	651639106	503	27010	SH	DEFINED 06	0	27010	0
NEWMONT MINING CORP	COM	651639106	1672	89900	SH	DEFINED 02 09	88600	0	1300
NEWPARK RES INC	COM PAR \$.01NEW	651718504	1715	154500	SH	DEFINED 06	0	154500	0
NEWPORT CORP	COM	651824104	371	14000	SH	DEFINED 01	12800	0	1200

NEWPORT CORP	COM	651824104	26	1000	SH	DEFINED 09	1000	0	0
NEWPORT NEWS SHIPBUILDING INC	COM	652228107	263	4302	SH	DEFINED 01	807	0	3495
NEWPORT NEWS SHIPBUILDING INC	COM	652228107	6	100	SH	DEFINED 02	100	0	0
NEWPORT NEWS SHIPBUILDING INC	COM	652228107	404	6600	SH	DEFINED 06	0	6600	0
NEWPOWER HLDGS INC	COM	652463100	150	16700	SH	DEFINED 01	0	0	16700
NEWS CORP LTD	ADR NEW	652487703	844	22744	SH	DEFINED 01	0	0	22744
NEWS CORP LTD	ADR NEW	652487703	1159	32037	SH	DEFINED 12	32037	0	0
NEWS CORP LTD	SP ADR PFD	652487802	3505	108202	SH	DEFINED 01	97500	0	10702
NEWS CORP LTD	SP ADR PFD	652487802	1012	31250	SH	DEFINED 06	0	31250	0
NEWS CORP LTD	SP ADR PFD	652487802	1114	35405	SH	DEFINED 12	35405	0	0
NEXTEL COMMUNICATIONS INC	CL A	65332V103	69691	3982374	SH	DEFINED 01	220244	0	3762130
NEXTEL COMMUNICATIONS INC	CL A	65332V103	686	39200	SH	DEFINED 06	0	39200	0
NEXTEL COMMUNICATIONS INC	CL A	65332V103	32063	1832242	SH	DEFINED 02 09	1729300	0	102942
NEXTEL COMMUNICATIONS INC	CL A	65332V103	0	2225	SH	DEFINED 11	0	2225	0
NEXTEL PARTNERS INC	CL A	65333F107	5	375	SH	DEFINED 01	0	0	375
NEXTEL PARTNERS INC	CL A	65333F107	18	1200	SH	DEFINED 02	1200	0	0
NEXTEL PARTNERS INC	CL A	65333F107	621	40000	SH	DEFINED 06	0	40000	0
NIAGARA MOHAWK HLDGS INC	COM	653520106	40	2263	SH	DEFINED 01	0	0	2263
NIAGARA MOHAWK HLDGS INC	COM	653520106	129	7300	SH	DEFINED 06	0	7300	0
NIAGARA MOHAWK HLDGS INC	COM	653520106	1288	72900	SH	DEFINED 02 09	71900	0	1000
NICOR INC	COM	654086107	6694	171749	SH	DEFINED 01	0	0	171749
NICOR INC	COM	654086107	39	1000	SH	DEFINED 06	0	1000	0
NICOR INC	COM	654086107	1463	37575	SH	DEFINED 02 09	25300	0	12275
NIKE INC	CL B	654106103	6881	163883	SH	DEFINED 01	0	0	163883
NIKE INC	CL B	654106103	651	15500	SH	DEFINED 06	0	15500	0
NIKE INC	CL B	654106103	10885	259260	SH	DEFINED 02 09	193489	0	65771
NIPPON TELEG & TEL CORP	SPONSORED ADR	654624105	528	19879	SH	DEFINED 01	0	0	19879
NIPPON TELEG & TEL CORP	SPONSORED ADR	654624105	4019	151100	SH	DEFINED 06	0	151100	0
NISOURCE INC	COM	65473P105	4981	182267	SH	DEFINED 01	25770	0	156497
NISOURCE INC	COM	65473P105	1323	48400	SH	DEFINED 06	0	48400	0
NISOURCE INC	COM	65473P105	3964	145084	SH	DEFINED 02 09	122455	0	22629
NISSAN MOTORS	SPONSORED ADR	654744408	786	56766	SH	DEFINED 01	0	0	56766
NOBEL LEARNING CMNTYS INC	COM	654889104	236	31300	SH	DEFINED 01	0	0	31300
NOBLE AFFILIATES INC	COM	654894104	911	25779	SH	DEFINED 01	0	0	25779
NOBLE AFFILIATES INC	COM	654894104	116	3300	SH	DEFINED 02 09	3300	0	0
NOKIA CORP	SPONSORED ADR	654902204	62953	2837022	SH	DEFINED 01	197000	0	2640022
NOKIA CORP	SPONSORED ADR	654902204	15044	678000	SH	DEFINED 02	678000	0	0
NOKIA CORP	SPONSORED ADR	654902204	10407	472200	SH	DEFINED 06	0	472200	0
NOKIA CORP	SPONSORED ADR	654902204	0	7650	SH	DEFINED 11	0	7650	0
NOBLE DRILLING CORP	COM	655042109	2782	84970	SH	DEFINED 01	0	0	84970
NOBLE DRILLING CORP	COM	655042109	190	5800	SH	DEFINED 06	0	5800	0
NOBLE DRILLING CORP	COM	655042109	1888	57700	SH	DEFINED 02 09	56900	0	800
NORAM ENERGY CORP	SUB DEB CV 6%12	655419AC3	101	110100	SH	DEFINED 01	0	0	110100
NORDSTROM INC	COM	655664100	981	52910	SH	DEFINED 01	0	0	52910
NORDSTROM INC	COM	655664100	165	8900	SH	DEFINED 06	0	8900	0
NORDSTROM INC	COM	655664100	2737	147600	SH	DEFINED 02 09	114200	0	33400
NORFOLK SOUTHERN CORP	COM	655844108	1685	81243	SH	DEFINED 01	0	0	81243
NORFOLK SOUTHERN CORP	COM	655844108	418	20200	SH	DEFINED 06	0	20200	0
NORFOLK SOUTHERN CORP	COM	655844108	6587	317500	SH	DEFINED 02 09	256500	0	61000
NORTEK INC	COM	656559101	37	1200	SH	DEFINED 01	0	0	1200
NORTEK INC	COM	656559101	1701	54400	SH	DEFINED 15	54400	0	0
NORTEL NETWORKS CORP NEW	COM	656568102	12723	1409047	SH	DEFINED 01	270846	0	1138201
NORTEL NETWORKS CORP NEW	COM	656568102	1666	183300	SH	DEFINED 06	0	183300	0
NORTEL NETWORKS CORP NEW	COM	656568102	17541	1942590	SH	DEFINED 02 09	1635080	0	307510
NORTH AMERN SCIENTIFIC INC	COM	65715D100	172	11882	SH	DEFINED 01	0	0	11882
NORTH FORK BANCORPORATION NY	COM	659424105	1805	58244	SH	DEFINED 01	0	0	58244
NORTH FORK BANCORPORATION NY	COM	659424105	663	21400	SH	DEFINED 02 09	21400	0	0
NORTHEAST UTILS	COM	664397106	4191	202009	SH	DEFINED 01	198100	0	3909
NORTHEAST UTILS	COM	664397106	180	8700	SH	DEFINED 02 09	8700	0	0
NORTHERN BORDER PARTNERS L P	UNIT LTD PARTN	664785102	3527	92988	SH	DEFINED 01	0	0	92988
NORTHERN TR CORP	COM	665859104	10347	165557	SH	DEFINED 01	0	0	165557
NORTHERN TR CORP	COM	665859104	631	10100	SH	DEFINED 06	0	10100	0
NORTHERN TR CORP	COM	665859104	8992	143875	SH	DEFINED 02 09	134000	0	9875
NORTHROP GRUMMAN CORP	COM	666807102	799	9982	SH	DEFINED 01	0	0	9982
NORTHROP GRUMMAN CORP	COM	666807102	753	9400	SH	DEFINED 06	0	9400	0
NORTHROP GRUMMAN CORP	COM	666807102	6184	77215	SH	DEFINED 02 09	62971	0	14244
NORTHWEST NAT GAS CO	COM	667655104	50	2023	SH	DEFINED 01	0	0	2023
NORTHWEST NAT GAS CO	COM	667655104	319	12800	SH	DEFINED 06	0	12800	0
NOVA CORP GA	COM	669784100	1642	52225	SH	DEFINED 01	0	0	52225
NOVARTIS A G	SPONSORED ADR	66987V109	1852	51240	SH	DEFINED 01	0	0	51240
NU HORIZONS ELECTRS CORP	COM	669908105	128	13500	SH	DEFINED 01	0	0	13500
NOVADIGM INC	COM	669937104	905	80500	SH	DEFINED 01	0	0	80500
NUANCE COMMUNICATIONS INC	COM	669967101	202	11250	SH	DEFINED 01	0	0	11250
NOVELL INC	COM	670006105	433	76111	SH	DEFINED 01	0	0	76111
NOVELL INC	COM	670006105	81	14300	SH	DEFINED 06	0	14300	0
NOVELL INC	COM	670006105	939	165100	SH	DEFINED 02 09	150700	0	14400
NOVELLUS SYS INC	COM	670008101	6769	119206	SH	DEFINED 01	0	0	119206
NOVELLUS SYS INC	COM	670008101	4282	75400	SH	DEFINED 06	0	75400	0
NOVELLUS SYS INC	COM	670008101	4996	88000	SH	DEFINED 02 09	80600	0	7400
NOVITRON INTL INC	COM NEW	670088202	43	11000	SH	DEFINED 01	0	0	11000
NSTAR	COM	67019E107	399	9397	SH	DEFINED 01	0	0	9397
NSTAR	COM	67019E107	297	7000	SH	DEFINED 02 09	7000	0	0
NUCOR CORP	COM	670346105	2059	42131	SH	DEFINED 01	0	0	42131
NUCOR CORP	COM	670346105	220	4500	SH	DEFINED 06	0	4500	0
NUCOR CORP	COM	670346105	3573	73100	SH	DEFINED 02 09	62100	0	11000

NUEVO ENERGY CO	COM	670509108	295	18147	SH	DEFINED 01	17047	0	1100
NUVEEN INSD PREM INCOME MUN 2	COM	6706D8104	770	59425	SH	DEFINED 01	0	0	59425
NUVEEN PREM INCOME MUN FD 4	COM	6706K4105	526	39082	SH	DEFINED 01	0	0	39082
NUVEEN INVT QUALITY MUN FD INC	COM	67062E103	668	46545	SH	DEFINED 01	0	0	46545
NUVEEN NY MUN VALUE FD	COM	67062M105	149	16025	SH	DEFINED 01	0	0	16025
NUVEEN INSD QUALITY MUN FD INC	COM	67062N103	200	13875	SH	DEFINED 01	0	0	13875
NUVEEN PREM INCOME MUN FD	COM	67062T100	523	37547	SH	DEFINED 01	0	0	37547
NUVEEN MUN MKT OPPORTUNITY FD	COM	67062W103	181	12700	SH	DEFINED 01	0	0	12700
NUVEEN SELECT TAX FREE INCM 3	SH BEN INT	67063X100	209	15216	SH	DEFINED 01	0	0	15216
NVIDIA CORP	COM	67066G104	2826	30476	SH	DEFINED 01	0	0	30476
NVIDIA CORP	COM	67066G104	1470	15870	SH	DEFINED 02 09	13800	0	2070
NUVEEN DIVID ADVANTAGE MUN FD	COM	67066V101	172	11500	SH	DEFINED 01	0	0	11500
NUVEEN NY DIVID ADVNTG MUN FD	COM	67066X107	179	12100	SH	DEFINED 01	0	0	12100
NUVEEN SR INCOME FD	COM	67067Y104	186	19250	SH	DEFINED 01	0	0	19250
NUVEEN DIV ADVANTAGE MUN FD 2	COM	67070F100	179	12000	SH	DEFINED 01	0	0	12000
NYFIX INC	COM	670712108	79	2500	SH	DEFINED 01	0	0	2500
NYFIX INC	COM	670712108	218	9300	SH	DEFINED 15	9300	0	0
OGE ENERGY CORP	COM	670837103	101	4500	SH	DEFINED 01	0	0	4500
OGE ENERGY CORP	COM	670837103	341	15100	SH	DEFINED 06	0	15100	0
NUVEEN MUN VALUE FD INC	COM	670928100	927	100558	SH	DEFINED 01	0	0	100558
NUVEEN NY SELECT QUALITY MUN	COM	670976109	227	15479	SH	DEFINED 01	0	0	15479
NUVEEN QUALITY INCOME MUN FD	COM	670977107	256	17283	SH	DEFINED 01	0	0	17283
NUVEEN TEX QUALITY INCOME MUN	COM	670983105	165	11401	SH	DEFINED 01	0	0	11401
NUVEEN INSD MUN OPPORTUNITY FD	COM	670984103	450	30940	SH	DEFINED 01	0	0	30940
OTG SOFTWARE INC	COM	671059103	192	30003	SH	DEFINED 12	30003	0	0
OAK TECHNOLOGY INC	COM	671802106	2176	240000	SH	DEFINED 15	240000	0	0
OCCIDENTAL PETE CORP DEL	COM	674599105	2781	104617	SH	DEFINED 01	8316	0	96301
OCCIDENTAL PETE CORP DEL	COM	674599105	526	19800	SH	DEFINED 06	0	19800	0
OCCIDENTAL PETE CORP DEL	COM	674599105	9103	342370	SH	DEFINED 02 09	275400	0	66970
OCEAN ENERGY INC DEL	COM	67481E106	2398	137477	SH	DEFINED 01	0	0	137477
OCEAN ENERGY INC DEL	COM	67481E106	521	29900	SH	DEFINED 02 09	29900	0	0
OCEAN ENERGY INC DEL	COM	67481E106	3858	229800	SH	DEFINED 15	229800	0	0
OCULAR SCIENCES INC	COM	675744106	520	20500	SH	DEFINED 01	0	0	20500
ODWALLA INC	COM	676111107	206	20000	SH	DEFINED 01	0	0	20000
OFFICEMAX INC	COM	67622M108	72	19567	SH	DEFINED 01	0	0	19567
OFFICE DEPOT INC	COM	676220106	1465	141170	SH	DEFINED 01	94580	0	46590
OFFICE DEPOT INC	COM	676220106	1297	125000	SH	DEFINED 02	123200	0	1800
OFFICE DEPOT INC	COM	676220106	136	13100	SH	DEFINED 06	0	13100	0
OHIO CAS CORP	COM	677240103	255	19700	SH	DEFINED 01	0	0	19700
OIL SVC HOLDERS TR	DEPOSTRY RCPT	678002106	1475	21000	SH	DEFINED 01	21000	0	0
OLD NATL BANCORP IND	COM	680033107	259	9842	SH	DEFINED 02 09	9842	0	0
OLD REP INTL CORP	COM	680223104	407	14045	SH	DEFINED 01	0	0	14045
OLD REP INTL CORP	COM	680223104	561	19400	SH	DEFINED 02 09	19400	0	0
OLIN CORP	COM PAR \$1	680665205	23	1399	SH	DEFINED 01	0	0	1399
OLIN CORP	COM PAR \$1	680665205	263	15500	SH	DEFINED 06	0	15500	0
OMNICARE INC	COM	681904108	369	18306	SH	DEFINED 01	0	0	18306
OMNICARE INC	COM	681904108	10	500	SH	DEFINED 02	500	0	0
OMNICOM GROUP INC	COM	681919106	5984	69584	SH	DEFINED 01	0	0	69584
OMNICOM GROUP INC	COM	681919106	748	8700	SH	DEFINED 06	0	8700	0
OMNICOM GROUP INC	COM	681919106	9825	114251	SH	DEFINED 02 09	99000	0	15251
ON ASSIGNMENT INC	COM	682159108	1382	76800	SH	DEFINED 06	0	76800	0
ONE VOICE TECHNOLOGIES INC	COM	682421102	19	15000	SH	DEFINED 01	0	0	15000
ONYX PHARMACEUTICALS INC	COM	683399109	580	48890	SH	DEFINED 01	0	0	48890
OPEN MKT INC	COM	68370M100	568	481959	SH	DEFINED 01	396324	0	85635
OPENWAVE SYS INC	COM	683718100	2432	70091	SH	DEFINED 01	33	0	70058
OPENWAVE SYS INC	COM	683718100	795	22900	SH	DEFINED 06	0	22900	0
OPENWAVE SYS INC	COM	683718100	264	7640	SH	DEFINED 02 09	4600	0	3040
OPTICAL COMMUNICATION PRODS	CL A	68382T101	286	26900	SH	DEFINED 01	0	0	26900
ORACLE CORP	COM	68389X105	67823	3569634	SH	DEFINED 01	819672	0	2749962
ORACLE CORP	COM	68389X105	12464	656025	SH	DEFINED 06	0	656025	0
ORACLE CORP	COM	68389X105	83115	4374530	SH	DEFINED 02 09	3559800	0	814730
ORACLE CORP	COM	68389X105	0	21780	SH	DEFINED 11	0	21780	0
ORACLE CORP	COM	68389X105	2487	129679	SH	DEFINED 12	129679	0	0
ORACLE CORP	CALL	68389X9IV	190	10000	SH	CALL DEFINED 01	0	0	100
OPTI INC	COM	683960108	444	116600	SH	DEFINED 01	0	0	116600
OPTIKA INC	COM	683973101	12	10000	SH	DEFINED 01	0	0	10000
ORAPHARMA INC	COM	68554E106	1	300	SH	DEFINED 01	0	0	300
ORAPHARMA INC	COM	68554E106	1665	300000	SH	DEFINED 14	300000	0	0
ORASURE TECHNOLOGIES INC	COM	68554V108	541	43300	SH	DEFINED 01	0	0	43300
ORCHID BIOSCIENCES INC	COM	68571P100	109	14300	SH	DEFINED 01	0	0	14300
ORCHID BIOSCIENCES INC	COM	68571P100	1760	300000	SH	DEFINED 13	300000	0	0
ORIENTAL FINL GROUP INC	COM	68618W100	283	14933	SH	DEFINED 02	0	0	14933
ORIENTAL FINL GROUP INC	COM	68618W100	0	14933	SH	DEFINED 11	0	14933	0
ORPHAN MED INC	COM	687303107	8124	685000	SH	DEFINED 13	685000	0	0
ORTHOLOGIC CORP	COM	68750J107	438	99500	SH	DEFINED 01	0	0	99500
ORTHODONTIC CTRS AMER INC	COM	68750P103	1416	46612	SH	DEFINED 01	0	0	46612
OSCA INC	CL A	687836106	5180	250000	SH	DEFINED 01	250000	0	0
ORTHALLIANCE INC	CL A	687913103	357	109940	SH	DEFINED 01	0	0	109940
OSTEX INTL INC	COM	68859Q101	28	15700	SH	DEFINED 01	0	0	15700
O2WIRELESS SOLUTIONS INC	COM	689803104	41	20000	SH	DEFINED 01	0	0	20000
OUTBACK STEAKHOUSE INC	COM	689899102	270	9409	SH	DEFINED 01	0	0	9409
OUTBACK STEAKHOUSE INC	COM	689899102	345	12000	SH	DEFINED 02 09	12000	0	0
OWENS CORNING	COM	69073F103	33	16750	SH	DEFINED 01	12280	0	4470
OWENS & MINOR INC NEW	COM	690732102	38	2000	SH	DEFINED 01	0	0	2000
OWENS & MINOR INC NEW	COM	690732102	342	18000	SH	DEFINED 06	0	18000	0

OWENS & MINOR INC NEW	COM	690732102	2571	139800	SH	DEFINED 15	139800	0	0
OWENS ILL INC	COM NEW	690768403	170	25075	SH	DEFINED 01	0	0	25075
OWENS ILL INC	COM NEW	690768403	26	3900	SH	DEFINED 02	3900	0	0
OXFORD HEALTH PLANS INC	COM	691471106	4587	160385	SH	DEFINED 01	0	0	160385
OXFORD HEALTH PLANS INC	COM	691471106	3598	125800	SH	DEFINED 06	0	125800	0
OXFORD HEALTH PLANS INC	COM	691471106	223	7800	SH	DEFINED 09	7800	0	0
PC-TEL INC	COM	69325Q105	2450	266100	SH	DEFINED 01	0	0	266100
P-COM INC	COM	693262107	26	48878	SH	DEFINED 01	0	0	48878
PG&E CORP	COM	69331C108	1267	113197	SH	DEFINED 01	0	0	113197
PG&E CORP	COM	69331C108	223	19900	SH	DEFINED 06	0	19900	0
PG&E CORP	COM	69331C108	3876	346150	SH	DEFINED 02 09	263500	0	82650
PIMCO COML MTG SECS TR INC	COM	693388100	550	40055	SH	DEFINED 01	0	0	40055
PLX TECHNOLOGY INC	COM	693417107	2	250	SH	DEFINED 01	0	0	250
PLX TECHNOLOGY INC	COM	693417107	1570	219700	SH	DEFINED 15	219700	0	0
PMC-SIERRA INC	COM	69344F106	1885	60696	SH	DEFINED 01	691	0	60005
PMC-SIERRA INC	COM	69344F106	311	10000	SH	DEFINED 06	0	10000	0
PMC-SIERRA INC	COM	69344F106	428	13800	SH	DEFINED 09	13800	0	0
PMI GROUP INC	COM	69344M101	6796	94863	SH	DEFINED 01	0	0	94863
PMI GROUP INC	COM	69344M101	179	2500	SH	DEFINED 06	0	2500	0
PMI GROUP INC	COM	69344M101	1371	19150	SH	DEFINED 02 09	19150	0	0
PNC FINL SVCS GROUP INC	COM	693475105	17863	271523	SH	DEFINED 01	6300	0	265223
PNC FINL SVCS GROUP INC	COM	693475105	1243	18900	SH	DEFINED 06	0	18900	0
PNC FINL SVCS GROUP INC	COM	693475105	34404	522952	SH	DEFINED 02 09	487200	0	35752
PNC FINL SVCS GROUP INC	COM	693475105	0	4100	SH	DEFINED 11	0	4100	0
PPG INDS INC	COM	693506107	3885	73911	SH	DEFINED 01	2806	0	71105
PPG INDS INC	COM	693506107	1109	21100	SH	DEFINED 06	0	21100	0
PPG INDS INC	COM	693506107	10152	193121	SH	DEFINED 02 09	149000	0	44121
PPL CORP	COM	69351T106	6588	119793	SH	DEFINED 01	100000	0	19793
PPL CORP	COM	69351T106	451	8200	SH	DEFINED 06	0	8200	0
PPL CORP	COM	69351T106	7295	132653	SH	DEFINED 02 09	102800	0	29853
PPT VISION INC	COM	693519100	24	11500	SH	DEFINED 01	0	0	11500
PRI AUTOMATION INC	COM	69357H106	0	30	SH	DEFINED 01	0	0	30
PRI AUTOMATION INC	COM	69357H106	1482	80000	SH	DEFINED 06	0	80000	0
PSS WORLD MED INC	COM	69366A100	164	25617	SH	DEFINED 01	0	0	25617
PAC-WEST TELECOM INC	COM	69371Y101	42	22120	SH	DEFINED 01	0	0	22120
PACCAR INC	COM	693718108	946	18415	SH	DEFINED 01	0	0	18415
PACCAR INC	COM	693718108	190	3700	SH	DEFINED 06	0	3700	0
PACCAR INC	COM	693718108	1948	37900	SH	DEFINED 02 09	37400	0	500
PACTIV CORP	COM	695257105	1460	108985	SH	DEFINED 01	4077	0	104908
PACTIV CORP	COM	695257105	1613	120400	SH	DEFINED 06	0	120400	0
PALL CORP	COM	696429307	353	15038	SH	DEFINED 01	0	0	15038
PALL CORP	COM	696429307	144	6100	SH	DEFINED 06	0	6100	0
PALL CORP	COM	696429307	1446	61500	SH	DEFINED 02 09	60400	0	1100
PALM INC	COM	696642107	3111	512617	SH	DEFINED 01	154182	0	358435
PALM INC	COM	696642107	189	31200	SH	DEFINED 06	0	31200	0
PALM INC	COM	696642107	3064	504865	SH	DEFINED 02 09	399961	0	104904
PANAMSAT CORP NEW	COM	697933109	570	14662	SH	DEFINED 01	0	0	14662
PANAMSAT CORP NEW	COM	697933109	489	12600	SH	DEFINED 02 09	12600	0	0
PAN PACIFIC RETAIL PPTYS INC	COM	69806L104	651	25062	SH	DEFINED 01	0	0	25062
PANAVISION INC	COM NEW	69830E209	224	37800	SH	DEFINED 01	0	0	37800
PANCHOS MEXICAN BUFFET INC	COM NEW	698304201	318	74732	SH	DEFINED 01	0	0	74732
PANERA BREAD CO	CL A	69840W108	274	8683	SH	DEFINED 01	2000	0	6683
PARAMETRIC TECHNOLOGY CORP	COM	699173100	254	18218	SH	DEFINED 01	0	0	18218
PARAMETRIC TECHNOLOGY CORP	COM	699173100	158	11300	SH	DEFINED 06	0	11300	0
PARAMETRIC TECHNOLOGY CORP	COM	699173100	1773	126800	SH	DEFINED 02 09	125300	0	1500
PARAMETRIC TECHNOLOGY CORP	COM	699173100	4025	314000	SH	DEFINED 15	314000	0	0
PARK PL ENTMT CORP	COM	700690100	135	11168	SH	DEFINED 01	0	0	11168
PARK PL ENTMT CORP	COM	700690100	208	17200	SH	DEFINED 02 09	6700	0	10500
PARKER DRILLING CO	SUB NT CV 5.5%04	701081AD3	112	125000	SH	DEFINED 01	0	0	125000
PARKER DRILLING CO	COM	701081101	290	44700	SH	DEFINED 01	0	0	44700
PARKER HANNIFIN CORP	COM	701094104	306	7230	SH	DEFINED 01	0	0	7230
PARKER HANNIFIN CORP	COM	701094104	615	14500	SH	DEFINED 06	0	14500	0
PARKER HANNIFIN CORP	COM	701094104	5069	119467	SH	DEFINED 02 09	92550	0	26917
PARLEX CORP	COM	701630105	251	25500	SH	DEFINED 01	0	0	25500
PATINA OIL & GAS CORP	COM	703224105	7	295	SH	DEFINED 01	0	0	295
PATINA OIL & GAS CORP	COM	703224105	284	10700	SH	DEFINED 06	0	10700	0
PATTERSON UTI ENERGY INC	COM	703481101	119	6663	SH	DEFINED 01	0	0	6663
PATTERSON UTI ENERGY INC	COM	703481101	790	44200	SH	DEFINED 06	0	44200	0
PAYCHEX INC	COM	704326107	5117	127941	SH	DEFINED 01	98	0	127843
PAYCHEX INC	COM	704326107	906	22650	SH	DEFINED 06	0	22650	0
PAYCHEX INC	COM	704326107	17035	425893	SH	DEFINED 02 09	337725	0	88168
PAYCHEX INC	COM	704326107	830	20400	SH	DEFINED 15	20400	0	0
PEABODY ENERGY CORP	COM	704549104	348	10655	SH	DEFINED 01	0	0	10655
PEARSON PLC	SPONSORED ADR	705015105	206	12100	SH	DEFINED 01	12000	0	100
PEC SOLUTIONS INC	COM	705107100	280	12692	SH	DEFINED 01	0	0	12692
PEC SOLUTIONS INC	COM	705107100	110	5600	SH	DEFINED 15	5600	0	0
PEDIATRIX MED GROUP	COM	705324101	996	30000	SH	DEFINED 01	0	0	30000
PEERLESS MFG CO	COM	705514107	202	5700	SH	DEFINED 01	0	0	5700
PEGASUS COMMUNICATIONS CORP	CL A	705904100	620	27570	SH	DEFINED 01	0	0	27570
PEGASUS COMMUNICATIONS CORP	CL A	705904100	15	700	SH	DEFINED 02	700	0	0
PEGASUS COMMUNICATIONS CORP	CL A	705904100	1618	71900	SH	DEFINED 06	0	71900	0
PENNEY J C INC	COM	708160106	620	23554	SH	DEFINED 01	0	0	23554
PENNEY J C INC	COM	708160106	2828	107300	SH	DEFINED 02	105700	0	1600
PENNEY J C INC	COM	708160106	306	11600	SH	DEFINED 06	0	11600	0
PENNZOIL-QUAKER STATE COMPANY	COM	709323109	3104	277212	SH	DEFINED 01	0	0	277212

PENTAIR INC	COM	709631105	2062	61007	SH	DEFINED 01	0	0	61007
PENTAIR INC	COM	709631105	70	2100	SH	DEFINED 02	2100	0	0
PEOPLES ENERGY CORP	COM	711030106	455	11339	SH	DEFINED 01	0	0	11339
PEOPLES ENERGY CORP	COM	711030106	8	200	SH	DEFINED 02	0	0	200
PEOPLES ENERGY CORP	COM	711030106	330	8200	SH	DEFINED 06	0	8200	0
PEOPLESOFT INC	COM	712713106	3059	62146	SH	DEFINED 01	37056	0	25090
PEOPLESOFT INC	COM	712713106	729	14800	SH	DEFINED 06	0	14800	0
PEOPLESOFT INC	COM	712713106	11986	243500	SH	DEFINED 02 09	203200	0	40300
PEP BOYS MANNY MOE & JACK	COM	713278109	97	8715	SH	DEFINED 01	0	0	8715
PEP BOYS MANNY MOE & JACK	COM	713278109	16	1500	SH	DEFINED 02	1500	0	0
PEPSI BOTTLING GROUP INC	COM	713409100	685	17100	SH	DEFINED 01	0	0	17100
PEPSI BOTTLING GROUP INC	COM	713409100	281	7000	SH	DEFINED 06	0	7000	0
PEPSI BOTTLING GROUP INC	COM	713409100	1006	25100	SH	DEFINED 09	16800	0	8300
PEPSIAMERICAS INC	COM	71343P200	86	6500	SH	DEFINED 01	0	0	6500
PEPSIAMERICAS INC	COM	71343P200	53	4000	SH	DEFINED 02	4000	0	0
PEPSIAMERICAS INC	COM	71343P200	713	53600	SH	DEFINED 06	0	53600	0
PEPSICO INC	COM	713448108	79938	1808564	SH	DEFINED 01	595616	0	1212948
PEPSICO INC	COM	713448108	12737	288175	SH	DEFINED 06	0	288175	0
PEPSICO INC	COM	713448108	50483	1142168	SH	DEFINED 02 09	969483	0	172685
PEPSICO INC	COM	713448108	0	9725	SH	DEFINED 11	0	9725	0
PEREGRINE SYSTEMS INC	COM	71366Q101	5317	183368	SH	DEFINED 01	151000	0	32368
PEREGRINE SYSTEMS INC	COM	71366Q101	2160	74500	SH	DEFINED 06	0	74500	0
PEREGRINE SYSTEMS INC	COM	71366Q101	139	4800	SH	DEFINED 09	4800	0	0
PEREGRINE PHARMACEUTICALS INC	COM	713661106	161	61225	SH	DEFINED 01	0	0	61225
PERKINELMER INC	COM	714046109	11348	412222	SH	DEFINED 01	0	0	412222
PERKINELMER INC	COM	714046109	1319	47900	SH	DEFINED 06	0	47900	0
PERKINELMER INC	COM	714046109	1320	48000	SH	DEFINED 02 09	47400	0	600
PERKINELMER INC	COM	714046109	422	16000	SH	DEFINED 15	16000	0	0
PERMIAN BASIN RTY TR	UNIT BEN INT	714236106	229	39500	SH	DEFINED 01	0	0	39500
PEROT SYS CORP	CL A	714265105	18	1000	SH	DEFINED 01	0	0	1000
PEROT SYS CORP	CL A	714265105	2952	166900	SH	DEFINED 15	166900	0	0
PERVASIVE SOFTWARE INC	COM	715710109	14	10000	SH	DEFINED 01	0	0	10000
PETROLEO BRASILEIRO SA PETROBR	SPONSORED ADR	71654V101	395	16922	SH	DEFINED 01	15000	0	1922
PETROLEO BRASILEIRO SA PETROBR	SPONSORED ADR	71654V101	3569	152600	SH	DEFINED 06	0	152600	0
PETROLEO BRASILEIRO SA PETROBR	SPONSORED ADR	71654V408	623	23999	SH	DEFINED 01	0	0	23999
PETROLEUM & RES CORP	COM	716549100	441	16203	SH	DEFINED 01	0	0	16203
PETROLEUM GEO-SVCS A/S	SPONSORED ADR	716597109	3056	302367	SH	DEFINED 01	0	0	302367
PFIZER INC	COM	717081103	243284	6074513	SH	DEFINED 01	117052	0	5957461
PFIZER INC	COM	717081103	41251	1029992	SH	DEFINED 06	0	1029992	0
PFIZER INC	COM	717081103	218898	5465630	SH	DEFINED 02 09	4490339	0	975291
PFIZER INC	COM	717081103	0	16440	SH	DEFINED 11	0	16440	0
PFIZER INC	COM	717081103	23519	558000	SH	DEFINED 14	558000	0	0
PHARMACEUTICAL PROD DEV INC	COM	717124101	775	25418	SH	DEFINED 01	0	0	25418
PHARMACEUTICAL RES INC	COM	717125108	314	10250	SH	DEFINED 01	0	0	10250
PHARMACOPEIA INC	COM	71713B104	48	2000	SH	DEFINED 01	0	0	2000
PHARMACOPEIA INC	COM	71713B104	12441	619000	SH	DEFINED 13	619000	0	0
PHARMACIA CORP	COM	71713U102	28520	620681	SH	DEFINED 01	80548	0	540133
PHARMACIA CORP	COM	71713U102	15996	348120	SH	DEFINED 06	0	348120	0
PHARMACIA CORP	COM	71713U102	67845	1476517	SH	DEFINED 02 09	1257415	0	219102
PHARMACIA CORP	COM	71713U102	0	600	SH	DEFINED 11	0	600	0
PHARMACIA CORP	COM	71713U102	22992	488000	SH	DEFINED 14	488000	0	0
PHARMACIA CORP	ADJ CONVR RATE	71713U201	582	14411	SH	DEFINED 01	0	0	14411
PHARMOS CORP	COM NEW	717139208	106	28300	SH	DEFINED 01	0	0	28300
PHELPS DODGE CORP	COM	717265102	2762	66573	SH	DEFINED 01	53957	0	12616
PHELPS DODGE CORP	COM	717265102	154	3700	SH	DEFINED 06	0	3700	0
PHELPS DODGE CORP	COM	717265102	1647	39700	SH	DEFINED 02 09	39100	0	600
PHILADELPHIA SUBN CORP	COM PAR \$0.50	718009608	265	10411	SH	DEFINED 01	0	0	10411
PHILIP MORRIS COS INC	COM	718154107	161587	3183983	SH	DEFINED 01	2556859	0	627124
PHILIP MORRIS COS INC	COM	718154107	8704	171500	SH	DEFINED 06	0	171500	0
PHILIP MORRIS COS INC	COM	718154107	86246	1699458	SH	DEFINED 02 09	1479600	0	219858
PHILIP MORRIS COS INC	PUT	7181549MH	304	6000	SH PUT	DEFINED 01	0	0	60
PHILIPPINE LONG DISTANCE TEL	SPONSORED ADR	718252604	1902	135386	SH	DEFINED 01	135000	0	386
PHILLIPS PETE CO	COM	718507106	2418	42430	SH	DEFINED 01	0	0	42430
PHILLIPS PETE CO	COM	718507106	1314	23050	SH	DEFINED 06	0	23050	0
PHILLIPS PETE CO	COM	718507106	15497	271885	SH	DEFINED 02 09	210467	0	61418
PHOSPHATE RESOURCE PARTNERS	DEPOSITARY UNT	719217101	255	80912	SH	DEFINED 01	0	0	80912
PHOTOMEDEX INC	COM	719358103	116	22000	SH	DEFINED 01	0	0	22000
PILGRIM PRIME RATE TR NEW	SH BEN INT	72146W103	254	33149	SH	DEFINED 01	0	0	33149
PINNACLE WEST CAP CORP	COM	723484101	413	8716	SH	DEFINED 01	0	0	8716
PINNACLE WEST CAP CORP	COM	723484101	209	4400	SH	DEFINED 06	0	4400	0
PINNACLE WEST CAP CORP	COM	723484101	2801	59100	SH	DEFINED 02 09	51600	0	7500
PIONEER INTREST SHS	COM	723703104	488	41770	SH	DEFINED 01	0	0	41770
PITNEY BOWES INC	COM	724479100	4530	107557	SH	DEFINED 01	16636	0	90921
PITNEY BOWES INC	COM	724479100	2552	60600	SH	DEFINED 06	0	60600	0
PITNEY BOWES INC	COM	724479100	10405	247046	SH	DEFINED 02 09	198400	0	48646
PIXAR	COM	725811103	1267	31068	SH	DEFINED 01	67	0	31001
PIXAR	COM	725811103	4	100	SH	DEFINED 02	100	0	0
PJ AMER INC	COM	72585Q104	160	19000	SH	DEFINED 01	0	0	19000
PLACER DOME INC	COM	725906101	349	35663	SH	DEFINED 01	0	0	35663
PLACER DOME INC	COM	725906101	160	16300	SH	DEFINED 06	0	16300	0
PLACER DOME INC	COM	725906101	1365	139400	SH	DEFINED 02 09	136900	0	2500
PLAINS ALL AMERN PIPELINE L P	UNIT LTD PARTN	726503105	973	42066	SH	DEFINED 01	0	0	42066
PLANTRONICS INC NEW	COM	727493108	715	30924	SH	DEFINED 01	0	0	30924
PLATO LEARNING INC	COM	72764Y100	258	8343	SH	DEFINED 01	0	0	8343
PLUG POWER INC	COM	72919P103	230	10689	SH	DEFINED 01	0	0	10689

PLUM CREEK TIMBER CO INC	COM	729251108	1526	54282	SH	DEFINED 01	0	0	54282
PLUM CREEK TIMBER CO INC	COM	729251108	84	3000	SH	DEFINED 02	1200	0	1800
POHANG IRON & STL LTD	SPONSORED ADR	730450103	2625	133150	SH	DEFINED 01	0	0	133150
POHANG IRON & STL LTD	SPONSORED ADR	730450103	3386	171680	SH	DEFINED 06	0	171680	0
POLARIS INDS INC	COM	731068102	290	6342	SH	DEFINED 01	0	0	6342
POLAROID CORP	COM	731095105	124	47992	SH	DEFINED 01	2600	0	45392
POLO RALPH LAUREN CORP	CL A	731572103	554	21505	SH	DEFINED 01	0	0	21505
POLYCOM INC	COM	73172K104	258	11200	SH	DEFINED 01	0	0	11200
POLYCOM INC	COM	73172K104	1792	77600	SH	DEFINED 06	0	77600	0
POLYONE CORP	COM	73179P106	136	13125	SH	DEFINED 01	0	0	13125
POMEROY COMPUTER RES	COM	731822102	150	10000	SH	DEFINED 01	0	0	10000
POPE & TALBOT INC	COM	732827100	20	1600	SH	DEFINED 01	0	0	1600
POPE & TALBOT INC	COM	732827100	272	21100	SH	DEFINED 06	0	21100	0
POPULAR INC	COM	733174106	48	1475	SH	DEFINED 01	0	0	1475
POPULAR INC	COM	733174106	7473	226900	SH	DEFINED 02 09	31200	0	195700
POPULAR INC	COM	733174106	0	195700	SH	DEFINED 11	0	195700	0
PORTAL SOFTWARE INC	COM	736126103	63	15359	SH	DEFINED 01	0	0	15359
PORTAL SOFTWARE INC	COM	736126103	14	3500	SH	DEFINED 09	0	0	3500
PORTUGAL TELECOM SGPS S A	SPONSORED ADR	737273102	863	124910	SH	DEFINED 01	91800	0	33110
PORTUGAL TELECOM SGPS S A	SPONSORED ADR	737273102	2983	431664	SH	DEFINED 06	0	431664	0
POSSIS MEDICAL INC	COM	737407106	422	35100	SH	DEFINED 01	0	0	35100
POST PPTYS INC	COM	737464107	384	10155	SH	DEFINED 01	0	0	10155
POST PPTYS INC	COM	737464107	41	1100	SH	DEFINED 02	1100	0	0
POTLATCH CORP	COM	737628107	417	12128	SH	DEFINED 01	3030	0	9098
POTOMAC ELEC PWR CO	COM	737679100	247	11840	SH	DEFINED 01	0	0	11840
POTOMAC ELEC PWR CO	COM	737679100	137	6600	SH	DEFINED 02 09	6600	0	0
POWER INTEGRATIONS INC	COM	739276103	7	500	SH	DEFINED 01	0	0	500
POWER INTEGRATIONS INC	COM	739276103	3319	203800	SH	DEFINED 15	203800	0	0
POWER-ONE INC	COM	739308104	973	58530	SH	DEFINED 01	0	0	58530
POWER-ONE INC	COM	739308104	90	5400	SH	DEFINED 06	0	5400	0
POWER-ONE INC	COM	739308104	1473	88600	SH	DEFINED 02 09	67000	0	21600
POWERWAVE TECHNOLOGIES INC	COM	739363109	77	5350	SH	DEFINED 01	0	0	5350
POWERWAVE TECHNOLOGIES INC	COM	739363109	687	47400	SH	DEFINED 06	0	47400	0
POWERWAVE TECHNOLOGIES INC	COM	739363109	20	1400	SH	DEFINED 09	1400	0	0
POWERWAVE TECHNOLOGIES INC	COM	739363109	296	23100	SH	DEFINED 15	23100	0	0
PRACTICEWORKS INC	COM	739419109	96	11675	SH	DEFINED 01	0	0	11675
PRAECIS PHARMACEUTICALS INC	COM	739421105	120	7300	SH	DEFINED 01	0	0	7300
PRAECIS PHARMACEUTICALS INC	COM	739421105	667	40600	SH	DEFINED 06	0	40600	0
PRAECIS PHARMACEUTICALS INC	COM	739421105	9248	637900	SH	DEFINED 15	637900	0	0
PRAXAIR INC	COM	74005P104	1162	24732	SH	DEFINED 01	0	0	24732
PRAXAIR INC	COM	74005P104	446	9500	SH	DEFINED 06	0	9500	0
PRAXAIR INC	COM	74005P104	8559	182131	SH	DEFINED 02 09	140900	0	41231
PRE PAID LEGAL SVCS INC	COM	740065107	692	31485	SH	DEFINED 01	18300	0	13185
PRECISION CASTPARTS CORP	COM	740189105	560	14987	SH	DEFINED 01	0	0	14987
PRECISION CASTPARTS CORP	COM	740189105	3	100	SH	DEFINED 02	100	0	0
PRECISION CASTPARTS CORP	COM	740189105	225	6000	SH	DEFINED 06	0	6000	0
PRECISION CASTPARTS CORP	COM	740189105	4128	109500	SH	DEFINED 15	109500	0	0
PRECISION DRILLING CORP	COM	74022D100	1033	33072	SH	DEFINED 01	8000	0	25072
PRENTISS PPTYS TR	SH BEN INT	740706106	61	2343	SH	DEFINED 01	0	0	2343
PRENTISS PPTYS TR	SH BEN INT	740706106	18	700	SH	DEFINED 02	0	0	700
PRENTISS PPTYS TR	SH BEN INT	740706106	313	11900	SH	DEFINED 06	0	11900	0
PRESIDENTIAL LIFE CORP	COM	740884101	394	17600	SH	DEFINED 06	0	17600	0
PRICE COMMUNICATIONS CORP	COM NEW	741437305	516	25585	SH	DEFINED 01	0	0	25585
PRICE T ROWE GROUP INC	COM	74144T108	3218	86083	SH	DEFINED 01	0	0	86083
PRICE T ROWE GROUP INC	COM	74144T108	1669	44650	SH	DEFINED 06	0	44650	0
PRICE T ROWE GROUP INC	COM	74144T108	3689	98694	SH	DEFINED 02 09	84500	0	14194
PRICELINE COM INC	COM	741503106	1670	184580	SH	DEFINED 01	163793	0	20787
PRIMESOURCE CORP	COM	741593107	189	47973	SH	DEFINED 01	0	0	47973
PRIORITY HEALTHCARE CORP	CL B	74264T102	33	1200	SH	DEFINED 01	0	0	1200
PRIORITY HEALTHCARE CORP	CL B	74264T102	2	100	SH	DEFINED 02	100	0	0
PRIORITY HEALTHCARE CORP	CL B	74264T102	188	6700	SH	DEFINED 15	6700	0	0
PRIVATE BUSINESS INC	COM	74267D104	88	100100	SH	DEFINED 01	0	0	100100
PROCUM TECHNOLOGY INC	COM	74270W107	292	32345	SH	DEFINED 01	0	0	32345
PROCTER & GAMBLE CO	COM	742718109	57016	893679	SH	DEFINED 01	39746	0	853933
PROCTER & GAMBLE CO	COM	742718109	11388	178500	SH	DEFINED 06	0	178500	0
PROCTER & GAMBLE CO	COM	742718109	70015	1097434	SH	DEFINED 02 09	885300	0	212134
PROGRESS ENERGY INC	COM	743263105	2889	64319	SH	DEFINED 01	0	0	64319
PROGRESS ENERGY INC	COM	743263105	5517	122822	SH	DEFINED 06	0	122822	0
PROGRESS ENERGY INC	COM	743263105	9878	219936	SH	DEFINED 02 09	165200	0	54736
PROGRESSIVE CORP OHIO	COM	743315103	3069	22706	SH	DEFINED 01	14939	0	7767
PROGRESSIVE CORP OHIO	COM	743315103	460	3400	SH	DEFINED 06	0	3400	0
PROGRESSIVE CORP OHIO	COM	743315103	6371	47128	SH	DEFINED 02 09	43100	0	4028
PROLOGIS TR	SH BEN INT	743410102	225	9918	SH	DEFINED 01	0	0	9918
PROLOGIS TR	SH BEN INT	743410102	138	6100	SH	DEFINED 02 09	6100	0	0
PROSPECT STR HIGH INCOME PTFLO	COM NEW	743586406	128	27358	SH	DEFINED 01	0	0	27358
PROTECTIVE LIFE CORP	COM	743674103	406	11830	SH	DEFINED 01	0	0	11830
PROTECTIVE LIFE CORP	COM	743674103	325	9500	SH	DEFINED 02 09	9500	0	0
PROVELL INC	CL A	74372Y100	42	10350	SH	DEFINED 01	0	0	10350
PROVANT INC	COM	743724106	88	49000	SH	DEFINED 01	0	0	49000
PROVIDENT FINL GROUP INC	COM	743866105	286	8696	SH	DEFINED 01	0	0	8696
PROVINCE HEALTHCARE CO	COM	743977100	5020	142250	SH	DEFINED 01	135900	0	6350
PROVINCE HEALTHCARE CO	COM	743977100	2230	63200	SH	DEFINED 06	0	63200	0
PROVIDIAN FINL CORP	COM	74406A102	3995	67488	SH	DEFINED 01	7941	0	59547
PROVIDIAN FINL CORP	COM	74406A102	924	15600	SH	DEFINED 06	0	15600	0
PROVIDIAN FINL CORP	COM	74406A102	18587	313992	SH	DEFINED 02 09	255814	0	58178

PROVIDIAN FINL CORP	COM	74406A102	0	600	SH	DEFINED 11	0	600	0
PROXIM INC	COM	744284100	1536	108973	SH	DEFINED 01	0	0	108973
PSYCHEMEDICS CORP	COM	744375106	232	54800	SH	DEFINED 01	0	0	54800
PUBLIC SVC CO N MEX	COM	744499104	6	200	SH	DEFINED 01	0	0	200
PUBLIC SVC CO N MEX	COM	744499104	247	7700	SH	DEFINED 06	0	7700	0
PUBLIC SVC ENTERPRISE GROUP	COM	744573106	1337	27345	SH	DEFINED 01	0	0	27345
PUBLIC SVC ENTERPRISE GROUP	COM	744573106	528	10800	SH	DEFINED 06	0	10800	0
PUBLIC SVC ENTERPRISE GROUP	COM	744573106	8109	165851	SH	DEFINED 02 09	134100	0	31751
PUBLIC STORAGE INC	COM	74460D109	206	6954	SH	DEFINED 01	0	0	6954
PUBLIC STORAGE INC	COM	74460D109	65	2200	SH	DEFINED 02	2200	0	0
PUERTO RICAN CEM INC	COM	745075101	190	8000	SH	DEFINED 02	0	0	8000
PUERTO RICAN CEM INC	COM	745075101	0	8000	SH	DEFINED 11	0	8000	0
PUGET ENERGY INC NEW	COM	745310102	217	8286	SH	DEFINED 01	0	0	8286
PUGET ENERGY INC NEW	COM	745310102	135	5200	SH	DEFINED 02 09	5200	0	0
PULITZER INC	COM	745769109	316	5995	SH	DEFINED 01	0	0	5995
PULTE HOMES INC	COM	745867101	984	23095	SH	DEFINED 01	0	0	23095
PULTE HOMES INC	COM	745867101	47	1100	SH	DEFINED 06	0	1100	0
PULTE HOMES INC	COM	745867101	1764	41410	SH	DEFINED 02 09	22200	0	19210
PUTNAM HIGH INCOME CONV&BD FD	SH BEN INT	746779107	185	25287	SH	DEFINED 01	0	0	25287
PUTNAM MASTER INCOME TR	SH BEN INT	74683K104	536	80680	SH	DEFINED 01	0	0	80680
PUTNAM PREMIER INCOME TR	SH BEN INT	746853100	887	140425	SH	DEFINED 01	0	0	140425
PUTNAM MASTER INTER INCOME TR	SH BEN INT	746909100	2041	316023	SH	DEFINED 01	0	0	316023
QLOGIC CORP	COM	747277101	4447	69013	SH	DEFINED 01	47500	0	21513
QLOGIC CORP	COM	747277101	354	5500	SH	DEFINED 06	0	5500	0
QLOGIC CORP	COM	747277101	6889	106900	SH	DEFINED 02 09	87700	0	19200
QUAKER CHEM CORP	COM	747316107	570	30000	SH	DEFINED 01	0	0	30000
QUAKER FABRIC CORP NEW	COM	747399103	297	29000	SH	DEFINED 01	0	0	29000
QUAKER OATS CO	COM	747402105	2811	30810	SH	DEFINED 01	0	0	30810
QUAKER OATS CO	COM	747402105	3561	39020	SH	DEFINED 06	0	39020	0
QUAKER OATS CO	COM	747402105	6975	76444	SH	DEFINED 02 09	66000	0	10444
QUALCOMM INC	COM	747525103	37443	640280	SH	DEFINED 01	81	0	640199
QUALCOMM INC	COM	747525103	6298	107700	SH	DEFINED 06	0	107700	0
QUALCOMM INC	COM	747525103	34032	581949	SH	DEFINED 02 09	488500	0	93449
QUALCOMM INC	COM	747525103	8299	144088	SH	DEFINED 12	144088	0	0
QUANTUM CORP	SUB NT CONV 7%04	747906AC9	30	35000	SH	DEFINED 01	0	0	35000
QUANTUM CORP	COM DSSG	747906204	1545	153191	SH	DEFINED 01	145826	0	7365
QUANTUM CORP	COM DSSG	747906204	96	9600	SH	DEFINED 02 09	9600	0	0
QUEST DIAGNOSTICS INC	COM	74834L100	34002	454270	SH	DEFINED 01	0	0	454270
QUEST DIAGNOSTICS INC	COM	74834L100	24258	324089	SH	DEFINED 02	321500	0	2589
QUESTAR CORP	COM	748356102	631	25514	SH	DEFINED 01	0	0	25514
QUESTAR CORP	COM	748356102	118	4800	SH	DEFINED 02 09	4800	0	0
QUINTILES TRANSNATIONAL CORP	COM	748767100	303	12014	SH	DEFINED 01	0	0	12014
QUINTILES TRANSNATIONAL CORP	COM	748767100	129	5100	SH	DEFINED 06	0	5100	0
QUINTILES TRANSNATIONAL CORP	COM	748767100	1276	50600	SH	DEFINED 02 09	49900	0	700
QWEST COMMUNICATIONS INTL INC	COM	749121109	18338	575423	SH	DEFINED 01	47065	0	528358
QWEST COMMUNICATIONS INTL INC	COM	749121109	3532	110815	SH	DEFINED 06	0	110815	0
QWEST COMMUNICATIONS INTL INC	COM	749121109	53535	1679820	SH	DEFINED 02 09	1472123	0	207697
QWEST COMMUNICATIONS INTL INC	COM	749121109	0	7960	SH	DEFINED 11	0	7960	0
R & G FINANCIAL CORP	CL B	749136107	335	20900	SH	DEFINED 01	2800	0	18100
R & G FINANCIAL CORP	CL B	749136107	624	38900	SH	DEFINED 02	0	0	38900
R & G FINANCIAL CORP	CL B	749136107	0	38900	SH	DEFINED 11	0	38900	0
RCM STRATEGIC GLOBAL GOVT FD	COM	74936A101	121	11354	SH	DEFINED 01	0	0	11354
RCN CORP	COM	749361101	80	14696	SH	DEFINED 01	146	0	14550
RCN CORP	COM	749361101	1	200	SH	DEFINED 02	200	0	0
R H DONNELLEY CORP	COM NEW	74955W307	314	9837	SH	DEFINED 01	452	0	9385
R G S ENERGY GROUP INC	COM	74956K104	60	1600	SH	DEFINED 01	0	0	1600
R G S ENERGY GROUP INC	COM	74956K104	7	200	SH	DEFINED 02	0	0	200
R G S ENERGY GROUP INC	COM	74956K104	341	9100	SH	DEFINED 06	0	9100	0
RPM INC OHIO	COM	749685103	589	64079	SH	DEFINED 01	0	0	64079
RSA SEC INC	COM	749719100	59	1912	SH	DEFINED 01	0	0	1912
RSA SEC INC	COM	749719100	292	9450	SH	DEFINED 02 09	9450	0	0
RSA SEC INC	COM	749719100	315	10400	SH	DEFINED 15	10400	0	0
RTI INTL METALS INC	COM	74973W107	549	36050	SH	DEFINED 01	0	0	36050
RF MICRODEVICES INC	COM	749941100	5222	193637	SH	DEFINED 01	0	0	193637
RF MICRODEVICES INC	COM	749941100	399	14800	SH	DEFINED 09	14800	0	0
RACING CHAMPIONS CORP	COM	750069106	281	54100	SH	DEFINED 01	0	0	54100
RADIAN GROUP INC	COM	750236101	15	372	SH	DEFINED 01	0	0	372
RADIAN GROUP INC	COM	750236101	1922	47504	SH	DEFINED 06	0	47504	0
RADIAN GROUP INC	COM	750236101	937	23200	SH	DEFINED 02 09	23200	0	0
RADIANT SYSTEMS INC	COM	75025N102	12	750	SH	DEFINED 01	0	0	750
RADIANT SYSTEMS INC	COM	75025N102	4105	254650	SH	DEFINED 06	0	254650	0
RADIOSHACK CORP	COM	750438103	3030	99345	SH	DEFINED 01	0	0	99345
RADIOSHACK CORP	COM	750438103	686	22500	SH	DEFINED 06	0	22500	0
RADIOSHACK CORP	COM	750438103	7618	249783	SH	DEFINED 02 09	176900	0	72883
RADIOSHACK CORP	COM	750438103	0	925	SH	DEFINED 11	0	925	0
RADIOSHACK CORP	COM	750438103	128	4283	SH	DEFINED 12	4283	0	0
RAINBOW TECHNOLOGIES INC	COM	750862104	66	11900	SH	DEFINED 01	0	0	11900
RAMBUS INC DEL	COM	750917106	138	11283	SH	DEFINED 01	0	0	11283
RAMBUS INC DEL	COM	750917106	53	4415	SH	DEFINED 02 09	4200	0	215
RALSTON PURINA CO	COM	751277302	5877	195778	SH	DEFINED 01	179500	0	16278
RALSTON PURINA CO	COM	751277302	1517	50520	SH	DEFINED 06	0	50520	0
RALSTON PURINA CO	COM	751277302	6359	211870	SH	DEFINED 02 09	177600	0	34270
RARE MEDIUM GROUP INC	COM	75382N109	38	93175	SH	DEFINED 01	0	0	93175
RATIONAL SOFTWARE CORP	COM NEW	75409P202	854	30456	SH	DEFINED 01	0	0	30456
RATIONAL SOFTWARE CORP	COM NEW	75409P202	36	1300	SH	DEFINED 06	0	1300	0

RATIONAL SOFTWARE CORP	COM NEW	75409P202	883	31500	SH	DEFINED 09	23600	0	7900
RAYONIER INC	COM	754907103	249	5376	SH	DEFINED 01	0	0	5376
RAYTHEON CO	COM NEW	755111507	5217	196510	SH	DEFINED 01	144593	0	51917
RAYTHEON CO	COM NEW	755111507	827	31140	SH	DEFINED 06	0	31140	0
RAYTHEON CO	COM NEW	755111507	7024	264600	SH	DEFINED 02 09	221900	0	42700
RAZORFISH INC	CL A	755236106	15	29600	SH	DEFINED 01	0	0	29600
READ-RITE CORP	COM	755246105	288	54059	SH	DEFINED 01	0	0	54059
READ-RITE CORP	COM	755246105	2593	606200	SH	DEFINED 15	606200	0	0
READERS DIGEST ASSN INC	CL A NON VTG	755267101	1044	36325	SH	DEFINED 01	31848	0	4477
READERS DIGEST ASSN INC	CL A NON VTG	755267101	152	5300	SH	DEFINED 09	5300	0	0
REALNETWORKS INC	COM	75605L104	437	37197	SH	DEFINED 01	0	0	37197
REALNETWORKS INC	COM	75605L104	120	10300	SH	DEFINED 02 09	10300	0	0
RECOTON CORP	COM	756268108	537	31000	SH	DEFINED 01	0	0	31000
RED HAT INC	COM	756577102	98	24523	SH	DEFINED 01	0	0	24523
REDBACK NETWORKS INC	COM	757209101	51	5815	SH	DEFINED 01	0	0	5815
REDBACK NETWORKS INC	COM	757209101	2625	294300	SH	DEFINED 06	0	294300	0
REDBACK NETWORKS INC	COM	757209101	53	6015	SH	DEFINED 02 09	5400	0	615
REEBOK INTL LTD	COM	758110100	3086	96454	SH	DEFINED 01	0	0	96454
REEBOK INTL LTD	COM	758110100	847	26500	SH	DEFINED 06	0	26500	0
REGAL BELOIT CORP	COM	758750103	2	100	SH	DEFINED 01	0	0	100
REGAL BELOIT CORP	COM	758750103	343	16400	SH	DEFINED 06	0	16400	0
REGENERON PHARMACEUTICALS	COM	75886F107	252	7300	SH	DEFINED 01	0	0	7300
REGENERON PHARMACEUTICALS	COM	75886F107	2481	72800	SH	DEFINED 13	72800	0	0
REGIONS FINL CORP	COM	758940100	123	3845	SH	DEFINED 01	0	0	3845
REGIONS FINL CORP	COM	758940100	477	14900	SH	DEFINED 06	0	14900	0
REGIONS FINL CORP	COM	758940100	9671	302260	SH	DEFINED 02 09	244560	0	57700
REHABILICARE INC	COM	758944102	189	57500	SH	DEFINED 01	0	0	57500
REGISTER COM INC	COM	75914G101	1154	74500	SH	DEFINED 01	40000	0	34500
RELIANT RES INC	COM	75952B105	482	19545	SH	DEFINED 01	0	0	19545
RELIANT ENERGY INC	COM	75952J108	1072	33304	SH	DEFINED 01	0	0	33304
RELIANT ENERGY INC	COM	75952J108	5266	163500	SH	DEFINED 06	0	163500	0
RELIANT ENERGY INC	COM	75952J108	9217	286199	SH	DEFINED 02 09	219114	0	67085
REMEC INC	COM	759543101	132	10682	SH	DEFINED 01	0	0	10682
REMINGTON OIL & GAS CORP	SB NT CV 8.25%02	759594AA2	96	84000	SH	DEFINED 01	74000	0	10000
RENAISSANCE LEARNING INC	COM	75968L105	629	12446	SH	DEFINED 01	0	0	12446
REPLIGEN CORP	COM	759916109	25	10450	SH	DEFINED 01	0	0	10450
RENAL CARE GROUP INC	COM	759930100	1372	41700	SH	DEFINED 06	0	41700	0
RENT WAY INC	COM	76009U104	559	51300	SH	DEFINED 01	0	0	51300
REPSOL YPF S A	SPONSORED ADR	76026T205	159	9569	SH	DEFINED 01	6060	0	3509
REPSOL YPF S A	SPONSORED ADR	76026T205	5614	337000	SH	DEFINED 06	0	337000	0
REPTRON ELECTRONICS INC	COM	76026W109	46	10000	SH	DEFINED 01	0	0	10000
REPUBLIC SVCS INC	COM	760759100	1580	79635	SH	DEFINED 01	0	0	79635
REPUBLIC SVCS INC	COM	760759100	135	6800	SH	DEFINED 06	0	6800	0
REPUBLIC SVCS INC	COM	760759100	194	9800	SH	DEFINED 02 09	9800	0	0
RESEARCH IN MOTION LTD	COM	760975102	3223	99951	SH	DEFINED 01	93500	0	6451
RESEARCH IN MOTION LTD	COM	760975102	52	1600	SH	DEFINED 06	0	1600	0
RESEARCH IN MOTION LTD	COM	760975102	171	5600	SH	DEFINED 15	5600	0	0
RESMED INC	COM	761152107	2552	50500	SH	DEFINED 01	50000	0	500
RESMED INC	COM	761152107	35	700	SH	DEFINED 02	700	0	0
REUTERS GROUP PLC	SPONSORED ADR	76132M102	1294	16649	SH	DEFINED 01	5500	0	11149
REVLON INC	CL A	761525500	344	47450	SH	DEFINED 01	200	0	47250
REYNOLDS R J TOB HLDGS INC	COM	76182K105	147	2695	SH	DEFINED 01	0	0	2695
REYNOLDS R J TOB HLDGS INC	COM	76182K105	412	7566	SH	DEFINED 02 09	7566	0	0
RICHARDSON ELECTRS LTD	SRSBDBCX 8.25%06	763165AC1	17	17000	SH	DEFINED 01	0	0	17000
RICHARDSON ELECTRS LTD	COM	763165107	295	21129	SH	DEFINED 01	0	0	21129
RIGGS NATL CORP WASH DC	COM	766570105	531	31299	SH	DEFINED 01	0	0	31299
RIO TINTO PLC	SPONSORED ADR	767204100	665	9158	SH	DEFINED 01	0	0	9158
RITE AID CORP	COM	767754104	14820	1646770	SH	DEFINED 01	1509700	0	137070
RITE AID CORP	COM	767754104	134	14900	SH	DEFINED 02	14900	0	0
RITE AID CORP	COM	767754104	845	93900	SH	DEFINED 06	0	93900	0
ROBERT HALF INTL INC	COM	770323103	1276	51300	SH	DEFINED 01	51100	0	200
ROBERT HALF INTL INC	COM	770323103	296	11900	SH	DEFINED 06	0	11900	0
ROBERT HALF INTL INC	COM	770323103	5595	224843	SH	DEFINED 02 09	160300	0	64543
ROBOTIC VISION SYS INC	COM	771074101	31	19350	SH	DEFINED 01	0	0	19350
ROCKWELL INTL CORP NEW	COM	773903109	2370	62179	SH	DEFINED 01	0	0	62179
ROCKWELL INTL CORP NEW	COM	773903109	393	10300	SH	DEFINED 06	0	10300	0
ROCKWELL INTL CORP NEW	COM	773903109	6321	165858	SH	DEFINED 02 09	130000	0	35858
ROCKWELL COLLINS INC	COM	774341101	3898	165858	SH	DEFINED 02 09	130000	0	35858
ROCKWELL MEDICAL TECH	COM	774374102	15	12000	SH	DEFINED 01	0	0	12000
ROGERS COMMUNICATIONS INC	CL B	775109200	156	10350	SH	DEFINED 01	0	0	10350
ROGERS WIRELESS COMMUNICATIONS	CL B NON-VTG	775315104	2084	120700	SH	DEFINED 01	120700	0	0
ROHM & HAAS CO	COM	775371107	1065	32373	SH	DEFINED 01	0	0	32373
ROHM & HAAS CO	COM	775371107	948	28800	SH	DEFINED 06	0	28800	0
ROHM & HAAS CO	COM	775371107	4194	127495	SH	DEFINED 02 09	110580	0	16915
ROSS STORES INC	COM	778296103	219	9200	SH	DEFINED 02 09	9200	0	0
ROSTELCOM OPEN JT STK LNG DST	SPONSORED ADR	778529107	334	63800	SH	DEFINED 01	63800	0	0
ROUSE CO	COM	779273101	1089	38013	SH	DEFINED 01	0	0	38013
ROUSE CO	COM	779273101	2510	87600	SH	DEFINED 06	0	87600	0
ROUSE CO	COM	779273101	136	4800	SH	DEFINED 02 09	4800	0	0
ROWAN COS INC	COM	779382100	677	30660	SH	DEFINED 01	19700	0	10960
ROWAN COS INC	COM	779382100	641	29000	SH	DEFINED 06	0	29000	0
ROWAN COS INC	COM	779382100	947	42900	SH	DEFINED 02 09	42100	0	800
ROYAL BK SCOTLAND GROUP PLC	SP ADR PREF C	780097408	204	7965	SH	DEFINED 01	0	0	7965
ROYAL BK SCOTLAND GROUP PLC	SP ADR PREF D	780097606	535	20500	SH	DEFINED 01	0	0	20500
ROYAL BK SCOTLAND GROUP PLC	SP ADR PREF E	780097705	267	10085	SH	DEFINED 01	0	0	10085

ROYAL BK SCOTLAND GROUP PLC	SP ADR I PRF I	780097861	493	19020	SH	DEFINED 01	0	0	19020
ROYAL BK SCOTLAND GROUP PLC	SPON ADR PRF G	780097887	406	16400	SH	DEFINED 01	0	0	16400
ROYAL DUTCH PETE CO	NY REG GLD1.25	780257804	20911	358868	SH	DEFINED 01	33375	0	325493
ROYAL DUTCH PETE CO	NY REG GLD1.25	780257804	7301	125300	SH	DEFINED 06	0	125300	0
ROYAL DUTCH PETE CO	NY REG GLD1.25	780257804	82503	1415899	SH	DEFINED 02 09	1168700	0	247199
ROYAL DUTCH PETE CO	NY REG GLD1.25	780257804	0	1500	SH	DEFINED 11	0	1500	0
ROYCE VALUE TR INC	COM	780910105	1059	65425	SH	DEFINED 01	427	0	64998
RUDDICK CORP	COM	781258108	203	12023	SH	DEFINED 01	0	0	12023
RUSS BERRIE & CO	COM	782233100	220	7500	SH	DEFINED 01	0	0	7500
RUSS BERRIE & CO	COM	782233100	356	12110	SH	DEFINED 06	0	12110	0
RYANAIR HLDGS PLC	SPONSORED ADR	783513104	322	6200	SH	DEFINED 06	0	6200	0
RYDER SYS INC	COM	783549108	370	18905	SH	DEFINED 01	0	0	18905
RYERSON TULL INC NEW	COM	78375P107	286	21266	SH	DEFINED 01	0	0	21266
RYLAND GROUP INC	COM	783764103	339	6700	SH	DEFINED 01	0	0	6700
SBC COMMUNICATIONS INC	COM	78387G103	25693	641384	SH	DEFINED 01	31507	0	609877
SBC COMMUNICATIONS INC	COM	78387G103	15918	397366	SH	DEFINED 06	0	397366	0
SBC COMMUNICATIONS INC	COM	78387G103	110157	2749820	SH	DEFINED 02 09	2218757	0	531063
SBC COMMUNICATIONS INC	COM	78387G103	0	13094	SH	DEFINED 11	0	13094	0
SCI SYS INC	COM	783890106	171	6741	SH	DEFINED 01	0	0	6741
SCI SYS INC	COM	783890106	555	21800	SH	DEFINED 02 09	19200	0	2600
SEI INVESTMENTS CO	COM	784117103	5285	111515	SH	DEFINED 01	0	0	111515
SEI INVESTMENTS CO	COM	784117103	37	800	SH	DEFINED 02	800	0	0
SLI INC	COM	78442T108	171	20739	SH	DEFINED 01	0	0	20739
SPDR TR	UNIT SER 1	78462F103	65746	536270	SH	DEFINED 01	345207	0	191063
SPDR TR	UNIT SER 1	78462F103	1739	14100	SH	DEFINED 06	0	14100	0
SPDR TR	UNIT SER 1	78462F103	6362	51900	SH	DEFINED 09	51900	0	0
S1 CORPORATION	COM	78463B101	368	26319	SH	DEFINED 01	2000	0	24319
SPX CORP	COM	784635104	16780	134054	SH	DEFINED 01	127400	0	6654
SPX CORP	COM	784635104	100	800	SH	DEFINED 02	800	0	0
SPX CORP	COM	784635104	1590	12700	SH	DEFINED 06	0	12700	0
SVI SOLUTIONS INC	COM NEW	784872301	9	10000	SH	DEFINED 01	0	0	10000
S Y BANCORP INC	COM	785060104	955	28107	SH	DEFINED 01	0	0	28107
SABRE HLDGS CORP	CL A	785905100	2776	55535	SH	DEFINED 01	50585	0	4950
SABRE HLDGS CORP	CL A	785905100	1396	27930	SH	DEFINED 06	0	27930	0
SABRE HLDGS CORP	CL A	785905100	3096	61922	SH	DEFINED 02 09	60478	0	1444
SAFECO CORP	COM	786429100	1378	46723	SH	DEFINED 01	0	0	46723
SAFECO CORP	COM	786429100	1259	42680	SH	DEFINED 06	0	42680	0
SAFECO CORP	COM	786429100	1754	59500	SH	DEFINED 02 09	58200	0	1300
SAFEGUARD SCIENTIFICS INC	COM	786449108	967	188170	SH	DEFINED 01	0	0	188170
SAFEGUARD SCIENTIFICS INC	COM	786449108	16	3200	SH	DEFINED 02	3200	0	0
SAFESCIENCE INC	COM	786452102	437	218900	SH	DEFINED 01	0	0	218900
SAFeway INC	COM NEW	786514208	14114	294047	SH	DEFINED 01	146243	0	147804
SAFeway INC	COM NEW	786514208	1507	31400	SH	DEFINED 06	0	31400	0
SAFeway INC	COM NEW	786514208	21510	448160	SH	DEFINED 02 09	366336	0	81824
SAFeway INC	COM NEW	786514208	0	8010	SH	DEFINED 11	0	8010	0
SAGENT TECHNOLOGY INC	COM	786693101	24	16000	SH	DEFINED 01	0	0	16000
ST JOE CO	COM	790148100	930	34610	SH	DEFINED 01	0	0	34610
ST JOE CO	COM	790148100	21	800	SH	DEFINED 02	800	0	0
ST JUDE MED INC	COM	790849103	1610	26843	SH	DEFINED 01	20273	0	6570
ST JUDE MED INC	COM	790849103	222	3700	SH	DEFINED 06	0	3700	0
ST JUDE MED INC	COM	790849103	2424	40400	SH	DEFINED 02 09	39900	0	500
ST MARY LD & EXPL CO	COM	792228108	675	28900	SH	DEFINED 01	0	0	28900
ST MARY LD & EXPL CO	COM	792228108	278	11900	SH	DEFINED 06	0	11900	0
ST PAUL COS INC	COM	792860108	877	17312	SH	DEFINED 01	0	0	17312
ST PAUL COS INC	COM	792860108	1196	23600	SH	DEFINED 06	0	23600	0
ST PAUL COS INC	COM	792860108	6359	125436	SH	DEFINED 02 09	124036	0	1400
SAKS INC	COM	79377W108	275	28686	SH	DEFINED 01	0	0	28686
SAKS INC	COM	79377W108	36	3756	SH	DEFINED 02	3756	0	0
SALOMON BROS HIGH INCOME FD II	COM	794907105	730	62350	SH	DEFINED 01	30	0	62320
SALOMON BROTHERS FD INC	COM	795477108	257	17330	SH	DEFINED 01	1648	0	15682
SALOMON BROS 2008 WORLDWIDE	COM	79548R103	614	62000	SH	DEFINED 01	0	0	62000
SALTON INC	COM	795757103	1125	63220	SH	DEFINED 01	0	0	63220
SAN JUAN BASIN RTY TR	UNIT BEN INT	798241105	298	23500	SH	DEFINED 01	0	0	23500
SANCHEZ COMPUTER ASSOCS INC	COM	799702105	172	13000	SH	DEFINED 01	0	0	13000
SANDISK CORP	COM	80004C101	2139	76695	SH	DEFINED 01	0	0	76695
SANGAMO BIOSCIENCES INC	COM	800677106	589	42300	SH	DEFINED 13	42300	0	0
SANMINA CORP	COM	800907107	1878	80232	SH	DEFINED 01	0	0	80232
SANMINA CORP	COM	800907107	471	20100	SH	DEFINED 06	0	20100	0
SANMINA CORP	COM	800907107	9061	387100	SH	DEFINED 02 09	288800	0	98300
SANGSTAT MED CORP	COM	801003104	8	500	SH	DEFINED 01	0	0	500
SANGSTAT MED CORP	COM	801003104	7103	445400	SH	DEFINED 13	445400	0	0
SANTANDER BANCORP	COM	802809103	1225	62710	SH	DEFINED 02	0	0	62710
SANTANDER BANCORP	COM	802809103	0	62710	SH	DEFINED 11	0	62710	0
SAP AKTIENGESSELLSCHAFT	SPONSORED ADR	803054204	2524	71952	SH	DEFINED 01	23700	0	48252
SAPIENT CORP	COM	803062108	936	96060	SH	DEFINED 01	83000	0	13060
SAPIENT CORP	COM	803062108	83	8550	SH	DEFINED 06	0	8550	0
SAPIENT CORP	COM	803062108	1004	103000	SH	DEFINED 02 09	80700	0	22300
SARA LEE CORP	COM	803111103	7547	398509	SH	DEFINED 01	63386	0	335123
SARA LEE CORP	COM	803111103	843	44500	SH	DEFINED 06	0	44500	0
SARA LEE CORP	COM	803111103	14517	766478	SH	DEFINED 02 09	594700	0	171778
SASOL LTD	SPONSORED ADR	803866300	809	89300	SH	DEFINED 01	0	0	89300
SATYAM INFOWAY LTD	SPONSORED ADR	804099109	33	10021	SH	DEFINED 01	0	0	10021
SCANA CORP NEW	COM	80589M102	668	23552	SH	DEFINED 01	0	0	23552
SCANA CORP NEW	COM	80589M102	159	5600	SH	DEFINED 02 09	5600	0	0
SCANSOFT INC	COM	80603P107	14	12049	SH	DEFINED 01	0	0	12049

SCHEIN HENRY INC	COM	806407102	586	14631	SH	DEFINED 01	0	0	14631
SCHERING PLOUGH CORP	COM	806605101	76521	2111534	SH	DEFINED 01	20668	0	2090866
SCHERING PLOUGH CORP	COM	806605101	10845	299265	SH	DEFINED 06	0	299265	0
SCHERING PLOUGH CORP	COM	806605101	42003	1159061	SH	DEFINED 02 09	964800	0	194261
SCHERING PLOUGH CORP	COM	806605101	0	1100	SH	DEFINED 11	0	1100	0
SCHERING PLOUGH CORP	COM	806605101	19439	537000	SH	DEFINED 13	537000	0	0
SCHLUMBERGER LTD	COM	806857108	10446	198409	SH	DEFINED 01	5542	0	192867
SCHLUMBERGER LTD	COM	806857108	1595	30300	SH	DEFINED 06	0	30300	0
SCHLUMBERGER LTD	COM	806857108	22447	426348	SH	DEFINED 02 09	328100	0	98248
SCHLUMBERGER LTD	COM	806857108	0	5200	SH	DEFINED 11	0	5200	0
SCHULER HOMES INC	DEB CONV 6.5%03	808188AA4	9	10000	SH	DEFINED 01	0	0	10000
SCHWAB CHARLES CORP NEW	COM	808513105	10951	695349	SH	DEFINED 01	300259	0	395090
SCHWAB CHARLES CORP NEW	COM	808513105	2898	189400	SH	DEFINED 06	0	189400	0
SCHWAB CHARLES CORP NEW	COM	808513105	15896	1009297	SH	DEFINED 02 09	872400	0	136897
SCICLONE PHARMACEUTICALS INC	COM	80862K104	84	14450	SH	DEFINED 01	0	0	14450
SCIENT CORP	COM	80864H109	86	93537	SH	DEFINED 01	0	0	93537
SCIENTIFIC ATLANTA INC	COM	808655104	11955	294475	SH	DEFINED 01	0	0	294475
SCIENTIFIC ATLANTA INC	COM	808655104	1498	36900	SH	DEFINED 06	0	36900	0
SCIENTIFIC ATLANTA INC	COM	808655104	20819	512829	SH	DEFINED 02 09	483000	0	29829
SCIENTIFIC LEARNING CORP	COM	808760102	46	21650	SH	DEFINED 01	0	0	21650
SCIQUEST COM INC	COM	80908Q107	1256	1208000	SH	DEFINED 01	0	0	1208000
SCOTTISH PWR PLC	SPON ADR FINAL	81013T705	250	8563	SH	DEFINED 01	0	0	8563
SCRIPPS E W CO OHIO	CL A	811054204	358	5200	SH	DEFINED 01	0	0	5200
SCRIPPS E W CO OHIO	CL A	811054204	62	900	SH	DEFINED 02	900	0	0
SCUDDER HIGH INCOME TR	SH BEN INT	811153105	90	11333	SH	DEFINED 01	0	0	11333
SCUDDER MUN INCOME TR	COM SH BEN INT	81118R604	495	43100	SH	DEFINED 01	0	0	43100
SEA CONTAINERS LTD	CL A	811371707	5	270	SH	DEFINED 01	0	0	270
SEA CONTAINERS LTD	CL A	811371707	358	19100	SH	DEFINED 06	0	19100	0
SEACOAST BKG CORP FLA	CL A	811707108	865	24696	SH	DEFINED 01	0	0	24696
SEALED AIR CORP NEW	COM	81211K100	548	14730	SH	DEFINED 01	0	0	14730
SEALED AIR CORP NEW	COM	81211K100	164	4400	SH	DEFINED 06	0	4400	0
SEALED AIR CORP NEW	COM	81211K100	2484	66711	SH	DEFINED 02 09	53100	0	13611
SEARS ROEBUCK & CO	COM	812387108	1985	46924	SH	DEFINED 01	7021	0	39903
SEARS ROEBUCK & CO	COM	812387108	5746	135800	SH	DEFINED 06	0	135800	0
SEARS ROEBUCK & CO	COM	812387108	16385	387273	SH	DEFINED 02 09	280275	0	106998
SECTOR SPDR TR	SBI BASIC INDS	81369Y100	672	30478	SH	DEFINED 01	0	0	30478
SECTOR SPDR TR	SBI CONS STPLS	81369Y308	678	27918	SH	DEFINED 01	0	0	27918
SECTOR SPDR TR	SBI INT-ENERGY	81369Y506	740	24386	SH	DEFINED 01	20000	0	4386
SECTOR SPDR TR	SBI INT-FINL	81369Y605	827	29138	SH	DEFINED 01	0	0	29138
SECTOR SPDR TR	SBI INT-TECH	81369Y803	1201	42645	SH	DEFINED 01	0	0	42645
SECTOR SPDR TR	SBI INT-TECH	81369Y803	189	6900	SH	DEFINED 15	6900	0	0
SEDONA CORP PA	COM	815677109	8	10700	SH	DEFINED 01	0	0	10700
SEITEL INC	COM NEW	816074306	87	6668	SH	DEFINED 01	0	0	6668
SEITEL INC	COM NEW	816074306	1085	83300	SH	DEFINED 15	83300	0	0
SELIGMAN QUALITY MUN FD INC	COM	816343107	1356	110835	SH	DEFINED 01	0	0	110835
SELIGMAN SELECT MUN FD INC	COM	816344105	139	13700	SH	DEFINED 01	0	0	13700
SEMICONDUCTOR HLDRS TR	DEP RCPT	816636203	438	9100	SH	DEFINED 01	0	0	9100
SEMTECH CORP	COM	816850101	15	532	SH	DEFINED 01	0	0	532
SEMTECH CORP	COM	816850101	1869	62300	SH	DEFINED 06	0	62300	0
SEMTECH CORP	COM	816850101	369	12300	SH	DEFINED 09	12300	0	0
SEMTECH CORP	COM	816850101	4245	138900	SH	DEFINED 15	138900	0	0
SEMPRA ENERGY	COM	816851109	957	35036	SH	DEFINED 01	0	0	35036
SEMPRA ENERGY	COM	816851109	375	13700	SH	DEFINED 06	0	13700	0
SEMPRA ENERGY	COM	816851109	6990	255699	SH	DEFINED 02 09	187257	0	68442
SENSIENT TECHNOLOGIES CORP	COM	81725T100	16	800	SH	DEFINED 01	0	0	800
SENSIENT TECHNOLOGIES CORP	COM	81725T100	324	15800	SH	DEFINED 06	0	15800	0
SENSORMATIC ELECTRS CORP	COM	817265101	688	40481	SH	DEFINED 01	0	0	40481
SENSORMATIC ELECTRS CORP	COM	817265101	323	20000	SH	DEFINED 15	20000	0	0
SEPRACOR INC	COM	817315104	3384	85034	SH	DEFINED 01	0	0	85034
SEPRACOR INC	COM	817315104	23	600	SH	DEFINED 02	600	0	0
SEPRACOR INC	COM	817315104	890	22350	SH	DEFINED 06	0	22350	0
SEPRACOR INC	COM	817315104	17972	476000	SH	DEFINED 13	476000	0	0
SEQUENOM INC	COM	817337108	788	56320	SH	DEFINED 01	50100	0	6220
SERENA SOFTWARE INC	COM	817492101	207	5711	SH	DEFINED 01	0	0	5711
SERONO S A	SPONSORED ADR	81752M101	2756	110500	SH	DEFINED 01	110000	0	500
SEROLOGICALS CORP	COM	817523103	501	23497	SH	DEFINED 01	0	0	23497
SERVICE CORP INTL	COM	817565104	518	81502	SH	DEFINED 01	617	0	80885
SERVICEMASTER CO	COM	81760N109	1486	123835	SH	DEFINED 01	102500	0	21335
SERVICEMASTER CO	COM	81760N109	1601	133400	SH	DEFINED 06	0	133400	0
SERVICEMASTER CO	COM	81760N109	211	17700	SH	DEFINED 02 09	17700	0	0
7-ELEVEN INC	COM NEW	817826209	19	1737	SH	DEFINED 01	0	0	1737
7-ELEVEN INC	COM NEW	817826209	245	21800	SH	DEFINED 02 09	21800	0	0
SHAMROCK LOGISTICS L P	COM UT LTD PRT	819357104	744	24883	SH	DEFINED 01	0	0	24883
SHARPER IMAGE CORP	COM	820013100	168	16100	SH	DEFINED 01	0	0	16100
SHAW GROUP INC	COM	820280105	1975	49261	SH	DEFINED 01	0	0	49261
SHAW GROUP INC	COM	820280105	44	1100	SH	DEFINED 02	1100	0	0
SHAW GROUP INC	COM	820280105	734	18300	SH	DEFINED 06	0	18300	0
SHELL TRANS & TRADING PLC	NEW YRK SH NEW	822703609	2482	49307	SH	DEFINED 01	0	0	49307
SHERWIN WILLIAMS CO	COM	824348106	4106	184978	SH	DEFINED 01	0	0	184978
SHERWIN WILLIAMS CO	COM	824348106	162	7300	SH	DEFINED 06	0	7300	0
SHERWIN WILLIAMS CO	COM	824348106	1801	81200	SH	DEFINED 02 09	74200	0	7000
SHIRE PHARMACEUTICALS GRP PLC	SPONSORED ADR	82481R106	10955	197405	SH	DEFINED 01	192600	0	4805
SHOPKO STORES INC	COM	824911101	75	10425	SH	DEFINED 01	0	0	10425
SHOP AT HOME INC	COM NEW	825066301	110	37053	SH	DEFINED 01	0	0	37053
SHURGARD STORAGE CTRS INC	COM	82567D104	450	14425	SH	DEFINED 01	0	0	14425

SHURGARD STORAGE CTRS INC	COM	82567D104	312	10000	SH	DEFINED 06	0	10000	0
SICOR INC	COM	825846108	271	11774	SH	DEFINED 01	0	0	11774
SICOR INC	COM	825846108	4	200	SH	DEFINED 02	200	0	0
SIEBEL SYS INC	COM	826170102	18898	402945	SH	DEFINED 01	266146	0	136799
SIEBEL SYS INC	COM	826170102	3712	79150	SH	DEFINED 06	0	79150	0
SIEBEL SYS INC	COM	826170102	20018	426845	SH	DEFINED 02 09	336800	0	90045
SIEMENS A G	SPONSORED ADR	826197501	1103	17901	SH	DEFINED 01	5000	0	12901
SIERRA HEALTH SVCS INC	COM	826322109	588	84060	SH	DEFINED 01	0	0	84060
SIERRA PAC RES NEW	COM	826428104	163	10240	SH	DEFINED 01	0	0	10240
SIGMA ALDRICH CORP	COM	826552101	200	5180	SH	DEFINED 01	0	0	5180
SIGMA ALDRICH CORP	COM	826552101	139	3600	SH	DEFINED 06	0	3600	0
SIGMA ALDRICH CORP	COM	826552101	1374	35600	SH	DEFINED 02 09	35100	0	500
SIGNAL TECHNOLOGY CORP	COM	826675100	2614	247000	SH	DEFINED 15	247000	0	0
SILICON GRAPHICS INC	SR NT CV 5.25%04	827056AC6	11	50000	SH	DEFINED 01	50000	0	0
SILICON GRAPHICS INC	COM	827056102	31	22814	SH	DEFINED 01	0	0	22814
SILICON VY BANCSHARES	COM	827064106	761	34600	SH	DEFINED 01	0	0	34600
SIMON PPTY GROUP INC NEW	COM	828806109	2182	72810	SH	DEFINED 01	0	0	72810
SIMON PPTY GROUP INC NEW	COM	828806109	271	9100	SH	DEFINED 02 09	6100	0	3000
SIRIUS SATELLITE RADIO INC	COM	82966U103	1083	88850	SH	DEFINED 01	85000	0	3850
SIPEX CORP	COM	829909100	12	800	SH	DEFINED 01	0	0	800
SIPEX CORP	COM	829909100	2279	214000	SH	DEFINED 15	214000	0	0
SIX FLAGS INC	COM	83001P109	37	1800	SH	DEFINED 02	1800	0	0
SIX FLAGS INC	COM	83001P109	1805	85800	SH	DEFINED 06	0	85800	0
SIX FLAGS INC	COM	83001P109	4504	225000	SH	DEFINED 15	225000	0	0
SIZELER PPTY INVS INC	SUB DB CONV 8%03	830137AA3	9	10000	SH	DEFINED 01	0	0	10000
SKECHERS U S A INC	CL A	830566105	1425	48769	SH	DEFINED 01	0	0	48769
SKECHERS U S A INC	CL A	830566105	1689	57800	SH	DEFINED 06	0	57800	0
SKY FINL GROUP INC	COM	83080P103	307	16250	SH	DEFINED 01	0	0	16250
SMALLCAP FD INC	COM	831680103	1051	86019	SH	DEFINED 01	0	0	86019
SMARTFORCE PUB LTD CO	SPONSORED ADR	83170A206	244	6940	SH	DEFINED 01	3000	0	3940
SMURFIT-STONE CONTAINER CORP	COM	832727101	8666	534956	SH	DEFINED 01	0	0	534956
SMURFIT-STONE CONTAINER CORP	COM	832727101	376	23285	SH	DEFINED 02 09	23285	0	0
SMURFIT-STONE CONTAINER CORP	COM	832727101	2378	157500	SH	DEFINED 15	157500	0	0
SMURFIT-STONE CONTAINER CORP	PFD CV EX A 7%	832727200	251	12900	SH	DEFINED 01	0	0	12900
SNAP ON INC	COM	833034101	225	9320	SH	DEFINED 01	0	0	9320
SNAP ON INC	COM	833034101	60	2500	SH	DEFINED 06	0	2500	0
SNAP ON INC	COM	833034101	2004	83000	SH	DEFINED 02 09	50200	0	32800
SOFTNET SYS INC	COM	833964109	75	38700	SH	DEFINED 01	0	0	38700
SOLETRON CORP	SR LYON ZERO 20	834182AK3	717	1434000	SH	DEFINED 01	68000	0	1366000
SOLETRON CORP	COM	834182107	4077	222805	SH	DEFINED 01	25	0	222780
SOLETRON CORP	COM	834182107	4584	250500	SH	DEFINED 06	0	250500	0
SOLETRON CORP	COM	834182107	11594	633644	SH	DEFINED 02 09	485480	0	148164
SOLETRON CORP	COM	834182107	0	1510	SH	DEFINED 11	0	1510	0
SOLUTIA INC	COM	834376105	3164	248172	SH	DEFINED 01	747	0	247425
SONICWALL INC	COM	835470105	901	35774	SH	DEFINED 01	0	0	35774
SONOCO PRODS CO	COM	835495102	315	12690	SH	DEFINED 01	0	0	12690
SONOCO PRODS CO	COM	835495102	143	5780	SH	DEFINED 02 09	5780	0	0
SONY CORP	ADR NEW	835699307	11787	179138	SH	DEFINED 01	0	0	179138
SONY CORP	ADR NEW	835699307	16831	255800	SH	DEFINED 02	255800	0	0
SOTHEBYS HLDGS INC	CL A	835898107	1132	70203	SH	DEFINED 01	50378	0	19825
SOURCE INFORMATION MGMT CO	COM NEW	836151209	356	64400	SH	DEFINED 01	0	0	64400
SOUTHERN CO	COM	842587107	10018	430892	SH	DEFINED 01	175700	0	255192
SOUTHERN CO	COM	842587107	732	31500	SH	DEFINED 06	0	31500	0
SOUTHERN CO	COM	842587107	10421	448271	SH	DEFINED 02 09	395160	0	53111
SOUTHERN PAC PETE NL	ADR NEW	843581307	9	10000	SH	DEFINED 01	0	0	10000
SOUTHTRUST CORP	COM	844730101	3002	115488	SH	DEFINED 01	37786	0	77702
SOUTHTRUST CORP	COM	844730101	517	19900	SH	DEFINED 06	0	19900	0
SOUTHTRUST CORP	COM	844730101	9117	350700	SH	DEFINED 02 09	286100	0	64600
SOUTHWEST AIRLS CO	COM	844741108	10052	543694	SH	DEFINED 01	127	0	543567
SOUTHWEST AIRLS CO	COM	844741108	1335	72195	SH	DEFINED 06	0	72195	0
SOUTHWEST AIRLS CO	COM	844741108	10209	552188	SH	DEFINED 02 09	465317	0	86871
SOUTHWEST GAS CORP	COM	844895102	1242	52470	SH	DEFINED 01	0	0	52470
SOUTHWEST SECS GROUP INC	COM	845224104	8	400	SH	DEFINED 02	400	0	0
SOUTHWEST SECS GROUP INC	COM	845224104	248	12000	SH	DEFINED 06	0	12000	0
SOVEREIGN BANCORP INC	COM	845905108	2446	188183	SH	DEFINED 01	0	0	188183
SOVEREIGN BANCORP INC	COM	845905108	207	16000	SH	DEFINED 02 09	16000	0	0
SOVRAN SELF STORAGE INC	COM	84610H108	993	36284	SH	DEFINED 01	0	0	36284
SPARTAN MTRS INC	COM	846819100	58	14830	SH	DEFINED 01	0	0	14830
SPECIALTY LABORATORIES INC	COM	84749R100	446	11805	SH	DEFINED 01	0	0	11805
SPECTRIAN CORP	COM	847608106	24	1500	SH	DEFINED 01	0	0	1500
SPECTRIAN CORP	COM	847608106	2215	157600	SH	DEFINED 15	157600	0	0
SPECTRUM CTL INC	COM	847615101	174	29200	SH	DEFINED 01	0	0	29200
SPEEDFAM-IPEC INC	COM	847705100	171	53639	SH	DEFINED 01	0	0	53639
SPHERION CORP	COM	848420105	2757	308055	SH	DEFINED 01	0	0	308055
SPIEGEL INC	CL A	848457107	2289	236767	SH	DEFINED 01	236767	0	0
SPIEKER PPTYS INC	COM	848497103	7938	132425	SH	DEFINED 01	125000	0	7425
SPIEKER PPTYS INC	COM	848497103	2530	42200	SH	DEFINED 06	0	42200	0
SPIEKER PPTYS INC	COM	848497103	208	3500	SH	DEFINED 02 09	3500	0	0
SPRINT CORP	COM FON GROUP	852061100	5055	236690	SH	DEFINED 01	6595	0	230095
SPRINT CORP	COM FON GROUP	852061100	5892	275830	SH	DEFINED 06	0	275830	0
SPRINT CORP	COM FON GROUP	852061100	15058	704997	SH	DEFINED 02 09	582200	0	122797
SPRINT CORP	PCS COM SER 1	852061506	5320	220301	SH	DEFINED 01	3282	0	217019
SPRINT CORP	PCS COM SER 1	852061506	4304	178210	SH	DEFINED 06	0	178210	0
SPRINT CORP	PCS COM SER 1	852061506	15725	651154	SH	DEFINED 02 09	543900	0	107254
SPRINT CORP	PCS COM SER 1	852061506	1292	55007	SH	DEFINED 12	55007	0	0

STAFF LEASING INC	COM	852381102	88	23300	SH	DEFINED 01	0	0	23300
STAKE TECHNOLOGY LTD	COM	852559103	144	73000	SH	DEFINED 01	73000	0	0
STAMPS COM INC	COM	852857101	226	60316	SH	DEFINED 01	0	0	60316
STANLEY WKS	COM	854616109	1133	27075	SH	DEFINED 01	0	0	27075
STANLEY WKS	COM	854616109	1725	41200	SH	DEFINED 06	0	41200	0
STANLEY WKS	COM	854616109	3425	81802	SH	DEFINED 02 09	68100	0	13702
STAPLES INC	COM	855030102	21821	1364679	SH	DEFINED 01	568870	0	795809
STAPLES INC	COM	855030102	480	30000	SH	DEFINED 06	0	30000	0
STAPLES INC	COM	855030102	9795	612672	SH	DEFINED 02 09	446200	0	166472
STAR GAS PARTNERS L P	UNIT LTD PARTNR	85512C105	2526	121165	SH	DEFINED 01	0	0	121165
STARBUCKS CORP	COM	855244109	10140	440906	SH	DEFINED 01	105786	0	335120
STARBUCKS CORP	COM	855244109	1138	49490	SH	DEFINED 06	0	49490	0
STARBUCKS CORP	COM	855244109	12028	523000	SH	DEFINED 02 09	405400	0	117600
STARMEDIA NETWORK INC	COM	855546107	57	31050	SH	DEFINED 01	0	0	31050
STARWOOD HOTELS&RESORTS WRLDWD	PAIRED CTF	85590A203	1836	49260	SH	DEFINED 01	0	0	49260
STARWOOD HOTELS&RESORTS WRLDWD	PAIRED CTF	85590A203	324	8700	SH	DEFINED 06	0	8700	0
STARWOOD HOTELS&RESORTS WRLDWD	PAIRED CTF	85590A203	3366	90300	SH	DEFINED 02 09	89100	0	1200
STATE STR CORP	COM	857477103	7708	155765	SH	DEFINED 01	73400	0	82365
STATE STR CORP	COM	857477103	2851	57600	SH	DEFINED 06	0	57600	0
STATE STR CORP	COM	857477103	14302	289004	SH	DEFINED 02 09	242000	0	47004
STATE STR CORP	COM	857477103	0	1600	SH	DEFINED 11	0	1600	0
STERICYCLE INC	COM	858912108	217	4622	SH	DEFINED 01	0	0	4622
STERIS CORP	COM	859152100	2243	111906	SH	DEFINED 01	0	0	111906
STEWART ENTERPRISES INC	CL A	860370105	117	16104	SH	DEFINED 01	0	0	16104
STEWART ENTERPRISES INC	CL A	860370105	22	3100	SH	DEFINED 02	3100	0	0
STILWELL FINL INC	COM	860831106	9878	294345	SH	DEFINED 01	141	0	294204
STILWELL FINL INC	COM	860831106	376	11200	SH	DEFINED 06	0	11200	0
STILWELL FINL INC	COM	860831106	6479	193082	SH	DEFINED 02 09	168900	0	24182
STMICROELECTRONICS N V	NY REGISTRY	861012102	3009	89848	SH	DEFINED 01	31800	0	58048
STOLT NIELSEN S A	SP ADR REG COM	861565109	2466	138200	SH	DEFINED 01	138200	0	0
STONE ENERGY CORP	COM	861642106	1265	28577	SH	DEFINED 01	0	0	28577
STONE ENERGY CORP	COM	861642106	1657	37400	SH	DEFINED 06	0	37400	0
STORA ENSO CORP	SPON ADR REP R	86210M106	383	36188	SH	DEFINED 01	0	0	36188
STORAGE COMPUTER CORP	COM	86211A101	787	123111	SH	DEFINED 01	0	0	123111
STORAGE TECHNOLOGY CORP	COM PAR \$0.10	862111200	585	42556	SH	DEFINED 01	0	0	42556
STRATEGIC GLOBAL INCOME FD	COM	862719101	545	48471	SH	DEFINED 01	0	0	48471
STREICHER MOBILE FUELING INC	WT EXP 121101	862924115	1	10000	SH	DEFINED 01	0	0	10000
STRYKER CORP	COM	863667101	1883	34335	SH	DEFINED 01	0	0	34335
STRYKER CORP	COM	863667101	455	8300	SH	DEFINED 06	0	8300	0
STRYKER CORP	COM	863667101	4714	85960	SH	DEFINED 02 09	83000	0	2960
STURM RUGER & CO INC	COM	864159108	40	4100	SH	DEFINED 01	0	0	4100
STURM RUGER & CO INC	COM	864159108	326	33300	SH	DEFINED 06	0	33300	0
STYLECLICK INC	CL A	86422L102	89	87425	SH	DEFINED 01	0	0	87425
SUBURBAN PROPANE PARTNERS L P	UNIT LTD PARTN	864482104	400	15400	SH	DEFINED 01	0	0	15400
SUIZA FOODS CORP	COM	865077101	15641	294575	SH	DEFINED 01	286545	0	8030
SUN LIFE FINL SVCS CDA INC	COM	866796105	1530	64439	SH	DEFINED 01	0	0	64439
SUN MICROSYSTEMS INC	COM	866810104	58024	3691121	SH	DEFINED 01	799609	0	2891512
SUN MICROSYSTEMS INC	COM	866810104	6907	439400	SH	DEFINED 06	0	439400	0
SUN MICROSYSTEMS INC	COM	866810104	38465	2446943	SH	DEFINED 02 09	2077000	0	369943
SUN MICROSYSTEMS INC	COM	866810104	0	7900	SH	DEFINED 11	0	7900	0
SUN MICROSYSTEMS INC	COM	866810104	604	38740	SH	DEFINED 12	38740	0	0
SUNCOR ENERGY INC	COM	867229106	1402	54580	SH	DEFINED 01	0	0	54580
SUNGARD DATA SYS INC	COM	867363103	1364	45480	SH	DEFINED 01	0	0	45480
SUNGARD DATA SYS INC	COM	867363103	1963	65400	SH	DEFINED 06	0	65400	0
SUNGARD DATA SYS INC	COM	867363103	756	25200	SH	DEFINED 02 09	25200	0	0
SUNGARD DATA SYS INC	COM	867363103	3769	125200	SH	DEFINED 15	125200	0	0
SUNOCO INC	COM	86764P109	2347	64088	SH	DEFINED 01	0	0	64088
SUNOCO INC	COM	86764P109	205	5600	SH	DEFINED 06	0	5600	0
SUNOCO INC	COM	86764P109	3340	91200	SH	DEFINED 02 09	73300	0	17900
SUNRISE ASSISTED LIVING INC	COM	86768K106	1031	39300	SH	DEFINED 01	0	0	39300
SUNRISE TECHNOLOGIES INTL INC	COM	86769L103	15	12200	SH	DEFINED 01	0	0	12200
SUNTRUST BKS INC	COM	867914103	5925	91476	SH	DEFINED 01	25	0	91451
SUNTRUST BKS INC	COM	867914103	5843	90200	SH	DEFINED 06	0	90200	0
SUNTRUST BKS INC	COM	867914103	23432	361729	SH	DEFINED 02 09	282864	0	78865
SUPERGEN INC	COM	868059106	860	58400	SH	DEFINED 01	0	0	58400
SUPERIOR INDS INTL INC	COM	868168105	353	9230	SH	DEFINED 01	0	0	9230
SUPERIOR TELECOM INC	COM	868365107	70	24830	SH	DEFINED 01	0	0	24830
SUPERVALU INC	COM	868536103	1169	66648	SH	DEFINED 01	0	0	66648
SUPERVALU INC	COM	868536103	95	5400	SH	DEFINED 06	0	5400	0
SUPERVALU INC	COM	868536103	3467	197600	SH	DEFINED 02 09	125100	0	72500
SUREBEAM CORP	CL A	86866R102	513	30000	SH	DEFINED 01	30000	0	0
SURMODICS INC	COM	868873100	299	5100	SH	DEFINED 01	0	0	5100
SUSQUEHANNA BANCSHARES INC PA	COM	869099101	116	5723	SH	DEFINED 01	0	0	5723
SUSQUEHANNA BANCSHARES INC PA	COM	869099101	342	16800	SH	DEFINED 06	0	16800	0
SWIFT ENERGY CO	COM	870738101	1326	44035	SH	DEFINED 01	0	0	44035
SWISS HELVETIA FD INC	COM	870875101	206	17751	SH	DEFINED 01	0	0	17751
SWISSCOM AG	SPONSORED ADR	871013108	275	11552	SH	DEFINED 01	0	0	11552
SWISSCOM AG	SPONSORED ADR	871013108	4570	191630	SH	DEFINED 06	0	191630	0
SYBRON DENTAL SPECIALTIES INC	COM	871142105	94	4601	SH	DEFINED 01	0	0	4601
SYBRON DENTAL SPECIALTIES INC	COM	871142105	641	31300	SH	DEFINED 06	0	31300	0
SYBRON DENTAL SPECIALTIES INC	COM	871142105	146	7165	SH	DEFINED 02 09	7165	0	0
SYCAMORE NETWORKS INC	COM	871206108	148	15924	SH	DEFINED 01	0	0	15924
SYCAMORE NETWORKS INC	COM	871206108	10	1100	SH	DEFINED 06	0	1100	0
SYCAMORE NETWORKS INC	COM	871206108	48	5200	SH	DEFINED 09	5200	0	0
SYKES ENTERPRISES INC	COM	871237103	363	33007	SH	DEFINED 01	0	0	33007

SYLVAN LEARNING SYS INC	COM	871399101	1580	65050	SH	DEFINED 01	60000	0	5050
SYMANTEC CORP	COM	871503108	1862	42619	SH	DEFINED 01	0	0	42619
SYMANTEC CORP	COM	871503108	104	2400	SH	DEFINED 09	2400	0	0
SYMBOL TECHNOLOGIES INC	COM	871508107	6149	276998	SH	DEFINED 01	140000	0	136998
SYMBOL TECHNOLOGIES INC	COM	871508107	236	10650	SH	DEFINED 06	0	10650	0
SYMBOL TECHNOLOGIES INC	COM	871508107	2891	130250	SH	DEFINED 02 09	117700	0	12550
SYNAPTIC PHARMACEUTICAL CORP	COM	87156R109	845	129200	SH	DEFINED 13	129200	0	0
SYNCOR INTL CORP DEL	COM	87157J106	36	1171	SH	DEFINED 01	0	0	1171
SYNCOR INTL CORP DEL	COM	87157J106	3	100	SH	DEFINED 02	100	0	0
SYNCOR INTL CORP DEL	COM	87157J106	1803	60000	SH	DEFINED 13	60000	0	0
SYNGENTA AG	SPONSORED ADR	87160A100	1417	131256	SH	DEFINED 01	128757	0	2499
SYNOPSIS INC	COM	871607107	188	3904	SH	DEFINED 01	0	0	3904
SYNOPSIS INC	COM	871607107	904	18700	SH	DEFINED 02 09	14600	0	4100
SYNOPSIS INC	COM	871607107	110	2400	SH	DEFINED 15	2400	0	0
SYNOVUS FINL CORP	COM	87161C105	1865	59449	SH	DEFINED 01	0	0	59449
SYNOVUS FINL CORP	COM	87161C105	2783	88700	SH	DEFINED 06	0	88700	0
SYNOVUS FINL CORP	COM	87161C105	8148	259693	SH	DEFINED 02 09	224100	0	35593
SYNTROLEUM CORP	COM	871630109	304	33500	SH	DEFINED 01	0	0	33500
SYSCO CORP	COM	871829107	4580	168707	SH	DEFINED 01	0	0	168707
SYSCO CORP	COM	871829107	1062	39100	SH	DEFINED 06	0	39100	0
SYSCO CORP	COM	871829107	11976	441154	SH	DEFINED 02 09	382100	0	59054
SYSTEMS & COMPUTER TECHNOLOGY	COM	871873105	150	16600	SH	DEFINED 01	0	0	16600
SYMPHONIX DEVICES	COM	871951109	23	19400	SH	DEFINED 01	0	0	19400
TCF FINL CORP	COM	872275102	1083	23400	SH	DEFINED 02 09	23400	0	0
TC PIPELINES LP	UT COM LTD PRT	87233Q108	1025	44600	SH	DEFINED 01	0	0	44600
TCW/DW TERM TR 2003	SH BEN INT	87234U108	1616	158215	SH	DEFINED 01	0	0	158215
TCW CONV SECS FD INC	COM	872340104	201	21800	SH	DEFINED 01	4800	0	17000
TECO ENERGY INC	COM	872375100	2216	72657	SH	DEFINED 01	0	0	72657
TECO ENERGY INC	COM	872375100	316	10400	SH	DEFINED 02 09	10400	0	0
TEPPCO PARTNERS L P	UT LTD PARTNER	872384102	3718	126700	SH	DEFINED 01	0	0	126700
TEPPCO PARTNERS L P	UT LTD PARTNER	872384102	49	1700	SH	DEFINED 02	0	0	1700
THQ INC	COM NEW	872443403	1377	23094	SH	DEFINED 01	0	0	23094
TJX COS INC NEW	COM	872540109	2012	63138	SH	DEFINED 01	0	0	63138
TJX COS INC NEW	COM	872540109	500	15700	SH	DEFINED 06	0	15700	0
TJX COS INC NEW	COM	872540109	7252	227593	SH	DEFINED 02 09	193900	0	33693
TLC LASER EYE CENTERS INC	COM	87255E108	5196	1154830	SH	DEFINED 01	0	0	1154830
TRW INC	COM	872649108	2316	56493	SH	DEFINED 01	0	0	56493
TRW INC	COM	872649108	394	9600	SH	DEFINED 06	0	9600	0
TRW INC	COM	872649108	4256	103833	SH	DEFINED 02 09	85900	0	17933
TMP WORLDWIDE INC	COM	872941109	25927	432132	SH	DEFINED 01	0	0	432132
TMP WORLDWIDE INC	COM	872941109	296	5000	SH	DEFINED 06	0	5000	0
TMP WORLDWIDE INC	COM	872941109	24648	410810	SH	DEFINED 02 09	402800	0	8010
TMP WORLDWIDE INC	COM	872941109	3807	64500	SH	DEFINED 15	64500	0	0
TXU CORP	COM	873168108	19626	407264	SH	DEFINED 01	70001	0	337263
TXU CORP	COM	873168108	810	16800	SH	DEFINED 06	0	16800	0
TXU CORP	COM	873168108	12911	267936	SH	DEFINED 02 09	209654	0	58282
TAIWAN FD INC	COM	874036106	1045	93800	SH	DEFINED 01	85800	0	8000
TAIWAN SEMICONDUCTOR MFG LTD	SPONSORED ADR	874039100	4596	302632	SH	DEFINED 01	0	0	302632
TAIWAN SEMICONDUCTOR MFG LTD	SPONSORED ADR	874039100	21225	1397340	SH	DEFINED 02	1397340	0	0
TAIWAN SEMICONDUCTOR MFG LTD	SPONSORED ADR	874039100	1209	79600	SH	DEFINED 06	0	79600	0
TALBOTS INC	COM	874161102	5411	123686	SH	DEFINED 01	123416	0	270
TALBOTS INC	COM	874161102	22	505	SH	DEFINED 02	500	0	5
TALBOTS INC	COM	874161102	1633	38600	SH	DEFINED 15	38600	0	0
TALISMAN ENERGY INC	COM	87425E103	57	1505	SH	DEFINED 01	0	0	1505
TALISMAN ENERGY INC	COM	87425E103	2042	54100	SH	DEFINED 15	54100	0	0
TALX CORP	COM	874918105	318	7962	SH	DEFINED 01	0	0	7962
TANOX INC	COM	87588Q109	104	3300	SH	DEFINED 01	0	0	3300
TANOX INC	COM	87588Q109	3	100	SH	DEFINED 02	100	0	0
TANOX INC	COM	87588Q109	239	8600	SH	DEFINED 15	8600	0	0
TARGET CORP	COM	87612E106	16843	486818	SH	DEFINED 01	195004	0	291814
TARGET CORP	COM	87612E106	2820	81500	SH	DEFINED 06	0	81500	0
TARGET CORP	COM	87612E106	22359	646236	SH	DEFINED 02 09	537100	0	109136
TARGET CORP	COM	87612E106	0	11555	SH	DEFINED 11	0	11555	0
TECHNE CORP	COM	878377100	623	19180	SH	DEFINED 01	0	0	19180
TECHNE CORP	COM	878377100	3	100	SH	DEFINED 02	100	0	0
TECUMSEH PRODS CO	CL A	878895200	302	6100	SH	DEFINED 06	0	6100	0
TEKELEC	COM	879101103	63	2350	SH	DEFINED 01	0	0	2350
TEKELEC	COM	879101103	1596	58900	SH	DEFINED 06	0	58900	0
TEKTRONIX INC	COM	879131100	133	4900	SH	DEFINED 06	0	4900	0
TEKTRONIX INC	COM	879131100	1810	66700	SH	DEFINED 02 09	56600	0	10100
TELE NORTE LESTE PART S A	SPON ADR PFD	879246106	6524	427563	SH	DEFINED 01	423500	0	4063
TELE NORTE LESTE PART S A	SPON ADR PFD	879246106	142	9307	SH	DEFINED 06	0	9307	0
TELECOM HLDRS TR	DEPOSITRY RCPT	87927P200	248	4900	SH	DEFINED 01	0	0	4900
TELECOM ITALIA SPA	SPON ADR ORD	87927W106	1266	14392	SH	DEFINED 01	5800	0	8592
TELECOM ITALIA SPA	SPON ADR ORD	87927W106	4602	52290	SH	DEFINED 06	0	52290	0
TELECOMM ARGENTINA STET-FRANCE	SPON ADR REP B	879273209	7	500	SH	DEFINED 02	0	0	500
TELECOMM ARGENTINA STET-FRANCE	SPON ADR REP B	879273209	2963	191780	SH	DEFINED 06	0	191780	0
TELECOM CORP NEW ZEALAND LTD	SPONSORED ADR	879278208	69	3831	SH	DEFINED 01	0	0	3831
TELECOM CORP NEW ZEALAND LTD	SPONSORED ADR	879278208	2739	150890	SH	DEFINED 06	0	150890	0
TELECOMUNICACOES BRASILEIRAS S	SPONSORED ADR	879287308	37695	806329	SH	DEFINED 01	802400	0	3929
TELECOMUNICACOES BRASILEIRAS S	SPONSORED ADR	879287308	4355	93160	SH	DEFINED 06	0	93160	0
TELEFLEX INC	COM	879369106	402	9152	SH	DEFINED 01	0	0	9152
TELEFONICA S A	SPONSORED ADR	879382208	3184	85517	SH	DEFINED 01	35000	0	50517
TELEFONICA S A	SPONSORED ADR	879382208	1671	44882	SH	DEFINED 06	0	44882	0
TELEFONOS DE MEXICO S A	SPON ADR ORD L	879403780	1712	48815	SH	DEFINED 01	19851	0	28964

TELEFONOS DE MEXICO S A	SPON ADR ORD L	879403780	2992	85280	SH	DEFINED 06	0	85280	0
TELEPHONE & DATA SYS INC	COM	879433100	1207	11108	SH	DEFINED 01	0	0	11108
TELEPHONE & DATA SYS INC	COM	879433100	510	4700	SH	DEFINED 02 09	4700	0	0
TELESP CELULAR PART S A	SPON ADR PFD	87952L108	458	30240	SH	DEFINED 01	30000	0	240
TELESP CELULAR PART S A	SPON ADR PFD	87952L108	50	3330	SH	DEFINED 06	0	3330	0
TELLABS INC	COM	879664100	8009	413305	SH	DEFINED 01	0	0	413305
TELLABS INC	COM	879664100	563	29200	SH	DEFINED 06	0	29200	0
TELLABS INC	COM	879664100	7535	388838	SH	DEFINED 02 09	316885	0	71953
TELLABS INC	COM	879664100	0	1375	SH	DEFINED 11	0	1375	0
TELLIUM INC	COM	87967E107	1339	73600	SH	DEFINED 01	72000	0	1600
TELXON CORP	SUB DB CV 7.5%12	879700AA0	111	120000	SH	DEFINED 01	0	0	120000
TEMPLE INLAND INC	COM	879868107	492	9237	SH	DEFINED 01	0	0	9237
TEMPLE INLAND INC	COM	879868107	320	6000	SH	DEFINED 06	0	6000	0
TEMPLE INLAND INC	COM	879868107	2200	41300	SH	DEFINED 02 09	35700	0	5600
TEMPLETON GLOBAL GOV'T INCOM FD	SH BEN INT	879929107	423	71165	SH	DEFINED 01	0	0	71165
TEMPLETON DRAGON FD INC	COM	88018T101	962	109827	SH	DEFINED 01	0	0	109827
TEMPLETON CHINA WORLD FD INC	COM	88018X102	452	48050	SH	DEFINED 01	0	0	48050
TEMPLETON EMERGING MKTS FD INC	COM	880191101	3035	344601	SH	DEFINED 01	0	0	344601
TEMPLETON GLOBAL INCOME FD INC	COM	880198106	1101	171336	SH	DEFINED 01	0	0	171336
TENET HEALTHCARE CORP	COM	88033G100	13162	255078	SH	DEFINED 01	0	0	255078
TENET HEALTHCARE CORP	COM	88033G100	3096	60002	SH	DEFINED 06	0	60002	0
TENET HEALTHCARE CORP	COM	88033G100	12890	249827	SH	DEFINED 02 09	201846	0	47981
TENGASCO INC	COM NEW	88033R205	1079	80150	SH	DEFINED 01	0	0	80150
TENNECO AUTOMOTIVE INC	COM	880349105	38	11873	SH	DEFINED 01	790	0	11083
TERADYNE INC	COM	880770102	7385	211005	SH	DEFINED 01	178980	0	32025
TERADYNE INC	COM	880770102	943	28500	SH	DEFINED 06	0	28500	0
TERADYNE INC	COM	880770102	4470	127740	SH	DEFINED 02 09	106600	0	21140
TERAYON COMMUNICATION SYS	COM	880775101	486	79471	SH	DEFINED 01	0	0	79471
TERRA NETWORKS S A	SPONSORED ADR	88100W103	4488	589857	SH	DEFINED 01	575000	0	14857
TETRA TECHNOLOGIES INC DEL	COM	88162F105	1150	47050	SH	DEFINED 01	0	0	47050
TETRA TECH INC NEW	COM	88162G103	531	19550	SH	DEFINED 01	0	0	19550
TETRA TECH INC NEW	COM	88162G103	21	800	SH	DEFINED 02	800	0	0
TEVA PHARMACEUTICAL INDS LTD	ADR	881624209	1725	27701	SH	DEFINED 01	0	0	27701
TEXACO INC	COM	881694103	14245	213706	SH	DEFINED 01	19348	0	194358
TEXACO INC	COM	881694103	7077	106255	SH	DEFINED 06	0	106255	0
TEXACO INC	COM	881694103	29425	441434	SH	DEFINED 02 09	374099	0	67335
TEXAS BIOTECHNOLOGY CORP	COM	88221T104	1726	205998	SH	DEFINED 01	107810	0	98188
TEXAS INSTRS INC	COM	882508104	43047	1349436	SH	DEFINED 01	6750	0	1342686
TEXAS INSTRS INC	COM	882508104	8502	269905	SH	DEFINED 06	0	269905	0
TEXAS INSTRS INC	COM	882508104	41385	1297379	SH	DEFINED 02 09	1060000	0	237379
TEXAS INSTRS INC	COM	882508104	0	16205	SH	DEFINED 11	0	16205	0
TEXAS PAC LD TR	SUB CTF PROP I T	882610108	3060	79300	SH	DEFINED 01	0	0	79300
THAI FD INC	COM	882904105	467	128842	SH	DEFINED 01	0	0	128842
TEXTRON INC	COM	883203101	3492	63455	SH	DEFINED 01	0	0	63455
TEXTRON INC	COM	883203101	468	8500	SH	DEFINED 06	0	8500	0
TEXTRON INC	COM	883203101	8540	155181	SH	DEFINED 02 09	118144	0	37037
TEXTRON INC	PFD CONV \$2.08	883203200	298	1325	SH	DEFINED 01	0	0	1325
THERAGENICS CORP	COM	883375107	1269	113650	SH	DEFINED 01	0	0	113650
THERMA-WAVE INC	COM	88343A108	763	41400	SH	DEFINED 15	41400	0	0
THERMO ELECTRON CORP	COM	883556102	932	42354	SH	DEFINED 01	0	0	42354
THERMO ELECTRON CORP	COM	883556102	172	7800	SH	DEFINED 06	0	7800	0
THERMO ELECTRON CORP	COM	883556102	1935	87900	SH	DEFINED 02 09	86800	0	1100
THIRD WAVE TECHNOLOGIES INC	COM	88428W108	5	499	SH	DEFINED 01	0	0	499
THIRD WAVE TECHNOLOGIES INC	COM	88428W108	134	13700	SH	DEFINED 13	13700	0	0
THOMAS & BETTS CORP	COM	884315102	250	11333	SH	DEFINED 01	0	0	11333
THOMAS & BETTS CORP	COM	884315102	37	1700	SH	DEFINED 02	1700	0	0
THOMAS & BETTS CORP	COM	884315102	2707	128600	SH	DEFINED 07	128600	0	0
THOMAS GROUP INC	COM	884402108	58	11400	SH	DEFINED 01	0	0	11400
THOR INDS INC	COM	885160101	224	6800	SH	DEFINED 01	0	0	6800
THORNBURG MTG INC	COM	885218107	328	21204	SH	DEFINED 01	0	0	21204
3DO CO	COM	88553W105	224	30885	SH	DEFINED 01	0	0	30885
3COM CORP	COM	885535104	924	194714	SH	DEFINED 01	103953	0	90761
3COM CORP	COM	885535104	121	25700	SH	DEFINED 02 09	25700	0	0
3COM CORP	COM	885535104	118	24600	SH	DEFINED 15	24600	0	0
TIBCO SOFTWARE INC	COM	88632Q103	1326	103855	SH	DEFINED 01	0	0	103855
TIBCO SOFTWARE INC	COM	88632Q103	90	7060	SH	DEFINED 02 09	6500	0	560
TICKETMASTER	CL B	88633P203	18	1280	SH	DEFINED 01	0	0	1280
TICKETMASTER	CL B	88633P203	511	34892	SH	DEFINED 12	34892	0	0
TIDEWATER INC	COM	886423102	1399	37126	SH	DEFINED 01	0	0	37126
TIDEWATER INC	COM	886423102	343	9100	SH	DEFINED 06	0	9100	0
TIDEWATER INC	COM	886423102	104	2800	SH	DEFINED 02 09	2800	0	0
TIFFANY & CO NEW	COM	886547108	19080	526800	SH	DEFINED 01	150110	0	376690
TIFFANY & CO NEW	COM	886547108	2068	57100	SH	DEFINED 06	0	57100	0
TIFFANY & CO NEW	COM	886547108	24810	685000	SH	DEFINED 02 09	669800	0	15200
TIMBERLAND CO	CL A	887100105	606	15360	SH	DEFINED 01	0	0	15360
TIME WARNER TELECOM INC	CL A	887319101	62	1855	SH	DEFINED 01	0	0	1855
TIME WARNER TELECOM INC	CL A	887319101	19	590	SH	DEFINED 02	0	0	590
TIME WARNER TELECOM INC	CL A	887319101	22	650	SH	DEFINED 06	0	650	0
TIME WARNER TELECOM INC	CL A	887319101	4843	158560	SH	DEFINED 12	158560	0	0
TIMKEN CO	COM	887389104	173	10250	SH	DEFINED 01	0	0	10250
TOKIO MARINE & FIRE INS LTD	ADR NEW	889090403	69	1486	SH	DEFINED 01	0	0	1486
TOKIO MARINE & FIRE INS LTD	ADR NEW	889090403	5950	127920	SH	DEFINED 06	0	127920	0
TOLL BROTHERS INC	COM	889478103	343	8735	SH	DEFINED 01	0	0	8735
TOMKINS PLC	SPONSORED ADR	890030208	1	100	SH	DEFINED 01	0	0	100
TOMKINS PLC	SPONSORED ADR	890030208	929	89300	SH	DEFINED 06	0	89300	0

TOPPS INC	COM		890786106	141	12104	SH	DEFINED 01		4		0	12100
TOR MINERALS INTL INC	COM		890878101	27	15000	SH	DEFINED 01		0		0	15000
TORCH OFFSHORE INC	COM		891019101	119	12050	SH	DEFINED 01		0		0	12050
TORCHMARK CORP	COM		891027104	546	13585	SH	DEFINED 01		0		0	13585
TORCHMARK CORP	COM		891027104	326	8100	SH	DEFINED 06		0		8100	0
TORCHMARK CORP	COM		891027104	5854	145616	SH	DEFINED 02 09		112700		0	32916
TOSCO CORP	COM NEW		891490302	174	3955	SH	DEFINED 01		0		0	3955
TOSCO CORP	COM NEW		891490302	392	8900	SH	DEFINED 06		0		8900	0
TOSCO CORP	COM NEW		891490302	7084	160832	SH	DEFINED 02 09		132400		0	28432
TOTAL FINA ELF S A	SPONSORED ADR		89151E109	1067	15211	SH	DEFINED 01		10500		0	4711
TOTAL FINA ELF S A	SPONSORED ADR		89151E109	5394	76841	SH	DEFINED 06		0		76841	0
TOTAL RESH CORP	COM		891511107	42	21000	SH	DEFINED 01		0		0	21000
TOWER AUTOMOTIVE INC	SB NT CV	5%04	891707AE1	53	65000	SH	DEFINED 01		65000		0	0
TOWER AUTOMOTIVE INC	COM		891707101	819	79989	SH	DEFINED 01		0		0	79989
TOYOTA MOTOR CORP	SP ADR REP2COM		892331307	217	3092	SH	DEFINED 01		0		0	3092
TOYS R US INC	COM		892335100	1654	66842	SH	DEFINED 01		0		0	66842
TOYS R US INC	COM		892335100	1386	56000	SH	DEFINED 06		0		56000	0
TOYS R US INC	COM		892335100	2266	91600	SH	DEFINED 02 09		90400		0	1200
TRANSATLANTIC HLDGS INC	COM		893521104	370	3022	SH	DEFINED 01		0		0	3022
TRANSATLANTIC HLDGS INC	COM		893521104	159	1300	SH	DEFINED 02 09		1300		0	0
TRANSMATION INC	COM		893757104	95	49000	SH	DEFINED 01		0		0	49000
TRANSMETA CORP DEL	COM		89376R109	213	38334	SH	DEFINED 01		0		0	38334
TRANSPORTACION MARITIMA MEXICA	SPON ADR A		893868307	1472	132660	SH	DEFINED 01		0		0	132660
TRANSPRO INC	COM		893885103	66	17599	SH	DEFINED 01		5399		0	12200
TRANSWITCH CORP	COM		894065101	524	47681	SH	DEFINED 01		0		0	47681
TRANSWITCH CORP	COM		894065101	59	5400	SH	DEFINED 09		5400		0	0
TRANSWITCH CORP	COM		894065101	557	61700	SH	DEFINED 15		61700		0	0
TRI CONTL CORP	COM		895436103	3002	137923	SH	DEFINED 01		278		0	137645
TRIANGLE PHARMACEUTICALS INC	COM		89589H104	491	104950	SH	DEFINED 01		0		0	104950
TRICON GLOBAL RESTAURANTS	COM		895953107	1325	30185	SH	DEFINED 01		5379		0	24806
TRICON GLOBAL RESTAURANTS	COM		895953107	277	6300	SH	DEFINED 06		0		6300	0
TRICON GLOBAL RESTAURANTS	COM		895953107	2932	66790	SH	DEFINED 02 09		65890		0	900
TRIBUNE CO NEW	COM		896047107	7271	181751	SH	DEFINED 01		0		0	181751
TRIBUNE CO NEW	COM		896047107	2133	53300	SH	DEFINED 06		0		53300	0
TRIBUNE CO NEW	COM		896047107	7228	180681	SH	DEFINED 02 09		158261		0	22420
TRICORD SYSTEMS INC	COM		896121100	82	30400	SH	DEFINED 01		0		0	30400
TRIGON HEALTHCARE INC	COM		89618L100	913	14094	SH	DEFINED 01		0		0	14094
TRIGON HEALTHCARE INC	COM		89618L100	64	1000	SH	DEFINED 02		1000		0	0
TRIMBLE NAVIGATION LTD	COM		896239100	379	19464	SH	DEFINED 01		0		0	19464
TRIMBLE NAVIGATION LTD	COM		896239100	3160	181700	SH	DEFINED 15		181700		0	0
TRINITY INDS INC	COM		896522109	21	1060	SH	DEFINED 01		0		0	1060
TRINITY INDS INC	COM		896522109	295	14100	SH	DEFINED 06		0		14100	0
TRINTECH GROUP PLC	SPONSORED ADR		896682101	86	36000	SH	DEFINED 01		0		0	36000
TRIPATH TECHNOLOGY INC	COM		89672P104	115	13100	SH	DEFINED 01		0		0	13100
TRIQUINT SEMICONDUCTOR INC	COM		89674K103	470	20890	SH	DEFINED 01		0		0	20890
TRIQUINT SEMICONDUCTOR INC	COM		89674K103	950	42200	SH	DEFINED 06		0		42200	0
TRIQUINT SEMICONDUCTOR INC	COM		89674K103	47	2100	SH	DEFINED 09		2100		0	0
TRIUMPH GROUP INC NEW	COM		896818101	245	5000	SH	DEFINED 01		0		0	5000
TRIUMPH GROUP INC NEW	COM		896818101	1254	25600	SH	DEFINED 06		0		25600	0
TRIPOS INC	COM		896928108	5	400	SH	DEFINED 01		0		0	400
TRIPOS INC	COM		896928108	1452	102300	SH	DEFINED 15		102300		0	0
TRUSTMARK CORP	COM		898402102	247	12195	SH	DEFINED 01		0		0	12195
TULARIK INC	COM		899165104	730	28300	SH	DEFINED 01		27300		0	1000
TULARIK INC	COM		899165104	7	300	SH	DEFINED 02		300		0	0
TULARIK INC	COM		899165104	3486	130000	SH	DEFINED 14		130000		0	0
TUPPERWARE CORP	COM		899896104	347	14826	SH	DEFINED 01		0		0	14826
TUPPERWARE CORP	COM		899896104	14	600	SH	DEFINED 02		0		0	600
TUPPERWARE CORP	COM		899896104	394	16800	SH	DEFINED 06		0		16800	0
TWEETER HOME ENTMT GROUP INC	COM		901167106	3265	92500	SH	DEFINED 01		92500		0	0
2002 TARGET TERM TR	COM		902106103	252	17505	SH	DEFINED 01		1		0	17504
TYCO INTL LTD NEW	LYON ZERO	20	902124AC0	290	383000	SH	DEFINED 01		0		0	383000
TYCO INTL LTD NEW	COM		902124106	48608	891731	SH	DEFINED 01		9512		0	882219
TYCO INTL LTD NEW	COM		902124106	19091	350287	SH	DEFINED 06		0		350287	0
TYCO INTL LTD NEW	COM		902124106	73323	1345143	SH	DEFINED 02 09		1107046		0	238097
TYCO INTL LTD NEW	COM		902124106	0	15720	SH	DEFINED 11		0		15720	0
TYLER TECHNOLOGIES INC	COM		902252105	151	63300	SH	DEFINED 01		0		0	63300
TYSON FOODS INC	CL A		902494103	6423	697500	SH	DEFINED 01		695800		0	1700
TYSON FOODS INC	CL A		902494103	29	3150	SH	DEFINED 02		3150		0	0
UAL CORP	COM PAR \$0.01		902549500	1207	34345	SH	DEFINED 01		0		0	34345
UAL CORP	COM PAR \$0.01		902549500	171	4900	SH	DEFINED 02 09		3100		0	1800
UCAR INTL INC	COM		90262K109	1	100	SH	DEFINED 01		0		0	100
UCAR INTL INC	COM		90262K109	3437	296300	SH	DEFINED 15		296300		0	0
UGI CORP NEW	COM		902681105	258	9559	SH	DEFINED 01		0		0	9559
UGI CORP NEW	COM		902681105	13	500	SH	DEFINED 02		0		0	500
UGI CORP NEW	COM		902681105	332	12300	SH	DEFINED 06		0		12300	0
UMB FINL CORP	COM		902788108	72	1690	SH	DEFINED 01		0		0	1690
UMB FINL CORP	COM		902788108	344	8000	SH	DEFINED 06		0		8000	0
USX MARATHON GROUP	COM NEW		902905827	4653	157682	SH	DEFINED 01		0		0	157682
USX MARATHON GROUP	COM NEW		902905827	599	20300	SH	DEFINED 06		0		20300	0
USX MARATHON GROUP	COM NEW		902905827	11709	396810	SH	DEFINED 02 09		291400		0	105410
UST INC	COM		902911106	234	8115	SH	DEFINED 01		0		0	8115
UST INC	COM		902911106	263	9100	SH	DEFINED 06		0		9100	0
UST INC	COM		902911106	3520	122000	SH	DEFINED 02 09		112100		0	9900
US BANCORP DEL	COM NEW		902973304	38084	1671123	SH	DEFINED 01		9005		0	1662118
US BANCORP DEL	COM NEW		902973304	2890	126797	SH	DEFINED 06		0		126797	0

US BANCORP DEL	COM NEW	902973304	65182	2860182	SH	DEFINED 02 09	2484067	0	376115
USA NETWORKS INC	COM	902984103	1207	43133	SH	DEFINED 01	0	0	43133
USA NETWORKS INC	COM	902984103	774	27660	SH	DEFINED 02 09	27500	0	160
URS CORP NEW	COM	903236107	255	9456	SH	DEFINED 01	0	0	9456
USX-U S STL	COM	90337T101	434	21586	SH	DEFINED 01	0	0	21586
USX-U S STL	COM	90337T101	107	5300	SH	DEFINED 06	0	5300	0
USX-U S STL	COM	90337T101	963	47800	SH	DEFINED 02 09	47100	0	700
USA ED INC	COM	90390U102	1412	19349	SH	DEFINED 01	0	0	19349
USA ED INC	COM	90390U102	1242	17010	SH	DEFINED 06	0	17010	0
USA ED INC	COM	90390U102	11587	158730	SH	DEFINED 02 09	144990	0	13740
ULTRA PETE CORP	COM	903914109	65	13690	SH	DEFINED 01	0	0	13690
ULTRAMAR DIAMOND SHAMROCK CORP	COM	904000106	255	5399	SH	DEFINED 01	0	0	5399
ULTRAMAR DIAMOND SHAMROCK CORP	COM	904000106	344	7300	SH	DEFINED 02 09	7300	0	0
ULTRATECH STEPPER INC	COM	904034105	128	4991	SH	DEFINED 01	0	0	4991
ULTRATECH STEPPER INC	COM	904034105	1821	71000	SH	DEFINED 06	0	71000	0
UNIBANCO-UNIAO DE BANCOS BRASL	GDR REP PFD UT	90458E107	521	20500	SH	DEFINED 01	20000	0	500
UNIFI INC	COM	904677101	3747	463800	SH	DEFINED 15	463800	0	0
UNILEVER PLC	SPON ADR NEW	904767704	923	26757	SH	DEFINED 01	13700	0	13057
UNILEVER PLC	SPON ADR NEW	904767704	7082	205280	SH	DEFINED 06	0	205280	0
UNILEVER N V	N Y SHS NEW	904784709	2167	36387	SH	DEFINED 01	0	0	36387
UNILEVER N V	N Y SHS NEW	904784709	2538	42600	SH	DEFINED 06	0	42600	0
UNILEVER N V	N Y SHS NEW	904784709	23411	393020	SH	DEFINED 02 09	321595	0	71425
UNION PAC CORP	COM	907818108	5137	93560	SH	DEFINED 01	4063	0	89497
UNION PAC CORP	COM	907818108	5227	95200	SH	DEFINED 06	0	95200	0
UNION PAC CORP	COM	907818108	10701	194898	SH	DEFINED 02 09	159993	0	34905
UNION PLANTERS CORP	COM	908068109	5805	133146	SH	DEFINED 01	0	0	133146
UNION PLANTERS CORP	COM	908068109	388	8900	SH	DEFINED 06	0	8900	0
UNION PLANTERS CORP	COM	908068109	7446	170797	SH	DEFINED 02 09	137771	0	33026
UNIROYAL TECHNOLOGY CORP	COM	909163107	292	34410	SH	DEFINED 01	0	0	34410
UNISOURCE ENERGY CORP	COM	909205106	513	22368	SH	DEFINED 01	0	0	22368
UNISYS CORP	COM	909214108	469	31947	SH	DEFINED 01	0	0	31947
UNISYS CORP	COM	909214108	240	16300	SH	DEFINED 06	0	16300	0
UNISYS CORP	COM	909214108	3340	227100	SH	DEFINED 02 09	194300	0	32800
UNITED DOMINION REALTY TR INC	COM	910197102	144	10059	SH	DEFINED 01	0	0	10059
UNITED DOMINION REALTY TR INC	COM	910197102	345	24410	SH	DEFINED 06	0	24410	0
UNITED MICROELECTRONICS CORP	SPONSORED ADR	910873207	8577	963762	SH	DEFINED 01	381800	0	581962
UNITED MICROELECTRONICS CORP	SPONSORED ADR	910873207	17271	1940645	SH	DEFINED 02	1940645	0	0
UNITED PAN-EUROPE COMMUNCTN NV	SPON ADR A SHS	911300200	442	175450	SH	DEFINED 01	174700	0	750
UNITED PARCEL SERVICE INC	CL B	911312106	18373	317872	SH	DEFINED 01	65000	0	252872
UNITED PARCEL SERVICE INC	CL B	911312106	3399	58800	SH	DEFINED 06	0	58800	0
UNITED PARCEL SERVICE INC	CL B	911312106	718	12443	SH	DEFINED 02 09	9893	0	2550
UNITED RENTALS INC	COM	911363109	98	3800	SH	DEFINED 01	0	0	3800
UNITED RENTALS INC	COM	911363109	1105	42600	SH	DEFINED 06	0	42600	0
U S ENERGY CORP WYO	COM	911805109	60	12300	SH	DEFINED 01	0	0	12300
US AIRWAYS GROUP INC	COM	911905107	183	7550	SH	DEFINED 01	0	0	7550
US AIRWAYS GROUP INC	COM	911905107	73	3000	SH	DEFINED 06	0	3000	0
US AIRWAYS GROUP INC	COM	911905107	709	29200	SH	DEFINED 02 09	28800	0	400
U S INDS INC NEW	COM	912080108	46	11309	SH	DEFINED 01	0	0	11309
UNITED TECHNOLOGIES CORP	COM	913017109	14105	192537	SH	DEFINED 01	21027	0	171510
UNITED TECHNOLOGIES CORP	COM	913017109	10042	137070	SH	DEFINED 06	0	137070	0
UNITED TECHNOLOGIES CORP	COM	913017109	29595	403990	SH	DEFINED 02 09	318558	0	85432
UNITED TECHNOLOGIES CORP	COM	913017109	0	3500	SH	DEFINED 11	0	3500	0
UNITEDHEALTH GROUP INC	COM	91324P102	4821	78088	SH	DEFINED 01	0	0	78088
UNITEDHEALTH GROUP INC	COM	91324P102	2655	42995	SH	DEFINED 06	0	42995	0
UNITEDHEALTH GROUP INC	COM	91324P102	17879	289558	SH	DEFINED 02 09	226764	0	62794
UNITEDGLOBALCOM	CL A	913247508	179	20700	SH	DEFINED 01	0	0	20700
UNITEDGLOBALCOM	CL A	913247508	16	1900	SH	DEFINED 02	1900	0	0
UNITEDGLOBALCOM	CL A	913247508	2202	257816	SH	DEFINED 15	257816	0	0
UNITRIN INC	COM	913275103	574	14952	SH	DEFINED 01	0	0	14952
UNITRIN INC	COM	913275103	122	3200	SH	DEFINED 02 09	3200	0	0
UNIVERSAL ACCESS INC	COM	913363107	102	16550	SH	DEFINED 01	0	0	16550
UNIVERSAL CORP VA	COM	913456109	1271	32061	SH	DEFINED 01	0	0	32061
UNIVERSAL CORP VA	COM	913456109	357	9000	SH	DEFINED 06	0	9000	0
UNIVERSAL FST PRODS INC	COM	913543104	369	16400	SH	DEFINED 06	0	16400	0
UNIVERSAL HEALTH RLTY INCM TR	SH BEN INT	91359E105	338	15677	SH	DEFINED 01	0	0	15677
UNIVERSAL HLTH SVCS INC	CL B	913903100	4	100	SH	DEFINED 01	0	0	100
UNIVERSAL HLTH SVCS INC	CL B	913903100	36	800	SH	DEFINED 02	800	0	0
UNIVERSAL HLTH SVCS INC	CL B	913903100	1711	37600	SH	DEFINED 06	0	37600	0
UNIVISION COMMUNICATIONS INC	CL A	914906102	260	6085	SH	DEFINED 01	0	0	6085
UNIVISION COMMUNICATIONS INC	CL A	914906102	535	12500	SH	DEFINED 06	0	12500	0
UNIVISION COMMUNICATIONS INC	CL A	914906102	4829	112900	SH	DEFINED 02 09	101500	0	11400
UNOCAL CORP	COM	915289102	3849	112723	SH	DEFINED 01	30632	0	82091
UNOCAL CORP	COM	915289102	2107	61700	SH	DEFINED 06	0	61700	0
UNOCAL CORP	COM	915289102	8604	251983	SH	DEFINED 02 09	191600	0	60383
UNOVA INC	COM	91529B106	969	140885	SH	DEFINED 01	0	0	140885
UNUMPROVIDENT CORP	COM	91529Y106	1582	49272	SH	DEFINED 01	0	0	49272
UNUMPROVIDENT CORP	COM	91529Y106	459	14300	SH	DEFINED 06	0	14300	0
UNUMPROVIDENT CORP	COM	91529Y106	9952	309879	SH	DEFINED 02 09	244079	0	65800
USFREIGHTWAYS CORP	COM	916906100	274	9300	SH	DEFINED 06	0	9300	0
UTILICORP UTD INC	COM	918005109	1133	37111	SH	DEFINED 01	0	0	37111
UTILICORP UTD INC	COM	918005109	243	8000	SH	DEFINED 02 09	8000	0	0
V F CORP	COM	918204108	27	750	SH	DEFINED 01	0	0	750
V F CORP	COM	918204108	240	6600	SH	DEFINED 06	0	6600	0
V F CORP	COM	918204108	4070	111900	SH	DEFINED 02 09	91900	0	20000
VTEL CORP	COM	918333105	18	15817	SH	DEFINED 01	0	0	15817

VALASSIS COMMUNICATIONS INC	COM		918866104	305	8539	SH	DEFINED 01		0	0	8539
VALASSIS COMMUNICATIONS INC	COM		918866104	742	20750	SH	DEFINED 02 09	17500	0	0	3250
VALHI INC NEW	LYON	ZERO CPN 07	918905AC4	27	46000	SH	DEFINED 01		0	0	46000
VALERO ENERGY CORP NEW	COM		91913Y100	4201	114220	SH	DEFINED 01	110800	0	0	3420
VALERO ENERGY CORP NEW	COM		91913Y100	644	17500	SH	DEFINED 06	0	17500	0	0
VALERO ENERGY CORP NEW	COM		91913Y100	131	3600	SH	DEFINED 02 09	3600	0	0	0
VALLEY NATL BANCORP	COM		919794107	428	15120	SH	DEFINED 01	0	0	0	15120
VALLEY NATL BANCORP	COM		919794107	49	1740	SH	DEFINED 02	1740	0	0	0
VALUEVISION INTL INC	CL A		92047K107	450	20694	SH	DEFINED 01	0	0	0	20694
VALUEVISION INTL INC	CL A		92047K107	1738	79900	SH	DEFINED 06	0	79900	0	0
VAN KAMPEN MUN INCOME TR	COM		920909108	405	45650	SH	DEFINED 01	0	0	0	45650
VAN KAMPEN FLA QUALITY MUN TR	COM		920921103	200	14000	SH	DEFINED 01	0	0	0	14000
VAN KAMPEN TR INVT GRADE N Y	COM		920931102	207	12610	SH	DEFINED 01	0	0	0	12610
VAN KAMPEN MUN OPPORTUNITY TR	COM		920935103	417	27272	SH	DEFINED 01	0	0	0	27272
VAN KAMPEN MUN OPPORTUNITY II	COM		920944105	417	33066	SH	DEFINED 01	0	0	0	33066
VAN KAMPEN SENIOR INCOME TR	COM		920961109	4147	531688	SH	DEFINED 01	0	0	0	531688
VAN KAMPEN ADVANTAGE MUN II	SH	BEN INT	92112K107	269	22100	SH	DEFINED 01	0	0	0	22100
VAN KAMPEN SELECT SECTOR MUN	COM		92112M103	247	20450	SH	DEFINED 01	0	0	0	20450
VAN KAMPEN N Y VALUE MUN INCOM	COM		92112Q104	227	15300	SH	DEFINED 01	0	0	0	15300
VAN KAMPEN ADVANTAGE MUN INCOM	SH	BEN INT	921124103	234	16900	SH	DEFINED 01	0	0	0	16900
VAN KAMPEN VALUE MUN INCOME TR	COM		921132106	908	69713	SH	DEFINED 01	0	0	0	69713
VANTAGEMED CORP	COM		92208W106	10	10800	SH	DEFINED 01	0	0	0	10800
VARCO INTL INC DEL	COM		922122106	18	1000	SH	DEFINED 01	0	0	0	1000
VARCO INTL INC DEL	COM		922122106	31	1700	SH	DEFINED 02	1700	0	0	0
VARCO INTL INC DEL	COM		922122106	1249	67900	SH	DEFINED 15	67900	0	0	0
VARIAN MED SYS INC	COM		92220P105	637	8914	SH	DEFINED 01	0	0	0	8914
VARIAN INC	COM		922206107	407	12614	SH	DEFINED 01	0	0	0	12614
VARIAN SEMICONDUCTOR EQUIPMNT	COM		922207105	499	11881	SH	DEFINED 01	0	0	0	11881
VARIAN SEMICONDUCTOR EQUIPMNT	COM		922207105	1777	42300	SH	DEFINED 06	0	42300	0	0
VARIAN SEMICONDUCTOR EQUIPMNT	COM		922207105	4293	108200	SH	DEFINED 15	108200	0	0	0
VASOMEDICAL INC	COM		922321104	44	10325	SH	DEFINED 01	0	0	0	10325
VECTREN CORP	COM		92240G101	43	2079	SH	DEFINED 01	0	0	0	2079
VECTREN CORP	COM		92240G101	302	14600	SH	DEFINED 06	0	14600	0	0
VEECO INSTRS INC DEL	COM		922417100	0	25	SH	DEFINED 01	0	0	0	25
VEECO INSTRS INC DEL	COM		922417100	678	16800	SH	DEFINED 15	16800	0	0	0
VELCRO INDS N V	COM		922571104	129	12000	SH	DEFINED 01	0	0	0	12000
VENATOR GROUP INC	COM		922944103	5	340	SH	DEFINED 01	0	0	0	340
VENATOR GROUP INC	COM		922944103	1528	99900	SH	DEFINED 06	0	99900	0	0
VERADO HLDGS INC	COM	SER B	92335X100	7	33775	SH	DEFINED 01	8000	0	0	25775
VERISIGN INC	COM		92343E102	1543	25713	SH	DEFINED 01	4000	0	0	21713
VERISIGN INC	COM		92343E102	180	3000	SH	DEFINED 06	0	3000	0	0
VERISIGN INC	COM		92343E102	1882	31383	SH	DEFINED 02 09	23873	0	0	7510
VERISIGN INC	COM		92343E102	3160	56052	SH	DEFINED 12	56052	0	0	0
VERITAS DGC INC	COM		92343P107	789	28446	SH	DEFINED 01	18888	0	0	9558
VERIZON COMMUNICATIONS	COM		92343V104	119685	2237111	SH	DEFINED 01	938139	0	0	1298972
VERIZON COMMUNICATIONS	COM		92343V104	16152	301898	SH	DEFINED 06	0	301898	0	0
VERIZON COMMUNICATIONS	COM		92343V104	140133	2619330	SH	DEFINED 02 09	2177772	0	0	441558
VERIZON COMMUNICATIONS	COM		92343V104	0	8925	SH	DEFINED 11	0	8925	0	0
VERILINK CORP	COM		923432108	223	65800	SH	DEFINED 01	0	0	0	65800
VERITAS SOFTWARE CO	COM		923436109	51077	767736	SH	DEFINED 01	450992	0	0	316744
VERITAS SOFTWARE CO	COM		923436109	7813	117432	SH	DEFINED 06	0	117432	0	0
VERITAS SOFTWARE CO	COM		923436109	39194	589132	SH	DEFINED 02 09	551182	0	0	37950
VERSO TECHNOLOGIES INC	COM		925317109	12	14706	SH	DEFINED 01	6	0	0	14700
VERTEX PHARMACEUTICALS INC	COM		92532F100	378	7655	SH	DEFINED 01	0	0	0	7655
VERTEX PHARMACEUTICALS INC	COM		92532F100	4	100	SH	DEFINED 02	100	0	0	0
VERTEX PHARMACEUTICALS INC	COM		92532F100	30	600	SH	DEFINED 06	0	600	0	0
VERTICALNET INC	COM		92532L107	62	25170	SH	DEFINED 01	0	0	0	25170
VESTA INS GROUP INC	COM		925391104	180	16440	SH	DEFINED 01	0	0	0	16440
VIAD CORP	COM		92552R109	117	4438	SH	DEFINED 01	0	0	0	4438
VIAD CORP	COM		92552R109	368	14000	SH	DEFINED 02 09	14000	0	0	0
VIACOM INC	CL A		925524100	3484	65689	SH	DEFINED 01	0	0	0	65689
VIACOM INC	CL B		925524308	44478	859490	SH	DEFINED 01	123734	0	0	735756
VIACOM INC	CL B		925524308	7447	143900	SH	DEFINED 06	0	143900	0	0
VIACOM INC	CL B		925524308	79935	1544657	SH	DEFINED 02 09	1331405	0	0	213252
VIACOM INC	CL B		925524308	0	10340	SH	DEFINED 11	0	10340	0	0
VIACOM INC	CL B		925524308	6523	125446	SH	DEFINED 12	125446	0	0	0
VIASYSTEMS GROUP INC	COM		92553H100	445	147870	SH	DEFINED 01	0	0	0	147870
VICAL INC	COM		925602104	283	20270	SH	DEFINED 01	0	0	0	20270
VIGNETTE CORP	COM		926734104	548	61795	SH	DEFINED 01	0	0	0	61795
VIGNETTE CORP	COM		926734104	117	13300	SH	DEFINED 09	6700	0	0	6600
VINTAGE PETE INC	COM		927460105	9	500	SH	DEFINED 01	0	0	0	500
VINTAGE PETE INC	COM		927460105	9	500	SH	DEFINED 02	500	0	0	0
VINTAGE PETE INC	COM		927460105	290	15500	SH	DEFINED 06	0	15500	0	0
VION PHARMACEUTICALS INC	COM		927624106	414	47000	SH	DEFINED 01	0	0	0	47000
VIRAGE LOGIC CORP	COM		92763R104	209	13500	SH	DEFINED 01	0	0	0	13500
VIRGINIA COMMONWEALTH FINL CP	COM		92778N106	567	18003	SH	DEFINED 01	0	0	0	18003
VISTA GOLD CORP	COM		927926105	1	15000	SH	DEFINED 01	0	0	0	15000
VISIBLE GENETICS INC	COM		92829S104	1395	56169	SH	DEFINED 01	0	0	0	56169
VISIBLE GENETICS INC	COM		92829S104	2179	95000	SH	DEFINED 15	95000	0	0	0
VISHAY INTERTECHNOLOGY INC	COM		928298108	1908	82995	SH	DEFINED 01	50	0	0	82945
VISHAY INTERTECHNOLOGY INC	COM		928298108	27	1200	SH	DEFINED 02	1200	0	0	0
VISTA INFORMATION SOLUTIONS	COM	NEW	928365204	16	14650	SH	DEFINED 01	0	0	0	14650
VISTEON CORP	COM		92839U107	724	39405	SH	DEFINED 01	5237	0	0	34168
VISTEON CORP	COM		92839U107	1148	62500	SH	DEFINED 02	61600	0	0	900
VISTEON CORP	COM		92839U107	125	6800	SH	DEFINED 06	0	6800	0	0

VITESSE SEMICONDUCTOR CORP	COM	928497106	2778	132048	SH	DEFINED 01	0	0	132048
VITESSE SEMICONDUCTOR CORP	COM	928497106	433	20600	SH	DEFINED 06	0	20600	0
VITESSE SEMICONDUCTOR CORP	COM	928497106	2171	103250	SH	DEFINED 02 09	93100	0	10150
VITESSE SEMICONDUCTOR CORP	COM	928497106	1127	59600	SH	DEFINED 15	59600	0	0
VIVENDI UNIVERSAL	SPON ADR NEW	92851S204	27110	467428	SH	DEFINED 01	444800	0	22628
VIVENDI UNIVERSAL	SPON ADR NEW	92851S204	5	100	SH	DEFINED 02	0	0	100
VIVUS INC	COM	928551100	191	61775	SH	DEFINED 01	0	0	61775
VODAFONE GROUP PLC NEW	SPONSORED ADR	92857W100	34381	1538344	SH	DEFINED 01	728803	0	809541
VODAFONE GROUP PLC NEW	SPONSORED ADR	92857W100	17120	766030	SH	DEFINED 02	765700	0	330
VODAFONE GROUP PLC NEW	CALL	92857W9AF	223	10000	SH	CALL DEFINED 01	0	0	100
VOLVO AKTIEBOLAGET	ADR B	928856400	2956	194485	SH	DEFINED 01	192500	0	1985
VYSIS INC	COM	928961101	103	4100	SH	DEFINED 01	0	0	4100
VYSIS INC	COM	928961101	3848	147300	SH	DEFINED 14	147300	0	0
VORNADO RLTY TR	SH BEN INT	929042109	829	21241	SH	DEFINED 01	13700	0	7541
VORNADO RLTY TR	SH BEN INT	929042109	144	3700	SH	DEFINED 02 09	3700	0	0
VORNADO RLTY TR	SH BEN INT	929042109	3249	82466	SH	DEFINED 12	82466	0	0
VULCAN MATLS CO	COM	929160109	2090	38888	SH	DEFINED 01	0	0	38888
VULCAN MATLS CO	COM	929160109	253	4700	SH	DEFINED 06	0	4700	0
VULCAN MATLS CO	COM	929160109	2772	51600	SH	DEFINED 02 09	48900	0	2700
WGL HLDGS INC	COM	92924F106	312	11533	SH	DEFINED 01	0	0	11533
WGL HLDGS INC	COM	92924F106	312	11500	SH	DEFINED 06	0	11500	0
W HLDG CO INC	COM	929251106	804	61900	SH	DEFINED 02	0	0	61900
W HLDG CO INC	COM	929251106	0	61900	SH	DEFINED 11	0	61900	0
WMS INDS INC	COM	929297109	335	10443	SH	DEFINED 01	0	0	10443
W P CAREY & CO LLC	COM	92930Y107	795	43020	SH	DEFINED 01	0	0	43020
WPS RESOURCES CORP	COM	92931B106	477	13536	SH	DEFINED 01	0	0	13536
WABASH NATL CORP	COM	929566107	190	15770	SH	DEFINED 01	0	0	15770
WABASH NATL CORP	COM	929566107	45	3800	SH	DEFINED 02	3800	0	0
WABASH NATL CORP	COM	929566107	342	28300	SH	DEFINED 06	0	28300	0
WABTEC CORP	COM	929740108	0	30	SH	DEFINED 01	0	0	30
WABTEC CORP	COM	929740108	338	22500	SH	DEFINED 06	0	22500	0
WACHOVIA CORP	COM	929771103	3634	51085	SH	DEFINED 01	0	0	51085
WACHOVIA CORP	COM	929771103	6338	89093	SH	DEFINED 02	86993	0	2100
WACHOVIA CORP	COM	929771103	861	12100	SH	DEFINED 06	0	12100	0
WACKENHUT CORRECTIONS CORP	COM	929798106	179	13700	SH	DEFINED 01	0	0	13700
WAL MART STORES INC	COM	931142103	74840	1533610	SH	DEFINED 01	141078	0	1392532
WAL MART STORES INC	COM	931142103	16915	346615	SH	DEFINED 06	0	346615	0
WAL MART STORES INC	COM	931142103	160157	3281937	SH	DEFINED 02 09	2630300	0	651637
WAL MART STORES INC	COM	931142103	0	6535	SH	DEFINED 11	0	6535	0
WALGREEN CO	COM	931422109	14582	423168	SH	DEFINED 01	0	0	423168
WALGREEN CO	COM	931422109	3777	110600	SH	DEFINED 06	0	110600	0
WALGREEN CO	COM	931422109	41892	1215721	SH	DEFINED 02 09	1082700	0	133021
WALGREEN CO	COM	931422109	0	2300	SH	DEFINED 11	0	2300	0
WALLACE COMPUTER SERVICES INC	COM	932270101	3	200	SH	DEFINED 01	0	0	200
WALLACE COMPUTER SERVICES INC	COM	932270101	273	16500	SH	DEFINED 06	0	16500	0
WALTER INDS INC	COM	93317Q105	368	31000	SH	DEFINED 01	0	0	31000
WASHINGTON FED INC	COM	938824109	473	19316	SH	DEFINED 01	0	0	19316
WASHINGTON FED INC	COM	938824109	323	13156	SH	DEFINED 06	0	13156	0
WASHINGTON MUT INC	COM	939322103	59111	1574202	SH	DEFINED 01	1071000	0	503202
WASHINGTON MUT INC	COM	939322103	6444	171602	SH	DEFINED 06	0	171602	0
WASHINGTON MUT INC	COM	939322103	36279	966164	SH	DEFINED 02 09	776353	0	189811
WASHINGTON POST CO	CL B	939640108	2696	4698	SH	DEFINED 01	0	0	4698
WASHINGTON POST CO	CL B	939640108	171	300	SH	DEFINED 02 09	300	0	0
WASHINGTON REAL ESTATE INVT TR	SH BEN INT	939653101	453	19175	SH	DEFINED 01	0	0	19175
WASTE CONNECTIONS INC	COM	941053100	213	5930	SH	DEFINED 01	0	0	5930
WASTE MGMT INC DEL	SUB NT CONV 4%02	94106LAA7	93	95000	SH	DEFINED 01	0	0	95000
WASTE MGMT INC DEL	COM	94106L109	7169	232630	SH	DEFINED 01	3213	0	229417
WASTE MGMT INC DEL	COM	94106L109	3862	125300	SH	DEFINED 06	0	125300	0
WASTE MGMT INC DEL	COM	94106L109	14441	468581	SH	DEFINED 02 09	383300	0	85281
WATER PIK TECHNOLOGIES INC	COM	94113U100	160	18950	SH	DEFINED 01	0	0	18950
WATERS CORP	COM	941848103	4251	154002	SH	DEFINED 01	0	0	154002
WATERS CORP	COM	941848103	447	16200	SH	DEFINED 06	0	16200	0
WATERS CORP	COM	941848103	11576	419300	SH	DEFINED 02 09	419300	0	0
WATSON PHARMACEUTICALS INC	COM	942683103	13606	220740	SH	DEFINED 01	59000	0	161740
WATSON PHARMACEUTICALS INC	COM	942683103	413	6700	SH	DEFINED 06	0	6700	0
WATSON PHARMACEUTICALS INC	COM	942683103	7229	117300	SH	DEFINED 02 09	91000	0	26300
WEATHERFORD INTL INC	SR DB CV ZERO 20	947074AB6	11736	19200000	SH	DEFINED 01	19200000	0	0
WEATHERFORD INTL INC	COM	947074100	15704	327176	SH	DEFINED 01	277557	0	49619
WEATHERFORD INTL INC	COM	947074100	110	2300	SH	DEFINED 02	2300	0	0
WEATHERFORD INTL INC	COM	947074100	1438	29950	SH	DEFINED 06	0	29950	0
WEATHERFORD INTL INC	COM	947074100	0	4400	SH	DEFINED 11	0	4400	0
WEBB INTERACTIVE SVCS INC	COM	94748P104	101	41600	SH	DEFINED 01	0	0	41600
WEBEX INC	COM	94767L109	3948	148100	SH	DEFINED 01	148100	0	0
WEBMETHODS INC	COM	94768C108	295	13952	SH	DEFINED 01	7000	0	6952
WEBMETHODS INC	COM	94768C108	12	550	SH	DEFINED 06	0	550	0
WEBMD CORP	COM	94769M105	1621	231624	SH	DEFINED 01	0	0	231624
WEBMD CORP	COM	94769M105	25	3600	SH	DEFINED 02	3600	0	0
WEBSTER FINL CORP CONN	COM	947890109	8610	262670	SH	DEFINED 01	0	0	262670
WEBVAN GROUP INC	COM	94845V103	0	1276	SH	DEFINED 01	0	0	1276
WEBVAN GROUP INC	COM	94845V103	4	48235	SH	DEFINED 12	48235	0	0
WEINGARTEN RLTY INVS	SH BEN INT	948741103	487	11128	SH	DEFINED 01	0	0	11128
WEIS MKTS INC	COM	948849104	518	14710	SH	DEFINED 01	0	0	14710
WEIS MKTS INC	COM	948849104	17	500	SH	DEFINED 02	500	0	0
WELLPOINT HEALTH NETWORK NEW	COM	94973H108	1435	15237	SH	DEFINED 01	0	0	15237
WELLPOINT HEALTH NETWORK NEW	COM	94973H108	7530	79900	SH	DEFINED 06	0	79900	0

WELLPOINT HEALTH NETWORK NEW	COM	94973H108	10601	112500	SH	DEFINED 02 09	76900	0	35600
WELLS FARGO & CO NEW	COM	949746101	32736	705074	SH	DEFINED 01	84605	0	620469
WELLS FARGO & CO NEW	COM	949746101	17362	373950	SH	DEFINED 06	0	373950	0
WELLS FARGO & CO NEW	COM	949746101	73584	1584869	SH	DEFINED 02 09	1319312	0	265557
WELLS FARGO & CO NEW	COM	949746101	0	12885	SH	DEFINED 11	0	12885	0
WENDYS INTL INC	COM	950590109	216	8460	SH	DEFINED 01	0	0	8460
WENDYS INTL INC	COM	950590109	192	7500	SH	DEFINED 06	0	7500	0
WENDYS INTL INC	COM	950590109	3250	127300	SH	DEFINED 02 09	99600	0	27700
WERNER ENTERPRISES INC	COM	950755108	397	16410	SH	DEFINED 01	0	0	16410
WEST MARINE INC	COM	954235107	678	90410	SH	DEFINED 01	0	0	90410
WESTELL TECHNOLOGIES INC	CL A	957541105	36	24495	SH	DEFINED 01	0	0	24495
WESTERN DIGITAL CORP	COM	958102105	866	219340	SH	DEFINED 01	110052	0	109288
WESTERN RES INC	COM	959425109	3964	184398	SH	DEFINED 01	171700	0	12698
WESTERN WIRELESS CORP	CL A	95988E204	417	9702	SH	DEFINED 01	0	0	9702
WESTERN WIRELESS CORP	CL A	95988E204	223	5200	SH	DEFINED 09	5200	0	0
WESTMORELAND COAL CO	COM	960878106	202	13500	SH	DEFINED 01	0	0	13500
WESTVACO CORP	COM	961548104	418	17222	SH	DEFINED 01	0	0	17222
WESTVACO CORP	COM	961548104	197	8100	SH	DEFINED 06	0	8100	0
WESTVACO CORP	COM	961548104	3222	132700	SH	DEFINED 02 09	103900	0	28800
WESTWOOD ONE INC	COM	961815107	158	4292	SH	DEFINED 01	0	0	4292
WESTWOOD ONE INC	COM	961815107	62	1700	SH	DEFINED 02	1700	0	0
WESTWOOD ONE INC	COM	961815107	112	3050	SH	DEFINED 06	0	3050	0
WEYERHAEUSER CO	COM	962166104	10504	191098	SH	DEFINED 01	2963	0	188135
WEYERHAEUSER CO	COM	962166104	1077	19600	SH	DEFINED 06	0	19600	0
WEYERHAEUSER CO	COM	962166104	13412	244018	SH	DEFINED 02 09	184300	0	59718
WHIRLPOOL CORP	COM	963320106	510	8164	SH	DEFINED 01	0	0	8164
WHIRLPOOL CORP	COM	963320106	250	4000	SH	DEFINED 06	0	4000	0
WHIRLPOOL CORP	COM	963320106	4495	71930	SH	DEFINED 02 09	59000	0	12930
WHITE ELECTR DESIGNS CORP	COM	963801105	252	58300	SH	DEFINED 01	0	0	58300
WHOLE FOODS MKT INC	COM	966837106	659	24322	SH	DEFINED 01	0	0	24322
WILLAMETTE INDS INC	COM	969133107	2626	53054	SH	DEFINED 01	0	0	53054
WILLAMETTE INDS INC	COM	969133107	1732	35000	SH	DEFINED 06	0	35000	0
WILLAMETTE INDS INC	COM	969133107	4451	89947	SH	DEFINED 02 09	75100	0	14847
WILLBROS GROUP INC	COM	969199108	130	10000	SH	DEFINED 01	0	0	10000
WILLIAMS COMMUNICATIONS GROUP	CL A	969455104	353	119001	SH	DEFINED 01	0	0	119001
WILLIAMS COMMUNICATIONS GROUP	CL A	969455104	10	3450	SH	DEFINED 02	3403	0	47
WILLIAMS COS INC DEL	COM	969457100	6726	204145	SH	DEFINED 01	10	0	204135
WILLIAMS COS INC DEL	COM	969457100	5251	159355	SH	DEFINED 06	0	159355	0
WILLIAMS COS INC DEL	COM	969457100	13635	413833	SH	DEFINED 02 09	330011	0	83822
WILLIAMS ENERGY PARTNERS L P	COM UNIT RP LP	969491109	844	28700	SH	DEFINED 01	0	0	28700
WILLIAMS SONOMA INC	COM	969904101	1014	26133	SH	DEFINED 01	0	0	26133
WILLIAMS SONOMA INC	COM	969904101	2579	66300	SH	DEFINED 15	66300	0	0
WILMINGTON TRUST CORP	COM	971807102	328	5238	SH	DEFINED 01	0	0	5238
WILMINGTON TRUST CORP	COM	971807102	689	11000	SH	DEFINED 02 09	11000	0	0
WIND RIVER SYSTEMS INC	COM	973149107	676	38763	SH	DEFINED 01	0	0	38763
WIND RIVER SYSTEMS INC	COM	973149107	38	2200	SH	DEFINED 09	2200	0	0
WINN DIXIE STORES INC	COM	974280109	660	25260	SH	DEFINED 01	0	0	25260
WINN DIXIE STORES INC	COM	974280109	162	6200	SH	DEFINED 06	0	6200	0
WINN DIXIE STORES INC	COM	974280109	1869	71555	SH	DEFINED 02 09	66600	0	4955
WINSTON HOTELS INC	COM	97563A102	489	46732	SH	DEFINED 01	0	0	46732
WINTRUST FINANCIAL CORP	COM	97650W108	4531	182346	SH	DEFINED 01	0	0	182346
WIRELESS FACILITIES INC	COM	97653A103	262	40350	SH	DEFINED 01	0	0	40350
WISCONSIN ENERGY CORP	COM	976657106	333	14029	SH	DEFINED 01	0	0	14029
WISCONSIN ENERGY CORP	COM	976657106	334	14100	SH	DEFINED 02 09	14100	0	0
WIT SOUNDVIEW GROUP INC	COM	977383108	25	13900	SH	DEFINED 01	0	0	13900
WOLVERINE TUBE INC	COM	978093102	203	12275	SH	DEFINED 01	0	0	12275
WOODWARD GOVERNOR CO	COM	980745103	1336	15841	SH	DEFINED 01	0	0	15841
WORLD FUEL SVCS CORP	COM	981475106	0	30	SH	DEFINED 01	0	0	30
WORLD FUEL SVCS CORP	COM	981475106	349	29200	SH	DEFINED 06	0	29200	0
WORLDCOM INC GA NEW	WRLDCOM GP COM	98157D106	94913	6684052	SH	DEFINED 01	1101765	0	5582287
WORLDCOM INC GA NEW	WRLDCOM GP COM	98157D106	9900	661741	SH	DEFINED 06	0	661741	0
WORLDCOM INC GA NEW	WRLDCOM GP COM	98157D106	50071	3526207	SH	DEFINED 02 09	3065952	0	460255
WORLDCOM INC GA NEW	WRLDCOM GP COM	98157D106	0	900	SH	DEFINED 11	0	900	0
WORLDCOM INC GA NEW	MCI GROUP COM	98157D304	7793	484050	SH	DEFINED 01	17852	0	466198
WORLDCOM INC GA NEW	MCI GROUP COM	98157D304	190	11772	SH	DEFINED 06	0	11772	0
WORLDCOM INC GA NEW	MCI GROUP COM	98157D304	209	13007	SH	DEFINED 02 09	8787	0	4219
WORLDCOM INC GA NEW	CALL	98157D9AF	161	10000	SH	CALL DEFINED 01	0	0	100
WORLDCOM INC GA NEW	CALL	98157D9IW	161	10000	SH	CALL DEFINED 01	0	0	100
WORLDPAGES COM INC	COM	981922107	452	152000	SH	DEFINED 01	0	0	152000
WRIGLEY WM JR CO	COM	982526105	1406	30029	SH	DEFINED 01	0	0	30029
WRIGLEY WM JR CO	COM	982526105	525	11200	SH	DEFINED 06	0	11200	0
WRIGLEY WM JR CO	COM	982526105	7545	161076	SH	DEFINED 02 09	140000	0	21076
WYNDHAM INTL INC	CL A	983101106	171	68746	SH	DEFINED 01	0	0	68746
XM SATELLITE RADIO HLDGS INC	CL A	983759101	1020	63000	SH	DEFINED 01	50000	0	13000
XO COMMUNICATIONS INC	CL A	983764101	934	486516	SH	DEFINED 01	0	0	486516
XO COMMUNICATIONS INC	CL A	983764101	8	4300	SH	DEFINED 02	4300	0	0
XTO ENERGY CORP	COM	98385X106	14	1034	SH	DEFINED 01	0	0	1034
XTO ENERGY CORP	COM	98385X106	1897	132175	SH	DEFINED 06	0	132175	0
XCARE NET INC	COM	98388Y101	540	40000	SH	DEFINED 01	40000	0	0
XCEL ENERGY INC	COM	98389B100	1427	50175	SH	DEFINED 01	0	0	50175
XCEL ENERGY INC	COM	98389B100	578	20300	SH	DEFINED 06	0	20300	0
XCEL ENERGY INC	COM	98389B100	10227	359485	SH	DEFINED 02 09	290625	0	68860
XILINX INC	COM	983919101	11155	270491	SH	DEFINED 01	37219	0	233272
XILINX INC	COM	983919101	1792	43450	SH	DEFINED 06	0	43450	0
XILINX INC	COM	983919101	8821	213931	SH	DEFINED 02 09	192000	0	21931

XEROX CORP	COM	984121103	1995	208473	SH	DEFINED 01	49950	0	158523
XEROX CORP	COM	984121103	352	36800	SH	DEFINED 06	0	36800	0
XEROX CORP	COM	984121103	5488	573551	SH	DEFINED 02 09	461000	0	112551
YAHOO INC	COM	984332106	2193	109741	SH	DEFINED 01	25249	0	84492
YAHOO INC	COM	984332106	641	32050	SH	DEFINED 06	0	32050	0
YAHOO INC	COM	984332106	8168	408679	SH	DEFINED 02 09	325800	0	82879
YAHOO INC	COM	984332106	846	43663	SH	DEFINED 12	43663	0	0
YANKEE CANDLE INC	COM	984757104	195	10300	SH	DEFINED 01	0	0	10300
XICOR INC	COM	984903104	11	1000	SH	DEFINED 01	0	0	1000
XICOR INC	COM	984903104	1465	161000	SH	DEFINED 15	161000	0	0
YELLOW CORP	COM	985509108	2611	134900	SH	DEFINED 15	134900	0	0
YORK INTL CORP NEW	COM	986670107	8	250	SH	DEFINED 01	0	0	250
YORK INTL CORP NEW	COM	986670107	333	9500	SH	DEFINED 06	0	9500	0
YOUTHSTREAM MEDIA NETWORKS INC	COM	987819109	122	76500	SH	DEFINED 01	0	0	76500
ZALE CORP NEW	COM	988858106	4063	120592	SH	DEFINED 01	50378	0	70214
ZI CORP	COM	988918108	159	21400	SH	DEFINED 01	0	0	21400
ZILA INC	COM PAR \$0.01	989513205	86	32350	SH	DEFINED 01	0	0	32350
ZIONS BANCORPORATION	COM	989701107	312	5300	SH	DEFINED 01	0	0	5300
ZIONS BANCORPORATION	COM	989701107	236	4000	SH	DEFINED 06	0	4000	0
ZIONS BANCORPORATION	COM	989701107	3233	54800	SH	DEFINED 02 09	54200	0	600
ZIXIT CORP	COM	98974P100	187	20500	SH	DEFINED 01	0	0	20500
ZORAN CORP	COM	98975F101	691	23274	SH	DEFINED 01	0	0	23274
ZORAN CORP	COM	98975F101	1153	42100	SH	DEFINED 15	42100	0	0
ZOLTEK COS INC	COM	98975W104	48	11000	SH	DEFINED 01	0	0	11000
ZWEIG TOTAL RETURN FD INC	COM	989837109	973	133303	SH	DEFINED 01	64	0	133239
	TOTAL			23664495	718818603				

</TABLE>