

SECURITIES AND EXCHANGE COMMISSION

Washington D.C. 20549

FORM 11-K

FOR ANNUAL REPORTS OF EMPLOYEE STOCK PURCHASE, SAVINGS
AND SIMILAR PLANS PURSUANT TO SECTION 15(d) OF THE
SECURITIES EXCHANGE ACT OF 1934

(Mark One)

ANNUAL REPORT PURSUANT TO SECTION 15(d) OF THE SECURITIES

EXCHANGE ACT OF 1934

For the month ended December 31, 2001

OR

TRANSITION REPORT PURSUANT TO SECTION 15(d) OF THE SECURITIES

EXCHANGE ACT OF 1934

For the transition period from ____ to ____

Commission File No. 1 - 6033

- A. United Air Lines, Inc.
Pilots' Directed Account Retirement Income Plan
(Full title of the Plan)

United Air Lines, Inc.
(Employer sponsoring the Plan)

- B. UAL Corporation
(Issuer of the shares held pursuant to the Plan)

1200 Algonquin Road, Elk Grove Township, Illinois
Mailing Address: P.O. Box 66100, Chicago, Illinois 60666
(Address of principal executive offices)

REPORT OF INDEPENDENT PUBLIC ACCOUNTANTS

To the Board of Directors
of United Air Lines, Inc.
Pilots' Directed Account Retirement Income Plan:

We have audited the accompanying statements of net assets available for plan benefits of the United Air Lines, Inc. Pilots' Directed Account Retirement Income Plan as of December 31, 2001 and November 30, 2001, and the related statements of changes in net assets available for plan benefits for the month ended December 31, 2001. These financial statements are the responsibility of the Plan's management. Our responsibility is to express an opinion on these financial statements based on our audits.

We conducted our audits in accordance with auditing standards generally accepted in the United States. Those standards require that we plan and perform the audit to obtain reasonable assurance about whether the financial statements are free of material misstatement. An

audit includes examining, on a test basis, evidence supporting the amounts and disclosures in the financial statements. An audit also includes assessing the accounting principles used and significant estimates made by the Plan's management, as well as evaluating the overall financial statement presentation. We believe that our audits provide a reasonable basis for our opinion.

In our opinion, the financial statements referred to above present fairly, in all material respects, the net assets available for plan benefits of the United Air Lines, Inc. Pilots' Directed Account Retirement Income Plan as of December 31, 2001 and November 30, 2001, and the changes in its net assets available for plan benefits for the month ended December 31, 2001 in conformity with accounting principles generally accepted in the United States.

Our audits were performed for the purpose of forming an opinion on the basic financial statements taken as a whole. The supplemental schedule of assets held for investment purposes at end of year is presented for the purpose of additional analysis and is not a required part of the basic financial statements but is supplementary information required by the Department of Labor's Rules and Regulations for Reporting and Disclosure under the Employee Retirement Income Security Act of 1974. This supplemental schedule is the responsibility of the Plan's management. The supplemental schedule has been subjected to the auditing procedures applied in the audits of the basic financial statements and, in our opinion, is fairly stated in all material respects in relation to the basic financial statements taken as a whole.

/s/ ARTHUR ANDERSEN LLP
ARTHUR ANDERSEN LLP

Chicago, Illinois
May 15, 2002

UNITED AIR LINES, INC.
PILOTS' DIRECTED ACCOUNT RETIREMENT INCOME PLAN
STATEMENTS OF NET ASSETS AVAILABLE FOR PLAN BENEFITS

As of December 31, 2001 and November 30, 2001

(in thousands)

	2001	2001
ASSETS:		
Contribution receivable	\$ 16,793	\$ --
Investments:		
Cash and cash equivalents net of offsets	587,960	606,575
Equity securities, net of offsets	1,056,808	1,039,373
Asset backed securities	47,293	40,824
Corporate and international bonds	69,202	71,935
Government securities and other fixed instruments, net of offsets	112,497	127,769
Other assets, net	13,880	14,208
Securities on loan (see Note 2)	150,176	156,125
Total investments	2,037,816	2,056,809
Accrued income, net	2,791	2,935
Collateral received for securities loaned (see Note 2)	147,284	154,140
Total assets	2,204,684	2,213,884
LIABILITIES:		
Pending trade payables, net	(79,950)	(87,708)
Obligation for collateral received for securities loaned (see Note 2)	(147,284)	(154,140)
Total liabilities	(227,234)	(241,848)
NET ASSETS AVAILABLE FOR PLAN BENEFITS	\$1,977,450	\$1,972,036

The accompanying notes to financial statements
are an integral part of these statements.

UNITED AIR LINES, INC.
PILOTS' DIRECTED ACCOUNT RETIREMENT INCOME PLAN

STATEMENTS OF CHANGES IN NET ASSETS AVAILABLE FOR PLAN BENEFITS

For the Month Ended December 31, 2001

(in thousands)

RESULTS OF INVESTMENT ACTIVITY:

Net depreciation in value of investments (see Note 2)	\$ 11,863
Interest	2,162
Dividends	1,206
Other loss	(872)
Income from securities lending	43
Total investment activity	14,402

CONTRIBUTIONS

Employer	13,073
Employee	6,699
Total contributions	19,772

BENEFIT PAYMENTS (27,414)

ADMINISTRATIVE EXPENSES (1,346)

Net increase in net assest available for plan
benefits during the period 5,414

NET ASSETS AVAILABLE FOR PLAN BENEFITS

Beginning of the period	1,972,036
End of the period	\$1,977,450

The accompanying notes to financial statements
are an integral part of this statement.

UNITED AIR LINES, INC
PILOTS' DIRECTED ACCOUNT RETIREMENT INCOME PLAN

NOTES TO FINANCIAL STATEMENTS

December 31, 2001 and November 30, 2001

1. DESCRIPTION OF PLAN

This description is for general information purposes only. Participants should refer to their summary plan description for detailed benefit information.

General and Plan Participants

United Air Lines, Inc. ("United") established the Pilots' Variable Benefit Retirement Income Plan (the "Variable Plan") in 1955 to provide retirement income and other benefits for the pilots of United. On September 1, 1982, the Variable Plan was amended and restructured, retroactive to February 1, 1981, and for active participants is now known as the United Air Lines, Inc. Pilots' Directed Account Retirement Income Plan (the "Directed Account Plan" or "Plan"). All active participants in the Variable Plan automatically became participants in the Directed Account Plan. The transition from the Variable Plan to the Directed Account Plan did not constitute a termination of the Variable Plan. The Plan is a defined contribution plan and is subject to the Employee Retirement Income Security Act of 1974 ("ERISA"), as amended.

United pilots are eligible to become participants in the Plan on the date of their hire.

Effective December 1, 2001, the Plan changed the year end from November 30 to December 31.

Directed Account Plan Investment Options

Participants are able to individually allocate their account balances among various different investment options. The investment funds consist of the Money Market Fund, the UAL Stock Fund, the Short-Term Securities Fund, the Diversified Bond Fund, the Value Equity Fund, the Growth Equity Fund, the Small Cap Equity Fund, the International Equity Fund, the S&P 500 Index Fund, the Individual Brokerage Account Option and five balanced funds. If a participant does not allocate his account balance among the investment funds, his balance will be invested in the Money Market Fund. Participants may reallocate their fund balances or change their future contribution allocation daily. In the five balanced funds that invest in the other investment funds in predetermined portions, automatic daily reallocation is performed.

Participants may invest in the UAL Stock Fund only through transfers from the Money Market Fund. Existing balances from Company contributions, 401(k) contributions, after-tax contributions, rollover contributions from qualified defined contribution plans and earnings from all money types may be invested in the UAL Stock Fund.

Contributions and Vesting

United makes a contribution in an amount equivalent to 11% of a pilot's earnings to the Plan. In 2000, United made a contribution in an amount equivalent to 9% which in midyear 2000 increased to 11% (retroactive to April 12, 2000) of a pilot's earnings to the plan. Prior to April 12, 2000, United contributed an amount equivalent to 1%. Company contributions on behalf of a participant are allocated directly to each participant's account. Pilots may also elect to voluntarily contribute, in multiples of 1%, any percentage, up to 50% (subject to the 25% overall limit discussed below) of each paycheck received. Pilots immediately vest in company and voluntary contributions.

Pilot pretax election deferrals to the Plan can be made, subject to a maximum of \$10,500 in 2001 and in 2000, on a pretax basis as permitted by Section 401(k) of the Internal Revenue Code. Lower limits may apply to certain highly compensated participants if the Plan does not pass certain nondiscrimination tests required by law. Section 415 of the Internal Revenue Code limits the total amount of contributions from all qualified defined contribution retirement plans to the lesser of 25% of annual taxable earnings or \$35,000.

Contributions to the Plan include \$2,041,969 for December 31, 2001 which were transferred from other qualified plans as rollovers under the Internal Revenue Code Sections 402(c) and 408(d).

Withdrawals

Withdrawals from the Plan may be made as follows, as applicable to the participant's eligibility, amount requested, and existing balances:

Participants who have separated from service (for reasons other than death) may elect payment in the form of a lump sum, periodic distributions, irregular partial distributions, or through the purchase of an annuity. Taxable or taxable portions of distributions may also be directly rolled over into an IRA or qualified plan (with the exception of periodic distributions of 10 years or more duration).

Withdrawals are normally made in the form of a fixed life annuity, if the participant is unmarried, or a 50% contingent annuity with the spouse as the contingent annuitant, if the participant is married. Spousal consent is required if the participant elects to take a distribution in the form of a lump sum payment, periodic distributions, irregular partial distributions, and other forms of annuities. Participants who have terminated employment are able to defer the distribution of the account until April 1 of the next calendar year after reaching age 70-1/2.

Distributions of accounts due to the death of a participant may be taken by the participant's beneficiary in the form of a lump sum payment or through the purchase of an annuity. The participant's surviving spouse, if any, is automatically the beneficiary of half of the account, unless the spouse waives this right. The surviving spouse may also maintain the directed account plan as a plan participant.

In-service withdrawals for participants who are actively employed or are absent due to reasons of illness (other than grounded status), or approved leave of absence and maintain an employer-employee relationship with United Air Lines, Inc. are permitted as follows:

- Discretionary withdrawals of post-tax contributions and earnings
- Hardship withdrawals from 401(k) account, subject to restrictions described in the Plan
- After reaching age 59-1/2, subject to certain requirements specified in the Plan, all or a portion of the participant's 401(k) account may be withdrawn
- Upon reaching age 70-1/2, minimum distributions required under the Internal Revenue Code 401(a)(9) must be taken no later than April 1 following the calendar year that the participant has reached age 70-1/2. Effective January 1, 1997, active participants that have reached age 70-1/2 may choose to defer distribution.

If a participant's account has never exceeded \$5,000, total distribution of the account will be made in a lump sum payment upon termination of employment or death.

Generally, withdrawals are allocated pro-rata to the balances of each of the investment funds in the participant's account, according to a money-type hierarchy. Distributions from the UAL Stock Fund, may be made in cash.

Plan Termination Provisions

Although it has not expressed any intent to do so, the Company has the right under the Plan to terminate the Plan subject to the provisions of ERISA. If the Plan is terminated, all amounts credited to a participant's account at the time of termination shall be retained in the Trust and will be distributed in accordance with the normal distribution rules of the Plan.

Plan Administration

The Frank Russell Trust Company serves as Plan trustee. The Northern Trust Company serves as the asset custodian of the Plan. PFPC Inc. Retirement Services serves as the recordkeeper.

2. SIGNIFICANT ACCOUNTING POLICIES

Basis of Accounting

The financial statements are presented on the accrual basis.

Investments

The Trustee is authorized to engage in the lending of certain Trust assets. Securities lending is an investment management strategy that utilizes the existing securities (government bonds, corporate bonds or equities) of the Trust to earn additional income. It involves the loaning of securities to a select group of approved broker-dealers. In return for the loaned securities, the Trustee simultaneously receives collateral in the form of cash or U.S. Government securities as a safeguard against possible default of any borrower on the return of the loan. Each loan is collateralized to the extent of 102% for domestic securities and 105% for international securities of the fair value of the loan plus accrued interest. The collateral is market-to-market on a daily basis to maintain the margin requirement. For the plan year ended November 30, 2001, the Plan began accounting for its securities lending activities in accordance with Statement of Financial Accounting Standards ("SFAS") No. 140 "Accounting for Transfers and Servicing of Financial Assets and Extinguishments of Liabilities".

Domestic investments are stated at fair value, generally, as determined by market prices quoted on U.S. securities exchanges. The fair value of foreign securities and foreign currency deposits is based on market prices quoted on foreign securities exchanges and this value is converted to U.S. dollars using the exchange rate in effect at plan year end. Assets in the UAL Stock Fund are invested in UAL Corporation common stock and are valued at market prices quoted on the New York Stock Exchange ("NYSE"). Transfers into the UAL Stock Fund are made as of the close of the NYSE on a daily basis.

The pending trade payables are recorded net of related receivables and represent net amounts due from investment managers arising from security trading activities settled subsequent to year end.

The following presents investments that represent 5% or more of the Plan's net assets:

	December 31	November 30
	2001	2001
Money Market Fund	\$434,546	\$451,272

Net Appreciation (Depreciation) in Value of Investments

Net appreciation or depreciation in value of investments includes realized and unrealized gains and losses. Realized and unrealized gains and losses are calculated as the difference between fair value at December 1, or date of purchase if subsequent to December 1, and fair value at date of sale or the current year end. The unrealized gain or loss on investments in the International Equity Fund represents the difference between fair value at December 1, or date of purchase, and the fair value at the date of sale or the current year end plus, where applicable, the change in the exchange rate between the U.S. dollar and the foreign currency in which the assets are denominated from December 1, or the date of purchase, to the date of sale or the current year end.

The Plan provides for investments that, in general, are exposed to various risks, such as interest rate, credit and overall market volatility risks. Due to the level of risk associated with certain investment securities, it is reasonably possible that changes in the value of investment securities will occur in the near term and that such changes could materially affect the amounts reported in the statements of net assets available for benefits.

During December 2001, the Plan investments appreciated in value by \$11,863 as follows (in thousands):

UAL Stock Fund	\$ (9,624)
Short-Term Securities Fund	(937)
Diversified Bond Fund	(975)
Value Equity Fund	2,854
Growth Equity Fund	1,508
Small Cap Equity Fund	13,603
International Equity Fund	1,174
S & P 500 Index Fund	2,025
Individual Brokerage Account Option	

Cash	(2)
Equity securities	2,297
Corporate and international bonds	(43)
Government and securities	(17)
	\$ 11,863

Plan Expenses

Management fees, which are paid by the Plan, are paid to the trustee based upon investment fund balances. Brokerage and other investment fees are included in the cost of the related security. United performs certain administrative functions for the Plan without charge.

Participant Loans

Effective April 1, 1997, the Pilots' Directed Account Retirement Income Plan was amended to allow participants to obtain loans from the total vested balance of their account. Participants may borrow up to 50% of their total vested account balance, not to exceed \$50,000. The minimum that may be borrowed is \$1,000. Loans will be funded by charging the participant's interest (interest ranged from 6.00% to 10.50% for the month ended December 31, 2001) in the Money Market Fund. No loan will be funded from any investment fund other than the Money Market Fund and applications which designate an amount which cannot be fully funded from this fund will be denied. Generally, loan repayments will be made through payroll deductions on an after-tax basis for the term of the loan, which is a minimum of six months to a maximum of sixty months. The term of the loan may be extended to a period longer than sixty months if the loan is used to acquire a principal residence. Prepayment of the full balance of the loan is allowed after six months from the date of the loan without penalty. Participants may only have one loan outstanding at any time and are able to take out another loan after twelve months from the date the old loan is retired. An administrative fee of \$90 is charged to each participant taking a loan and is automatically deducted from the participant's account.

Use of Estimates

The preparation of financial statements in conformity with accounting principles generally accepted in the United States requires management to make estimates and assumptions that affect the reported amount of net assets available for plan benefits and disclosure of contingent assets and liabilities at the date of the financial statements and the reported amounts of changes in net assets available for plan benefits during the reporting period. Actual results could differ from those estimates.

Payment of Benefits

Benefits are recorded when paid.

Reclassifications

Certain prior year balances have been reclassified to conform to the current year presentation.

3. INVESTMENT ADMINISTRATION

Plan assets are invested by a group of investment managers. The investment managers buy or sell securities on behalf of the Plan, in accordance with the investment objectives and guidelines established for each of the investment funds.

As of December 31, 2001, the investment managers were as follows:

Money Market Fund	- Frank Russell Trust Company
UAL Stock Fund	- Frank Russell Trust Company
Short-Term Securities Fund	- Pacific Investment Management
Diversified Bond Fund	- Western Asset Management Company
Value Equity Bond	- Westpeak Investment Advisors
	- Dodge and Cox, Inc.
	- Frank Russell Trust Company
Growth Equity Fund	- Alliance Capital Management
	- Lincoln Capital Management Company
	- Suffolk Investment Partners
	- Turner Investment Partners, Inc.
	- Frank Russell Trust Company
Small Cap Equity Fund	- Jacobs Levy Equity Management, Inc.
	- Capital Works
	- Peregrine Capital Management
	- Turner Investment Partners, Inc.
	- Frank Russell Trust Company
International Equity Fund	- Capital Guardian Trust Company
	- Rowe Price-Fleming International, Inc.
	- The Boston Company Asset Mgt., Inc.
	- Frank Russell Trust Company
S&P 500 Index Fund	- PanAgora Asset Management
Individual Brokerage Account Option	- Self-Directed Account with Charles Schwab

4. TAX STATUS

The Internal Revenue Service has determined and informed the Company by letter dated June 18, 1996, that the Plan and related trust are designed in accordance with applicable sections of the Internal Revenue Code. The Plan was amended, restated, and submitted to the IRS on February 28, 2002 for a determination letter. The Plan administrator and the Plan's counsel believe that the Plan is designed and is currently being operated in compliance with the applicable provisions of the Internal Revenue Code.

5. RECONCILIATION TO FORM 5500

At December 31, 2001, certain participants had requested distributions from the plan, but were not paid until January 2002. No liability is recorded in the financial statements for such transactions. However, these amounts are included as a benefit payable in the Form 5500. A reconciliation between the financial statements and the Form 5500 is as follows (in thousands):

Net assets available for plan benefits per financial statements	\$1,977,450
Less- Amounts allocated to withdrawing participants	(4,811)
Net assets available for plan benefits per Form 5500	\$1,972,639
Benefits paid to participants per financial statements	\$27,414
Add- Amounts allocated to withdrawing participants at December 31, 2001	4,811
Less- Amounts allocated to withdrawing participants at November 30, 2001	(2,234)
Benefits paid to participants per Form 5500	\$29,991

6. RELATED-PARTY TRANSACTIONS

The Plan holds investments managed by Frank Russell Trust Company. Frank Russell Trust Company acts as trustee as defined by the Plan. Transactions in such investments qualify as party-in-interest transactions which are exempt from the prohibited transaction rules.

7. DERIVATIVES

The Plan allows certain investment managers to reduce the funds' exposure to fluctuations in the value of foreign currency assets and liabilities through foreign currency forwards and options. The Plan also authorizes other investment managers to earn equity returns on the Funds' cash position through equity index future contracts. Certain investment managers use interest rate futures and money market futures to replicate government bond positions and manage interest rate exposure. The Plan prohibits investment managers from being a party to any leveraged derivatives. All derivative positions are stated at fair value, generally, determined by exchange quoted market prices or through other valuation techniques.

8. SUBSEQUENT EVENT

Effective January 1, 2002, the name of the plan changed to United Airlines Pilot Directed Account Plan.

Effective April 1, 2002, the contribution limit increased from 50% to 60% of compensation, as defined.

UNITED AIR LINES, INC.
PILOTS' DIRECTED ACCOUNT RETIREMENT INCOME PLAN

TIE IN OF SCHEDULE H, Line 4i - SCHEDULES OF ASSETS (HELD AT END OF MONTH) TO
NET ASSETS AVAILABLE FOR PLAN BENEFITS

As of December 31, 2001

(in thousands)

Total investments per statement of net assets available for plan benefits	\$2,037,816
Less- Pending trade payables, net	(79,950)
Total assets per schedule of assets held for investment purposes	\$1,957,866

Signature

Pursuant to the requirements of the Securities Exchange Act of 1934, the United Air Lines, Inc. Pension and Welfare Plans Administration Committee has duly caused this annual report to be signed on its behalf by the undersigned hereunto duly authorized.

United Air Lines, Inc.
Pilots' Directed Account
Retirement Income Plan

Dated May 15, 2002

/s/Frederic F. Brace
By Frederic F. Brace

Frederic F. Brace
Member, United Air
Lines, Inc. Pension
and Welfare Plans
Administration Committee

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Identity of issue, borrower, lessor, or similar party	Description of investments including maturity date, rate of interest, collateral, par, or maturity value	Shares/Par Value	Cost	Current Value
Non-Interest Bearing Cash — USD	Australian dollar	95.76	95.76	95.76
Non-Interest Bearing Cash — USD	Australian dollar	7,190.64	7,190.64	7,190.64
Non-Interest Bearing Cash — USD	Australian dollar	0.21	0.21	0.21
Non-Interest Bearing Cash — USD	Canadian dollar	314.21	314.21	314.21
Non-Interest Bearing Cash — USD	Canadian dollar	218.32	218.32	218.32
Non-Interest Bearing Cash — USD	Canadian dollar	0.01	0.01	0.01
Non-Interest Bearing Cash — USD	Swiss franc	45.74	45.74	45.74
Non-Interest Bearing Cash — USD	Swiss franc	575.93	575.93	575.93
Non-Interest Bearing Cash — USD	Danish krone	15.61	15.61	15.61
Non-Interest Bearing Cash — USD	Euro	748.59	748.59	748.59
Non-Interest Bearing Cash — USD	Euro	254,337.22	254,337.22	254,337.22
Non-Interest Bearing Cash — USD	Euro	104,333.76	104,333.76	104,333.76
Non-Interest Bearing Cash — USD	British pound sterling	1,248.26	1,248.26	1,248.26
Non-Interest Bearing Cash — USD	British pound sterling	87.96	87.96	87.96
Non-Interest Bearing Cash — USD	British pound sterling	1,286.87	1,286.87	1,286.87
Non-Interest Bearing Cash — USD	British pound sterling	34,025.16	34,025.16	34,025.16
Non-Interest Bearing Cash — USD	British pound sterling	17,613.88	17,613.88	17,613.88
Non-Interest Bearing Cash — USD	Hong Kong dollar	(157,922.85)	(157,922.85)	(157,922.85)
Non-Interest Bearing Cash — USD	Hong Kong dollar	32.06	32.06	32.06
Non-Interest Bearing Cash — USD	Hong Kong dollar	42.40	42.40	42.40
Non-Interest Bearing Cash — USD	Indonesian rupiah	0.07	0.07	0.07
Non-Interest Bearing Cash — USD	Japanese yen	(192,191.45)	(192,191.45)	(192,191.45)
Non-Interest Bearing Cash — USD	Japanese yen	33.94	33.94	33.94
Non-Interest Bearing Cash — USD	Japanese yen	2,030.64	2,030.64	2,030.64
Non-Interest Bearing Cash — USD	Japanese yen	67,087.91	67,087.91	67,087.91
Non-Interest Bearing Cash — USD	Mexican peso	68.68	68.68	68.68
Non-Interest Bearing Cash — USD	Mexican peso	25.54	25.54	25.54
Non-Interest Bearing Cash — USD	Malaysian ringgit	3.16	3.16	3.16
Non-Interest Bearing Cash — USD	Malaysian ringgit	23.80	23.80	23.80
Non-Interest Bearing Cash — USD	Norwegian krone	62.80	62.80	62.80
Non-Interest Bearing Cash — USD	New Zealand dollar	379.39	379.39	379.39

Non-Interest Bearing Cash — USD	New Zealand dollar	45.50	45.50	45.50
Non-Interest Bearing Cash — USD	Swedish krona	53.53	53.53	53.53
Non-Interest Bearing Cash — USD	Singapore dollar	189.70	189.70	189.70
Non-Interest Bearing Cash — USD	Singapore dollar	73.92	73.92	73.92
Non-Interest Bearing Cash — USD	United States dollar	(63,687.56)	(63,687.56)	(63,687.56)
Non-Interest Bearing Cash — USD	United States dollar	(250,793.40)	(250,793.40)	(250,793.40)
Non-Interest Bearing Cash — USD	United States dollar	(235,242.33)	(235,242.33)	(235,242.33)
Receivables — Other — USD	Pending foreign exchange purchases: Australian dollar	—	258,000.00	254,698.21
Receivables — Other — USD	Pending foreign exchange purchases: Australian dollar	0	153,759.00	152,818.93
Receivables — Other — USD	Pending foreign exchange purchases: Australian dollar	0	309,600.00	305,637.85
Receivables — Other — USD	Pending foreign exchange purchases: Swiss franc	0	186,824.69	185,455.94
Receivables — Other — USD	Pending foreign exchange purchases: Euro	0	649,445.40	661,188.67
Receivables — Other — USD	Pending foreign exchange purchases: Euro	0	3,789,087.00	3,773,062.80
Receivables — Other — USD	Pending foreign exchange purchases: Euro	0	119,884.36	119,244.73
Receivables — Other — USD	Pending foreign exchange purchases: Euro	0	29,982.62	29,206.72
Receivables — Other — USD	Pending foreign exchange purchases: Euro	0	79,990.55	82,729.89
Receivables — Other — USD	Pending foreign exchange purchases: Euro	0	889,900.00	887,779.48
Receivables — Other — USD	Pending foreign exchange purchases: Euro	0	189,845.64	192,491.42
Receivables — Other — USD	Pending foreign exchange purchases: Euro	0	199,000.00	197,853.73
Receivables — Other — USD	Pending foreign exchange purchases: Euro	0	99,735.91	98,446.84
Receivables — Other — USD	Pending foreign exchange purchases: Euro	0	374,926.16	368,873.29
Receivables — Other — USD	Pending foreign exchange purchases: Euro	0	96,851.30	95,872.56
Receivables — Other — USD	Pending foreign exchange purchases: Euro	0	29,982.62	29,207.58
Receivables — Other — USD	Pending foreign exchange purchases: Euro	0	28,086.52	28,405.56
Receivables — Other — USD	Pending foreign exchange purchases: Euro	0	3,789,087.50	3,773,062.80
Receivables — Other — USD	Pending foreign exchange purchases: Euro	0	151,000.00	150,811.31
Receivables — Other — USD	Pending foreign exchange purchases: Euro	0	235,624.22	237,304.64
Receivables — Other — USD	Pending foreign exchange purchases: Euro	0	663,318.92	688,161.30
Receivables — Other — USD	Pending foreign exchange purchases: Euro	0	929,299.05	962,606.98
Receivables — Other — USD	Pending foreign exchange purchases: Euro	0	229,829.30	231,960.02
Receivables — Other — USD	Pending foreign exchange purchases: Euro	0	145,114.99	147,137.38

Receivables — Other — USD	Pending foreign exchange purchases: Euro	0	898,920.00	887,779.48
Receivables — Other — USD	Pending foreign exchange purchases: Euro	0	179,924.58	178,964.62
Receivables — Other — USD	Pending foreign exchange purchases: British pound sterling	0	2,131,155.00	2,173,470.36
Receivables — Other — USD	Pending foreign exchange purchases: British pound sterling	0	59,278.32	59,376.63
Receivables — Other — USD	Pending foreign exchange purchases: Japanese yen	0	2,417,794.97	2,297,825.70
Receivables — Other — USD	Pending foreign exchange purchases: Japanese yen	0	402,965.83	382,970.95
Receivables — Other — USD	Pending foreign exchange purchases: Japanese yen	0	392,905.69	382,970.95
Receivables — Other — USD	Pending foreign exchange purchases: Japanese yen	0	30,232.42	26,937.86
Receivables — Other — USD	Pending foreign exchange purchases: United States dollar	0	279,000.00	279,000.00
Receivables — Other — USD	Pending foreign exchange purchases: United States dollar	0	3,789,087.00	3,789,087.00
Receivables — Other — USD	Pending foreign exchange purchases: United States dollar	0	142,935.00	142,935.00
Receivables — Other — USD	Pending foreign exchange purchases: United States dollar	0	217.81	217.81
Receivables — Other — USD	Pending foreign exchange purchases: United States dollar	0	665,100.00	665,100.00
Receivables — Other — USD	Pending foreign exchange purchases: United States dollar	0	4,701.19	4,701.19
Receivables — Other — USD	Pending foreign exchange purchases: United States dollar	0	398,908.59	398,908.59
Receivables — Other — USD	Pending trade sales: Canadian dollar	0	4,688.54	4,696.03
Receivables — Other — USD	Pending trade sales: Euro	0	14,078.27	14,078.27
Receivables — Other — USD	Pending trade sales: Japanese yen	0	12,017.47	11,792.82

Receivables — Other — USD	Pending trade sales: Japanese yen	0	29,197.51	29,257.66
Receivables — Other — USD	Pending trade sales: Singapore dollar	0	29,399.10	29,511.35
Receivables — Other — USD	Pending trade sales: United States dollar	0	630,647.22	630,647.22
Receivables — Other — USD	Pending trade sales: United States dollar	0	97,026.04	97,026.04
Receivables — Other — USD	Pending trade sales: United States dollar	0	287,310.98	287,310.98
Receivables — Other — USD	Pending trade sales: United States dollar	0	241,224.12	241,224.12
Receivables — Other — USD	Pending trade sales: United States dollar	0	578,818.80	578,818.80
Receivables — Other — USD	Pending trade sales: United States dollar	0	3,363,271.25	3,363,271.25
Receivables — Other — USD	Pending trade sales: United States dollar	0	7,142,203.12	7,142,203.12
Receivables — Other — USD	Pending trade sales: United States dollar	0	1,059,327.69	1,059,327.69
Receivables — Other — USD	Pending trade sales: United States dollar	0	118,395.63	118,395.63
Receivables — Other — USD	Pending trade sales: United States dollar	0	149,287.45	149,287.45
Receivables — Other — USD	Pending trade sales: United States dollar	0	71,090,229.75	71,090,229.75

Interest Bearing Cash — USD	Australian dollar	6,142.79	6,142.79	6,142.79
Interest Bearing Cash — USD	Canadian dollar	626.47	626.47	626.47
Interest Bearing Cash — USD	Swiss franc	89,143.20	89,143.20	89,143.20
Interest Bearing Cash — USD	Danish krone	479.02	479.02	479.02
Interest Bearing Cash — USD	Euro	330,338.62	330,338.62	330,338.62
Interest Bearing Cash — USD	British pound sterling	0	0	0
Interest Bearing Cash — USD	British pound sterling	134,623.78	134,623.78	134,623.78
Interest Bearing Cash — USD	Hong Kong dollar	1,025.92	1,025.92	1,025.92
Interest Bearing Cash — USD	Hong Kong dollar	3,462.49	3,462.49	3,462.49
Interest Bearing Cash — USD	Norwegian krone	891.93	891.93	891.93
Interest Bearing Cash — USD	New Zealand dollar	18,321.58	18,321.58	18,321.58
Interest Bearing Cash — USD	Swedish krona	47,761.14	47,761.14	47,761.14
Interest Bearing Cash — USD	Singapore dollar	1,083.13	1,083.13	1,083.13
Interest Bearing Cash — USD	Singapore dollar	3,790.96	3,790.96	3,790.96
Interest Bearing Cash — USD	United States dollar	10,758,311.47	10,758,311.47	10,758,311.47
Interest Bearing Cash — USD	United States dollar	2,645,301.47	2,645,301.47	2,645,301.47
Interest Bearing Cash — USD	United States dollar	384,503.91	384,503.91	384,503.91
Interest Bearing Cash — USD	United States dollar	2,264,094.58	2,264,094.58	2,264,094.58
Interest Bearing Cash — USD	United States dollar	972,734.57	972,734.57	972,734.57
Interest Bearing Cash — USD	United States dollar	16,720,732.77	16,720,732.77	16,720,732.77
Certificates of Deposit	PROVIDIAN NATL BK TILTON NEW HAMPSHIRE DTD 05-09-2001 5.9 05-09-2008	50,000.00	50,000.00	500.00
U.S. Government Securities	ARGENTINA(REP OF) 0% BDS 15/10/02'D'USD10000	90,000.00	67,407.30	88,200.00
U.S. Government Securities	UTD MEXICAN STS MEDIUM TERM NTS BOOK #TR 00006 8.375 01- 14-2011 REG	490,000.00	479,751.22	507,150.00
U.S. Government Securities	PANAMA(REP OF) FRN 7/2016 USD10000	110,000.00	86,998.43	90,953.50
U.S. Government Securities	##GNMA 7.5% TBA POOL 30YR JANUARY	3,100,000.00	3,188,396.88	3,206,578.00
U.S. Government Securities	##TN VY AUTH 6.75 DUE 11-01-2025 REG DO NOT USE SEE SEC #4851147	430,000.00	390,357.20	457,743.60
U.S. Government Securities	7.43 DUE 08-01-2023 REG	363,827.49	389,863.88	369,739.69
U.S. Government Securities	FHA 221D4 P9-00 PROJ GMAC 26 MCP 7.43 BDDUE 01-01-2021	995,981.88	1,017,704.24	1,039,436.57
U.S. Government Securities	FHA INSD MTG P/T #091 REILLY 7.43 BD DUE07-01-2023	1,213,215.53	1,306,709.58	1,230,815.77
U.S. Government Securities	FHA INSD PROJ #54 GREYSTONE SERV CORP 7.43 GTD MTG CTF DUE 5-1-23 REG	484,553.51	498,498.97	491,292.20
U.S. Government Securities	FHA INSD PROJ GMAC POOL #1 7.483 DUE 04-01-2019 REG	2,649,541.25	2,691,323.29	2,657,407.21
U.S. Government Securities	FHA PROJ #075-35261-PM SLEEPY HOLLOW APTS 7.73 PARTN CTF DUE 05-01-2021	1,502,992.13	1,557,475.38	1,523,894.24
U.S. Government Securities	FHLMC 15 YR GOLD PARTN CTF (PC) 7 15 YEARS SETTLES JAN	600,000.00	618,843.75	619,312.50

U.S. Government Securities	FHLMC 30 YR GOLD PARTN CTF (PC) 6.5 30 YEARS SETTLES JAN	5,900,000.00	5,889,531.25	5,907,375.00
U.S. Government Securities	FHLMC 7.44 DUE 08-01-2022 REG	1,480,909.62	1,488,314.17	1,498,691.05
U.S. Government Securities	FHLMC DEB 5.875 03-21-2011	35,000.00	34,786.15	34,589.80
U.S. Government Securities	FHLMC DTD 01/16/2001 5.25 01-15-2006	440,000.00	441,760.00	449,486.40
U.S. Government Securities	FHLMC GROUP #A0-0952 9.0 MTG PARTN CTF DUE 09-01-2000 REG	787,951.92	837,691.40	851,965.13
U.S. Government Securities	FHLMC GROUP #B0-0083 8.5 MTG PARTN CTF DUE 11-01-2002 REG	58,262.44	61,029.91	59,791.83
U.S. Government Securities	FHLMC GROUP #B00549 8.5 MTG PARTN CTF DUE 04-01-2004 REG	17,943.90	18,440.16	18,414.93
U.S. Government Securities	FHLMC MULTICLASS SER 1475 CL H 6.75 MTG PARTN CTF DUE 04- 15-2006 REG	24,430.37	24,628.87	24,453.09
U.S. Government Securities	FHLMC MULTICLASS SER 1564 CL I 6.5 MTG PARTN CTF DUE 05-15- 2007 REG	139,200.60	22,098.09	4,784.32
U.S. Government Securities	FHLMC MULTICLASS SER 1594 CL J 6.0 MTG PARTN CTF DUE 10-15- 2008 REG	190,000.00	183,350.00	195,225.00
U.S. Government Securities	FHLMC MULTICLASS SER 1618 6.0 MTG PARTN CTF DUE 10-15-2007 REG	388,487.22	57,848.18	16,265.96
U.S. Government Securities	FHLMC MULTICLASS SER 1856 CL 1856-ZE 8 06-15-2018	69,770.31	72,791.28	74,631.91
U.S. Government Securities	FHLMC MULTICLASS SER 2095 CL 2095-TI 7 11-15-2024	905,483.65	149,121.86	90,829.06
U.S. Government Securities	FHLMC MULTICLASS SER E3 CL A 6.504 MTG PARTN CTF DUE 08- 15-2032 REG	427,951.12	428,418.56	416,045.52
U.S. Government Securities	FHLMC POOL #306670 11.25 GTD PARTN CTF DUE 04-01-2019 REG	42,546.53	46,721.40	48,960.84
U.S. Government Securities	FHLMC REFERENCE NT 5.5 09-15-2011	645,000.00	650,282.06	631,996.80
U.S. Government Securities	FIN CORP PRIN FICO STRIPS SER 16 PRIN PMT 4-5-10 CPN 9.7 BD DUE 2019 BEO	150,000.00	41,838.00	48,141.00
U.S. Government Securities	FNMA 15 YR PASS-THROUGHS 6 15 YEARS SETTLES FEB	3,000,000.00	2,988,750.00	2,995,320.00
U.S. Government Securities	FNMA 30 YR PASS-THROUGHS 6.5 30 YEARS SETTLES JAN	1,550,000.00	1,546,093.75	1,550,000.00
U.S. Government Securities	FNMA 6 TBA POOL 15YR JAN	550,000.00	549,828.13	551,375.00
U.S. Government Securities	FNMA BD 7.125 02-15-2005	700,000.00	738,295.46	759,612.00
U.S. Government Securities	FNMA POOL # 066414 ADJ RT DUE 09-01-2028REG	1,415,044.45	1,439,955.50	1,490,249.58
U.S. Government Securities	FNMA POOL # 300309 4.625 DUE 12-01-2024 REG	315,935.07	315,961.56	321,282.91
U.S. Government Securities	FNMA POOL # 313968 ADJ RT DUE 12-01-2027REG	1,004,879.94	1,024,663.51	1,024,816.76
U.S. Government Securities	FNMA POOL # 420656 8 DUE 07-01-2017 REG	453,592.71	466,917.00	483,413.23
U.S. Government Securities	FNMA POOL # 443624 ADJ RT DUE 05-01-2023REG	564,962.30	574,937.42	571,142.99
U.S. Government Securities	FNMA POOL # 516051 9.5 DUE 01-01-2021 REG	606,558.97	637,645.12	661,719.44
U.S. Government Securities	FNMA POOL # 535460 8 DUE 09-01-2015 REG	164,694.20	167,627.82	172,207.55
U.S. Government Securities	FNMA POOL # 538927 8 DUE 06-01-2015 REG	366,994.86	373,531.95	383,737.17
U.S. Government Securities	FNMA PREASSIGN 00145 5.375 11-15-2011	20,000.00	19,268.60	19,371.80
U.S. Government Securities	FNMA REMIC TR 1992-142 KB 1197.96766 08-25-2007	1,983.79	39,874.18	40,788.18
U.S. Government Securities	FNMA REMIC TR SER 1996-39 CL H 8.0 GTD MTG PASS THRU CTF DUE 11-25-2023 REG	465,620.32	465,111.05	489,916.39
U.S. Government Securities	FNMA STRIPPED POOL #35453 MTG BCK SEC SMBS SER K CL K-1 6% DUE 11-1-08 REG	623,144.90	620,029.18	636,977.38
U.S. Government Securities	FNMA TBA POOL #9999999 7.5 DUE 01-01-2029 REG	9,900,000.00	10,237,789.75	10,215,612.00
U.S. Government Securities	FNMA TBA POOL 5.5 15 YR JAN	200,000.00	195,875.00	196,626.00
U.S. Government Securities	GNMA GPM POOL # 090741 11 DUE 01-15-2010REG	9,084.98	9,956.60	10,211.88
U.S. Government Securities	GNMA GPM POOL # 090947 11 DUE 01-15-2010REG	11,008.37	12,064.50	12,373.85
U.S. Government Securities	GNMA GPM POOL # 092213 11 DUE 07-15-2010REG	20,471.96	22,435.96	22,924.09
U.S. Government Securities	GNMA GPM POOL # 092923 11 DUE 09-15-2010REG	23,631.86	25,899.07	26,462.48
U.S. Government Securities	GNMA GPM POOL # 098572 11 DUE 06-15-2013REG	99,939.78	109,527.77	113,631.53
U.S. Government Securities	GNMA I 30 YR SINGLE FAMILY PASS 7.5 30 YEARS JAN	5,000,000.00	5,171,875.00	5,171,900.00
U.S. Government Securities	GNMA POOL # 423415 7.5 DUE 12-15-2025 REG	10,924.74	11,238.84	11,354.85
U.S. Government Securities	GNMA POOL # 434690 SER 2030 8.5 DUE 01-15-2030 REG	64,815.49	67,185.31	68,724.51

U.S. Government Securities	GNMA POOL # 459066 SER 2028 7.5 DUE 06-15-2028 REG	426,629.27	424,396.12	442,226.84
U.S. Government Securities	GNMA POOL # 471901 SER 2028 7 DUE 05-15-2028 REG	148,509.05	144,703.49	151,710.91
U.S. Government Securities	GNMA POOL # 486470 SER 2028 6.5 DUE 08-15-2028 REG	150,617.79	143,757.61	151,134.41
U.S. Government Securities	GNMA POOL # 486516 SER 2028 6.5 DUE 09-15-2028 REG	140,474.20	134,026.64	140,956.03

U.S. Government Securities	GNMA POOL # 525327 SER 2030 8.5 DUE 09-15-2030 REG	401,756.25	416,445.47	425,986.17
U.S. Government Securities	GNMA POOL # 531796 SER 2030 8.5 DUE 08-15-2030 REG	69,231.08	71,548.02	73,406.41
U.S. Government Securities	GNMA POOL # 781001 SER 2029 7.5 DUE 03-15-2029 REG	209,433.20	208,353.30	217,155.00
U.S. Government Securities	GNMA TBA POOL #9999999 SER 2029 6 DUE01-15-2029 REG	3,400,000.00	3,317,625.00	3,337,304.00
U.S. Government Securities	GNMA TBA POOL 6.5 TBA	11,670,000.00	11,617,481.25	11,710,144.80
U.S. Government Securities	GNMA TBA POOL 6.5 TBA	3,000,000.00	2,973,750.00	3,010,320.00
U.S. Government Securities	GNMA TBA POOL 7 30 YR JAN	1,800,000.00	1,828,125.00	1,838,250.00
U.S. Government Securities	GNMA TBA POOL 8 30YR JAN	16,000,000.00	16,735,000.00	16,750,080.00
U.S. Government Securities	GNMA, POOL # 93487 SERIES 2010 11.0% DUE 09-15-2010	34,460.49	37,766.53	38,588.17
U.S. Government Securities	GNMAII POOL # 002855 SER 2029 8.5 DUE 12-20-2029 REG	1,927,172.37	2,013,895.13	2,037,984.78
U.S. Government Securities	GNMAII POOL # 008540 SER 2024 ADJ RT 11-20-2024	58,689.99	58,543.27	60,294.57
U.S. Government Securities	GNMAII POOL # 008580 ADJ RT 01-20-2025	37,701.79	38,181.65	38,302.76
U.S. Government Securities	GNMAII POOL # 008597 ADJ RT 02-20-2025	144,006.16	146,526.28	146,323.22
U.S. Government Securities	GNMAII POOL # 008608 SER 2025 ADJ RT 03-20-2025	297,609.34	303,241.62	302,353.23
U.S. Government Securities	GNMAII POOL # 008682 6.75 DUE 08-20-2025REG	203,189.81	200,856.17	208,586.53
U.S. Government Securities	GNMAII POOL # 008685 6.75 DUE 08-20-2025REG	49,839.87	51,376.54	51,171.59
U.S. Government Securities	GNMAII POOL # 008781 ADJ RT 01-20-2026	88,252.33	87,453.53	89,631.71
U.S. Government Securities	GNMAII POOL # 008945 ADJ RT 08-20-2026	141,422.61	137,842.84	145,178.79
U.S. Government Securities	GNMAII POOL # 080416 SER 2030 5.5 DUE 06-20-2030 REG	4,379,463.69	4,405,317.74	4,444,454.93
U.S. Government Securities	GNMAII POOL # 080453 SER 2030 ADJ RT 09-20-2030	509,899.58	516,674.21	517,706.14
U.S. Government Securities	GNMAII POOL # 80408 SER 2030 ADJ RT 05-20-2030	1,591,765.86	1,619,621.76	1,615,642.35
U.S. Government Securities	GNMAII POOL #008557 SER 2024 ADJ RT DUE 12-20-2024 REG	588,379.32	593,870.87	604,465.61
U.S. Government Securities	I/O FHLMC MULTICLASS SER 1202 CL 1202-G 819.10 02-15-2007	2,290.12	33,206.74	29,763.40
U.S. Government Securities	I/O FHLMC MULTICLASS SER 1606 CL 1606-1 6.5 11-15-2008	649,636.05	71,382.62	70,238.65
U.S. Government Securities	I/O FHLMC MULTICLASS SER 1606 CL IA 11-15-2008	315,750.30	52,838.84	39,961.36
U.S. Government Securities	I/O FHLMC MULTICLASS SER 1676 CL 1676-1 04-15-2020	166,959.90	15,887.30	5,426.20
U.S. Government Securities	I/O FNMA REMIC 92-157 JA 1014.60 DUE 9-25-2007	2,309.77	41,806.84	43,072.14
U.S. Government Securities	I/O FNMA REMIC SER 1993-186 CLJ 03-25-2008	714,693.40	53,226.01	32,255.61
U.S. Government Securities	I/O FNMA REMIC TR SER 1993-147 CL K 7.0 GTD MTG PASS THRU CTF DUE 06-25-2020 REG	337,822.44	48,464.08	7,915.18
U.S. Government Securities	I/O FNMA REMIC TR SER 1994-43 CL PM 7.00PASS THRU CTF DUE 02-25-2022 REG	511,902.37	74,065.88	31,190.21
U.S. Government Securities	INTER AMERN DEV BK GLOBAL FED BOOK ENTRYTRANCHE # TR 1 5.375 DUE 01-18-2006 REG	600,000.00	597,510.00	612,894.00
U.S. Government Securities	TN VY AUTH 7.125 DUE 05-01-2030 REG	710,000.00	699,378.40	783,328.80
U.S. Government Securities	TN VY AUTH PWR BD 1998 SER G 5.375 DUE 11-13-2008 REG	1,270,000.00	1,103,230.36	1,266,024.90
U.S. Government Securities	U.S TREAS 5.875 NT DUE 11-15-2005	16,000.00	16,860.07	17,000.00
U.S. Government Securities	US TREAS BD STRIPPED PRIN PMT 08-15-2020REG	400,000.00	116,916.00	131,020.00
U.S. Government Securities	US TREAS BD STRIPPED PRIN PMT 11-15-2024REG	160,000.00	40,483.20	41,401.60
U.S. Government Securities	US TREAS BD STRIPPED PRIN PMT 11-15-2027REG	600,000.00	134,054.00	133,332.00
U.S. Government Securities	US TREAS BD STRIPPED PRIN PMT 7.5 USD1000(PRINCIPLE) 11-15-2016REG	100,000.00	24,578.20	41,438.00
U.S. Government Securities	US TREAS BD STRIPPED PRIN PMT STRIP INT PMT 15/2/2019 USD 02-15-2019 REG	1,360,000.00	437,756.80	487,383.20
U.S. Government Securities	US TREAS BD STRIPPED PRIN PMT STRIP PRINPMT 15/11/2021 USD1000 11-15-2021 REG	820,000.00	232,985.33	251,649.80
U.S. Government Securities	US TREAS BDS 6.75 DUE 08-15-2026 REG	200,000.00	246,901.00	225,468.00
U.S. Government Securities	US TREAS BDS BD DTD 11/16/1998 5.25 DUE 11-15-2028 REG	97,000.00	99,325.35	90,846.32
U.S. Government Securities	US TREAS BDS BD DTD 11/16/1998 5.25 DUE 11-15-2028 REG	2,640,000.00	2,643,073.50	2,465,522.40
U.S. Government Securities	US TREAS BDS INFLATION INDEX LINKED 3.875 TIPS 04-15-2029	5,740,000.00	6,512,820.13	6,608,627.89
U.S. Government Securities	US TREAS BILLS 03-07-2002 PREASSIGN # 33	970,000.00	966,310.77	967,101.33
U.S. Government Securities	US TREAS BILLS 03-21-2002 PREASSIGN # 35	2,000,000.00	1,991,658.33	1,992,640.00
U.S. Government Securities	US TREAS BILLS 03-21-2002 PREASSIGN # 35	3,000,000.00	2,987,487.50	2,988,960.00
U.S. Government Securities	US TREAS BILLS 03-21-2002 PREASSIGN # 35	1,000,000.00	995,829.17	996,320.00
U.S. Government Securities	US TREAS NT 4.75 DUE 02-15-2004 REG	16,000.00	15,855.74	16,520.00
U.S. Government Securities	US TREAS NTS 6.25 15/2/2003 USD1000 6.25DUE 02-15-2003 REG	16,000.00	16,719.73	16,710.08
U.S. Government Securities	US TREAS NTS 6.25 DUE 02-28-2002 REG	16,000.00	16,578.73	16,115.04
U.S. Government Securities	US TREAS NTS DTD 08/15/2000 5.75 DUE 08-15-2010 REG	50,000.00	52,234.38	52,453.00
U.S. Government Securities	US TREAS NTS INFLATION INDEXED 3.375 DUE01-15-2007 REG	200,000.00	228,431.03	224,902.86
U.S. Government Securities	US TREAS NTS INFLATION INDEXED 3.625 01-15-2008	5,400,000.00	6,103,788.48	6,003,439.96
U.S. Government Securities	US TREAS SEC STRIPPED INT PMT 0 15/5/2007 USD1000 05-15-2007 REG	25,000.00	16,228.00	19,461.00
U.S. Government Securities	US TREAS SEC STRIPPED INT PMT 05-15-2004REG	21,000.00	16,140.39	19,425.00
U.S. Government Securities	US TREAS SEC STRIPPED INT PMT 05-15-2005REG	22,000.00	15,970.02	19,229.32
U.S. Government Securities	US TREAS SEC STRIPPED INT PMT 05-15-2006REG	23,000.00	15,798.93	19,054.12
U.S. Government Securities	US TREAS SEC STRIPPED INT PMT 05-15-2008REG	30,000.00	18,239.40	21,900.00
U.S. Government Securities	US TREAS SEC STRIPPED INT PMT 05-15-2009REG	29,000.00	19,566.59	19,865.00
U.S. Government Securities	US TREAS SEC STRIPPED INT PMT 08-15-2011REG	50,000.00	29,738.50	29,547.00
Corporate Debt Instruments — Preferred	PVTPPL CVRD FIN LTD NT 2000-2 144A VAR RT 10-15-07/10-16-02 BEO SF 01-15-03	1,200,000.00	1,203,094.78	1,200,201.60
Corporate Debt Instruments — Preferred	PVTPPL DRESNDR FDG TR I 144A 8.151 DUE 06-30-2031 BEO	240,000.00	240,000.00	256,562.40
Corporate Debt Instruments — Preferred	TYCO CAPITAL CORP 7.125% BDS 15/10/2004 USD	370,000.00	369,955.60	391,601.71
Corporate Debt Instruments — Preferred	DEUTSCHE TELEKOM INTL FIN B V GTD NT 8.25 DUE 06-15-2030 BEO	900,000.00	1,004,733.00	998,910.00
Corporate Debt Instruments — Preferred	BRIT TELECOMMUNICATIONS P L C NT 8.125 DUE 12-15-2010 BEO	195,000.00	194,682.15	215,447.70
Corporate Debt Instruments — Preferred	BRIT TELECOMMUNICATIONS P L C NT 8.625 DUE 12-15-2030 BEO	100,000.00	101,265.35	114,754.00
Corporate Debt Instruments — Preferred	MEDALLION TR MTG BKD NT SER 2000-2G CL A-1 FLTG RATE 12-18-2031 BEO	1,189,946.58	1,189,510.74	1,189,388.79
Corporate Debt Instruments — Preferred	AMERICREDIT AUTOMOBILE RECEIVABLES TR 2000-C AST BKD NT CL A-2 6.97 1-12-04	243,417.22	243,403.56	245,498.92
Corporate Debt Instruments — Preferred	ANHEUSER BUSCH COS INC DEB 6.8 DUE 08-20-2032 BEO	100,000.00	99,869.00	105,045.00
Corporate Debt Instruments — Preferred	ANHEUSER BUSCH COS INC NT 7.5 DUE 03-15-2012 BEO	590,000.00	586,306.60	662,959.40
Corporate Debt Instruments — Preferred	ARCHER DANIELS MIDLAND CO 7.5 DUE 03-15-2027 REG	515,000.00	477,641.90	559,161.25
Corporate Debt Instruments — Preferred	ASSOC AUTOMOBILE RECEIVABLES TR 2000-2 CL A-2 6.79 DUE 06-15-2003 BEO	110,218.35	110,215.59	110,569.73
Corporate Debt Instruments — Preferred	AST BACKED SECS CORP HOME EQTY LN TR 2001-HE3 11-15-2031 BEO	1,223,325.70	1,223,325.70	1,224,147.77
Corporate Debt Instruments — Preferred	ATLC RICHFIELD CO 10.875 DUE 07-15-2005 REG	25,000.00	29,825.00	28,875.00
Corporate Debt Instruments — Preferred	AZ PUB SVC CO SR NT DTD 11/15/1996 6.75 DUE 11-15-2006 REG	1,900,000.00	1,955,784.00	1,964,562.00
Corporate Debt Instruments — Preferred	BEAR STEARNS COS INC MEDIUM TERM NTS BOOK ENTRY VAR RT DUE 12-16-2002	500,000.00	499,965.00	499,705.00
Corporate Debt Instruments — Preferred	BEAR STEARNS COS INC MEDIUM TERM NTS BOOTRANCHE # TR 00459 VAR RT 12-01-2003	500,000.00	499,670.00	500,256.00
Corporate Debt Instruments — Preferred	BK AMER CORP SUB NT 7.4 DUE 01-15-2011 BEO	515,000.00	551,142.70	552,409.60
Corporate Debt Instruments — Preferred	BOEING CAP CORP NT 7.375 DUE 09-27-2010 BEO	270,000.00	283,230.60	284,210.10
Corporate Debt Instruments — Preferred	BOEING CO 6.625 DEB DUE 02-15-2038	140,000.00	137,902.80	130,095.00

Corporate Debt Instruments — Preferred	BRISTOL MYERS SQUIBB CO NT 5.75 DUE 10-01-2011 BEO	130,000.00	133,572.40	128,230.70
Corporate Debt Instruments — Preferred	BRIT TELECOMMUNICATIONS P L C NT 7.625 DUE 12-15-2005 BEO	1,400,000.00	1,397,746.00	1,501,976.00
Corporate Debt Instruments — Preferred	BRIT TELECOMMUNICATIONS P L C NT 8.625 DUE 12-15-2030 BEO	10,000.00	10,302.45	11,423.00
Corporate Debt Instruments — Preferred	CHASE COML MTG SECS CORP 7.6 DUE 07-18-2028 REG	378,078.09	403,246.14	399,323.43
Corporate Debt Instruments — Preferred	CHASE FDG TR SER 2000-2 CL IIA-1 FLT RT 05-25-2030 BEO	577,799.61	577,799.61	578,199.45
Corporate Debt Instruments — Preferred	CHEM MTG SECS INC SER 1996-1 CL A-8 7.25MO BD 1-25-26 BEO	838,502.94	851,866.59	858,149.06
Corporate Debt Instruments — Preferred	CIT GROUP INC SR NT 7.625 DUE 08-16-2005BEO	700,000.00	698,999.00	748,524.00
Corporate Debt Instruments — Preferred	CMO BEAR STEARNS ARM TR 2001-10 MTG PASTHRU CTF V-A VAR DUE 12-25-2031 BEO	2,700,000.00	2,733,176.25	2,733,176.25
Corporate Debt Instruments — Preferred	CMO BEAR STEARNS ARM TR 2001-3 MTG PASSTHRU CTF VAR CL IV-A 01-25-32 BEO	641,716.68	646,128.49	646,128.48
Corporate Debt Instruments — Preferred	CMO BEAR STEARNS ARM TR 2001-6 MTG PSTRU CTF II-A VAR RATE 9-25-31BE	1,598,094.78	1,615,847.88	1,619,069.77
Corporate Debt Instruments — Preferred	CMO CHASE MTG FIN CORP 1998-AS1 MC MTG CTF CL IA-8 6.75 DUE 08-25-2028 BEO	1,000,000.00	975,625.00	959,060.00
Corporate Debt Instruments — Preferred	CMO CITICORP MTG SECS INC 2001-18 REMIC PASSTHRU CTF CL IA-1 4.15 12-25-31BE	1,000,000.00	994,375.00	994,375.00
Corporate Debt Instruments — Preferred	CMO CONSECO FIN HOME EQTY LN TR SER 2001-A CTF CL I-A-1 5.68 11-15-16 BEO	405,506.79	405,506.79	409,687.57
Corporate Debt Instruments — Preferred	CMO CONSECO FIN SECURITIZATIONS CORP 2000-D HOME EQTY LN A-5 8.41 12-15-25	800,000.00	800,000.00	848,000.00
Corporate Debt Instruments — Preferred	CMO CWBS INC PASS THRU CTFS 6.75 DUE 07-25-2028 BEO	592,397.48	597,025.58	601,046.48
Corporate Debt Instruments — Preferred	CMO HOLMES FING NO 4 PLC SER 1 NT CL A DUE 07-15-2015 BEO	900,000.00	900,000.00	900,000.00
Corporate Debt Instruments — Preferred	CMO IMPAC SECD ASSETS CORP 2001-2 MTG PASSTHRU CTF CL A-1 6.02 03-25-2031BEO	484,519.11	484,620.86	486,786.66
Corporate Debt Instruments — Preferred	CMO INDYMAC ARM TR 2001-H2 MTG PASSTHRU CTF A-2 VAR RATE DUE 01-25-2032 BEO	1,864,416.21	1,877,063.85	1,877,063.85
Corporate Debt Instruments — Preferred	CMO MELLON RESDNTL FDG CORP 2001-HEIL1 MTG CL A-1 VAR DUE 1-25-2008 BEO	1,478,988.57	1,477,710.03	1,478,448.74
Corporate Debt Instruments — Preferred	CMO NORWEST AST SECS CORP 1998-23 PASS THRU CTF CL A-13 6.75 DUE 10-25-2028	771.30	783.47	773.95
Corporate Debt Instruments — Preferred	CMO SEQUOIA MTG TR 4 AST BKD CTF CL A FLTG DUE 04-22-2025 BEO	526,739.77	526,739.77	513,958.96
Corporate Debt Instruments — Preferred	CMO STRUCTURED AST SECS CORP 2001-13 MTGPASSTHRU CTF 2-A 7 DUE 10-15-2016 BEO	1,947,965.46	2,000,621.40	2,025,513.96
Corporate Debt Instruments — Preferred	CMO STRUCTURED AST SECS CORP MTG PASS CTF 2000-3 CL 2-A6 8 07-25-2030 BEO	1,000,000.00	998,750.00	1,055,620.00
Corporate Debt Instruments — Preferred	CMO WA MUT SER 2000-1 CL A-1DUE 07-25-2024 BEO	587,240.71	587,240.71	587,980.63
Corporate Debt Instruments — Preferred	CMO WORLD FINL NETWORK CR CARD MASTER 2001-A CL A FLTG 06-16-2008 BEO	1,000,000.00	1,000,000.00	995,876.00
Corporate Debt Instruments — Preferred	CR SUISSE 1ST BSTN USA INC CR SUISSE	1,000,000.00	989,960.00	977,377.37
Corporate Debt Instruments — Preferred	CWABS INC AST BKD CTF SER 2000-4 CL AF-17.32 DUE 09-25-2015 BEO	221,520.80	222,100.56	223,395.09
Corporate Debt Instruments — Preferred	CWBS INC MTG SER 1993-12 CL A-11 MTG PASSTHRU 6.625 CTF DUE 02-25-2024 REG	165,000.00	125,013.28	163,813.65
Corporate Debt Instruments — Preferred	DAIMLERCHRYSLER AUTO TR 2001-A AST BKD NT CL A-2 4.98 DUE 01-06-2004 BEO	518,888.60	518,604.83	525,553.21
Corporate Debt Instruments — Preferred	DEALER AUTO RECEIVABLES TR SER 2000-1 CLA-2 7.01 DUE 04-15-2003 BEO	65,189.14	65,187.50	65,496.51
Corporate Debt Instruments — Preferred	DET EDISON CO 6.125 DUE 10-01-2010 BEO	110,000.00	109,980.20	107,681.20
Corporate Debt Instruments — Preferred	DIAMOND ST TEL CO 4.625 DEB DUE 9-1-2005REG	1,000.00	940.84	973.90
Corporate Debt Instruments — Preferred	DLJ ACCEP TR SER 1989-2 CL G FLTG RT BD DUE 10-17-2020	287,778.87	290,746.59	295,433.79
Corporate Debt Instruments — Preferred	DU PONT E I DE NEMOURS & CO NT 6.75 DUE 10-15-2004 BEO	50,000.00	52,974.00	53,425.00
Corporate Debt Instruments — Preferred	EQTY 1 ABS INC 2000-1 MTG PASSTHRU CTF CL A-3 7.55 DUE 02-25-2032 BEO	1,000,000.00	1,000,000.00	1,051,105.00
Corporate Debt Instruments — Preferred	FIRSTAR BK 7.125 DUE 12-01-2009 BEO	50,000.00	52,900.00	52,881.50
Corporate Debt Instruments — Preferred	FORD CR AUTO OWNER TR 2000-E AST BKD NT CL A-3 6.74 DUE 12-16-2002 BEO	153,510.32	153,497.62	154,181.16
Corporate Debt Instruments — Preferred	FORD CR AUTO OWNER TR 2000-G NT CL A-3 6.67 DUE 04-15-2003 BEO	310,615.44	310,600.71	313,914.18
Corporate Debt Instruments — Preferred	GOLDEN W FINL CORP DEL SR NT 5.5 DUE 08-08-2006 BEO	500,000.00	497,650.00	503,295.00
Corporate Debt Instruments — Preferred	GREEN TREE FINL CORP 98-D HOME EQTY LN CL A-1B ARM FLTG 11-15-2024 BEO	187,498.45	187,176.18	187,344.89
Corporate Debt Instruments — Preferred	GREEN TREE RCRTONL EQUIP & CONSUMERTR 96-B AST BCKD NT CL A-1 7-15-18 BEO	126,997.78	126,972.97	127,000.57
Corporate Debt Instruments — Preferred	GREEN TREE RECREATIONAL EQUIP & CONSUMER97-D NT CL A-1 FLTG RT 3-15-29 BEO	487,976.52	486,429.02	488,296.63
Corporate Debt Instruments — Preferred	HELLER FINL INC HELLER FINL INC 6.375 DUE 03-15-2006 BEO	1,000,000.00	1,056,730.00	1,052,230.00
Corporate Debt Instruments — Preferred	HOME DEPOT INC SR NT 6.5 DUE 09-15-2004 BEO	25,000.00	25,802.00	26,637.50
Corporate Debt Instruments — Preferred	HSEHD FIN CORP NT 6.375 DUE 10-15-2011 BEO	150,000.00	148,989.52	145,266.00
Corporate Debt Instruments — Preferred	HSEHD FINL CORP LTD NT 7 DUE 08-01-2003 BEO	700,000.00	719,275.90	736,561.00
Corporate Debt Instruments — Preferred	HYDRO-QUEBEC QUE HYDRO 6.3 DUE 05-11-2011 BEO	100,000.00	99,831.00	101,710.00
Corporate Debt Instruments — Preferred	I/O CMO GE CAP MTG SVCS INC REMIC MC PASSTHRU CTF 98-10 CL 1-A4 05-25-2028	621,378.36	108,180.61	173,209.22
Corporate Debt Instruments — Preferred	I/O CMO GMAC COML MTG SEC INC SER 1999-CTL1 CL X 07-15-2009 BEO	17,800,000.00	552,227.20	410,234.46
Corporate Debt Instruments — Preferred	IMC HOME EQTY LN TR SER 1998-1 6.41 ABS CTF DUE 04-20-2018 BEO	49,902.10	50,112.63	50,042.32
Corporate Debt Instruments — Preferred	J P MORGAN CHASE & CO 5.625 DUE 08-15-2006 BEO	1,500,000.00	1,495,485.00	1,523,115.00
Corporate Debt Instruments — Preferred	LEHMAN BROS HLDGS INC MEDIUM TERM NT TRANCHE # TR 00383 VAR RT DUE 07-06-2004	900,000.00	900,000.00	896,072.40
Corporate Debt Instruments — Preferred	M.LYNCH MTG INVS INC SER 1996-C1 CL A-1 7.15 MTG PASSTHRU CTF DUE 04-25-2028 BEO	55,938.51	57,170.90	57,073.39
Corporate Debt Instruments — Preferred	M.LYNCH MTG INVS INC SER 1998-C1 6.31 ABS CTF DUE 11-15-2026 BEO	683,078.74	682,413.02	704,339.57
Corporate Debt Instruments — Preferred	MCDONALDS CORP MTN BE TRANCHE # TR 000846 DUE 04-15-2011	25,000.00	24,214.25	24,872.50

Preferred				
Corporate Debt Instruments — Preferred	MELLON RESDNTL FDG CORP 1999-TBC1 MTG PASSTHRU CTF CL A-3 6.11 1-25-29 BEO	1,500,000.00	1,529,531.25	1,538,022.00
Corporate Debt Instruments — Preferred	METRIS MASTER TR 2001-3 AST BKD NT CL A FLTG RATE 07-21-2008 BEO	960,000.00	960,000.00	960,033.60
Corporate Debt Instruments — Preferred	MORGAN J P & CO INC MEDIUM TERM SUB NTS BOOK ENTRY 6 DUE 01-15-2009 BEO	230,000.00	228,102.50	228,638.40
Corporate Debt Instruments — Preferred	MORGAN J P COML MTG FIN CORP SER 1998- C6 6.373 ABS CTF DUE 01-15-2030 BEO	271,619.76	272,977.86	281,354.07
Corporate Debt Instruments — Preferred	MORGAN ST CAP I INC SER 1998-MF1 CL A1 6.19 CTF DUE 01-15-2007 BEO	657,782.86	644,293.18	683,005.54
Corporate Debt Instruments — Preferred	MORGAN STANLEY DEAN WITTER & CO GLOBAL NT 4/25/01 6.75 DUE 4-15-11 BEO	30,000.00	30,075.00	30,531.00
Corporate Debt Instruments — Preferred	NABISCO INC 6.125 NT DUE 02-01-2033/03	800,000.00	816,288.00	819,000.00
Corporate Debt Instruments — Preferred	NIAGARA MOHAWK PWR CORP SER E 7.375 SR NT DUE 07-01-2003	756,097.78	771,212.17	787,528.76
Corporate Debt Instruments — Preferred	NOMURA AST SECS CORP SER 1996-MD5 CL A1A7.07 BD DUE 04-13-2036 BEO	1,213,109.01	1,270,163.05	1,276,640.74
Corporate Debt Instruments — Preferred	OPT 1 MTG LN TR 2001-2 AST BKD CTF CL A VAR RATE 08-25-2031 BEO	888,960.16	889,272.70	889,323.57
Corporate Debt Instruments — Preferred	PAINE WEBBER GROUP INC 6.5 DUE 11-01-2005 REG	925,000.00	738,066.75	974,487.50
Corporate Debt Instruments — Preferred	PHILIP MORRIS COS INC 7.75 DEB DUE 01-15-2027	1,260,000.00	1,440,129.60	1,301,958.00
Corporate Debt Instruments — Preferred	PVTPL ALPINE PARTNERS L P SER 2000-1 NT CL A FLTG RATE 144A DUE 10-08-209 BEO	1,000,000.00	1,000,000.00	998,984.38
Corporate Debt Instruments — Preferred	PVTPL CMO CR SUISSE 1ST BSTN MTG SECS CORP 2001-TFL1 A 144AVAR 12-31-2040 BEO	700,000.00	700,000.00	700,000.00
Corporate Debt Instruments — Preferred	PVTPL SYSTEMS 2001 A T LLC SERIES-2001 CLASS-G 144A 6.684 DUE 09-15-2013 BEO	383,278.61	385,733.51	393,811.11
Corporate Debt Instruments — Preferred	PVTPL U S DLR CLEARING MASTER TR SER 1999-1 SR CTF FLTG RATE 144A VAR RT DUE	941,702.15	940,492.69	940,493.00
Corporate Debt Instruments — Preferred	RESDNTL AST SEC CORP MTG PASS THRU SER 2001-KS1 CTF CL A-I-1 5.593 7-25-16 BEO	456,346.36	456,346.36	460,454.39
Corporate Debt Instruments — Preferred	RESDNTL FDG MTG SECS I INC SER 1996-S6 CL A-10 7% MTG PASSTHRU CTF 3-25-26 BEO	858,680.07	867,266.88	871,826.46
Corporate Debt Instruments — Preferred	RESDNTL FDG MTG SECS I INC SER 97-S9 CL A20 7.5 MTG PASS THRU CTF 7-25-27 BEO	563,643.54	573,859.58	575,620.97
Corporate Debt Instruments — Preferred	SARA LEE CORP NT 6.25 DUE 09-15-2011 BEO	525,000.00	527,294.25	533,284.50
Corporate Debt Instruments — Preferred	SIGNET SER 1995-A FLTG RT BD DUE 06-20-2004	513,227.38	513,467.96	513,528.13
Corporate Debt Instruments — Preferred	SLM STUD LN TR LN BKD NT FLTG SER 1998-2CL A-1 DUE 04-25-2007 REG	68,068.51	67,544.71	68,192.26
Corporate Debt Instruments — Preferred	TECO ENERGY INC TECO ENERGY INC DUE 05-15-2002 BEO	400,000.00	400,000.00	400,140.80
Corporate Debt Instruments — Preferred	TELE COMMUNICATIONS INC TRANCHE # TR 00019 6.58 MTN DUE 2-15-2005 BEO	700,000.00	720,020.00	745,346.00
Corporate Debt Instruments — Preferred	UBS PFD FDG TR I 8.622 DUE 10-10-2050/10-01-2002 BEO	210,000.00	211,302.00	232,875.30
Corporate Debt Instruments — Preferred	UNILEVER CAP CORP NT 7.125 DUE 11-01-2010 BEO	210,000.00	208,118.40	227,161.20
Corporate Debt Instruments — Preferred	VERIZON GLOBAL FDG CORP NT 7.25 DUE 12-01-2010 BEO	290,000.00	310,279.70	310,152.10
Corporate Debt Instruments — Preferred	WACHOVIA CORP 2ND NEW GLOBAL NT 4.95 DUE11-01-2006 REG	1,000,000.00	998,070.00	982,150.00
Corporate Debt Instruments — Preferred	WELLS FARGO & CO NEW SUB GLOBAL NT 6.375DUE 08-01-2011 BEO	700,000.00	711,781.00	710,794.00
Corporate Debt Instruments — Other	ALLIANCE ATLANTIS COMMUNICATIONS INC SR SUB NT 13 DUE 12-15-2009/12-15-2004 BEO	12,000.00	11,880.00	12,960.00
Corporate Debt Instruments — Other	TEMBEC INDS INC GTD SR NT DTD 01/19/20018.5 DUE 02-01-2011 BEO	100,000.00	101,076.52	103,000.00
Corporate Debt Instruments — Other	PVTPL KOREA AST FDG 2000-1 LTD SECD NTFLTG RATE 144A VAR RT 02-10-2009 BEO	191,825.64	191,825.64	196,846.08
Corporate Debt Instruments — Other	CIE FIN DE CIC ET UNDTD FR DEBT INS USD(BR)	300,000.00	287,283.00	298,500.00
Corporate Debt Instruments — Other	PVTPL FRANCE TELECOM SA NT 144A EURO 7.75 DUE 03-01-2011 BEO	200,000.00	199,612.00	214,184.00
Corporate Debt Instruments — Other	PVTPL FRANCE TELECOM SA NT DTD 03/14/2001 144A EURO 8.5 03-14-2031	150,000.00	150,881.68	170,916.00
Corporate Debt Instruments — Other	HELLENIC EXCHANGAB 2% CNV BDS 2/8/05 EUR'REGS'	46,000.00	44,954.43	43,948.39
Corporate Debt Instruments — Other	BANCO NACIONAL DE COMERCIO EXTERIOR 8% NOTES 07-18-2002 USD1000	750,000.00	727,125.00	772,500.00
Corporate Debt Instruments — Other	PERU(REP OF) VAR NTS 7/3/2017 USD1000	250,000.00	138,375.00	180,156.25
Corporate Debt Instruments — Other	KOREA ELEC PWR CORP 7.75 BD DUE 4-1-2013REG	100,000.00	93,058.00	107,655.00
Corporate Debt Instruments — Other	FLEXTRONICS INTL LTD US\$SR SUB NT 9.875DUE 07-01-2010/07-01-2005 BEO	39,000.00	39,507.99	40,950.00
Corporate Debt Instruments — Other	AVECIA GROUP PLC SR NT 11 DUE 07-01-2009/07-01-2004 BEO PUT	73,000.00	73,000.00	69,715.00
Corporate Debt Instruments — Other	ROYAL BK SCOT GRP ADR REP 1 SER'2'NON-CUM PRF	130,000.00	130,000.00	143,681.07
Corporate Debt Instruments — Other	##MOTOROLA INC NT 5.8 DUE 10-15-2008 BE O DO NOT USE SEE 4-780298	5,000.00	4,538.41	4,553.50
Corporate Debt Instruments — Other	##PVTPL KOREA DEP INS CORP EXCHANGEABLE NT144A 2.5 12-11-2005 BEO SEE 4456058	400,000.00	402,586.70	400,516.80
Corporate Debt Instruments — Other	6 FLAGS INC SR NT 9.5 DUE 02-01-2009/02-01-2005 REG	27,000.00	26,814.78	27,236.25
Corporate Debt Instruments — Other	ADELPHIA COMMUNICATIONS CORP 10.875 DUE 10-01-2010 BEO	43,000.00	42,768.31	43,430.00
Corporate Debt Instruments — Other	AES CORP 10.25 DUE 07-15-2006/07-15-2001REG	71,000.00	74,521.25	62,480.00
Corporate Debt Instruments — Other	AES CORP SR NT 9.375 DUE 09-15-2010 BEO	25,000.00	25,000.00	22,500.00
Corporate Debt Instruments — Other	AES CORP SR NT 9.5 DUE 06-01-2009 BEO	52,000.00	52,396.97	47,320.00
Corporate Debt Instruments — Other	AGCO CORP SR NT 9.5 DUE 04-01-2008/05-01-2005 BEO	17,000.00	17,000.00	17,765.00
Corporate Debt Instruments — Other	AK STL CORP 9.125 DUE 12-15-2006/12-15-2001 REG	15,000.00	14,237.50	15,375.00
Corporate Debt Instruments — Other	AK STL CORP SR NT 7.875 DUE 02-15-2009/02-15-2004 BEO PUT	84,000.00	78,097.50	82,740.00
Corporate Debt Instruments — Other	ALBRTSNS INC MTN BOOK ENTRY TRANCHE #TR 00072 6.52 DUE 4-10-28	5,000.00	4,125.15	4,525.00
Corporate Debt Instruments — Other	ALLIED WASTE N AMER INC SR NT 7.375 DUE 01-01-2004 BEO	450,000.00	417,375.00	446,625.00
Corporate Debt Instruments — Other	ALLIED WASTE N AMER INC SR SECD NT DTD 01/30/2001 8.875 DUE 04-01-2008 BEO	135,000.00	138,407.50	138,712.50
Corporate Debt Instruments — Other	AMERCO SR NOTES 7.2 DUE 04-01-2002 BEO	1,000,000.00	997,900.00	1,000,200.00
Corporate Debt Instruments — Other	AMERN AXLE & MFG INC SR SUB NT 9.75 DUE 03-01-2009/03-01-2004 BEO PUT	47,000.00	46,427.86	48,175.00
Corporate Debt Instruments — Other	AMERN STD COS INC DEL SR NT 8.25 DUE 06-01-2009 BEO	42,000.00	42,262.50	43,680.00
Corporate Debt Instruments — Other	AMERN STD INC 7.375 DUE 04-15-2005 REG	40,000.00	40,100.00	41,000.00
Corporate Debt Instruments — Other	AMERN STD INC 7.625 DUE 02-15-2010 REG	14,000.00	13,352.50	14,000.00
Corporate Debt Instruments — Other	AMERN TOWER CORP SR NT DTD 01/31/2001 9.375 DUE 02-01-2009/02-01-2002 BEO	39,000.00	38,854.58	30,907.50
Corporate Debt Instruments — Other	ANCHOR GAMING SR SUB NT 9.875 DUE 10-15-2008/10-15-2001 BEO	47,000.00	46,816.47	51,347.50
Corporate Debt Instruments — Other	AOL TIME WARNER INC 7.625 DUE 04-15-2031BEO	500,000.00	490,595.00	529,145.00

Corporate Debt Instruments — Other	AT&T CO IAM COML PAPER 4 FRN 08/2002 USD1000 3.03375 IBN 08-06-2002	300,000.00	300,000.00	300,065.70
Corporate Debt Instruments — Other	AUBURN HILLS TR 12.00 BD DUE 05-01-2020 REG	330,000.00	289,384.27	470,609.70
Corporate Debt Instruments — Other	AVIS GROUP HLDGS INC 11 DUE 05-01-2009/05-01-2004 BEO	75,000.00	75,687.50	79,500.00
Corporate Debt Instruments — Other	B.STEARNS MTG SECS INC SER 97-7 CL 1A9 7 MTG PASSTHRU CTF DUE 02-25-2028 BEO	1,400,000.00	1,404,812.50	1,404,368.00
Corporate Debt Instruments — Other	BAYERISCHE LANDESBANK GIROZENTRALE N Y BRH MTN 5.875 DUE 12-01-2008 BEO	2,230,000.00	2,228,149.10	2,238,273.30
Corporate Debt Instruments — Other	BECKMAN INSTRS INC NEW SR NT 7.1 DUE 03-04-2003 BEO	750,000.00	749,722.50	769,665.00
Corporate Debt Instruments — Other	CALPINE CORP 8.5 DUE 02-15-2011 BEO	34,000.00	33,705.56	30,938.91
Corporate Debt Instruments — Other	CALPINE CORP SR NT 7.75 DUE 04-15-2009 BEO	28,000.00	27,895.00	24,780.00
Corporate Debt Instruments — Other	CAP 1 BK MEDIUM TERM SR BK NTS BOOK ENTRY 6.62 DUE 08-04-2003 BEO	700,000.00	688,926.00	712,880.00
Corporate Debt Instruments — Other	CENTURYTEL INC SR NT SER I 7.75 DUE 10-15-2012/10-15-2002 BEO PUT	1,000,000.00	999,440.00	1,032,670.00
Corporate Debt Instruments — Other	CHANCELLOR MEDIA CORP L A SER B 8.125 SRSUB NT DUE 12-15-2007/02	88,000.00	91,078.75	91,520.00
Corporate Debt Instruments — Other	CHARTER COMMUNICATIONS HLDGS LLC / CC HLDGS CAP CORP 10.75 10-01-2009	40,000.00	39,965.60	42,200.00
Corporate Debt Instruments — Other	CHARTER COMMUNICATIONS HLDGS LLC / CORP 8.625 DUE 4-1-2009/04 BEO	122,000.00	117,287.67	116,510.00
Corporate Debt Instruments — Other	CHRYSLER CORP 7.45 DEB DUE 03-01-2027	5,000.00	4,585.81	4,709.00
Corporate Debt Instruments — Other	CITIZENS UTILS CO DEL 7 DUE 11-01-2025 REG	10,000.00	7,905.55	8,482.00
Corporate Debt Instruments — Other	CITIZENS UTILS CO DEL 7.6 DUE 06-01-2006REG	10,000.00	10,048.45	10,270.00
Corporate Debt Instruments — Other	CKE RESTAURANTS INC 4.25 DUE 03-15-2004/03-20-2001 REG	103,000.00	45,724.33	80,340.00
Corporate Debt Instruments — Other	CMO CMC SECS CORP III COLL MTG OBLIG 1994-B CL B-A5 6 DUE 02-25-2009 BEO	653,482.38	642,250.64	659,605.51
Corporate Debt Instruments — Other	CMS ENERGY CORP CMS ENERGY CORP NT 8 1 2DUE 4 1 8.5 DUE 04-15-2011 BEO	70,000.00	68,612.60	69,356.00
Corporate Debt Instruments — Other	CMS ENERGY CORP SR NT 7.5 DUE 01-15-2009BEO	45,000.00	42,432.36	42,782.85
Corporate Debt Instruments — Other	CMS ENERGY CORP SR NT 9.875 DUE 10-15-2007 BEO	56,000.00	58,315.30	58,686.88
Corporate Debt Instruments — Other	CMS PANHANDLE HLDG CO NT 6.125 DUE 03-15-2004 BEO	300,000.00	299,052.00	302,844.00
Corporate Debt Instruments — Other	COLUMBIA / HCA HEALTHCARE CORP 7.25 DUE 05-20-2008 REG	55,000.00	55,875.00	56,375.00
Corporate Debt Instruments — Other	COLUMBIA /HCA HEALTHCARE CORP 6.91 BD DUE 06-15-2005 REG	20,000.00	20,650.00	20,100.00
Corporate Debt Instruments — Other	COMPAGNIE GENERALE DES GEOPHYSIQUE SR NT10.625 DUE 11-15-2007/11-15-2001 BEO	31,000.00	31,000.00	31,620.00
Corporate Debt Instruments — Other	CONOCO FDG CO NT 6.35 DUE 10-15-2011 BEO	1,000,000.00	998,380.00	1,012,890.00
Corporate Debt Instruments — Other	CONOCO FDG CO NT 6.35 DUE 10-15-2011 BEO	100,000.00	99,838.00	101,289.00
Corporate Debt Instruments — Other	CONS RAIL CORP 7.875 DEB DUE 5-15-2043 REG	90,000.00	95,416.20	92,804.40
Corporate Debt Instruments — Other	CONSTELLATION BRANDS INC SR NT DTD 02/21/2001 8 DUE 02-15-2008 BEO	55,000.00	55,000.00	56,100.00
Corporate Debt Instruments — Other	COX ENTERPRISES INC NT 7.5 DUE 08-15-2004 BEO	700,000.00	732,284.00	743,561.00
Corporate Debt Instruments — Other	CROWN CASTLE INTL CORP SR NT 9.375 DUE 08-01-2011/08-01-2006 BEO	49,000.00	48,755.00	45,080.00
Corporate Debt Instruments — Other	CSC HLDGS INC SER B 8.125 SR DEB DUE 08-15-2009	160,000.00	161,300.80	164,873.60
Corporate Debt Instruments — Other	CSC HLDGS INC SR NT SER B DTD 07/13/19998.125 DUE 07-15-2009 BEO	60,000.00	59,720.40	61,818.00
Corporate Debt Instruments — Other	DAIMLER CHRYSLER N AMER HLDG CORP 7.75 DUE 05-27-2003 BEO	600,000.00	628,800.00	626,556.00
Corporate Debt Instruments — Other	DAIMLER CHRYSLER N AMER HLDG CORP GTD NT6.9 DUE 09-01-2004 BEO	5,000.00	5,095.16	5,212.00
Corporate Debt Instruments — Other	DAIMLERCHRYSLER N AMER HLDG CORP INT TRANCHE # TR 00098 6.75 DUE 12-15-2006	25,000.00	25,000.00	25,000.00
Corporate Debt Instruments — Other	DUKE ENERGY FIELD SVCS LLC NT 7.5 DUE 08-16-2005 BEO	1,300,000.00	1,295,099.00	1,348,230.00
Corporate Debt Instruments — Other	EASTMAN CHEM CO 6.375 DUE 01-15-2004 REG	10,000.00	10,016.65	10,222.00
Corporate Debt Instruments — Other	ECHOSTAR DBS CORP SR NT 9.375 DUE 02-01-2009/02-01-2004 BEO PUT	90,000.00	90,271.81	92,250.00
Corporate Debt Instruments — Other	EL PASO CORP ZERO CPN CONV DEB 0 DUE 02-28-2021/02-28-2006 BEO PUT	670,000.00	278,245.60	275,370.00
Corporate Debt Instruments — Other	EL PASO ENERGY CORP MEDIUM TERM NTS BOOK TR 4 7.8 8-1-31	20,000.00	18,752.80	19,827.20
Corporate Debt Instruments — Other	EMMS COMMUNICATIONS CORP SR SUB NT 8.125 DUE 03-15-2009/03-15-2004 BEO PUT	17,000.00	16,383.75	16,320.00
Corporate Debt Instruments — Other	ENERGY MISS INC 1ST MTG BD DTD 02/15/2000 7.75 DUE 02-15-2003 BEO	1,000,000.00	1,011,660.00	1,034,380.00
Corporate Debt Instruments — Other	EXTD STAY AMER INC SR SUB NT 9.875 DUE 06-15-2011/06-15-2006 BEO	30,000.00	30,000.00	30,450.00
Corporate Debt Instruments — Other	FIRSTENERGY CORP NT SER B 6.45 DUE 11-15-2011 BEO	130,000.00	129,546.30	126,835.93
Corporate Debt Instruments — Other	FIRSTENERGY CORP NT SER C 7.375 DUE 11-15-2031 BEO	120,000.00	119,798.40	117,160.80
Corporate Debt Instruments — Other	FNMA DISC NT 02-21-2002	700,000.00	686,927.89	696,531.86
Corporate Debt Instruments — Other	FORD MTR CO DEL DEB 8.9 DUE 01-15-2032 REG	220,000.00	234,194.40	235,921.40
Corporate Debt Instruments — Other	FORD MTR CR CO GLOBAL LANDMARK SECS-GLOBLS FLTG RATE DUE 03-17-2003 BEO	1,000,000.00	996,560.00	980,000.00
Corporate Debt Instruments — Other	FORD MTR CR CO MEDIUM TERM NTS BOOK ENTRY TR 00845 VAR RT DUE 06-30-2005	1,300,000.00	1,284,140.00	1,228,359.60
Corporate Debt Instruments — Other	FORD MTR CR CO NT DTD 02/23/1999 5.75 DUE 02-23-2004 BEO	1,330,000.00	1,278,914.70	1,330,970.90
Corporate Debt Instruments — Other	FORD MTR CR CO NT FLTG RATE DUE 04-17-2003 BEO	500,000.00	502,888.00	496,720.00
Corporate Debt Instruments — Other	FOX LIBERTY NETWORKS 8.75 BD DUE 08-15-2007 BEO	14,000.00	14,652.50	14,560.00
Corporate Debt Instruments — Other	GA GULF CORP SR SUB NT 10.375 DUE 11-01-2007/11-01-2003 BEO PUT	5,000.00	5,044.75	5,225.00
Corporate Debt Instruments — Other	GEN MTR CORP 8.80 BD DUE 3-1-2021 REG PUTABLE ON 3-1-98	1,500,000.00	1,842,315.00	1,634,040.00
Corporate Debt Instruments — Other	GEN MTRS ACCEP CORP 7.625 DUE 06-15-2004BEO	1,300,000.00	1,299,194.00	1,374,932.00
Corporate Debt Instruments — Other	GEN MTRS ACCEP CORP GLOBAL BD 7.25 DUE 03-02-2011 BEO	380,000.00	378,746.00	382,709.40
Corporate Debt Instruments — Other	GEN MTRS ACCEP CORP MEDIUM TERM NTS BOOKENTRY TR # 00593 VAR RT DUE 01-20-24	800,000.00	800,000.00	782,488.00
Corporate Debt Instruments — Other	GEN MTRS ACCEP CORP MEDIUM TERM NTS TR 00609 VAR RT 5-16-2003 BEO	600,000.00	601,686.00	592,680.60
Corporate Debt Instruments — Other	GEN MTRS ACCEP CORP SMARTNOTES BOOK TRANCHE # TR 00447 6.2 DUE 12-15-2006	50,000.00	50,000.00	50,000.00
Corporate Debt Instruments — Other	GEN MTRS CORP SR UNSECD NT 7.2 DUE 01-15-2011 BEO	30,000.00	30,865.80	29,943.00
Corporate Debt Instruments — Other	GMAC COML MTG SEC INC 97-C1 CL A3 6.869 MTG PASSTHRU CTF DUE 8-15-2007 BEO	30,000.00	28,543.36	31,398.30
Corporate Debt Instruments — Other	GMAC COML MTG SEC INC MTG PASSTHRU CTF 1998-C1 CL A-2 6.7 DUE 05-15-2030 REG	80,000.00	75,126.17	82,381.68
Corporate Debt Instruments — Other	GS ESCR CORP SR NT 7 DUE 08-01-2003 BEO	400,000.00	370,852.00	404,976.00
Corporate Debt Instruments — Other	HARRAHS OPER INC CTD SR SUB NT 7.875 DUE12-15-2005 BEO	92,000.00	94,185.00	95,450.00
Corporate Debt Instruments — Other	HCA-HEALTHCARE CO HCA-06/01/2006 7.125	30,000.00	30,900.00	30,450.00
Corporate Debt Instruments — Other	HCA-HEALTHCARE CO NT 8.75 DUE 09-01-2010BEO	57,000.00	61,582.50	61,702.50
Corporate Debt Instruments — Other	HEALTHSOUTH CORP SR NT DTD 02/01/2001 8.5 DUE 02-01-2008 BEO	80,000.00	85,450.00	83,600.00
Corporate Debt Instruments — Other	HEALTHSOUTH CORP SR SUB NT 10.75 DUE 10-01-2008/10-01-2004 BEO	47,000.00	51,398.75	51,641.25
Corporate Debt Instruments — Other	HMH PPTYS INC 8.45 DUE 12-01-2008/12-01-2003 BEO	4,000.00	3,786.79	3,740.00
Corporate Debt Instruments — Other	HORSESHOE GAMING LLC SR SUB NT 8.625 DUE05-15-2009/05-15-2004 BEO	55,000.00	54,535.35	56,856.25
Corporate Debt Instruments — Other	HOST MARRIOTT L P SR NT SER G 9.25 DUE 10-01-2007 BEO	4,000.00	3,949.64	3,985.00
Corporate Debt Instruments — Other	I/O CMO NORWEST ASSET SECS CORP SER 97-1MTG PASSTHRU CTF CL A-5 01-25-12	85,131.30	10,641.41	6,464.02
Corporate Debt Instruments — Other	I/O CONSECO FIN SECURITIZATIONS CORP 99-H HOME EQTY LN CTF CL A-IO 11-15-29	6,500,000.00	694,211.51	56,797.65

Corporate Debt Instruments — Other	INSIGHT MIDWEST L P / INSIGHT CAP INC SR NT 10.5 DUE 11-01-2010/11-01-2005 BEO	37,000.00	36,556.10	39,775.00
Corporate Debt Instruments — Other	INTL GAME TECH SR NT 8.375 DUE 05-15-2009 BEO	40,000.00	39,589.60	42,100.00
Corporate Debt Instruments — Other	KCS ENERGY INC 8.875 SR SUB NT DUE 01-15-2008/03 BEO	70,000.00	15,004.34	42,437.50
Corporate Debt Instruments — Other	KELLOGG CO NT SER B 5.5 DUE 04-01-2003 BEO	500,000.00	513,375.00	513,025.00
Corporate Debt Instruments — Other	KROGER CO PUTTABLE RESET SECS DUE 08-16-2012/08-16-2002 BEO PUT	1,900,000.00	1,900,000.00	1,900,834.10
Corporate Debt Instruments — Other	KS CY SOUTHN RY CO SR NT 9.5 DUE 10-01-2008 BEO	17,000.00	17,595.00	18,530.00
Corporate Debt Instruments — Other	LEAR CORP SR NT SER B 7.96 DUE 05-15-2005 BEO	160,000.00	160,000.00	161,755.20
Corporate Debt Instruments — Other	LOCKHEED MARTIN CORP BD 8.5 DUE 12-01-2029 BEO	250,000.00	249,066.07	299,080.00
Corporate Debt Instruments — Other	LYONDELL CHEM CO SR SECD NT SER A 9.625 DUE 05-01-2007	21,000.00	21,173.36	21,210.00
Corporate Debt Instruments — Other	LYONDELL CHEM CO SR SECD NT SER B 9.875 DUE 05-01-2007/05-01-2004 BEO PUT	13,000.00	13,000.00	12,967.50
Corporate Debt Instruments — Other	MANOR CARE INC NEW SR NT DTD 06/22/2001 8 DUE 03-01-2008 BEO	46,000.00	46,758.75	48,431.56
Corporate Debt Instruments — Other	MEDIACOM LLC / MEDIACOM CAP CORP SR NT 9.5 DUE 01-15-2013/01-15-2006 BEO	37,000.00	36,677.36	38,387.50
Corporate Debt Instruments — Other	MIRANT AMERICAS GENERATION LLC 8.3 5/1/11	350,000.00	369,120.50	313,250.00
Corporate Debt Instruments — Other	MOHEGAN TRIBAL GAMING AUTH SR NT 8.125 DUE 01-01-2006 BEO PUT	10,000.00	10,500.00	10,275.00
Corporate Debt Instruments — Other	MOHEGAN TRIBAL GAMING AUTH SR SUB NT 8.75 DUE 01-01-2009/01-01-2004 BEO PUT	27,000.00	27,847.50	28,215.00
Corporate Debt Instruments — Other	MOTOROLA INC 7.5 DUE 05-15-2025 REG	10,000.00	9,262.95	8,868.00
Corporate Debt Instruments — Other	NEWS AMER HLDGS INC 7.75 DUE 02-01-2024 REG	40,000.00	36,008.80	39,679.20
Corporate Debt Instruments — Other	NEWS AMER INC GTD SR DEB 7.625 DUE 11-30-2028 BEO	270,000.00	245,070.90	261,565.20
Corporate Debt Instruments — Other	NEXTEL COMMUNICATIONS INC SR SER NT 9.375 DUE 11-15-2009/11-15-2004 BEO	125,000.00	110,820.02	98,750.00
Corporate Debt Instruments — Other	NORTEK INC 9.25 SR NT DUE 03-15-2007/02	4,000.00	3,370.00	4,050.00
Corporate Debt Instruments — Other	NORTEK INC SR NT SER B 8.875 DUE 08-01-2008/08-01-2003 BEO PUT	95,000.00	94,126.61	94,050.00
Corporate Debt Instruments — Other	NORTHN TELECOM CAP CORP NT DTD 06/17/1996 7.875 DUE 06-15-2026 REG	10,000.00	9,393.85	7,781.86
Corporate Debt Instruments — Other	NRG N E GENERATING LLC SR SECD BD SER A DTD 2/25/2000 8.065 DUE 12-15-2004 BEO	562,500.00	588,886.87	567,905.63
Corporate Debt Instruments — Other	OCEAN ENERGY INC 8.875 DUE 07-15-2007/07-15-2002 REG	40,000.00	42,300.00	42,086.80
Corporate Debt Instruments — Other	OCEAN ENERGY INC SR SUB NT SER B 8.375 DUE 07-01-2008/07-01-2003 BEO	30,000.00	31,650.00	31,380.60
Corporate Debt Instruments — Other	OMNICARE INC 8.125 BONDS 15 FEB 2011	75,000.00	77,750.00	77,156.25
Corporate Debt Instruments — Other	ORION PWR HLDGS INC SR NT 12 DUE 05-01-2010 REG	58,000.00	58,000.00	67,280.00
Corporate Debt Instruments — Other	P & L COAL HLDGS CORP SR SUB NT 9.625 DUE 05-15-2008/05-15-2003 BEO	70,000.00	69,250.00	74,900.00
Corporate Debt Instruments — Other	PACIFICA PAPERS INC SR NT 10 DUE 03-15-2009/03-15-2004 BEO PUT	20,000.00	21,450.00	21,500.00
Corporate Debt Instruments — Other	PARKER & PARSELEY PETE CO DEL SR NT DTD 08/22/1995 8.25 DUE 08-15-2007 REG	20,000.00	20,600.00	20,750.00
Corporate Debt Instruments — Other	PDVSA FIN LTD NT 8.5 DUE 11-16-2012 BEO	220,000.00	217,745.00	200,200.00
Corporate Debt Instruments — Other	PHILIP MORRIS COS INC 7.5 DUE 01-15-2002REG	35,000.00	37,105.92	35,056.00
Corporate Debt Instruments — Other	PHILLIPS PETE CO NT 8.75 DUE 05-25-2010 BEO	700,000.00	817,887.00	814,800.00
Corporate Debt Instruments — Other	PIONEER NAT RES CO SR NT 9.625 DUE 04-01-2010/03-31-2001 BEO PUT	12,000.00	11,957.64	13,290.00
Corporate Debt Instruments — Other	PK PL ENTMT CORP SR SUB NT 9.375 DUE 02-15-2007 BEO	79,000.00	80,850.00	82,160.00
Corporate Debt Instruments — Other	PK PL ENTMT CORP SR SUB NT DTD 12/21/1998 7.875 DUE 12-15-2005 BEO	110,000.00	110,650.00	110,000.00
Corporate Debt Instruments — Other	PROGRESS ENERGY INC SR NT 7.1 DUE 03-01-2011 BEO	340,000.00	359,913.80	352,899.60
Corporate Debt Instruments — Other	PUB SVC ENTERPRISE GROUP INC NT FLTG RATE DUE 05-21-2002/02-21-2002 BEO	400,000.00	400,000.00	398,911.60
Corporate Debt Instruments — Other	PVTPL ASSOC MANUFACTURED HSG	1,544,274.08	1,546,662.90	1,544,274.08
Corporate Debt Instruments — Other	PVTPL AT&T CORP USD SR NT 144A 8 DUE 11-15-2031 BEO	210,000.00	207,744.60	219,683.10
Corporate Debt Instruments — Other	PVTPL BAYVIEW FINL REVOLVING AST TR 2000-D CL A FLTG 144A 3C7 11-25-2030 BEO	800,000.00	800,000.00	803,000.00
Corporate Debt Instruments — Other	PVTPL BURL RES FIN CO BURL RES INC 6.5 DUE 12-01-2011 BEO	50,000.00	49,859.50	48,781.00
Corporate Debt Instruments — Other	PVTPL CHANCELLOR MEDIA CORP L A SR NT DTD 11/16/1998 8 DUE 11-01-2008 BEO PUT	14,000.00	14,577.50	14,560.00
Corporate Debt Instruments — Other	PVTPL CMO MORGAN J P COML MTG FIN CORP 2000-FL1 CL A 144A VAR RT 4-15-10 BEO	190,694.60	190,694.60	190,284.03
Corporate Debt Instruments — Other	PVTPL CMO SASCO FLOATING RATE COML MTG TR 144A VAR RT DUE 10-21-2002 BEO	21,742.48	21,746.73	21,782.92
Corporate Debt Instruments — Other	PVTPL CMO SEC NATL MTG LN TR 3.6 DUE 11-25-2010 BEO	700,000.00	699,937.62	699,937.00
Corporate Debt Instruments — Other	PVTPL ECHOSTAR DBS CORP SR NT 144A 9.125DUE 01-15-2009/01-15-2005 BEO	30,000.00	30,000.00	30,075.00
Corporate Debt Instruments — Other	PVTPL HEALTHSOUTH CORP SR NT 144A 8.375 DUE 10-01-2011 BEO	73,000.00	72,877.36	75,007.50
Corporate Debt Instruments — Other	PVTPL HERCULES INC SR NT 144A 11.125 DUE 11-15-2007 BEO	7,000.00	7,003.79	7,280.00
Corporate Debt Instruments — Other	PVTPL HOLMES FING NO 4 PLC 2001-HLV2 LN BKD NT CL A-1B 144A 4.934 05-25-2026 BEO	429,482.96	429,479.31	433,643.58
Corporate Debt Instruments — Other	PVTPL ICN PHARMACEUTICALS INC NEW SR NT 144A 8.75 DUE 11-15-2008 BEO PUT	32,000.00	32,694.01	35,840.00
Corporate Debt Instruments — Other	PVTPL IMC GLOBAL INC SR NT 144A 10.875 DUE 06-01-2008 BEO	28,000.00	27,661.20	29,896.16
Corporate Debt Instruments — Other	PVTPL NORSEKE SKOG CDA LTD SR NT 144A 8.625 DUE 06-15-2011/06-15-2006 BEO	23,000.00	24,030.00	23,805.00
Corporate Debt Instruments — Other	PVTPL PULTE HOMES INC FORMERLY PULTE CORP 144A 7.875 DUE 08-01-2011 BEO	46,000.00	45,582.78	45,717.56
Corporate Debt Instruments — Other	PVTPL SCHULER HOMES INC SR NT 144A 9.375DUE 07-15-2009/07-15-2005 BEO	60,000.00	60,000.00	62,100.00
Corporate Debt Instruments — Other	PVTPL SMITHFIELD FOODS INC SR NT 144A 8 DUE 10-15-2009 BEO	23,000.00	23,000.00	23,460.00
Corporate Debt Instruments — Other	PVTPL TEEKAY SHIPPING CORP SR NT 144A 8.875 DUE 07-15-2011 BEO	18,000.00	18,528.75	18,450.00
Corporate Debt Instruments — Other	QWEST CAP FDG INC NT 7.75 DUE 02-15-2031REG	1,000,000.00	999,700.00	964,380.00
Corporate Debt Instruments — Other	R J REYNOLDS TOB HLDGS INC NT SER B 7.75DUE 05-15-2006 BEO	740,000.00	736,633.00	771,642.40
Corporate Debt Instruments — Other	RAYTHEON CO 6.45 DUE 08-15-2002 REG	1,100,000.00	1,104,103.00	1,122,011.00
Corporate Debt Instruments — Other	RAYTHEON CO NT 6.55 DUE 03-15-2010 REG	600,000.00	588,708.00	600,264.00
Corporate Debt Instruments — Other	RJ REYNOLDS TOB HLDGS INC NT SER B 7.875DUE 05-15-2009 BEO	500,000.00	492,870.00	505,865.00
Corporate Debt Instruments — Other	RYLAND GROUP INC 8 DUE 08-15-2006 BEO	33,000.00	33,000.00	33,165.00
Corporate Debt Instruments — Other	RYLAND GROUP INC SR NT 9.75 DUE 09-01-2010/09-01-2005 BEO	15,000.00	15,637.50	15,937.50
Corporate Debt Instruments — Other	SAFETY-KLEEN CORP NEW 9.25 DUE 05-15-2009 BEO DBTFL	65,000.00	65,165.00	6.50
Corporate Debt Instruments — Other	SCOTIA PAC CO LLC TIMBER COLL NT SER B CL A-3 7.71 DUE 07-20-2028 BEO	160,000.00	113,600.00	131,555.20
Corporate Debt Instruments — Other	SECURITIZED AST SALES INC SER 1995-B CL A4 INC 7.41 MTG BKD CTF DUE 9-25-24 BEO	765,416.05	775,462.13	784,069.24
Corporate Debt Instruments — Other	SMS STUD LN TR SER 1997-9A CL A1 VAR RT ABS CTF DUE 10-27-2025 REG	908,254.96	889,876.99	898,618.37
Corporate Debt Instruments — Other	SOUTHN CAL EDISON CO NT DTD 11/08/2000 FLTG RATE DUE 05-01-2002 BEO	200,000.00	120,008.00	192,000.00
Corporate Debt Instruments — Other	SPRINT CAP CORP DEB 6.9 DUE 05-01-2019 BEO	80,000.00	75,670.40	74,825.60
Corporate Debt Instruments — Other	SPRINT CAP CORP MTN 7.625 DUE 06-10-2002	1,500,000.00	1,498,515.00	1,530,930.00
Corporate Debt Instruments — Other	SR HSG PPTYS TR SR HSG 8 625 8.625 DUE 01-15-2012 BEO	62,000.00	61,481.06	62,620.00
Corporate Debt Instruments — Other	TCI COMMUNICATIONS INC 7.875 DUE 02-15-2026 REG	310,000.00	362,486.39	329,130.10
Corporate Debt Instruments — Other	TEEKAY SHIPPING CORP SR NT 8.875 DUE 07-15-2011 BEO	30,000.00	30,000.00	30,750.00
Corporate Debt Instruments — Other	TELECOP PCS INC SR SUB NT DTD 07/14/00 10.625 DUE 07-15-10/07-15-05 BEO	2,000.00	2,045.00	2,285.00
Corporate Debt Instruments — Other	TEMBEC FIN CORP GTD SR NT DTD 08/29/1995 9.875 DUE 09-30-2005	9,000.00	9,097.50	9,258.75

Corporate Debt Instruments — Other	TENET HEALTHCARE CORP SR SUB NT SER B 8.125 DUE 12-01-2008/06-01-2003 BEO	152,000.00	160,640.00	162,927.28
Corporate Debt Instruments — Other	TEREX CORP NEW SR SUB NT DTD 03/29/2001 10.375 DUE 04-01-2011/04-01-2006 BEO	20,000.00	20,000.00	20,800.00
Corporate Debt Instruments — Other	TEREX CORP NEW SR SUB NT SER D 8.875 DUE04-01-2008/04-01-2003 BEO PUT	94,000.00	92,762.50	92,590.00
Corporate Debt Instruments — Other	TEXTRON FINL CORP FLTG RATE DUE 03-18-2002 BEO	200,000.00	200,000.00	199,572.00
Corporate Debt Instruments — Other	TRITON ENERGY LTD / TRITON ENERGY CORP SR NT 9.25 DUE 04-15-2005 BEO	15,000.00	15,712.50	16,358.55
Corporate Debt Instruments — Other	TRITON ENERGY LTD SR NT DTD 04/01/2001 8.875 DUE 10-01-2007/10-01-2004 BEO	16,000.00	16,180.00	17,519.20
Corporate Debt Instruments — Other	TRW INC MT SR NTS BK ETY TRCHE #SR00044 CPN RT=3MO US\$+43 BP VAR RT 3-25-02	400,000.00	399,848.80	399,529.60
Corporate Debt Instruments — Other	TXU EASTN FDG CO GTD SR NT 6.15 DUE 05-15-2002 BEO	1,500,000.00	1,518,735.00	1,517,910.00
Corporate Debt Instruments — Other	TYSON FOODS INC 7 DUE 01-15-2028 REG	10,000.00	8,678.85	8,744.00
Corporate Debt Instruments — Other	TYSON FOODS INC 7 DUE 05-01-2018 REG	10,000.00	8,907.05	9,141.00
Corporate Debt Instruments — Other	UNISYS CORP SR NT 7.25 DUE 01-15-2005 BEO	61,000.00	59,768.41	59,627.50
Corporate Debt Instruments — Other	USA WASTE SVCS INC 6.5 NT DUE 12-15-2002BEO	500,000.00	499,275.00	512,920.00
Corporate Debt Instruments — Other	VINTAGE PETE INC 9.0 SR SUB NT DUE 12-15-2005	18,000.00	18,465.00	17,910.00
Corporate Debt Instruments — Other	VINTAGE PETE INC SR SUB NT DTD 05/25/2001 7.875 DUE 5-15-11 REG	50,000.00	49,579.50	49,750.00
Corporate Debt Instruments — Other	VISTEON CORP NT DTD 08/03/2000 8.25 DUE 08-01-2010 BEO	180,000.00	180,034.20	186,215.40
Corporate Debt Instruments — Other	VOICESTREAM WIRELESS CORP SR NT 10.375 DUE 11-15-2009/11-15-2004 BEO PUT	14,000.00	14,234.37	15,987.58
Corporate Debt Instruments — Other	WASTE MGMT INC DEL WMI 7.375 DUE 08-01-2010 BEO	510,000.00	507,924.30	524,234.10
Corporate Debt Instruments — Other	WORLDCOM INC GA NEW 7.50000 05/16/01 05/15/11 7.5 DUE 05-15-2011 BEO	200,000.00	197,808.00	204,816.00
Corporate Debt Instruments — Other	WORLDCOM INC GA NEW 8.25000 05/16/01 05/15/31 8.25 DUE 05-15-2031 BEO	200,000.00	196,196.00	210,886.00
Corporate Debt Instruments — Other	WORLDCOM INC GA NEW NT 8.25 DUE 05-15-2010 BEO	230,000.00	242,491.30	245,973.50
Corporate Stock — Preferred	NEWS CORPORATION PRF AUD0.50	22,210.00	198,574.44	148,369.09
Corporate Stock — Preferred	NEWS CORPORATION PRF AUD0.50	15,773.00	59,768.61	105,368.11
Corporate Stock — Preferred	PETROL BRASILEIROS PRF NPV	6,569.00	143,666.50	145,424.95
Corporate Stock — Preferred	ADR COMPANHIA BRASILEIRA DE DISTR DE ACUCR CIA SPONSORED REP PFD	1,600.00	42,236.32	35,200.00
Corporate Stock — Preferred	ADR TELE NORTE LESTE PARTICIPACOES S A SPONSORED ADR REPSTG PFD PREF SH	1.00	13.84	15.63
Corporate Stock — Preferred	ADR TELECOMUNICACOES BRASILEIRAS S A PFDLOCK	3,022.00	177,735.80	120,880.00
Corporate Stock — Preferred	SANWA INTERNL FINA UNIT(1000 CV PRF SHS SANWA)	39,000,000.00	303,336.70	114,937.81
Corporate Stock — Preferred	UFJ INTL FIN (BERMUDA) TR CONV DT 144A	12,000,000.00	103,020.04	40,744.70
Corporate Stock — Preferred	#MFO FRKLN TR RISING DIVIDEND FUND CL I DO NOT USE SEE 2696646	2,284.79	60,988.91	56,617.02
Corporate Stock — Preferred	ADR NEWS CORP LTD SPONSORED ADR REPSTG PFD LTD	50,500.00	1,089,845.81	1,336,230.00
Corporate Stock — Preferred	ADR TELE NORTE LESTE PARTICIPACOES S A SPONSORED ADR REPSTG PFD PREF SH	500.00	9,079.95	7,815.00
Corporate Stock — Preferred	AVALONBAY CMNTYS INC PFD STK SER C 8.50%	200.00	4,959.95	5,060.00
Corporate Stock — Preferred	BANKUNITED CAP III PFD STK	200.00	4,929.95	4,990.00
Corporate Stock — Preferred	CITIGROUP CAP VI 6.875 TR PFD SECS	560.00	14,100.01	14,028.00
Corporate Stock — Preferred	CMS ENERGY CORP ADJ CONV TR SEC	102.95	3,490.73	3,103.85
Corporate Stock — Preferred	DELTA AIR LINES INC DEL NT 8.125	100.00	2,112.95	2,105.00
Corporate Stock — Preferred	DILLARDS CAP TR 1 PFD 7.5%	300.00	5,874.90	5,520.00
Corporate Stock — Preferred	DUKE RLTY CORP	600.00	14,859.85	15,330.00
Corporate Stock — Preferred	ENRON CAP TR I TR ORIGINATED PFD SEC 8.30	100.00	2,662.00	49.00
Corporate Stock — Preferred	EQTY INNS INC PFD SER A 9.50	200.00	4,509.95	4,448.00
Corporate Stock — Preferred	GLENBOROUGH RLTY TR INC PFD CONV SER A	300.00	6,049.90	6,330.00
Corporate Stock — Preferred	GRAND MET DEL L P GTD PFD SECS SER A 9.42	100.00	2,867.00	2,720.00
Corporate Stock — Preferred	GREAT ATLC & PAC TEA INC SR QRTLY INT BD-QUIBS PREF STK	200.00	4,809.95	4,870.00
Corporate Stock — Preferred	HAWAIIAN ELEC INDS CAP TR I TR ORIGINATED PFD SECS	200.00	5,001.95	5,020.00
Corporate Stock — Preferred	HOST MARRIOTT CORP NEW PFD CL B 10 PRFERRED STK	200.00	3,999.95	4,982.00
Corporate Stock — Preferred	INNKEEPERS USA TR PFD CONV SH BEN INT SER A 8.625	300.00	6,464.85	6,975.00
Corporate Stock — Preferred	ISTAR FINL INC PFD SER D	200.00	4,469.95	4,270.00
Corporate Stock — Preferred	MERRILL LYNCH & CO INC S&P 500 MKT INDEXTARGET-TERM SECS	800.00	7,527.40	6,904.00
Corporate Stock — Preferred	MID-AMER APT CMNTYS INC SER A PFD STK	200.00	4,969.95	4,996.00
Corporate Stock — Preferred	MISSION CAP L P GTD MONTHLY INC PFD SECSB 8.50	500.00	12,881.09	13,200.00
Corporate Stock — Preferred	PARTNERRE LTD SER A PFD STK	200.00	4,229.95	4,994.00
Corporate Stock — Preferred	PFD WACHOVIA CORP	252.00	1,328.02	0
Corporate Stock — Preferred	PPL CAP FDG TR I PREM EQTY PT SECS UNITS7.75	400.00	8,799.90	78.60
Corporate Stock — Preferred	TCI COMMUNICATIONS FING II TR ORIGINATEDPFD SECS 10	100.00	2,535.95	2,508.00
Corporate Stock — Preferred	THORNBURG MTG INC PFD SER A CONV	200.00	4,949.95	5,280.00
Corporate Stock — Preferred	TRANSCANADA CAP TR ORIGINATED PFD SECS 8.75	200.00	5,390.98	5,020.00
Corporate Stock — Preferred	UAL CORP CAP TR I TR ORIGINATED PFD SECS13.25	2,130.00	69,222.58	40,150.50
Corporate Stock — Preferred	UAL CORP DEPOS SH REPSTG 1/1000PFD B 12.25	4,600.00	111,075.16	86,250.00
Corporate Stock — Common	BHP BILLITON LTD NPV	74,025.00	449,883.63	397,879.97
Corporate Stock — Common	BRAMBLES INDS LTD A\$0.50	17,386.00	96,105.76	92,558.73
Corporate Stock — Common	FOSTERS GROUP LTD COM STK	46,736.00	125,366.29	116,271.20
Corporate Stock — Common	NATIONAL AUST BANK NPV	22,092.00	342,402.19	360,300.75
Corporate Stock — Common	NATIONAL AUST BANK NPV	6,223.00	97,870.56	101,491.56
Corporate Stock — Common	NEWS CORPORATION NPV(AUST LISTING)	22,325.00	69,292.46	178,530.52
Corporate Stock — Common	QBE INS GROUP LTD NPV	36,649.00	159,051.51	144,081.33
Corporate Stock — Common	SANTOS LIMITED NPV	75,500.00	255,451.45	239,619.97
Corporate Stock — Common	WESTPAC BKG CORP NPV	13,013.00	49,640.57	104,949.46
Corporate Stock — Common	WMC LTD NPV	19,800.00	74,515.74	97,028.12
Corporate Stock — Common	WOOLWORTHS LTD NPV	23,700.00	117,213.30	136,363.78
Corporate Stock — Common	ADR NEWS CORP LTD ADR NEW	200.00	6,521.06	6,362.00
Corporate Stock — Common	BHP BILLITON LTD	21,683.00	208,642.30	232,224.93
Corporate Stock — Common	DEXIA AM NPV	20,450.00	243,818.95	294,070.38
Corporate Stock — Common	DEXIA AM NPV	6,260.00	66,472.04	90,018.61
Corporate Stock — Common	DEXIA AM STRIPS VVPR	18,450.00	19.00	164.28
Corporate Stock — Common	FORTIS NPV	2,128.00	40,948.34	55,232.62
Corporate Stock — Common	UCB NPV	440.00	3,136.92	17,814.07
Corporate Stock — Common	ADR PETROLEO BRASILEIRO SA PETROBAS SPONSORED	5,175.00	91,204.97	115,040.25
Corporate Stock — Common	ADR PETROLEO BRASILEIRO SA PETROBRAS SPONSORED ADR	1,200.00	25,620.48	27,960.00
Corporate Stock — Common	ABITIBI-CONS INC COM NPV	17,200.00	133,463.12	125,316.21
Corporate Stock — Common	ALCAN INC COM STK (CAN QUOTE)	1,050.00	32,640.50	37,592.80
Corporate Stock — Common	ALCAN INC COM STK (CAN QUOTE)	2,700.00	86,495.98	96,667.19
Corporate Stock — Common	BK OF NOVA SCOTIA COM NPV	3,100.00	65,188.51	95,082.85
Corporate Stock — Common	BOMBARDIER INC CLASS'B/SUB VTG NPV CAD	29,600.00	200,604.43	305,967.11
Corporate Stock — Common	FAIRFAX FINL HLDGS (R1933) COM STK 144A (IPO)	1,500.00	502,308.86	154,111.20
Corporate Stock — Common	MAGNA INTL INC CL'A/SUB VTG COM NPV (CAD)	4,400.00	186,588.98	278,678.15
Corporate Stock — Common	MDS INC COM NPV	400.00	4,904.99	4,736.10
Corporate Stock — Common	ROYAL BANK CANADA COM NPV (CAD)	1,820.00	31,904.55	59,095.13
Corporate Stock — Common	SUNCOR ENERGY INC COM NPV (CAD QUOTE)	4,100.00	116,475.95	134,590.45
Corporate Stock — Common	ZARLINK SEMICONDUCTOR INC COM	7,900.00	186,630.29	87,846.52
Corporate Stock — Common	CELESTICA INC SUB VTG SHS	3,192.00	122,600.79	128,924.88
Corporate Stock — Common	INCO LTD COM	15,000.00	424,169.52	254,100.00

Corporate Stock — Common	NORTEL NETWORKS CORP NEW COM	17,800.00	189,954.92	133,500.00
Corporate Stock — Common	THOMSON CORP COM	12,200.00	194,354.84	370,288.75
Corporate Stock — Common	NOVO-NORDISK AS DKK2 SER B	600.00	22,139.06	24,350.93
Corporate Stock — Common	TDC A/S DKK5	1,422.00	54,434.90	50,212.08
Corporate Stock — Common	SOC EUROPEENNE FIDUCIARY DR REP 1'A' (BEL)	2,060.00	31,702.66	21,918.99
Corporate Stock — Common	KESKO OYJ NPV SER'B'	14,318.00	213,385.43	131,312.18
Corporate Stock — Common	NOKIA OYJ EURO.06	17,253.00	344,450.23	444,885.88
Corporate Stock — Common	NOKIA OYJ EURO.06	59,900.00	675,285.98	1,544,581.47
Corporate Stock — Common	SAMPO OYJ SER'ANPV	20,700.00	166,149.63	162,195.37
Corporate Stock — Common	SONERA OYJ NPV	20,700.00	92,901.09	104,874.05
Corporate Stock — Common	UPM-KYMMENE CORP NPV	7,500.00	186,604.78	248,755.67
Corporate Stock — Common	ADR NOKIA CORP SPONSORED ADR	7,200.00	178,735.01	176,616.00
Corporate Stock — Common	ACCOR EUR3	3,300.00	134,061.34	119,971.69
Corporate Stock — Common	AIR LIQUIDE(L') EUR11	1,300.00	180,303.67	182,193.77
Corporate Stock — Common	ALSTOM EUR6	5,347.00	148,670.07	59,464.54
Corporate Stock — Common	ALTRAN TECHNOLOGIE EURO.50	380.00	37,016.69	17,171.38
Corporate Stock — Common	ASS GEN DE FRANCE NPV	3,780.00	190,931.19	181,412.00
Corporate Stock — Common	AVENTIS SA EUR3.82	750.00	17,746.17	52,622.67
Corporate Stock — Common	AVENTIS SA EUR3.82	6,003.00	383,962.23	426,269.71
Corporate Stock — Common	AXA EUR2.29	8,976.00	260,203.72	187,577.77
Corporate Stock — Common	BNP PARIBAS EUR4	3,449.00	276,340.77	308,634.66
Corporate Stock — Common	BNP PARIBAS EUR4	4,281.00	366,858.85	383,086.40
Corporate Stock — Common	BOUYGUES EUR1	19,360.00	960,321.00	634,364.12
Corporate Stock — Common	CAP GEMINI EUR8	600.00	110,005.69	43,326.89
Corporate Stock — Common	CARREFOUR EUR2.50	1,200.00	73,872.61	62,399.27
Corporate Stock — Common	CIE DE ST-GOBAIN EUR16	857.00	121,689.43	129,340.93
Corporate Stock — Common	CIE DE ST-GOBAIN EUR16	1,029.00	133,861.78	155,299.66
Corporate Stock — Common	DANONE EUR1	1,100.00	137,789.93	134,183.37
Corporate Stock — Common	DANONE EUR1	600.00	65,637.07	73,190.93
Corporate Stock — Common	HERMES INT'L NPV	470.00	55,978.38	72,398.47
Corporate Stock — Common	L'OREAL EURO.20	259.00	9,427.74	18,656.65
Corporate Stock — Common	LAFARGE EUR4	279.00	20,978.69	26,059.44
Corporate Stock — Common	LVMH MOET HENNESSY EUR0.30	620.00	51,205.48	25,228.61
Corporate Stock — Common	MICHELIN (CGDE) EUR2 (REGD)	7,386.00	286,209.75	243,659.28
Corporate Stock — Common	MICHELIN (CGDE) EUR2 (REGD)	4,800.00	155,192.50	158,348.84
Corporate Stock — Common	ORANGE SA EUR1	6,920.00	61,765.93	62,724.80
Corporate Stock — Common	PEUGEOT SA EUR1	2,800.00	53,090.80	119,046.56
Corporate Stock — Common	PIN-PRINTEMPS-REDO EUR4	196.00	25,331.84	25,235.38
Corporate Stock — Common	SANOFI-SYNTHELABO EUR2	15,200.00	490,543.71	1,134,156.66
Corporate Stock — Common	SANOFI-SYNTHELABO EUR2	5,210.00	194,030.71	388,747.12
Corporate Stock — Common	SCHNEIDER ELECTRIC EUR8	3,444.00	192,386.54	165,593.14
Corporate Stock — Common	SCHNEIDER ELECTRIC EUR8	3,430.00	129,199.01	164,920.00
Corporate Stock — Common	SCHNEIDER ELECTRIC EUR8	3,300.00	162,423.05	158,669.39
Corporate Stock — Common	SOC AIR FRANCE EUR8.50	8,983.00	164,860.19	131,494.82
Corporate Stock — Common	SOC GENERALE EUR1.25	1,340.00	52,195.74	74,988.65
Corporate Stock — Common	SOC GENERALE EUR1.25	1,278.00	70,094.30	71,519.02
Corporate Stock — Common	SODEXHO ALLIANCE EUR4	5,059.00	206,664.50	216,262.80
Corporate Stock — Common	TF1 — TV FRANCAISE EURO.20	11,200.00	115,734.85	283,118.90
Corporate Stock — Common	TF1 — TV FRANCAISE EURO.20	5,744.00	179,991.26	145,199.55
Corporate Stock — Common	TOTAL FINA ELF EUR10	185.00	22,946.90	26,421.75
Corporate Stock — Common	TOTAL FINA ELF EUR10	4,890.00	538,897.27	698,391.05
Corporate Stock — Common	USINOR NPV	14,419.00	202,434.26	180,383.54
Corporate Stock — Common	VIVENDI UNIVERSAL EUR5.50	3,158.00	237,922.12	172,930.93
Corporate Stock — Common	VIVENDI UNIVERSAL EUR5.50	3,700.00	154,856.88	202,610.65
Corporate Stock — Common	ADR ALSTOM SPONSORED ADR	3.00	100.00	34.05
Corporate Stock — Common	ADR TOTAL FINA ELF S A SPONSORED ADR	5,331.00	220,390.68	374,449.44
Corporate Stock — Common	AIXTRON ORD NPV	5,400.00	367,286.32	121,886.94
Corporate Stock — Common	ALLIANZ AG NPV(REGD)(VINKULIERT)	991.00	272,206.55	234,714.94
Corporate Stock — Common	BAYER AG ORD NPV	1,220.00	38,388.96	38,889.14
Corporate Stock — Common	BAYER AG ORD NPV	10,254.00	334,487.56	326,860.00
Corporate Stock — Common	BAYER HYPO-VEREINS ORD NPV	6,020.00	285,724.67	183,962.46
Corporate Stock — Common	BAYER HYPO-VEREINS ORD NPV	715.00	39,678.70	21,849.36
Corporate Stock — Common	BAYER MOTOREN WERK EUR1	7,000.00	177,866.23	244,014.28
Corporate Stock — Common	COMMERZBANK AG ORD NPV	19,550.00	456,388.89	304,106.80
Corporate Stock — Common	DAIMLERCHRYSLER AG ORD NPV(REGD)	14,200.00	624,491.58	611,322.33
Corporate Stock — Common	DEUTSCHE BANK AG NPV(REGD)	1,613.00	116,883.59	114,035.56
Corporate Stock — Common	DEUTSCHE BANK AG NPV(REGD)	1,700.00	151,515.59	120,186.27
Corporate Stock — Common	DEUTSCHE LUFTHANSA ORD NPV (REGD)(VINK)	10,074.00	201,593.79	133,023.55
Corporate Stock — Common	DEUTSCHE POST AG NPV(REGD)	19,380.00	371,386.32	258,666.89
Corporate Stock — Common	DEUTSCHE TELEKOM NPV(REGD)	3,700.00	85,760.17	63,583.51
Corporate Stock — Common	DEUTSCHE TELEKOM NPV(REGD)	950.00	30,940.04	16,325.49
Corporate Stock — Common	E.ON AG NPV	2,375.00	111,060.27	123,033.33
Corporate Stock — Common	E.ON AG NPV	7,591.00	332,780.98	393,240.42
Corporate Stock — Common	EPCOS ORD NPV	3,800.00	209,948.70	187,785.48
Corporate Stock — Common	GEHE AG NPV	2,150.00	86,721.88	83,274.72
Corporate Stock — Common	INFINEON TECHNOLOG ORD NPV	6,400.00	329,528.06	130,782.04
Corporate Stock — Common	METRO AG ORD NPV	10,300.00	411,011.94	365,469.37
Corporate Stock — Common	RHOEN-KLINIKUM AG ORD NPV	739.00	16,569.18	38,493.35
Corporate Stock — Common	SAP AG ORD NPV	950.00	131,083.96	123,752.33
Corporate Stock — Common	SIEMENS AG NPV(REGD)	741.00	44,147.53	49,055.15
Corporate Stock — Common	VOLKSWAGEN AG ORD NPV	4,141.00	225,084.64	193,575.31
Corporate Stock — Common	OTE(HELLENIC TLCM) EUR2.20(CR)	5,800.00	92,377.22	94,507.12
Corporate Stock — Common	OTE(HELLENIC TLCM) EUR2.20(CR)	1,270.00	20,383.92	20,693.80
Corporate Stock — Common	ADR HELLENIC TELECOMMUNICATIONS ORGANIZATION S A SPONSORED ADR	35,652.00	364,391.26	271,668.24
Corporate Stock — Common	CHEUNG KONG(HLDGS) HKD0.50	17,000.00	175,390.94	176,587.14
Corporate Stock — Common	CHEUNG KONG(HLDGS) HKD0.50	71,000.00	857,922.17	737,510.98
Corporate Stock — Common	CHINA MOBILE (HK) HKD0.10	84,000.00	521,008.59	295,696.89
Corporate Stock — Common	CHINA UNICOM HKD0.10	20,000.00	20,386.45	22,057.36
Corporate Stock — Common	HANG LUNG PROPERTIES HKD1	101,000.00	109,134.94	104,265.92
Corporate Stock — Common	HENDERSON LAND DEV HKD2	15,000.00	71,233.29	67,710.97
Corporate Stock — Common	HSBC HLDGS USD0.50(HONGKONG REG)	5,600.00	60,076.04	65,530.88
Corporate Stock — Common	HUTCHISON WHAMPOA HKD0.25	47,200.00	401,596.28	455,484.52
Corporate Stock — Common	HUTCHISON WHAMPOA HKD0.25	17,100.00	150,482.26	165,016.64
Corporate Stock — Common	JOHNSON ELEC HLDGS HKD0.0125	137,500.00	222,291.73	144,591.14
Corporate Stock — Common	LI & FUNG HKD0.025	4,000.00	3,818.22	4,488.42
Corporate Stock — Common	LI & FUNG HKD0.025	90,000.00	129,318.49	100,989.38
Corporate Stock — Common	SHANGRI-LA ASIA HKD1	146,000.00	170,115.88	114,210.97
Corporate Stock — Common	SUN HUNG KAI PROP HKD0.50	3,000.00	27,287.63	24,237.45
Corporate Stock — Common	SWIRE PACIFIC "A"HKD0.60	46,000.00	283,522.02	250,710.13
Corporate Stock — Common	SWIRE PACIFIC "A"HKD0.60	34,000.00	175,369.38	185,307.49
Corporate Stock — Common	ADR ICICI LTD SPONSORED ADR	3,150.00	40,333.29	18,837.00
Corporate Stock — Common	ADR VIDESH SANCHAR NIGAM LTD SPONSORED ADR NEW	10,325.00	291,438.67	99,120.00
Corporate Stock — Common	RELIANCE INDS GDS(REP 2 ORD INR10) 144 A	4,400.00	73,771.62	59,840.00
Corporate Stock — Common	ALLIED IRISH BANKS ORD EURO.32(DUBLIN LISTING)	21,000.00	234,202.93	243,079.36
Corporate Stock — Common	BK OF IRELAND ORD STK EURO.64	43,151.00	301,191.64	408,422.41
Corporate Stock — Common	CRH ORD EURO.32(DUBLIN LISTING)	20,090.00	316,962.47	354,721.97
Corporate Stock — Common	IRISH LIFE & PERM ORD EURO.32	13,000.00	143,891.54	131,957.37

Corporate Stock — Common	ADR ELAN PLC ADR REPSTG SHS	8,650.00	364,525.68	389,769.00
Corporate Stock — Common	ADR ELAN PLC ADR REPSTG SHS	2,600.00	114,168.22	117,156.00
Corporate Stock — Common	ALLEANZA ASSICURAZ EURO.5	13,660.00	142,269.81	150,211.47
Corporate Stock — Common	BCA POP BERGAMO EUR3	9,531.00	213,931.75	152,755.34
Corporate Stock — Common	BIPOP-CARIRE EURO.26	9,700.00	57,794.78	16,064.61
Corporate Stock — Common	ENI EUR1	30,370.00	303,719.99	380,743.84
Corporate Stock — Common	ENI EUR1	19,892.00	223,147.87	249,382.83
Corporate Stock — Common	ENI EUR1	20,950.00	235,139.25	262,646.80
Corporate Stock — Common	FINMECCANICA SPA EURO.22	331,517.00	404,991.40	286,327.44
Corporate Stock — Common	GENERALI ASS EUR1	1,925.00	63,056.01	53,477.46
Corporate Stock — Common	GENERALI ASS EUR1	12,500.00	422,376.02	347,256.23
Corporate Stock — Common	INTESABCI EURO.52	99,915.00	376,928.88	249,989.89
Corporate Stock — Common	MEDIASET EURO.52	3,310.00	60,806.97	24,196.73
Corporate Stock — Common	MEDIOLANUM EURO.1	5,540.00	35,545.67	49,920.13
Corporate Stock — Common	OLIVETTI SPA EUR1	21,805.00	49,074.82	27,938.46
Corporate Stock — Common	SANPAOLO IMI SPA EUR2.80	1,600.00	18,979.86	17,166.92
Corporate Stock — Common	SANPAOLO IMI SPA EUR2.80	12,632.00	131,108.28	135,532.86
Corporate Stock — Common	T.I.M.SPA EURO.06	42,192.00	248,362.04	235,549.99
Corporate Stock — Common	TELECOM ITALIA SPA DI RISP EURO.55	5,400.00	22,125.47	28,848.98
Corporate Stock — Common	TELECOM ITALIA SPA DI RISP EURO.55	64,879.00	207,944.06	346,609.80
Corporate Stock — Common	TELECOM ITALIA SPA EURO.55	17,445.00	154,728.80	149,117.17
Corporate Stock — Common	TELECOM ITALIA SPA EURO.55	14,000.00	52,373.54	119,669.84
Corporate Stock — Common	UNICREDITO ITALIAN EURO.50	49,804.00	174,175.82	199,998.25
Corporate Stock — Common	77TH BANK JPY50	35,000.00	343,206.19	154,623.84
Corporate Stock — Common	ACOM CO JPY50	4,100.00	315,458.64	298,756.29
Corporate Stock — Common	ADVANTEST JPY50	5,400.00	380,273.01	305,722.57
Corporate Stock — Common	AEON CO LTD Y50	14,000.00	239,687.61	316,191.06
Corporate Stock — Common	AIFUL CORP JPY50	250.00	21,056.13	16,175.80
Corporate Stock — Common	AIFUL CORP JPY50	3,250.00	214,690.58	210,285.37
Corporate Stock — Common	AIFUL CORP JPY50	3,150.00	327,818.45	203,815.05
Corporate Stock — Common	CANON INC JPY50	12,000.00	346,216.24	412,940.64
Corporate Stock — Common	CANON INC JPY50	9,000.00	285,585.75	309,705.48
Corporate Stock — Common	CHUBU ELEC POWER JPY500	6,000.00	130,341.29	108,042.12
Corporate Stock — Common	CHUDENKO CORP JPY50	600.00	8,453.34	7,778.12
Corporate Stock — Common	CHUGAI PHARMA CO Y50	18,000.00	283,062.09	208,622.01
Corporate Stock — Common	CREDIT SAISON CO COM STK	19,700.00	383,482.60	383,297.73
Corporate Stock — Common	DAIWA SEC CO Y50	22,000.00	225,533.88	115,656.95
Corporate Stock — Common	FANUC JPY50	1,700.00	134,654.61	72,379.06
Corporate Stock — Common	FUJI MACHINE JPY50	6,500.00	260,686.65	84,808.48
Corporate Stock — Common	FUJI SOFT ABC INC JPY50	2,700.00	191,145.54	107,538.53
Corporate Stock — Common	FUJI TELEVISION JPY5000	20.00	148,515.89	80,726.38
Corporate Stock — Common	FUJI TELEVISION JPY5000	13.00	196,481.16	52,472.15
Corporate Stock — Common	FUJISAWA PHARMA CO Y50	5,000.00	109,424.15	115,214.41
Corporate Stock — Common	FURUKAWA ELEC CO Y50	18,000.00	381,077.45	95,589.81
Corporate Stock — Common	HIROSE ELECTRIC JPY50	5,000.00	248,179.18	340,683.66
Corporate Stock — Common	HITACHI JPY50	9,000.00	65,615.68	65,924.00
Corporate Stock — Common	HONDA MOTOR CO Y50	7,400.00	172,431.71	295,299.86
Corporate Stock — Common	HOYA CORP JPY50	2,500.00	180,462.37	149,359.07
Corporate Stock — Common	ITO-YOKADO CO Y50	1,000.00	72,475.36	45,170.15
Corporate Stock — Common	KAO CORP JPY50	3,000.00	50,347.93	62,376.01
Corporate Stock — Common	KOKUSAI SECURITIES JPY50	7,000.00	84,871.76	40,592.10
Corporate Stock — Common	KONAMI CORP JPY50	3,700.00	180,458.46	109,819.93
Corporate Stock — Common	KYOCERA CORP JPY50	1,000.00	118,814.48	65,237.30
Corporate Stock — Common	LAWSON INC JPY50	4,900.00	179,080.97	140,202.96
Corporate Stock — Common	MABUCHI MOTOR CO JPY50	2,900.00	243,850.57	238,974.52
Corporate Stock — Common	MARUI CO JPY50	8,000.00	122,317.21	94,613.15
Corporate Stock — Common	MATSUMOTOKIYOSHI C JPY50	6,100.00	287,587.40	215,496.72
Corporate Stock — Common	MATSUSHITA COMM JPY50	600.00	71,623.30	16,252.10
Corporate Stock — Common	MATSUSHITA ELC IND Y50	13,000.00	260,374.26	166,938.81
Corporate Stock — Common	MINEBEA CO JPY50	34,000.00	362,568.35	183,152.75
Corporate Stock — Common	MINISUBISHI EST CO Y50	33,000.00	356,298.69	241,469.56
Corporate Stock — Common	MITSUBISHI HVY IND Y50	54,000.00	195,648.97	144,208.76
Corporate Stock — Common	MITSUBISHI MOTORS JPY50	79,000.00	274,897.40	133,816.57
Corporate Stock — Common	MITSUI FUDOSAN JPY50	37,000.00	386,014.28	282,313.44
Corporate Stock — Common	MITSUI FUDOSAN JPY50	11,000.00	118,730.11	83,931.02
Corporate Stock — Common	MITSUI SUMITOMO INSURANCE COMPANY	73,980.00	406,437.73	347,151.69
Corporate Stock — Common	MIZUHO HLDGS JPY50000	44.00	378,623.78	89,638.33
Corporate Stock — Common	MURATA MFG CO JPY50	5,000.00	160,050.41	299,862.66
Corporate Stock — Common	MURATA MFG CO JPY50	1,400.00	168,931.92	83,961.54
Corporate Stock — Common	MURATA MFG CO JPY50	1,900.00	145,281.78	113,947.81
Corporate Stock — Common	NEC CORP Y50	60,000.00	992,818.34	612,086.07
Corporate Stock — Common	NEC CORP Y50	5,000.00	70,853.34	51,007.17
Corporate Stock — Common	NIKKO CORDIAL CORPORATION Y50	25,000.00	169,274.17	111,590.11
Corporate Stock — Common	NIKON CORP JPY50	19,000.00	276,476.25	146,276.51
Corporate Stock — Common	NINTENDO CO JPY50	3,700.00	420,428.92	647,909.35
Corporate Stock — Common	NIPPON EXPRESS CO Y50	79,000.00	524,942.27	268,235.92
Corporate Stock — Common	NIPPON TEL&TEL CP JPY50000	17.00	198,199.42	55,386.85
Corporate Stock — Common	NIPPON TEL&TEL CP JPY50000	21.00	234,319.23	68,419.04
Corporate Stock — Common	NISHIMATSU CONS CO Y50	21,900.00	179,900.42	64,834.43
Corporate Stock — Common	NISSAN MOTOR CO Y50	75,000.00	362,011.64	397,718.60
Corporate Stock — Common	NISSAN MOTOR CO Y50	47,000.00	302,028.74	249,236.99
Corporate Stock — Common	NOMURA HOLDINGS INC Y50	14,000.00	289,449.10	179,459.79
Corporate Stock — Common	NOMURA HOLDINGS INC Y50	17,000.00	324,918.32	217,915.46
Corporate Stock — Common	NTT DOCOMO NPV	55.00	777,536.42	646,268.88
Corporate Stock — Common	NTT DOCOMO NPV	16.00	289,533.05	188,005.49
Corporate Stock — Common	PROMISE CO JPY50	3,000.00	222,035.66	162,292.08
Corporate Stock — Common	RINNAI CORP Y50	13,600.00	226,607.32	218,953.15
Corporate Stock — Common	ROHM CO JPY50	900.00	103,875.81	116,809.10
Corporate Stock — Common	ROHM CO JPY50	3,000.00	267,659.55	389,363.65
Corporate Stock — Common	SANKYO CO JPY50	3,000.00	68,798.94	51,388.68
Corporate Stock — Common	SEKISUI HOUSE Y50	26,000.00	208,160.73	188,463.30
Corporate Stock — Common	SEVEN ELEVEN NPV	2,000.00	147,536.33	72,943.69
Corporate Stock — Common	SHIN-ETSU CHEM CO Y50	6,400.00	291,247.45	230,001.53
Corporate Stock — Common	SHIN-ETSU CHEM CO Y50	5,000.00	207,670.61	179,688.69
Corporate Stock — Common	SHIN-ETSU CHEM CO Y50	2,000.00	69,928.22	71,875.48
Corporate Stock — Common	SHIONOGI & CO JPY50	28,000.00	499,736.11	478,559.44
Corporate Stock — Common	SHISEIDO CO Y50	6,000.00	70,155.22	55,440.26
Corporate Stock — Common	SHOHKOH FUND & CO JPY50	1,300.00	226,951.28	103,158.86
Corporate Stock — Common	SONY CORP Y50	5,000.00	322,097.01	228,521.29
Corporate Stock — Common	SONY CORP Y50	13,900.00	498,041.25	635,289.18
Corporate Stock — Common	SUMITOMO BAKELITE JPY50	26,600.00	183,804.55	162,571.34
Corporate Stock — Common	SUMITOMO CORP JPY50	10,000.00	97,484.66	45,856.86
Corporate Stock — Common	SUMITOMO MITSUI BK JPY50	27,000.00	287,489.43	114,336.94
Corporate Stock — Common	SUMITOMO MITSUI BK JPY50	15,000.00	189,886.80	63,520.52
Corporate Stock — Common	SUMITOMO REAL&DEV Y50	8,000.00	36,207.33	36,624.45
Corporate Stock — Common	SUZUKI MOTOR CORP JPY50	17,000.00	187,560.58	186,006.41
Corporate Stock — Common	TAKEDA CHEMICAL IN Y50	6,000.00	265,930.55	271,478.71
Corporate Stock — Common	TDK CORP JPY50	2,400.00	229,093.59	113,169.54
Corporate Stock — Common	TOKYO ELEC POWER JPY500	4,300.00	100,287.04	91,538.23

Corporate Stock — Common	TOKYO ELECTRON Y50	11,100.00	394,173.67	544,582.63
Corporate Stock — Common	TOKYU CORP Y50	33,000.00	164,441.62	99,458.26
Corporate Stock — Common	TORAY IND INC Y50	57,000.00	212,005.41	137,868.15
Corporate Stock — Common	TOSHIBA CORP Y50	12,000.00	87,560.37	41,202.50
Corporate Stock — Common	TOYOTA MOTOR CORP JPY50	1,300.00	30,913.88	32,931.48
Corporate Stock — Common	UFJ HLDGS NPV	24.00	187,064.68	52,922.33
Corporate Stock — Common	UFJ HLDGS NPV	9.00	65,305.16	19,845.87
Corporate Stock — Common	USHIO INC JPY50	8,000.00	186,348.48	90,401.34
Corporate Stock — Common	YAMAHA MOTOR CO JPY50	23,500.00	158,224.35	142,907.83
Corporate Stock — Common	YAMANOUCHI PHARM JPY50	5,000.00	113,186.62	132,000.61
Corporate Stock — Common	YAMANOUCHI PHARM JPY50	4,000.00	182,881.09	105,600.49
Corporate Stock — Common	ADR SONY CORP AMER DEPY RCPT FOR DOLLAR-VALIDATED COM BKD BY 1 SH COM	700.00	25,761.97	31,570.00
Corporate Stock — Common	FOMENTO ECON MEXIC UNITS (REP 1'B'& 4'D'SHS)	25,890.00	101,001.42	87,594.24
Corporate Stock — Common	ADR AMER MOVIL S A DE C V SPONSORED ADR REPSTG SER L SHS	14,000.00	230,828.43	272,720.00
Corporate Stock — Common	ADR AMER MOVIL S A DE C V SPONSORED ADR REPSTG SER L SHS	3,000.00	46,084.20	58,440.00
Corporate Stock — Common	ADR GRUPO IUSACELL S A DE C V NEW SPONSORED ADR REPSTG SER V SHS	3,000.00	45,756.99	11,910.00
Corporate Stock — Common	ADR TELEFONOS DE MEX S A SPONSORED ADR REPSTG SH ORD L	3,110.00	90,821.75	108,912.20
Corporate Stock — Common	ADR TELEFONOS DE MEX S A SPONSORED ADR REPSTG SH ORD L	619.00	17,722.73	21,677.38
Corporate Stock — Common	ADR TELEFONOS DE MEX S A SPONSORED ADR REPSTG SH ORD L	16,100.00	401,746.21	563,822.00
Corporate Stock — Common	GRUPO TELEVISIA SA SPONS GDR	1,998.00	123,470.21	86,273.64
Corporate Stock — Common	ABN-AMRO HLDGS NV EUR0.56	21,328.00	365,191.10	343,537.49
Corporate Stock — Common	ABN-AMRO HLDGS NV EUR0.56	14,512.00	306,882.92	233,749.82
Corporate Stock — Common	AEGON NV EUR0.12	35,555.00	884,739.94	962,409.07
Corporate Stock — Common	AHOLD(KON)NV EUR0.25	2,700.00	76,470.39	78,565.39
Corporate Stock — Common	AKZO NOBEL NV EUR2	440.00	10,106.06	19,647.58
Corporate Stock — Common	AKZO NOBEL NV EUR2	3,750.00	129,085.67	167,450.96
Corporate Stock — Common	ASML HLDG EUR0.02	8,110.00	158,413.04	140,956.82
Corporate Stock — Common	BUHRMANN NV EUR1.20(POST CONS)	14,461.00	240,842.08	158,762.10
Corporate Stock — Common	ELSEVIER NV EUR0.06	5,750.00	67,964.95	67,990.99
Corporate Stock — Common	EQUANT NV NLG0.02	556.00	53,724.01	6,663.54
Corporate Stock — Common	FORTIS EUR0.42	16,569.00	453,409.95	429,313.68
Corporate Stock — Common	FORTIS EUR0.42	6,014.00	89,647.85	155,826.69
Corporate Stock — Common	HAGEMEYER EUR1.2	7,000.00	200,922.96	130,888.89
Corporate Stock — Common	HEINEKEN HOLDING 'A'EUR2	11,625.00	370,468.13	331,229.02
Corporate Stock — Common	HEINEKEN NV EUR2	12,250.00	506,352.68	464,546.47
Corporate Stock — Common	HUNTER DOUGLAS NV EUR0.24	7,872.00	234,767.60	211,188.20
Corporate Stock — Common	ING GROEP NV CVA EUR0.24	16,916.00	384,437.22	431,376.15
Corporate Stock — Common	ING GROEP NV CVA EUR0.24	5,628.00	154,118.72	143,520.04
Corporate Stock — Common	KON KPN NV EUR0.24	13,500.00	64,342.57	68,636.53
Corporate Stock — Common	PHILIPS ELEC(KON) EUR0.20	9,700.00	334,556.40	288,299.25
Corporate Stock — Common	PHILIPS ELEC(KON) EUR0.20	12,131.00	366,691.93	360,552.39
Corporate Stock — Common	ROYAL DUTCH PETROL NLG1.25 (BR)	3,492.00	143,835.87	176,917.97
Corporate Stock — Common	ROYAL DUTCH PETROL NLG1.25 (BR)	6,200.00	309,001.35	314,115.52
Corporate Stock — Common	STORK NV EUR5	13,832.00	287,915.46	111,706.31
Corporate Stock — Common	VEDIOR CVA NLG0.05	17,258.00	212,863.64	206,987.20
Corporate Stock — Common	VNU NV EUR0.20	3,500.00	177,126.65	107,547.04
Corporate Stock — Common	VNU NV EUR0.20	9,740.00	506,239.75	299,288.04
Corporate Stock — Common	WOLTERS KLUWER CVA EUR0.12	4,420.00	83,230.47	100,750.61
Corporate Stock — Common	WOLTERS KLUWER CVA EUR0.12	8,900.00	193,513.04	202,868.87
Corporate Stock — Common	ADR ASML HLDG ASML HLDG NV EUR0.02(NY REG)	24,100.00	84,439.02	410,905.00
Corporate Stock — Common	ADR KONINKLIJKE PHILIPS ELECTRS N V N Y REGISTRY SH NEW 2000	2,900.00	96,693.28	84,419.00
Corporate Stock — Common	ADR KONINKLIJKE PHILIPS ELECTRS N V N Y REGISTRY SH NEW 2000	9,500.00	254,315.36	276,545.00
Corporate Stock — Common	ADR STMICROELECTRONICS N V SHS-N Y REGISTRY	400.00	8,865.30	12,668.00
Corporate Stock — Common	ROYAL DUTCH PETRO N.Y REGISTRY SH PAR N 1.25 GLDR	300.00	14,857.56	14,706.00
Corporate Stock — Common	TELECOM CORP OF NZ NPV	75,043.00	246,762.39	156,239.33
Corporate Stock — Common	NORSK HYDRO AS NOK20	3,800.00	198,780.21	159,298.94
Corporate Stock — Common	ORKLA ASA NOK6.25 ORD	5,260.00	73,660.26	89,139.62
Corporate Stock — Common	STATOIL ASA NOK2.50	38,000.00	279,536.79	260,555.45
Corporate Stock — Common	STATOIL ASA NOK2.50	2,570.00	19,134.51	17,621.78
Corporate Stock — Common	STATOIL ASA NOK2.50	20,010.00	144,728.86	137,203.01
Corporate Stock — Common	MANILA ELECTRIC CO 'B'PHP10	116,420.00	182,979.36	66,557.95
Corporate Stock — Common	ELEC DE PORTUGAL EUR1(REGD)	94,660.00	227,507.54	205,656.18
Corporate Stock — Common	JERONIMO MARTINS EUR5	2,944.00	51,133.54	24,247.39
Corporate Stock — Common	PORTUGAL TCOM SGPS EUR1(REGD)	33,120.00	282,755.42	258,038.09
Corporate Stock — Common	PORTUGAL TCOM SGPS EUR1(REGD)	8,377.00	67,358.87	65,265.25
Corporate Stock — Common	PORTUGAL TCOM SGPS EUR1(REGD)	14,280.00	117,136.08	111,255.55
Corporate Stock — Common	SAMSUNG ELECTRONIC KRW5000	2,796.00	681,915.26	593,897.22
Corporate Stock — Common	SAMSUNG ELECTRONIC KRW5000	1,103.00	152,759.57	234,287.78
Corporate Stock — Common	SHINHAN FINANCIAL KRW5000	5,700.00	64,388.11	76,159.12
Corporate Stock — Common	SK TELECOM KRW500	300.00	52,544.02	61,210.51
Corporate Stock — Common	ADR KOREA ELEC PWR CORP SPONSORED ADR ISIN #US5006311063	15,615.00	197,728.41	142,877.25
Corporate Stock — Common	ADR KOREA TELECOM CORP SPONSORED ADR ISIN US50063P1030	2,605.00	80,676.83	52,959.65
Corporate Stock — Common	ADR POHANG IRON & STL LTD SPONSORED ADR	8,056.00	178,235.69	185,288.00
Corporate Stock — Common	ADR POHANG IRON & STL LTD SPONSORED ADR	1,762.00	45,905.07	40,526.00
Corporate Stock — Common	GDR HYUNDAI MTR CO ISIN # US4491877076	2.00	20.32	19.90
Corporate Stock — Common	SAMSUNG ELECTRONIC GDR-REP 1/2 SH KRW5000(REGS	1,678.00	255,604.50	194,144.60
Corporate Stock — Common	SAMSUNG ELECTRONIC GDS(1/2 NON VTG SHS)RG	4,800.00	146,524.26	206,400.00
Corporate Stock — Common	ADR OIL CO LUKOIL SPONSORED ADR	3,200.00	175,196.93	156,779.52
Corporate Stock — Common	DBS GROUP HLDGS SGD1	60,000.00	440,756.60	448,415.92
Corporate Stock — Common	O/SEAS CHINESE BK SGD1	18,000.00	101,720.06	107,229.89
Corporate Stock — Common	SINGAPORE AIRLINES SGD0.5(1000 BOARD LOT)	15,000.00	140,705.52	89,358.25
Corporate Stock — Common	SINGAPORE PRESS HD SGD1(POST REC LOT OF 1000)	2,000.00	22,620.45	23,612.24
Corporate Stock — Common	SINGAPORE PRESS HD SGD1(POST REC LOT OF 1000)	13,000.00	220,923.35	153,479.56
Corporate Stock — Common	SINGAPORE TECH ENG SGD0.10	134,000.00	134,837.03	170,538.86
Corporate Stock — Common	SINGAPORE TELECOMM SGD0.15	686,640.00	710,409.93	654,474.09
Corporate Stock — Common	UTD O/S BANK SGD1	19,000.00	129,422.47	130,679.66
Corporate Stock — Common	UTD O/S BANK SGD1	27,008.00	179,577.21	185,757.70
Corporate Stock — Common	CREATIVE TECH INC COM STK	16,200.00	197,631.67	132,840.00
Corporate Stock — Common	DATAFLIGHT ASIA SGD0.10	596.00	3,866.02	1,299.28
Corporate Stock — Common	DBS GROUP HLDGS LTD SPONSORED ADR 144A	64,000.00	335,712.00	335,712.00
Corporate Stock — Common	FLEXTRONICS INTL LTD COM STK	2,200.00	76,341.98	52,778.00
Corporate Stock — Common	ALTADIS SA EUR0.60 (REGD)	5,500.00	90,751.66	93,438.64
Corporate Stock — Common	BBVA(BILB-VIZ-ARG) EUR0.49	14,959.00	169,689.04	185,141.08
Corporate Stock — Common	BBVA(BILB-VIZ-ARG) EUR0.49	27,000.00	395,598.22	334,167.34
Corporate Stock — Common	BCO SANT CENT HISP EUR0.50(REGD)	18,168.00	154,210.91	152,223.67
Corporate Stock — Common	ENDESA SA EUR1.2	27,863.00	500,941.41	435,898.20
Corporate Stock — Common	ENDESA SA EUR1.2	6,157.00	115,258.34	96,322.19
Corporate Stock — Common	INDUSTRIA DE DISENO TEXTIL (INDITEX) ORDCOM STK	15,900.00	247,630.55	303,109.28
Corporate Stock — Common	REPSOL YPF SA EUR1	2,916.00	47,674.47	42,529.17
Corporate Stock — Common	TELEFONICA SA EUR1	14,391.00	134,780.42	192,590.74
Corporate Stock — Common	TELEFONICA SA EUR1	14,043.00	209,242.52	187,933.55

Corporate Stock — Common	ADR REPSOL YPF S A SPONSORED ADR	23,793.00	358,047.22	345,712.29
Corporate Stock — Common	ADR TELEFONICA S A SPONSORED	1,854.00	145,654.57	74,308.32
Corporate Stock — Common	ADR TELEFONICA S A SPONSORED	1,443.00	63,252.59	57,835.44
Corporate Stock — Common	ASSA ABLOY SEK1 SER'B'	13,000.00	208,958.84	187,135.95
Corporate Stock — Common	AUTOLIV INC USD1 SDR (SWEDISH DEP RECPT	10,969.00	285,201.43	219,595.41
Corporate Stock — Common	ELECTROLUX AB SER'B/SEK5	4,270.00	69,447.69	63,705.83
Corporate Stock — Common	ERICSSON(LM)TEL SEK1 SER'B'	27,160.00	399,222.67	147,584.77
Corporate Stock — Common	ERICSSON(LM)TEL SEK1 SER'B'	36,200.00	562,657.37	196,707.25
Corporate Stock — Common	FORENINGSSPARBK SEK20 SER'A'	17,600.00	250,775.78	218,118.73
Corporate Stock — Common	HENNES & MAURITZ SEK0.25'B'	6,820.00	104,003.68	141,085.06
Corporate Stock — Common	INVESTOR AB SEK6.25'B'	13,663.00	184,358.45	149,138.06
Corporate Stock — Common	NORDEA ORD EUR0.39632	17,716.00	96,824.50	93,733.66
Corporate Stock — Common	SANDVIK AB SEK6	1,270.00	27,063.79	27,180.47
Corporate Stock — Common	SECURITAS SER'B/SEK1	19,938.00	392,676.90	378,243.61
Corporate Stock — Common	ADR ERICSSON L.M TEL CO CL B SER 10 NEW	20,000.00	450,031.50	104,400.00
Corporate Stock — Common	ADECCO SA CHF1(REGD)	5,930.00	294,047.89	322,350.55
Corporate Stock — Common	BARRY CALLEBAUT AG CHF100(REGD)	1,524.00	278,025.73	157,655.17
Corporate Stock — Common	CLARIANT CHF5(REGD)	12,740.00	337,262.94	239,798.22
Corporate Stock — Common	CREDIT SUISSE GRP CHF3(REGD)	1,440.00	53,024.96	61,407.62
Corporate Stock — Common	CREDIT SUISSE GRP CHF3(REGD)	10,563.00	453,086.61	450,450.47
Corporate Stock — Common	GIVAUDAN AG CHF10	285.00	71,054.58	86,860.41
Corporate Stock — Common	HOLCIM CHF10(BR)	2,381.00	253,783.82	513,415.45
Corporate Stock — Common	NESTLE SA CHF1(REGD)	1,923.00	294,867.42	410,023.79
Corporate Stock — Common	NESTLE SA CHF1(REGD)	2,150.00	349,596.79	458,424.94
Corporate Stock — Common	NOVARTIS AG CHF0.50(REGD)	15,846.00	557,414.47	572,660.74
Corporate Stock — Common	NOVARTIS AG CHF0.50(REGD)	6,600.00	218,121.18	238,518.30
Corporate Stock — Common	RICHEMONT (CIE "A" CHF 1.0 (BR) EQUITY	21,578.00	364,530.40	400,952.45
Corporate Stock — Common	ROCHE HLDGS AG GENUSSSCHEINE NPV	1,900.00	127,551.88	135,612.11
Corporate Stock — Common	ROCHE HLDGS AG GENUSSSCHEINE NPV	2,875.00	228,668.47	205,202.53
Corporate Stock — Common	ROCHE HLDGS AG GENUSSSCHEINE NPV	3,400.00	224,845.86	242,674.30
Corporate Stock — Common	SWISS REINSURANCE CHF0.1(REGD)	280.00	27,919.98	28,164.43
Corporate Stock — Common	SWISS REINSURANCE CHF0.1(REGD)	7,571.00	722,642.96	761,546.15
Corporate Stock — Common	SWISSCOM AG CHF17(REGD)	913.00	273,190.17	252,961.90
Corporate Stock — Common	UBS AG CHF2.80(REGD)	3,300.00	156,242.53	166,565.28
Corporate Stock — Common	UBS AG CHF2.80(REGD)	5,839.00	229,240.47	294,719.59
Corporate Stock — Common	UBS AG CHF2.80(REGD)	5,830.00	238,246.41	294,265.32
Corporate Stock — Common	ZURICH FIN SVS GRP CHF10	900.00	374,643.70	211,142.90
Corporate Stock — Common	STMICROELECTRONICS EUR1.04	8,000.00	201,897.04	256,791.53
Corporate Stock — Common	STMICROELECTRONICS EUR1.04	3,376.00	97,895.33	108,366.03
Corporate Stock — Common	ADR TAIWAN SEMICONDUCTOR MFG CO LTD ISINUS8740391003	22,002.00	225,229.09	377,774.34
Corporate Stock — Common	ADR TAIWAN SEMICONDUCTOR MFG CO LTD ISINUS8740391003	4,210.00	52,869.53	72,285.70
Corporate Stock — Common	ASUSTEK COMPUTER GDR REP 1 ORD TWD10 REG'S'	52.00	338.65	236.60
Corporate Stock — Common	GDR HON HAI PRECISION IND LTD GLOBAL DEPOS RCPT	10,612.00	106,081.32	106,120.00
Corporate Stock — Common	ABBAY NATIONAL ORD GBP0.10	5,348.00	66,680.49	76,277.69
Corporate Stock — Common	ALLIED DOMECQ ORD GBP0.25	58,600.00	359,763.70	347,327.17
Corporate Stock — Common	ASTRAZENECA USD PAR .25	16,800.00	503,769.08	757,479.26
Corporate Stock — Common	ASTRAZENECA USD PAR .25	7,827.00	269,018.59	352,904.18
Corporate Stock — Common	AUTONOMY CORP ORD GBX0.333333	1,000.00	47,598.98	4,759.13
Corporate Stock — Common	BAE SYSTEMS ORD GBP0.025	32,503.00	142,329.06	146,407.79
Corporate Stock — Common	BAE SYSTEMS ORD GBP0.025	75,013.00	444,728.70	337,891.49
Corporate Stock — Common	BARCLAYS PLC ORD GBP1	14,109.00	373,136.62	467,151.43
Corporate Stock — Common	BARCLAYS PLC ORD GBP1	800.00	21,047.11	26,488.14
Corporate Stock — Common	BG GROUP ORD GBP0.10	30,400.00	114,391.48	123,882.99
Corporate Stock — Common	BG GROUP ORD GBP0.10	4,309.00	10,143.70	17,559.60
Corporate Stock — Common	BOC GROUP ORD 25P	1,800.00	27,312.86	27,768.88
Corporate Stock — Common	BOC GROUP ORD 25P	22,928.00	342,410.73	353,713.87
Corporate Stock — Common	BP ORD USD0.25	24,520.00	165,324.98	190,564.40
Corporate Stock — Common	BRAMBLES INDS (UK) ORD GBP0.05	19,110.00	93,196.15	94,562.65
Corporate Stock — Common	BRAMBLES INDS (UK) ORD GBP0.05	26,600.00	223,433.55	131,625.67
Corporate Stock — Common	BRITISH AIRWAYS ORD 25P	39,000.00	96,471.35	110,682.58
Corporate Stock — Common	BUNZL ORD 25P	57,737.00	241,091.51	369,731.92
Corporate Stock — Common	CABLE & WIRELESS ORD GBP0.25	14,024.00	164,057.51	67,456.44
Corporate Stock — Common	CADBURY SCHWEPPES ORD GBP0.125	40,530.00	254,779.98	258,363.27
Corporate Stock — Common	CADBURY SCHWEPPES ORD GBP0.125	19,931.00	109,043.06	127,052.51
Corporate Stock — Common	CELLTECH GROUP ORD GBP0.50	5,787.00	104,060.45	73,611.38
Corporate Stock — Common	CENTRICA ORD GBX5.555555	10,683.00	17,681.69	34,516.46
Corporate Stock — Common	CENTRICA ORD GBX5.555555	35,000.00	133,009.38	113,083.98
Corporate Stock — Common	COMPASS GROUP ORD GBP0.10	55,410.00	97,220.89	415,312.91
Corporate Stock — Common	COMPASS GROUP ORD GBP0.10	18,000.00	0	134,914.86
Corporate Stock — Common	D S SMITH PLC ORD GBP0.10	7,560.00	28,720.42	17,219.33
Corporate Stock — Common	DIAGEO ORD GBX28.935185	32,622.00	319,485.80	372,700.77
Corporate Stock — Common	DIAGEO ORD GBX28.935185	25,705.00	213,962.63	293,675.23
Corporate Stock — Common	DIMENSION DATA HLD ORD USD0.01	3,500.00	27,216.17	4,227.91
Corporate Stock — Common	ELECTROCOMPONENTS ORD GBP0.10	14,280.00	102,058.56	111,396.89
Corporate Stock — Common	ENTERPRISE OIL ORD GBP0.25	40,928.00	324,798.85	277,578.93
Corporate Stock — Common	FRIENDS PROVIDENT ORD GBP0.10	6,380.00	20,088.44	18,570.80
Corporate Stock — Common	GKN PLC ORD GBP0.50	1,000.00	2,600.57	3,856.79
Corporate Stock — Common	GKN PLC ORD GBP0.50	26,600.00	156,982.47	102,590.60
Corporate Stock — Common	GLAXOSMITHKLINE ORD GBP0.25	40,438.00	829,107.79	1,014,039.79
Corporate Stock — Common	GRANADA ORD GBP0.10	47,872.00	415,225.25	99,980.09
Corporate Stock — Common	GRANADA ORD GBP0.10	62,845.00	369,960.53	131,251.03
Corporate Stock — Common	HAYS ORD 1P	28,492.00	116,125.85	86,251.43
Corporate Stock — Common	HBOS ORD GBP0.25	15,500.00	133,209.95	179,566.29
Corporate Stock — Common	HILTON GRP ORD 10P	7,770.00	24,505.20	23,860.72
Corporate Stock — Common	KINGFISHER ORD GBP0.1375	15,509.00	102,294.04	90,512.43
Corporate Stock — Common	LATTICE GROUP ORD GBP0.10	14,109.00	26,095.90	32,033.24
Corporate Stock — Common	LLOYDS TSB GROUP ORD GBP0.25	34,269.00	373,638.40	372,066.28
Corporate Stock — Common	MARKS & SPENCER ORD 25P	29,500.00	112,659.40	154,992.00
Corporate Stock — Common	MORGAN CRUCIBLE CO ORD GBP0.25	84,389.00	364,479.90	235,812.66
Corporate Stock — Common	NATIONAL GRID GRP ORD GBX11.764705	19,000.00	173,598.77	118,352.50
Corporate Stock — Common	PEARSON ORD 25P	19,400.00	351,606.48	223,335.76
Corporate Stock — Common	PRUDENTIAL PLC 5P	29,000.00	433,813.05	335,962.74
Corporate Stock — Common	RECKITT BENCKISER ORD GBP0.105263	3,000.00	36,689.69	43,661.77
Corporate Stock — Common	REED INTERNATIONAL ORD GBP0.125	65,164.00	500,378.23	540,583.32
Corporate Stock — Common	REUTERS GROUP ORD GBP0.25	29,040.00	329,732.86	287,399.21
Corporate Stock — Common	REXAM ORD GBX64.285714	73,899.00	271,222.97	403,051.23
Corporate Stock — Common	RIO TINTO PLC ORD 10P(REGD)	16,953.00	267,946.69	324,700.16
Corporate Stock — Common	RIO TINTO PLC ORD 10P(REGD)	14,417.00	230,322.28	276,128.25
Corporate Stock — Common	ROYAL BK SCOTLAND ORD GBP0.25	28,900.00	602,696.63	703,257.17
Corporate Stock — Common	ROYAL BK SCOTLAND ORD GBP0.25	22,559.00	280,925.52	548,954.27
Corporate Stock — Common	ROYAL&SUN ALLIANCE ORD GBP0.275	72,866.00	545,312.81	418,626.90
Corporate Stock — Common	SAINSBURY J ORD GBP0.25	15,000.00	89,123.52	79,901.03
Corporate Stock — Common	SCOT & SOUTHERN EN ORD GBP0.50	26,944.00	243,909.80	239,205.94
Corporate Stock — Common	SHELL TRNSPT&TRDG ORD GBP0.25(REGD)	63,045.00	426,540.75	433,084.56
Corporate Stock — Common	SHELL TRNSPT&TRDG ORD GBP0.25(REGD)	33,600.00	279,448.54	230,813.56
Corporate Stock — Common	SHIRE PHARMA GROUP ORD GBP0.05	14,800.00	221,655.38	185,242.32
Corporate Stock — Common	SMITHS GROUP ORD GBP0.25	33,856.00	641,888.03	333,583.35

Corporate Stock — Common	CNET NETWORKS INC COM CNET NETWORKS INC COM STK	44,240.00	341,873.20	396,832.80
Corporate Stock — Common	CNET NETWORKS INC COM CNET NETWORKS INC COM STK	29.00	1,226.32	260.13
Corporate Stock — Common	CNF INC COM	16,800.00	488,317.65	563,640.00
Corporate Stock — Common	CNF INC COM	550.00	16,554.60	18,452.50
Corporate Stock — Common	COACH INC COM	12,050.00	378,985.62	469,709.00
Corporate Stock — Common	COACH INC COM	7,380.00	256,559.27	287,672.40
Corporate Stock — Common	COCA COLA CO COM	62,700.00	1,962,220.53	2,956,305.00
Corporate Stock — Common	COCA COLA CO COM	17,500.00	1,028,505.39	825,125.00
Corporate Stock — Common	COCA COLA CO COM	3,387.36	183,116.46	159,713.84
Corporate Stock — Common	COCA COLA ENTERPRISES INC COM	11,200.00	318,340.49	212,128.00
Corporate Stock — Common	COCA COLA ENTERPRISES INC COM	1,141.04	21,091.84	21,611.34
Corporate Stock — Common	COEUR D ALENE MINES CORP IDA COM	2,100.00	2,796.42	1,659.00
Corporate Stock — Common	COGNEX CORP COM	1,000.00	26,873.70	25,610.00
Corporate Stock — Common	COHESION TECHNOLOGIES INC COM	1,100.00	8,669.75	5,478.00
Corporate Stock — Common	COHO ENERGY INC COM NEW	12.00	4,482.82	0.44
Corporate Stock — Common	COHU INC COM	180.00	7,623.70	3,555.00
Corporate Stock — Common	COINSTAR INC COM	3,000.00	52,170.00	75,000.00
Corporate Stock — Common	COINSTAR INC COM	5,000.00	124,670.28	125,000.00
Corporate Stock — Common	COLBS MCKINNON CORP N Y COM	300.00	3,134.95	3,075.00
Corporate Stock — Common	COLGATE-PALMOLIVE CO COM	4,200.00	238,568.26	242,550.00
Corporate Stock — Common	COLGATE-PALMOLIVE CO COM	100.31	5,635.50	5,792.84
Corporate Stock — Common	COLGATE-PALMOLIVE CO COM	13,900.00	267,343.63	802,725.00
Corporate Stock — Common	COLONIAL BANCGRUP INC COM	8,700.00	107,105.00	122,583.00
Corporate Stock — Common	COLORMAX TECHNOLOGIES INC COM NEW	4,000.00	28,120.00	80.00
Corporate Stock — Common	COLUMBIA BKG SYS INC COM	6,143.00	111,122.94	80,166.15
Corporate Stock — Common	COLUMBIA SPORTSWEAR CO COM	5,200.00	178,074.13	173,160.00
Corporate Stock — Common	COM	28,800.00	675,127.44	567,360.00
Corporate Stock — Common	COM	60.00	713.38	123.00
Corporate Stock — Common	COMCAST CORP CL A COM	2,000.00	71,640.00	72,000.00
Corporate Stock — Common	COMCAST CORP CL A SPL	23,850.00	507,601.30	858,600.00
Corporate Stock — Common	COMCAST CORP CL A SPL	10,000.00	420,492.40	360,000.00
Corporate Stock — Common	COMCAST CORP CL A SPL	28,600.00	1,051,892.66	1,029,600.00
Corporate Stock — Common	COMDIAL CORP COM NEW	400.00	4,198.47	132.00
Corporate Stock — Common	COMDISCO INC COM	2,164.03	16,469.36	324.60
Corporate Stock — Common	COMERICA INC COM	4,500.00	153,569.71	257,850.00
Corporate Stock — Common	COMM 1 INC DEL COM STK	7,550.00	120,174.95	26,953.50
Corporate Stock — Common	COMM BANCORP INC N J COM	15,732.00	397,095.95	618,896.88
Corporate Stock — Common	COMM BANCORP INC N J COM	4,900.00	164,325.73	192,766.00
Corporate Stock — Common	COMM BANCORP INC N J COM	3,000.00	94,729.65	118,020.00
Corporate Stock — Common	COMMSCOPE INC COM	600.00	15,975.34	12,762.00
Corporate Stock — Common	COMMUNICATION INTELLIGENCE CORP DEL NEW COM	1,000.00	2,779.95	640.00
Corporate Stock — Common	COMPAQ COMPUTER CORP COM	8,489.49	151,198.29	82,857.45
Corporate Stock — Common	COMPAQ COMPUTER CORP COM	42,728.00	619,739.15	417,025.28
Corporate Stock — Common	COMPARATOR SYS CORP COM NEW	1,385,000.00	17,973.42	1,385.00
Corporate Stock — Common	COMPASS BANCSHARES INC COM	10,000.00	230,839.68	283,000.00
Corporate Stock — Common	COMPUCOM SYS INC COM	1,000.00	4,799.87	2,259.90
Corporate Stock — Common	COMPUDYNE CORP COM STK PAR \$0.75	3,500.00	35,605.14	61,250.00
Corporate Stock — Common	COMPUTER ASSOC INTL INC COM	688.81	21,704.88	23,757.16
Corporate Stock — Common	COMPUTER ASSOC INTL INC COM	14,555.00	300,338.71	502,001.95
Corporate Stock — Common	COMPUTER ASSOC INTL INC COM	46,100.00	1,353,507.48	1,589,989.00
Corporate Stock — Common	COMPUTER NETWORK TECH CORP COM	23,500.00	327,441.38	418,065.00
Corporate Stock — Common	COMPUTER SCI CORP COM	14,000.00	476,129.55	685,720.00
Corporate Stock — Common	COMPUTER SCI CORP COM	4,300.00	128,071.36	210,614.00
Corporate Stock — Common	COMPUWARE CORP COM	53,000.00	442,492.99	624,870.00
Corporate Stock — Common	COMPUWARE CORP COM	9,400.00	341,513.18	110,826.00
Corporate Stock — Common	COMPUWARE CORP COM	2,100.00	39,535.81	24,759.00
Corporate Stock — Common	COMPUWARE CORP COM	8,100.00	80,330.94	95,499.00
Corporate Stock — Common	COMSHARE INC COM	940.00	9,269.05	2,735.40
Corporate Stock — Common	COMSTOCK RES INC COM NEW	2,400.00	15,316.08	16,800.00
Corporate Stock — Common	COMTECH TELECOMMUNICATIONS CORP COM NEW	140.00	1,821.15	1,736.00
Corporate Stock — Common	COMVERSE TECH INC COM PAR \$0.10	250.00	11,760.36	5,592.50
Corporate Stock — Common	COMVERSE TECH INC COM PAR \$0.10	4,700.00	258,002.22	105,139.00
Corporate Stock — Common	COMWLTH TEL ENTERPRISES INC NEW COM	800.00	34,932.88	36,400.00
Corporate Stock — Common	COMWLTH TEL ENTERPRISES INC NEW COM	99.00	4,635.43	4,504.50
Corporate Stock — Common	CONAGRA FOODS INC	13,500.00	234,956.74	320,895.00
Corporate Stock — Common	CONAGRA FOODS INC	1,252.35	27,304.47	29,768.31
Corporate Stock — Common	CONCORD CAMERA CORP COM	2,000.00	20,775.83	15,840.00
Corporate Stock — Common	CONCORD EFS INC COM	100.00	2,305.88	3,278.00
Corporate Stock — Common	CONCORD EFS INC COM	12,700.00	274,198.91	416,306.00
Corporate Stock — Common	CONCURRENT COMPUTER CORP NEW COM NEW	23,900.00	293,847.75	354,915.00
Corporate Stock — Common	CONCURRENT COMPUTER CORP NEW COM NEW	17,500.00	268,410.54	259,875.00
Corporate Stock — Common	CONCURRENT COMPUTER CORP NEW COM NEW	14,450.00	68,352.35	214,582.50
Corporate Stock — Common	CONDUCTUS INC COM	200.00	3,396.23	546.00
Corporate Stock — Common	CONEXANT SYS INC COM	3,360.00	49,646.49	48,249.60
Corporate Stock — Common	CONEXANT SYS INC COM	6,400.00	463,281.77	91,904.00
Corporate Stock — Common	CONMED CORP COM	2,850.00	38,119.18	56,886.00
Corporate Stock — Common	CONMED CORP COM	25,650.00	455,657.79	511,974.00
Corporate Stock — Common	CONNETICS CORP COM	1,000.00	5,248.65	11,900.00
Corporate Stock — Common	CONNETICS CORP COM	17,500.00	90,410.25	208,250.00
Corporate Stock — Common	CONOCO INC COM NEW COM	52,600.00	1,401,198.17	1,488,580.00
Corporate Stock — Common	CONOCO INC COM NEW COM	15,762.00	353,287.71	446,064.60
Corporate Stock — Common	CONOCO INC COM NEW COM	746.13	21,309.30	21,115.45
Corporate Stock — Common	CONS EDISON INC COM	356.58	14,783.94	14,391.65
Corporate Stock — Common	CONS EDISON INC COM	5,300.00	158,328.89	213,908.00
Corporate Stock — Common	CONS GOLDEN QUAIL RES	133.00	934.20	0.13
Corporate Stock — Common	CONS MED MGMT INC COM	33,000.00	9,890.90	6,600.00
Corporate Stock — Common	CONSECO INC COM	8,724.00	296,802.39	38,909.04
Corporate Stock — Common	CONSECO INC COM	325.00	1,382.74	1,449.50
Corporate Stock — Common	CONSTELLATION 3D INC DELAWARE	1,500.00	13,013.75	1,290.00
Corporate Stock — Common	CONSTELLATION BRANDS INC CL A	300.00	12,029.00	12,855.00
Corporate Stock — Common	CONSTELLATION BRANDS INC CL A	25,600.00	866,125.26	1,096,960.00
Corporate Stock — Common	CONSTELLATION BRANDS INC CL A	14,400.00	591,360.48	617,040.00
Corporate Stock — Common	CONSTELLATION ENERGY GROUP INC COM	4,150.00	107,335.52	110,182.50
Corporate Stock — Common	CONSTELLATION ENERGY GROUP INC COM	250.00	9,506.13	6,637.50
Corporate Stock — Common	CONSTELLATION ENERGY GROUP INC COM	0	0	0
Corporate Stock — Common	CONTL AIRL INC CL B	24,900.00	744,597.39	652,629.00
Corporate Stock — Common	CONTL AIRL INC CL B	3,542.00	61,157.29	92,835.82
Corporate Stock — Common	CONVERGYS CORP COM	4,300.00	194,126.21	161,207.00
Corporate Stock — Common	COOPER COS INC COM NEW	102.00	4,635.25	5,097.96
Corporate Stock — Common	COOPER COS INC COM NEW	3,500.00	118,587.07	174,930.00
Corporate Stock — Common	COOPER IND INC COM	2,400.00	101,287.87	83,808.00
Corporate Stock — Common	COOPER TIRE & RUBBER CO COM, NO PAR	1,800.00	38,369.43	28,728.00
Corporate Stock — Common	COOPER TIRE & RUBBER CO COM, NO PAR	200.00	4,078.57	3,192.00
Corporate Stock — Common	COORS ADOLPH CO CL B	100.00	5,628.95	5,340.00
Corporate Stock — Common	COORS ADOLPH CO CL B	900.00	20,579.13	48,060.00
Corporate Stock — Common	COPART INC COM	12,300.00	317,362.28	447,351.00
Corporate Stock — Common	COPPER MTN NETWORKS INC COM	900.00	7,618.85	1,521.00
Corporate Stock — Common	COPYTELE INC COM	800.00	2,209.10	344.00
Corporate Stock — Common	CORAM HEALTHCARE CORP COM	95,477.00	132,617.25	57,286.20

Corporate Stock — Common	DIAL CORP NEW COM	100.00	1,787.95	1,715.00
Corporate Stock — Common	DIAL CORP NEW COM	35,200.00	608,510.69	603,680.00
Corporate Stock — Common	DIAMOND OFFSHORE DRILLING INC COM	409.85	14,201.57	12,459.38
Corporate Stock — Common	DIAMONDCLUSTER INTL INC CL A	12,300.00	115,620.00	161,130.00
Corporate Stock — Common	DIAMONDCLUSTER INTL INC CL A	550.00	6,431.47	7,205.00
Corporate Stock — Common	DIAMONDS TR UNIT SER 1	639.68	59,343.85	63,839.86
Corporate Stock — Common	DICE INC COM	50.00	2,610.48	90.00
Corporate Stock — Common	DIEBOLD INC COM	90.00	3,007.15	3,639.60
Corporate Stock — Common	DIEDRICH COFFEE INC COM NEW	500.00	10,278.60	1,950.00
Corporate Stock — Common	DIGIMARC CORP COM STK	1,200.00	26,354.20	22,296.00
Corporate Stock — Common	DIGITAL INSIGHT CORP COM STK	6,100.00	142,756.60	136,396.00
Corporate Stock — Common	DIGITAL LIGHTWAVE INC COM	1,500.00	14,707.00	14,070.00
Corporate Stock — Common	DIGITAL RECORDERS INC COM ISIN# US2538691013	600.00	3,906.25	1,440.00
Corporate Stock — Common	DIGITAL RIV INC COM	13,600.00	202,715.45	216,512.00
Corporate Stock — Common	DIGITAL RIV INC COM	1,560.00	19,281.93	24,835.20
Corporate Stock — Common	DILLARDS INC CL A COM	2,100.00	63,422.42	33,600.00
Corporate Stock — Common	DILLARDS INC CL A COM	19,800.00	547,777.66	316,800.00
Corporate Stock — Common	DIME BANCORP INC NEW LITIGATION TRACKINGWT EXP	19,970.00	3,135.93	2,995.50
Corporate Stock — Common	DIME CMNTY BANCORP INC COM	4,050.00	74,979.00	113,643.00
Corporate Stock — Common	DIMON INC COM	5,100.00	45,543.00	36,720.00
Corporate Stock — Common	DIPPY FOODS INC COM	4,500.00	2,979.44	202.50
Corporate Stock — Common	DIRECT FOCUS INC COM ISIN CA2549311082	13,080.00	348,137.18	408,096.00
Corporate Stock — Common	DIRECT FOCUS INC COM ISIN CA2549311082	10,800.00	178,285.44	336,960.00
Corporate Stock — Common	DIRECT FOCUS INC COM ISIN CA2549311082	12,200.00	311,975.30	380,640.00
Corporate Stock — Common	DIRECT FOCUS INC COM ISIN CA2549311082	987.00	28,478.44	30,794.40
Corporate Stock — Common	DISNEY WALT CO DISNEY COM COM	51,400.00	992,058.05	1,065,008.00
Corporate Stock — Common	DISPLAY TECHNOLOGIES INC COM	34.00	260.95	0.85
Corporate Stock — Common	DITECH COMMUNICATIONS CORP COM STK	1,000.00	12,833.62	6,020.00
Corporate Stock — Common	DIVINE INC CL A	624.00	3,803.65	461.76
Corporate Stock — Common	DIXON TICONDEROGA CO COM	3,000.00	4,704.85	4,500.00
Corporate Stock — Common	DOCENT INC COM	200.00	1,301.95	634.00
Corporate Stock — Common	DOCUMENTUM INC COM	9,600.00	185,416.44	208,512.00
Corporate Stock — Common	DOCUMENTUM INC COM	20,300.00	335,636.35	440,916.00
Corporate Stock — Common	DOCUMENTUM INC COM	1,000.00	11,967.45	21,720.00
Corporate Stock — Common	DOLE FOOD DE	15,100.00	564,466.69	405,133.00
Corporate Stock — Common	DOLE FOOD DE	568.00	9,926.35	15,239.44
Corporate Stock — Common	DOLE FOOD DE	4,400.00	119,336.18	118,052.00
Corporate Stock — Common	DOLLAR GEN CORP COM	8,332.00	183,146.89	124,146.80
Corporate Stock — Common	DOLLAR GEN CORP COM	3,116.12	45,716.99	46,430.22
Corporate Stock — Common	DOMINION RES INC VA NEW COM	6,602.00	248,823.65	396,780.20
Corporate Stock — Common	DOMINION RES INC VA NEW COM	200.00	9,440.09	12,020.00
Corporate Stock — Common	DOMTAR INC COM	87,500.00	786,266.10	882,000.00
Corporate Stock — Common	DONALDSON INC COM	3,700.00	113,701.00	143,708.00
Corporate Stock — Common	DONALDSON INC COM	8,100.00	276,893.64	314,604.00
Corporate Stock — Common	DONNELLEY R R & SONS CO COM	32,000.00	826,735.23	950,080.00
Corporate Stock — Common	DONNELLEY R R & SONS CO COM	2,900.00	83,284.33	86,101.00
Corporate Stock — Common	DORAL FINL CORP COM	11,610.00	371,520.00	362,348.10
Corporate Stock — Common	DORAL FINL CORP COM	9,300.00	219,167.41	290,253.00
Corporate Stock — Common	DORAL FINL CORP COM	500.00	14,776.09	15,605.00
Corporate Stock — Common	DOUBLECLICK INC COM	30,400.00	361,486.14	344,736.00
Corporate Stock — Common	DOUBLECLICK INC COM	1,730.00	24,225.18	19,618.20
Corporate Stock — Common	DOUBLECLICK INC COM	42,100.00	493,645.90	477,414.00
Corporate Stock — Common	DOVER CORP COM	161.75	6,705.32	5,996.22
Corporate Stock — Common	DOVER CORP COM	5,100.00	82,960.81	189,057.00
Corporate Stock — Common	DOW CHEM CO COM	53,500.00	1,257,087.45	1,807,230.00
Corporate Stock — Common	DOW CHEM CO COM	537.76	17,930.03	18,165.36
Corporate Stock — Common	DOW CHEM CO COM	22,688.00	500,969.87	766,400.64
Corporate Stock — Common	DOW CHEM CO COM	24,800.00	882,726.24	837,744.00
Corporate Stock — Common	DOW JONES & CO INC COM	2,100.00	78,206.53	114,933.00
Corporate Stock — Common	DPL CO COM	100.99	2,373.45	2,431.89
Corporate Stock — Common	DQE INC COM	1,000.00	18,740.00	18,930.00
Corporate Stock — Common	DRAGON PHARMEUCETICALS INC COM	700.00	3,067.35	1,274.00
Corporate Stock — Common	DRIVERSSHIELD COM CORP COM	30,500.00	57,640.11	38,430.00
Corporate Stock — Common	DRS TECHNOLOGIES INC COM	14,000.00	470,389.04	499,100.00
Corporate Stock — Common	DRUGSTORE COM INC COM ISIN #US2622411021	14,700.00	90,102.18	28,665.00
Corporate Stock — Common	DRUGSTORE COM INC COM ISIN #US2622411021	925.00	6,403.93	1,803.75
Corporate Stock — Common	DSL NET INC COM STOCK	600.00	8,176.90	756.00
Corporate Stock — Common	DSP GROUP INC COM	34,600.00	708,440.52	804,796.00
Corporate Stock — Common	DSP GROUP INC COM	1,150.00	27,479.24	26,749.00
Corporate Stock — Common	DTE ENERGY CO COM	165.23	5,419.47	6,929.54
Corporate Stock — Common	DTE ENERGY CO COM	4,100.00	130,179.28	171,954.00
Corporate Stock — Common	DU PONT E I DE NEMOURS & CO COM STK	2,415.53	103,164.26	102,684.05
Corporate Stock — Common	DU PONT E I DE NEMOURS & CO COM STK	25,816.00	865,121.34	1,097,438.16
Corporate Stock — Common	DUANE READE INC COM	8,000.00	240,099.20	242,800.00
Corporate Stock — Common	DUKE ENERGY CORP COM STK	1,866.06	73,552.51	73,261.63
Corporate Stock — Common	DUKE ENERGY CORP COM STK	19,594.00	363,249.02	769,260.44
Corporate Stock — Common	DUKE ENERGY CORP COM STK	15,200.00	584,004.42	596,752.00
Corporate Stock — Common	DURA AUTOMOTIVE SYS INC COM	2,000.00	34,058.40	22,000.00
Corporate Stock — Common	DVI INC COM	3,800.00	57,190.76	65,360.00
Corporate Stock — Common	DYNACQ INTL INC COM STK ISIN# US2679193068	300.00	6,055.98	6,681.00
Corporate Stock — Common	DYNEGY INC NEW CL A COM	300.35	12,712.93	7,659.00
Corporate Stock — Common	DYNEGY INC NEW CL A COM	8,800.00	450,368.09	224,400.00
Corporate Stock — Common	DYNEGY INC NEW CL A COM	31,600.00	1,194,205.85	805,800.00
Corporate Stock — Common	E DIGITAL CORP COM	1,541.00	13,357.81	2,034.12
Corporate Stock — Common	E PIPHANY INC COM	59,800.00	539,951.51	520,858.00
Corporate Stock — Common	E PIPHANY INC COM	500.00	4,575.99	4,355.00
Corporate Stock — Common	E SPIRE COMMUNICATIONS INC COM	1,800.00	10,501.41	196.20
Corporate Stock — Common	E*TRADE GROUP INC COM	51,500.00	411,100.08	527,875.00
Corporate Stock — Common	E*TRADE GROUP INC COM	4,123.00	38,088.18	42,260.75
Corporate Stock — Common	E*TRADE GROUP INC COM	17,000.00	160,004.00	174,250.00
Corporate Stock — Common	E*TRADE GROUP INC COM	40,000.00	239,031.96	410,000.00
Corporate Stock — Common	E*TRADE GROUP INC COM	20,110.00	181,599.36	206,127.50
Corporate Stock — Common	E-REX INC COM	2,500.00	2,339.57	70.00
Corporate Stock — Common	E-SIM LTD	200.00	2,017.45	63.00
Corporate Stock — Common	EAGLE WIRELESS INTL INC COM STK	400.00	3,659.48	244.00
Corporate Stock — Common	EARTH SCIENCES INC COM	2,000.00	3,583.65	640.00
Corporate Stock — Common	EARTHLINK INC COM STK	29,650.00	399,414.21	360,840.50
Corporate Stock — Common	EARTHLINK INC COM STK	13,372.00	249,350.36	162,737.24
Corporate Stock — Common	EARTHLINK INC COM STK	54,500.00	766,924.58	663,265.00
Corporate Stock — Common	EARTHLINK INC COM STK	22.00	382.54	267.74
Corporate Stock — Common	EARTHLINK INC COM STK	14,170.00	193,504.56	172,448.90
Corporate Stock — Common	EARTHSHHELL CORP COM	3,014.00	11,230.08	6,028.00
Corporate Stock — Common	EASTMAN CHEM CO COM	14,500.00	803,582.30	565,790.00
Corporate Stock — Common	EASTMAN CHEM CO COM	1,925.00	44,688.35	75,113.50
Corporate Stock — Common	EASTMAN KODAK CO COM	23,000.00	1,065,671.40	676,890.00
Corporate Stock — Common	EASTMAN KODAK CO COM	7,300.00	389,600.45	214,839.00
Corporate Stock — Common	EASTMAN KODAK CO COM	1,625.30	70,371.53	47,832.46
Corporate Stock — Common	EASTN AMERN NAT GAS TR SPERS RCPT REPSTGDEPOS U NIT & \$20	57.97	1,082.00	1,086.84

Corporate Stock — Common	EATON CORP COM	1,700.00	73,986.62	126,497.00
Corporate Stock — Common	EATON VANCE CORP COM NON VTG	10,200.00	307,346.60	362,610.00
Corporate Stock — Common	EATON VANCE CORP COM NON VTG	200.00	4,179.95	7,110.00
Corporate Stock — Common	EBAY INC COM	16,600.00	792,826.37	1,110,540.00
Corporate Stock — Common	EBAY INC COM	2,344.00	133,568.26	156,813.60
Corporate Stock — Common	ECHO BAY MINES LTD COM	3,000.00	12,052.24	1,590.00
Corporate Stock — Common	EHOSTAR COMMUNICATIONS CORP NEW CL A	15,298.00	355,978.52	420,236.06
Corporate Stock — Common	ECOLAB INC COM	3,200.00	42,626.64	128,800.00
Corporate Stock — Common	ECONNECT COM	5,850.00	13,907.75	251.55
Corporate Stock — Common	ECTEL LTD	45.00	856.45	779.40
Corporate Stock — Common	ED MGMT CORP COM	7,300.00	244,476.27	264,625.00
Corporate Stock — Common	ED MGMT CORP COM	9,610.00	288,922.91	348,362.50
Corporate Stock — Common	EDELBROCK CORP COM	100.00	2,112.52	1,008.00
Corporate Stock — Common	EDISON INTL COM	8,200.00	162,137.01	123,820.00
Corporate Stock — Common	EDISON SCHS INC CL A	20,500.00	308,899.68	402,825.00
Corporate Stock — Common	EDULINK INC COM STK	25,000.00	12,103.00	362.50
Corporate Stock — Common	EDWARDS A.G INC COM	18,410.00	826,436.63	813,169.70
Corporate Stock — Common	EDWARDS J D & CO COM	17,576.00	281,077.86	289,125.20
Corporate Stock — Common	EDWARDS J D & CO COM	500.00	9,460.64	8,225.00
Corporate Stock — Common	EEX CORP COM NEW	34,700.00	98,146.32	63,848.00
Corporate Stock — Common	EGAIN COMMUNICATIONS CORP COM STCK	100.00	898.18	140.00
Corporate Stock — Common	EGAMES INC COM	2,000.00	3,059.90	240.00
Corporate Stock — Common	EGGHEAD COM INC NEW COM	510.00	9,137.27	0.77
Corporate Stock — Common	EL PASO CORP COM	7,000.00	255,028.85	312,270.00
Corporate Stock — Common	EL PASO CORP COM	12,888.00	349,867.61	574,933.68
Corporate Stock — Common	EL PASO CORP COM	888.69	55,687.67	39,644.24
Corporate Stock — Common	ELANTEC SEMICONDUCTOR INC COM	6,140.00	210,412.16	235,776.00
Corporate Stock — Common	ELCOM INTL INC COM COM STK	75.00	663.20	103.43
Corporate Stock — Common	ELEC FL CORP COM	19,050.00	58,183.01	31,623.00
Corporate Stock — Common	ELECTR ARTS COM	260.00	16,222.40	15,587.00
Corporate Stock — Common	ELECTR DATA SYS CORP NEW COM	22,400.00	1,362,722.11	1,535,520.00
Corporate Stock — Common	ELECTR DATA SYS CORP NEW COM	93.00	6,245.49	6,375.15
Corporate Stock — Common	ELECTR DATA SYS CORP NEW COM	11,900.00	502,810.11	815,745.00
Corporate Stock — Common	ELECTR DATA SYS CORP NEW COM	14,600.00	871,843.38	1,000,830.00
Corporate Stock — Common	ELECTR DATA SYS CORP NEW COM	18,000.00	878,591.72	1,233,900.00
Corporate Stock — Common	ELECTRIC CITY CORP COM	200.00	1,474.76	250.00
Corporate Stock — Common	ELECTRO-CHEMICAL TECHNOLOGIES LTD COM NEW	19,000.00	13,221.10	7,600.00
Corporate Stock — Common	ELECTRONICS BOUTIQUE HLDGS CORP COM	5,380.00	169,795.18	214,877.20
Corporate Stock — Common	ELECTRONICS BOUTIQUE HLDGS CORP COM	8,600.00	287,849.45	343,484.00
Corporate Stock — Common	ELECTRONICS FOR IMAGING INC COM	1,300.00	28,702.08	29,003.00
Corporate Stock — Common	ELI LILLY & CO COM	209.01	14,781.67	16,415.80
Corporate Stock — Common	ELI LILLY & CO COM	28,300.00	857,246.56	2,222,682.00
Corporate Stock — Common	ELOQUENT INC COM STK	8,300.00	64,293.65	5,229.00
Corporate Stock — Common	ELTEK LTD ORD COM	250.00	989.95	430.00
Corporate Stock — Common	EMAGIN CORP COM EMAGIN CORPORATION DE	1,653.00	25,063.03	694.26
Corporate Stock — Common	EMB CORP COM PAR \$6,000.00	1,792.20	1,140.00	
Corporate Stock — Common	EMC CORP COM	55,900.00	665,425.87	751,296.00
Corporate Stock — Common	EMC CORP COM	23,900.00	302,879.99	321,216.00
Corporate Stock — Common	EMC CORP COM	32,221.00	555,260.24	433,050.24
Corporate Stock — Common	EMCOR GROUP INC COM	173.00	6,976.65	7,854.20
Corporate Stock — Common	EMCOR GROUP INC COM	4,800.00	165,032.80	217,920.00
Corporate Stock — Common	EMERSON ELEC CO COM	10,800.00	370,090.10	616,680.00
Corporate Stock — Common	EMERSON ELEC CO COM	400.00	22,581.35	22,840.00
Corporate Stock — Common	EMERSON RADIO CORP COM NEW	500.00	998.70	745.00
Corporate Stock — Common	EMISPHERE TECHNOLOGIES ASSOC INC COM	4,000.00	72,653.00	127,640.00
Corporate Stock — Common	EMOBILE DATA CORP COM	500.00	1,570.00	90.00
Corporate Stock — Common	EMP SOLUTIONS INC	1,200.00	1,488.07	1.32
Corporate Stock — Common	EMP SOLUTIONS INC	1,762.00	0	1.94
Corporate Stock — Common	EMULEX CORP COM NEW	16,330.00	489,223.73	645,198.30
Corporate Stock — Common	EMULEX CORP COM NEW	3,750.00	105,099.55	148,162.50
Corporate Stock — Common	EN POINTE TECHNOLOGIES INC COM	4,000.00	7,509.80	8,120.00
Corporate Stock — Common	ENAMELON INC COM	4,300.00	10,061.94	38.70
Corporate Stock — Common	ENCOMPASS SVCS CORP COM	13,000.00	28,590.06	37,700.00
Corporate Stock — Common	ENDOCARE INC COM	17,400.00	64,637.75	311,982.00
Corporate Stock — Common	ENERGY CONVERSION DEVICES INC COM	100.00	1,729.95	1,897.00
Corporate Stock — Common	ENERGY E. CORP COM	183.53	606.96	3,485.23
Corporate Stock — Common	ENERGY PWR SYS COM NPV	2,400.00	10,791.95	10,080.00
Corporate Stock — Common	ENERPLUS RES FD TR UNIT SER G NEW ISIN CA29274D6046	1,100.00	17,177.48	17,116.00
Corporate Stock — Common	ENGAGE INC COM ISIN US2928271020	1,000.00	1,654.95	440.00
Corporate Stock — Common	ENGELHARD CORP COM	1,294.39	30,221.58	35,828.72
Corporate Stock — Common	ENGELHARD CORP COM	3,250.00	51,418.41	89,960.00
Corporate Stock — Common	ENGELHARD CORP COM	22,000.00	323,580.87	608,960.00
Corporate Stock — Common	ENGINEERED SUPPORT SYS INC COM	11,400.00	493,617.28	389,994.00
Corporate Stock — Common	ENRON CORP COM	47,064.19	49,605.65	28,238.51
Corporate Stock — Common	ENSCO INTL INC COM	2,301.96	56,876.75	57,203.81
Corporate Stock — Common	ENSCO INTL INC COM	12,280.00	262,242.30	305,158.00
Corporate Stock — Common	ENTEGRIS INC COM	186.00	2,038.26	2,038.56
Corporate Stock — Common	ENTERASYS NETWORKS INC COM	2,236.00	31,725.98	19,788.60
Corporate Stock — Common	ENTERCOM COMMUNICATIONS CORP CL A	8,000.00	360,413.20	400,000.00
Corporate Stock — Common	ENERGY CORP NEW COM	45.00	1,994.20	1,759.95
Corporate Stock — Common	ENERGY CORP NEW COM	5,600.00	152,730.75	219,016.00
Corporate Stock — Common	ENTERPRISE TECHNOLOGIES INC NEV COM	3,000.00	6,879.80	40.50
Corporate Stock — Common	ENTMNT TECHNOLOGIES & PROGRAMS INC COM	990,489.00	342,212.31	49,524.45
Corporate Stock — Common	ENTRADA NETWORKS INC COM	25.00	988.20	3.00
Corporate Stock — Common	ENTREMED INC COM	500.00	18,754.55	4,225.00
Corporate Stock — Common	ENTRUST INC	1,400.00	39,975.45	14,266.00
Corporate Stock — Common	ENZO BIOCHEM INC COM	5,019.00	112,471.45	117,946.50
Corporate Stock — Common	ENZON INC COM	100.00	3,004.95	5,628.00
Corporate Stock — Common	ENZON INC COM	6,500.00	414,408.80	365,820.00
Corporate Stock — Common	EOG RESOURCES INC COM	2,900.00	123,111.34	113,419.00
Corporate Stock — Common	EOG RESOURCES INC COM	100.00	3,613.00	3,911.00
Corporate Stock — Common	EOG RESOURCES INC COM	14,300.00	507,090.84	559,273.00
Corporate Stock — Common	EON COMMUNICATIONS CORP COM	300.00	4,022.40	213.00
Corporate Stock — Common	EPICOR SOFTWARE CORP COM	2,500.00	13,520.64	3,725.00
Corporate Stock — Common	EPIQ SYS INC COM	5,500.00	105,935.72	106,425.00
Corporate Stock — Common	EPIQ SYS INC COM	260.00	4,678.75	5,031.00
Corporate Stock — Common	EQUIFAX INC COM	3,700.00	70,762.40	89,355.00
Corporate Stock — Common	ESENJAY EXPL INC COM	1,000.00	4,217.45	2,960.00
Corporate Stock — Common	ESPERION THERAPEUTICS INC COM	24,800.00	336,763.83	182,280.00
Corporate Stock — Common	ESS TECH INC COM	1,150.00	22,509.98	24,449.00
Corporate Stock — Common	ESTERLINE TECHNOLOGIES CORP COM STK	6,100.00	127,242.74	97,661.00
Corporate Stock — Common	ETHAN ALLEN INTERIORS INC COM	95.00	3,431.90	3,951.05
Corporate Stock — Common	ETOYS INC COM	6,000.00	6,219.47	34.20
Corporate Stock — Common	ETRAVELSERVE.COM INC COM	7,000.00	3,846.00	0.70
Corporate Stock — Common	EUROPEAN MINERALS CORP COM	500.00	3,503.61	40.00
Corporate Stock — Common	EVERGREEN RES INC COM NO PAR	1,500.00	57,074.89	57,915.00
Corporate Stock — Common	EXABYTE CORP	6,500.00	58,172.40	6,955.00
Corporate Stock — Common	EXABYTE CORP	5,500.00	10,389.77	5,885.00

Corporate Stock — Common	EXCEL TECH INC COM	1,600.00	45,657.90	27,840.00
Corporate Stock — Common	EXCELON CORP COM	960.00	3,797.63	1,123.20
Corporate Stock — Common	EXCO RES INC COM PAR \$0.02	200.00	3,329.95	3,360.00
Corporate Stock — Common	EXELIXIS INC COM STK ISIN# US30161Q1040	1,000.00	16,429.95	16,620.00
Corporate Stock — Common	EXELON CORP COM	0.12	7.85	5.65
Corporate Stock — Common	EXELON CORP COM	8,125.00	244,255.58	389,025.00
Corporate Stock — Common	EXIDE TECHNOLOGIES	50.00	1,392.15	61.50
Corporate Stock — Common	EXODUS COMMUNICATIONS INC COM STK ISIN# US3020881096	14,209.00	9,403.99	554.15
Corporate Stock — Common	EXPEDITORS INTL WASH INC COM	12,490.00	641,215.92	711,305.50
Corporate Stock — Common	EXPRESS SCRIPTS INC COM	14,900.00	520,931.30	696,724.00
Corporate Stock — Common	EXPRESS SCRIPTS INC COM	165.00	9,591.70	7,715.40
Corporate Stock — Common	EXPRESS SCRIPTS INC COM	5,740.00	255,418.76	268,402.40
Corporate Stock — Common	EXTD STAY AMER INC COM	11,800.00	140,326.08	193,520.00
Corporate Stock — Common	EXTD STAY AMER INC COM	200.00	3,531.95	3,280.00
Corporate Stock — Common	EXTD SYS INC COM	2,000.00	13,933.29	14,960.00
Corporate Stock — Common	EXTREME NETWORKS INC COM	31,210.00	418,944.31	402,609.00
Corporate Stock — Common	EXTREME NETWORKS INC COM	150.00	1,959.24	1,935.00
Corporate Stock — Common	EXTREME NETWORKS INC COM	12,500.00	393,210.12	161,250.00
Corporate Stock — Common	EXTREME NETWORKS INC COM	29,020.00	367,058.48	374,358.00
Corporate Stock — Common	EXULT INC COM COM STK	31,320.00	372,448.89	502,686.00
Corporate Stock — Common	EXXON MOBIL CORP COM	172,366.00	3,342,908.19	6,773,983.80
Corporate Stock — Common	EXXON MOBIL CORP COM	9,239.89	352,299.99	363,127.64
Corporate Stock — Common	EXXON MOBIL CORP COM	99,900.00	4,117,012.87	3,926,070.00
Corporate Stock — Common	F P L GROUP INC COM	83.11	4,223.24	4,687.46
Corporate Stock — Common	F P L GROUP INC COM	4,400.00	175,084.09	248,160.00
Corporate Stock — Common	F5 NETWORKS INC COM STK	155.00	8,215.02	3,338.70
Corporate Stock — Common	FACTSET RESH SYS INC COM	3,500.00	104,492.50	122,325.00
Corporate Stock — Common	FAIR ISAAC & CO INC COM	6,850.00	420,088.77	431,687.00
Corporate Stock — Common	FAIRCHILD SEMICONDUCTOR INTL INC CL A	16,000.00	361,098.44	451,200.00
Corporate Stock — Common	FAIRCHILD SEMICONDUCTOR INTL INC CL A	700.00	14,169.95	19,740.00
Corporate Stock — Common	FAMILY DLR STORES INC COM	400.00	6,944.97	11,992.00
Corporate Stock — Common	FAMILY DLR STORES INC COM	4,300.00	123,141.25	128,914.00
Corporate Stock — Common	FANTASTIC CORPORATION ORD	6,000.00	37,798.00	1,746.00
Corporate Stock — Common	FDRY NETWORKS INC COM	2,765.00	34,746.23	22,534.75
Corporate Stock — Common	FED AGRIC MTG CORP CL C	1,200.00	53,279.40	48,600.00
Corporate Stock — Common	FED MOGUL CORP COM	22,950.03	35,480.33	18,130.52
Corporate Stock — Common	FEDEX CORP COM	38,000.00	695,553.91	1,971,440.00
Corporate Stock — Common	FEDEX CORP COM	7,480.00	161,990.75	388,062.40
Corporate Stock — Common	FEDEX CORP COM	1,300.00	53,068.93	67,444.00
Corporate Stock — Common	FEDEX CORP COM	12,300.00	608,838.93	638,124.00
Corporate Stock — Common	FEDT DEPT STORES INC DEL COM	40,400.00	1,603,566.65	1,652,360.00
Corporate Stock — Common	FEDT DEPT STORES INC DEL COM	4,900.00	158,475.18	200,410.00
Corporate Stock — Common	FEDT DEPT STORES INC DEL COM	13,500.00	542,232.10	552,150.00
Corporate Stock — Common	FEDT INVESTORS INC CL B	20,350.00	455,977.54	648,758.00
Corporate Stock — Common	FHLMC VTG COM	43,000.00	2,743,067.03	2,812,200.00
Corporate Stock — Common	FHLMC VTG COM	17,500.00	378,232.72	1,144,500.00
Corporate Stock — Common	FHLMC VTG COM	9,600.00	629,631.23	627,840.00
Corporate Stock — Common	FHLMC VTG COM	13,200.00	841,376.28	863,280.00
Corporate Stock — Common	FHLMC VTG COM	400.00	26,125.40	26,160.00
Corporate Stock — Common	FID NATL FINL INC COM	27,200.00	669,886.54	674,560.00
Corporate Stock — Common	FID NATL FINL INC COM	100.00	2,353.95	2,480.00
Corporate Stock — Common	FID NATL FINL INC COM	26,730.00	607,078.10	662,904.00
Corporate Stock — Common	FIELDS TECHNOLOGIES INC COM	5,000.00	2,626.50	487.50
Corporate Stock — Common	FINISAR CORP COM	43,600.00	441,027.46	443,412.00
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Corporate Stock — Common	FINISAR CORP COM	38,320.00	299,043.47	389,714.40
Corporate Stock — Common	FINISAR CORP COM	1,600.00	26,843.54	16,272.00
Corporate Stock — Common	FINISH LINE INC CL A	3,400.00	38,600.88	51,986.00
Corporate Stock — Common	FINOVA GROUP INC COM	2,300.00	10,205.32	1,403.00
Corporate Stock — Common	FIRST DATA CORP COM	9,600.00	320,621.78	753,120.00
Corporate Stock — Common	FIRST DATA CORP COM	362.00	17,675.21	28,398.90
Corporate Stock — Common	FIRSTENERGY CORP COM	200.00	6,641.95	6,996.00
Corporate Stock — Common	FIRSTENERGY CORP COM	7,455.00	185,218.41	260,775.90
Corporate Stock — Common	FIRSTFED FINL CORP DEL COM	6,800.00	128,027.00	174,284.00
Corporate Stock — Common	FIRSTFED FINL CORP DEL COM	20,200.00	627,045.78	517,726.00
Corporate Stock — Common	FISERV INC COM	8,245.00	269,144.33	348,928.40
Corporate Stock — Common	FISERV INC COM	4,750.00	142,960.64	201,020.00
Corporate Stock — Common	FLAGSTAR BANCORP INC COM	3,200.00	63,910.40	64,416.00
Corporate Stock — Common	FLEETBOSTON FINL CORP COM STK	26,346.00	666,900.69	961,629.00
Corporate Stock — Common	FLEETBOSTON FINL CORP COM STK	40,948.00	1,421,665.14	1,494,602.00
Corporate Stock — Common	FLEETBOSTON FINL CORP COM STK	365.87	12,390.45	13,354.36
Corporate Stock — Common	FLEMING COS INC COM	13,200.00	250,793.40	244,200.00
Corporate Stock — Common	FLEMING COS INC COM	615.00	16,294.49	11,377.50
Corporate Stock — Common	FLEXTRONICS INTL LTD COM STK	2,130.00	46,122.92	51,098.70
Corporate Stock — Common	FLEXTRONICS INTL LTD COM STK	65,800.00	1,569,473.70	1,578,542.00
Corporate Stock — Common	FLIR SYS INC COM	400.00	6,929.53	15,168.00
Corporate Stock — Common	FLIR SYS INC COM	2,400.00	89,253.84	91,008.00
Corporate Stock — Common	FLOWERS FOODS INC COM	120.00	4,993.00	4,790.40
Corporate Stock — Common	FLUOR CORP NEW COM	2,000.00	65,735.97	74,800.00
Corporate Stock — Common	FLUOR CORP NEW COM	372.26	14,884.71	13,922.60
Corporate Stock — Common	FLUOR CORP NEW COM	12,500.00	334,246.46	467,500.00
Corporate Stock — Common	FMC CORP COM (NEW)	800.00	42,844.44	47,600.00
Corporate Stock — Common	FNMA COM STK	8,500.00	686,694.20	675,750.00
Corporate Stock — Common	FNMA COM STK	25,200.00	651,353.01	2,003,400.00
Corporate Stock — Common	FNMA COM STK	9,300.00	725,758.66	739,350.00
Corporate Stock — Common	FNMA COM STK	6,100.00	498,554.20	484,950.00
Corporate Stock — Common	FNMA COM STK	687.72	52,196.92	54,673.50
Corporate Stock — Common	FNMA COM STK	16,100.00	1,094,644.79	1,279,950.00
Corporate Stock — Common	FONAR CORP COM	3,800.00	8,348.91	4,522.00
Corporate Stock — Common	FONIX CORP DEL COM	250.00	522.45	26.00
Corporate Stock — Common	FOOD TECH SVC INC COM	7,800.00	20,128.82	11,310.00
Corporate Stock — Common	FOOT LOCKER INC COM	33,190.00	452,665.69	519,423.50
Corporate Stock — Common	FORD MTR CO DEL COM PAR \$0.01	45,600.00	857,944.32	716,832.00
Corporate Stock — Common	FORD MTR CO DEL COM PAR \$0.01	15,977.61	353,415.22	251,167.97
Corporate Stock — Common	FORD MTR CO DEL COM PAR \$0.01	23,000.00	282,126.65	361,560.00
Corporate Stock — Common	FOREST LAB INC COM	11,600.00	574,797.35	950,620.00
Corporate Stock — Common	FOREST LAB INC COM	135.00	8,933.41	11,063.25
Corporate Stock — Common	FOREST LAB INC COM	4,500.00	301,530.87	368,775.00
Corporate Stock — Common	FOREST OIL CORP COM PAR \$0.01	10,970.00	302,296.63	309,463.70
Corporate Stock — Common	FOREST OIL CORP COM PAR \$0.01	100.00	2,649.50	2,821.00
Corporate Stock — Common	FORTEL INC CAL COM	400.00	1,697.24	50.00
Corporate Stock — Common	FORTUNE BRANDS INC COM STK	3,700.00	94,178.50	146,483.00
Corporate Stock — Common	FOSTER WHEELER LTD	172.00	2,059.50	877.20
Corporate Stock — Common	FOUNDERS HOLDINGS LTD	5,000.00	6,725.00	800.00
Corporate Stock — Common	FOURTHSTAGE TECHNOLOGIES INC COM	1,100.00	1,679.90	242.00
Corporate Stock — Common	FREDS INC CL A	4,100.00	112,139.30	167,936.00
Corporate Stock — Common	FREEMARKETS INC COM	100.00	1,712.48	2,397.00
Corporate Stock — Common	FREEPORT MCMORAN C & G CL B COM STK	800.00	14,019.19	10,712.00
Corporate Stock — Common	FREEPORT MCMORAN C & G CL B COM STK	3,600.00	94,256.72	48,204.00
Corporate Stock — Common	FRESH DEL MONTE PRODUCE INC COM STK	16,900.00	246,484.54	254,345.00

Corporate Stock — Common	FRKLN RES INC COM	6,600.00	336,708.99	232,782.00
Corporate Stock — Common	FRKLN RES INC COM	20.46	642.27	721.52
Corporate Stock — Common	FRKLN RES INC COM	28,700.00	1,177,767.76	1,012,249.00
Corporate Stock — Common	FRONTIER AIRLS INC NEW COM	5,870.00	66,539.77	99,790.00
Corporate Stock — Common	FRONTIER OIL CORP COM	11,600.00	161,588.00	193,024.00
Corporate Stock — Common	FRONTLINE CAP GROUP COM	4,600.00	496.90	506.00
Corporate Stock — Common	FRONTLINE LTD COM	100.00	1,404.95	890.00
Corporate Stock — Common	FRUIT OF LOOM INC CL A GCI COM STK	500.00	214.95	115.00
Corporate Stock — Common	FSI INTL INC COM	10,400.00	227,543.68	95,888.00
Corporate Stock — Common	FUELCELL ENERGY INC COM	600.00	14,150.00	10,884.00
Corporate Stock — Common	FULLER H B CO COM	2,200.00	50,038.45	63,294.00
Corporate Stock — Common	FURNITURE BRANDS INTL INC COM	29.00	728.08	928.58
Corporate Stock — Common	GA PAC CORP	5,801.00	138,665.29	160,165.61
Corporate Stock — Common	GA PAC CORP	30,500.00	1,055,377.47	842,105.00
Corporate Stock — Common	GABELLI AST MGMT INC CL A	1,000.00	29,444.26	43,200.00
Corporate Stock — Common	GANNETT INC COM	6,700.00	215,638.50	450,441.00
Corporate Stock — Common	GAP INC COM	15,000.00	191,920.79	209,100.00
Corporate Stock — Common	GAP INC COM	1,394.17	35,062.64	19,434.66
Corporate Stock — Common	GAP INC COM	21,712.00	171,869.65	302,665.28
Corporate Stock — Common	GARDENBURGER INC COM	100.00	1,129.95	27.00
Corporate Stock — Common	GARTNER GROUP INC NEW CL A COM	1,500.00	23,532.76	17,535.00
Corporate Stock — Common	GATEWAY INC COM	8,200.00	241,044.59	65,928.00
Corporate Stock — Common	GATEWAY INC COM	1,760.00	32,779.61	14,150.40
Corporate Stock — Common	GDR ASHANTI GOLDFIELDS LTD GLOBAL DEPOS RCPT	200.00	2,720.01	850.00
Corporate Stock — Common	GDR SWISSCOM SPONSORED ADR	80.00	2,336.17	2,220.00
Corporate Stock — Common	GEMSTAR-TV GUIDE INTL INC COM	4,000.00	113,876.69	110,800.00
Corporate Stock — Common	GEN DYNAMICS CORP COM	5,100.00	210,025.42	406,164.00
Corporate Stock — Common	GEN DYNAMICS CORP COM	750.00	59,953.73	59,730.00
Corporate Stock — Common	GEN ELEC CO COM	78,000.00	3,292,109.41	3,126,240.00
Corporate Stock — Common	GEN ELEC CO COM	250,200.00	3,327,894.89	10,028,016.00
Corporate Stock — Common	GEN ELEC CO COM	46,168.55	1,877,633.50	1,850,435.64
Corporate Stock — Common	GEN ELEC CO COM	109,000.00	3,827,861.90	4,368,720.00
Corporate Stock — Common	GEN ELEC CO COM	54,900.00	2,648,052.28	2,200,392.00
Corporate Stock — Common	GEN MAGIC INC COM	1,300.00	3,281.84	507.00
Corporate Stock — Common	GEN MILLS INC COM	2,090.00	93,191.75	108,700.90
Corporate Stock — Common	GEN MILLS INC COM	9,200.00	281,522.34	478,492.00
Corporate Stock — Common	GEN MTRS CORP CL H NEW	69.00	960.94	1,066.05
Corporate Stock — Common	GENCORP INC COM	5,800.00	49,213.00	81,838.00
Corporate Stock — Common	GENE LOGIC INC COM	40.00	2,027.45	753.60
Corporate Stock — Common	GENELABS TECHNOLOGIES INC COM	800.00	9,243.47	1,480.00
Corporate Stock — Common	GENENTECH INC COM STK	993.00	53,091.15	53,870.25
Corporate Stock — Common	GENERAL MOTORS CORP COMMON STOCK	7,500.00	238,022.96	364,500.00
Corporate Stock — Common	GENERAL MOTORS CORP COMMON STOCK	14,000.00	551,879.31	680,400.00
Corporate Stock — Common	GENERAL MOTORS CORP COMMON STOCK	1,467.44	80,182.81	71,317.39
Corporate Stock — Common	GENERAL MOTORS CORP COMMON STOCK	7,200.00	454,925.72	349,920.00
Corporate Stock — Common	GENERATION ENTMT CORP COM	5,000.00	1,500.00	0.50
Corporate Stock — Common	GENESCO INC COM	300.00	9,623.95	6,228.00
Corporate Stock — Common	GENOME THERAPEUTICS CORP COM	700.00	9,982.91	4,767.00
Corporate Stock — Common	GENTEX CORP COM	150.00	3,920.61	4,009.50
Corporate Stock — Common	GENTIVA HLTH SVCS INC COM	23,200.00	489,381.98	509,240.00
Corporate Stock — Common	GENUINE PARTS CO COM	4,325.00	100,294.47	158,727.50
Corporate Stock — Common	GENUINE PARTS CO COM	1,025.32	26,878.78	37,629.13
Corporate Stock — Common	GENUINE PARTS CO COM	47,000.00	1,266,511.38	1,724,900.00
Corporate Stock — Common	GENUITY INC CL A	17,500.00	49,700.00	27,650.00
Corporate Stock — Common	GENUITY INC CL A	604.00	3,023.67	954.32
Corporate Stock — Common	GENZYME CORP COM	5,300.00	306,080.00	317,258.00
Corporate Stock — Common	GENZYME CORP COM	100.00	5,091.95	5,986.00
Corporate Stock — Common	GENZYME CORP COM	10,030.00	515,857.37	600,395.80
Corporate Stock — Common	GENZYME CORP COM BIOSURGERY DIV	182.00	1,427.53	966.42
Corporate Stock — Common	GENZYME CORP COM-MOLECULAR ONCOLOGY DIV	200.00	1,943.25	1,600.00
Corporate Stock — Common	GENZYME TRANSGENICS CORP COM	150.00	862.45	873.00
Corporate Stock — Common	GEOTEK COMMUNICATIONS INC COM	3,000.00	10,240.33	0
Corporate Stock — Common	GEOWORKS COM	900.00	3,104.20	882.00
Corporate Stock — Common	GERBER SCIENTIFIC INC COM	1,500.00	13,717.50	13,950.00
Corporate Stock — Common	GETTY IMAGES INC COM	97.00	2,803.76	2,229.06
Corporate Stock — Common	GETTY IMAGES INC COM	25,790.00	746,048.06	592,654.20
Corporate Stock — Common	GETTY IMAGES INC COM	11,430.00	233,856.06	262,661.40
Corporate Stock — Common	GETTY RLTY CORP NEW COM	200.00	3,659.95	3,770.00
Corporate Stock — Common	GILEAD SCI INC COM	6,500.00	432,896.91	427,180.00
Corporate Stock — Common	GILLETTE CO COM	849.91	27,836.95	28,387.06
Corporate Stock — Common	GILLETTE CO COM	26,576.00	647,510.69	887,638.40
Corporate Stock — Common	GLACIER BANCORP INC NEW COM	440.00	6,409.95	9,160.80
Corporate Stock — Common	GLAMIS GOLD LTD COM	6,890.00	18,812.92	24,872.90
Corporate Stock — Common	GLAXO SMITHKLINE SPONS ADR	14,300.00	766,450.64	712,426.00
Corporate Stock — Common	GLAXO SMITHKLINE SPONS ADR	526.00	28,447.51	26,205.32
Corporate Stock — Common	GLENAYRE TECHNOLOGIES INC COM	202.00	2,500.78	329.26
Corporate Stock — Common	GLOBAL CROSSING LTD COM	120,455.00	437,026.38	101,182.20
Corporate Stock — Common	GLOBAL MED TECHNOLOGIES INC COM STK	1,000.00	869.77	700.00
Corporate Stock — Common	GLOBAL PMTS INC COM	3,700.00	118,585.00	127,280.00
Corporate Stock — Common	GLOBAL PMTS INC COM	7,400.00	250,424.31	254,560.00
Corporate Stock — Common	GLOBAL PWR EQUIP GROUP INC COM	4,000.00	49,280.00	60,200.00
Corporate Stock — Common	GLOBAL SANTA FE CORP	465.00	14,059.63	13,261.80
Corporate Stock — Common	GLOBAL TELEMEDIA INTL INC COM NEW	160.00	773.95	1.84
Corporate Stock — Common	GLOBAL TELESYSTEMS INC CDT-COM	100.00	422.93	0.61
Corporate Stock — Common	GLOBALSTAR TELECOMMUNICATIONS LTD COM ISIN # BMG3983OH104	46,927.00	239,277.55	7,602.17
Corporate Stock — Common	GLOBESPAN VIRATA INC COM	30,910.00	390,930.35	400,284.50
Corporate Stock — Common	GLOBESPAN VIRATA INC COM	9,200.00	120,013.08	119,140.00
Corporate Stock — Common	GLOBESPAN VIRATA INC COM	255.00	15,263.02	3,302.25
Corporate Stock — Common	GLOBESPAN VIRATA INC COM	45,000.00	522,862.32	582,750.00
Corporate Stock — Common	GLOBIX CORP COM	10,767.00	16,682.54	1,582.75
Corporate Stock — Common	GLYCOGENESYS INC COM	1,000.00	1,959.95	1,970.00
Corporate Stock — Common	GOLDEN ST BANCORP INC COM STK	17,310.00	353,916.61	452,656.50
Corporate Stock — Common	GOLDEN ST BANCORP INC COM STK	511.77	12,558.68	13,382.79
Corporate Stock — Common	GOLDEN ST BANCORP INC LITIGATION TRACKING WT	500.00	2,000.00	590.00
Corporate Stock — Common	GOLDEN STAR RES LTD CDA COM	700.00	588.90	406.00
Corporate Stock — Common	GOLDEN W. FNCL CORP COM	31,000.00	486,597.89	1,824,350.00
Corporate Stock — Common	GOLDEN W. FNCL CORP COM	4,000.00	61,568.21	235,400.00
Corporate Stock — Common	GOLDMAN SACHS GROUP INC COM	3,500.00	318,535.97	324,625.00
Corporate Stock — Common	GOLDMAN SACHS GROUP INC COM	15.00	1,033.57	1,391.25
Corporate Stock — Common	GOLDMAN SACHS GROUP INC COM	5,900.00	511,993.15	547,225.00
Corporate Stock — Common	GOOD GUYS INC COM	95.00	426.10	378.10
Corporate Stock — Common	GOODRICH CORPORATION	400.00	10,524.84	10,648.00
Corporate Stock — Common	GOODRICH CORPORATION	2,600.00	91,226.46	69,212.00
Corporate Stock — Common	GOODYEAR TIRE & RUBBER CO COM	95.59	1,733.49	2,276.05
Corporate Stock — Common	GOODYEAR TIRE & RUBBER CO COM	4,100.00	151,439.17	97,621.00
Corporate Stock — Common	GOTTSCHALKS INC COM	1,000.00	5,466.48	2,590.00
Corporate Stock — Common	GRACO INC COM	100.00	2,927.95	3,905.00

Corporate Stock — Common	GRAINGER W W INC COM	2,400.00	68,167.32	115,200.00
Corporate Stock — Common	GRAINGER W W INC COM	100.00	4,527.95	4,800.00
Corporate Stock — Common	GRAPHICS TECHNOLOGIES INC COM	1,000.00	4,311.15	0.10
Corporate Stock — Common	GRAPHON CORP COM	300.00	2,837.29	198.00
Corporate Stock — Common	GREAT ATLC & PAC TEA CO INC COM	1,196.00	13,087.37	28,440.88
Corporate Stock — Common	GREAT ATLC & PAC TEA CO INC COM	8,700.00	55,908.81	206,886.00
Corporate Stock — Common	GREAT BASIN GOLD LTD COM	1,000.00	1,788.50	570.00
Corporate Stock — Common	GREAT LAKES CHEM CORP COM	1,300.00	67,406.25	31,564.00
Corporate Stock — Common	GREY WOLF INC COM	49,300.00	290,028.80	146,421.00
Corporate Stock — Common	GREY WOLF INC COM	148,700.00	392,135.49	441,639.00
Corporate Stock — Common	GREY WOLF INC COM	2,200.00	10,475.55	6,534.00
Corporate Stock — Common	GROEN BROS AVIATION INC COM	1,000.00	904.95	310.00
Corporate Stock — Common	GROUP 1 AUTOMOTIVE INC COM	7,200.00	218,569.52	205,272.00
Corporate Stock — Common	GROUP MGMT CORP COM	50.00	1,104.95	90.00
Corporate Stock — Common	GST TELECOMMUNICATIONS INC COM DBTFL	1,000.00	8,066.27	5.00
Corporate Stock — Common	GUIDANT CORP COM STK	575.00	23,416.04	28,635.00
Corporate Stock — Common	GUIDANT CORP COM STK	13,680.00	575,232.63	681,264.00
Corporate Stock — Common	GUIDANT CORP COM STK	7,700.00	143,654.78	383,460.00
Corporate Stock — Common	GUILFORD PHARMACEUTICALS INC COM	5,800.00	59,564.98	69,600.00
Corporate Stock — Common	GULF W BKS INC COM	300.00	2,849.95	2,910.00
Corporate Stock — Common	GUM TECH INTL INC COM	500.00	4,779.95	3,450.00
Corporate Stock — Common	H PWR CORP CDT-COM STK	175.00	1,216.45	546.00
Corporate Stock — Common	HA-LO INDS INC COM DE COM STK	400.00	4,129.14	12.40
Corporate Stock — Common	HALLIBURTON CO COM	2,040.91	33,023.18	26,735.93
Corporate Stock — Common	HALLIBURTON CO COM	10,800.00	264,131.89	141,480.00
Corporate Stock — Common	HANCOCK JOHN FINL SVCS INC COM ISIN US41014S1069	7,500.00	299,475.00	309,750.00
Corporate Stock — Common	HANCOCK JOHN FINL SVCS INC COM ISIN US41014S1069	131.03	5,263.75	5,411.33

Corporate Stock — Common	HANCOCK JOHN FINL SVCS INC COM ISIN US41014S1069	14,200.00	583,530.54	586,460.00
Corporate Stock — Common	HANDLEMAN CO DEL COM	7,100.00	68,554.05	105,435.00
Corporate Stock — Common	HANDSPRING INC COM	37,207.00	245,289.66	250,775.18
Corporate Stock — Common	HANDSPRING INC COM	3,100.00	20,918.56	20,894.00
Corporate Stock — Common	HANOVER COMPRESSOR CO COM (HOLDING COMPANY) COM	15,000.00	488,601.07	378,900.00
Corporate Stock — Common	HARKEN ENERGY CORP COM NEW	180.00	2,482.42	223.20
Corporate Stock — Common	HARLEY DAVIDSON INC COM	7,600.00	273,544.56	412,756.00
Corporate Stock — Common	HARLEY DAVIDSON INC COM	2,771.60	117,791.73	150,525.60
Corporate Stock — Common	HARLEYSVILLE GROUP INC COM	2,200.00	60,037.78	52,558.00
Corporate Stock — Common	HARMAN INTL INDS INC NEW	8,600.00	294,414.56	387,860.00
Corporate Stock — Common	HARMONIC INC COM	852.00	11,072.78	10,241.04
Corporate Stock — Common	HARMONIC INC COM	38,500.00	431,235.99	462,770.00
Corporate Stock — Common	HARRAH S ENTMT INC COM STK	700.00	12,790.03	25,907.00
Corporate Stock — Common	HARRAH S ENTMT INC COM STK	2,850.00	42,929.89	105,478.50
Corporate Stock — Common	HARRIS CORP COM	250.00	8,009.95	7,627.50
Corporate Stock — Common	HARRIS INTERACTIVE INC COM STCK	1,900.00	20,053.65	5,510.00
Corporate Stock — Common	HARTFORD FINL SVCS GROUP INC COM	6,200.00	181,297.36	389,546.00
Corporate Stock — Common	HARTFORD FINL SVCS GROUP INC COM	100.00	4,120.97	6,283.00
Corporate Stock — Common	HARTFORD FINL SVCS GROUP INC COM	9,900.00	586,367.14	622,017.00
Corporate Stock — Common	HASBRO INC COM	4,400.00	60,722.31	71,412.00
Corporate Stock — Common	HASBRO INC COM	100.00	1,642.49	1,623.00
Corporate Stock — Common	HAWAIIAN AIRLS INC NEW COM	500.00	1,904.95	2,000.00
Corporate Stock — Common	HAWAIIAN ELEC INDS INC COM	10,400.00	373,465.00	418,912.00
Corporate Stock — Common	HBR FLA BANCSHARES INC COM	1,000.00	11,705.00	17,000.00
Corporate Stock — Common	HCA INC COM	12,300.00	345,114.30	474,042.00
Corporate Stock — Common	HCA INC COM	800.00	31,717.33	30,832.00
Corporate Stock — Common	HCA INC COM	12,988.00	334,496.84	500,557.52
Corporate Stock — Common	HCC INS HLDGS INC COM	25,800.00	611,557.90	710,790.00
Corporate Stock — Common	HEALTH NET INC COM	25,600.00	405,837.83	557,568.00
Corporate Stock — Common	HEALTH NET INC COM	360.00	7,832.23	7,840.80
Corporate Stock — Common	HEALTHCARE INTEGRATED SVCS INC COM NEW	260.00	3,003.00	114.40
Corporate Stock — Common	HEALTHSOUTH CORP COM STK	26,000.00	397,308.60	385,320.00
Corporate Stock — Common	HEALTHSOUTH CORP COM STK	9,900.00	209,194.13	146,718.00
Corporate Stock — Common	HEALTHSOUTH CORP COM STK	200.00	2,829.95	2,964.00
Corporate Stock — Common	HEARME COM	100.00	892.45	10.00
Corporate Stock — Common	HEARTLAND EXPRESS INC COM	9,930.00	232,378.06	275,756.10
Corporate Stock — Common	HEILIG MEYERS CO COM	2,000.00	2,310.00	8.00
Corporate Stock — Common	HEINZ H J CO COM	8,800.00	255,114.96	361,856.00
Corporate Stock — Common	HELIX TECH CORP COM	100.00	3,547.26	2,255.00
Corporate Stock — Common	HENDERSON CYBER LTD	25.00	0	1.76
Corporate Stock — Common	HENRY JACK & ASSOC INC COM	100.00	2,528.95	2,184.00
Corporate Stock — Common	HERBALIFE INTL INC CL B	2,400.00	21,343.53	31,656.00
Corporate Stock — Common	HERCULES INC VTG COM	11,700.00	99,522.54	117,000.00
Corporate Stock — Common	HERCULES INC VTG COM	2,700.00	77,497.50	27,000.00
Corporate Stock — Common	HERSHEY FOODS CORP COM	3,400.00	102,843.21	230,180.00
Corporate Stock — Common	HERSHEY FOODS CORP COM	301.37	19,503.70	20,402.88
Corporate Stock — Common	HEWLETT-PACKARD CO COM	48,900.00	654,814.75	1,004,406.00
Corporate Stock — Common	HEWLETT-PACKARD CO COM	9,695.30	285,896.17	199,141.44
Corporate Stock — Common	HEWLETT-PACKARD CO COM	52,900.00	1,238,328.01	1,086,566.00
Corporate Stock — Common	HEWLETT-PACKARD CO COM	37,300.00	792,126.19	766,142.00
Corporate Stock — Common	HEWLETT-PACKARD CO COM	53,000.00	1,005,055.34	1,088,620.00
Corporate Stock — Common	HI SPEED ACCESS CORP COM STK	17,200.00	65,894.92	9,632.00
Corporate Stock — Common	HI SPEED ACCESS CORP COM STK	2,000.00	8,053.15	1,120.00
Corporate Stock — Common	HIBERNIA CORP CL A COM	27,600.00	409,292.90	491,004.00
Corporate Stock — Common	HIBERNIA CORP CL A COM	21,200.00	351,023.24	377,148.00
Corporate Stock — Common	HIGHTEC INC COM	2,000.00	1,545.00	45.00
Corporate Stock — Common	HILB ROGAL & HAMILTON CO COM	226.00	13,966.20	12,667.30
Corporate Stock — Common	HILLENBRAND IND INC COM	135.00	4,928.97	7,461.45
Corporate Stock — Common	HILTON HOTELS CORP COM	2,171.88	23,719.28	23,716.97
Corporate Stock — Common	HILTON HOTELS CORP COM	9,300.00	94,212.93	101,556.00
Corporate Stock — Common	HISPANIC T V NETWORK INC COM	100.00	1,082.47	4.40
Corporate Stock — Common	HLTH MGMT ASSOC INC NEW CL A COM	66,700.00	1,053,549.84	1,227,280.00
Corporate Stock — Common	HLTH MGMT ASSOC INC NEW CL A COM	6,200.00	122,760.00	114,080.00

Corporate Stock — Common	HNC SOFTWARE INC COM	27,200.00	516,250.06	560,320.00
Corporate Stock — Common	HOLLINGER INTL INC CL A	400.00	4,384.38	4,680.00
Corporate Stock — Common	HOLLYWOOD ENTMT CORP COM	200.00	2,709.26	2,858.00
Corporate Stock — Common	HOLLYWOOD ENTMT CORP COM	100.00	1,058.74	1,429.00
Corporate Stock — Common	HOME DEPOT INC COM	20,800.00	945,469.10	1,061,008.00
Corporate Stock — Common	HOME DEPOT INC COM	59,077.00	942,934.00	3,013,517.77
Corporate Stock — Common	HOME DEPOT INC COM	27,800.00	1,082,120.91	1,418,078.00
Corporate Stock — Common	HOME DEPOT INC COM	14,403.03	644,255.44	734,698.76
Corporate Stock — Common	HOME HLTH CORP AMER INC COM	200.00	1,648.80	0.60
Corporate Stock — Common	HOME.COM COMMUNICATIONS INC COM	1,000.00	4,733.05	4.00
Corporate Stock — Common	HOMESEEKERS COM INC COM	6,506.00	39,788.05	383.85
Corporate Stock — Common	HOMESTORE COM INC COM	200.00	6,203.32	720.00
Corporate Stock — Common	HONEYWELL INTL INC COM STK	20,462.00	460,943.59	692,024.84
Corporate Stock — Common	HONEYWELL INTL INC COM STK	18,100.00	598,638.72	612,142.00
Corporate Stock — Common	HONEYWELL INTL INC COM STK	863.99	31,707.60	29,220.28
Corporate Stock — Common	HONEYWELL INTL INC COM STK	16,300.00	555,931.06	551,266.00
Corporate Stock — Common	HOSP STAFFING SVCS INC COM	500.00	1,291.05	0.05
Corporate Stock — Common	HOT TOPIC INC COM	12,400.00	320,389.08	389,236.00

Corporate Stock — Common	HOT TOPIC INC COM	1,300.00	34,270.11	40,807.00
Corporate Stock — Common	HOT TOPIC INC COM	14,350.00	390,078.63	450,446.50
Corporate Stock — Common	HOUSE2HOME INC COM	2,450.00	8,019.58	24.50
Corporate Stock — Common	HOVNANIAN ENTERPRISES INC CL A	4,400.00	52,374.52	93,632.00
Corporate Stock — Common	HPL TECHNOLOGIES INC COM	100.00	1,494.95	1,785.00
Corporate Stock — Common	HSEHD INTL INC COM	600.00	32,414.58	34,764.00
Corporate Stock — Common	HSEHD INTL INC COM	11,546.00	224,980.45	668,975.24
Corporate Stock — Common	HUDSON UTD BANCORP COM	5,300.00	134,588.73	152,110.00
Corporate Stock — Common	HUMAN GENOME SCIENCES INC	932.00	48,650.15	31,427.04
Corporate Stock — Common	HUMANA INC COM	41,400.00	437,103.82	488,106.00
Corporate Stock — Common	HUMANA INC COM	4,200.00	105,169.03	49,518.00
Corporate Stock — Common	HUMATECH INC COM	1,000.00	1,529.95	1,650.00
Corporate Stock — Common	HUNT J B TRANS SVCS INC COM	100.00	2,110.95	2,320.00
Corporate Stock — Common	HUNTINGTON BANCSHARES INC COM	6,365.00	159,745.34	109,414.35
Corporate Stock — Common	HURRICANE HYDROCARBONS LTD CL A	330.00	2,126.68	2,250.60
Corporate Stock — Common	HUTCHINSON TECH INC COM	1,600.00	32,285.93	37,152.00
Corporate Stock — Common	HYDROGIENE CORP COM ISIN US4488841069	16,000.00	9,106.98	16.00
Corporate Stock — Common	HYPERION SOLUTIONS CORP COM	3,000.00	43,340.40	59,580.00
Corporate Stock — Common	HYPERION SOLUTIONS CORP COM	200.00	5,376.93	3,972.00
Corporate Stock — Common	HYSEQ INC COM	150.00	3,956.77	1,158.00
Corporate Stock — Common	I CRYSTAL INC COM	1,000.00	2,154.95	100.00
Corporate Stock — Common	I2 TECHNOLOGIES INC COM	4,340.00	29,691.81	34,286.00
Corporate Stock — Common	IANETT INTL SYS LTD COM	500.00	19,191.26	47.50
Corporate Stock — Common	IBASIS INC COM STK	2,700.00	5,889.90	3,537.00
Corporate Stock — Common	ICG COMMUNICATIONS INC COM	7,060.00	10,519.51	324.76
Corporate Stock — Common	ICN PHARMACEUTICALS INC NEW COM	354.91	8,845.11	11,889.38
Corporate Stock — Common	ICO INC NEW COM	10,000.00	11,749.50	11,800.00
Corporate Stock — Common	ICOS CORP COM	8,800.00	526,873.88	505,472.00
Corporate Stock — Common	ICOS CORP COM	7,552.00	169,111.63	433,786.88
Corporate Stock — Common	IDEC PHARMACEUTICALS CORP COM	130.00	6,791.00	8,960.90
Corporate Stock — Common	IDEC PHARMACEUTICALS CORP COM	8,160.00	464,267.55	562,468.80
Corporate Stock — Common	IDENTIX INC COM	100.00	1,396.57	1,459.00
Corporate Stock — Common	IDENTIX INC COM	1,800.00	26,692.20	26,262.00
Corporate Stock — Common	IDT CORP CL B	1,000.00	12,296.76	16,610.00
Corporate Stock — Common	IDT CORP COM	1,000.00	12,296.76	19,510.00
Corporate Stock — Common	IDX SYS CORP COM	3,900.00	47,762.13	50,739.00
Corporate Stock — Common	IGATE CAP CORP COM STK ISIN# US45169U1051	2,000.00	7,888.00	8,200.00
Corporate Stock — Common	IGEN INC COM	500.00	14,699.95	20,050.00
Corporate Stock — Common	IKON OFFICE SOLUTIONS INC COM STK	31,400.00	172,727.68	367,066.00
Corporate Stock — Common	ILL TOOL WKS INC COM	7,700.00	260,438.04	521,444.00
Corporate Stock — Common	IMAGING TECHNOLOGIES CORP COM	12,000.00	27,285.02	324.00
Corporate Stock — Common	IMAGIS TECHNOLOGIES INC COM	1,408.00	2,169.53	1,900.80
Corporate Stock — Common	IMAGISTICS INTL INC COM	37.00	418.00	456.95
Corporate Stock — Common	IMCLONE SYS INC COM	86.00	4,556.19	3,995.56
Corporate Stock — Common	IMMUNE RESPONSE CORP DEL COM	2,600.00	13,091.22	3,484.00
Corporate Stock — Common	IMMUNEX CORP COM STK USD0.01	3,432.00	65,104.48	95,100.72
Corporate Stock — Common	IMMUNEX CORP NEW COM	13,700.00	250,735.00	379,627.00

Corporate Stock — Common	IMMUNOGEN INC COM	400.00	6,073.65	6,632.00
Corporate Stock — Common	IMMUNOMEDICS INC COM	100.00	2,201.39	2,026.00
Corporate Stock — Common	IMP INC COM PAR \$0.1	60.00	7,661.06	22.20
Corporate Stock — Common	IMPAC MTG HLDGS INC COM	300.00	2,480.95	2,550.00
Corporate Stock — Common	IMPATH INC COM	100.00	3,542.83	4,451.00
Corporate Stock — Common	IMPAX LAB INC COM	500.00	5,824.95	6,720.00
Corporate Stock — Common	IMPAX LAB INC COM	33,600.00	403,928.14	451,584.00
Corporate Stock — Common	IMS HLTH INC COM STK	7,400.00	101,817.92	144,374.00
Corporate Stock — Common	IMS HLTH INC COM STK	300.00	6,312.00	5,853.00
Corporate Stock — Common	INCO LTD COM	4,600.00	118,445.24	77,924.00
Corporate Stock — Common	INCOMNET INC COM NEW	1,000.00	1,654.95	3.00
Corporate Stock — Common	INCYTE GENOMICS INC COM	4.00	182.10	77.76
Corporate Stock — Common	INDEPENDENCE CMNTY BK CORP COM	12,100.00	194,090.05	275,396.00
Corporate Stock — Common	INDIVIDUAL INV GROUP INC COM	200.00	1,014.31	13.80
Corporate Stock — Common	INDONESIA FD INC COM	546.00	6,876.17	720.72
Corporate Stock — Common	INDYMAC BANCORP INC COM	9,000.00	193,386.60	210,420.00
Corporate Stock — Common	INDYMAC BANCORP INC COM	11,910.00	228,095.37	278,455.80
Corporate Stock — Common	INDYMAC BANCORP INC COM	3,080.00	70,044.10	72,010.40
Corporate Stock — Common	INFINIUM SOFTWARE INC COM	473.00	1,716.40	946.00
Corporate Stock — Common	INFOCUS CORP COM	200.00	6,329.95	4,404.00
Corporate Stock — Common	INFONOW CORP COM NEW	4,000.00	11,969.95	14,880.00
Corporate Stock — Common	INFORETECH WIRELESS TECHNOLOGY INC COM	600.00	667.45	21.00
Corporate Stock — Common	INFORMATICA CORP COM	19,700.00	273,745.29	285,847.00
Corporate Stock — Common	INFORMATICA CORP COM	25,300.00	322,308.98	367,103.00
Corporate Stock — Common	INFORMATION MGMT TECHNOLOGIES CORP CL A PAR \$0.04	100.00	314.00	0.10
Corporate Stock — Common	INFORMATION RES INC COM	100.00	1,346.89	830.00
Corporate Stock — Common	INFORMAX INC COM COM	1,000.00	3,069.95	2,950.00
Corporate Stock — Common	INFOSPACE INC COM	3,056.00	26,033.57	6,264.80
Corporate Stock — Common	INGRAM MICRO INC CL A	1,443.00	27,634.07	24,992.76
Corporate Stock — Common	INHALE THERAPEUTIC SYS INC COM	19,820.00	492,532.64	367,661.00
Corporate Stock — Common	INHALE THERAPEUTIC SYS INC COM	238.00	9,936.70	4,414.90
Corporate Stock — Common	INHALE THERAPEUTIC SYS INC COM	8,950.00	164,443.49	166,022.50
Corporate Stock — Common	INKTOMI CORP COM	26,233.00	151,871.19	176,023.43
Corporate Stock — Common	INNODATA CORP COM NEW	10,756.00	38,796.72	31,945.32
Corporate Stock — Common	INNOVEX INC COM	1,500.00	15,566.15	5,070.00
Corporate Stock — Common	INPUT/OUTPUT INC COM	11,000.00	138,164.07	90,310.00
Corporate Stock — Common	INSIGHT COMMUNICATIONS INC CL A	10,760.00	210,928.38	259,961.60
Corporate Stock — Common	INSIGHT COMMUNICATIONS INC CL A	39,600.00	944,620.16	956,736.00
Corporate Stock — Common	INSIGHT COMMUNICATIONS INC CL A	10,100.00	245,971.79	244,016.00
Corporate Stock — Common	INSIGHTFUL CORP COM	1,000.00	4,959.75	2,310.00
Corporate Stock — Common	INSITE VISION INC COM	1,000.00	2,342.45	1,840.00
Corporate Stock — Common	INSITUFORM TECHNOLOGIES INC CL A COM	100.00	1,904.95	2,558.00
Corporate Stock — Common	INTASYS CORP COM NEW	750.00	54,225.33	1,620.00
Corporate Stock — Common	INTEGRATED CIRCUIT SYS INC COM NEW COM STK	15,300.00	254,821.86	345,627.00
Corporate Stock — Common	INTEGRATED CIRCUIT SYS INC COM NEW COM STK	90.00	1,654.00	2,033.10
Corporate Stock — Common	INTEGRATED CIRCUIT SYS INC COM NEW COM STK	23,900.00	446,083.51	539,901.00
Corporate Stock — Common	INTEGRATED DEVICE TECH INC COM	325.00	9,734.26	8,641.75
Corporate Stock — Common	INTEGRATED DEVICE TECH INC COM	18,900.00	499,434.57	502,551.00
Corporate Stock — Common	INTEGRATED ELEC SVCS INC COM	3,600.00	29,883.60	18,432.00
Corporate Stock — Common	INTEGRATED SURGICAL SYS INC COM ISIN# US45812Y1082	1,000.00	4,061.15	115.00
Corporate Stock — Common	INTEL CORP CAP	31,600.00	968,746.71	993,820.00
Corporate Stock — Common	INTEL CORP CAP	45,800.00	1,382,061.20	1,440,410.00
Corporate Stock — Common	INTEL CORP CAP	20,200.00	481,450.03	635,290.00
Corporate Stock — Common	INTEL CORP CAP	169,200.00	1,622,862.01	5,321,340.00
Corporate Stock — Common	INTEL CORP CAP	65,369.58	2,162,527.70	2,055,873.32
Corporate Stock — Common	INTELIDATA TECHNOLOGIES CORP COM	160.00	2,327.14	452.80
Corporate Stock — Common	INTERACTIVE DATA CORP COM	340.00	4,266.95	4,807.60
Corporate Stock — Common	INTERCEPT GROUP INC COM	16,980.00	460,014.14	694,482.00
Corporate Stock — Common	INTERDIGITAL COMMUNICATIONS CORP COM	2,222.00	33,060.69	21,553.40
Corporate Stock — Common	INTEREP NATL RADIO SALES INC CL A	1,000.00	4,659.95	4,700.00

Corporate Stock — Common	INTERLAND INC MINN COM COM STK	930.00	11,639.15	1,962.30
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Corporate Stock — Common	INTERLOTT TECHNOLOGIES INC COM	400.00	3,329.95	1,960.00
Corporate Stock — Common	INTERMUNE INC COM	3,810.00	163,689.26	187,680.60
Corporate Stock — Common	INTERNAP NETWORKS SVCS DEL	1,160.00	5,742.36	1,345.60
Corporate Stock — Common	INTERNET CAP GROUP INC COM ISIN US46059C1062	55,150.00	67,657.01	66,731.50
Corporate Stock — Common	INTERNET COMM & COMMUNICATIONS INC COM	600.00	4,791.50	3.90
Corporate Stock — Common	INTERNET PICTURES CORP COM NEW	1,435.00	30,334.64	3,027.85
Corporate Stock — Common	INTERNET SEC SYS INC COM	13,740.00	449,357.08	440,504.40
Corporate Stock — Common	INTERNET SEC SYS INC COM	150.00	3,512.75	4,809.00
Corporate Stock — Common	INTERNET SEC SYS INC COM	10,120.00	235,718.73	324,447.20
Corporate Stock — Common	INTERPORE INTL COM	300.00	2,954.95	2,496.00
Corporate Stock — Common	INTERPUBLIC GROUP COMPANIES INC COM	9,500.00	192,233.53	280,630.00
Corporate Stock — Common	INTERPUBLIC GROUP COMPANIES INC COM	15,530.00	398,032.06	458,756.20
Corporate Stock — Common	INTERSIL CORP	18,970.00	589,801.70	611,782.50
Corporate Stock — Common	INTERSIL CORP	13,600.00	479,691.94	438,600.00
Corporate Stock — Common	INTERSIL CORP	300.00	9,382.42	9,675.00
Corporate Stock — Common	INTERSIL CORP	12,900.00	392,042.11	416,025.00
Corporate Stock — Common	INTERSTATE HOTELS MGMT INC COM	7.00	0	9.94
Corporate Stock — Common	INTERVOICE INC COM	35,400.00	533,930.25	453,120.00
Corporate Stock — Common	INTERWAVE COMMUNICATIONS INTL COM ISIN#BMG4911N1020	1,000.00	8,536.56	750.00
Corporate Stock — Common	INTERWORLD CORP COM NEW	2.00	454.95	0.70
Corporate Stock — Common	INTERWOVEN INC COM ISIN # US6114T1025	5,445.00	133,761.74	53,034.30
Corporate Stock — Common	INTERWOVEN INC COM ISIN # US6114T1025	21,940.00	226,145.22	213,695.60
Corporate Stock — Common	INTERWOVEN INC COM ISIN # US6114T1025	43,300.00	396,649.39	421,742.00
Corporate Stock — Common	INTEST CORP COM	100.00	2,374.50	510.00
Corporate Stock — Common	INTIMATE BRANDS INC CL A	420.00	7,594.40	6,241.20
Corporate Stock — Common	INTL BUSINESS MACHS CORP COM	7,400.00	896,107.32	895,104.00
Corporate Stock — Common	INTL BUSINESS MACHS CORP COM	11,700.00	1,427,560.27	1,415,232.00
Corporate Stock — Common	INTL BUSINESS MACHS CORP COM	43,400.00	1,507,686.93	5,249,664.00
Corporate Stock — Common	INTL BUSINESS MACHS CORP COM	14,800.00	1,371,396.47	1,790,208.00
Corporate Stock — Common	INTL BUSINESS MACHS CORP COM	4,542.92	460,626.20	549,511.36
Corporate Stock — Common	INTL DISPENSING CORP COM	1,200.00	2,038.20	1,380.00
Corporate Stock — Common	INTL FIBERCOM INC COM	4,200.00	26,344.72	1,050.00
Corporate Stock — Common	INTL FLAVORS & FRAGRANCES INC COM	2,400.00	84,416.98	71,304.00
Corporate Stock — Common	INTL FLAVORS & FRAGRANCES INC COM	151.00	4,594.68	4,486.21
Corporate Stock — Common	INTL GAME TECH COM	1,800.00	97,696.26	122,940.00
Corporate Stock — Common	INTL GAME TECH COM	40.00	2,477.14	2,732.00
Corporate Stock — Common	INTL GAME TECH COM	5,810.00	310,481.83	396,823.00
Corporate Stock — Common	INTL HERITAGE INC COM	735.00	11,271.83	0.07
Corporate Stock — Common	INTL MAPLE LEAF SPRINGS LTD	6,000.00	4,302.90	0
Corporate Stock — Common	INTL MULTIFOODS CORP COM	2,600.00	54,733.38	62,140.00
Corporate Stock — Common	INTL PAPER CO COM	21,000.00	681,413.57	847,350.00
Corporate Stock — Common	INTL PAPER CO COM	12,122.00	411,306.45	489,122.70
Corporate Stock — Common	INTL PAPER CO COM	629.41	24,420.85	25,396.69
Corporate Stock — Common	INTL PAPER CO COM	6,100.00	242,155.36	246,135.00
Corporate Stock — Common	INTL PURSUIT CORP COM	6,000.00	12,414.00	60.00
Corporate Stock — Common	INTL RECTIFIER CORP COM	21,500.00	912,333.35	749,920.00
Corporate Stock — Common	INTL RECTIFIER CORP COM	2,220.00	74,839.59	77,433.60
Corporate Stock — Common	INTL SPEEDWAY CORP CL A	100.00	3,984.95	3,910.00
Corporate Stock — Common	INTRADO INC COM	13,070.00	310,316.26	350,276.00
Corporate Stock — Common	INTST NATL DEALER SVCS INC COM	800.00	4,077.95	3,920.00
Corporate Stock — Common	INTUIT COM	5,300.00	256,473.51	226,734.00
Corporate Stock — Common	INTUIT COM	410.00	16,486.60	17,539.80
Corporate Stock — Common	INVACARE CORP COM	4,500.00	156,789.90	151,695.00
Corporate Stock — Common	INVERNESS MED INNOVATIONS INC COM	13.00	191.80	234.65
Corporate Stock — Common	INVESTAMERICA INC COM	1,500.00	12,153.22	120.00
Corporate Stock — Common	INVESTORS FINL SVCS CORP DEL COM	6,950.00	491,588.05	460,159.50
Corporate Stock — Common	INVESTORS FINL SVCS CORP DEL COM	3,170.00	217,686.64	209,885.70
Corporate Stock — Common	INVESTORS FINL SVCS CORP DEL COM	3,500.00	202,675.19	231,735.00
Corporate Stock — Common	INVICTA CORP COM	750.00	2,107.45	757.50
Corporate Stock — Common	INVISION TECHNOLOGIES INC COM	2,976.00	94,622.65	88,655.04
Corporate Stock — Common	INVITROGEN CORP COM	7,350.00	457,369.19	455,185.50
Corporate Stock — Common	INVITROGEN CORP COM	105.00	6,633.85	6,502.65

Corporate Stock — Common	INVITROGEN CORP COM	3,980.00	247,331.11	246,481.40
Corporate Stock — Common	INVT TECH GROUP INC NEW COM	85.00	3,332.20	3,320.95
Corporate Stock — Common	IOMEGA CORP COM NEW	2,200.00	48,080.40	18,370.00
Corporate Stock — Common	IPC HLDGS LTD	28,000.00	748,144.21	828,800.00
Corporate Stock — Common	IR OPER CORP COM STK	2,385.00	3,487.40	166.95
Corporate Stock — Common	IREGENT COM LTD WT EXP 06/30/03	1,000.00	0	7.70
Corporate Stock — Common	IREGENT.COM LTD COM	5,000.00	1,796.30	111.00
Corporate Stock — Common	IRIDIUM WORLD COMMUNICATIONS CL A COM STK	1,100.00	11,963.10	341.00
Corporate Stock — Common	IRVINE SENSORS CORP COM NEW	1,661.00	57,436.56	2,092.86
Corporate Stock — Common	ISHARES TR DOW JONES U S REAL ESTATE INDEX FD DOW JONES ISIN US4642877397	50.74	4,119.14	4,048.97
Corporate Stock — Common	ISHARES TR DOW JONES U S UTILS SECTOR INDEX FD	90.00	6,565.75	5,757.30
Corporate Stock — Common	ISHARES TR RUSSELL 2000 GROWTH INDEX FD	150.00	8,744.95	8,610.00
Corporate Stock — Common	ISHARES TR RUSSELL 2000 INDEX FD	293.70	28,908.27	28,297.51
Corporate Stock — Common	ISHARES TR S&P GLOBAL 100 INDEX FD	324.00	19,243.15	19,116.00
Corporate Stock — Common	ISHARES TR S&P SMALLCAP 600 INDEX FD	521.53	59,758.26	59,662.46
Corporate Stock — Common	ISIS PHARMACEUTICALS COM	14,400.00	223,203.67	319,536.00
Corporate Stock — Common	ISIS PHARMACEUTICALS COM	500.00	7,272.31	11,095.00
Corporate Stock — Common	ISLE CAPRI CASINOS INC COM	500.00	6,439.90	6,690.00
Corporate Stock — Common	IT CAPITAL LIMITED ORD F	100,000.00	20,755.10	5,000.00
Corporate Stock — Common	ITEX CORP COM PAR \$0.01	61,558.00	209,420.06	6,771.38
Corporate Stock — Common	ITRON INC	2,800.00	75,410.72	84,840.00
Corporate Stock — Common	ITT EDL SVCS INC COM	100.00	4,139.13	3,687.00
Corporate Stock — Common	ITT INDS INC COM	2,200.00	40,619.44	111,100.00
Corporate Stock — Common	IVAX CORP COM	38,425.00	937,798.28	773,879.50
Corporate Stock — Common	IVAX CORP COM	41,100.00	766,815.33	827,754.00
Corporate Stock — Common	IVAX CORP COM	798.00	18,623.51	16,071.72
Corporate Stock — Common	IVILLAGE INC COM COM ISIN # US6588H1059	14,300.00	102,102.00	27,170.00
Corporate Stock — Common	J P MORGAN CHASE & CO COM	49,740.00	1,066,330.79	1,808,049.00
Corporate Stock — Common	J P MORGAN CHASE & CO COM	37,900.00	1,684,328.84	1,377,665.00
Corporate Stock — Common	J P MORGAN CHASE & CO COM	3,235.90	122,915.98	117,624.89
Corporate Stock — Common	JABIL CIRCUIT INC COM	5,000.00	176,941.52	113,600.00
Corporate Stock — Common	JABIL CIRCUIT INC COM	300.00	11,410.39	6,816.00
Corporate Stock — Common	JAKKS PAC INC COM	400.00	8,185.08	7,580.00
Corporate Stock — Common	JB OXFORD HLDGS INC COM	2,300.00	18,963.09	2,346.00
Corporate Stock — Common	JDA SOFTWARE GROUP INC COM	2,900.00	48,722.90	64,815.00
Corporate Stock — Common	JDS UNIPHASE CORP COM ISIN US46612J1016	33,500.00	3,523,707.37	290,780.00
Corporate Stock — Common	JDS UNIPHASE CORP COM ISIN US46612J1016	58,748.00	610,180.23	509,932.64
Corporate Stock — Common	JEFFERSON-PILOT CORP COM	3,830.00	65,071.00	177,214.10
Corporate Stock — Common	JMAR TECHNOLOGIES INC COM	235.00	840.70	702.65
Corporate Stock — Common	JNI CORP COM	400.00	3,957.07	3,324.00
Corporate Stock — Common	JOHNSON & JOHNSON COM	45,400.00	2,619,509.19	2,683,140.00
Corporate Stock — Common	JOHNSON & JOHNSON COM	42,600.00	2,136,083.93	2,517,660.00
Corporate Stock — Common	JOHNSON & JOHNSON COM	77,276.00	1,594,804.60	4,567,011.60
Corporate Stock — Common	JOHNSON & JOHNSON COM	7,051.66	371,250.10	416,753.11
Corporate Stock — Common	JOHNSON & JOHNSON COM	16,016.00	735,624.63	946,545.60
Corporate Stock — Common	JOHNSON & JOHNSON COM	15,200.00	648,318.87	898,320.00

Corporate Stock — Common	JOHNSON CTL INC COM	2,200.00	59,065.29	177,650.00
Corporate Stock — Common	JONES APPAREL GROUP INC COM	3,200.00	102,619.76	106,144.00
Corporate Stock — Common	JONES APPAREL GROUP INC COM	500.00	16,654.11	16,585.00
Corporate Stock — Common	JOY GLOBAL INC COM	300.00	5,029.80	4,830.00
Corporate Stock — Common	JOY GLOBAL INC COM	45,900.00	832,978.98	771,120.00
Corporate Stock — Common	JUNIPER NETWORKS INC COM	12,500.00	1,346,142.37	236,875.00
Corporate Stock — Common	JUNIPER NETWORKS INC COM	5,368.00	120,333.53	101,723.60
Corporate Stock — Common	JUST TOYS INC COM NEW	5,000.00	11,526.95	275.00
Corporate Stock — Common	K MART CORP COM	140,000.00	1,951,721.53	764,400.00
Corporate Stock — Common	K MART CORP COM	12,501.00	206,380.98	68,255.46
Corporate Stock — Common	K MART CORP COM	2,887.00	20,615.48	15,763.02
Corporate Stock — Common	K TEL INTL INC COM	80.00	889.02	25.60
Corporate Stock — Common	K-SWISS INC CL A	5,000.00	68,694.00	166,250.00
Corporate Stock — Common	KADANT INC COM	5.00	125.85	72.50
Corporate Stock — Common	KAMAN CORP CL A	3,400.00	62,730.34	53,040.00
Corporate Stock — Common	KANA SOFTWARE INC COM NEW	560.00	53,402.63	10,897.60
Corporate Stock — Common	KANSAS CITY SOUTHN INDS INC COM NEW	53,500.00	586,848.79	755,955.00
Corporate Stock — Common	KANSAS CITY SOUTHN INDS INC COM NEW	6,100.00	73,261.00	86,193.00
Corporate Stock — Common	KAZAKSTAN GOLDFIELDS CORP COM STK	4,500.00	4,466.80	0
Corporate Stock — Common	KB HOME COM	1,273.00	27,282.61	51,047.30
Corporate Stock — Common	KCS ENERGY INC	7,018.55	23,079.83	21,897.87
Corporate Stock — Common	KEANE INC COM	240.00	5,080.10	4,327.20
Corporate Stock — Common	KEITHLEY INSTRS INC COM	165.00	3,142.12	2,788.50
Corporate Stock — Common	KELLOGG CO COM	10,200.00	289,225.57	307,020.00
Corporate Stock — Common	KEMET CORP COM	27,000.00	451,530.18	479,250.00
Corporate Stock — Common	KEMET CORP COM	2,060.00	42,541.62	36,565.00
Corporate Stock — Common	KENSEY NASH CORP COM	300.00	3,817.45	5,400.00
Corporate Stock — Common	KERAVISION INC COM	810.00	8,030.25	6.48
Corporate Stock — Common	KERR MCGEE CORP COM	27.00	2,474.20	1,479.60
Corporate Stock — Common	KERR MCGEE CORP COM	2,576.00	130,717.90	141,164.80
Corporate Stock — Common	KERR MCGEE CORP COM	3,210.00	208,095.77	175,908.00
Corporate Stock — Common	KEY ENERGY SVCS INC	43,170.00	475,893.35	397,164.00
Corporate Stock — Common	KEY ENERGY SVCS INC	14,000.00	126,949.15	128,800.00
Corporate Stock — Common	KEY ENERGY SVCS INC	1,450.00	12,381.58	13,340.00
Corporate Stock — Common	KEYCORP NEW COM	10,700.00	203,715.16	260,438.00
Corporate Stock — Common	KEYCORP NEW COM	1,630.00	34,345.83	39,674.20
Corporate Stock — Common	KEYSPAN CORP COM	3,500.00	121,444.46	121,275.00
Corporate Stock — Common	KEYSPAN CORP COM	423.44	11,671.20	14,672.13
Corporate Stock — Common	KEYSTONE AUTOMOTIVE INDS INC COM	2,900.00	39,309.50	49,097.00
Corporate Stock — Common	KIMBERLY-CLARK CORP COM	261.64	16,023.04	15,646.25
Corporate Stock — Common	KIMBERLY-CLARK CORP COM	13,256.00	399,060.64	792,708.80
Corporate Stock — Common	KINDER MORGAN INC COM STK	2,800.00	134,242.08	155,932.00
Corporate Stock — Common	KINDER MORGAN INC COM STK	184.00	8,915.31	10,246.96
Corporate Stock — Common	KING PHARMACEUTICALS INC COM	113.00	5,019.51	4,760.69
Corporate Stock — Common	KING PHARMACEUTICALS INC COM	6,166.00	169,039.14	259,773.58
Corporate Stock — Common	KING PHARMACEUTICALS INC COM	12,843.00	454,162.69	541,075.59
Corporate Stock — Common	KINROSS GOLD CORP COM	5,000.00	3,540.63	3,800.00
Corporate Stock — Common	KIRBY CORP COM	2,200.00	55,421.08	60,610.00
Corporate Stock — Common	KLA-TENCOR CORP	4,700.00	182,567.77	232,932.00
Corporate Stock — Common	KLA-TENCOR CORP	930.00	37,381.20	46,090.80
Corporate Stock — Common	KLA-TENCOR CORP	8,450.00	354,855.34	418,782.00
Corporate Stock — Common	KNICKERBOCKER L L INC COM NEW	3,500.00	11,184.71	24.50
Corporate Stock — Common	KNIGHT TRADING GROUP INC COM	4,636.00	111,993.17	51,088.72
Corporate Stock — Common	KNIGHT TRANSN INC COM	100.00	2,643.95	1,878.00
Corporate Stock — Common	KNIGHT-RIDDER INC COM STK	2,100.00	75,390.33	136,353.00
Corporate Stock — Common	KNIGHTSBRIDGE TANK LTD COM	300.00	7,333.72	4,830.00
Corporate Stock — Common	KNOT INC COM	100.00	1,367.45	60.00
Corporate Stock — Common	KOGER EQUITY INC COM	3,300.00	54,153.00	53,790.00
Corporate Stock — Common	KOHL'S CORP COM	65,500.00	3,289,815.96	4,613,820.00
Corporate Stock — Common	KOHL'S CORP COM	8,400.00	267,621.80	591,696.00
Corporate Stock — Common	KOHL'S CORP COM	5,100.00	351,066.70	359,244.00
Corporate Stock — Common	KOPIN CORP COM	100.00	1,122.11	1,400.00
Corporate Stock — Common	KOREA THRUNET LTD A COM	21,200.00	79,826.70	37,736.00
Corporate Stock — Common	KRAFT FOODS INC CL A	1,000.00	30,219.95	34,030.00
Corporate Stock — Common	KRAFT FOODS INC CL A	25,600.00	791,405.87	871,168.00
Corporate Stock — Common	KRISPY KREME DOUGHNUTS INC COM STK ISIN#US5010141043	10,425.00	393,229.99	460,785.00
Corporate Stock — Common	KROGER CO COM	700.00	16,599.20	14,609.00
Corporate Stock — Common	KROGER CO COM	20,200.00	301,835.02	421,574.00
Corporate Stock — Common	KROLL INC COM	1,100.00	18,708.90	16,610.00
Corporate Stock — Common	KRONOS INC COM	4,050.00	156,900.00	195,939.00
Corporate Stock — Common	KULICKE & SOFFA INDS INC COM	1,630.00	26,307.88	27,954.50
Corporate Stock — Common	KULICKE & SOFFA INDS INC COM	6,600.00	113,624.28	113,190.00
Corporate Stock — Common	KUSHNER-LOCKE CO COM NEW	11,500.00	4,319.33	287.50
Corporate Stock — Common	L-3 COMMUNICATIONS HLDG CORP COM	6,700.00	452,798.45	603,000.00
Corporate Stock — Common	L-3 COMMUNICATIONS HLDG CORP COM	39.00	3,433.40	3,510.00
Corporate Stock — Common	LA JOLLA PHARMACEUTICAL CO COM	100.00	625.20	894.00
Corporate Stock — Common	LAB CORP AMER HLDGS COM NEW	83.00	6,479.88	6,710.55
Corporate Stock — Common	LAB CORP AMER HLDGS COM NEW	5,360.00	383,826.39	433,356.00
Corporate Stock — Common	LABOR READY INC COM NEW	500.00	6,597.75	2,555.00
Corporate Stock — Common	LAFARGE N AMER INC	200.00	7,403.95	7,514.00
Corporate Stock — Common	LAM RESH CORP COM	600.00	14,639.95	13,932.00
Corporate Stock — Common	LAM RESH CORP COM	17,900.00	512,463.15	415,638.00
Corporate Stock — Common	LAMSON & SESSIONS CO COM	2,000.00	6,749.90	10,500.00
Corporate Stock — Common	LANDAMERICA FINL GROUP INC COM	5,800.00	213,593.72	166,460.00
Corporate Stock — Common	LANDRYS RESTAURANTS INC	6,700.00	56,970.77	124,955.00
Corporate Stock — Common	LANDS END INC COM	4,200.00	121,498.44	210,672.00
Corporate Stock — Common	LANDS END INC COM	100.00	5,020.95	5,016.00
Corporate Stock — Common	LANDSTAR SYS INC COM	4,020.00	302,230.03	291,490.20
Corporate Stock — Common	LANOPTICS LTG ORD	465.00	15,179.10	2,962.05
Corporate Stock — Common	LASER VISION CTRS INC COM	2,358.00	17,379.39	4,881.06
Corporate Stock — Common	LASERSCOPE COM	2,000.00	4,591.25	5,000.00
Corporate Stock — Common	LASON HLDGS INC COM	290.00	2,535.40	13.92
Corporate Stock — Common	LCA-VISION INC COM NEW	6,133.00	40,029.87	5,397.04
Corporate Stock — Common	LEAP WIRELESS INTL INC COM	26,090.00	579,950.79	547,107.30
Corporate Stock — Common	LEAP WIRELESS INTL INC COM	212.00	7,120.78	4,445.64
Corporate Stock — Common	LEAR CORP COM STK PAR \$0.01	29,600.00	999,222.11	1,128,944.00
Corporate Stock — Common	LEAR CORP COM STK PAR \$0.01	8,700.00	200,680.92	331,818.00
Corporate Stock — Common	LEARN2 CORP COM	8,068.00	80,467.64	968.16
Corporate Stock — Common	LEGATO SYS INC COM	635.00	9,121.87	8,235.95
Corporate Stock — Common	LEGG MASON INC COM	13,940.00	630,823.41	696,721.20
Corporate Stock — Common	LEGG MASON INC COM	4,970.00	218,078.08	248,400.60
Corporate Stock — Common	LEGETT & PLATT INC COM	4,900.00	108,074.73	112,700.00
Corporate Stock — Common	LEHMAN BROS HLDGS INC COM	6,000.00	203,641.24	400,800.00
Corporate Stock — Common	LEHMAN BROS HLDGS INC COM	830.78	55,400.98	55,495.84
Corporate Stock — Common	LEHMAN BROS HLDGS INC COM	2,500.00	189,314.00	167,000.00
Corporate Stock — Common	LENNAR CORP COM	12,100.00	402,089.62	566,522.00
Corporate Stock — Common	LENNAR CORP COM	150.00	5,699.95	7,023.00
Corporate Stock — Common	LERNOUT & HAUSPIE SPEECH PRODS NV COM STK	250.00	9,889.57	1.25

Corporate Stock — Common	LEVEL 3 COMMUNICATIONS INC COM STK	21,638.00	218,070.15	108,190.00
Corporate Stock — Common	LEVEL JUMP FINL GROUP INC FLA COM	1,000.00	1,998.65	21.00
Corporate Stock — Common	LEXICO RES INTL INC COM	51,000.00	26,165.62	2,550.00
Corporate Stock — Common	LEXICON GENETICS INC COMMON STOCK	7,200.00	86,684.40	83,088.00
Corporate Stock — Common	LEXMARK INTL INC NEW CL A	3,300.00	219,623.56	194,700.00
Corporate Stock — Common	LEXMARK INTL INC NEW CL A	33.00	2,200.22	1,947.00
Corporate Stock — Common	LIBERATE TECHNOLOGIES COM	18,110.00	178,597.96	207,902.80
Corporate Stock — Common	LIBERTY MEDIA CORP NEW COM SER A	87,972.00	1,259,088.64	1,231,608.00
Corporate Stock — Common	LIBERTY MEDIA CORP NEW COM SER A	144,300.00	2,585,373.48	2,020,200.00
Corporate Stock — Common	LIBERTY MEDIA CORP NEW COM SER A	70.00	1,194.75	980.00
Corporate Stock — Common	LIFEPOINT HOSPS INC COM ISIN US53219L1098	9,300.00	205,023.15	316,572.00
Corporate Stock — Common	LIGHTBRIDGE INC COM	100.00	1,947.95	1,215.00
Corporate Stock — Common	LIGHTBRIDGE INC COM	3,800.00	45,393.28	46,170.00
Corporate Stock — Common	LIGHTPATH TECHNOLOGIES INC CL A	56,873.00	887,701.58	201,899.15
Corporate Stock — Common	LINCARE HLDGS INC COM	28,800.00	600,135.59	825,120.00
Corporate Stock — Common	LINCARE HLDGS INC COM	460.00	13,700.18	13,179.00
Corporate Stock — Common	LINCOLN ELEC HLDGS INC COM	500.00	10,846.95	12,220.00
Corporate Stock — Common	LINCOLN NATL CORP COM	4,800.00	107,796.92	233,136.00
Corporate Stock — Common	LINCOLN NATL CORP COM	7,800.00	387,786.77	378,846.00
Corporate Stock — Common	LINEAR TECH CORP DEL	8,000.00	412,985.59	312,320.00
Corporate Stock — Common	LINEAR TECH CORP DEL	28,600.00	1,188,093.40	1,116,544.00
Corporate Stock — Common	LINEAR TECH CORP DEL	1,507.89	67,405.59	58,867.87
Corporate Stock — Common	LIONBRIDGE TECHNOLOGIES INC COM	286.00	10,708.79	500.64
Corporate Stock — Common	LIQUID AUDIO INC COM	300.00	3,252.65	705.00
Corporate Stock — Common	LIQUIDIX INC COM	200.00	545.68	418.00
Corporate Stock — Common	LITHIUM TECH CORP COM	66,350.00	75,293.60	10,616.00
Corporate Stock — Common	LIZ CLAIBORNE INC COM	1,300.00	43,302.02	64,675.00
Corporate Stock — Common	LNR PPTY CORP COM	5,600.00	154,441.00	174,608.00
Corporate Stock — Common	LNR PPTY CORP COM	100.05	3,443.75	3,119.40
Corporate Stock — Common	LOCH HARRIS INC COM NEW COM ISIN US 5395782031	1,000.00	1,797.45	30.00
Corporate Stock — Common	LOCKHEED MARTIN CORP COM	17,300.00	689,827.88	807,391.00
Corporate Stock — Common	LOCKHEED MARTIN CORP COM	916.17	43,738.20	42,757.51
Corporate Stock — Common	LOCKHEED MARTIN CORP COM	11,080.00	289,848.29	517,103.60
Corporate Stock — Common	LOEWS CORP COM	21,000.00	937,739.47	1,162,980.00
Corporate Stock — Common	LOEWS CORP COM	4,800.00	168,216.64	265,824.00

Corporate Stock — Common	LOGICVISION INC DEL COM	762.00	10,164.55	9,715.50
Corporate Stock — Common	LONE STAR STEAKHOUSE SALOON COM	4,100.00	49,116.36	60,803.00
Corporate Stock — Common	LONE STAR TECHNOLOGIES INC COM	5,800.00	100,264.02	102,080.00
Corporate Stock — Common	LONGS DRUG STORES CORP COM	5,600.00	126,547.12	130,928.00
Corporate Stock — Common	LONGVIEW FIBRE CO COM	2,800.00	31,231.48	33,068.00
Corporate Stock — Common	LORAL SPACE & COMMUNICATIONS LTD COM STK	12,750.00	83,130.97	38,122.50
Corporate Stock — Common	LORUS THERAPEUTICS INC COM	5,000.00	23,245.15	4,000.00
Corporate Stock — Common	LOUDCLOUD INC COM ISIN US5457351022	10,325.00	45,385.98	43,778.00
Corporate Stock — Common	LOUISIANA-PACIFIC CORP COM	1,000.00	9,956.60	8,440.00
Corporate Stock — Common	LOUISIANA-PACIFIC CORP COM	39,900.00	474,788.82	336,756.00
Corporate Stock — Common	LOUISIANA-PACIFIC CORP COM	2,600.00	54,612.95	21,944.00
Corporate Stock — Common	LOWES COS INC COM	15,800.00	647,956.72	733,278.00
Corporate Stock — Common	LOWES COS INC COM	19,500.00	188,377.26	904,995.00
Corporate Stock — Common	LOWES COS INC COM	26,000.00	587,910.53	1,206,660.00
Corporate Stock — Common	LOWES COS INC COM	3,925.08	148,378.05	182,163.06
Corporate Stock — Common	LSI LOGIC CORP COM	9,200.00	186,433.74	145,176.00
Corporate Stock — Common	LSI LOGIC CORP COM	6,315.00	161,931.81	99,650.70
Corporate Stock — Common	LSI LOGIC CORP COM	15,000.00	246,074.60	236,700.00
Corporate Stock — Common	LTD INC COM	10,810.00	114,913.28	159,123.20
Corporate Stock — Common	LTV CORP NEW COM	200.00	2,585.27	2.80
Corporate Stock — Common	LTX CORP COM	19,470.00	257,114.71	407,701.80
Corporate Stock — Common	LTX CORP COM	1,500.00	28,205.21	31,410.00
Corporate Stock — Common	LUBRIZOL CORP COM	7,000.00	202,405.00	245,630.00
Corporate Stock — Common	LUBRIZOL CORP COM	19,200.00	616,506.54	673,728.00
Corporate Stock — Common	LUCENT TECHNOLOGIES INC COM STK	86,051.00	1,649,117.46	541,260.79
Corporate Stock — Common	LUCENT TECHNOLOGIES INC COM STK	74,110.20	1,014,153.63	466,153.18
Corporate Stock — Common	LUMENON INNOVATION LIGHTWAVE TECH INC COM COM STK	2,040.00	5,258.60	1,183.20
Corporate Stock — Common	LUMINANT WORLDWIDE CORP COM	1,000.00	1,467.45	110.00
Corporate Stock — Common	M & T BK CORP COM	12,300.00	850,006.26	896,055.00
Corporate Stock — Common	M D C HLDGS INC COM	9,680.00	306,129.59	365,807.20
Corporate Stock — Common	M WAVE INC COM	1,000.00	12,488.39	4,990.00
Corporate Stock — Common	M-SYSTEMS FLASH DISK PIONEER COM	200.00	2,454.95	2,338.00
Corporate Stock — Common	MACHEEZMO MOUSE RESTAURANTS INC COM	800.00	1,075.60	0.80
Corporate Stock — Common	MACROCHEM CORP DEL COM STK	1,000.00	3,028.00	3,050.00
Corporate Stock — Common	MACROMEDIA INC COM	25,200.00	437,388.25	448,560.00
Corporate Stock — Common	MACROMEDIA INC COM	136.00	5,521.21	2,420.80
Corporate Stock — Common	MACROMEDIA INC COM	10,010.00	180,574.78	178,178.00
Corporate Stock — Common	MACROVISION CORP COM	13,190.00	573,700.37	464,551.80
Corporate Stock — Common	MACROVISION CORP COM	262.00	13,300.43	9,227.64
Corporate Stock — Common	MADDEN STEVEN LTD COM	2,500.00	37,900.00	35,175.00
Corporate Stock — Common	MAF BANCORP INC COM	1,400.00	34,678.00	41,300.00
Corporate Stock — Common	MAGNETEK INC COM	150.00	1,501.45	1,351.50
Corporate Stock — Common	MAI SYS CORP COM NEW	3,000.00	2,124.38	930.00
Corporate Stock — Common	MAIN STR BANCORP INC COM	1,000.00	8,529.95	15,620.00
Corporate Stock — Common	MAN SANG HLDGS INC COM NEW	800.00	3,629.95	1,360.00
Corporate Stock — Common	MANHATTAN ASSOCS INC COM	50.00	3,173.59	1,457.50
Corporate Stock — Common	MANOR CARE INC NEW COM STK	20,550.00	656,266.31	487,240.50
Corporate Stock — Common	MANOR CARE INC NEW COM STK	41,900.00	777,701.84	993,449.00
Corporate Stock — Common	MANOR CARE INC NEW COM STK	2,550.00	66,831.11	60,460.50
Corporate Stock — Common	MANUGISTICS GROUP INC COM	17,300.00	366,241.00	364,684.00
Corporate Stock — Common	MANUGISTICS GROUP INC COM	7,710.00	142,608.80	162,526.80
Corporate Stock — Common	MARKETING SVCS GROUP INC COM NEW	50.00	5,058.72	159.00
Corporate Stock — Common	MARRIOTT INTL INC NEW COM STK CL A	6,100.00	230,644.30	247,965.00
Corporate Stock — Common	MARRIOTT INTL INC NEW COM STK CL A	50.10	2,233.20	2,036.48
Corporate Stock — Common	MARSH & MC LENNAN CO'S INC	6,950.00	268,094.41	746,777.50
Corporate Stock — Common	MARSH & MC LENNAN CO'S INC	85.00	7,959.30	9,133.25
Corporate Stock — Common	MARVEL ENTERPRISES INC COM	2,000.00	3,810.00	7,600.00
Corporate Stock — Common	MARVEL ENTERPRISES INC WT CL C EXP 10-02-2002	48.00	0	0.48
Corporate Stock — Common	MARVELL TECH GROUP MARVELL TECH GROUP INC	21,130.00	352,642.82	756,876.60
Corporate Stock — Common	MARVELL TECH GROUP MARVELL TECH GROUP INC	7,650.00	237,515.76	274,023.00

Corporate Stock — Common	MASCO CORP COM	32,000.00	576,599.50	784,000.00
Corporate Stock — Common	MASCO CORP COM	11,600.00	234,944.24	284,200.00
Corporate Stock — Common	MASCO CORP COM	100.00	2,417.31	2,450.00
Corporate Stock — Common	MASCO CORP COM	18,300.00	446,146.84	448,350.00
Corporate Stock — Common	MASSEY ENERGY CORP COM	340.61	10,082.46	7,060.91
Corporate Stock — Common	MATTEL INC COM	19,500.00	279,330.54	335,400.00
Corporate Stock — Common	MATTEL INC COM	10,888.00	223,705.37	187,273.60
Corporate Stock — Common	MATTEL INC COM	713.68	11,677.33	12,275.28
Corporate Stock — Common	MATTEL INC COM	35,100.00	639,699.67	603,720.00
Corporate Stock — Common	MAVERICK TUBE CORP COM	300.00	3,179.95	3,885.00
Corporate Stock — Common	MAVERICK TUBE CORP COM	19,610.00	549,003.84	253,949.50
Corporate Stock — Common	MAXIM INTEGRATED PRODS INC COM	8,100.00	490,888.84	425,331.00
Corporate Stock — Common	MAXIM INTEGRATED PRODS INC COM	26,900.00	1,349,767.25	1,412,519.00

Corporate Stock — Common	MAXIM INTEGRATED PRODS INC COM	2,130.00	107,714.70	111,846.30
Corporate Stock — Common	MAXIMUS INC COM	340.00	13,665.67	14,300.40
Corporate Stock — Common	MAXTOR CORP COM NEW	319.00	1,130.48	2,022.46
Corporate Stock — Common	MAY DEPT STORES CO COM	37,000.00	991,040.76	1,368,260.00
Corporate Stock — Common	MAY DEPT STORES CO COM	7,536.00	171,123.74	278,681.28
Corporate Stock — Common	MAYTAG CORP COM	1,900.00	40,841.88	58,957.00
Corporate Stock — Common	MBIA INC COM	3,700.00	137,567.11	198,431.00
Corporate Stock — Common	MBIA INC COM	2,850.00	91,131.98	152,845.50
Corporate Stock — Common	MBNA CORP COM	132,118.00	1,169,716.74	4,650,553.60
Corporate Stock — Common	MBNA CORP COM	21,425.00	229,608.79	754,160.00
Corporate Stock — Common	MBNA CORP COM	909.93	31,137.77	32,029.50
Corporate Stock — Common	MC CORMICK & CO INC COM NON-VTG	3,640.00	161,325.79	152,770.80
Corporate Stock — Common	MC DERMOTT INTL INC COM \$1 PAR	1,500.00	32,972.48	18,405.00
Corporate Stock — Common	MC DONALDS CORP COM	8,600.00	234,009.27	227,642.00
Corporate Stock — Common	MC DONALDS CORP COM	3,146.26	96,930.63	83,281.61
Corporate Stock — Common	MC DONALDS CORP COM	32,400.00	537,549.54	857,628.00
Corporate Stock — Common	MCAFEE COM CORP CL A	100.00	1,444.67	3,391.00
Corporate Stock — Common	MCDATA CORP CL A	372.00	7,757.93	9,114.00
Corporate Stock — Common	MCGRAW HILL COMPANIES INC COM	4,900.00	110,449.61	298,802.00
Corporate Stock — Common	MCKESSON CORP	7,197.00	489,180.35	269,167.80
Corporate Stock — Common	MCKESSON CORP	1,030.00	26,591.68	38,522.00
Corporate Stock — Common	MCLEODUSA INC	10,161.00	7,449.12	3,759.57
Corporate Stock — Common	MDSI MOBILE DATA SOLUTIONS INC COM	100.00	933.07	351.00
Corporate Stock — Common	MED DISCOVERIES INC COM	11,300.00	4,207.77	1,299.50
Corporate Stock — Common	MED RES INC COM NEW CHAPTER 11 PROCEEDINGS EFFECTIVE 2/26/01	666.00	30,722.54	1.33
Corporate Stock — Common	MEDAREX INC COM	495.00	17,832.20	8,890.20
Corporate Stock — Common	MEDIA ARTS GROUP INC COM	2,500.00	16,838.36	6,575.00
Corporate Stock — Common	MEDIABAY INC COM	1,000.00	1,483.41	620.00
Corporate Stock — Common	MEDICINES COMPANY COM	1,200.00	13,919.16	13,908.00
Corporate Stock — Common	MEDICIS PHARMACEUTICAL CORP CL A NEW	7,600.00	486,430.40	490,884.00
Corporate Stock — Common	MEDICIS PHARMACEUTICAL CORP CL A NEW	100.00	5,448.00	6,459.00
Corporate Stock — Common	MEDICIS PHARMACEUTICAL CORP CL A NEW	14,600.00	783,658.88	943,014.00
Corporate Stock — Common	MEDIMMUNE INC COM	5,400.00	363,284.66	250,290.00
Corporate Stock — Common	MEDIMMUNE INC COM	8,400.00	273,072.07	389,340.00
Corporate Stock — Common	MEDIMMUNE INC COM	2,045.00	90,214.88	94,785.75
Corporate Stock — Common	MEDINEX SYS INC COM	1,000.00	5,309.90	310.00
Corporate Stock — Common	MEDIS TECHNOLOGIES LTD COM	4,071.00	81,868.76	29,921.85
Corporate Stock — Common	MEDIUM4 COM INC COM STK	1,000.00	5,573.93	370.00
Corporate Stock — Common	MEDQUIST INC COM	100.00	2,735.50	2,925.00
Corporate Stock — Common	MEDTRONIC INC COM	30,500.00	532,101.01	1,561,905.00
Corporate Stock — Common	MEDTRONIC INC COM	2,251.33	100,185.83	115,290.35
Corporate Stock — Common	MELLON FINL CORP COM	11,800.00	166,099.75	443,916.00
Corporate Stock — Common	MELLON FINL CORP COM	5,200.00	225,310.44	195,624.00
Corporate Stock — Common	MENTOR CORP COM	100.00	2,867.95	2,856.00
Corporate Stock — Common	MENTOR CORP COM	3,600.00	113,510.75	102,816.00
Corporate Stock — Common	MENTOR GRAPHICS CORP COM	500.00	8,717.45	11,785.00
Corporate Stock — Common	MENTOR GRAPHICS CORP COM	17,900.00	247,293.87	421,903.00
Corporate Stock — Common	MERCK & CO INC COM	4,306.30	299,334.45	253,210.15
Corporate Stock — Common	MERCK & CO INC COM	0	0	0
Corporate Stock — Common	MERCK & CO INC COM	24,100.00	1,695,758.69	1,417,080.00
Corporate Stock — Common	MERCK & CO INC COM	30,000.00	2,037,114.29	1,764,000.00
Corporate Stock — Common	MERCK & CO INC COM	57,300.00	1,789,439.38	3,369,240.00
Corporate Stock — Common	MERCURY INTERACTIVE CORP COM	2,100.00	192,119.00	71,358.00
Corporate Stock — Common	MERCURY INTERACTIVE CORP COM	200.00	8,124.65	6,796.00
Corporate Stock — Common	MERCURY INTERACTIVE CORP COM	9,960.00	313,314.42	338,440.80
Corporate Stock — Common	MEREDITH CORP COM	1,200.00	15,522.79	42,780.00
Corporate Stock — Common	MERIDIAN RES CORP COM	8,540.00	40,940.15	34,074.60
Corporate Stock — Common	MERILUS INC COM	2,000.00	2,679.95	2,680.00
Corporate Stock — Common	MERIS LABS INC COM	1,500.00	1,184.40	1.50
Corporate Stock — Common	MERRILL LYNCH & CO INC COM	21,300.00	486,344.48	1,110,156.00
Corporate Stock — Common	MERRILL LYNCH & CO INC COM	404.40	23,478.74	21,077.38
Corporate Stock — Common	MESA AIR GROUP INC COM	3,800.00	41,610.00	28,576.00
Corporate Stock — Common	MESABA HLDGS INC COM	11,100.00	96,565.00	79,032.00
Corporate Stock — Common	METHANEX CORP COM STK	1,500.00	9,179.85	8,310.00
Corporate Stock — Common	METLIFE INC COM ISIN US59156R1086	18,300.00	658,873.20	579,744.00
Corporate Stock — Common	METLIFE INC COM ISIN US59156R1086	251.00	6,345.46	7,951.68
Corporate Stock — Common	METRICOM INC COM	15,593.00	115,652.57	1,559.30
Corporate Stock — Common	METRIS COS INC COM	0.24	5.33	6.17
Corporate Stock — Common	METROCALL INC COM	6,500.00	13,061.51	169.00
Corporate Stock — Common	METROMEDIA FIBER NETWORK INC CL A	21,280.00	60,720.07	9,363.20
Corporate Stock — Common	METROMEDIA INTL GROUP INC COM	500.00	2,795.44	405.00
Corporate Stock — Common	METTLER-TOLEDO INTL INC COM	292.00	13,711.26	15,140.20
Corporate Stock — Common	MFN FINL CORP COM	17.00	0	153.85
Corporate Stock — Common	MFN FINL CORP WT SER A EXP 03-23-02	20.00	0	0.20
Corporate Stock — Common	MGI PHARMA INC COM	1,910.00	20,921.07	29,184.80
Corporate Stock — Common	MGIC INVT CORP WIS COM	2,700.00	91,985.04	166,644.00
Corporate Stock — Common	MICHAELS STORES INC COM	9,200.00	303,300.08	303,140.00
Corporate Stock — Common	MICHAELS STORES INC COM	630.00	17,638.51	20,758.50
Corporate Stock — Common	MICREL INC COM	10,510.00	334,436.72	275,677.30
Corporate Stock — Common	MICROCHIP TECH INC COM	289.00	10,147.60	11,195.86
Corporate Stock — Common	MICROMEM TECHNOLOGIES INC COM	795.00	11,163.03	1,184.55
Corporate Stock — Common	MICROMUSE INC COM	19,500.00	282,352.72	292,500.00
Corporate Stock — Common	MICROMUSE INC COM	10,580.00	116,924.82	158,700.00
Corporate Stock — Common	MICROMUSE INC COM	568.00	9,863.05	8,520.00
Corporate Stock — Common	MICRON TECH INC COM	2,845.63	110,256.69	88,214.38
Corporate Stock — Common	MICRON TECH INC COM	15,100.00	355,759.39	468,100.00
Corporate Stock — Common	MICROS SYS INC COM	100.00	1,877.97	2,510.00
Corporate Stock — Common	MICROSEMI CORP COM	9,640.00	304,642.32	286,308.00
Corporate Stock — Common	MICROSEMI CORP COM	7,200.00	114,059.64	213,840.00
Corporate Stock — Common	MICROSEMI CORP COM	1,000.00	39,722.95	29,700.00
Corporate Stock — Common	MICROSEMI CORP COM	4,590.00	136,321.82	136,323.00
Corporate Stock — Common	MICROSOFT CORP COM	27,800.00	1,826,455.76	1,841,750.00
Corporate Stock — Common	MICROSOFT CORP COM	45,400.00	3,190,782.20	3,007,750.00
Corporate Stock — Common	MICROSOFT CORP COM	70,900.00	4,787,999.35	4,697,125.00
Corporate Stock — Common	MICROSOFT CORP COM	135,700.00	3,067,960.23	8,990,125.00
Corporate Stock — Common	MICROSOFT CORP COM	43,149.00	2,851,792.89	2,858,621.25
Corporate Stock — Common	MICROSTRATEGY INC CL A	1,500.00	13,056.58	5,775.00
Corporate Stock — Common	MICROTUNE INC DEL COM	22,780.00	448,309.22	534,418.80
Corporate Stock — Common	MICROTUNE INC DEL COM	31,300.00	695,897.75	734,298.00
Corporate Stock — Common	MICROTUNE INC DEL COM	14,610.00	286,548.20	342,750.60
Corporate Stock — Common	MICROVISION INC WASH COM	775.00	30,359.17	11,036.00
Corporate Stock — Common	MID ATLC MED SVCS INC COM	2,300.00	51,241.01	52,210.00
Corporate Stock — Common	MIDDLEBY CORP COM	1,000.00	6,316.15	5,200.00
Corporate Stock — Common	MIDLAND INC WT EXP 08-14-01	65,000.00	36,155.08	0
Corporate Stock — Common	MIDWAY GAMES INC COM	6,800.00	103,292.00	102,068.00
Corporate Stock — Common	MIDWAY GAMES INC COM	100.00	1,555.00	1,501.00
Corporate Stock — Common	MILESTONE SCIENTIFIC INC COM	1,665.00	7,334.33	915.75
Corporate Stock — Common	MILLENNIUM CELL INC COM	1,000.00	4,989.95	5,220.00

Corporate Stock — Common	MILLENNIUM PHARMACEUTICALS INC COM	2,251.00	64,661.20	55,172.01
Corporate Stock — Common	MILLER EXPL CO COM	4,000.00	6,266.05	3,120.00
Corporate Stock — Common	MILLIPORE CORP COM	1,200.00	29,224.02	72,840.00
Corporate Stock — Common	MIM CORP COM	500.00	4,984.95	8,900.00
Corporate Stock — Common	MINN MNG & MFG CO COM	9,900.00	579,025.55	1,170,279.00
Corporate Stock — Common	MINN MNG & MFG CO COM	3,000.00	348,922.05	354,630.00
Corporate Stock — Common	MINN MNG & MFG CO COM	403.28	38,134.83	47,671.73
Corporate Stock — Common	MIPS TECHNOLOGIES INC CL B COM	293.00	18,545.81	2,338.14
Corporate Stock — Common	MIRACLE ENTMT INC COM	590.00	2,664.05	14.75
Corporate Stock — Common	MIRANT CORP COM	420.00	13,688.68	6,728.40
Corporate Stock — Common	MIRANT CORP COM	10,098.00	219,675.41	161,769.96
Corporate Stock — Common	MISONIX INC COM	400.00	3,211.51	3,800.00
Corporate Stock — Common	MISSION RES CORP COM	28,000.00	121,256.28	98,000.00
Corporate Stock — Common	MITCHAM INDS INC COM	5,100.00	50,996.14	23,205.00
Corporate Stock — Common	MODERN COMPUTER SYS INC COM	3,975.00	28,039.88	596.25
Corporate Stock — Common	MOHAWK INDS INC COM	175.00	8,850.40	9,604.00
Corporate Stock — Common	MOLEX INC COM	4,925.00	200,395.42	152,428.75
Corporate Stock — Common	MOMENTUM BUSINESS APPLICATIONS INC CL A	22.00	0	437.80
Corporate Stock — Common	MOODYS CORP COM	3,900.00	61,267.50	155,454.00
Corporate Stock — Common	MOOG INC CL A	1,500.00	36,015.00	32,700.00
Corporate Stock — Common	MOORE LTD COM	72,100.00	647,974.54	684,950.00
Corporate Stock — Common	MORGAN STANLEY DEAN WITTER & CO COM NEW ISIN #6174464486	1,400.00	80,338.44	78,316.00
Corporate Stock — Common	MORGAN STANLEY DEAN WITTER & CO COM NEW ISIN #6174464486	12,300.00	717,347.03	688,062.00
Corporate Stock — Common	MORGAN STANLEY DEAN WITTER & CO COM NEW ISIN #6174464486	27,644.00	495,667.26	1,546,405.36
Corporate Stock — Common	MORGAN STANLEY DEAN WITTER & CO COM NEW ISIN #6174464486	567.00	32,739.71	31,717.98
Corporate Stock — Common	MOSSIMO INC COM	1,000.00	14,374.45	3,500.00
Corporate Stock — Common	MOTOROLA INC COM	56,060.00	800,068.74	842,021.20
Corporate Stock — Common	MOTOROLA INC COM	24,994.35	511,370.15	375,415.12
Corporate Stock — Common	MRV COMMUNICATIONS INC COM	900.00	16,937.26	3,816.00
Corporate Stock — Common	MSC INDL DIRECT INC CL A COM	15,700.00	272,566.98	310,075.00
Corporate Stock — Common	MSC SOFTWARE CORP COM	1,200.00	24,678.28	18,720.00
Corporate Stock — Common	MTI TECH CORP COM	100.00	4,079.95	180.00
Corporate Stock — Common	MTR GAMING GROUP INC COM	200.00	3,009.95	3,200.00
Corporate Stock — Common	MULTEX COM INC COM	200.00	1,239.95	900.00
Corporate Stock — Common	MULTILINK TECH CORP CL A	2,000.00	24,060.00	12,960.00
Corporate Stock — Common	MURPHY OIL CORP COM	9,010.00	649,594.98	757,200.40
Corporate Stock — Common	MURPHY OIL CORP COM	2,220.00	163,083.96	186,568.80
Corporate Stock — Common	MUT RISK MGMT LTD COM	200.00	3,133.73	1,460.00
Corporate Stock — Common	MYLAN LAB INC COM	185.00	6,424.65	6,937.50
Corporate Stock — Common	MYLAN LAB INC COM	4,300.00	150,508.17	161,250.00
Corporate Stock — Common	MYRIAD GENETICS INC COM	500.00	36,386.20	26,320.00
Corporate Stock — Common	MYTURN.COM COM	305.00	6,961.18	0.85
Corporate Stock — Common	N AMERN PALLADIUM LTD COM	1,125.00	7,672.37	6,615.00
Corporate Stock — Common	N. FORK BANCORPORATION INC COM	400.00	8,666.51	12,796.00
Corporate Stock — Common	N. FORK BANCORPORATION INC COM	13,300.00	353,790.64	425,467.00
Corporate Stock — Common	N.W. AIRLS CORP CL A COM STK PAR \$0.01	39,900.00	1,002,104.00	626,430.00
Corporate Stock — Common	N.W. AIRLS CORP CL A COM STK PAR \$0.01	345.00	6,076.35	5,416.50
Corporate Stock — Common	NABORS IND INC COM	1,700.00	60,785.84	58,361.00
Corporate Stock — Common	NABORS IND INC COM	8,850.00	293,530.00	303,820.50
Corporate Stock — Common	NABORS IND INC COM	3,600.00	193,287.24	123,588.00
Corporate Stock — Common	NASDAQ 100 TR UNIT SER 1	58,085.00	2,443,005.33	2,260,087.35
Corporate Stock — Common	NASH FINCH CO COM	2,400.00	49,446.24	74,640.00
Corporate Stock — Common	NASH FINCH CO COM	611.00	12,979.26	19,002.10
Corporate Stock — Common	NAT ALTERNATIVES INTL INC COM NEW	9,815.00	42,637.15	22,083.75
Corporate Stock — Common	NAT HLTH TRENDS CORP COM NEW	7,000.00	519.95	217.00
Corporate Stock — Common	NATIONAL-OILWELL INC COM	40,900.00	700,267.13	842,949.00
Corporate Stock — Common	NATL COMM FINL CORP COM	20,540.00	522,729.35	519,662.00
Corporate Stock — Common	NATL CY CORP COM	15,300.00	376,657.60	447,372.00
Corporate Stock — Common	NATL INSTRS CORP COM	100.00	3,829.95	3,746.00
Corporate Stock — Common	NATL PROCESSING INC COM	11,220.00	297,079.20	364,650.00
Corporate Stock — Common	NATL PROCESSING INC COM	1,300.00	41,347.02	42,250.00
Corporate Stock — Common	NATL SEMICONDUCTOR CORP COM	4,400.00	98,079.50	135,476.00
Corporate Stock — Common	NATL SEMICONDUCTOR CORP COM	2,465.00	76,555.58	75,897.35
Corporate Stock — Common	NATL STL CORP CL B	1,500.00	3,120.00	2,175.00
Corporate Stock — Common	NAVARE CORP COM	600.00	7,103.82	654.00
Corporate Stock — Common	NAVIDEC INC COM	155.00	1,718.74	62.00
Corporate Stock — Common	NAVISITE INC COM	76.00	1,148.68	27.36
Corporate Stock — Common	NAVISTAR INTL CORP NEW COM	1,500.00	34,355.05	59,250.00
Corporate Stock — Common	NBTY INC COM	400.00	5,549.95	4,680.00
Corporate Stock — Common	NCO GROUP INC COM	350.00	8,562.50	8,015.00
Corporate Stock — Common	NCO PORTFOLIO MGMT INC COM	41.00	324.48	291.10
Corporate Stock — Common	NCR CORP COM	15,000.00	497,918.41	552,900.00
Corporate Stock — Common	NCR CORP COM	2,400.00	92,317.51	88,464.00
Corporate Stock — Common	NCT GROUP INC COM	20,000.00	9,743.80	1,700.00
Corporate Stock — Common	NEON COMMUNICATIONS INC COM	200.00	891.24	542.00
Corporate Stock — Common	NEOPHARM INC COM	3,600.00	91,134.00	90,180.00
Corporate Stock — Common	NEOPROBE CORP COM	1,100.00	3,922.45	462.00
Corporate Stock — Common	NEORX CORP COM PAR \$0.02	24,840.00	285,749.38	143,326.80
Corporate Stock — Common	NEPTUNE SOC INC COM NEW	1,000.00	4,779.95	400.00
Corporate Stock — Common	NET PERCEPTIONS INC COM ISIN #US64107U1016	3,000.00	3,719.85	5,100.00
Corporate Stock — Common	NET VOICE TECHNOLOGIES CORP COM	870.00	1,460.40	30.45
Corporate Stock — Common	NET2000 COMMUNICATIONS INC COM	32.00	1,233.95	0.13
Corporate Stock — Common	NET2PHONE INC COM	173.00	5,051.97	1,167.75
Corporate Stock — Common	NETCRUISE COM INC COM	500.00	3,029.95	1.50
Corporate Stock — Common	NETEGRITY INC COM	24,720.00	685,278.17	478,579.20
Corporate Stock — Common	NETEGRITY INC COM	250.00	7,427.05	4,840.00
Corporate Stock — Common	NETIQ CORP COM	13,250.00	420,329.18	467,195.00
Corporate Stock — Common	NETIQ CORP COM	5,610.00	167,484.69	197,808.60
Corporate Stock — Common	NETMANAGE INC COM	400.00	1,090.55	408.00
Corporate Stock — Common	NETSCOUT SYS INC COM	200.00	5,427.53	1,582.00
Corporate Stock — Common	NETSCREEN TECHNOLOGIES INC COM COM	14,720.00	315,781.73	325,753.60
Corporate Stock — Common	NETWORK APPLIANCE INC DEL	3,467.00	67,333.32	75,823.29
Corporate Stock — Common	NETWORK APPLIANCE INC DEL	8,300.00	146,939.69	181,521.00
Corporate Stock — Common	NETWORK APPLIANCE INC DEL	11,180.00	261,247.66	244,506.60
Corporate Stock — Common	NETWORK COMM INC COM NEW	32.00	6,445.25	5.12
Corporate Stock — Common	NETWORK EQUIP TECHNOLOGIES COM	1,000.00	2,964.95	5,450.00
Corporate Stock — Common	NETWORKS ASSOC INC COM STK	410.00	7,728.04	10,598.50
Corporate Stock — Common	NETWORKS ASSOC INC COM STK	21,470.00	294,369.53	554,999.50
Corporate Stock — Common	NEUBERGER BERMAN INC COM STK	6,900.00	305,605.14	302,910.00
Corporate Stock — Common	NEUBERGER BERMAN INC COM STK	3,535.00	160,249.20	155,186.50
Corporate Stock — Common	NEUROCRINE BIOSCIENCES INC COM	12,800.00	342,457.73	656,768.00
Corporate Stock — Common	NEUROCRINE BIOSCIENCES INC COM	12,400.00	585,766.59	636,244.00
Corporate Stock — Common	NEW FOCUS INC COM STK	300.00	4,852.91	1,143.00
Corporate Stock — Common	NEW FRONTIER MEDIA INC COM	300.00	1,216.79	900.00

Corporate Stock — Common	NEW GERMANY FD INC COM	939.92	13,034.10	5,517.32
Corporate Stock — Common	NEW OROPERU RES INC COM	200.00	3,386.67	0
Corporate Stock — Common	NEW VISUAL CORP	370.00	1,594.90	173.90
Corporate Stock — Common	NEW YORK TIMES CO CL A ISIN #US6501111073	3,800.00	63,595.06	164,350.00
Corporate Stock — Common	NEWELL RUBBERMAID INC COM	6,693.00	181,520.37	184,526.01
Corporate Stock — Common	NEWMARK HOMES CORP COM	57.00	785.20	823.08
Corporate Stock — Common	NEWMONT MINING CORP NEW COM	4,951.00	148,853.76	94,613.61
Corporate Stock — Common	NEWMONT MINING CORP NEW COM	5,374.60	127,518.46	102,708.59
Corporate Stock — Common	NEWPARK RES INC COM PAR \$0.01 NEW	4,500.00	90,439.27	35,550.00
Corporate Stock — Common	NEWPORT CORP COM	9,600.00	180,703.21	185,088.00
Corporate Stock — Common	NEWPORT CORP COM	420.00	39,242.76	8,097.60
Corporate Stock — Common	NEXELL THERAPEUTICS INC COM NEW	1,125.00	30,032.96	1,597.50
Corporate Stock — Common	NEXT LEVEL COMMUNICATIONS INC COM STK	18.00	915.65	60.30
Corporate Stock — Common	NEXTEL COMMUNICATIONS INC CL A COM STK	20,100.00	450,840.74	220,296.00
Corporate Stock — Common	NEXTEL COMMUNICATIONS INC CL A COM STK	11,558.00	301,513.76	126,675.68
Corporate Stock — Common	NEXTEL COMMUNICATIONS INC CL A COM STK	23,260.00	211,261.59	254,929.60
Corporate Stock — Common	NEXTEL PARTNERS INC CL A	24,750.00	210,470.11	297,000.00
Corporate Stock — Common	NEXTEL PARTNERS INC CL A	300.00	9,585.88	3,600.00
Corporate Stock — Common	NEXUS TELOCATION SYS	100.00	948.66	218.00
Corporate Stock — Common	NICOR INC COM	1,100.00	26,969.37	45,804.00
Corporate Stock — Common	NIKE INC CL B COM	6,800.00	170,522.78	382,432.00
Corporate Stock — Common	NIKE INC CL B COM	500.00	20,545.35	28,120.00
Corporate Stock — Common	NISOURCE INC COM	5,229.00	98,221.47	120,580.74
Corporate Stock — Common	NISOURCE INC COM	41.41	630.24	954.89
Corporate Stock — Common	NOBEL LEARNING CMNTYS INC COM	200.00	3,017.92	1,242.00
Corporate Stock — Common	NOBLE DRILLING CORP COM	3,300.00	137,981.25	112,332.00
Corporate Stock — Common	NOBLE DRILLING CORP COM	1,033.00	23,424.40	35,163.32
Corporate Stock — Common	NORDIC AMER TANKER SHIPPING COM STK ISIN#BMG657731060	871.64	15,903.89	12,072.19

Corporate Stock — Common	NORDSTROM INC COM	38,000.00	688,350.91	768,740.00
Corporate Stock — Common	NORDSTROM INC COM	3,400.00	63,602.81	68,782.00
Corporate Stock — Common	NORDSTROM INC COM	600.00	13,142.39	12,138.00
Corporate Stock — Common	NORFOLK SOUTHN CORP COM	9,700.00	199,329.76	177,801.00
Corporate Stock — Common	NORFOLK SOUTHN CORP COM	9,800.00	192,800.52	179,634.00
Corporate Stock — Common	NORSAT INTL INC NEW COM COM STK	100.00	1,223.70	228.00
Corporate Stock — Common	NORTEL NETWORKS CORP NEW COM	17,991.00	260,836.20	134,932.50
Corporate Stock — Common	NORTEL NETWORKS CORP NEW COM	80,680.00	1,256,324.92	605,100.00
Corporate Stock — Common	NORTHN TR CORP COM	5,600.00	202,922.65	337,232.00
Corporate Stock — Common	NORTHROP GRUMMAN CORP (HLDG CO)	16,100.00	1,488,122.02	1,623,041.00
Corporate Stock — Common	NORTHROP GRUMMAN CORP (HLDG CO)	2,800.00	204,479.58	282,268.00
Corporate Stock — Common	NORTHROP GRUMMAN CORP (HLDG CO)	207.36	18,758.77	20,903.56
Corporate Stock — Common	NOVA CHEMICALS CORP COM	18,000.00	347,462.30	346,860.00
Corporate Stock — Common	NOVELL INC COM	49,000.00	199,049.20	224,910.00
Corporate Stock — Common	NOVELL INC COM	9,100.00	161,512.87	41,769.00
Corporate Stock — Common	NOVELL INC COM	2,939.00	24,115.95	13,490.01
Corporate Stock — Common	NOVELLUS SYS INC COM	1,454.00	60,178.71	57,360.30
Corporate Stock — Common	NOVELLUS SYS INC COM	3,600.00	206,592.16	142,020.00
Corporate Stock — Common	NOVELLUS SYS INC COM	7,550.00	290,700.90	297,847.50
Corporate Stock — Common	NOVEN PHARMACEUTICALS INC COM	13,200.00	245,020.19	234,300.00
Corporate Stock — Common	NRG ENERGY INC COM STK	1,200.00	22,990.80	18,600.00
Corporate Stock — Common	NTN COMMUNICATIONS INC COM NEW	500.00	1,841.75	450.00
Corporate Stock — Common	NU ELEC CORP COM	3,000.00	1,730.40	1,830.00
Corporate Stock — Common	NU HORIZONS ELECTRS CORP COM	375.00	6,458.39	3,855.00
Corporate Stock — Common	NUCLEAR SOLUTIONS INC COM	6,000.00	17,564.80	11,100.00
Corporate Stock — Common	NUCOR CORP COM	6,600.00	320,852.40	349,536.00
Corporate Stock — Common	NUCOR CORP COM	2,000.00	71,604.09	105,920.00
Corporate Stock — Common	NUCOR CORP COM	41.00	1,625.26	2,171.36
Corporate Stock — Common	NUTEK INC COM	250.00	210.60	30.00
Corporate Stock — Common	NUTEK OIL INC COM	3.00	23.40	0
Corporate Stock — Common	NUTRACEUTICAL INTL CORP COM	12,000.00	195,414.11	63,000.00
Corporate Stock — Common	NVIDIA CORP COM	3,600.00	194,111.00	240,840.00
Corporate Stock — Common	NVIDIA CORP COM	200.00	8,706.18	13,380.00
Corporate Stock — Common	NVIDIA CORP COM	4,710.00	190,051.26	315,099.00
Corporate Stock — Common	NY CMNTY BANCORP INC COM	21,600.00	565,747.04	493,992.00
Corporate Stock — Common	NYFIX INC COM	100.00	1,303.98	2,002.00
Corporate Stock — Common	OAK TECH INC COM	29,200.00	301,187.24	401,500.00
Corporate Stock — Common	OAKLEY INC COM	275.00	5,093.00	4,471.50
Corporate Stock — Common	OAKWOOD HOMES CORP COM NEW	100.00	12,826.52	530.00
Corporate Stock — Common	OCCIDENTAL PETE CORP COM	965.00	23,539.90	25,601.45
Corporate Stock — Common	OCCIDENTAL PETE CORP COM	9,400.00	219,229.15	249,382.00
Corporate Stock — Common	OCCIDENTAL PETE CORP COM	15,500.00	332,068.23	411,215.00
Corporate Stock — Common	OCCIDENTAL PETE CORP COM	52,800.00	1,270,431.23	1,400,784.00
Corporate Stock — Common	OCEAN ENERGY INC DELAWARE	55.12	912.15	1,058.21
Corporate Stock — Common	OCTUS INC COM STK	5,000.00	2,314.00	25.00
Corporate Stock — Common	OFFICE DEPOT INC COM	26,920.00	356,049.50	499,096.80
Corporate Stock — Common	OFFICE DEPOT INC COM	7,700.00	164,363.77	142,758.00
Corporate Stock — Common	OFFICE DEPOT INC COM	2,300.00	18,403.34	42,642.00
Corporate Stock — Common	OFFICEMAX INC COM	3,300.00	10,154.95	14,850.00
Corporate Stock — Common	OFFSHORE LOGISTICS INC COM	7,000.00	160,733.30	124,320.00
Corporate Stock — Common	OH CAS CORP COM	14,500.00	102,509.83	232,725.00
Corporate Stock — Common	OH CAS CORP COM	32,900.00	383,066.57	528,045.00
Corporate Stock — Common	OLD REP INTL CORP COM	37,700.00	795,209.74	1,055,977.00
Corporate Stock — Common	OLD REP INTL CORP COM	215.00	5,633.10	6,022.15
Corporate Stock — Common	OLIN CORP COM	10,600.00	166,549.32	171,084.00
Corporate Stock — Common	OM GROUP INC	7,210.00	406,563.29	477,229.90
Corporate Stock — Common	OMI CORP NEW COM	15,360.00	60,401.10	61,132.80
Corporate Stock — Common	OMICRON TECHNOLOGIES INC COM	2,000.00	1,751.00	2.00
Corporate Stock — Common	OMNICARE INC COM	41,400.00	772,859.47	1,030,032.00
Corporate Stock — Common	OMNICOM GROUP INC COM	4,700.00	224,233.13	419,945.00
Corporate Stock — Common	ON TECH CORP COM	500.00	1,552.23	1,585.00
Corporate Stock — Common	ONEITA INDS INC COM	1,000.00	934.27	0.10
Corporate Stock — Common	ONI SYS CORP COM	2,970.00	36,859.85	18,621.90
Corporate Stock — Common	ONLINE PWR SUP INC COM	7,520.00	100,284.37	18,273.60
Corporate Stock — Common	ONTRACK DATA INTL INC COM	800.00	5,069.95	5,432.00

Corporate Stock — Common	ONYX PHARMACEUTICALS INC DEL COM	200.00	3,558.93	1,024.00
Corporate Stock — Common	OPENTV CORP OPENTV CORP ISIN NL0000470755	100.00	2,504.95	827.00
Corporate Stock — Common	OPENWAVE SYS INC COM	40,600.00	367,182.78	397,474.00
Corporate Stock — Common	OPENWAVE SYS INC COM	3,219.00	33,908.58	31,514.01
Corporate Stock — Common	OPTICAL COMMUNICATION PRODS INC CL A	50.00	779.95	197.00
Corporate Stock — Common	OPTIKA INC COM	2,000.00	7,997.40	2,100.00
Corporate Stock — Common	OPTIMAL ROBOTICS CORP CL A NEW	67.00	2,284.24	2,375.15
Corporate Stock — Common	OPTIMAL ROBOTICS CORP CL A NEW	5,100.00	141,295.67	180,795.00
Corporate Stock — Common	ORACLE CORP COM	140,200.00	490,222.62	1,936,162.00
Corporate Stock — Common	ORACLE CORP COM	93,600.00	1,682,814.73	1,292,616.00
Corporate Stock — Common	ORACLE CORP COM	54,111.00	1,031,184.45	747,272.91
Corporate Stock — Common	ORASURE TECHNOLOGIES INC COM	21,200.00	209,909.46	257,580.00
Corporate Stock — Common	ORBITAL SCI CORP COM	600.00	8,144.38	2,478.00
Corporate Stock — Common	ORBITRAVEL.COM CORP COM	33.00	8.22	0.04
Corporate Stock — Common	ORCHID BIOSCIENCES INC COM STK ISIN# US68571P1003	10,600.00	56,771.36	58,300.00

Corporate Stock — Common	ORCHID BIOSCIENCES INC COM STK ISIN# US68571P1003	5,000.00	22,564.95	27,500.00
Corporate Stock — Common	ORCKIT COMMUNICATIONS COM	6,500.00	20,280.00	18,395.00
Corporate Stock — Common	ORTHODONTIC CTRS AMER INC COM	250.00	8,141.95	7,625.00
Corporate Stock — Common	OSI PHARMACEUTICALS INC COM	9,670.00	470,698.20	442,305.80
Corporate Stock — Common	OSI PHARMACEUTICALS INC COM	6,390.00	284,152.85	292,278.60
Corporate Stock — Common	OSTEOTECH INC COM	500.00	2,769.95	2,775.00
Corporate Stock — Common	OUTBACK STEAKHOUSE INC COM	70.00	1,915.58	2,397.50
Corporate Stock — Common	OUTLOOK GROUP CORP COM	400.00	2,354.95	1,868.00
Corporate Stock — Common	OVERSEAS SHIPHOLDING GROUP INC COM	5,900.00	165,194.69	132,750.00
Corporate Stock — Common	OVERTURE SVCS INC COM STK	13,290.00	255,903.50	470,864.70
Corporate Stock — Common	OVERTURE SVCS INC COM STK	8,790.00	147,330.08	311,429.70
Corporate Stock — Common	OWENS & MINOR INC NEW COM	10,600.00	151,477.18	196,100.00
Corporate Stock — Common	OWENS CORNING COM	26,410.00	120,052.58	50,179.00
Corporate Stock — Common	OXFORD HLTH PLANS INC COM	1,000.00	29,141.41	30,140.00
Corporate Stock — Common	P F CHANGS CHINA BISTRO INC COM	100.00	5,129.95	4,730.00
Corporate Stock — Common	P-COM INC COM	4,200.00	10,196.15	1,386.00
Corporate Stock — Common	PAC AEROSPACE & ELECTRONICS INC COM	24,700.00	61,270.75	1,111.50
Corporate Stock — Common	PAC CENY FINL CORP COM	300.00	4,792.45	7,767.00
Corporate Stock — Common	PAC CENY REGL DEV LTDORD NEW	4,000.00	3,225.98	1,234.80
Corporate Stock — Common	PAC GATEWAY EXCHANGE INC COM	2,400.00	45,934.50	7.20
Corporate Stock — Common	PAC MAGTRON INTL CORP COM	6,497.00	14,613.84	12,019.45
Corporate Stock — Common	PAC MINERALS INC COM	333.00	369.68	76.59
Corporate Stock — Common	PAC SUNWEAR CAL INC COM	400.00	7,815.00	8,168.00
Corporate Stock — Common	PACCAR INC COM	1,910.00	47,047.01	125,334.20
Corporate Stock — Common	PACCAR INC COM	144.01	6,006.66	9,449.80
Corporate Stock — Common	PACIFIC CENTURY CYBERWORKS LTD	60,100.00	115,380.19	15,025.00
Corporate Stock — Common	PACIFICARE HLTH SYS INC DEL COM	11,200.00	206,881.14	179,200.00
Corporate Stock — Common	PACTIV CORP COM	24,210.00	357,792.93	429,727.50
Corporate Stock — Common	PACTIV CORP COM	4,019.00	121,200.65	71,337.25
Corporate Stock — Common	PACTIV CORP COM	725.00	10,947.50	12,868.75
Corporate Stock — Common	PALL CORP COM	3,033.00	57,670.18	72,973.98
Corporate Stock — Common	PALM INC COM STK ISIN# US6966421074	14,290.00	347,328.64	55,445.20
Corporate Stock — Common	PALM INC COM STK ISIN# US6966421074	11,204.00	40,733.08	43,471.52
Corporate Stock — Common	PAN AMERN SILVER CORP COM	5,300.00	18,692.90	22,207.00
Corporate Stock — Common	PANACO INC COM	20,200.00	34,935.91	17,170.00
Corporate Stock — Common	PANCANADIAN ENERGY CORP COM COM STK	16,621.00	189,693.37	432,146.00
Corporate Stock — Common	PANERA BREAD CO CL A	5,100.00	153,000.46	265,404.00
Corporate Stock — Common	PARAMETRIC TECH CORP COM	6,600.00	146,303.74	51,546.00
Corporate Stock — Common	PARAMETRIC TECH CORP COM	800.00	9,821.93	6,248.00
Corporate Stock — Common	PARKER DRILLING CO COM	54,200.00	331,758.66	199,998.00
Corporate Stock — Common	PARKER DRILLING CO COM	6,950.00	38,289.37	25,645.50
Corporate Stock — Common	PARKER-HANNIFIN CORP COM	2,975.00	70,102.28	136,582.25
Corporate Stock — Common	PARKER-HANNIFIN CORP COM	200.00	6,954.95	9,182.00
Corporate Stock — Common	PARLUX FRAGRANCES INC COM	2,500.00	5,700.00	4,637.50
Corporate Stock — Common	PATTERSON DENTAL CO COM	15,750.00	301,688.02	644,647.50
Corporate Stock — Common	PATTERSON DENTAL CO COM	5,900.00	211,327.61	241,487.00
Corporate Stock — Common	PATTERSON DENTAL CO COM	500.00	18,445.00	20,465.00
Corporate Stock — Common	PATTERSON-UTI ENERGY INC COM	3,000.00	73,851.41	69,930.00

Corporate Stock — Common	PATTERSON-UTI ENERGY INC COM	35,400.00	667,782.60	825,174.00
Corporate Stock — Common	PAYCHEX INC COM	9,400.00	205,769.21	327,590.00
Corporate Stock — Common	PAYCHEX INC COM	317.29	13,241.39	11,057.63
Corporate Stock — Common	PC MALL INC COM	100.00	3,758.94	406.00
Corporate Stock — Common	PEAR TECHNOLOGIES INC COM	5,000.00	829.95	5.00
Corporate Stock — Common	PEC SOLUTIONS INC COM STK	1,200.00	33,009.46	45,132.00
Corporate Stock — Common	PEDIATRIX MED GROUP COM	7,600.00	234,485.84	257,792.00
Corporate Stock — Common	PEDIATRIX MED GROUP COM	17,500.00	459,167.46	593,600.00
Corporate Stock — Common	PEGASUS COMMUNICATIONS CORP CL A	11,900.00	116,203.50	123,879.00
Corporate Stock — Common	PEGASUS GOLD INC COM	17,500.00	26,538.74	87.50
Corporate Stock — Common	PEGASUS SOLUTIONS INC COM	3,800.00	43,329.01	53,960.00
Corporate Stock — Common	PEMSTAR INC COM	12,800.00	195,884.35	153,600.00
Corporate Stock — Common	PENN VA CORP COM	8,900.00	292,489.61	303,490.00
Corporate Stock — Common	PENNEY J.C CO INC COM	6,600.00	251,556.52	177,540.00
Corporate Stock — Common	PENNEY J.C CO INC COM	3,300.00	81,725.16	88,770.00
Corporate Stock — Common	PENNZOIL-QUAKER ST CO COM	38.58	501.02	557.50
Corporate Stock — Common	PEOPLES ENERGY CORP COM	900.00	24,550.78	34,137.00
Corporate Stock — Common	PEOPLESOFT INC COM	7,600.00	228,208.14	305,520.00
Corporate Stock — Common	PEOPLESOFT INC COM	4,623.00	148,635.82	185,844.60
Corporate Stock — Common	PEOPLESOFT INC COM	4,400.00	129,739.98	176,880.00
Corporate Stock — Common	PEP BOYS-MANNY MOE & JACK COM	13,000.00	67,730.00	222,950.00
Corporate Stock — Common	PEP BOYS-MANNY MOE & JACK COM	500.00	9,204.95	8,575.00
Corporate Stock — Common	PEPSI BOTTLING GROUP INC COM STK ISIN US7134091005	284.00	5,999.34	6,674.00
Corporate Stock — Common	PEPSI BOTTLING GROUP INC COM STK ISIN US7134091005	7,200.00	159,318.00	169,200.00
Corporate Stock — Common	PEPSI BOTTLING GROUP INC COM STK ISIN US7134091005	10,640.00	227,761.17	250,040.00
Corporate Stock — Common	PEPSICO INC COM	753.09	35,520.98	36,668.10
Corporate Stock — Common	PEPSICO INC COM	44,090.00	874,834.67	2,146,742.10
Corporate Stock — Common	PEPSICO INC COM	20,460.00	881,262.08	996,197.40
Corporate Stock — Common	PEPSICO INC COM	15,500.00	737,356.95	754,695.00
Corporate Stock — Common	PEPSICO INC COM	30,400.00	1,377,398.16	1,480,176.00
Corporate Stock — Common	PER-SE TECHNOLOGIES INC COM NEW	166.00	2,247.64	1,784.50
Corporate Stock — Common	PEREGRINE PHARMACEUTICALS INC COM	9,600.00	26,372.94	32,928.00
Corporate Stock — Common	PEREGRINE SYS INC COM	43,900.00	805,313.74	651,037.00
Corporate Stock — Common	PEREGRINE SYS INC COM	1,766.00	37,817.76	26,189.78
Corporate Stock — Common	PERFORMANCE FOOD GROUP CO COM	15,270.00	365,271.93	537,045.90
Corporate Stock — Common	PERKINELMER INC COM	13,900.00	449,181.66	486,778.00
Corporate Stock — Common	PERKINELMER INC COM	3,100.00	48,046.21	108,562.00
Corporate Stock — Common	PERKINELMER INC COM	1,329.00	31,378.41	46,541.58
Corporate Stock — Common	PERLE SYS LTD COM	500.00	7,256.13	220.00
Corporate Stock — Common	PEROT SYS CORP CDT-CL A COM STK	200.00	3,879.95	4,084.00
Corporate Stock — Common	PERRIGO CO COM	17,900.00	207,014.04	211,578.00
Corporate Stock — Common	PERSISTENCE SOFTWARE INC COM ISIN US7153291080	700.00	13,210.16	868.00
Corporate Stock — Common	PERVASIVE SOFTWARE INC COM	1,200.00	4,437.69	3,504.00
Corporate Stock — Common	PETROQUEST ENERGY INC COM	400.00	651.41	2,128.00
Corporate Stock — Common	PETSMART INC COM	15,500.00	144,215.10	152,520.00
Corporate Stock — Common	PETSMART INC COM	53,600.00	399,619.36	527,424.00
Corporate Stock — Common	PFIZER INC COM	97,975.00	3,724,098.86	3,904,303.75
Corporate Stock — Common	PFIZER INC COM	158,500.00	1,759,865.75	6,316,225.00
Corporate Stock — Common	PFIZER INC COM	23,800.00	724,446.41	948,430.00
Corporate Stock — Common	PFIZER INC COM	44,700.00	1,561,928.86	1,781,295.00
Corporate Stock — Common	PFIZER INC COM	17,099.04	685,741.11	681,396.78
Corporate Stock — Common	PG& E CORP COM	210.00	4,229.95	4,040.40
Corporate Stock — Common	PG& E CORP COM	9,800.00	258,216.68	188,552.00
Corporate Stock — Common	PHARMACEUTICAL PROD DEV INC COM	16,200.00	399,005.46	523,422.00
Corporate Stock — Common	PHARMACEUTICAL PROD DEV INC COM	324.00	9,417.65	10,468.44
Corporate Stock — Common	PHARMACEUTICAL RES INC COM	100.00	3,697.20	3,380.00
Corporate Stock — Common	PHARMACIA CORP COM	24,100.00	721,851.55	1,027,865.00
Corporate Stock — Common	PHARMACIA CORP COM	32,495.00	850,789.19	1,385,911.75
Corporate Stock — Common	PHARMACIA CORP COM	520.07	21,185.65	22,180.81
Corporate Stock — Common	PHARMOS CORP COM NEW	1,000.00	5,044.57	2,350.00
Corporate Stock — Common	PHELPS DODGE CORP CAP	1,967.00	106,013.56	63,730.80

Corporate Stock — Common	PHIL SUBN CORP COM PAR \$0.50	37.00	839.68	834.35
Corporate Stock — Common	PHILIP MORRIS COS INC COM	54,600.00	1,473,052.78	2,503,410.00
Corporate Stock — Common	PHILIP MORRIS COS INC COM	5,411.53	256,215.53	248,118.47
Corporate Stock — Common	PHILIP MORRIS COS INC COM	20,800.00	963,547.84	953,680.00
Corporate Stock — Common	PHILLIPS PETRO CO COM	9,600.00	316,252.64	578,496.00
Corporate Stock — Common	PHILLIPS PETRO CO COM	14,700.00	814,000.73	885,822.00
Corporate Stock — Common	PHILLIPS PETRO CO COM	1,769.75	94,540.01	106,644.83
Corporate Stock — Common	PHILLIPS PETRO CO COM	3,900.00	215,264.69	235,014.00
Corporate Stock — Common	PHILLIPS PETRO CO COM	29,000.00	1,421,693.16	1,747,540.00
Corporate Stock — Common	PHILLIPS VAN HEUSEN CORP COM	4,300.00	46,400.87	46,870.00
Corporate Stock — Common	PHOENIX COS INC NEW COM	18,660.00	325,107.25	345,210.00
Corporate Stock — Common	PHOENIX INFORMATION SYS CORP COM	11,281.00	27,614.80	112.81
Corporate Stock — Common	PHOTOMEDEX INC COM	1,500.00	10,574.41	2,775.00
Corporate Stock — Common	PHOTON DYNAMICS INC COM	250.00	7,421.18	11,412.50
Corporate Stock — Common	PHOTRONICS INC COM	14,200.00	307,512.59	445,170.00
Corporate Stock — Common	PHOTRONICS INC COM	95.00	2,710.10	2,978.25
Corporate Stock — Common	PHYCOR INC COM	700.00	513.00	24.50
Corporate Stock — Common	PHYSICIANS RES GROUP INC COM	7,780.00	5,736.15	0
Corporate Stock — Common	PICK COMMUNICATIONS CORP COM NEW	80.00	473.70	0.01
Corporate Stock — Common	PIER 1 IMPORTS INC COM	24,400.00	386,225.40	423,096.00
Corporate Stock — Common	PILLAR RESOURCES I COM NPV	1,000.00	3,868.30	100.00
Corporate Stock — Common	PILOT NETWORK SVCS INC COM	1,100.00	15,269.92	5.50
Corporate Stock — Common	PINNACLE MICRO INC COM	7,100.00	7,395.58	35.50
Corporate Stock — Common	PINNACLE SYS INC COM	370.00	8,077.44	2,937.80
Corporate Stock — Common	PINNACLE W. CAP CORP COM	2,100.00	79,648.17	87,885.00
Corporate Stock — Common	PIONEER NAT RES CO COM STK	33,700.00	517,401.70	649,062.00
Corporate Stock — Common	PITNEY BOWES INC COM	13,600.00	496,255.37	511,496.00
Corporate Stock — Common	PITNEY BOWES INC COM	6,100.00	133,273.24	229,421.00
Corporate Stock — Common	PITNEY BOWES INC COM	465.00	18,159.85	17,488.65
Corporate Stock — Common	PITNEY BOWES INC COM	32,000.00	1,266,143.95	1,203,520.00
Corporate Stock — Common	PITTSTON BRINKS GROUP COM	25,700.00	552,352.70	567,970.00
Corporate Stock — Common	PIXAR COM	150.00	5,426.59	5,394.00
Corporate Stock — Common	PIXELWORKS INC COM	50.00	651.56	803.00
Corporate Stock — Common	PIXELWORKS INC COM	7,400.00	113,995.54	118,844.00
Corporate Stock — Common	PIXTECH INC COM	1,000.00	7,209.95	200.00
Corporate Stock — Common	PIZZA INN INC NEW COM	2,500.00	8,572.50	3,950.00
Corporate Stock — Common	PK ELECTROCHEMICAL CORP COM	7,050.00	152,357.64	186,120.00
Corporate Stock — Common	PK PL ENTMT CORP COM	520.00	4,841.41	4,768.40
Corporate Stock — Common	PK PL ENTMT CORP COM	37,000.00	420,719.12	339,290.00
Corporate Stock — Common	PLACER DOME INC COM	8,300.00	124,759.08	90,553.00
Corporate Stock — Common	PLACER DOME INC COM	1,700.00	17,905.50	18,547.00
Corporate Stock — Common	PLAINS RES INC COM PAR \$0.10	2,100.00	42,829.92	51,681.00
Corporate Stock — Common	PLAINS RES INC COM PAR \$0.10	528.00	13,193.55	12,994.08
Corporate Stock — Common	PLANAR SYS INC	450.00	7,827.31	9,495.00
Corporate Stock — Common	PLANET ENTMT CORP COM	20,000.00	12,553.13	200.00
Corporate Stock — Common	PLANTRONICS INC NEW COM	10,800.00	263,768.40	276,912.00
Corporate Stock — Common	PLANTRONICS INC NEW COM	345.00	16,571.61	8,845.80
Corporate Stock — Common	PLATO LEARNING INC COM STK	17,066.00	300,534.10	283,466.26
Corporate Stock — Common	PLC SYS INC COM	2,000.00	10,661.54	1,180.00
Corporate Stock — Common	PLEXUS CORP COM	10,600.00	254,615.75	281,536.00
Corporate Stock — Common	PLIANT SYS INC COM	200.00	1,779.95	2.00
Corporate Stock — Common	PLUG PWR INC COM	730.00	18,477.17	6,380.20
Corporate Stock — Common	PLUM CREEK TIMBER CO INC COM	674.00	18,508.35	19,107.99
Corporate Stock — Common	PMC SIERRA INC COM	3,355.00	83,774.79	71,327.30
Corporate Stock — Common	PMC SIERRA INC COM	18,200.00	358,651.65	386,932.00
Corporate Stock — Common	PMC SIERRA INC COM	4,200.00	152,867.00	89,292.00
Corporate Stock — Common	PMI GROUP INC COM	6,600.00	415,330.08	442,266.00
Corporate Stock — Common	PNC FINANCIAL SERVICES GROUP COM STK	7,200.00	232,457.54	404,640.00
Corporate Stock — Common	PNV INC COM	2,000.00	3,263.10	20.00
Corporate Stock — Common	POGO PROD CO COM	7,650.00	195,075.00	200,965.50
Corporate Stock — Common	POLLUT RESH & CTL CORP CAL COM NEW	2,000.00	1,419.90	1,160.00
Corporate Stock — Common	POLYCOM INC COM	15,320.00	369,794.53	521,952.40
Corporate Stock — Common	POLYCOM INC COM	648.00	11,618.91	22,077.36
Corporate Stock — Common	POLYCOM INC COM	17,880.00	457,736.78	609,171.60
Corporate Stock — Common	POLYMEDICA INDS INC COM	571.00	10,228.81	9,478.60
Corporate Stock — Common	POPMAIL COM INC COM NEW	100.00	998.65	4.10
Corporate Stock — Common	POPULAR INC COM	6,600.00	211,443.00	191,928.00
Corporate Stock — Common	PORTAL SOFTWARE INC COM	11,797.00	46,378.96	24,537.76
Corporate Stock — Common	POSSIS MED INC COM COM STK	1,000.00	18,154.00	17,420.00
Corporate Stock — Common	POTLATCH CORP COM	4,200.00	108,904.74	123,144.00
Corporate Stock — Common	POWER SPECTRA INC COM	20,000.00	7,774.93	20.00
Corporate Stock — Common	POWER-ONE INC COM	51,510.00	753,669.78	536,219.10
Corporate Stock — Common	POWER-ONE INC COM	2,180.00	25,501.27	22,693.80
Corporate Stock — Common	POWER-ONE INC COM	2,000.00	158,695.64	20,820.00
Corporate Stock — Common	POWER-ONE INC COM	19,440.00	216,107.03	202,370.40
Corporate Stock — Common	POWERWAVE TECHNOLOGIES INC COM	4,350.00	178,906.85	75,168.00
Corporate Stock — Common	PPG IND INC COM	4,200.00	155,788.76	217,224.00
Corporate Stock — Common	PPL CORP COM ISIN US69351T1060	3,700.00	93,359.27	128,945.00
Corporate Stock — Common	PPL CORP COM ISIN US69351T1060	100.00	3,439.95	3,485.00
Corporate Stock — Common	PPL CORP COM ISIN US69351T1060	0	0	0
Corporate Stock — Common	PRACTICEWORKS INC COM	37.00	259.59	368.89
Corporate Stock — Common	PRANDIUM INC COM	5,000.00	15,050.34	33.00
Corporate Stock — Common	PRAXAIR INC COM	4,100.00	120,075.98	226,525.00
Corporate Stock — Common	PRAXAIR INC COM	32,900.00	1,713,266.66	1,817,725.00
Corporate Stock — Common	PRE PAID LEGAL SVCS INC COM	150.00	4,528.64	3,285.00
Corporate Stock — Common	PRECISION CASTPARTS CORP COM	16,100.00	315,836.73	454,825.00
Corporate Stock — Common	PRECISION OPTICS INC MASS COM	300.00	3,779.95	216.00
Corporate Stock — Common	PREMIER CONCEPTS INC WT EXP 4/21/2000	1,500.00	2,044.25	30.00
Corporate Stock — Common	PRICE NET U S A INC COM	47,358.00	145,029.84	473.58
Corporate Stock — Common	PRICE T ROWE GROUP INC COM	3,100.00	98,772.62	107,663.00
Corporate Stock — Common	PRICELINE COM INC COM	69,570.00	422,594.81	404,897.40
Corporate Stock — Common	PRICELINE COM INC COM	1,710.00	9,400.22	9,952.20
Corporate Stock — Common	PRIDE INTL INC DEL COM	8,700.00	206,083.20	131,370.00
Corporate Stock — Common	PRIDE INTL INC DEL COM	1,000.00	18,529.95	15,100.00
Corporate Stock — Common	PRIMA ENERGY CORP COM PAR \$0.015	1,090.00	31,799.29	23,707.50
Corporate Stock — Common	PRIME HOSPITALITY CORP COM	9,500.00	81,799.75	104,975.00
Corporate Stock — Common	PRIN FINL GROUP INC COM STK	11,140.00	206,090.00	267,360.00
Corporate Stock — Common	PRINS RECYCLING CORP COM	516.00	2,885.40	0.05
Corporate Stock — Common	PROBEX CORP COM NEW	1,000.00	4,831.00	790.00
Corporate Stock — Common	PROCTER & GAMBLE CO COM	32,668.00	1,219,982.91	2,585,018.84
Corporate Stock — Common	PROCTER & GAMBLE CO COM	18,300.00	1,205,975.75	1,448,079.00
Corporate Stock — Common	PROCTER & GAMBLE CO COM	2,903.81	194,105.22	229,778.72
Corporate Stock — Common	PROCTER & GAMBLE CO COM	30,400.00	2,053,710.14	2,405,552.00
Corporate Stock — Common	PROCTER & GAMBLE CO COM	18,900.00	1,341,223.04	1,495,557.00
Corporate Stock — Common	PROGRESS ENERGY INC COM	5,500.00	190,740.63	247,665.00
Corporate Stock — Common	PROGRESS SOFTWARE CORP COM	37,000.00	542,543.25	639,360.00
Corporate Stock — Common	PROGRESSIVE CORP OH COM	1,800.00	194,601.12	268,740.00
Corporate Stock — Common	PROGRESSIVE CORP OH COM	4,600.00	656,196.98	686,780.00
Corporate Stock — Common	PROTECTIVE LIFE CORP COM	10,900.00	348,047.42	315,337.00

Corporate Stock — Common	PROVANT INC COM	20,800.00	97,621.82	11,440.00
Corporate Stock — Common	PROVIDIAN FINL CORP COM	19,000.00	61,936.56	67,450.00
Corporate Stock — Common	PROVIDIAN FINL CORP COM	7,100.00	67,913.39	25,205.00
Corporate Stock — Common	PROXIM INC	400.00	3,029.95	3,968.00
Corporate Stock — Common	PROXYMED INC COM NEW	336.00	6,640.58	7,472.64
Corporate Stock — Common	PRUDENTIAL FINL INC COM	2,800.00	77,000.00	92,932.00
Corporate Stock — Common	PRUDENTIAL FINL INC COM	100.00	3,072.95	3,319.00
Corporate Stock — Common	PSINET INC COM	129,804.00	93,081.21	778.82
Corporate Stock — Common	PSS WORLD MED INC COM	8,800.00	55,110.88	71,808.00
Corporate Stock — Common	PUB SERVICE ENTERPRISE GROUP INC COM	5,200.00	151,505.90	219,388.00
Corporate Stock — Common	PUB SERVICE ENTERPRISE GROUP INC COM	107.69	3,664.56	4,543.61
Corporate Stock — Common	PUB STORAGE INC DEPOS SH REPSTG 1/1000THCOM SER A	5.00	10.00	135.95
Corporate Stock — Common	PUGET ENERGY INC NEW COM	256.67	6,484.89	5,618.55
Corporate Stock — Common	PULTE HOMES INC COM	0	0	0
Corporate Stock — Common	PULTE HOMES INC COM	1,500.00	32,968.94	67,005.00
Corporate Stock — Common	PULTE HOMES INC COM	13.89	457.21	620.47
Corporate Stock — Common	PUMATECH INC	3,400.00	10,570.80	8,772.00
Corporate Stock — Common	PURADYN FILTER TECHNOLOGIES INC COM	1,000.00	4,129.95	4,700.00
Corporate Stock — Common	PURCHASEPRO COM INC COM STK	400.00	610.21	484.00
Corporate Stock — Common	PW EAGLE INC COM	1,000.00	22,029.95	4,130.00
Corporate Stock — Common	PYRAMID BREWERIES INC COM	100.00	394.24	227.00
Corporate Stock — Common	QAD INC COM	1,000.00	3,062.51	2,910.00
Corporate Stock — Common	QLOGIC CORP COM	5,670.00	109,321.27	252,371.70
Corporate Stock — Common	QLOGIC CORP COM	2,830.00	126,399.82	125,963.30
Corporate Stock — Common	QLOGIC CORP COM	13,440.00	481,415.97	598,214.40
Corporate Stock — Common	QLOGIC CORP COM	2,300.00	265,309.62	102,373.00
Corporate Stock — Common	QUADRAMED CORP COM	1,850.00	11,547.42	15,632.50
Corporate Stock — Common	QUALCOMM INC COM	6,400.00	340,389.78	323,200.00
Corporate Stock — Common	QUALCOMM INC COM	16,947.00	1,302,146.32	855,823.50
Corporate Stock — Common	QUALCOMM INC COM	9,600.00	682,697.55	484,800.00
Corporate Stock — Common	QUALCOMM INC COM	19,300.00	997,827.19	974,650.00
Corporate Stock — Common	QUALCOMM INC COM	24,100.00	1,355,523.66	1,217,050.00
Corporate Stock — Common	QUANTA SVCS INC COM	14,900.00	220,524.47	229,907.00
Corporate Stock — Common	QUANTA SVCS INC COM	505.00	17,401.72	7,792.15
Corporate Stock — Common	QUEST DIAGNOSTICS INC COM	460.00	27,939.31	32,986.60
Corporate Stock — Common	QUEST DIAGNOSTICS INC COM	4,460.00	230,271.70	319,826.60
Corporate Stock — Common	QUICKLOGIC CORP CDT-COM STK	100.00	923.70	500.00
Corporate Stock — Common	QUINTILES TRANSNATIONAL CORP COM	3,000.00	64,552.55	48,150.00
Corporate Stock — Common	QUINTILES TRANSNATIONAL CORP COM	1,100.00	21,943.28	17,655.00
Corporate Stock — Common	QWEST COMMUNICATIONS INTL INC COM	5,901.46	175,536.81	83,387.64
Corporate Stock — Common	QWEST COMMUNICATIONS INTL INC COM	41,998.00	1,619,133.23	593,431.74
Corporate Stock — Common	R H DONNELLEY CORP COM NEW	4,800.00	147,024.00	139,440.00
Corporate Stock — Common	R H DONNELLEY CORP COM NEW	181.00	5,655.40	5,258.05
Corporate Stock — Common	R&G FINL CORP CL B	2,000.00	33,568.40	34,280.00
Corporate Stock — Common	RAD SOURCE TECHNOLOGIES INC COM NEW	5,000.00	2,832.50	750.00
Corporate Stock — Common	RADIAN GROUP INC COM	13,550.00	365,993.78	581,972.50
Corporate Stock — Common	RADIAN GROUP INC COM	200.00	8,616.95	8,590.00
Corporate Stock — Common	RADIANCE MED SYS INC COM	7,829.00	89,481.79	12,682.98
Corporate Stock — Common	RADIOSHACK CORP COM	4,512.00	55,373.45	135,811.20
Corporate Stock — Common	RAILAMERICA INC COM	2,800.00	31,934.00	40,488.00
Corporate Stock — Common	RAINDANCE COMMUNICATIONS INC COM	3,000.00	18,989.95	17,130.00
Corporate Stock — Common	RAIT INVT TR COM	200.00	3,409.95	3,260.00
Corporate Stock — Common	RAMBUS INC DEL COM	13,920.00	626,708.13	111,220.80
Corporate Stock — Common	RANGE RES CORP COM	800.00	2,551.04	3,640.00
Corporate Stock — Common	RARE HOSPITALITY INTL INC COM	5,200.00	117,884.00	117,208.00
Corporate Stock — Common	RATIONAL SOFTWARE CORP COM NEW	660.00	12,880.87	12,870.00
Corporate Stock — Common	RATIONAL SOFTWARE CORP COM NEW	18,600.00	379,861.81	362,700.00
Corporate Stock — Common	RAYOVAC CORP COM	5,000.00	78,041.00	88,000.00
Corporate Stock — Common	RAYTHEON CO COM NEW	640.00	20,466.15	20,780.80
Corporate Stock — Common	RAYTHEON CO COM NEW	9,900.00	368,198.87	321,453.00
Corporate Stock — Common	RAZORFISH INC CL A COM STK	75.00	45.52	16.50
Corporate Stock — Common	RCN CORP COM	500.00	8,964.02	1,465.00
Corporate Stock — Common	READ-RITE CORP COM	650.00	2,916.84	4,296.50
Corporate Stock — Common	REALNETWORKS INC COM	2,320.00	29,357.47	13,780.80
Corporate Stock — Common	RECOTON CORP COM	150.00	2,976.61	2,040.00
Corporate Stock — Common	RED HAT INC COM	13,267.00	207,513.61	94,195.70
Corporate Stock — Common	REDBACK NETWORKS INC COM ISIN US7572091012	1,025.00	3,769.17	4,048.75
Corporate Stock — Common	REDHOOK ALE BREWERY INC COM	50,000.00	113,291.91	84,000.00
Corporate Stock — Common	REDOX TECH CORP COM STK	1,000.00	859.95	160.00
Corporate Stock — Common	REEBOK INTL COM	1,500.00	41,936.42	39,750.00
Corporate Stock — Common	REGENERATION TECHNOLOGIES INC DEL COM STK	300.00	2,429.95	3,057.00
Corporate Stock — Common	REGIONS FNCL CORP COM	5,700.00	194,425.74	170,658.00
Corporate Stock — Common	REGIONS FNCL CORP COM	22,600.00	655,078.06	676,644.00
Corporate Stock — Common	REGISTER COM INC COM	3,000.00	24,500.10	34,500.00
Corporate Stock — Common	RELIANT ENERGY INC COM	7,469.00	172,908.80	198,077.88
Corporate Stock — Common	RELIANT ENERGY INC COM	212.50	7,907.87	5,635.58
Corporate Stock — Common	RELIANT RES INC COM	47,900.00	871,955.45	790,829.00
Corporate Stock — Common	RENAISSANCE LEARNING INC COM	2,200.00	73,679.00	67,034.00
Corporate Stock — Common	RENAISSANCE LEARNING INC COM	50.00	1,861.42	1,523.50
Corporate Stock — Common	RENAL CARE GROUP INC COM	10,900.00	334,734.37	349,890.00
Corporate Stock — Common	REP BANCORP INC COM	21,703.00	291,312.15	300,586.55
Corporate Stock — Common	REP BANCORP INC COM	84.33	963.39	1,167.92
Corporate Stock — Common	REPTRON ELECTRS INC COM	500.00	7,217.45	1,559.40
Corporate Stock — Common	RES CONNECTION INC COM	17,120.00	407,700.30	450,769.60
Corporate Stock — Common	RES CONNECTION INC COM	100.00	2,928.95	2,633.00
Corporate Stock — Common	RESMED INC COM	3,300.00	174,818.99	177,936.00
Corporate Stock — Common	RESPIRONICS INC COM	7,700.00	204,458.10	266,728.00
Corporate Stock — Common	RESPIRONICS INC COM	13,300.00	422,040.76	460,712.00
Corporate Stock — Common	REYNOLDS R J TOB HLDGS INC COM	627.46	36,373.36	35,326.11
Corporate Stock — Common	RF MICRO DEVICES INC COM	1,290.00	27,963.85	24,806.70
Corporate Stock — Common	RHEOMETRIC SCIENTIFIC INC COM	1,500.00	21,006.33	2,550.00
Corporate Stock — Common	RHYTHMS NETCONNECTIONS INC COM	1,250.00	2,439.37	2.63
Corporate Stock — Common	RIBOZYME PHARMACEUTICALS INC COM	1,000.00	6,161.85	4,570.00
Corporate Stock — Common	RICHARDSON ELECTRS LTD COM	500.00	7,247.85	6,050.00
Corporate Stock — Common	RITE AID CORP COM	44,231.00	297,768.24	223,808.86
Corporate Stock — Common	RIVERSTONE NETWORKS INC COM	1,093.00	15,613.18	18,143.80
Corporate Stock — Common	RIVERSTONE NETWORKS INC COM	29,800.00	321,808.34	494,680.00
Corporate Stock — Common	ROADWAY CORPORATION	1,800.00	47,853.00	66,060.00
Corporate Stock — Common	ROBERT HALF INTL INC COM	4,400.00	142,409.08	117,480.00
Corporate Stock — Common	ROBERT HALF INTL INC COM	335.00	8,461.50	8,944.50
Corporate Stock — Common	ROBERT HALF INTL INC COM	10,220.00	233,068.81	272,874.00
Corporate Stock — Common	ROCKWELL AUTOMATION	4,600.00	45,410.55	82,156.00
Corporate Stock — Common	ROCKWELL AUTOMATION	738.00	11,511.96	13,180.68
Corporate Stock — Common	ROCKWELL COLLINS INC COM	500.00	8,596.65	9,750.00
Corporate Stock — Common	ROCKWELL COLLINS INC COM	4,600.00	73,073.49	89,700.00
Corporate Stock — Common	ROGERS WIRELESS COMMUNICATIONS INC CL B NON VTG	50.00	1,718.19	727.50
Corporate Stock — Common	ROHM & HAAS CO COM	22,000.00	621,542.75	761,860.00
Corporate Stock — Common	ROHM & HAAS CO COM	5,585.00	145,041.33	193,408.55

Corporate Stock — Common	ROHN INDS INC COM	1,000.00	3,029.95	2,060.00
Corporate Stock — Common	ROPER INDS INC NEW COM	200.75	7,871.98	9,937.03
Corporate Stock — Common	ROPER INDS INC NEW COM	4,900.00	195,987.75	242,550.00
Corporate Stock — Common	ROSLYN BANCORP INC COM	17,550.00	242,205.97	307,125.00
Corporate Stock — Common	ROUGE INDS INC DEL CL A	500.00	7,302.64	675.00
Corporate Stock — Common	ROWAN COMPANIES INC COM	2,400.00	28,265.82	46,488.00
Corporate Stock — Common	ROWAN COMPANIES INC COM	2,800.00	54,445.64	54,236.00
Corporate Stock — Common	ROXIO INC COM	14,585.00	202,940.61	241,381.75
Corporate Stock — Common	ROXIO INC COM	98.00	3,162.21	1,621.90
Corporate Stock — Common	ROYAL DUTCH PETRO N.Y REGISTRY SH PAR N 1.25 GLDR	65.00	3,654.94	3,186.30
Corporate Stock — Common	ROYAL DUTCH PETRO N.Y REGISTRY SH PAR N 1.25 GLDR	53,500.00	1,579,112.74	2,622,570.00
Corporate Stock — Common	ROYAL GROUP TECHNOLOGIES LTD SUB VTG SH	250.00	6,548.90	4,612.50
Corporate Stock — Common	ROYAL GROUP TECHNOLOGIES LTD SUB VTG SH	29,300.00	455,509.19	540,585.00
Corporate Stock — Common	ROYAL OAK MINES INC COM	35,200.00	71,298.44	105.60
Corporate Stock — Common	ROYCE VALUE TR INC COM	3,546.79	52,243.87	55,755.59
Corporate Stock — Common	RPM INC COM	19,800.00	168,894.00	286,308.00
Corporate Stock — Common	RPM INC COM	3,071.19	33,631.78	44,409.38
Corporate Stock — Common	RSA SEC INC COM COM USD0.01	290.00	7,749.20	5,063.40
Corporate Stock — Common	RSA SEC INC COM COM USD0.01	11,490.00	135,906.86	200,615.40
Corporate Stock — Common	RTW INC COM	5,000.00	6,044.75	5,600.00
Corporate Stock — Common	RUBY TUESDAY INC COM	20,000.00	208,625.06	412,600.00
Corporate Stock — Common	RUBY TUESDAY INC COM	500.00	10,509.95	10,315.00
Corporate Stock — Common	RYANS FAMILY STEAK HSES INC COM	6,700.00	65,729.66	145,055.00
Corporate Stock — Common	RYDER SYS INC COM	24,400.00	397,085.06	540,460.00
Corporate Stock — Common	RYDER SYS INC COM	1,500.00	38,524.33	33,225.00
Corporate Stock — Common	RYLAND GROUP INC COM	7,600.00	299,076.84	556,320.00
Corporate Stock — Common	RYLAND GROUP INC COM	324.00	21,993.27	23,716.80
Corporate Stock — Common	S JERSEY INDS INC COM	500.00	14,944.50	16,300.00
Corporate Stock — Common	S W BANCORPORATION TEX INC COM	18,780.00	593,227.11	568,470.60
Corporate Stock — Common	S W GAS CORP COM	206.18	4,547.77	4,608.15
Corporate Stock — Common	S.W. AIRL CO COM	19,293.00	128,177.32	356,534.64
Corporate Stock — Common	S.W. AIRL CO COM	36,451.89	563,333.68	673,631.00
Corporate Stock — Common	SABA SOFTWARE INC COM ISIN US789321051	2,000.00	44,060.00	10,440.00
Corporate Stock — Common	SABRE HLDGS CORP	367.00	8,883.65	15,542.45
Corporate Stock — Common	SABRE HLDGS CORP	3,362.00	110,933.52	142,380.70
Corporate Stock — Common	SAFECO CORP COM	4,400.00	96,508.54	137,060.00
Corporate Stock — Common	SAFECO CORP COM	3,200.00	96,479.23	99,680.00
Corporate Stock — Common	SAFEGUARD SCIENTIFICS INC COM	2,350.00	10,361.63	8,225.00
Corporate Stock — Common	SAFEWAY INC COM NEW	10,700.00	528,793.95	446,725.00
Corporate Stock — Common	SAFEWAY INC COM NEW	12,600.00	681,925.78	526,050.00
Corporate Stock — Common	SAFEWAY INC COM NEW	300.00	12,894.89	12,525.00
Corporate Stock — Common	SAGENT TECH INC OC-COM ISIN US7866931014	1,000.00	9,957.45	950.00
Corporate Stock — Common	SAKS INC COM	30,600.00	377,274.50	285,804.00
Corporate Stock — Common	SALTON INC COM	3,100.00	51,157.44	58,528.00
Corporate Stock — Common	SALTON INC COM	150.00	5,923.44	2,832.00
Corporate Stock — Common	SAMSONITE CORP NEW COM	1,000.00	6,048.70	1,360.00
Corporate Stock — Common	SANDISK CORP COM	720.00	28,812.98	10,368.00
Corporate Stock — Common	SANGSTAT MED CORP COM	17,000.00	270,516.01	333,880.00
Corporate Stock — Common	SANGSTAT MED CORP COM	29,900.00	432,496.94	587,236.00
Corporate Stock — Common	SANMINA-SCI CORP FORMERLY SANMINA HLDGS COM COM	1,800.00	43,925.20	35,820.00
Corporate Stock — Common	SANMINA-SCI CORP FORMERLY SANMINA HLDGS COM COM	13,100.00	452,263.84	260,690.00
Corporate Stock — Common	SANMINA-SCI CORP FORMERLY SANMINA HLDGS COM COM	25,960.00	457,801.37	516,604.00
Corporate Stock — Common	SAPIENS INTL CORP NV SHS COM	500.00	6,717.45	525.00
Corporate Stock — Common	SAPIENT CORP COM	3,200.00	151,202.52	24,704.00
Corporate Stock — Common	SAPIENT CORP COM	100.00	2,243.23	772.00
Corporate Stock — Common	SARA LEE CORP COM	19,700.00	277,832.28	437,931.00
Corporate Stock — Common	SARA LEE CORP COM	240.00	4,806.75	5,335.20
Corporate Stock — Common	SAVE WORLD AIR INC COM	100.00	129.95	51.00
Corporate Stock — Common	SBC COMMUNICATIONS INC COM	1,580.99	67,989.53	61,927.42
Corporate Stock — Common	SBC COMMUNICATIONS INC COM	84,725.00	1,807,794.19	3,318,678.25
Corporate Stock — Common	SBC COMMUNICATIONS INC COM	17,400.00	965,015.83	681,558.00
Corporate Stock — Common	SBS TECHNOLOGIES INC COM	500.00	8,624.35	7,285.00
Corporate Stock — Common	SCAN OPTICS INC COM	1,000.00	2,967.45	240.00
Corporate Stock — Common	SCANTEK MED INC COM	1,100.00	2,364.58	41.80
Corporate Stock — Common	SCHEIN HENRY INC COM	7,210.00	262,984.44	266,986.30
Corporate Stock — Common	SCHERING-PLOUGH CORP COM	26,000.00	1,043,651.09	931,060.00
Corporate Stock — Common	SCHERING-PLOUGH CORP COM	36,900.00	499,196.97	1,321,389.00
Corporate Stock — Common	SCHERING-PLOUGH CORP COM	41,500.00	1,860,678.12	1,486,115.00
Corporate Stock — Common	SCHERING-PLOUGH CORP COM	2,355.39	95,208.35	84,346.62
Corporate Stock — Common	SCHLOTZSKYS INC COM	550.00	10,394.53	3,481.50
Corporate Stock — Common	SCHLUMBERGER LTD COM ISIN AN8068571086	765.74	47,808.73	42,077.36
Corporate Stock — Common	SCHLUMBERGER LTD COM ISIN AN8068571086	14,500.00	525,243.04	796,775.00
Corporate Stock — Common	SCHOLASTIC CORP COM	104.00	4,579.31	5,234.32
Corporate Stock — Common	SCHOOL SPECIALTY INC WI COM	18,500.00	497,424.74	423,280.00
Corporate Stock — Common	SCHULER HOMES INC CL A	100.00	1,619.95	1,985.00
Corporate Stock — Common	SCHWAB CHARLES CORP COM NEW	34,450.00	364,948.99	532,941.50
Corporate Stock — Common	SCHWAB CHARLES CORP COM NEW	7,117.40	148,300.73	110,106.10
Corporate Stock — Common	SCI DYNAMICS CORP COM	2,000.00	20,934.90	160.00
Corporate Stock — Common	SCIENT INC COM	5,000.00	4,322.22	2,100.00
Corporate Stock — Common	SCIENTIFIC-ATLANTA INC COM	3,900.00	32,635.67	93,366.00
Corporate Stock — Common	SCIENTIFIC-ATLANTA INC COM	1,150.86	39,477.50	27,551.61
Corporate Stock — Common	SCIOS INC COM	1,000.00	19,760.27	23,770.00
Corporate Stock — Common	SCOTTS CO CL A	7,900.00	343,208.67	376,040.00
Corporate Stock — Common	SCOTTSDALE TECHNOLOGIES INC COM	3,500.00	2,402.35	420.00
Corporate Stock — Common	SEA CONTAINERS LTD CL A	6,800.00	62,254.65	93,024.00
Corporate Stock — Common	SEACHANGE INTL INC COM	14,780.00	361,261.02	504,293.60
Corporate Stock — Common	SEACHANGE INTL INC COM	6,300.00	200,062.68	214,956.00
Corporate Stock — Common	SEALED AIR CORP NEW COM STK	6,200.00	249,729.80	253,084.00
Corporate Stock — Common	SEALED AIR CORP NEW COM STK	2,115.00	97,984.45	86,334.30
Corporate Stock — Common	SEARS ROEBUCK & CO COM	8,100.00	258,603.68	385,884.00
Corporate Stock — Common	SEARS ROEBUCK & CO COM	1,010.87	32,537.84	48,157.66
Corporate Stock — Common	SEAVIEW UNDERWATER RESH INC COM	2,000.00	4,997.40	640.00
Corporate Stock — Common	SECURE COMPUTING CORP COM	100.00	788.89	2,055.00
Corporate Stock — Common	SECURE COMPUTING CORP COM	25,000.00	495,170.82	513,750.00
Corporate Stock — Common	SEDNA GEOTECH INC COM	1,000.00	2,171.00	1.00
Corporate Stock — Common	SEDONA CORP PA COM	5,000.00	6,400.00	3,950.00
Corporate Stock — Common	SEI INVTS CO COM	13,120.00	485,975.66	591,843.20
Corporate Stock — Common	SEI INVTS CO COM	1,346.18	23,487.57	60,726.22
Corporate Stock — Common	SEI INVTS CO COM	6,170.00	246,349.97	278,328.70
Corporate Stock — Common	SEITEL INC COM NEW	12,900.00	205,178.97	175,440.00
Corporate Stock — Common	SEITEL INC COM NEW	950.00	14,036.85	12,920.00
Corporate Stock — Common	SELECTIVE INS GROUP INC COM	32,900.00	811,980.94	714,917.00
Corporate Stock — Common	SEMITOOL INC COM	400.00	4,429.95	4,592.00
Corporate Stock — Common	SEMOTUS SOLUTIONS INC COM	500.00	3,686.20	365.00
Corporate Stock — Common	SEMPRA ENERGY INC COM STK	5,224.00	124,671.69	128,249.20
Corporate Stock — Common	SEMPRA ENERGY INC COM STK	20,500.00	505,803.43	503,275.00
Corporate Stock — Common	SEMPRA ENERGY INC COM STK	1,457.92	27,825.64	35,791.99
Corporate Stock — Common	SEMTECH CORP	8,930.00	247,346.47	318,711.70

Corporate Stock — Common	SERENA SOFTWARE INC COM	3,000.00	69,919.30	65,220.00
Corporate Stock — Common	SERVICE CORP INTL COM	45,800.00	257,219.20	228,542.00
Corporate Stock — Common	SERVICE CORP INTL COM	400.00	2,645.95	1,996.00
Corporate Stock — Common	SERVICEMASTER CO COM	4,362.45	72,532.70	60,201.84
Corporate Stock — Common	SEVEN SEAS PETROLEUM INC CAYMAN ISLANDS	100.00	259.67	211.00
Corporate Stock — Common	SEYCHELLE ENVIRONMENTAL TECHNOLOGIES INCCOM STK	1,000.00	967.45	250.00
Corporate Stock — Common	SHARECOM INC COM	40,000.00	869.95	448.00
Corporate Stock — Common	SHAW GROUP INC COM	900.00	26,844.31	21,150.00
Corporate Stock — Common	SHAW GROUP INC COM	3,800.00	211,455.18	89,300.00
Corporate Stock — Common	SHELLS SEAFOOD RESTAURANTS INC COM	3,100.00	13,341.19	1,240.00
Corporate Stock — Common	SHERWIN-WILLIAMS CO COM	3,900.00	65,894.79	107,250.00
Corporate Stock — Common	SICOR INC COM	27,300.00	427,328.10	428,064.00
Corporate Stock — Common	SICOR INC COM	40,900.00	762,258.64	641,312.00
Corporate Stock — Common	SICOR INC COM	650.00	13,613.55	10,192.00
Corporate Stock — Common	SIDEWARE SYS INC COM	1,300.00	9,274.12	191.75
Corporate Stock — Common	SIEBEL SYS INC COM	11,700.00	757,276.06	327,366.00
Corporate Stock — Common	SIEBEL SYS INC COM	14,400.00	594,833.88	402,912.00
Corporate Stock — Common	SIEBEL SYS INC COM	10,426.00	332,053.36	291,719.48
Corporate Stock — Common	SIERRA HLTH SVCS INC COM	5,400.00	38,440.44	43,740.00
Corporate Stock — Common	SIGMA-ALDRICH CORP COM	1,900.00	42,412.02	74,879.00
Corporate Stock — Common	SIGMA-ALDRICH CORP COM	50.00	2,476.95	1,970.50
Corporate Stock — Common	SILICON GRAPHICS INC COM	40,400.00	79,331.62	84,840.00
Corporate Stock — Common	SILICON GRAPHICS INC COM	1,992.00	10,455.26	4,183.20
Corporate Stock — Common	SILICON IMAGE INC COM STK	1,000.00	25,933.86	3,760.00
Corporate Stock — Common	SILICON STORAGE TECH INC COM	1,143.00	15,752.08	11,018.52
Corporate Stock — Common	SILICON VAL BANCSHARES COM N.P	150.00	3,277.45	4,009.50
Corporate Stock — Common	SILICONIX INC COM NEW	150.00	10,911.66	4,113.00
Corporate Stock — Common	SILVER STD RES INC COM	12,000.00	17,922.85	31,800.00
Corporate Stock — Common	SIRIUS SATELLITE RADIO INC COM	16,300.00	149,778.52	189,569.00
Corporate Stock — Common	SIRIUS SATELLITE RADIO INC COM	400.00	4,496.12	4,652.00
Corporate Stock — Common	SK WHEAT POOL CL B NON VTG COM	100.00	1,453.80	160.00
Corporate Stock — Common	SKECHERS U S A INC CL A CL A ISIN #US8305661055	410.00	10,504.60	5,994.20
Corporate Stock — Common	SKYWEST INC COM	14,660.00	426,682.64	373,097.00
Corporate Stock — Common	SKYWEST INC COM	20,200.00	396,619.88	514,090.00
Corporate Stock — Common	SKYWEST INC COM	2,929.06	58,662.26	74,544.55
Corporate Stock — Common	SKYWEST INC COM	11,700.00	329,192.49	297,765.00
Corporate Stock — Common	SKYWEST INC COM	19,200.00	387,885.27	488,640.00
Corporate Stock — Common	SLI INC COM	1,350.00	4,759.85	3,523.50
Corporate Stock — Common	SMURFIT-STONE CONTAINER CORP COM	34,600.00	441,619.53	552,562.00
Corporate Stock — Common	SNAP-ON INC COM	1,500.00	40,935.46	50,490.00
Corporate Stock — Common	SOLA INTL INC COM	15,600.00	270,808.11	302,640.00
Corporate Stock — Common	SOLETRON CORP COM	3,370.00	73,070.45	38,013.60
Corporate Stock — Common	SOLETRON CORP COM	20,700.00	499,278.59	233,496.00
Corporate Stock — Common	SONERA GROUP PLC SPONSORED ADR	300.00	18,385.95	1,458.00
Corporate Stock — Common	SONIC AUTOMOTIVE INC CL A	12,600.00	149,053.18	295,344.00
Corporate Stock — Common	SONIC AUTOMOTIVE INC CL A	100.00	1,936.99	2,344.00
Corporate Stock — Common	SONIC CORP COM	1,500.00	36,130.84	54,000.00
Corporate Stock — Common	SONIC SOLUTIONS COM	700.00	3,587.95	3,472.00
Corporate Stock — Common	SONICBLUE INC COM	7,600.00	67,340.91	30,704.00
Corporate Stock — Common	SONOCO PROD CO COM	16.84	609.90	447.50
Corporate Stock — Common	SONUS NETWORKS INC COM ISIN US8359161077	81.00	423.59	374.22
Corporate Stock — Common	SONUS PHARMACEUTICALS INC COM	1,000.00	8,679.95	8,080.00
Corporate Stock — Common	SORRENTO NETWORKS CORP COM	100.00	1,566.48	359.00
Corporate Stock — Common	SOS STAFFING SVCS INC COM	7,000.00	7,444.65	7,777.00
Corporate Stock — Common	SOUNDVIEW TECH GROUP INC NEW COM COM	310.00	6,034.53	722.30

Corporate Stock — Common	SOUTHERN CO COM STK	1,427.86	30,388.92	36,196.30
Corporate Stock — Common	SOUTHERN CO COM STK	17,500.00	219,931.27	443,625.00
Corporate Stock — Common	SOUTHTRUST CORP COM	8,600.00	170,783.77	212,162.00
Corporate Stock — Common	SOUTHTRUST CORP COM	187.00	4,618.28	4,613.29
Corporate Stock — Common	SOUTHTRUST CORP COM	18,100.00	431,734.80	446,527.00
Corporate Stock — Common	SOUTHWESTN RES CORP COM	10,000.00	32,505.00	16,200.00
Corporate Stock — Common	SPARTAN STORES INC COM	1,242.00	12,884.54	14,854.32
Corporate Stock — Common	SPECTRANETICS CORP COM	270.00	899.35	966.60
Corporate Stock — Common	SPECTRIAN CORP COM	200.00	3,847.35	2,206.00
Corporate Stock — Common	SPEEDFAM-IPEC INC COM	1,000.00	4,742.35	2,980.00
Corporate Stock — Common	SPIEGEL INC CL A NON-VTG	200.00	1,213.39	910.00
Corporate Stock — Common	SPINNAKER EXPL CO COM	7,020.00	258,564.15	288,943.20
Corporate Stock — Common	SPINNAKER EXPL CO COM	20,800.00	778,980.37	856,128.00
Corporate Stock — Common	SPRINT CORP COM	22,400.00	429,244.57	449,792.00
Corporate Stock — Common	SPRINT CORP COM	275.07	10,606.10	5,523.37
Corporate Stock — Common	SPRINT CORP COM	29,400.00	635,666.39	590,352.00
Corporate Stock — Common	SPRINT CORP COM	19,800.00	432,609.26	397,584.00
Corporate Stock — Common	SPRINT CORP PCS COM SER 1	73,000.00	1,794,956.88	1,781,930.00
Corporate Stock — Common	SPRINT CORP PCS COM SER 1	24,800.00	324,156.52	605,368.00
Corporate Stock — Common	SPRINT CORP PCS COM SER 1	41,800.00	1,645,985.64	1,020,338.00
Corporate Stock — Common	SPRINT CORP PCS COM SER 1	3,005.00	109,366.23	73,352.05
Corporate Stock — Common	SPX CORP COM	3,870.00	313,281.93	529,803.00
Corporate Stock — Common	SPX CORP COM	8,100.00	992,979.00	1,108,890.00
Corporate Stock — Common	SPX CORP COM	40.00	5,610.75	5,476.00
Corporate Stock — Common	SPX CORP COM	2,020.00	218,239.21	276,538.00
Corporate Stock — Common	SSE TELECOM INC COM	200.00	1,604.95	2.00
Corporate Stock — Common	ST JUDE MED INC COM	111.00	5,939.83	8,619.15
Corporate Stock — Common	ST JUDE MED INC COM	2,150.00	64,449.97	166,947.50
Corporate Stock — Common	ST JUDE MED INC COM	5,260.00	297,935.29	408,439.00
Corporate Stock — Common	ST PAUL COS INC COM	5,250.00	143,680.03	230,842.50
Corporate Stock — Common	ST PAUL COS INC COM	600.00	29,022.95	26,382.00
Corporate Stock — Common	ST PAUL COS INC COM	20,100.00	506,445.37	883,797.00
Corporate Stock — Common	ST STR CORP COM	8,200.00	229,453.09	428,450.00
Corporate Stock — Common	ST STR CORP COM	26,400.00	995,558.97	1,379,400.00
Corporate Stock — Common	STAMPS COM INC COM ISIN US8528571016	190.00	3,275.08	680.20
Corporate Stock — Common	STAMPS COM INC COM ISIN US8528571016	18,700.00	119,188.26	66,946.00
Corporate Stock — Common	STANCORP FINL GROUP INC COM	7,000.00	181,095.75	330,750.00
Corporate Stock — Common	STANLEY WKS COM	2,200.00	51,747.41	102,454.00
Corporate Stock — Common	STAPLES INC COM	11,600.00	220,480.92	216,920.00
Corporate Stock — Common	STAR ENTMT GROUP INC COM	5,000.00	3,900.00	10.00
Corporate Stock — Common	STAR TELECOMMUNICATIONS INC COM	13,900.00	25,938.25	76.45
Corporate Stock — Common	STARBASE CORP COM NEW	475.00	4,502.94	323.00
Corporate Stock — Common	STARBUCKS CORP COM	16,441.00	263,164.54	313,201.05
Corporate Stock — Common	STARBUCKS CORP COM	9,600.00	166,648.30	182,880.00
Corporate Stock — Common	STARTEC GLOBAL COMMUNICATIONS CORP COM	200.00	2,228.65	8.00
Corporate Stock — Common	STATEN IS BANCORP INC COM	17,600.00	170,764.00	287,056.00
Corporate Stock — Common	STD COML CORP COM	900.00	16,974.00	14,850.00
Corporate Stock — Common	STD MICROSYSTEMS CORP COM	100.00	1,214.99	1,552.00
Corporate Stock — Common	STD PAC CORP NEW COM	10,900.00	157,173.94	265,088.00
Corporate Stock — Common	STEELCASE INC CL A COM	4,700.00	66,876.77	69,184.00
Corporate Stock — Common	STEMCELLS INC COM	500.00	2,196.66	1,745.00
Corporate Stock — Common	STERLING BANCORP COM	1,692.00	32,867.58	49,406.40
Corporate Stock — Common	STEWART INFORMATION SVCS CORP COM	3,800.00	80,449.15	75,050.00
Corporate Stock — Common	STILLWATER MNG CO COM	2,700.00	58,535.61	49,950.00

Corporate Stock — Common	STILWELL FINL INC COM	5,600.00	152,368.55	152,432.00
Corporate Stock — Common	STILWELL FINL INC COM	150.00	5,264.95	4,083.00
Corporate Stock — Common	STONEPATH GROUP INC COM	50.00	1,529.95	92.50
Corporate Stock — Common	STORAGE TECH CORP COM (NEW)	28,600.00	556,653.26	591,162.00
Corporate Stock — Common	STORAGE TECH CORP COM (NEW)	18,400.00	256,062.43	380,328.00
Corporate Stock — Common	STORAGE TECH CORP COM (NEW)	100.00	1,431.23	2,067.00
Corporate Stock — Common	STORAGE TECH CORP COM (NEW)	31,500.00	454,467.78	651,105.00
Corporate Stock — Common	STORAGENETWORKS INC COM	3,485.00	25,710.10	21,537.30
Corporate Stock — Common	STORMEDIA INC CL A	700.00	3,959.19	0.07
Corporate Stock — Common	STRATASYS INC COM	45.00	801.07	297.45
Corporate Stock — Common	STRATEGIC DIAGNOSTICS INC COM	1,000.00	8,389.95	7,100.00
Corporate Stock — Common	STRATOS LIGHTWAVE INC COM	150.00	1,520.58	922.50
Corporate Stock — Common	STRAYER ED INC COM	2,400.00	100,868.92	116,928.00
Corporate Stock — Common	STRIDE RITE CORP COM	3,800.00	34,918.96	24,890.00
Corporate Stock — Common	STRUTHERS INC COM NEW ISIN #US8635822013	260,750.00	15,818.31	2,086.00
Corporate Stock — Common	STRYKER CORP COM	5,000.00	262,753.54	291,850.00
Corporate Stock — Common	STRYKER CORP COM	100.00	4,911.20	5,837.00
Corporate Stock — Common	STURM RUGER & CO INC COM	831.01	9,694.58	9,955.50
Corporate Stock — Common	STYLECLICK INC CL A	1,100.00	16,970.50	242.00
Corporate Stock — Common	SUN HEALTHCARE GROUP INC COM	83.00	96.37	0.33
Corporate Stock — Common	SUN MICROSYSTEMS INC COM STK \$.00067 PAR	81,700.00	423,414.81	1,004,910.00
Corporate Stock — Common	SUN MICROSYSTEMS INC COM STK \$.00067 PAR	34,300.00	1,144,231.69	421,890.00
Corporate Stock — Common	SUN MICROSYSTEMS INC COM STK \$.00067 PAR	59,527.00	1,120,103.68	732,182.10
Corporate Stock — Common	SUN TR BANKS INC COM	7,300.00	329,688.42	457,710.00
Corporate Stock — Common	SUN TR BANKS INC COM	18,200.00	1,183,555.10	1,141,140.00
Corporate Stock — Common	SUNBEAM CORP COM	2,772.07	10,874.60	141.38
Corporate Stock — Common	SUNCOR INC COM STK NPV	200.00	5,987.95	6,588.00
Corporate Stock — Common	SUNGARD DATA SYS INC COM	200.00	4,359.04	5,786.00
Corporate Stock — Common	SUNGARD DATA SYS INC COM	15,890.00	406,146.86	459,697.70
Corporate Stock — Common	SUNOCO INC COM	12,600.00	358,396.08	470,484.00
Corporate Stock — Common	SUNOCO INC COM	2,000.00	64,487.03	74,680.00
Corporate Stock — Common	SUNOCO INC COM	4,600.00	172,304.96	171,764.00
Corporate Stock — Common	SUNRISE ASSISTED LIVING INC COM	1,600.00	45,748.66	46,576.00
Corporate Stock — Common	SUNSHINE MNG & REFGNG CO COM P	14.00	765.55	6.30
Corporate Stock — Common	SUPER VALU INC COM	1,130.55	16,622.15	25,007.85
Corporate Stock — Common	SUPER VALU INC COM	25,800.00	548,761.22	570,696.00
Corporate Stock — Common	SUPER VALU INC COM	3,400.00	51,520.33	75,208.00
Corporate Stock — Common	SUPERCONDUCTOR TECHNOLOGIES INC COM	300.00	7,032.24	1,950.00
Corporate Stock — Common	SUPERGEN INC COM	1,380.00	22,197.90	19,761.60
Corporate Stock — Common	SUREBEAM CORP CL A	300.00	4,464.90	3,141.00
Corporate Stock — Common	SURGICAL SAFETY PRODS INC COM	2,000.00	3,872.40	24.00
Corporate Stock — Common	SVC MERCHANDISE INC COM	30,000.00	6,642.30	420.00
Corporate Stock — Common	SVI SOLUTIONS INC COM NEW	2,000.00	7,872.40	1,820.00
Corporate Stock — Common	SWISSRAY INTL INC COM NEW	1,000.00	7,043.20	590.00
Corporate Stock — Common	SWS GROUP INC COM	5,808.00	153,348.00	147,813.60
Corporate Stock — Common	SYBASE INC COM	492.00	23,462.18	7,753.92
Corporate Stock — Common	SYCAMORE NETWORKS INC COM	37,400.00	200,733.28	200,464.00
Corporate Stock — Common	SYCAMORE NETWORKS INC COM	4,230.00	70,522.58	22,672.80
Corporate Stock — Common	SYLVAN LEARNING SYS INC	11,900.00	179,110.47	262,633.00
Corporate Stock — Common	SYLVAN LEARNING SYS INC	400.00	8,558.86	8,828.00
Corporate Stock — Common	SYMANTEC CORP COM	1,220.00	58,631.81	80,922.60
Corporate Stock — Common	SYMANTEC CORP COM	4,810.00	312,279.60	319,047.30
Corporate Stock — Common	SYMBOL TECHNOLOGIES INC COM	5,800.00	141,099.65	92,104.00
Corporate Stock — Common	SYMBOL TECHNOLOGIES INC COM	397.53	5,957.25	6,312.74
Corporate Stock — Common	SYMBOLON PHARMACEUTICALS INC CL A	500.00	2,561.20	975.00
Corporate Stock — Common	SYMYX TECHNOLOGIES INC COM	20,760.00	482,593.24	440,942.40
Corporate Stock — Common	SYNAVANT INC COM	20.00	271.53	80.00
Corporate Stock — Common	SYNBIOTICS CORP COM	4,000.00	13,120.00	880.00
Corporate Stock — Common	SYNCOR INTL CORP NEW	345.00	10,436.02	9,880.80
Corporate Stock — Common	SYNCOR INTL CORP NEW	16,600.00	495,617.36	475,424.00
Corporate Stock — Common	SYNOPSIS INC COM	200.00	8,335.15	11,814.00
Corporate Stock — Common	SYNOVUS FINL CORP COM	7,350.00	159,442.96	184,117.50
Corporate Stock — Common	SYNOVUS FINL CORP COM	8,500.00	226,373.70	212,925.00
Corporate Stock — Common	SYNTROLEUM CORP COM	200.00	1,762.60	1,420.00
Corporate Stock — Common	SYQUEST TECH INC COM	13,250.00	25,721.95	17.23
Corporate Stock — Common	SYSCO CORP COM	616.05	15,512.55	16,152.88
Corporate Stock — Common	SYSCO CORP COM	7,300.00	183,724.07	191,406.00
Corporate Stock — Common	SYSCO CORP COM	16,800.00	130,395.34	440,496.00
Corporate Stock — Common	SYSTEMS & COMPUTER TECH CORP COM	200.00	5,114.95	2,068.00
Corporate Stock — Common	T-HQ INC COM NEW	11,900.00	595,403.68	576,793.00
Corporate Stock — Common	T-HQ INC COM NEW	100.00	5,342.95	4,847.00
Corporate Stock — Common	TAKE-TWO INTERACTIVE SOFTWARE INC CDT-COM	200.00	3,679.95	3,234.00
Corporate Stock — Common	TALBOTS INC COM	14,800.00	515,616.43	536,500.00
Corporate Stock — Common	TALBOTS INC COM	4,670.00	163,362.91	169,287.50
Corporate Stock — Common	TALISMAN ENERGY INC COM	340.00	13,525.07	12,869.00
Corporate Stock — Common	TALK AMER HLDGS INC COM	3,200.00	3,537.34	1,312.00
Corporate Stock — Common	TALX CORP COM	19,400.00	349,876.82	484,612.00
Corporate Stock — Common	TANISYS TECH INC COM NEW	2,000.00	2,686.10	100.00
Corporate Stock — Common	TANNING TECH CORP COM ISIN #US87588P1012	150.00	6,329.95	481.65
Corporate Stock — Common	TANOX INC COM STK	3,900.00	67,041.00	72,159.75
Corporate Stock — Common	TARANTELLA INC COM	200.00	4,068.29	116.04
Corporate Stock — Common	TARGET CORP COM	17,600.00	590,304.59	722,480.00
Corporate Stock — Common	TARGET CORP COM	22,700.00	234,811.30	931,835.00
Corporate Stock — Common	TARGET CORP COM	2,832.72	93,345.77	116,283.16
Corporate Stock — Common	TARGET CORP COM	23,500.00	844,820.89	964,675.00
Corporate Stock — Common	TARGETED GENETICS CORP COM	5,000.00	24,918.21	13,550.00
Corporate Stock — Common	TARO PHARMACEUTICAL IND ORD ILS1	11,700.00	437,279.73	467,415.00
Corporate Stock — Common	TARO PHARMACEUTICAL IND ORD ILS1	76.00	3,446.91	3,036.20
Corporate Stock — Common	TASER INTL INC COM	3,720.00	52,654.54	51,150.00
Corporate Stock — Common	TASTY FRIES INC COM PAR \$O OO1	70,000.00	17,304.00	9,100.00
Corporate Stock — Common	TCF FNCL CORP COM	20,240.00	666,473.78	971,115.20
Corporate Stock — Common	TCF FNCL CORP COM	9,600.00	430,535.04	460,608.00
Corporate Stock — Common	TCPI INC COM	20,000.00	479.95	40.00
Corporate Stock — Common	TEARDROP GOLF CO COM	3,200.00	5,762.40	16.00
Corporate Stock — Common	TECH DATA CORP COM	1,340.00	60,802.30	57,995.20
Corporate Stock — Common	TECHNEST HLDGS INC COM	971.00	2,101.20	48.55
Corporate Stock — Common	TECHNITROL INC COM	200.00	11,273.70	5,524.00
Corporate Stock — Common	TECHSYS INC COM	10,000.00	19,494.50	4,200.00
Corporate Stock — Common	TECO ENERGY INC COM	3,500.00	93,589.00	91,840.00
Corporate Stock — Common	TEEKAY SHIPPING CORP COM	2,720.00	108,517.39	94,792.00
Corporate Stock — Common	TEKTRONIX INC COM	18,120.00	544,737.17	467,133.60
Corporate Stock — Common	TEKTRONIX INC COM	2,300.00	28,296.46	59,294.00
Corporate Stock — Common	TEKTRONIX INC COM	100.00	3,655.80	2,578.00
Corporate Stock — Common	TEL & DATA SYS INC COM STK NEW	100.00	7,475.89	8,974.91
Corporate Stock — Common	TELEGROUP INC COM	1,500.00	13,916.35	1.50
Corporate Stock — Common	TELENETICS CORP COM NEW	1,500.00	1,081.50	390.00
Corporate Stock — Common	TELETECH HLDGS INC COM	15,500.00	155,217.00	222,115.00
Corporate Stock — Common	TELIGENT INC CL A COM STK	100,040.00	124,354.58	300.12

Corporate Stock — Common	TELLABS INC COM	3,465.00	173,331.88	51,836.40
Corporate Stock — Common	TELLABS INC COM	10,300.00	209,424.96	154,088.00
Corporate Stock — Common	TELTRONICS INC COM NEW	3,400.00	11,369.47	2,890.00
Corporate Stock — Common	TEMPLE INLAND INC COM	10,170.00	626,425.03	576,944.10
Corporate Stock — Common	TEMPLE INLAND INC COM	11,400.00	571,615.71	646,722.00
Corporate Stock — Common	TEMPLE INLAND INC COM	1,200.00	52,302.67	68,076.00
Corporate Stock — Common	TEMPLETON CHINA WORLD FD INC COM	1,000.00	13,245.63	7,860.00
Corporate Stock — Common	TENERA INC COM	3,500.00	4,698.75	875.00
Corporate Stock — Common	TENET HEALTHCARE CORP COM	30,000.00	1,745,907.06	1,761,600.00
Corporate Stock — Common	TENET HEALTHCARE CORP COM	1,076.00	62,261.90	63,182.72
Corporate Stock — Common	TENET HEALTHCARE CORP COM	8,200.00	176,006.22	481,504.00
Corporate Stock — Common	TENET HEALTHCARE CORP COM	3,100.00	81,420.82	182,032.00
Corporate Stock — Common	TENFOLD CORP COM	100.00	3,154.95	66.00
Corporate Stock — Common	TENNECO AUTOMOTIVE INC COM	10,100.00	43,920.71	20,604.00
Corporate Stock — Common	TERADYNE INC COM	4,600.00	222,252.46	138,644.00
Corporate Stock — Common	TERADYNE INC COM	150.00	6,688.32	4,521.00
Corporate Stock — Common	TERADYNE INC COM	12,730.00	294,873.61	383,682.20
Corporate Stock — Common	TERAYON COMMUNICATION SYS COM	34,860.00	468,457.82	288,327.06
Corporate Stock — Common	TERAYON COMMUNICATION SYS COM	15,000.00	74,209.25	124,065.00
Corporate Stock — Common	TERAYON COMMUNICATION SYS COM	2,980.00	25,137.46	24,647.58
Corporate Stock — Common	TEREX CORP NEW COM	1,000.00	15,001.58	17,540.00
Corporate Stock — Common	TESORO PETE CORP COM	14,500.00	171,236.56	190,095.00
Corporate Stock — Common	TESORO PETE CORP COM	34,100.00	448,089.48	447,051.00
Corporate Stock — Common	TETRA TECH INC NEW COM	23,025.00	454,647.68	458,427.75
Corporate Stock — Common	TETRA TECH INC NEW COM	62.00	1,723.70	1,234.42
Corporate Stock — Common	TETRA TECHNOLOGIES INC DEL COM	1,000.00	24,260.00	20,950.00
Corporate Stock — Common	TEXTRON INC COM	260.00	12,835.20	10,779.60
Corporate Stock — Common	TEXTRON INC COM	3,600.00	113,022.91	149,256.00
Corporate Stock — Common	TEXTRON INC COM	13,900.00	670,254.93	576,294.00
Corporate Stock — Common	THERASENSE INC COM	14,130.00	292,719.34	350,424.00
Corporate Stock — Common	THERMO ELECTRON CORP COM	35,000.00	544,527.14	835,100.00
Corporate Stock — Common	THERMO ELECTRON CORP COM	90.00	3,399.33	2,147.40
Corporate Stock — Common	THERMO ELECTRON CORP COM	4,500.00	132,817.25	107,370.00
Corporate Stock — Common	THERMO TECH TECHNOLOGIES INC COM	840,000.00	78,796.55	1,008.00
Corporate Stock — Common	THESTREET COM INC COM	180.00	689.00	230.40
Corporate Stock — Common	THOMAS & BETTS CORP COM	1,500.00	53,228.17	31,725.00
Corporate Stock — Common	THORATEC CORP	36,800.00	624,647.91	625,600.00
Corporate Stock — Common	THORATEC CORP	22,800.00	458,030.45	387,600.00
Corporate Stock — Common	THREE-FIVE SYS INC COM	1,500.00	48,050.16	23,865.00
Corporate Stock — Common	TIBCO SOFTWARE INC COM	31,420.00	316,961.53	469,100.60
Corporate Stock — Common	TIBCO SOFTWARE INC COM	25,100.00	182,359.79	374,743.00
Corporate Stock — Common	TIBCO SOFTWARE INC COM	10,630.00	110,142.68	158,705.90
Corporate Stock — Common	TICKETMASTER	19,190.00	321,140.61	314,524.10
Corporate Stock — Common	TIDEL TECHNOLOGIES INC COM	4,000.00	32,484.80	2,720.00
Corporate Stock — Common	TIDEWATER INC COM	51.37	1,573.05	1,741.54
Corporate Stock — Common	TIFFANY & CO COM	400.00	9,924.97	12,588.00
Corporate Stock — Common	TIFFANY & CO COM	3,700.00	119,288.00	116,439.00
Corporate Stock — Common	TIMBERLAND CO CL A	218.00	7,895.95	8,083.44
Corporate Stock — Common	TIME WARNER TELECOM INC CL A ISIN 3US8873191014	29,590.00	375,387.75	523,447.10
Corporate Stock — Common	TIPPINGPOINT TECHNOLOGIES INC COM	20.00	2,129.95	147.20
Corporate Stock — Common	TITAN CORP COM	291.00	9,065.44	7,260.45
Corporate Stock — Common	TITAN PHARMACEUTICALS INC DEL COM	7,900.00	76,016.17	77,499.00
Corporate Stock — Common	TITANIUM CORP INC COM	2,900.00	4,109.35	3,683.00
Corporate Stock — Common	TIVO INC COM	500.00	3,304.58	3,275.00
Corporate Stock — Common	TJX COS INC COM NEW	1,150.18	40,194.15	45,846.13
Corporate Stock — Common	TJX COS INC COM NEW	6,900.00	64,951.71	275,034.00
Corporate Stock — Common	TMP WORLDWIDE INC COM	2,800.00	169,495.20	120,120.00
Corporate Stock — Common	TMP WORLDWIDE INC COM	5,890.00	273,093.75	252,681.00
Corporate Stock — Common	TOLL BROS INC COM	50.00	1,717.95	2,195.00
Corporate Stock — Common	TOLLGRADE COMMUNICATIONS INC COM	161.00	4,532.29	5,369.35
Corporate Stock — Common	TOMMY HILFIGER COM STK USD0.01	30,500.00	291,278.93	419,375.00
Corporate Stock — Common	TOO INC COM STK	12,800.00	342,408.22	352,000.00
Corporate Stock — Common	TOOTSIE ROLL INDS INC COM	51.43	2,033.81	2,010.04
Corporate Stock — Common	TOPPS INC COM	3,400.00	41,036.06	41,310.00
Corporate Stock — Common	TOPPS INC COM	36,200.00	367,436.27	439,830.00
Corporate Stock — Common	TOPPS INC COM	1,600.00	16,326.22	19,440.00
Corporate Stock — Common	TORCHMARK CORP COM	24,000.00	907,005.97	943,920.00
Corporate Stock — Common	TORCHMARK CORP COM	3,100.00	61,119.37	121,923.00
Corporate Stock — Common	TORO CO COM	3,900.00	141,618.15	175,500.00
Corporate Stock — Common	TOUR CFG INC COM STK	100.00	740.77	0.01
Corporate Stock — Common	TOYS R US INC (HOLDING COMPANY)	5,050.00	138,613.59	104,737.00
Corporate Stock — Common	TRACK DATA CORP COM	100.00	211.02	146.00
Corporate Stock — Common	TRACKPOWER INC COM	55,000.00	52,223.68	3,080.00
Corporate Stock — Common	TRANS WORLD AIRLS INC COM PAR \$.01 NEW	37,032.00	122,715.06	333.29
Corporate Stock — Common	TRANSCANADA PIPELINES LTD COM STK	120.00	1,586.48	1,501.20
Corporate Stock — Common	TRANSOCEAN SEDCO FOREX INC COM	8,004.00	271,471.02	270,695.28
Corporate Stock — Common	TRANSOCEAN SEDCO FOREX INC COM	276.97	12,267.82	9,367.09
Corporate Stock — Common	TRANSWITCH CORP COM	2,000.00	11,957.54	9,000.00
Corporate Stock — Common	TRAVELCITY COM INC COM	2,700.00	51,619.20	77,517.00
Corporate Stock — Common	TREAS INTL INC COM NEW	20.00	2,104.90	17.20
Corporate Stock — Common	TREX INC COM	107.00	3,330.00	2,031.93
Corporate Stock — Common	TRIAD GTY INC	200.00	7,299.95	7,254.00
Corporate Stock — Common	TRIAD HOSPS INC COM ISIN US89579K1097	11,500.00	335,776.05	337,525.00
Corporate Stock — Common	TRIBUNE CO COM	200.00	7,731.36	7,486.00
Corporate Stock — Common	TRIBUNE CO COM	7,517.00	189,540.59	281,361.31
Corporate Stock — Common	TRICO MARINE SVCS INC COM	1,100.00	18,159.90	8,305.00
Corporate Stock — Common	TRICON GLOBAL RESTAURANT INC	3,720.00	63,872.29	183,024.00
Corporate Stock — Common	TRICON GLOBAL RESTAURANT INC	20.00	599.34	984.00
Corporate Stock — Common	TRIDENT MICROSYSTEMS INC COM	1,200.00	8,379.72	9,180.00
Corporate Stock — Common	TRIKON TECHNOLOGIES INC COM NEW	100.00	2,873.31	1,175.00
Corporate Stock — Common	TRIMBLE NAV LTD COM	800.00	14,386.32	12,968.00
Corporate Stock — Common	TRIPATH IMAGING INC COM	1,000.00	5,766.85	7,530.00
Corporate Stock — Common	TRIQUINT SEMICONDUCTOR INC COM	2,075.00	57,374.40	25,439.50
Corporate Stock — Common	TRITEAL CORP COM	1,000.00	4,009.59	70.00
Corporate Stock — Common	TRITON PCS HLDGS INC CL A COM STK	28,310.00	947,192.00	830,898.50
Corporate Stock — Common	TRITON PCS HLDGS INC CL A COM STK	27,200.00	833,736.18	798,320.00
Corporate Stock — Common	TRSG CORP COM	15.00	386.20	0.90
Corporate Stock — Common	TRW INC COM	3,200.00	110,421.87	118,528.00
Corporate Stock — Common	TSR INC COM	1,000.00	5,079.95	5,710.00
Corporate Stock — Common	TULARIK INC COM	6,200.00	161,054.92	148,924.00
Corporate Stock — Common	TULARIK INC COM	13,700.00	314,052.99	329,074.00
Corporate Stock — Common	TUMBLEWEED COMMUNICATIONS CORP COM	8,300.00	30,295.00	49,302.00
Corporate Stock — Common	TUMBLEWEED COMMUNICATIONS CORP COM	1,000.00	11,837.33	5,940.00
Corporate Stock — Common	TUPPERWARE CORP COM	1,500.00	32,968.73	28,875.00
Corporate Stock — Common	TUPPERWARE CORP COM	250.00	5,645.40	4,812.50
Corporate Stock — Common	TVX GOLD INC COM NEW	2,000.00	19,655.72	860.00
Corporate Stock — Common	TWEETER HOME ENTMT GROUP INC COM	20,320.00	314,537.32	589,280.00
Corporate Stock — Common	TX INSTRS INC COM	43,700.00	607,850.85	1,223,600.00

Corporate Stock — Common	TX INSTRS INC COM	5,331.06	182,639.59	149,269.68
Corporate Stock — Common	TXU CORP COM	17,000.00	630,454.65	801,550.00
Corporate Stock — Common	TXU CORP COM	6,720.00	260,426.91	316,848.00
Corporate Stock — Common	TXU CORP COM	1,510.49	64,117.04	71,219.46
Corporate Stock — Common	TXU CORP COM	9,900.00	436,428.89	466,785.00
Corporate Stock — Common	TYCO INTL LTD NEW COM	40,590.00	1,616,279.14	2,390,751.00
Corporate Stock — Common	TYCO INTL LTD NEW COM	50,303.00	1,186,136.79	2,962,846.70
Corporate Stock — Common	TYCO INTL LTD NEW COM	44,700.00	1,614,571.42	2,632,830.00
Corporate Stock — Common	TYCO INTL LTD NEW COM	46,400.00	1,552,248.90	2,732,960.00
Corporate Stock — Common	TYCO INTL LTD NEW COM	7,311.57	373,875.65	430,651.65
Corporate Stock — Common	TYSON FOODS INC CL A COM (DELAWARE)	30,800.00	318,422.72	355,740.00
Corporate Stock — Common	TYSON FOODS INC CL A COM (DELAWARE)	26,900.00	262,568.21	310,695.00
Corporate Stock — Common	U S MICROBICS COM	46,000.00	32,113.81	12,420.00
Corporate Stock — Common	U S PLASTIC LMBR CORP	1,000.00	1,279.95	379.70
Corporate Stock — Common	U S RESTAURANT PPTYS INC COM	209.66	2,726.61	3,056.83
Corporate Stock — Common	U S WIRELESS DATA INC CL A NEW	5,200.00	96,638.14	19,136.00
Corporate Stock — Common	U.S AIR GROUP COM	1,700.00	55,824.16	10,778.00
Corporate Stock — Common	U.S AIR GROUP COM	9,809.00	144,829.84	62,189.06
Corporate Stock — Common	UAL CORP COM STK PAR \$0.01	2,841,561.00	136,393,484.75	38,361,073.50
Corporate Stock — Common	UAL CORP COM STK PAR \$0.01	189,108.61	3,098,487.54	2,552,966.22
Corporate Stock — Common	UCBH HLDGS INC COM	168.00	4,629.87	4,777.92
Corporate Stock — Common	UICI COM	36,000.00	456,165.47	486,000.00
Corporate Stock — Common	ULTIMATE SOFTWARE GROUP INC COM	500.00	4,529.95	1,945.00
Corporate Stock — Common	ULTRALIFE BATTERIES INC	1,000.00	5,999.95	4,490.00
Corporate Stock — Common	ULTRATECH STEPPER INC COM	400.00	8,549.12	6,608.00
Corporate Stock — Common	UN PAC CORP COM	30,000.00	1,318,617.80	1,710,000.00
Corporate Stock — Common	UN PAC CORP COM	6,300.00	261,069.05	359,100.00
Corporate Stock — Common	UN PLANTERS CORP COM	3,500.00	169,682.87	157,955.00
Corporate Stock — Common	UN PLANTERS CORP COM	1,138.49	39,992.87	51,379.83
Corporate Stock — Common	UN PLANTERS CORP COM	10,700.00	430,092.95	482,891.00
Corporate Stock — Common	UNICAPITAL CORP NEW COM	187,900.00	28,538.07	187.90
Corporate Stock — Common	UNIFAB INTL INC COM	10,000.00	6,661.30	6,500.00
Corporate Stock — Common	UNIFY CORP COM	1,500.00	27,043.62	375.00
Corporate Stock — Common	UNILAB CORP NEW COM NEW COM	2,500.00	71,566.55	62,750.00
Corporate Stock — Common	UNIREX CORP COM NEW	400.00	2,220.32	4.00
Corporate Stock — Common	UNISYS CORP COM	8,000.00	160,187.67	100,320.00
Corporate Stock — Common	UNIT CORP COM	7,200.00	136,217.52	92,880.00
Corporate Stock — Common	UNITED PARCEL SVC INC CL B	657.14	40,799.16	35,813.97
Corporate Stock — Common	UNITEDHEALTH GROUP INC COM	64,700.00	3,762,111.23	4,578,819.00
Corporate Stock — Common	UNITEDHEALTH GROUP INC COM	1,050.00	66,112.18	74,308.50
Corporate Stock — Common	UNITEDHEALTH GROUP INC COM	7,900.00	210,475.72	559,083.00
Corporate Stock — Common	UNITIL CORP COM	818.63	22,196.85	19,155.90
Corporate Stock — Common	UNIVIEW TECHNOLOGIES CORP COM PAR \$0.80 NEW COM PAR \$0.80	25.00	1,723.47	14.50
Corporate Stock — Common	UNIVISION COMMUNICATIONS INC CL A	5,300.00	226,178.52	214,438.00
Corporate Stock — Common	UNIVISION COMMUNICATIONS INC CL A	9,760.00	319,715.32	394,889.60
Corporate Stock — Common	UNOCAL CORP COM	41,000.00	1,534,216.86	1,478,870.00
Corporate Stock — Common	UNOCAL CORP COM	6,100.00	170,744.16	220,027.00
Corporate Stock — Common	UNOVA INC COM	17,000.00	302,617.54	98,600.00
Corporate Stock — Common	UNOVA INC COM	3,000.00	9,878.00	17,400.00
Corporate Stock — Common	UNOVA INC COM	7,700.00	42,337.68	44,660.00
Corporate Stock — Common	UNUMPROVIDENT CORP COM	23,100.00	622,725.51	612,381.00
Corporate Stock — Common	UNUMPROVIDENT CORP COM	6,104.00	234,720.54	161,817.04
Corporate Stock — Common	UNVL ACCESS GLOBAL HLDGS INC COM	500.00	20,117.62	2,345.00
Corporate Stock — Common	UNVL CORP VA COM	8,200.00	180,197.28	298,562.00
Corporate Stock — Common	UNVL ELECTRS INC COM	200.00	4,169.95	3,442.00
Corporate Stock — Common	UNVL HEALTH SERVICES INC CL B COM	18,220.00	411,244.62	779,451.60
Corporate Stock — Common	UNVL HEALTH SERVICES INC CL B COM	5,590.00	216,212.26	239,140.20
Corporate Stock — Common	UNVL MED SYS INC	600.00	418.25	2.40
Corporate Stock — Common	UPGRADE INTL CORP COM NEW	1,000.00	13,064.85	780.00
Corporate Stock — Common	UPSIDE DEV INC COM	20,000.00	1,030.00	100.00
Corporate Stock — Common	UROLOGIX INC COM	21,500.00	425,129.73	431,075.00
Corporate Stock — Common	US 1 INDS INC COM	3,000.00	2,193.90	2,100.00
Corporate Stock — Common	US BANCORP	49,214.00	1,072,929.35	1,030,049.02
Corporate Stock — Common	US BANCORP	125.00	2,350.20	2,616.25
Corporate Stock — Common	US IND INC NEW COM	11,300.00	58,919.33	28,928.00
Corporate Stock — Common	US ONCOLOGY INC COM	500.00	6,455.41	3,770.00
Corporate Stock — Common	US SEARCH CORP COM STK	5,000.00	10,455.00	4,600.00
Corporate Stock — Common	US UNWIRED INC CL A COM STK	5,300.00	55,054.96	53,954.00
Corporate Stock — Common	US UNWIRED INC CL A COM STK	28,400.00	318,243.57	289,112.00
Corporate Stock — Common	USA EDUCATION INC COM	153.13	13,355.39	12,865.73
Corporate Stock — Common	USA EDUCATION INC COM	4,000.00	198,853.47	336,080.00
Corporate Stock — Common	USA NETWORKS INC COM STK	21,800.00	417,589.93	595,358.00
Corporate Stock — Common	USA TALKS COM INC COM	9,464.00	74,873.72	1.89
Corporate Stock — Common	USA TECHNOLOGIES INC COM NEW	7,250.00	4,212.05	3,262.50
Corporate Stock — Common	USABANCSHARES COM INC	1,600.00	18,348.57	544.00
Corporate Stock — Common	USEC INC COM	6,800.00	50,460.05	48,688.00
Corporate Stock — Common	USEC INC COM	200.00	1,927.08	1,432.00
Corporate Stock — Common	USG CORP COM NEW	1,150.00	7,440.85	6,578.00
Corporate Stock — Common	USINTERNETWORKING INC COM	7,300.00	64,969.57	1,460.00
Corporate Stock — Common	UST INC COM	4,200.00	107,188.19	147,000.00
Corporate Stock — Common	UST INC COM	11,500.00	326,267.65	402,500.00
Corporate Stock — Common	UTD AUTO GROUP INC COM	2,900.00	44,003.95	74,849.00
Corporate Stock — Common	UTD AUTO GROUP INC COM	230.00	4,914.35	5,936.30
Corporate Stock — Common	UTD DEFENSE INDS INC COM	100.00	1,900.00	2,105.00
Corporate Stock — Common	UTD HERITAGE CORP COM NEW	11,000.00	22,937.58	12,100.00
Corporate Stock — Common	UTD NAT FOODS INC COM	4,100.00	85,453.45	102,500.00
Corporate Stock — Common	UTD TECHNOLOGIES CORP COM	4,700.00	355,883.16	303,761.00
Corporate Stock — Common	UTD TECHNOLOGIES CORP COM	11,800.00	306,423.09	762,634.00
Corporate Stock — Common	UTD TECHNOLOGIES CORP COM	130.22	7,143.07	8,416.12
Corporate Stock — Common	UTD TECHNOLOGIES CORP COM	14,300.00	947,596.72	924,209.00
Corporate Stock — Common	UTD THERAPEUTICS CORP DEL COM STK	1,000.00	9,419.95	10,410.00
Corporate Stock — Common	UTILICORP UNITED INC COM	372.00	13,013.91	9,363.24
Corporate Stock — Common	UTSTARCOM INC COM	1,237.00	32,517.94	35,254.50
Corporate Stock — Common	UTSTARCOM INC COM	38,000.00	703,426.02	1,083,000.00
Corporate Stock — Common	UTSTARCOM INC COM	15,800.00	352,975.06	450,300.00
Corporate Stock — Common	V F CORP COM	27,000.00	731,844.85	1,053,270.00
Corporate Stock — Common	V F CORP COM	2,768.00	73,162.56	107,979.68
Corporate Stock — Common	VALENCE TECH INC COM	200.00	3,229.95	674.00
Corporate Stock — Common	VALERO ENERGY CORP COM STK NEW	8,350.00	316,418.91	318,302.00
Corporate Stock — Common	VALERO ENERGY CORP COM STK NEW	502.52	19,726.19	19,156.06
Corporate Stock — Common	VALSPAR CORP COM	11,880.00	417,955.97	470,448.00
Corporate Stock — Common	VALUE AMER INC COM	1,720.00	7,162.31	2.58
Corporate Stock — Common	VALUEVISION INTL INC COM	700.00	10,389.95	13,713.00
Corporate Stock — Common	VARCO INTL INC DEL COM	77.00	1,831.43	1,153.46
Corporate Stock — Common	VARI-L INC COM	2,000.00	4,060.00	3,200.00
Corporate Stock — Common	VARIAN INC COM	120.00	4,177.50	3,892.80
Corporate Stock — Common	VARIAN MED SYS INC COM ISIN #US922091057	4,900.00	312,614.24	349,174.00
Corporate Stock — Common	VARIAN SEMICONDUCTOR EQUIPMENT ASSOCS INC COM	9,070.00	366,452.46	313,731.30

Value of Interest in Common/Collective Trusts	COLTV SHORT TERM INVNT FD			
Value of Interest in Common/Collective Trusts	COLTV SHORT TERM INVNT FD	1,185,466.04	1,185,466.04	1,185,466.04
Value of Interest in Common/Collective Trusts	COLTV SHORT TERM INVNT FD	220,069.36	220,069.36	220,069.36
Value of Interest in Common/Collective Trusts	COLTV SHORT TERM INVNT FD	460,556.22	460,556.22	460,556.22
Value of Interest in Common/Collective Trusts	COLTV SHORT TERM INVNT FD	106,261.45	106,261.45	106,261.45
Value of Interest in Common/Collective Trusts	COLTV SHORT TERM INVNT FD	689,478.27	689,478.27	689,478.27
Value of Interest in Common/Collective Trusts	COLTV SHORT TERM INVNT FD	3,634,421.35	3,634,421.35	3,634,421.35
Value of Interest in Common/Collective Trusts	COLTV SHORT TERM INVNT FD	1,642,702.75	1,642,702.75	1,642,702.75
Value of Interest in Registered Investment Companies	MFO LM INSTL FD ADVISORS I INC WESTN ASTNON-U S FXD INC PORTFOLIO	768,314.07	7,202,064.99	7,229,835.35
Value of Interest in Registered Investment Companies	##MFO DRES DNER RCM GLOBAL HEALTHCARE FD DO NOT USE SEE 2-729498	10,926.62	237,904.04	224,214.14
Value of Interest in Registered Investment Companies	##MFO INVESCO SPECIALTY FDS INC TELECOMMUNICATIONS FD	3,991.58	176,436.33	66,340.09
Value of Interest in Registered Investment Companies	##MFO INVESCO STRATEGIC PORTFOLIOS INC FIN SVCS POR DO NOT USE SEE TNT 2-424259	3,713.51	108,375.86	101,267.39
Value of Interest in Registered Investment Companies	##MFO RCM EQTY FDS INC DRES DNER RCM BIOTECHNOLOGY FD DO NOT USE SEE 2-729499	3,868.36	117,251.33	105,993.06
Value of Interest in Registered Investment Companies	##MFO RCM EQTY FDS INC DRES DNER RCM GLBLSMLL FD CL N DO NOT USE SEE 2-729493	2,272.39	44,836.48	31,609.00
Value of Interest in Registered Investment Companies	##MFO RCM EQTY FDS INC DRES DNER RCM GLBLTECH FD CL N DO NOT USE SEE 2-729497	6,926.52	297,200.96	209,735.12
Value of Interest in Registered Investment Companies	##MFO STEIN ROE INTER BD FD DO NOT USE SEE TNT 4-963257	1,472.55	13,062.65	13,046.79
Value of Interest in Registered Investment Companies	##MFO UAM FDS INC II ANALYTIC ENHANCED EQTY FD CL A DO NOT USE SEE 2-693522	416.67	5,052.21	4,304.17
Value of Interest in Registered Investment Companies	#REORG INVST GNNES FLGHT ASIA SMLL CAP N/C INVST ASIA SMLL CAP 2424181 11/30/00	326.69	2,516.30	2,018.96
Value of Interest in Registered Investment Companies	#REORG KEMPER NEW EUROPE FD INC N/C TO SCUDDER NEW EUR FD INC 2812716 5/25/01	344.69	6,014.75	3,233.15
Value of Interest in Registered Investment Companies	#REORG MFO INVESCO STRATEGIC PORTFOLIOS GOLD DUE TO CONVERSION SEC #2424150	11,763.25	62,577.59	20,115.16
Value of Interest in Registered Investment Companies	#REORG MFO KAUFMANN FD OPEN END FD DUE TO MERGER SEC #2319804	12,388.53	55,701.11	54,385.64
Value of Interest in Registered Investment Companies	ISHARES TR S&P SMALLCAP 600/BARRA VALUE INDEX FD	614.89	51,248.32	52,481.12
Value of Interest in Registered Investment Companies	MF SCHWAB CHARLES FAMILY FDS TX EXMP FD	4.52	4.52	4.52
Value of Interest in Registered Investment Companies	MFB NORTHN FDS SELECT EQTY FD	160.02	3,005.31	3,150.73
Value of Interest in Registered Investment Companies	MFB NORTHN FDS TECH FD	146.91	6,499.09	1,831.94
Value of Interest in Registered Investment Companies	MFC ASA LTD FD	7,000.00	127,719.45	140,000.00
Value of Interest in Registered Investment Companies	MFC ASIA TIGERS FD INC	516.00	4,984.44	3,663.60
Value of Interest in Registered Investment Companies	MFC BLACKROCK HI YIELD TR SHS	400.00	4,909.95	4,100.00
Value of Interest in Registered Investment Companies	MFC BLACKROCK INC TR INC	5,000.00	36,599.75	36,850.00
Value of Interest in Registered Investment Companies	MFC BRAZIL FD INC COM	340.00	6,748.24	5,106.80
Value of Interest in Registered Investment Companies	MFC CENT EUROPEAN EQTY FD INC COM	612.04	9,167.95	7,075.21
Value of Interest in Registered Investment Companies	MFC CHILE FD INC COM CLOSED END FD	177.96	2,156.85	1,500.18
Value of Interest in Registered Investment Companies	MFC DUFF & PHELPS UTILS INC INC CLOSED END FD	350.00	3,372.80	3,871.00
Value of Interest in Registered Investment Companies	MFC H & Q LIFE SCI INVESTORS SH BEN INT	392.00	7,092.13	8,428.00
Value of Interest in Registered Investment Companies	MFC ISHARES INC MSCI HONG KONG INDEX FD	250.00	2,224.15	2,292.50
Value of Interest in Registered Investment Companies	MFC ISHARES TR DOW JONES U S ENERGY SECTOR INDEX FD	129.00	6,447.70	6,153.30
Value of Interest in Registered Investment Companies	MFC ISHARES TR DOW JONES U S FINL SVCS COMPOSITE	69.00	6,785.91	6,330.06
Value of Interest in Registered Investment Companies	MFC ISHARES TR DOW JONES U S HEALTHCARE SECTOR	155.00	9,754.85	9,625.50
Value of Interest in Registered Investment Companies	MFC ISHARES TR DOW JONES U S INTERNET INDEX FD	100.00	1,144.95	1,452.00
Value of Interest in Registered Investment Companies	MFC ISHARES TR GOLDMAN SACHS MULTIMEDIA	150.00	4,987.45	4,605.00
Value of Interest in Registered Investment Companies	MFC ISHARES TR GOLDMAN SACHS SOFTWARE INDEX FD	100.00	4,229.95	4,551.00
Value of Interest in Registered Investment Companies	MFC ISHARES TR RUSSELL 1000 GROWTH INDEXFD	250.00	12,889.95	12,735.00
Value of Interest in Registered Investment Companies	MFC ISHARES TR RUSSELL 1000 VALUE INDEX FD	50.00	3,102.45	2,770.00
Value of Interest in Registered Investment Companies	MFC ISHARES TR RUSSELL 2000 VALUE INDEX FD	90.58	11,633.90	11,593.60
Value of Interest in Registered Investment Companies	MFC ISHARES TR S&P 500/BARRA VALUE INDEXFD	702.48	39,612.89	38,846.87
Value of Interest in Registered Investment Companies	MFC ISHARES TR S&P MIDCAP 400 INDEX FD	639.78	63,311.97	64,714.15
Value of Interest in Registered Investment Companies	MFC ISHARES TR S&P SMALLCAP 600/BARRA GROWTH INDEX FD	1,029.00	78,435.64	79,181.55
Value of Interest in Registered Investment Companies	MFC KOREA FD INC CLOSED END FD	507.66	3,736.85	6,599.59
Value of Interest in Registered Investment Companies	MFC MFS SPL VALUE TR SH BEN INT CLOSED END FD	2,000.00	23,373.23	22,100.00
Value of Interest in Registered Investment Companies	MFC MIDCAP SPDR TR UNIT SER 1 STD & POORS	500.33	46,862.42	46,430.62
Value of Interest in Registered Investment Companies	MFC NUVEEN MUN VALUE FD INC COM	511.82	4,875.92	4,713.89
Value of Interest in Registered Investment Companies	MFC SCUDDER GLOBAL HI INC FD INC COM	502.32	2,634.61	2,797.94
Value of Interest in Registered Investment Companies	MFC SCUDDER INTER GOVT TR SHS	5,000.00	34,449.75	34,850.00
Value of Interest in Registered Investment Companies	MFC SECTOR SPDR TR SHS BEN INT-TECHNOLOGY	100.00	2,455.95	2,400.00
Value of Interest in Registered Investment Companies	MFC SINGAPORE FD INC COM CLOSED END FD	1,000.00	11,728.97	5,150.00

Investment Companies				
Value of Interest in Registered Investment Companies	MFC SOUTHN AFRICA FD INC COM			
Value of Interest in Registered Investment Companies	MFC STREETTRACKS SER TR DOW JONES U S SMALL CAP GROWTH INDEX FD	185.00	2,920.75	1,539.20
Value of Interest in Registered Investment Companies	MFC SWISS HELVETIA FD INC COM CLOSED ENDFD	50.00	3,654.95	3,668.50
Value of Interest in Registered Investment Companies	MFC TEMPLETON DRAGON FD INC COM	0.61	11.77	6.71
Value of Interest in Registered Investment Companies	MFC TEMPLETON VIETNAM & S E ASIA FD INC	3,000.00	40,354.39	22,470.00
Value of Interest in Registered Investment Companies	MFC VAN KAMPEN SR INC TR	104.69	1,188.68	727.60
Value of Interest in Registered Investment Companies	MFC VANGUARD BD INDEX FD INC LONG TERM PORTFOLIO FD	400.00	3,500.77	2,832.00
Value of Interest in Registered Investment Companies	MFO 3RD AVE TR REAL ESTATE VALUE FD	271.49	2,996.99	2,940.26
Value of Interest in Registered Investment Companies	MFO 3RD AVE TR SMALL-CAP VALUE FD	730.18	11,241.88	11,522.22
Value of Interest in Registered Investment Companies	MFO 3RD AVE TR VALUE TR	2,692.47	40,283.78	41,383.19
Value of Interest in Registered Investment Companies	MFO 59 WALL STR FD INC PAC BASIN EQTY FDOOPEN END FD	3,100.00	113,377.37	112,933.07
Value of Interest in Registered Investment Companies	MFO ADVISORS INNER CIRCLE FD PIN OAK AGGRESSIVE GROWTH STK FD	201.28	9,181.88	4,281.18
Value of Interest in Registered Investment Companies	MFO ADVISORS SER TR AI FRANK FD	1,270.86	75,099.60	30,360.75
Value of Interest in Registered Investment Companies	MFO AIM CONSTELLATION FD OPEN END FD			
Value of Interest in Registered Investment Companies	MFO AIM EQTY FD INC CHARTER FD RETAIL CLDBTFL	3,164.56	51,949.71	59,398.83
Value of Interest in Registered Investment Companies	MFO AIM EQTY FDS INC WEINGARTEN FD CL A SHS	9,946.18	187,900.95	219,810.67
Value of Interest in Registered Investment Companies	MFO AIM EQTY FDS INC WEINGARTEN FD CL A SHS	2,821.71	27,257.67	32,336.74
Value of Interest in Registered Investment Companies	MFO AIM INTERNATIONAL EQUITY FUND	4,073.52	48,434.15	54,951.78
Value of Interest in Registered Investment Companies	MFO AIM VALUE FD CL A	6,892.24	93,114.18	102,694.39
Value of Interest in Registered Investment Companies	MFO ALGER FD CAP APPREC CL A	15,750.42	150,974.84	171,207.02
Value of Interest in Registered Investment Companies	MFO ALLEGHANY FDS ALLEGHANY/VEREDUS AGGRESSIVE GROWTH FD	1,958.86	20,000.00	17,747.31
Value of Interest in Registered Investment Companies	MFO ALLEGHANY/CHGO CAPTIAL CAP VALUE N	230.95	4,300.00	4,434.30
Value of Interest in Registered Investment Companies	MFO ALLEGHANY/CHGO TR GROWTH I	657.31	7,946.53	8,111.23
Value of Interest in Registered Investment Companies	MFO ALLIANCE GROWTH & INC FD	82.70	1,904.41	1,853.35
Value of Interest in Registered Investment Companies	MFO AMER AADVANTAGE FDS INTL EQTY FD PLANAHEAD CL	3,575.64	13,399.01	12,836.53
Value of Interest in Registered Investment Companies	MFO AMER CENY CAP PORTFOLIOS INC REAL ESTATE FD	557.39	7,623.13	7,892.63
Value of Interest in Registered Investment Companies	MFO AMER CENY CAP PORTFOLIOS INC VALUE FD INV	164.36	2,552.99	2,485.11
Value of Interest in Registered Investment Companies	MFO AMER CENY GLOBAL GOLD EQUITIES I	11,880.31	80,795.83	83,162.20
Value of Interest in Registered Investment Companies	MFO AMER CENY MUT FDS INC 20TH CENY GROWTH FD INV	13,565.94	95,823.42	71,899.48
Value of Interest in Registered Investment Companies	MFO AMER CENY MUT FDS INC 20TH CENY VISTA FD INV	3,534.91	69,685.73	69,001.48
Value of Interest in Registered Investment Companies	MFO AMER CENY TARGET MATS TR 2005	3,788.16	55,820.54	42,048.54
Value of Interest in Registered Investment Companies	MFO AMERINDO FDS INC HLTH & BIOTECHNOLOGY FD CL D	543.64	44,020.98	47,867.85
Value of Interest in Registered Investment Companies	MFO AMERINDO FDS INC INTERNET B2B FD CL D	454.84	6,330.77	4,357.39
Value of Interest in Registered Investment Companies	MFO AMERINDO FDS INC TECH FD CL D	389.05	6,148.46	1,707.93
Value of Interest in Registered Investment Companies	MFO AMERIPRIME FDS AUXIER FOCUS FD	438.21	13,379.91	2,519.68
Value of Interest in Registered Investment Companies	MFO AMERISTOCK MUT FD INC COM			
Value of Interest in Registered Investment Companies	MFO AMERN CENY CAP PORTFOLIOS INC EQTY INC FD INV	168.06	2,018.28	1,973.06
Value of Interest in Registered Investment Companies	MFO AMERN CENY CAP PORTFOLIOS INC SMALLCAP VALUE FD INV CL	333,792.70	13,771,461.03	13,618,742.12
Value of Interest in Registered Investment Companies	MFO AMERN CENY GOVT INC TR GINNIE MAE FD INVS CL	1,237.93	8,599.10	8,838.81
Value of Interest in Registered Investment Companies	MFO AMERN CENY INC & GROWTH INV CL	16,355.56	125,640.29	131,171.58
Value of Interest in Registered Investment Companies	MFO AMERN CENY MUT FDS INC 20TH CENY SELECT FD INV	954.29	10,174.07	10,134.59
Value of Interest in Registered Investment Companies	MFO AMERN CENY TARGET MATS TR BENHAM TARGET MATS TR 2025 INVS CL	315.03	8,591.98	8,615.99
Value of Interest in Registered Investment Companies	MFO AMERN CENY ULTRA INV FD	715.71	26,820.72	26,481.34
Value of Interest in Registered Investment Companies	MFO AMERN CENY WORLD MUT FDS INC 20TH CENY EMERGING MKTS FD INV	2,018.17	60,143.06	64,258.56
Value of Interest in Registered Investment Companies	MFO AMERN CENY WORLD MUT FDS INC 20TH CENY INTL GROWTH FD INV	7,344.88	228,914.01	203,012.59
Value of Interest in Registered Investment Companies	MFO AMERN CENY WORLD MUT FDS INC LIFE SCIENCES FD INV CL	452.65	3,690.31	1,946.40
Value of Interest in Registered Investment Companies	MFO AMERN CENY WORLD MUT FDS INC TECH FD INV CL	89,791.82	861,743.18	715,640.77
Value of Interest in Registered Investment Companies	MFO ARIEL FUND	510.10	2,564.67	2,494.38
Value of Interest in Registered Investment Companies	MFO ARIEL GROWTH APPRECIATION FD	11,801.41	31,792.40	25,373.03
Value of Interest in Registered Investment Companies	MFO ARTISAN FDS INC INTL FD INV SHS	482.31	17,071.02	18,192.81
Value of Interest in Registered Investment Companies	MFO ARTISAN FDS INC MID CAP FD INV SHS	2,922.17	104,207.05	108,178.70
Value of Interest in Registered Investment Companies	MFO BABSON ENTERPRISE FD II INC COM	510,009.35	9,103,012.04	9,363,771.67
Value of Interest in Registered Investment Companies	MFO BABSON ENTERPRISE FD INC COM OPEN END FD	15,415.54	397,815.49	397,566.70
Value of Interest in Registered Investment Companies	MFO BARON AST FD GROWTH & INC FD	784.87	19,973.87	19,339.20
Value of Interest in Registered Investment Companies	MFO BARON AST FD IOPPORTUNITY FD #580	4,071.13	61,843.76	64,201.67
Value of Interest in Registered Investment Companies		3,453.69	102,216.76	105,924.79
Value of Interest in Registered Investment Companies		401.44	3,827.35	2,352.46

Investment Companies				
Value of Interest in Registered Investment Companies	MFO BARON AST FD SH BEN INT			
Value of Interest in Registered Investment Companies	MFO BARON AST FD SMALL CAP FD	2,138.86	98,895.06	95,093.85
Value of Interest in Registered Investment Companies	MFO BERGER GROWTH FD INC COM	1,436.89	20,899.06	21,855.05
Value of Interest in Registered Investment Companies	MFO BERGER INVNT PORTFOLIO TR INFORMATIONTECH FD INV SHS	3,558.19	53,455.42	29,604.11
Value of Interest in Registered Investment Companies	MFO BERGER INVNT PORTFOLIO TR MID CAP VALUE FD	216.84	1,700.00	1,533.04
Value of Interest in Registered Investment Companies	MFO BERGER INVNT PORTFOLIO TR NEW GENERATION FD INVS SHS	932.75	15,325.65	15,819.49
Value of Interest in Registered Investment Companies	MFO BERGER INVNT PORTFOLIO TR SMALL CO GROWTH FD INV SHS	5,624.05	107,152.64	42,686.52
Value of Interest in Registered Investment Companies	MFO BERGER OMNI INVNT FD TR SMALL CAP VALUE FD INV CL	15,804.57	95,010.94	50,100.48
Value of Interest in Registered Investment Companies	MFO BERKSHIRE FDS FOCUS FD	1,083.14	21,668.67	30,403.74
Value of Interest in Registered Investment Companies	MFO BJURMAN FDS MICRO-CAP FD CL D	144.69	5,697.53	1,347.10
Value of Interest in Registered Investment Companies	MFO BLACKROCK FDS CORE BD PORTFOLIO INSTL CL	6,228.68	273,588.73	306,824.78
Value of Interest in Registered Investment Companies	MFO BRAMWELL FDS INC GROWTH FD	1,250.92	12,431.16	12,108.86
Value of Interest in Registered Investment Companies	MFO BRANDES INVNT TR INSTL INTL EQTY FD	1,002.00	23,373.48	20,210.24
Value of Interest in Registered Investment Companies	MFO BRANDYWINE FD INC COM OPEN END FD	3,331.66	60,090.92	49,708.37
Value of Interest in Registered Investment Companies	MFO BRAZOS MUT FDS MICRO CAP PORTFOLIO CL Y	2,887.68	81,027.11	67,427.28
Value of Interest in Registered Investment Companies	MFO BRIDGEWAY FD INC AGGRESSIVE GROWTH PORTFOLIO	7,601.72	150,168.93	149,145.71
Value of Interest in Registered Investment Companies	MFO BUFFALO SMALL CAP FD INC COM	4,819.48	202,390.29	185,694.53
Value of Interest in Registered Investment Companies	MFO CALAMOS INVNT TR NEW CONV FD CL A	17,359.02	321,426.35	346,486.12
Value of Interest in Registered Investment Companies	MFO CALAMOS INVNT TR NEW GROWTH FD CL A #504	1,155.61	22,271.24	21,448.08
Value of Interest in Registered Investment Companies	MFO CDC NVEST FDS TR I JURIKA & VOYLES RELATIVE VALUE FD CL Y	611.90	22,131.81	22,884.91
Value of Interest in Registered Investment Companies	MFO CHOICE FDS BALANCED FD	1,533.86	25,214.53	19,909.45
Value of Interest in Registered Investment Companies		3,749.15	39,845.18	34,679.67
Value of Interest in Registered Investment Companies	MFO CITIZENS INVNT TR GLOBAL EQTY PORTFOLIO			
Value of Interest in Registered Investment Companies	MFO CLIPPER FD INC COM OPEN END FD	1,182.40	26,798.14	19,202.14
Value of Interest in Registered Investment Companies	MFO COHEN & STEERS RLTY SHS INC COM	4,578.09	379,953.78	382,407.86
Value of Interest in Registered Investment Companies	MFO COLUMBIA REAL ESTATE EQTY FD INC COM	4,291.89	191,319.65	190,602.83
Value of Interest in Registered Investment Companies	MFO COLUMBIA SMALL CAP FD INC COM	2,434.46	42,808.56	43,917.60
Value of Interest in Registered Investment Companies	MFO CR SUISSE WARBURG PINCUS CAP APPRECIATION FD#3	4,399.47	100,000.00	97,668.28
Value of Interest in Registered Investment Companies	MFO CR SUISSE WARBURG PINCUS GLOBAL HLTHSCIENCES FD	1,541.01	49,578.39	27,568.72
Value of Interest in Registered Investment Companies	MFO CR SUISSE WARBURG PINCUS GLOBAL TELECOMMUNICATIONS FD#759	86.21	1,500.00	1,722.42
Value of Interest in Registered Investment Companies	MFO CR SUISSE WARBURG PINCUS GLOBAL FXD INC FD#8	15.97	1,069.99	480.39
Value of Interest in Registered Investment Companies	MFO CR SUISSE WARBURG PINCUS JAPAN GROWTH FD FD#32	334.73	3,200.00	3,210.04
Value of Interest in Registered Investment Companies	MFO CR SUISSE WARBURG PINCUS JAPAN SMALLCAP COM FD#19	1,273.96	25,431.40	6,637.32
Value of Interest in Registered Investment Companies	MFO CSI EQTY FD	9,413.06	85,661.17	16,849.38
Value of Interest in Registered Investment Companies	MFO DAVIS N.Y VENTURE FD INC CL A	332.51	4,774.60	4,648.53
Value of Interest in Registered Investment Companies	MFO DAVIS SER INC FINL FD CL A	269.39	6,608.07	6,850.46
Value of Interest in Registered Investment Companies	MFO DEUTSCHE EUROPEAN EQTY GROWTH FD INSTL CL	464.67	16,000.00	15,324.95
Value of Interest in Registered Investment Companies	MFO DFA INTL SMALL CO PORTFOLIO FD	729.07	20,000.00	15,295.97
Value of Interest in Registered Investment Companies	MFO DFA INVNT DIMENSIONS GROUP INC INTL SMALL CAP VALUE PORTFOLIO	213.63	1,780.60	1,563.78
Value of Interest in Registered Investment Companies	MFO DFA INVNT DIMENSIONS GROUP INC LARGE CAP HI BOOK MKT PORTFOLIO	1,294.63	10,224.76	9,191.84
Value of Interest in Registered Investment Companies	MFO DFA INVNT DIMENSIONS GROUP INC REAL ESTATE SECS PORTFOLIO	1,244.73	22,157.94	19,181.23
Value of Interest in Registered Investment Companies	MFO DFA INVNT DIMENSIONS GROUP INC U S 6-10 SMALL CO PORTFOLIO OPEN END	712.64	10,591.54	10,333.32
Value of Interest in Registered Investment Companies	MFO DFA U.S 6-10 VALUE PORT	429.29	6,362.35	6,005.81
Value of Interest in Registered Investment Companies		847.00	18,421.28	15,932.13
Value of Interest in Registered Investment Companies	MFO DFA US MICRO CAP PORTFOLIO			
Value of Interest in Registered Investment Companies	MFO DIMENSIONAL FD ADVISORS INTL VALUE PORTFOLIO	1,013.74	11,511.62	10,147.49
Value of Interest in Registered Investment Companies	MFO DODGE & COX BALANCED FD COM	934.65	10,404.85	9,290.41
Value of Interest in Registered Investment Companies	MFO DODGE & COX FD OPEN END FD	230.35	15,336.76	15,069.76
Value of Interest in Registered Investment Companies	MFO DODGE & COX INC FD	2,127.56	214,817.18	213,840.96
Value of Interest in Registered Investment Companies	MFO DOMINI SOCIAL INDEX FD SH BEN INT	597.19	7,429.44	7,285.68
Value of Interest in Registered Investment Companies	MFO DREYFUS APPRECIATION FD INC	93.45	3,341.96	2,557.81
Value of Interest in Registered Investment Companies	MFO DREYFUS FOUNDERS FDS INC BALANCED FDCL F	2,289.66	85,167.81	87,053.03
Value of Interest in Registered Investment Companies	MFO DREYFUS FOUNDERS FDS INC GROWTH FD CL F	594.55	6,603.16	4,869.32
Value of Interest in Registered Investment Companies	MFO DREYFUS GNMA FD INC COM	1,326.07	22,291.93	13,963.49
Value of Interest in Registered Investment Companies	MFO DREYFUS GROWTH & INC FD INC	952.99	13,519.98	13,904.18
Value of Interest in Registered Investment Companies		66.84	1,068.76	1,035.96

Investment Companies				
Value of Interest in Registered Investment Companies	MFO DREYFUS GROWTH & VALUE FDS INC EMERGING LEADERS FD	156.79	5,833.67	5,451.48
Value of Interest in Registered Investment Companies	MFO DREYFUS GROWTH & VALUE FDS INC MIDCAP VALUE FD	10,031.68	269,268.63	263,732.84
Value of Interest in Registered Investment Companies	MFO DREYFUS GROWTH & VALUE FDS INC PREMIER TECH GROWTH FD CL A	618.52	13,486.82	15,500.09
Value of Interest in Registered Investment Companies	MFO DREYFUS GROWTH OPPORTUNITY FD INC COM	270.55	2,161.00	2,186.07
Value of Interest in Registered Investment Companies	MFO DREYFUS INDEX FDS INTL STK FD	498.50	7,180.56	5,418.68
Value of Interest in Registered Investment Companies	MFO DREYFUS INDEX FDS S&P 500 INDEX FD	15,413.98	562,196.06	515,135.35
Value of Interest in Registered Investment Companies	MFO DREYFUS INVT GRADE BD FDS INC INTER TERM INC FD INV SHS	9,698.96	127,113.59	122,982.75
Value of Interest in Registered Investment Companies	MFO DREYFUS PREMIER 3RD CENTY FD INC CL Z	8,568.47	78,718.90	76,430.75
Value of Interest in Registered Investment Companies	MFO DREYFUS SHORT TERM INC FD	11,901.64	143,419.49	141,629.55
Value of Interest in Registered Investment Companies	MFO EATON VANCE GOVT OBLIGS TR SH BEN INT OPEN END	1,474.16	15,121.29	14,667.87
Value of Interest in Registered Investment Companies	MFO EATON VANCE GROWTH TR WORLDWIDE HLTHSCIENCES FD CL A	973.71	10,000.00	10,058.42
Value of Interest in Registered Investment Companies	MFO ECLIPSE FDS INC VALUE EQTY FD NO LOAD	207.59	2,736.09	2,528.43
Value of Interest in Registered Investment Companies	MFO EVERGREEN OMEGA FD	7,002.14	146,064.66	162,449.67
Value of Interest in Registered Investment Companies	MFO EXCELSIOR FDS INC ENERGY & NAT RES FD	962.49	15,505.33	12,858.89
Value of Interest in Registered Investment Companies	MFO EXCELSIOR VALUE & RESTRUCTURING FD	9,705.67	314,715.46	311,163.65
Value of Interest in Registered Investment Companies	MFO FBR FAMILY FDS SMALL CAP FINL FD	3,422.66	68,766.15	72,183.90
Value of Interest in Registered Investment Companies	MFO FEDT INDEX TR FEDT MID-CAP INDEX FD	813,381.30	13,749,055.88	13,762,411.56
Value of Interest in Registered Investment Companies	MFO FEDT STK TR SH BEN INT	497.26	16,712.93	16,877.07
Value of Interest in Registered Investment Companies	MFO FENIMORE AST MGMT TR FAM VALUE FD	402.83	14,742.45	14,570.29
Value of Interest in Registered Investment Companies	MFO FID AGGRESSIVE GROWTH FD	406.89	17,562.84	7,739.07
Value of Interest in Registered Investment Companies	MFO FID CAP & INC FD SH BEN INT	1,764.11	12,174.61	11,960.69
Value of Interest in Registered Investment Companies	MFO FID CAP TR CAP APPRECIATION FD	245.62	5,506.74	5,047.51
Value of Interest in Registered Investment Companies	MFO FID CHINA REGION FD	369.77	5,694.96	4,806.95
Value of Interest in Registered Investment Companies	MFO FID DEVONSHIRE TR MID-CAP STK FD	3,471.19	80,900.62	78,344.71
Value of Interest in Registered Investment Companies	MFO FID EQTY INC FD SH BEN INT	4,329.13	203,220.42	211,131.82
Value of Interest in Registered Investment Companies	MFO FID FINL TR CONV SEC FD	2,369.39	48,726.50	47,150.92
Value of Interest in Registered Investment Companies	MFO FID GINNIE MAE FD	2,629.98	28,607.72	28,561.62
Value of Interest in Registered Investment Companies	MFO FID HASTINGS STR TR CONTRAFD II	2,027.25	21,636.20	20,982.01
Value of Interest in Registered Investment Companies	MFO FID SELECT PORTFOLIOS	90,049.33	90,106.00	90,049.33
Value of Interest in Registered Investment Companies	MFO FID SELECT PORTFOLIOS DEFENSE & AEROSPACE PORTFOLIO	62.82	2,617.14	2,675.50
Value of Interest in Registered Investment Companies	MFO FID SELECT PORTFOLIOS ELECTRS PORTFOLIO	7,649.61	482,257.01	376,896.33
Value of Interest in Registered Investment Companies	MFO FID SELECT PORTFOLIOS MED EQUIP & SYS PORTFOLIO	845.37	13,500.19	13,999.33
Value of Interest in Registered Investment Companies	MFO FIDELITY BALANCED FD OPEN END FD	2,028.43	28,508.05	30,223.59
Value of Interest in Registered Investment Companies	MFO FIDELITY DVD GROWTH FD OPEN END FD	3,575.03	104,105.56	101,280.57
Value of Interest in Registered Investment Companies	MFO FIDELITY EQTY INC FD REAL ESTATE INVT PORTFOLIO OPEN END FD	3,650.75	65,132.20	67,611.85
Value of Interest in Registered Investment Companies	MFO FIDELITY FD OPEN END FD	801.15	28,491.10	23,137.27
Value of Interest in Registered Investment Companies	MFO FIDELITY GROWTH COMPANY FUND	38,886.59	1,728,694.50	2,069,544.48
Value of Interest in Registered Investment Companies	MFO FIDELITY INVT TR DIVERSIFIED INTL FDOPEN END FD	1,903.97	40,126.31	36,327.71
Value of Interest in Registered Investment Companies	MFO FIDELITY INVT TR S.E ASIA FD	173.75	2,646.63	1,907.78
Value of Interest in Registered Investment Companies	MFO FIDELITY LOW PRICED STOCK FUND	15,312.90	372,803.55	419,879.75
Value of Interest in Registered Investment Companies	MFO FIDELITY MAGELLAN FD INC OPEN END FD	6,314.09	600,335.72	658,054.25
Value of Interest in Registered Investment Companies	MFO FIDELITY NEW LATIN AMER FD OPEN END FD	150.39	2,466.19	1,806.23
Value of Interest in Registered Investment Companies	MFO FIDELITY OTC PORTFOLIO OPEN END FD	23,434.85	571,279.78	730,464.21
Value of Interest in Registered Investment Companies	MFO FIDELITY OVERSEAS FD OPEN END FD	2,695.11	67,444.69	73,899.78
Value of Interest in Registered Investment Companies	MFO FIDELITY SELECT AMER GOLD FD OPEN END FD	1,684.22	29,689.73	24,943.24
Value of Interest in Registered Investment Companies	MFO FIDELITY SELECT PORTFOLIOS BIOTECHNOLOGY PORTFOLIO	53.79	5,112.46	3,503.07
Value of Interest in Registered Investment Companies	MFO FIDELITY SELECT PORTFOLIOS AIR TRANSN PORTFOLIO	91.91	2,500.00	2,765.54
Value of Interest in Registered Investment Companies	MFO FIDELITY SELECT PORTFOLIOS BOKERAGE & INVT MGMT PORTFOLIO	290.58	16,456.95	12,907.34
Value of Interest in Registered Investment Companies	MFO FIDELITY SELECT PORTFOLIOS ENERGY PORTFOLIO	1,198.21	27,032.80	27,954.33
Value of Interest in Registered Investment Companies	MFO FIDELITY SELECT PORTFOLIOS ENERGY SVC PORTFOLIO	797.58	24,379.02	23,592.27
Value of Interest in Registered Investment Companies	MFO FIDELITY SELECT PORTFOLIOS FINL SVCSPORTFOLIO	25.08	2,555.89	2,535.89
Value of Interest in Registered Investment Companies	MFO FIDELITY SELECT PORTFOLIOS TECH FD	1,603.68	144,594.09	97,183.01
Value of Interest in Registered	MFO FIRSHAND COMMUNICATIONS FD	1,365.79	20,636.56	4,548.09

Investment Companies				
Value of Interest in Registered Investment Companies	MFO FIRSTHAND FDS TECH INNOVATORS FD			
Value of Interest in Registered Investment Companies	MFO FIRSTHAND FDS TECH LEADERS FD	910.42	27,483.53	14,930.92
Value of Interest in Registered Investment Companies	MFO FMI FDS INC FOCUS FD	1,305.53	67,285.42	24,622.37
Value of Interest in Registered Investment Companies	MFO FOUNDERS DISCOVERY FD OPEN END FD	12,616.03	387,229.42	372,677.59
Value of Interest in Registered Investment Companies	MFO FOUNDERS FDS INC BLUE CHIP FD	376.24	8,117.71	10,704.06
Value of Interest in Registered Investment Companies	MFO FOUNDERS FDS INC PASSPORT FD	1,075.32	7,962.13	5,043.26
Value of Interest in Registered Investment Companies	MFO FRANK RUSSELL SHORT-TERM INVT FD FBOUAL-DV	375.95	6,029.36	3,635.39
Value of Interest in Registered Investment Companies	MFO FRANK RUSSELL UAL STIF	434,546,100.86	434,546,100.86	434,546,100.86
Value of Interest in Registered Investment Companies	MFO FRANK RUSSELL UAL STIF	24,968,470.67	24,968,470.67	24,968,470.67
Value of Interest in Registered Investment Companies	MFO FRANK RUSSELL UAL STIF	18,342,219.50	18,342,219.50	18,342,219.50
Value of Interest in Registered Investment Companies	MFO FRANK RUSSELL UAL STIF	6,482,515.51	6,482,515.51	6,482,515.51
Value of Interest in Registered Investment Companies	MFO FRANKLIN MUTUAL BEACON FD CL Z	9,131.16	118,457.02	119,161.61
Value of Interest in Registered Investment Companies	MFO FREMONT BD FD	520.41	5,352.76	5,256.12
Value of Interest in Registered Investment Companies	MFO FREMONT MUT FDS INC U S MICRO-CAP FD	4,119.53	111,388.21	116,541.59
Value of Interest in Registered Investment Companies	MFO FREMONT MUT FDS INC US SMALL CAP FD	4,028.09	61,218.78	51,720.61
Value of Interest in Registered Investment Companies	MFO FRKLN BALANCE SHEET INVT FD SH BEN INT	1,523.01	55,499.31	60,950.94
Value of Interest in Registered Investment Companies	MFO FRKLN CAL GROWTH FD CL A	1,841.67	41,471.42	58,491.53
Value of Interest in Registered Investment Companies	MFO FRKLN STRATEGIC SER BIOTECHNOLOGY DISCOVERY FD	70.52	6,547.10	4,093.51
Value of Interest in Registered Investment Companies	MFO GABELLI GLOBAL SER FDS INC GLOBAL GROWTH FD	631.70	11,838.00	9,759.72
Value of Interest in Registered Investment Companies	MFO GABELLI GOLD FD INC COM	3,230.53	20,815.13	21,192.30
Value of Interest in Registered Investment Companies	MFO GABELLI GROWTH FD OPEN END FD	7,121.60	246,263.59	204,247.55
Value of Interest in Registered Investment Companies	MFO GABELLI INV FDS INC ABC FD	928.84	9,034.81	8,963.33
Value of Interest in Registered Investment Companies	MFO GABELLI VALUE FD INC COM OPEN END FD	6,467.86	106,756.52	106,266.86
Value of Interest in Registered Investment Companies	MFO GABELLI WESTWOOD FDS MIGHTY MITES FDCL AAA RETAIL CL	7,687.20	94,572.60	89,709.67
Value of Interest in Registered Investment Companies	MFO GE FDS PREMIER GROWTH EQTY FD CL A	702.39	19,531.39	17,721.25
Value of Interest in Registered Investment Companies	MFO HARRIS ASSOC INVT TR OAKMARK EQTY & INC FD CL I	38,607.96	705,609.43	719,266.24
Value of Interest in Registered Investment Companies	MFO HARRIS ASSOC INVT TR OAKMARK GLOBAL FD CL I	308.96	3,771.99	4,096.77
Value of Interest in Registered Investment Companies	MFO HARRIS ASSOC INVT TR OAKMARK INTL SMALL CAP FD CL I	1,849.27	21,410.21	21,414.52
Value of Interest in Registered Investment Companies	MFO HARRIS ASSOC INVT TR OAKMARK SELECT FD CL I	12,901.58	317,511.81	351,438.96
Value of Interest in Registered Investment Companies	MFO HARRIS ASSOC INVT TR OAKMARK SMALL CAP FD CL I	2,726.36	43,327.93	47,138.68
Value of Interest in Registered Investment Companies	MFO HBR FD BD FD	3,942.95	46,297.31	45,028.44
Value of Interest in Registered Investment Companies	MFO HBR FD CAP APPRECIATION FD	7,296.82	242,825.10	213,286.08
Value of Interest in Registered Investment Companies	MFO HEARTLAND VALUE FD OPEN END FD	5,228.18	184,739.90	194,749.56
Value of Interest in Registered Investment Companies	MFO ICON FDS ENERGY FD	561.83	7,555.44	7,534.11
Value of Interest in Registered Investment Companies	MFO ICON FDS FINL FD	447.81	5,788.58	4,885.61
Value of Interest in Registered Investment Companies	MFO ICON FDS HEALTHCARE FD	228.96	2,789.79	2,607.88
Value of Interest in Registered Investment Companies	MFO ICON FDS INFORMATION TECH FD	497.97	5,500.00	5,064.35
Value of Interest in Registered Investment Companies	MFO ICON FDS LEISURE & CNSMR STAPLES FD	1,129.80	13,000.00	13,546.24
Value of Interest in Registered Investment Companies	MFO INST'L S & P 500 INDEX FD	17,264.41	164,821.88	154,689.15
Value of Interest in Registered Investment Companies	MFO INTERACTIVE INVTS TECH VALUE FD	4,111.55	353,487.31	169,601.31
Value of Interest in Registered Investment Companies	MFO INTERNET FD INC COM	253.49	9,373.01	5,526.06
Value of Interest in Registered Investment Companies	MFO INVESCO BD FDS INC HI YIELD FD INV CL	6,902.64	43,928.49	25,194.63
Value of Interest in Registered Investment Companies	MFO INVESCO DYNAMICS FD	692.23	13,580.64	11,027.26
Value of Interest in Registered Investment Companies	MFO INVESCO EQTY INC FD INV CL	3,467.83	48,351.02	41,821.98
Value of Interest in Registered Investment Companies	MFO INVESCO INTL FDS INC EUROPEAN FD INVCL	9,123.85	165,884.94	103,008.24
Value of Interest in Registered Investment Companies	MFO INVESCO SECTOR FDS INC HLTH SCIENCESFD INV CL	3,051.75	177,427.82	154,540.72
Value of Interest in Registered Investment Companies	MFO INVESCO SECTOR FDS INC TECH FD #55 CL II	9,803.04	532,085.10	319,284.88
Value of Interest in Registered Investment Companies	MFO INVESCO STK FDS INC GROWTH INV CL	7,992.35	70,106.69	20,780.10
Value of Interest in Registered Investment Companies	MFO INVESCO STK FDS INC S&P 500 INDEX FDIV CL	9,445.29	100,226.20	114,665.76
Value of Interest in Registered Investment Companies	MFO INVESCO STK FDS INC SMALL CO GROWTH FD INV CL	12,367.42	241,588.45	150,140.47
Value of Interest in Registered Investment Companies	MFO INVESCO STRATEGIC PORTFOLIOS INC ENERGY FD	4,308.26	82,065.16	74,834.55
Value of Interest in Registered Investment Companies	MFO INVESCO STRATEGIC PORTFOLIOS INC LEISURE PORTFOLIO	1,611.68	61,150.75	60,663.71
Value of Interest in Registered Investment Companies	MFO INVESTEC FDS CHINA & H K FD	825.95	11,871.20	9,638.86
Value of Interest in Registered Investment Companies	MFO INVT TR SCUDDER DIVID & GROWTH FD CLS	1,486.16	16,162.20	16,749.05
Value of Interest in Registered Investment Companies	MFO IPS FDS MILLENNIUM FD	1,560.82	70,954.25	46,730.83

Investment Companies				
Value of Interest in Registered Investment Companies	MFO ISHARES TR GOLDMAN SACHS TECH INDEX FD			
Value of Interest in Registered Investment Companies	MFO ISHARES TR NASDAQ BIOTECHNOLOGY INDEX FD	64.00	4,120.19	3,244.16
Value of Interest in Registered Investment Companies	MFO JANUS 20 FD OPEN END FD	219.00	20,500.63	19,939.95
Value of Interest in Registered Investment Companies	MFO JANUS CORE EQTY FD	23,753.88	960,418.42	913,574.15
Value of Interest in Registered Investment Companies	MFO JANUS FD INC CAP OPEN END FD	2,958.06	54,316.80	53,185.86
Value of Interest in Registered Investment Companies	MFO JANUS GROWTH & INC FD	5,522.55	206,065.61	135,854.78
Value of Interest in Registered Investment Companies	MFO JANUS INVT FD BALANCED FD	7,731.94	263,041.62	231,726.33
Value of Interest in Registered Investment Companies	MFO JANUS INVT FD ENTERPRISE FD	2,321.42	47,981.37	45,569.53
Value of Interest in Registered Investment Companies	MFO JANUS INVT FD FLEXIBLE INC FD	4,830.54	351,099.30	154,577.28
Value of Interest in Registered Investment Companies	MFO JANUS INVT FD GLOBAL LIFE SCIENCES FD	11,760.53	115,445.98	108,432.08
Value of Interest in Registered Investment Companies	MFO JANUS INVT FD GLOBAL TECH FD	12,787.08	280,639.96	224,668.91
Value of Interest in Registered Investment Companies	MFO JANUS INVT FD GLOBAL VALUE FD	21,253.91	519,722.73	258,022.44
Value of Interest in Registered Investment Companies	MFO JANUS INVT FD HIGH-YIELD	3,356.87	33,549.65	35,918.54
Value of Interest in Registered Investment Companies	MFO JANUS INVT FD JANUS FD 2	213.65	2,001.90	2,001.90
Value of Interest in Registered Investment Companies	MFO JANUS INVT FD OLYMPUS FD	7,052.48	70,704.73	52,540.97
Value of Interest in Registered Investment Companies	MFO JANUS INVT FD ORION FD	16,577.39	979,029.25	461,680.42
Value of Interest in Registered Investment Companies	MFO JANUS INVT FD OVERSEAS FD	2,086.97	16,469.06	12,480.06
Value of Interest in Registered Investment Companies	MFO JANUS INVT FD SPL SITUATIONS FD	15,293.93	292,789.75	310,466.84
Value of Interest in Registered Investment Companies	MFO JANUS INVT FD STRATEGIC VALUE FD #61	6,013.34	127,928.19	89,298.08
Value of Interest in Registered Investment Companies	MFO JANUS INVT FD WORLDWIDE FD	12,530.05	130,717.05	116,028.30
Value of Interest in Registered Investment Companies	MFO JANUS MERCURY FD OPEN END FD	34,841.07	1,889,073.09	1,527,432.38
Value of Interest in Registered Investment Companies	MFO JANUS VENTURE FD OPEN END FD	21,978.66	703,063.15	456,936.30
Value of Interest in Registered Investment Companies	MFO JP MORGAN H&Q IPO CL A	190.04	10,000.00	8,358.05
Value of Interest in Registered Investment Companies	MFO JULIUS BAER INVT FDS INTL EQTY FD CLA	4,866.56	0	24,624.78
Value of Interest in Registered Investment Companies	MFO JURIKA & VOYLES FD GROUP MINI CAP FD	3,594.95	83,342.58	74,810.93
Value of Interest in Registered Investment Companies	MFO LEXINGTON GOLDFUND INC COM	1,189.89	23,587.76	15,528.10
Value of Interest in Registered Investment Companies	MFO LIBERTY ACORN TR CL Z	19,464.21	99,003.26	61,896.18
Value of Interest in Registered Investment Companies	MFO LIBERTY FDS TR III COLONIAL SELECT VALUE FD CL A	2,464.23	44,102.57	44,060.49
Value of Interest in Registered Investment Companies	MFO LIBERTY FDS TR VI GROWTH & INC FD CLA	163.09	3,494.71	3,486.89
Value of Interest in Registered Investment Companies	MFO LIBERTY FDS TR VII NEWPORT TIGER FD CL A	194.78	3,759.16	3,494.41
Value of Interest in Registered Investment Companies	MFO LIBERTY-STEIN ROE FDS INC TR STEIN ROE INC FD CL S	442.28	134.69	4,148.54
Value of Interest in Registered Investment Companies	MFO LONGLEAF PARTNERS FDS TR INTL FD	871.03	8,318.47	8,248.63
Value of Interest in Registered Investment Companies	MFO LONGLEAF PARTNERS FDS TR SH BEN INT	2,475.00	31,928.73	30,541.55
Value of Interest in Registered Investment Companies	MFO LONGLEAF PARTNERS FDS TR SMALL CAP FD	2,475.00	31,928.73	30,541.55
Value of Interest in Registered Investment Companies	MFO LOOMIS SAYLES BD FD OPEN END FD	8,852.26	212,150.62	216,968.92
Value of Interest in Registered Investment Companies	MFO LOOMIS SAYLES FDS AGGRESSIVE GROWTH FD RETAIL CL	2,139.45	47,692.98	46,383.36
Value of Interest in Registered Investment Companies	MFO LOOMIS SAYLES FDS AGGRESSIVE GROWTH FD RETAIL CL	16,532.58	204,565.24	172,600.09
Value of Interest in Registered Investment Companies	MFO LORD ABBETT AFFILIATED FD INC	64.49	2,562.70	1,058.30
Value of Interest in Registered Investment Companies	MFO MANAGERS FDS BD FD BD FD	240.87	3,635.60	3,297.54
Value of Interest in Registered Investment Companies	MFO MANAGERS FDS CAP APPRECIATION FD	1,098.91	23,944.63	245.28
Value of Interest in Registered Investment Companies	MFO MANAGERS FDS EMERGING MKTS EQTY FD	424.06	19,985.25	12,420.81
Value of Interest in Registered Investment Companies	MFO MANAGERS FDS INTL EQTY FD	170.15	1,502.55	1,626.61
Value of Interest in Registered Investment Companies	MFO MANAGERS FDS SPL EQTY FD	1,759.32	80,936.85	66,167.91
Value of Interest in Registered Investment Companies	MFO MARKMAN MULTIFUND TR AGGRESSIVE ALLOCPORTFOLIO	1,810.41	130,653.72	127,814.59
Value of Interest in Registered Investment Companies	MFO MARKMAN MULTIFUND TR MODERATE ALLOC PORTFOLIO	266.98	5,959.09	2,830.03
Value of Interest in Registered Investment Companies	MFO MARSICO INVT FD FOCUS FD	1,223.61	11,265.46	10,633.14
Value of Interest in Registered Investment Companies	MFO MARSICO INVT FD GROWTH & INC FD	21,923.42	375,300.75	298,158.50
Value of Interest in Registered Investment Companies	MFO MASTERS CONCENTRATED SELECT TR MASTERS SELECT EQTY FD	1,382.19	23,720.04	19,433.63
Value of Interest in Registered Investment Companies	MFO MASTERS SELECT FDS INTL FD	7,029.16	84,174.33	88,497.16
Value of Interest in Registered Investment Companies	MFO MASTERS SELECT FDS VALUE FD	3,642.37	43,519.88	45,420.38
Value of Interest in Registered Investment Companies	MFO MATTHEWS INTL FDS ASIAN CONV SECS FD	4,880.51	53,892.52	55,784.24
Value of Interest in Registered Investment Companies	MFO MATTHEWS INTL FDS DRAGON CENTY CHINAFD CL I	334.74	3,151.73	3,253.69
Value of Interest in Registered Investment Companies	MFO MATTHEWS INTL FDS JAPAN FD CL I	1,007.13	8,150.09	9,517.33
Value of Interest in Registered Investment Companies	MFO MATTHEWS INTL FDS PAC TIGER FD CL I	82.70	1,062.41	790.59
Value of Interest in Registered Investment Companies	MFO MATTHEWS INTL FDS PAC TIGER FD CL I	897.48	7,530.32	7,906.81

Investment Companies				
Value of Interest in Registered Investment Companies	MFO MATTHEWS KOREA FD			
Value of Interest in Registered Investment Companies	MFO MERGER SH BEN INT	33,158.51	146,302.78	118,707.47
Value of Interest in Registered Investment Companies	MFO MERIDIAN FD INC VALUE FD	3,286.20	52,051.36	48,537.11
Value of Interest in Registered Investment Companies	MFO METROPOLITIAN W TOTAL RETURN BD	8,152.86	243,621.71	264,315.75
Value of Interest in Registered Investment Companies	MFO MIDAS FD INC COM	229.40	2,319.48	2,328.43
Value of Interest in Registered Investment Companies	MFO MONTGOMERY FDS EMERGING MKTS FD INC OPEN END FD	14,626.71	26,805.22	13,895.37
Value of Interest in Registered Investment Companies	MFO MONTGOMERY FDS II EMERGING MKTS FOCUS FD CL R	185.87	1,500.00	1,607.81
Value of Interest in Registered Investment Companies	MFO MONTGOMERY FDS II GLOBAL LONG-SHORT FD CL R	189.34	2,519.46	2,537.10
Value of Interest in Registered Investment Companies	MFO MONTGOMERY FDS SHORT DURATION GOVT FD	1,017.94	20,699.17	12,144.02
Value of Interest in Registered Investment Companies	MFO MORGAN STANLEY INSTL FD INC U S REALESTATE PORT CL A	2,156.01	22,055.80	21,991.29
Value of Interest in Registered Investment Companies	MFO MORGAN STANLEY INSTL FD MID CAP GROWTH PORT INSTL CL	1,959.42	28,158.80	28,666.31
Value of Interest in Registered Investment Companies	MFO MUNDER FDS INC NETNET FD CL A	795.86	21,773.69	13,887.72
Value of Interest in Registered Investment Companies	MFO N E INVS TR SH BEN INT	172.93	11,036.61	3,109.35
Value of Interest in Registered Investment Companies	MFO N/I NUMERIC INVS SMALL CAP VALUE FD	6,965.91	70,572.43	51,756.71
Value of Interest in Registered Investment Companies	MFO NATIONS FD INC INTL VALUE FD INV CL A	141.99	2,351.18	2,227.84
Value of Interest in Registered Investment Companies	MFO NATIONS INTL VALUE FD PRIM CL A	7,510.46	118,574.01	119,491.42
Value of Interest in Registered Investment Companies	MFO NEEDHAM FDS INC GROWTH FD	1,248.98	20,046.64	19,933.69
Value of Interest in Registered Investment Companies	MFO NEUBERGER & BERMAN EQTY FDS MILLENNIUM FD	6,274.02	173,060.73	174,166.80
Value of Interest in Registered Investment Companies		151.31	5,280.15	2,334.74
Value of Interest in Registered Investment Companies	MFO NEUBERGER & BERMAN EQTY FDS GENESIS FD	466.59	8,795.85	9,485.84
Value of Interest in Registered Investment Companies	MFO NEUBERGER & BERMAN FOCUS FD OPEN ENDFD	1,324.34	53,870.38	45,424.93
Value of Interest in Registered Investment Companies	MFO NEUBERGER & BERMAN GUARDIAN EQTY FD COM OPEN END FD	771.71	16,282.75	11,143.49
Value of Interest in Registered Investment Companies	MFO NEVIS FD INC COM	468.51	17,671.02	6,919.88
Value of Interest in Registered Investment Companies	MFO NOTTINGHAM INVT TR-II BROWN CAP MGMTSMALL CO FD INSTL SHS	450.92	13,512.36	15,859.00
Value of Interest in Registered Investment Companies	MFO OAK ASSOCS FDS BLACK OAK EMERGING TECH FD	8,033.34	51,988.59	31,731.71
Value of Interest in Registered Investment Companies	MFO OAK ASSOCS FDS RED OAK TECH SELECT PORTFOLIO	3,738.13	81,901.23	35,848.68
Value of Interest in Registered Investment Companies	MFO OAKMARK FD HARRIS ASSOC INVT TR	20,624.32	708,374.79	727,419.84
Value of Interest in Registered Investment Companies	MFO OAKMARK INTL FD OPEN END FD	1,926.75	27,094.11	27,918.59
Value of Interest in Registered Investment Companies	MFO OLSTEIN FDS FINL ALERT FD ADVISER CL	1,682.87	26,869.29	25,579.61
Value of Interest in Registered Investment Companies	MFO PAPP L ROY STK FD INC OPEN END FD	100.71	3,000.00	3,162.14
Value of Interest in Registered Investment Companies	MFO PARNASSUS INC TR EQTY INC FD	236.73	5,165.44	5,326.52
Value of Interest in Registered Investment Companies	MFO PAX WORLD FD INC OPEN END FD	2,534.35	50,556.39	50,458.95
Value of Interest in Registered Investment Companies	MFO PAYDEN & RYGEL INVT GROUP GROWTH & INC FD CL A	1,663.22	22,413.61	17,779.86
Value of Interest in Registered Investment Companies	MFO PBHG FDS INC CLIPPER FOCUS FD	1,518.64	23,049.35	23,068.08
Value of Interest in Registered Investment Companies	MFO PBHG FDS INC FOCUSED VALUE FD	473.97	8,298.48	8,460.36
Value of Interest in Registered Investment Companies	MFO PBHG FDS INC GLOBAL TECH & COMMUNICATIONS FD	220.34	2,487.61	903.38
Value of Interest in Registered Investment Companies	MFO PBHG FDS INC LARGE CAP GROWTH FD ISIN #US69316H3049	4,761.03	162,807.03	99,029.40
Value of Interest in Registered Investment Companies	MFO PBHG FDS INC LARGE CAP VALUE FD PBHGCL	5,410.36	77,670.23	73,905.57
Value of Interest in Registered Investment Companies	MFO PBHG FDS INC SELECT EQTY FD	1,557.19	90,116.05	37,979.77
Value of Interest in Registered Investment Companies	MFO PBHG FDS INC STRATEGIC SMALL CO FD PBHG CL	223.05	3,000.00	3,060.22
Value of Interest in Registered Investment Companies	MFO PBHG FDS INC TECH & COMMUNICATIONS FD	4,129.79	196,699.66	67,687.32
Value of Interest in Registered Investment Companies	MFO PBHG GROWTH FD INC COMMOM OPEN END FD	4,557.10	163,455.15	92,782.49
Value of Interest in Registered Investment Companies	MFO PBHG MID CAP VALUE FD	905,603.11	13,106,044.74	14,417,201.43
Value of Interest in Registered Investment Companies	MFO PBHG SMALL CAP VALUE FD	998.32	20,232.81	20,605.24
Value of Interest in Registered Investment Companies	MFO PILGRIM ADVISORY FDS INC ASIA-PAC EQTY FD CL B	4,055.16	36,845.08	15,774.56
Value of Interest in Registered Investment Companies	MFO PILGRIM MUT FDS INTL SMALL CAP GROWTH FD CL Q ISIN US72146E553	152.56	4,000.00	3,665.94
Value of Interest in Registered Investment Companies	MFO PIMCO FDS MULTI MANAGER SER RENAISSANCE FD CL D	356.78	6,991.72	7,363.86
Value of Interest in Registered Investment Companies	MFO PIMCO FDS PAC INVT MGMT SER FGN BD FD CL D	1,998.75	20,378.31	20,906.88
Value of Interest in Registered Investment Companies	MFO PIMCO FDS PAC INVT MGMT SER HI YIELDFD INSTL CL	2,912.31	27,300.00	27,259.25
Value of Interest in Registered Investment Companies	MFO PIMCO FDS PAC INVT MGMT SER REAL RETURN	945.25	9,890.27	9,622.62
Value of Interest in Registered Investment Companies	MFO PIMCO FDS PAC INVT MGMT SER TOTAL RETURN FD CL D	1,468.11	15,270.07	15,356.38
Value of Interest in Registered Investment Companies	MFO PIMCO FDS PAC INVT MGMT SER TOTAL RETURN FD INSTL CL	891.26	9,352.08	9,322.58
Value of Interest in Registered Investment Companies	MFO PIMCO REAL RETURN BD FD CL D	4,520.95	47,664.58	46,023.31
Value of Interest in Registered Investment Companies	MFO PIONEER HI YIELD FD CL A	11,183.53	121,905.94	122,795.17
Value of Interest in Registered Investment Companies	MFO PIONEER MID-CAP VALUE FD CL A	83.98	1,563.09	1,653.53

Investment Companies				
Value of Interest in Registered Investment Companies	MFO POTOMAC FDS OTC / SHORT FD			
Value of Interest in Registered Investment Companies	MFO PRICE T ROWE HLTH SCI FD INC COM	387.55	5,045.62	5,166.08
Value of Interest in Registered Investment Companies	MFO PROFESSIONALLY MANAGED PORTFOLIOS OSTERWEIS FD	581.96	11,251.23	11,685.84
Value of Interest in Registered Investment Companies	MFO PROFUNDS ULTRABULL PROFUND INVS CL	1,148.10	22,857.01	22,078.02
Value of Interest in Registered Investment Companies	MFO PROFUNDS ULTRA MID CAP PROFUND INVS CL	3,669.78	211,546.91	209,984.75
Value of Interest in Registered Investment Companies	MFO PROFUNDS ULTRABEAR PROFUND INVS CL	1,061.92	34,765.55	29,117.79
		3,273.56	99,416.74	98,697.86
Value of Interest in Registered Investment Companies	MFO PROFUNDS ULTRAOTC PROFUND INVS CL	9,623.52	453,747.93	339,614.02
Value of Interest in Registered Investment Companies	MFO PROFUNDS ULTRASHORT OTC PROFUND INV CL	555.64	25,436.35	21,753.11
Value of Interest in Registered Investment Companies	MFO PROFUNDS ULTRASMALLCAP PROFUND INV CL	59,963.18	985,463.22	1,035,564.08
Value of Interest in Registered Investment Companies	MFO QUAKER INVT TR AGGRESSIVE GROWTH FD CL A	1,499.05	27,257.85	26,922.90
Value of Interest in Registered Investment Companies	MFO RBB FD INC BSTN PARTNERS SMALL CAP VALUE FD	4,915.41	83,967.20	87,445.14
Value of Interest in Registered Investment Companies	MFO RBB FD INC SCHNEIDER SMALL CAP VALUEFD	1,507.97	24,721.65	25,816.36
Value of Interest in Registered Investment Companies	MFO RENAISSANCE IPO PLUS AFTER MKT FD	172.65	5,320.73	1,550.41
Value of Interest in Registered Investment Companies	MFO REYNOLDS FDS BLUE CHIP GROWTH FD	169.75	13,288.11	5,924.28
Value of Interest in Registered Investment Companies	MFO RIM SMALL/MID EQUITY PORTFOLIO MID/CAP EQTY PORTFOLIO	414.58	9,654.18	9,091.67
Value of Interest in Registered Investment Companies	MFO ROBERTSON STEPHENS INVT TR CONTRARIAN FD	1,162.13	14,342.90	11,760.76
Value of Interest in Registered Investment Companies	MFO ROBERTSON STEPHENS INVT TR DIVERSIFIED GROWTH FD	2,713.39	71,343.87	63,113.47
Value of Interest in Registered Investment Companies	MFO ROBERTSON STEPHENS INVT TR GROWTH & INC FD	1,630.47	23,177.22	16,174.22
Value of Interest in Registered Investment Companies	MFO ROBERTSON STEPHENS INVT TR INFO AGE FD	1,108.08	18,644.04	16,122.49
Value of Interest in Registered Investment Companies	MFO ROBERTSON STEPHENS INVT TR MICROCAP GROWTH FD	2,228.75	36,696.23	48,564.51
Value of Interest in Registered Investment Companies	MFO ROBERTSON STEPHENS INVT TR VALUE PLUS GROWTH FD	0.04	0.91	0.63
Value of Interest in Registered Investment Companies	MFO ROCKLAND SMALL CAP GROWTH FD #262	70.31	1,149.70	1,126.35
Value of Interest in Registered Investment Companies	MFO ROWE PRICE NEW ERA FD INC	82.26	2,113.78	1,829.40
Value of Interest in Registered Investment Companies	MFO ROWE T PRICE BLUE CHIP GROWTH FD	419.13	12,249.63	12,142.28
Value of Interest in Registered Investment Companies	MFO ROWE T PRICE EQTY INC FD SH BEN INT OPEN END FD	1,471.65	35,969.35	34,804.52
Value of Interest in Registered Investment Companies	MFO ROWE T PRICE INTL FD INC DISCOVERY FD OPEN END FD	329.84	13,957.32	6,326.25
Value of Interest in Registered Investment Companies	MFO ROWE T PRICE INTL FD INC INTL STK FDOPEN END FD	192.38	2,561.62	2,114.26
Value of Interest in Registered Investment Companies	MFO ROWE T PRICE INTL FD INC NEW ASIA FDOPEN END FD	3,740.05	26,000.00	23,225.69
Value of Interest in Registered Investment Companies	MFO ROWE T PRICE MID-CAP GROWTH FD INC COM	4,502.12	175,835.86	177,383.61
Value of Interest in Registered Investment Companies	MFO ROWE T PRICE SCI & TECH FD INC CAP STK	3,163.64	114,685.38	66,183.31
Value of Interest in Registered Investment Companies	MFO ROWE T PRICE SMALL CAP FD	2,448.11	60,000.00	62,034.98
Value of Interest in Registered Investment Companies	MFO ROWE T PRICE U S TREAS FDS INC INTERFD	929.85	5,060.21	3,133.60
Value of Interest in Registered Investment Companies	MFO ROYCE FD LOW PRICED STK FD	30,577.68	333,333.76	356,841.56
Value of Interest in Registered Investment Companies	MFO ROYCE FD OPPORTUNITY FD	818.86	7,172.19	7,377.94
Value of Interest in Registered Investment Companies	MFO ROYCE FD OTC SER	1,291.70	15,000.00	15,306.59
Value of Interest in Registered Investment Companies	MFO ROYCE FD PREMIER SER	99.93	1,022.58	1,053.25
Value of Interest in Registered Investment Companies	MFO ROYCE FD TOTAL RETURN FD	4,757.10	39,486.36	40,863.45
Value of Interest in Registered Investment Companies	MFO RS EMERGING GROWTH FD	2,830.26	157,155.39	90,596.69
Value of Interest in Registered Investment Companies	MFO RS INVT TR INTERNET AGE FD	2,901.40	40,190.28	16,712.07
Value of Interest in Registered Investment Companies	MFO RS INVT TR PARTNERS FD	5,941.29	109,433.80	104,982.61
Value of Interest in Registered Investment Companies	MFO RYDEX SER FDS	114.39	1,550.00	1,840.55
Value of Interest in Registered Investment Companies	MFO RYDEX SER FDS ARKTOS FD	25.64	1,041.96	782.67
Value of Interest in Registered Investment Companies	MFO RYDEX SER FDS BIOTECHNOLOGY FD INVS CL	339.27	9,484.10	8,406.99
Value of Interest in Registered Investment Companies	MFO RYDEX SER FDS DYNAMIC TEMPEST 500 FD	8,320.73	652,433.90	569,054.93
Value of Interest in Registered Investment Companies	MFO RYDEX SER FDS DYNAMIC TITAN 500 FD	261.46	4,956.44	3,456.55
Value of Interest in Registered Investment Companies	MFO RYDEX SER FDS DYNAMIC VELOCITY 100 FD	558.37	23,938.17	17,901.21
Value of Interest in Registered Investment Companies	MFO RYDEX SER FDS DYNAMIC VENTURE 100 FD	1,212.65	56,747.23	59,262.16
Value of Interest in Registered Investment Companies	MFO RYDEX SER FDS NOVA FD	5,573.29	138,178.17	142,954.84
Value of Interest in Registered Investment Companies	MFO RYDEX SER FDS OTC FD	16,067.40	258,156.28	177,544.77
Value of Interest in Registered Investment Companies	MFO RYDEX SER TR URSA FD	14,363.67	134,664.40	151,105.79
Value of Interest in Registered Investment Companies	MFO SAFECO EQTY FD INC	429.74	9,185.11	7,967.45
Value of Interest in Registered Investment Companies	MFO SAFECO GNMA FD	4,236.10	40,467.82	40,115.83
Value of Interest in Registered Investment Companies	MFO SAFECO GROWTH FD INC	4,023.00	103,398.40	109,626.72

Investment Companies				
Value of Interest in Registered Investment Companies	MFO SCHWAB CAP TR ANALYTICS FD			
Value of Interest in Registered Investment Companies	MFO SCHWAB CAP TR AST DIRECTOR-AGGRESSIVE GROWTH FD	1,652.38	27,757.85	21,811.40
Value of Interest in Registered Investment Companies	MFO SCHWAB CAP TR AST DIR BALANCED GROWTH FD	209.23	2,357.11	2,012.77
Value of Interest in Registered Investment Companies	MFO SCHWAB CAP TR HLTH CARE FOCUS FD	1,873.14	26,503.81	25,343.64
Value of Interest in Registered Investment Companies	MFO SCHWAB CAP TR INTL INDEX FD INV SHS	1,321.56	18,570.26	16,585.59
Value of Interest in Registered Investment Companies	MFO SCHWAB CAP TR ONESOURCE PORTOLIOS-INTL	1,413.21	21,782.44	15,347.49
Value of Interest in Registered Investment Companies	MFO SCHWAB CAP TR ONESOURCE BALANCED PORTFOLIO	38,680.43	458,960.66	408,852.19
Value of Interest in Registered Investment Companies	MFO SCHWAB CAP TR S&P 500 FD INVS SHS	9,323.10	172,214.89	164,832.43
Value of Interest in Registered Investment Companies	MFO SCHWAB CAP TR S&P 500 FD SELECT SHS	2,838.56	50,566.78	50,270.90
Value of Interest in Registered Investment Companies	MFO SCHWAB CAP TR SMALL CAP INDEX FD INVSHS	2,295.87	41,795.34	40,177.69
Value of Interest in Registered Investment Companies	MFO SCHWAB CHARLES FAMILY FDS VALUE ADVANTAGE MONEY FD	2,187,004.45	2,187,004.45	2,187,004.45
Value of Interest in Registered Investment Companies	MFO SCHWAB FAMILY FD MONEY MKT FD	30,199,516.37	30,199,516.37	30,199,516.37
Value of Interest in Registered Investment Companies	MFO SCHWAB GOVT SEC FD	208,416.80	208,416.80	208,416.80
Value of Interest in Registered Investment Companies	MFO SCHWAB INVTS 1000 EQTY FD INV SHS	2,895.52	97,299.97	92,511.83
Value of Interest in Registered Investment Companies	MFO SCHWAB TOTAL BOND MKT INDEX FD	5,283.49	53,057.36	52,729.24
Value of Interest in Registered Investment Companies	MFO SCHWAB U.S TREAS MONEY FD	193,093.47	193,093.47	193,093.47
Value of Interest in Registered Investment Companies	MFO SCHWAB YIELD PLUS FD YIELDPLUS FD INV SHS	2,470.37	24,632.40	24,407.21
Value of Interest in Registered Investment Companies	MFO SCUDDER INTL FD INC COM CL S	785.17	34,993.91	28,784.44
Value of Interest in Registered Investment Companies	MFO SCUDDER INTL FD INC GRTR EUROPE GROWTH FD	193.57	5,225.84	4,452.13
Value of Interest in Registered Investment Companies	MFO SCUDDER INTL FD INC LATIN AMER FD CLM	215.46	3,979.95	4,255.37
Value of Interest in Registered Investment Companies	MFO SCUDDER JAPAN FD INC COM	3,589.93	32,787.56	23,801.22
Value of Interest in Registered Investment Companies	MFO SCUDDER LATIN AMER FD OPEN END FD	137.79	3,120.07	2,721.41
Value of Interest in Registered Investment Companies	MFO SCUDDER MUT FDS INC GOLD FD CL S	10,503.49	86,941.23	72,158.95
Value of Interest in Registered Investment Companies	MFO SCUDDER TECH INNOVATION S	1,204.79	31,453.73	18,999.52
Value of Interest in Registered Investment Companies	MFO SEC CAP REAL ESTATE FDS INC CL I	3,475.75	43,838.12	42,265.06
Value of Interest in Registered Investment Companies	MFO SELECTED AMER SH INC CAP STK OPEN END FD	11,475.04	358,493.79	355,611.46
Value of Interest in Registered Investment Companies	MFO SENECA FDS MID CAP GROWTH	619.22	9,359.66	11,189.31
Value of Interest in Registered Investment Companies	MFO SIT MUT FDS INC SMALL CAP GROWTH FD SER	1,009.35	30,203.37	25,445.61
Value of Interest in Registered Investment Companies	MFO SMALL CAP GROWTH PORT INSTL CL MORGAN STANLEY INSTL FD SMALL CAP	91.07	5,268.93	2,694.67
Value of Interest in Registered Investment Companies	MFO SOFTWARE HOLDRS TR DEPOS RCPTS	200.00	11,097.00	9,040.00
Value of Interest in Registered Investment Companies	MFO SOUND SHORE FD INC COM	408.78	11,463.33	12,500.37
Value of Interest in Registered Investment Companies	MFO ST STR AURORA FD CL A	3,150.60	100,000.00	101,921.88
Value of Interest in Registered Investment Companies	MFO STEIN ROE INVT TR CAP OPPORTUNITIES FD	588.50	16,997.61	12,623.33
Value of Interest in Registered Investment Companies	MFO STRATTON MONTHLY DIVID SHS INC COM	195.68	5,222.85	5,232.35
Value of Interest in Registered Investment Companies	MFO STRONG ADVANTAGE FD INC INV SHS	8,212.41	81,724.72	80,071.02
Value of Interest in Registered Investment Companies	MFO STRONG AMER UTILS FD	1,369.42	22,546.96	20,801.43
Value of Interest in Registered Investment Companies	MFO STRONG ASIA PAC FD INC INV SER	229.57	2,591.11	1,418.71
Value of Interest in Registered Investment Companies	MFO STRONG CORP BD FD INC	14,375.58	155,770.52	150,943.56
Value of Interest in Registered Investment Companies	MFO STRONG DISCOVERY FD INC COM	4,362.44	73,369.21	73,463.41
Value of Interest in Registered Investment Companies	MFO STRONG EQTY FDS INC ADVISOR SMALL CAP VALUE FD CL A	842.76	16,678.19	16,998.43
Value of Interest in Registered Investment Companies	MFO STRONG EQTY FDS INC ADVISOR SMALL CAP VALUE FD CL Z	945.31	17,835.17	19,114.07
Value of Interest in Registered Investment Companies	MFO STRONG EQTY FDS INC ENTERPRISE FD INV SER	548.49	15,311.33	12,143.61
Value of Interest in Registered Investment Companies	MFO STRONG EQTY FDS INC GROWTH FD INV SER	4,207.95	95,244.44	74,396.61
Value of Interest in Registered Investment Companies	MFO STRONG EQTY FDS INC MID CAP DISCIPLINED FD INV SER	1,965.56	30,007.44	34,240.09
Value of Interest in Registered Investment Companies	MFO STRONG EQTY FDS INC TECH 100 FD INV SER	69.53	942.15	334.44
Value of Interest in Registered Investment Companies	MFO STRONG EQTY FDS INC U S EMERGING GROWTH FD INV SER	134.92	2,500.00	2,046.68
Value of Interest in Registered Investment Companies	MFO STRONG EQTY FUNDS II INC.	1,886.34	98,739.99	99,221.54
Value of Interest in Registered Investment Companies	MFO STRONG GROWTH & INC FD COM	829.17	18,189.47	16,815.61
Value of Interest in Registered Investment Companies	MFO STRONG GROWTH 20 FD	973.99	25,043.20	14,356.67
Value of Interest in Registered Investment Companies	MFO STRONG HI YIELD BD FD	20,166.40	168,523.84	160,121.20
Value of Interest in Registered Investment Companies	MFO STRONG INTL EQTY FDS INC INTL STK FDIV SER	6,422.65	62,666.60	58,510.36
Value of Interest in Registered Investment Companies	MFO STRONG LARGE CAP GROWTH FD INC	70,005.85	1,886,288.02	1,648,637.86
Value of Interest in Registered Investment Companies	MFO STRONG OPPORTUNITY FD OPEN END FD	15,984.36	628,706.54	628,025.54
Value of Interest in Registered Investment Companies	MFO STRONG SHORT TERM BD FD INC OPEN ENDFD	15,155.56	143,018.85	140,037.36

Investment Companies				
Value of Interest in Registered Investment Companies	MFO T ROWE PRICE CAP APPRECIATION FD OPEN END FD			
Value of Interest in Registered Investment Companies	MFO T ROWE PRICE FINL SVCS FD INC COM #117	938.40	14,338.22	13,738.16
Value of Interest in Registered Investment Companies	MFO TCW GALILEO FDS INC SELCT EQUITIES FD CL N	110.83	2,184.51	2,088.11
Value of Interest in Registered Investment Companies	MFO TCW GALILEO FDS INC SELECT EQUITIES FD CL I	17,799.60	291,064.11	292,269.37
Value of Interest in Registered Investment Companies		2,739.36	43,600.00	45,391.16
Value of Interest in Registered Investment Companies	MFO TCW GALILEO FDS INC VALUE OPPORTUNITIES FD			
Value of Interest in Registered Investment Companies	MFO TCW GALILEO FDS INC VALUE OPPORTUNITIES FD CL N SHS	851.29	14,988.29	16,055.31
Value of Interest in Registered Investment Companies	MFO TECH FOCUS FD	429.60	7,750.00	8,080.79
Value of Interest in Registered Investment Companies	MFO THOMPSON PLUMB FDS INC GROWTH FD	1,699.54	8,000.00	7,647.94
Value of Interest in Registered Investment Companies	MFO THORNBERG INVT TR VALUE FD CL A	883.46	38,569.93	39,146.07
Value of Interest in Registered Investment Companies	MFO TIP FDS TURNER SMALL CAP VALUE FD	1,915.97	54,245.07	55,045.90
Value of Interest in Registered Investment Companies	MFO TIP INSTL FDS TURNER MICRO CAP GROWTH FD	595,505.53	11,111,988.32	11,642,133.11
Value of Interest in Registered Investment Companies	MFO TORRAY FD SH BEN INT	901.35	32,468.10	36,035.81
Value of Interest in Registered Investment Companies	MFO TR INVT MANAGERS FD ASTERISK X UPGRADER FD	2,304.70	86,396.17	86,495.24
Value of Interest in Registered Investment Companies	MFO TRANSAMERICA INVS INC PREMIER AGGRESSIVE GROWTH FD INV CL	2,518.28	67,000.00	67,615.74
Value of Interest in Registered Investment Companies	MFO TRANSAMERICA INVS INC PREMIER BALANCED FD INV SHS	1,504.41	25,741.37	20,805.95
Value of Interest in Registered Investment Companies	MFO TRANSAMERICA INVS INC PREMIER EQTY FD INV SHS	526.79	10,634.95	9,850.92
Value of Interest in Registered Investment Companies	MFO TRANSAMERICA INVS INC PREMIER SMALL CO FD INV CL	123.45	2,748.76	2,112.20
Value of Interest in Registered Investment Companies	MFO TURNER FDS MIDCAP GROWTH FD	201.98	5,642.22	3,144.88
Value of Interest in Registered Investment Companies	MFO TUSCARORA INVT TR OAK VALUE FD	1,246.95	45,472.69	27,320.65
Value of Interest in Registered Investment Companies	MFO TWEEDY BROWNE FD INC GLOBAL VALUE FD	112.90	3,296.31	3,283.07
Value of Interest in Registered Investment Companies	MFO UAM FDS TR FPA CRESCENT PORTFOLIO INSTL CL SHS	7,824.60	149,730.96	144,989.76
Value of Interest in Registered Investment Companies	MFO UMB SCOUT WORLDWIDE FD INC COM	706.14	11,114.20	12,138.48
Value of Interest in Registered Investment Companies	MFO UTD SVCS FDS U S WORLD GOLD FD	679.74	13,226.73	12,690.73
Value of Interest in Registered Investment Companies	MFO VALUE LINE AGGRESSIVE INC TR SH BEN INT	6,292.91	117,248.63	34,170.49
Value of Interest in Registered Investment Companies	MFO VALUE LINE AST ALLOCATION FD INC COM	842.86	6,446.37	4,003.59
Value of Interest in Registered Investment Companies		4,384.67	75,242.13	75,547.80
Value of Interest in Registered Investment Companies	MFO VALUE LINE SPL SITUATIONS FD INC COM			
Value of Interest in Registered Investment Companies	MFO VAN KAMPEN AMERN CAP COMSTOCK FD CL A	3,227.69	64,534.56	61,164.78
Value of Interest in Registered Investment Companies	MFO VAN KAMPEN AMERN CAP EMERGING GROWTHFD CL A	1,060.93	17,338.37	16,635.37
Value of Interest in Registered Investment Companies	MFO VAN WAGONER FDS INC EMERGING GROWTH FD ISIN #US9212802022	883.04	36,227.82	37,370.38
Value of Interest in Registered Investment Companies	MFO VAN WAGONER FDS INC MICRO-CAP GROWTHFD	3,007.04	98,606.94	36,655.83
Value of Interest in Registered Investment Companies	MFO VAN WAGONER FDS INC MID-CAP GROWTH FD	479.75	10,860.98	7,109.85
Value of Interest in Registered Investment Companies	MFO VAN WAGONER FDS INC POST-VENTURE FD	77.91	2,066.41	531.34
Value of Interest in Registered Investment Companies	MFO VAN WAGONER FDS INC TECH FD	3,457.35	119,818.72	34,711.81
Value of Interest in Registered Investment Companies	MFO VANGUARD BD INDEX FD INC COM	508.15	22,746.17	8,099.86
Value of Interest in Registered Investment Companies	MFO VANGUARD BD INDEX FD INC SHORT TERM PORTFOLIO FD	4,700.75	48,178.14	47,665.62
Value of Interest in Registered Investment Companies	MFO VANGUARD EQTY INC FD INC COM	4,385.02	45,428.45	44,683.33
Value of Interest in Registered Investment Companies	MFO VANGUARD FXD INC SECS FD INC GNMA PORTFOLIO	3,304.14	77,365.53	75,037.02
Value of Interest in Registered Investment Companies	MFO VANGUARD FXD INC SECS FD INC HI YIELD BD PORTFOLIO	50,451.40	524,047.73	523,685.53
Value of Interest in Registered Investment Companies	MFO VANGUARD FXD INC SECS FD INC INTER TERM U S TREAS PORTFOLIO	24,334.76	159,128.48	153,065.63
Value of Interest in Registered Investment Companies	MFO VANGUARD FXD INC SECS FD INC SHORT TERM CORP FD	429.93	4,811.29	4,742.09
Value of Interest in Registered Investment Companies	MFO VANGUARD FXD INC SECS FD INC SHORT TERM GOVT BD PORTFOLIO	0	0	0
Value of Interest in Registered Investment Companies	MFO VANGUARD GROWTH & INC FD	7,116.56	71,814.47	74,581.57
Value of Interest in Registered Investment Companies	MFO VANGUARD HORIZON FDS INC CAP OPPORTUNITY PORTFOLIO	896.60	26,598.30	25,283.98
Value of Interest in Registered Investment Companies	MFO VANGUARD INDEX TR — 500 PORTFOLIO SHBEN INT OPEN END FD	1,016.88	24,741.57	24,018.61
Value of Interest in Registered Investment Companies	MFO VANGUARD INDEX TR GROWTH PORTFOLIO	2,475.86	274,797.49	262,168.71
Value of Interest in Registered Investment Companies	MFO VANGUARD INDEX TR SMALL CAPITALIZATION STK FD	1,789.85	51,523.71	47,270.02
Value of Interest in Registered Investment Companies		564.23	10,072.04	11,183.02
Value of Interest in Registered Investment Companies	MFO VANGUARD INDEX TR VALUE PORTFOLIO			
Value of Interest in Registered Investment Companies	MFO VANGUARD INTL EQTY INDEX FD INC EMERGING MKTS PORTFOLIO	291.88	5,928.35	5,516.49
Value of Interest in Registered Investment Companies	MFO VANGUARD INTL EQTY INDEX FD INC EUROPEAN PORTFOLIO	214.67	1,782.16	1,796.82
Value of Interest in Registered Investment Companies	MFO VANGUARD INTL EQTY INDEX FD INC PAC PORTFOLIO	2,211.08	51,990.66	44,774.39
Value of Interest in Registered Investment Companies	MFO VANGUARD LONG-TERM TREAS FD ADMIRAL SH #583	227.33	1,756.24	1,491.27
Value of Interest in Registered Investment Companies	MFO VANGUARD SPECIALIZED PORTFOLIOS ENERGY FD	6,899.35	75,000.00	74,237.02
Value of Interest in Registered Investment Companies	MFO VANGUARD SPECIALIZED PORTFOLIOS UTILS INC FD	1,704.98	48,262.61	43,118.82
Value of Interest in Registered Investment Companies		185.24	2,677.30	2,200.70

Investment Companies				
Value of Interest in Registered Investment Companies	MFO VANGUARD SPECIALIZED PORTFOLIOS GOLD& PRECIOUS METALS FD	6,362.60	53,219.43	54,400.25
Value of Interest in Registered Investment Companies	MFO VANGUARD SPECIALIZED PORTFOLIOS HLTHCARE FD	6,216.87	683,996.02	726,379.56
Value of Interest in Registered Investment Companies	MFO VANGUARD SPECIALIZED PORTFOLIOS REITINDEX FD	245.01	3,032.73	2,971.96
Value of Interest in Registered Investment Companies	MFO VANGUARD STAR FD STAR FD	899.23	15,845.44	14,783.37
Value of Interest in Registered Investment Companies	MFO VANGUARD TOTAL STK MKT INDEX FD INV SH	2,690.11	67,324.12	69,243.41
Value of Interest in Registered Investment Companies	MFO VANGUARD U.S GROWTH PORTFOLIO	374.17	10,887.76	7,053.07
Value of Interest in Registered Investment Companies	MFO VANGUARD WELLESLEY INC FD COM	1,602.90	33,461.64	31,913.66
Value of Interest in Registered Investment Companies	MFO VANGUARD WINDSOR FDS COM	2,044.26	31,769.58	31,972.21
Value of Interest in Registered Investment Companies	MFO VANGUARD WINDSOR II FD	3,349.42	92,414.68	85,711.73
Value of Interest in Registered Investment Companies	MFO VANGUARD WORLD FD INTL GROWTH FD	1,312.06	21,756.59	19,694.07
Value of Interest in Registered Investment Companies	MFO VONTOBEL FDS INC EASTN EUROPEAN EQTYFD	110.37	1,937.61	780.28
Value of Interest in Registered Investment Companies	MFO WASATCH ADVISORS FDS INC MICRO CAP FD	24,519.08	116,556.55	162,071.11
Value of Interest in Registered Investment Companies	MFO WASATCH ADVISORS FDS INC ULTRA GROWTH FD	2,982.28	70,242.63	72,171.08
Value of Interest in Registered Investment Companies	MFO WASATCH CORE GROWTH FD	1,911.53	64,778.02	66,138.90
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Value of Interest in Registered Investment Companies	MFO WASATCH FDS INC SMALL CAP VALUE FD	16,209.61	63,301.22	66,459.39
Value of Interest in Registered Investment Companies	MFO WASATCH SMALL CAP GROWTH FD	2,685.42	80,340.12	91,277.53
Value of Interest in Registered Investment Companies	MFO WEITZ PARTNERS INC VALUE FD	20,367.19	441,466.07	425,063.30
Value of Interest in Registered Investment Companies	MFO WEITZ SER FD INC VALUE PORTFOLIO OPEN END FD	10,028.11	346,243.78	343,863.86
Value of Interest in Registered Investment Companies	MFO WESTCORE TR GROWTH & INC FD INSTL SHS	1,607.48	16,056.43	17,730.48
Value of Interest in Registered Investment Companies	MFO WESTPORT FDS SMALL CAP FD CL R	991.76	18,023.63	19,289.77
Value of Interest in Registered Investment Companies	MFO WEXFORD TR MUHLENKAMP FD	1,488.10	80,012.92	79,702.69
Value of Interest in Registered Investment Companies	MFO WHITE OAKS GROWTH FD	363,274.88	25,176,704.39	13,964,286.54
Value of Interest in Registered Investment Companies	MFO WHITEHALL FDS TR GROWTH & INC FD SVCCL	772.26	10,233.32	10,224.72
Value of Interest in Registered Investment Companies	MFO WHITEHALL GROWTH FD	266.81	5,000.00	4,447.71
Value of Interest in Registered Investment Companies	MFO WILLIAM BLAIR INTL GROWTH FD GROWTH SHS	2,826.39	45,000.00	43,752.50
Value of Interest in Registered Investment Companies	MFO WILSHIRE TARGET FDS INC 5000 INDEX PORTFOLIO INVT CL	533.19	5,023.56	4,846.68
Value of Interest in Registered Investment Companies	MFO WILSHIRE TARGET FDS INC LARGE CO GROWTH PORTFOLIO INVT CL	478.29	16,159.72	14,449.14
Value of Interest in Registered Investment Companies	MFO YACKTMAN FD INC COM	286.38	3,131.96	3,195.98
Value of Interest in Registered Investment Companies	MORGAN STANLEY EMERGING	2,660.00	28,265.13	22,955.80
Value of Interest in Registered Investment Companies	SHININGBANK ENERGY TRUST UNITS	1,500.00	13,429.16	13,125.00
Value of Interest in Registered Investment Companies	VANGUARD INDEX TR VANGUARD TOTAL STKMKT VIPERS	30.00	3,481.45	3,161.70
Other	ARGENTINA(REP OF) 0% BDS 15/10/2004 USD1000	300,000.00	192,000.00	126,000.00
Other	SPI 200 FUTURES 28/03/2002	15.00	644,411.64	655,934.70
Other	SPI 200 FUTURES 28/03/2002 (LIAB)	(15.00)	(644,411.64)	(655,934.70)
Other	BRAZIL FEDERATIVE REP US\$GLOBAL BD 11 DUE 08-17-2040/08-17-2015 BEO	100,000.00	78,876.93	77,000.00
Other	BRAZIL(FED REP OF) VAR% BDS 15/4/2014 USD	1,150,000.00	1,085,953.33	1,064,501.83
Other	BULGARIA(NAT REP) 2.75%-VAR%BD 28/7/12 USD'A'	330,000.00	265,650.00	298,625.25
Other	BULGARIA(NAT REP) FRN 7/11 USD(VAR)BR	70,000.00	51,778.90	61,075.00
Other	CAC 40 10 EURO FUTURE 29/03/2002 (L)	(82.00)	(3,354,880.64)	(3,401,668.61)
Other	CAC40 10 EURO FUTURE 29/03/2002	82.00	3,354,880.64	3,401,668.61
Other	DAX INDEX FUTURE 15/03/2002	15.00	1,708,467.23	1,732,441.29
Other	DAX INDEX FUTURE 15/03/2002 (L)	(15.00)	(1,708,467.23)	(1,732,441.29)
Other	HANG SENG INDEX FUTURE 30/01/2002	10.00	720,314.21	729,431.83
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Other	HANG SENG INDEX FUTURE 30/01/2002	(10.00)	(720,314.21)	(729,431.83)
Other	TOPIX INDEX FUTURE 07/03/2002	35.00	2,827,942.34	2,729,284.30
Other	TOPIX INDEX FUTURE 07/03/2002 (LIAB)	(35.00)	(2,827,942.34)	(2,729,284.30)
Other	PANAMA REP GLOBAL BD DTD 07/13/2000 10.75 DUE 05-15-2020 BEO	300,000.00	305,437.80	321,000.00
Other	REPUBLIC OF PANAMA REP OF PANAMA 4.75% 17/07/2014	750,000.00	596,595.00	666,825.00
Other	PVTP/L PERU NTS STEP UP DUE 03-07-2017 ISINUS 715638AH53 SEDOL 2254322	160,000.00	101,345.26	123,200.00
Other	PHILIPPINES REP 9.875 DUE 01-15-2019 BEOISIN # US718286AK32 SEDOL 2377359	180,000.00	169,603.72	166,500.00
Other	PHILIPPINES REP GLOBAL BD 9.5 DUE 10-21-2024 BEO PUT	110,000.00	109,657.90	114,400.00
Other	FTSE 100 INDEX 15MARCH02 FUTURE LIAB 9860318	(28.00)	(2,085,738.75)	(2,123,533.69)
Other	FTSE 100 INDEX MARCH 2002 FUTURE 9860318	28.00	2,085,738.75	2,123,533.69
Other	##SECURITIES LENDING INCOME SECURITIES LENDING INCOME	1.00	0	0
Other	##SECURITIES LENDING INCOME SECURITIES LENDING INCOME	1.00	0	0
Other	##SECURITIES LENDING INCOME SECURITIES LENDING INCOME	1.00	0	0
Other	##SECURITIES LENDING INCOME SECURITIES LENDING INCOME	1.00	0	0
Other	##SECURITIES LENDING INCOME SECURITIES LENDING INCOME	1.00	0	0
Other	##SECURITIES LENDING INCOME SECURITIES LENDING INCOME	1.00	0	0
Other	###EQUITY FUTURES OFFSET — LONG	(120.00)	(26,832,302.50)	(26,610,050.00)
Other	###EQUITY FUTURES OFFSET — LONG	(98.00)	(23,026,870.00)	(23,272,000.00)
Other	###EQUITY FUTURES OFFSET — LONG	(12.00)	(3,397,775.00)	(3,447,600.00)
Other	###EQUITY FUTURES OFFSET — LONG	(34.00)	(9,628,600.00)	(9,768,200.00)

Other	2YR T-NT 03-28-2002	22.00	4,575,656.25	4,597,656.25
Other	2YR T-NT MAR 2002 FUTURE 03-28-2002	(22.00)	(4,575,656.25)	(4,597,656.25)
Other	90 DAY EURO FUTR 06-16-2003	24.00	5,708,400.00	5,703,900.00
Other	90 DAY EURO FUTR 06-16-2003	(24.00)	(5,708,400.00)	(5,703,900.00)
Other	90 DAY EURO FUTR 09-15-2003	24.00	5,690,400.00	5,676,000.00
Other	90 DAY EURO FUTR DEC 2002 FUTURE 12-16-2002	(24.00)	(5,761,500.00)	(5,780,700.00)
Other	90 DAY EURO FUTR DEC 2002 FUTURE 12-16-2002	3.00	721,125.00	722,587.50
Other	90 DAY EURO FUTR MAR 2003 FUTURE 03-17-2003	(24.00)	(5,732,700.00)	(5,741,400.00)
Other	90 DAY EURO FUTR SEPTEMBER 2003 FUTURE	(24.00)	(5,690,400.00)	(5,676,000.00)
Other	ESC CYBERCASH INC	1,600.00	400.00	0
Other	ESCROW CREDITRUST	300.00	2,374.17	0
Other	EURODOLLAR 90 DAY FUTURE DEC 2002 12-16-2002	24.00	5,761,500.00	5,780,700.00
Other	EURODOLLAR 90 DAY FUTURE DEC 2002 12-16-2002	(3.00)	(721,125.00)	(722,587.50)
Other	EURODOLLAR 90 DAY MAR 2003 FUTURE 03-17-2003	24.00	5,732,700.00	5,741,400.00
Other	EURODOLLAR 9500 CALL OPT DEC 2002 12-16-2002	4.00	13,220.00	14,950.00
Other	MAR 02 IMM NASDAQ 100	61.00	10,083,770.00	9,659,350.00
Other	MAR 02 IMM NASDAQ 100	19.00	3,185,160.00	3,008,650.00
Other	MAR 02 RUSSEL 2000	44.00	10,478,065.00	10,764,600.00
Other	MAR 02 S&P 500	59.00	16,748,532.50	16,950,700.00
Other	MAR 02 S&P 500	18.00	5,131,070.00	5,171,400.00
Other	MAR 02 S&P 500	12.00	3,397,775.00	3,447,600.00
Other	MAR 02 S&P 500	34.00	9,628,600.00	9,768,200.00
Other	MAR 02 S&P MID 400	17.00	4,232,575.00	4,327,350.00
Other	MEXICO-UNITED MEXICAN STS US\$DISC BD 11.5 DUE 05-15-2026 REG	1,190,000.00	1,281,086.11	1,514,275.00
Other	OTC FNMA 6 ¹⁰ /31 98-26+ CALL OPT 10-09-2001	700.00	7,273.44	7,273.42
Other	UIT FT UNIT 391 N E-ECONOMY GRWTH & TREASCTF OWN EVID UNDIV INT \$1000 UNT VAL REG	310.00	2,184.17	2,027.40
Other	UIT NCE PETROFUND I CTF OF OWN EVID UNDIV INT \$1000 UNIT VALUE REG	100.00	995.96	748.00
Other	UIT SPDR TR UNIT SER 1 CTF OF OWN EVID UNDIV INT \$1000 UNIT VALUE REG	2,715.00	308,292.12	310,134.45
Other	UIT VAN KAMPEN FOCUS PORT UNIT 288 SEMICNDCTR PORT SER 7A	188.00	1,772.01	1,616.80
Other	UIT VAN KAMPEN FOCUS PORTFOLIOS CTF OF OWN EVID UNDIV INT \$1000 UNIT VALUE REG	2,444.00	20,622.06	5,205.72
Other	UIT VAN KAMPEN FOCUS PORTFOLIOS UIT 288 INTERNET SER 29A UNDIV INT \$1000 UIT VAL	210.00	1,805.33	1,383.90
Other	UIT VAN KAMPEN FOCUS PORTFOLIOS UNIT 275SEMICONDUCTOR PORT SER 6A	1,000.00	9,371.00	7,760.00
Other	UIT VAN KAMPEN FOCUS PORTFOLIOS UNIT 281UTILITY PORTFOLIO SER 11	250.00	2,685.85	1,815.00
Other	UIT VAN KAMPEN FOCUS PORTFOLIOS UNIT 284GLOBAL ENERGY PORT SER 18	250.00	2,539.78	2,135.00
Other	US 10 YR T-NOTE MARCH 2002 FUTURE	6.00	640,546.88	630,843.75
Other	US 10 YR T-NOTE MARCH 2002 FUTURE	(36.00)	(3,732,164.08)	(3,785,062.50)
Other	US 10YR AGENCY FUTURE MAR 2002	49.00	5,000,921.89	4,924,500.00
Other	US 10YR AGENCY FUTURE MAR 2002 (LIAB)	(49.00)	(5,000,921.89)	(4,924,500.00)
Other	US 5 YR T-NOTE MAR 2002 FUTURE	(72.00)	(7,606,757.82)	(7,619,625.00)
Other	US T-BOND 03-20-2002	1.00	100,750.00	101,531.25
Other	US T-BOND MAR 2002 FUTURE 03-20-2002	(1.00)	(100,750.00)	(101,531.25)
Other	US T-NOTE MAR 2002 FUTURE	72.00	7,606,757.82	7,619,625.00
Other	US T-NOTE MARCH 2002 FUTURE	(6.00)	(640,546.88)	(630,843.75)
Other	US T-NOTE MARCH 2002 FUTURE	36.00	3,732,164.08	3,785,062.50
Other	US TREAS BDS INFLATION INDEX 3.625 DUE 04-15-2028	690,000.00	779,346.15	773,098.51
Other Liabilities	AMERIPATH INC COM STK CALL OPTION EXP 1-19-02 PR \$30 PER SH	(3.00)	(551.03)	(855.00)
Other Liabilities	AMGEN INC COM STK CALL OPTION EXP 1-19-02 PR \$65 PER SH	(8.00)	(1,595.98)	(160.00)
Other Liabilities	AOL COM STK CALL OPTION EXP 1-19-02 PR \$55 PER SH	(3.00)	(341.03)	(15.00)
Other Liabilities	AOL TIME WARNER INC COM STK CALL OPTION EXP 1-19-02 PR \$37.50 PER SH	(7.00)	(798.02)	(105.00)
Other Liabilities	APPLIED MATLS COM STK CALL OPTION EXP 1-19-02 PR \$65 PER SH	(2.00)	(1,028.01)	(10.00)
Other Liabilities	ATLANTIC COAST AIR COM STK CALL OPTION EXP DT 01-19-02 W/STRK PR \$22.50 PER SH	(3.00)	(356.03)	(525.00)
Other Liabilities	BEA SYSTEMS INC COM STK CALL OPTION EXP DT 02-16-2002 W/STRK PR \$15 PER SH	(9.00)	(1,753.98)	(1,935.00)
Other Liabilities	BIOTECH HOLDERS TRUST COM STK CALL OPTION EXP 04-20-2002 W/STRK PR \$130.00	(10.00)	(13,551.59)	(12,200.00)
Other Liabilities	BLOCK H R COM STK CALL OPTION EXP 4-20-02 PR \$35 PER SH	(2.00)	(1,028.01)	(2,020.00)
Other Liabilities	CALPINE CORP COM STK CALL OPTION EXP 1-17-04 PR \$50 PER SH	(1.00)	(370.03)	(95.00)
Other Liabilities	CISCO SYS INC COM STK CALL OPTION EXP 01/19/02 W/STRK PR \$17.50 PER SHR	(10.00)	(5,533.44)	(1,350.00)
Other Liabilities	CISCO SYS INC COM STK CALL OPTION EXP 01/19/02 W/STRK PR \$20.00 PER SHR	(10.00)	(502.03)	(400.00)
Other Liabilities	CITRIX SYS COM STK CALL OPTION EXP 3-16-02 PR \$25 PER SH	(2.00)	(608.02)	(410.00)
Other Liabilities	CYPRESS SEMICOND COM STK CALL OPTION EXP 1-19-02 PR \$25 PER SH	(10.00)	(2,051.97)	(250.00)
Other Liabilities	DIRECT FOCUS INC COM STK CALL OPTION EXP DT 01-19-2002 W/STRK PR \$30 PER SH	(3.00)	(716.03)	(750.00)
Other Liabilities	E-TRADE GROUP INC COM STK CALL OPTION EXP 4-20-02 PR \$12.50 PER SH	(10.00)	(752.01)	(850.00)
Other Liabilities	EURODOLLAR 9600 PUT OPT JUN 2002 06-17-2002	(12.00)	(8,935.56)	(750.00)
Other Liabilities	EXELIXIS INC COM STK CALL OPTION EXP 2-16-02 PR \$17.50 PER SH	(10.00)	(1,051.99)	(1,300.00)
Other Liabilities	INTEL CORP COM STK CALL OPTION EXP 04/20/02 W/STK \$32.50 PER SHARE	(10.00)	(3,157.34)	(2,800.00)
Other Liabilities	INTEL CORP COM STK CALL OPTPON EXP 01/19/02 W/STRK PR \$32.50 PER SH	(10.00)	(2,201.97)	(850.00)
Other Liabilities	INTERWOVEN INC COM STK CALL OPTION EXP 6-22-02 PR \$12.50 PER SH	(1.00)	(200.99)	(185.00)
Other Liabilities	JAKKS PACIFIC INC COM STK CALL OPTION EXP 1-19-02 PR \$20 PER SH	(3.00)	(416.03)	(225.00)
Other Liabilities	JDS UNIPHASE INC COM STK CALL OPTION EXP 1-19-02 PR \$12.50 PER SH	(10.00)	(902.01)	(50.00)
Other Liabilities	JNI CORP COM STK CALL OPTION EXP 6-22-01 PR \$10 PER SH	(2.00)	(250.99)	(260.00)
Other Liabilities	LEHMAN BROS HLDG COM STK CALL OPTION EXP DT 01-19-2002 W/STRK PR \$70 PER SH	(2.00)	(268.04)	(220.00)
Other Liabilities	LORAL SPACE & COMMU COM STK CALL OPTION EXP 1-18-03 PR \$5 PER SH	(10.00)	(452.03)	(750.00)
Other Liabilities	LSI LOGIC CORP COM STK CALL OPTION EXP 1-19-02 PR \$17.50 PER SH	(6.00)	(560.03)	(240.00)
Other Liabilities	MBNA CORP COM STK CALL OPTION EXP 1-18-03 PR \$40 PER SH	(5.00)	(1,561.95)	(1,650.00)
Other Liabilities	MERCK & CO COM STK CALL OPTION EXP 1-18-03 PR \$70 PER SH	(2.00)	(1,267.99)	(530.00)
Other Liabilities	NASDAQ 100 SHARES COM STK CALL OPTION EXP 03-16-2002	(30.00)	(8,919.00)	(7,650.00)

Other Liabilities	W/STRK PR \$40.00			
	NEWMONT MINING COM STK CALL OPTION EXP 1-18-03 PR \$25 PER SH	3.00	2,043.95	2,130.00
Other Liabilities	NO DESCRIPTION FOUND	(10.00)	(1,257.40)	(350.00)
Other Liabilities	NO DESCRIPTION FOUND	(6.00)	(1,160.01)	(540.00)
Other Liabilities	NO DESCRIPTION FOUND	(10.00)	(3,651.91)	(1,500.00)
Other Liabilities	NO DESCRIPTION FOUND	(21.00)	(665.02)	(210.00)
Other Liabilities	NOKIA CORP COM STK CALL OPTION EXP 1-19-02 PR \$30 PER SH	(5.00)	(62.04)	(50.00)
Other Liabilities	ONI SYS CORP COM STK CALL OPTION EXP 1-19-02 PR \$12.50 PER SH	(8.00)	(436.03)	(40.00)
Other Liabilities	OPENWAVE SYS COM STK CALL OPTION EXP 1-19-02 PR \$12.50 PER SH	(5.00)	(487.03)	(100.00)
Other Liabilities	OPENWAVE SYSTEMS COM STK CALL OPTION EXP DT 01-19-2002 W/STRK PR \$10 PER SH	(10.00)	(502.03)	(800.00)
Other Liabilities	ORACLE CORP COM STK CALL OPTION EXP 1-19-02 PR \$15 PER SH	(10.00)	(4,757.29)	(850.00)
Other Liabilities	ORACLE CORP COM STK CALL OPTION EXP 1-19-02 W/STRK PR #\$17.50 PER SH	(20.00)	(6,743.22)	(100.00)
Other Liabilities	ORACLE CORP. COM STK CALL OPTION 1/2 15 EXP 01/19/02 W/STK \$15.00 PER SHARE	(10.00)	(552.03)	(850.00)
Other Liabilities	OTC FNMA 6 ¹¹ / ₃₁ 98-11 PUT OPTION 11-07-2001	(700.00)	(1,312.50)	(1,312.50)
Other Liabilities	OTC FNMA 6 ¹¹ / ₃₁ CALL OPTION NOV 2001	(700.00)	(2,187.50)	(2,187.50)
Other Liabilities	OTC GOLDMAN SACHS PUT SWAPTION 12-14-2001	(65.00)	(17,030.00)	(33,124.00)
Other Liabilities	PFIZER INC COM STK CALL OPTION EXP 1-18-03 PR \$45 PER SH	(2.00)	(928.01)	(530.00)
Other Liabilities	PHILLIP MORRIS COM STK CALL OPTION EXP 3-16-02 PR \$50 PER SH	(2.00)	(338.03)	(140.00)
Other Liabilities	QUALCOMM INC COM STK CALL OPTION EXP 1-18-03 PR \$50 PER SH	1.00	1,509.95	1,100.00
Other Liabilities	QUALCOMM INC COM STK CALL OPTION EXP 1-18-03 PR \$80 PER SH	(6.00)	(3,074.66)	(2,640.00)
Other Liabilities	QUALCOMM INC COM STK CALL OPTION EXP 1-19-02 PR \$90 PER SH	(2.00)	(1,108.01)	(190.00)
Other Liabilities	QUALCOMM INC COM STK CALL OPTION EXP DT 01-19-02 W/STRK PR \$55 PER SH	(5.00)	(687.03)	(475.00)
Other Liabilities	SIEBEL SYSTEMS INC COM STK CALL OPTION EXP DT 01-19-2002 W/STRK PR \$27.50	(3.00)	(866.02)	(690.00)
Other Liabilities	SUN MICROSYS COM STK CALL OPTION EXP 1-19-02 PR \$10 PER SH	(5.00)	(662.02)	(1,250.00)
Other Liabilities	SUN MICROSYSTEM INC COM STK CALL OPTION EXP 4-20-02 PR \$15 PER SH	(30.00)	(5,487.96)	(2,550.00)
Other Liabilities	SUN MICROSYSTEMS COM STK CALL OPTION JANEXP 01/19/02 W/STK \$12.50 PER SHARE	(10.00)	(552.03)	(700.00)
Other Liabilities	TEXAS INSTRUMENTS COM STK CALL OPTION EXP 1-19-02 PR \$40 PER SH	(5.00)	(1,611.99)	(25.00)
Other Liabilities	TRANSWITCH CORP COM STK CALL OPTION EXP DT 01-19-2002 W/STRK PR \$5 PER SH	(5.00)	(187.04)	(200.00)
Other Liabilities	UNITED THERAPEUTICS COM STK CALL OPTION EXP 1-19-02 PR \$10 PER SH	(10.00)	(1,202.00)	(950.00)
Other Liabilities	UTSTARCOM INC COM STK CALL OPTION EXP DT 01-19-2002 W/STRK PR \$30 PER SH	(3.00)	(416.03)	(315.00)
Other Liabilities	WORLDCOM INC COM STK CALL OPTION EXP 1-19-02 PR \$15 PER SH	(5.00)	(537.03)	(200.00)
Other Liabilities	YAHOOJ INC COM STK CALL OPTION EXP 1-19-02 PR \$15 PER SH	(10.00)	(2,307.37)	(3,200.00)
Other Liabilities	Pending foreign exchange sales: Canadian dollar	0	(119,884.36)	(118,613.27)
Other Liabilities	Pending foreign exchange sales: Canadian dollar	0	(235,624.22)	(234,027.60)
Other Liabilities	Pending foreign exchange sales: Canadian dollar	0	(217.81)	(218.32)
Other Liabilities	Pending foreign exchange sales: Canadian dollar	0	(4,701.19)	(4,696.03)
Other Liabilities	Pending foreign exchange sales: Euro	0	(30,232.42)	(29,207.58)
Other Liabilities	Pending foreign exchange sales: Euro	0	(665,100.00)	(665,834.61)
Other Liabilities	Pending foreign exchange sales: Euro	0	(3,789,087.00)	(3,773,062.80)
Other Liabilities	Pending foreign exchange sales: British pound sterling	0	(79,990.55)	(82,923.58)
Other Liabilities	Pending foreign exchange sales: British pound sterling	0	(649,445.40)	(669,914.53)
Other Liabilities	Pending foreign exchange sales: British pound sterling	0	(142,935.00)	(144,898.02)
Other Liabilities	Pending foreign exchange sales: Japanese yen	0	(663,318.92)	(602,982.10)
Other Liabilities	Pending foreign exchange sales: Japanese yen	0	(929,299.05)	(863,637.64)
Other Liabilities	Pending foreign exchange sales: Japanese yen	0	(29,982.62)	(26,937.86)
Other Liabilities	Pending foreign exchange sales: Japanese yen	0	(29,982.62)	(26,939.37)
Other Liabilities	Pending foreign exchange sales: Japanese yen	0	(279,000.00)	(251,106.65)
Other Liabilities	Pending foreign exchange sales: Japanese yen	0	(374,926.16)	(344,415.47)
Other Liabilities	Pending foreign exchange sales: Japanese yen	0	(179,924.58)	(165,633.41)
Other Liabilities	Pending foreign exchange sales: Japanese yen	0	(96,851.30)	(89,435.37)
Other Liabilities	Pending foreign exchange sales: Japanese yen	0	(229,829.30)	(212,812.31)
Other Liabilities	Pending foreign exchange sales: Japanese yen	0	(145,114.99)	(136,057.74)
Other Liabilities	Pending foreign exchange sales: Japanese yen	0	(189,845.64)	(178,278.20)
Other Liabilities	Pending foreign exchange sales: Japanese yen	0	(186,824.69)	(175,241.39)
Other Liabilities	Pending foreign exchange sales: Japanese yen	0	(99,735.91)	(97,123.45)
Other Liabilities	Pending foreign exchange sales: Japanese yen	0	(398,908.59)	(382,970.95)
Other Liabilities	Pending foreign exchange sales: United States dollar	0	(151,000.00)	(151,000.00)
Other Liabilities	Pending foreign exchange sales: United States dollar	0	(199,000.00)	(199,000.00)
Other Liabilities	Pending foreign exchange sales: United States dollar	0	(309,600.00)	(309,600.00)
Other Liabilities	Pending foreign exchange sales: United States dollar	0	(3,789,087.00)	(3,789,087.00)
Other Liabilities	Pending foreign exchange sales: United States dollar	0	(28,086.52)	(28,086.52)
Other Liabilities	Pending foreign exchange sales: United States dollar	0	(59,278.32)	(59,278.32)
Other Liabilities	Pending foreign exchange sales: United States dollar	0	(2,131,155.00)	(2,131,155.00)
Other Liabilities	Pending foreign exchange sales: United States dollar	0	(2,417,794.97)	(2,417,794.97)
Other Liabilities	Pending foreign exchange sales: United States dollar	0	(402,965.83)	(402,965.83)
Other Liabilities	Pending foreign exchange sales: United States dollar	0	(258,000.00)	(258,000.00)
Other Liabilities	Pending foreign exchange sales: United States dollar	0	(889,900.00)	(889,900.00)
Other Liabilities	Pending foreign exchange sales: United States dollar	0	(3,789,087.50)	(3,789,087.50)
Other Liabilities	Pending foreign exchange sales: United States dollar	0	(898,920.00)	(898,920.00)
Other Liabilities	Pending foreign exchange sales: United States dollar	0	(392,905.69)	(392,905.69)
Other Liabilities	Pending foreign exchange sales: United States dollar	0	(153,759.00)	(153,759.00)
Other Liabilities	Pending trade purchases: Australian dollar	0	(5,758.86)	(5,758.86)
Other Liabilities	Pending trade purchases: Euro	0	(67,587.91)	(68,017.13)
Other Liabilities	Pending trade purchases: British pound sterling	0	(45,478.77)	(45,540.99)
Other Liabilities	Pending trade purchases: British pound sterling	0	(13,855.33)	(13,855.33)
Other Liabilities	Pending trade purchases: Hong Kong dollar	0	(5,321.98)	(5,321.98)
Other Liabilities	Pending trade purchases: Japanese yen	0	(23,790.11)	(23,839.12)
Other Liabilities	Pending trade purchases: Swedish krona	0	(38,673.45)	(39,054.85)
Other Liabilities	Pending trade purchases: United States dollar	0	(578,818.80)	(578,818.80)
Other Liabilities	Pending trade purchases: United States dollar	0	(205,554.46)	(205,554.46)
Other Liabilities	Pending trade purchases: United States dollar	0	(396,025.00)	(396,025.00)
Other Liabilities	Pending trade purchases: United States dollar	0	(266,600.00)	(266,600.00)
Other Liabilities	Pending trade purchases: United States dollar	0	(1,215,561.17)	(1,215,561.17)
Other Liabilities	Pending trade purchases: United States dollar	0	(108,852,268.91)	(108,852,268.91)

Other Liabilities	Pending trade purchases: United States dollar	0	(2,379,915.80)	(2,379,915.80)
Other Liabilities	Pending trade purchases: United States dollar	0	(211,729.50)	(211,729.50)
Other Liabilities	Pending trade purchases: United States dollar	0	(30,300.00)	(30,300.00)
Other Liabilities	Pending trade purchases: United States dollar	0	(26,360.00)	(26,360.00)
Other Liabilities	Pending trade purchases: United States dollar	0	(261,624.45)	(261,624.45)
Other Liabilities	Pending trade purchases: United States dollar	0	(1,108,137.72)	(1,108,137.72)
Other Liabilities	Pending trade purchases: United States dollar	0	(126,069.00)	(126,069.00)
Other Liabilities	Pending trade purchases: United States dollar	0	(306,920.77)	(306,920.77)
Other Liabilities	Pending trade purchases: United States dollar	0	(619,548.79)	(619,548.79)
Other Liabilities	Pending trade purchases: United States dollar	0	(85,850.00)	(85,850.00)
Other Liabilities	Pending trade purchases: United States dollar	0	(48,101,445.68)	(48,101,445.68)
	Total		1,950,584,591.47	1,957,865,745.98

Description of asset (include interest rate and maturity in case of a loan)	Cost of asset	Current value of asset on transaction date	Net gain or (loss)
COLTV SHORT TERM INVT FD			
Total number of purchases = 148	70,162,963.38	70,162,963.38	0
Total number of sales = 157	81,821,544.01	81,821,544.01	0
TOTAL COLTV SHORT TERM INVT FD	151,984,507.39	151,984,507.39	0

Asset Identity	Asset Description	Transaction Type	Shares/Par Value	Net cash movement
C379571102	#REORG GLOBESPAN INC N/C TO GLOBESPAN VIRATA INC 2351394 @1 12/17/01	Acquisitions	6,580.00	-100,240.38
C379571102	#REORG GLOBESPAN INC N/C TO GLOBESPAN VIRATA INC 2351394 @1 12/17/01	Free Delivery	-30,910.00	0.00
C437614100	#REORG HOMESTAKE MNG STK MERGER TO BARRICK GOLD CORP 2056278 12/14/01	Acquisitions	1.30	-10.63
C437614100	#REORG HOMESTAKE MNG STK MERGER TO BARRICK GOLD CORP 2056278 12/14/01	Free Delivery	-1,726.48	0.00
C90337T101	#REORG USX-US STL GROUP PLAN OF REORG TOUS STL CORP 2882310 EFF 12/31/01	Acquisitions	100.00	-1,722.00
C90337T101	#REORG USX-US STL GROUP PLAN OF REORG TOUS STL CORP 2882310 EFF 12/31/01	Dispositions	-2,000.00	35,898.80
C000005637	&&& PARTICIPANT LOANS OUTSTANDING	Acquisitions	87,124.28	-87,124.28
C000005637	&&& PARTICIPANT LOANS OUTSTANDING	Dispositions	-289,384.47	289,384.47
C999959943	&&&EQUITY FUTURES OFFSET — LONG	Free Delivery	-25.00	0.00
C999959943	&&&EQUITY FUTURES OFFSET — LONG	Free Receipt	1.00	0.00
S904043L	10YR T-NOTE 12-19-2001	Free Delivery	-91.00	0.00
S904043L	10YR T-NOTE 12-19-2001	Free Receipt	6.00	0.00
S904043U	10YR T-NOTE DEC 2001 FUTURE 12-19-2001	Free Delivery	-6.00	0.00
S904043U	10YR T-NOTE DEC 2001 FUTURE 12-19-2001	Free Receipt	110.00	0.00
C885535104	3COM CORP COMMON STOCK	Acquisitions	2,300.00	-14,271.50
C885535104	3COM CORP COMMON STOCK	Dispositions	-1,500.00	6,721.72
S900955L	90 DAY EURO FUTR DEC 2002 FUTURE 12-16-2002	Free Delivery	-24.00	0.00
S900955L	90 DAY EURO FUTR DEC 2002 FUTURE 12-16-2002	Free Receipt	3.00	0.00
C003654100	ABIOMED INC COM	Acquisitions	100.00	-1,864.99
C003654100	ABIOMED INC COM	Free Delivery	-600.00	0.00
CG1150G111	ACCENTURE LTD BERMUDA CLS'A'COM	Acquisitions	1,000.00	-24,549.95
CG1150G111	ACCENTURE LTD BERMUDA CLS'A'COM	Dispositions	-1,000.00	26,819.15
C004930202	ACTIVISION INC NEW COM NEW	Acquisitions	75.00	-2,001.70
C004930202	ACTIVISION INC NEW COM NEW	Dispositions	-3,250.00	82,022.71
C00651F108	ADAPTEC INC COM	Acquisitions	4,800.00	-70,025.28
C00651F108	ADAPTEC INC COM	Dispositions	-5,300.00	87,214.95
C000886101	ADC TELECOMMUNICATIONS INC COM	Acquisitions	200.00	-910.00
C000886101	ADC TELECOMMUNICATIONS INC COM	Dispositions	-160.00	673.02
C006848105	ADELPHIA COMMUNICATIONS CORP CL A	Acquisitions	2,120.00	-60,661.68
C006848105	ADELPHIA COMMUNICATIONS CORP CL A	Dispositions	-130.00	3,711.37
C007094105	ADMINISTAFF INC COM	Acquisitions	2,600.00	-75,127.78
C007094105	ADMINISTAFF INC COM	Dispositions	-6,200.00	205,691.77
C054536107	ADR AXA SA SPONSORED ADR	Acquisitions	1,000.00	-23,074.95
C054536107	ADR AXA SA SPONSORED ADR	Dispositions	-1,000.00	21,074.33
S2307237	ADR ELAN PLC ADR REPSTG SHS	Acquisitions	100.00	-4,207.48
C284131208	ADR ELAN PLC ADR REPSTG SHS	Dispositions	-5,200.00	212,459.18
C500472303	ADR KONINKLIJKE PHILIPS ELECTRS N V N Y REGISTRY SH NEW 2000	Acquisitions	500.00	-13,704.95
S2614313	ADR KONINKLIJKE PHILIPS ELECTRS N V N Y REGISTRY SH NEW 2000	Dispositions	-800.00	21,450.32
C591120100	ADR METAL STORM LTD SPONSORED ADR	Acquisitions	1,000.00	-22,629.95
C591120100	ADR METAL STORM LTD SPONSORED ADR	Dispositions	-1,000.00	18,369.43
C654902204	ADR NOKIA CORP SPONSORED ADR	Acquisitions	290.00	-7,223.60
C654902204	ADR NOKIA CORP SPONSORED ADR	Dispositions	3,800.00	-90,180.86
C874039100	ADR TAIWAN SEMICONDUCTOR MFG CO LTD ISINUS8740391003	Acquisitions	100.00	-1,899.95
S2113382	ADR TAIWAN SEMICONDUCTOR MFG CO LTD ISINUS8740391003	Dispositions	-900.00	16,855.90
C00754A105	ADVANCED FIBRE COMMUNICATIONS INC COM	Acquisitions	600.00	-12,742.44
C00754A105	ADVANCED FIBRE COMMUNICATIONS INC COM	Dispositions	-560.00	12,009.64
C007903107	ADVANCED MICRO DEVICES INC COM	Acquisitions	580.00	-10,400.35
C007903107	ADVANCED MICRO DEVICES INC COM	Dispositions	-980.00	17,609.46
C00790K109	ADVANCEPCS CL A COM	Acquisitions	9,100.00	-245,482.51
C00790K109	ADVANCEPCS CL A COM	Dispositions	-3,890.00	105,831.31
C00817Y108	AETNA INC	Acquisitions	8,600.00	-271,747.10
C00817Y108	AETNA INC	Dispositions	-148.00	4,779.88
C00104Q107	AFC ENTERPRISES INC COM	Acquisitions	3,700.00	-85,100.00
C00104Q107	AFC ENTERPRISES INC COM	Dispositions	-3,700.00	90,027.98
C00826T108	AFFYMETRIX INC OC-CAP STK	Acquisitions	310.00	-10,780.25
C00826T108	AFFYMETRIX INC OC-CAP STK	Dispositions	-1,780.00	66,687.61
C008474108	AGNICO EAGLE MINES LTD COM	Acquisitions	190.00	-1,838.95
C008474108	AGNICO EAGLE MINES LTD COM	Dispositions	-190.00	1,808.98
S6019419	AIFUL CORP JPY50	Acquisitions	300.00	-21,749.92
S6019419	AIFUL CORP JPY50	Dispositions	-300.00	22,447.91
C011589108	ALAMOSA HLDGS INC COM	Acquisitions	1,510.00	-19,441.25
C011589108	ALAMOSA HLDGS INC COM	Dispositions	-7,760.00	114,579.54
C013817101	ALCOA INC COM STK	Acquisitions	4,000.00	-144,679.20
C013817101	ALCOA INC COM STK	Dispositions	-300.00	10,463.65
C01642T108	ALKERMES INC COM	Acquisitions	2,100.00	-51,315.81
C01642T108	ALKERMES INC COM	Dispositions	-4,400.00	102,010.59
S0729457	ALLIED DOMEQ ORD GBP0.25	Acquisitions	3,400.00	-20,144.02
S0729457	ALLIED DOMEQ ORD GBP0.25	Dispositions	-4,700.00	25,665.11
C020753109	ALPHA INDS INC COM	Acquisitions	3,400.00	-78,005.52
C020753109	ALPHA INDS INC COM	Dispositions	-2,700.00	68,577.71
C021441100	ALTERA CORP COM	Acquisitions	13,600.00	-312,921.04
C021441100	ALTERA CORP COM	Dispositions	-880.00	17,739.06
C023135106	AMAZON COM INC COM	Acquisitions	300.00	-3,350.95
C023135106	AMAZON COM INC COM	Dispositions	-3,350.00	36,921.46

C025816109	AMER EXPRESS CO COM	Acquisitions	300.00	-10,305.00
C025816109	AMER EXPRESS CO COM	Dispositions	-75.00	2,567.21
C026874107	AMER INTL GROUP INC COM	Acquisitions	90.00	-7,212.80
C026874107	AMER INTL GROUP INC COM	Dispositions	-24,800.00	2,027,533.25
C023657208	AMER W HLDGS CORP CL B	Acquisitions	500.00	-1,274.95
C023657208	AMER W HLDGS CORP CL B	Dispositions	-500.00	1,195.00
C03060R101	AMERICREDIT CORP COM	Acquisitions	1,000.00	-22,629.95
C03060R101	AMERICREDIT CORP COM	Dispositions	-1,000.00	23,569.26
C03073E105	AMERISOURCEBERGEN CORP COM	Acquisitions	4,690.00	-298,190.20
C03073E105	AMERISOURCEBERGEN CORP COM	Dispositions	-1,160.00	72,781.54
C03070Q101	AMERISTAR CASINOS INC COM COM STK USD0.01	Acquisitions	500.00	-11,074.95
C03070Q101	AMERISTAR CASINOS INC COM COM STK USD0.01	Dispositions	-500.00	11,669.65
C02553E106	AMERN EAGLE OUTFITTERS INC NEW COM	Acquisitions	230.00	-5,563.38
C02553E106	AMERN EAGLE OUTFITTERS INC NEW COM	Dispositions	-700.00	18,213.39
C031162100	AMGEN INC COM	Acquisitions	500.00	-28,459.95
C031162100	AMGEN INC COM	Dispositions	-1,500.00	99,017.69
C032511107	ANADARKO PETRO CORP COM	Acquisitions	0.11	-6.24
C032511107	ANADARKO PETRO CORP COM	Dispositions	-101.01	5,397.13
C035229103	ANHEUSER BUSCH COS INC COM	Acquisitions	100.00	-4,238.95
C035229103	ANHEUSER BUSCH COS INC COM	Dispositions	-300.00	13,838.53
C00184A105	AOL TIME WARNER INC COM	Acquisitions	500.00	-15,764.95
C00184A105	AOL TIME WARNER INC COM	Dispositions	-700.00	22,860.28
C037411105	APACHE CORP COM	Acquisitions	1.31	-61.70
C037411105	APACHE CORP COM	Dispositions	-100.45	4,903.15
C037411105	APACHE CORP COM	Free Receipt	310.00	0.00
C037604204	APOLLO GROUP INC UNIV PHOENIX ONLINE COM	Acquisitions	580.00	-19,296.60
C037604204	APOLLO GROUP INC UNIV PHOENIX ONLINE COM	Dispositions	-500.00	16,494.47
C037899101	APPLEBEES INTL INC COM	Acquisitions	100.00	-3,635.95
C037899101	APPLEBEES INTL INC COM	Dispositions	-1,000.00	35,023.83
C038222105	APPLIED MATERIALS INC COM	Acquisitions	55.00	-2,476.35
C038222105	APPLIED MATERIALS INC COM	Dispositions	-500.00	20,682.69
C03822W109	APPLIED MICRO CIRCUITS CORP CDT-COM	Acquisitions	50.00	-699.99
C03822W109	APPLIED MICRO CIRCUITS CORP CDT-COM	Dispositions	-100.00	1,010.96
C039380100	ARCH COAL INC COM	Acquisitions	1,400.00	-30,912.98
C039380100	ARCH COAL INC COM	Dispositions	-2,700.00	53,956.07
C039483102	ARCHER-DANIELS-MIDLAND CO COM	Acquisitions	294.00	-4,601.65
C039483102	ARCHER-DANIELS-MIDLAND CO COM	Dispositions	-100.00	1,457.95
C04033V104	ARIBA INC COM	Acquisitions	2,300.00	-15,433.00
C04033V104	ARIBA INC COM	Dispositions	-150.00	960.01
C042260109	ARMOR HLDGS INC COM	Acquisitions	12,300.00	-270,600.00
C042260109	ARMOR HLDGS INC COM	Dispositions	-2,500.00	67,347.75
CG05330108	ASIA GLOBAL CROSSING	Acquisitions	1,000.00	-1,529.95
CG05330108	ASIA GLOBAL CROSSING	Dispositions	-400.00	470.03
S4034737	ASS GEN DE FRANCE NPV	Acquisitions	200.00	-9,502.75
S4034737	ASS GEN DE FRANCE NPV	Dispositions	-300.00	14,774.90
C049513104	ATEL CORP COM	Acquisitions	2,800.00	-20,468.00
C049513104	ATEL CORP COM	Dispositions	-2,800.00	20,467.31
C053015103	AUTO DATA PROCESSING INC COM	Acquisitions	3,000.00	-178,356.00
C053015103	AUTO DATA PROCESSING INC COM	Dispositions	-200.00	11,796.14
C053332102	AUTOZONE INC COM	Acquisitions	69.00	-4,612.24
C053332102	AUTOZONE INC COM	Dispositions	-200.00	14,845.50
C05367L109	AVICI SYS INC COM	Acquisitions	5,482.00	-12,389.32
C05367L109	AVICI SYS INC COM	Dispositions	-500.00	1,429.98
S0263494	BAE SYSTEMS ORD GBP0.025	Acquisitions	887.00	-4,000.10
S0263494	BAE SYSTEMS ORD GBP0.025	Dispositions	-6,300.00	28,200.93
C071813109	BAXTER INTL INC COM	Acquisitions	1,200.00	-61,412.28
C071813109	BAXTER INTL INC COM	Dispositions	-500.00	25,965.68
C07262L101	BAY VIEW CAP CORP DEL COM	Acquisitions	1,000.00	-7,719.95
C07262L101	BAY VIEW CAP CORP DEL COM	Dispositions	-1,000.00	7,069.81
S4325419	BAYER HYPO-VEREINS ORD NPV	Acquisitions	1,200.00	-35,808.29
S4325419	BAYER HYPO-VEREINS ORD NPV	Dispositions	-400.00	12,598.89
C073325102	BEA SYS INC COM	Acquisitions	560.00	-9,688.00
C073325102	BEA SYS INC COM	Dispositions	-437.00	6,773.27
C084670207	BERKSHIRE HATHAWAY INC CL B COM	Acquisitions	30.00	-69,944.95
C084670207	BERKSHIRE HATHAWAY INC CL B COM	Dispositions	-20.00	45,343.53
C086516101	BEST BUY INC COM STK	Acquisitions	1,600.00	-109,954.88
C086516101	BEST BUY INC COM STK	Dispositions	-2,680.00	191,468.35
C090951104	BIORELIANCE CORP COM	Acquisitions	93.00	-2,989.09
C090951104	BIORELIANCE CORP COM	Dispositions	-93.00	2,708.92
C09067J109	BIOVAIL CORP COM	Acquisitions	84.00	-4,597.03
C09067J109	BIOVAIL CORP COM	Dispositions	-100.00	5,462.86
C055482103	BJ SVCS CO COM	Acquisitions	1,370.00	-42,227.92
C055482103	BJ SVCS CO COM	Dispositions	-4,500.00	136,774.28
C05548J106	BJS WHSL CLUB INC COM STK	Acquisitions	7,440.00	-326,985.02
C05548J106	BJS WHSL CLUB INC COM STK	Dispositions	-5,590.00	247,456.01
C060505104	BK AMER CORP COM	Acquisitions	0.53	-33.32
C060505104	BK AMER CORP COM	Dispositions	-500.00	31,421.45
S0108120	BOC GROUP ORD 25P	Acquisitions	1,600.00	-24,792.06
S0108120	BOC GROUP ORD 25P	Dispositions	-1,800.00	27,241.04
C097023105	BOEING CO COM	Acquisitions	11.78	-446.01
C097023105	BOEING CO COM	Dispositions	-900.00	34,676.38
C097383103	BOISE CASCADE CORP COM	Acquisitions	620.00	-20,975.65
C097383103	BOISE CASCADE CORP COM	Dispositions	-2,100.00	66,061.90
C109704106	BRIO SOFTWARE INC	Acquisitions	1,300.00	-4,252.95
C109704106	BRIO SOFTWARE INC	Dispositions	-400.00	1,285.00
C110122108	BRISTOL MYERS SQUIBB CO COM	Acquisitions	26,200.00	-1,330,684.90
C110122108	BRISTOL MYERS SQUIBB CO COM	Dispositions	-500.00	26,394.16
C111320107	BROADCOM CORP CL A	Acquisitions	100.00	-4,653.95
C111320107	BROADCOM CORP CL A	Dispositions	-5,900.00	286,713.91
C111412102	BROADVISION INC COM	Acquisitions	26,647.00	-73,471.11
C111412102	BROADVISION INC COM	Dispositions	-500.00	1,664.96
C111621108	BROCADE COMMUNICATIONS SYS INC COM ISIN #US1116211087	Acquisitions	200.00	-6,787.97
C111621108	BROCADE COMMUNICATIONS SYS INC COM ISIN #US1116211087	Dispositions	-2,950.00	114,536.72
C101137107	BSTN SCIENTIFIC CORP COM	Acquisitions	300.00	-7,883.95
C101137107	BSTN SCIENTIFIC CORP COM	Dispositions	-500.00	12,844.62
C12189T104	BURL NORTHN SANTA FE CORP COM	Acquisitions	80.00	-2,262.75
C12189T104	BURL NORTHN SANTA FE CORP COM	Dispositions	-100.00	2,895.33
C12709P103	CABOT MICROELECTRONICS CORP COM	Acquisitions	510.00	-35,770.07
C12709P103	CABOT MICROELECTRONICS CORP COM	Dispositions	-1,710.00	129,670.27
S904222W	CAC40 10 EURO DEC 2001 FUTURE	Free Delivery	-10.00	0.00
S904222W	CAC40 10 EURO DEC 2001 FUTURE	Free Receipt	5.00	0.00
S904222L	CAC40 10 EUROPE DEC 2001 FUTURE (LIAB)	Free Delivery	-10.00	0.00
S904222L	CAC40 10 EUROPE DEC 2001 FUTURE (LIAB)	Free Receipt	82.00	0.00
C127190304	CACI INTL INC CL A	Acquisitions	87.00	-6,541.03
C127190304	CACI INTL INC CL A	Dispositions	-400.00	12,969.61
C127190304	CACI INTL INC CL A	Free Receipt	3,500.00	0.00
C131347106	CALPINE CORP COM	Acquisitions	1,100.00	-15,345.00
C131347106	CALPINE CORP COM	Dispositions	-500.00	9,334.73

C137798104	CANNONDALE CORP COM	Acquisitions	2,000.00	-4,300.00
C137798104	CANNONDALE CORP COM	Free Delivery	-6,000.00	0.00
C14067D102	CAPSTONE TURBINE CORP COM STK ISIN# US14067D1028	Acquisitions	4,600.00	-19,205.92
C14067D102	CAPSTONE TURBINE CORP COM STK ISIN# US14067D1028	Dispositions	-180.00	742.82
C14149Y108	CARDINAL HLTH INC	Acquisitions	1,000.00	-68,067.00
C14149Y108	CARDINAL HLTH INC	Dispositions	-800.00	50,851.50
C141665109	CAREER ED CORP COM	Acquisitions	146.00	-4,649.39
C141665109	CAREER ED CORP COM	Dispositions	-100.00	3,470.93
C149123101	CATERPILLAR INC COM	Acquisitions	650.00	-33,166.95
C149123101	CATERPILLAR INC COM	Dispositions	-107.69	5,393.11
C15101Q108	CELESTICA INC SUB VTG SHS	Acquisitions	67.00	-2,664.80
C15101Q108	CELESTICA INC SUB VTG SHS	Dispositions	-9,200.00	376,827.25
C151020104	CELGENE CORP COM	Acquisitions	300.00	-9,143.95
C151020104	CELGENE CORP COM	Dispositions	-300.00	9,317.73
C151313103	CENDANT CORP COM STK	Acquisitions	500.00	-9,625.85
C151313103	CENDANT CORP COM STK	Dispositions	-200.00	3,799.92
CM22465104	CHECK PT SOFTWARE TECHNOLOGIES ORDILS.01	Acquisitions	122.00	-4,686.69
CM22465104	CHECK PT SOFTWARE TECHNOLOGIES ORDILS.01	Dispositions	-2,500.00	103,597.04
C163421100	CHELSEA PPTY GROUP INC COM	Acquisitions	10.52	-518.37
C171046105	CHRISTOPHER & BANKS CORP COM	Dispositions	-8,100.00	269,083.55
C171046105	CHRISTOPHER & BANKS CORP COM	Free Receipt	4,750.00	0.00
C171232101	CHUBB CORP COM	Acquisitions	5,400.00	-362,698.56
C171232101	CHUBB CORP COM	Dispositions	-100.00	6,671.77
C171779101	CIENA CORP COM	Acquisitions	800.00	-12,263.96
C171779101	CIENA CORP COM	Dispositions	-3,900.00	59,784.99
C17275R102	CISCO SYS INC COM	Acquisitions	6,700.00	-142,107.00
C17275R102	CISCO SYS INC COM	Dispositions	-650.00	13,229.60
C172967101	CITIGROUP INC COM	Acquisitions	3,000.00	-150,300.00
C172967101	CITIGROUP INC COM	Dispositions	-50.00	2,505.96
C189054109	CLOROX CO COM	Acquisitions	115.00	-4,578.20
C189054109	CLOROX CO COM	Dispositions	-100.00	3,927.86
C125750109	CMGI INC ISIN #US1257501098 COMMON STOCK	Acquisitions	300.00	-635.95
C125750109	CMGI INC ISIN #US1257501098 COMMON STOCK	Dispositions	-600.00	1,162.01
S253274U	CMO BEAR STEARNS ARM TR 2001-6 MTG PSTRU CTF II-A VAR RATE 9-25-31BE	Acquisitions	245,477.93	-245,477.93
S253274U	CMO BEAR STEARNS ARM TR 2001-6 MTG PSTRU CTF II-A VAR RATE 9-25-31BE	Dispositions	-245,477.93	245,477.93
S243490U	CMO MELLON RESDNTL FDG CORP 2001-HEIL1 MTG CL A-1 VAR DUE 1-25-2008 BEO	Acquisitions	962,668.67	-961,390.13
S243490U	CMO MELLON RESDNTL FDG CORP 2001-HEIL1 MTG CL A-1 VAR DUE 1-25-2008 BEO	Dispositions	-135,110.04	135,110.04
C189754104	COACH INC COM	Acquisitions	1,630.00	-57,073.80
C189754104	COACH INC COM	Dispositions	-3,000.00	109,109.95
C191216100	COCA COLA CO COM	Acquisitions	6.30	-292.63
C191216100	COCA COLA CO COM	Dispositions	-20.00	911.01
CM6778Q105	COM	Acquisitions	2,600.00	-52,000.00
C200519106	COMM BANCORP INC N J COM	Dispositions	-1,700.00	132,755.37
C200519106	COMM BANCORP INC N J COM	Free Receipt	7,866.00	0.00
S4325538	COMMERZBANK AG ORD NPV	Acquisitions	2,600.00	-45,547.45
S4325538	COMMERZBANK AG ORD NPV	Dispositions	-1,200.00	20,391.46
C204912109	COMPUTER ASSOC INTL INC COM	Acquisitions	138.00	-4,521.85
C204912109	COMPUTER ASSOC INTL INC COM	Dispositions	-3,500.00	121,563.54
C205638109	COMPUWARE CORP COM	Acquisitions	100.00	-1,261.00
C205638109	COMPUWARE CORP COM	Dispositions	-1,000.00	10,589.69
C209115104	CONS EDISON INC COM	Acquisitions	6.58	-247.50
C209115104	CONS EDISON INC COM	Dispositions	-100.00	3,886.91
C210795308	CONTL AIRL INC CL B	Acquisitions	475.00	-11,165.00
C210795308	CONTL AIRL INC CL B	Dispositions	-1,800.00	42,539.23
C219350105	CORNING INC COM	Acquisitions	50.00	-505.95
C219350105	CORNING INC COM	Dispositions	-1,000.00	8,564.76
C22160K105	COSTCO WHSL CORP NEW COM	Acquisitions	7,000.00	-299,638.50
C22160K105	COSTCO WHSL CORP NEW COM	Dispositions	-200.00	8,638.76
C22160K105	COSTCO WHSL CORP NEW COM	Free Delivery	-100.00	0.00
C22748P105	CROSS CTRY INC COM	Acquisitions	2,500.00	-67,125.00
C22748P105	CROSS CTRY INC COM	Dispositions	-3,300.00	88,132.47
C126667104	CV THERAPEUTICS INC COM	Acquisitions	1,090.00	-57,225.00
C126667104	CV THERAPEUTICS INC COM	Dispositions	-650.00	37,189.03
C23918K108	DAVITA INC COM	Acquisitions	197.00	-4,620.05
C23918K108	DAVITA INC COM	Dispositions	-14,800.00	355,020.92
S903889W	DAX INDEX DEC 2001 FUTURE	Free Delivery	-3.00	0.00
S903889W	DAX INDEX DEC 2001 FUTURE	Free Receipt	3.00	0.00
S903889L	DAX INDEX DECEMBER DECEMBER 2001 FUTURE	Free Delivery	-3.00	0.00
S903889L	DAX INDEX DECEMBER DECEMBER 2001 FUTURE	Free Receipt	11.00	0.00
S233931U	DEALER AUTO RECEIVABLES TR SER 2000-1 CLA-2 7.01 DUE 04-15-2003 BEO	Acquisitions	24,340.84	-24,340.84
S233931U	DEALER AUTO RECEIVABLES TR SER 2000-1 CLA-2 7.01 DUE 04-15-2003 BEO	Dispositions	-28,224.32	28,224.32
C999599GH0	DEC 01 S&P 500	Free Delivery	-42.00	0.00
C999599GH0	DEC 01 S&P 500	Free Receipt	1.00	0.00
C999599GH0	DEC 01 S&P MID 400	Free Delivery	-17.00	0.00
C999599GH0	DEC 01 S&P MID 400	Free Receipt	2.00	0.00
C247025109	DELL COMPUTER CORP COM	Acquisitions	100.00	-2,734.95
C247025109	DELL COMPUTER CORP COM	Dispositions	-1,000.00	27,629.12
C247361108	DELTA AIR LINES INC COM	Acquisitions	0.23	-6.51
C247361108	DELTA AIR LINES INC COM	Dispositions	-60.00	1,721.99
C248019101	DELUXE CORP COM	Acquisitions	100.00	-4,178.95
C248019101	DELUXE CORP COM	Dispositions	-100.00	4,196.86
C254931108	DIRECT FOCUS INC COM ISIN CA2549311082	Acquisitions	100.00	-3,333.95
C254931108	DIRECT FOCUS INC COM ISIN CA2549311082	Dispositions	-1,700.00	54,533.16
C256605106	DOLE FOOD DE	Acquisitions	2,600.00	-70,601.18
C256605106	DOLE FOOD DE	Dispositions	-3,600.00	97,652.13
C258609304	DOUBLECLICK INC COM	Acquisitions	9,400.00	-117,200.14
C258609304	DOUBLECLICK INC COM	Dispositions	-17,400.00	201,182.52
C23329J104	DQE INC COM	Acquisitions	3,000.00	-52,800.00
C23329J104	DQE INC COM	Dispositions	-100.00	1,711.94
C263534109	DU PONT E I DE NEMOURS & CO COM STK	Acquisitions	100.00	-4,330.95
C263534109	DU PONT E I DE NEMOURS & CO COM STK	Dispositions	-500.00	21,199.29
C263578106	DUANE READE INC COM	Acquisitions	8,000.00	-240,099.20
C263578106	DUANE READE INC COM	Dispositions	-2,100.00	68,289.72
C264399106	DUKE ENERGY CORP COM STK	Acquisitions	3.01	-106.91
C264399106	DUKE ENERGY CORP COM STK	Dispositions	-100.72	3,538.34
C267920205	DYNACARE INC COM	Acquisitions	100.00	-1,717.98
C267920205	DYNACARE INC COM	Dispositions	-200.00	2,869.95
C267919306	DYNACQ INTL INC COM STK ISIN# US2679193068	Acquisitions	500.00	-9,774.95
C267919306	DYNACQ INTL INC COM STK ISIN# US2679193068	Dispositions	-500.00	10,587.18
C26816Q101	DYNEGY INC NEW CL A COM	Acquisitions	0.35	-7.50
C26816Q101	DYNEGY INC NEW CL A COM	Dispositions	-402.38	12,695.63
C269246104	E*TRADE GROUP INC COM	Acquisitions	10,770.00	-98,895.53

C269246104	E*TRADE GROUP INC COM	Dispositions	-55,400.00	578,356.70
C270321102	EARTHLINK INC COM STK	Acquisitions	10,900.00	-131,339.55
C270321102	EARTHLINK INC COM STK	Dispositions	-7,700.00	113,043.78
C28336L109	EL PASO CORP COM	Acquisitions	100.00	-4,412.00
C28336L109	EL PASO CORP COM	Dispositions	-50.46	2,015.49
S4103596	ELEC DE PORTUGAL EUR1(REGD)	Acquisitions	5,800.00	-12,281.55
S4103596	ELEC DE PORTUGAL EUR1(REGD)	Dispositions	-6,900.00	15,679.37
C285512109	ELECTR ARTS COM	Acquisitions	250.00	-15,737.45
C285512109	ELECTR ARTS COM	Dispositions	-3,410.00	215,789.88
C285661104	ELECTR DATA SYS CORP NEW COM	Acquisitions	100.00	-6,801.00
C285661104	ELECTR DATA SYS CORP NEW COM	Dispositions	-40.00	2,742.28
C285084208	ELECTRO-CHEMICAL TECHNOLOGIES LTD COM NEW	Acquisitions	2,500.00	-1,545.00
C285084208	ELECTRO-CHEMICAL TECHNOLOGIES LTD COM NEW	Dispositions	-1,000.00	390.03
C532457108	ELI LILLY & CO COM	Acquisitions	0.54	-44.38
C532457108	ELI LILLY & CO COM	Dispositions	-100.00	8,052.78
C268648102	EMC CORP COM	Acquisitions	500.00	-8,699.95
C268648102	EMC CORP COM	Dispositions	-3,000.00	49,018.35
C292475209	EMULEX CORP COM NEW	Acquisitions	200.00	-8,199.95
C292475209	EMULEX CORP COM NEW	Dispositions	-400.00	11,969.65
C29255U104	ENCOMPASS SVCS CORP COM	Acquisitions	1,000.00	-1,684.95
C29255U104	ENCOMPASS SVCS CORP COM	Dispositions	-1,000.00	2,894.95
C293561106	ENRON CORP COM	Acquisitions	500.00	-469.95
C293561106	ENRON CORP COM	Dispositions	-11,000.00	7,780.77
C293561106	ENRON CORP COM	Free Delivery	-10,000.00	0.00
C26874Q100	ENSCO INTL INC COM	Acquisitions	0.38	-8.79
C26874Q100	ENSCO INTL INC COM	Dispositions	-50.13	1,082.29
C26882D109	EPIQ SYS INC COM	Acquisitions	260.00	-4,678.75
C26882D109	EPIQ SYS INC COM	Dispositions	-2,800.00	46,842.43
C26882D109	EPIQ SYS INC COM	Free Receipt	2,000.00	0.00
C269151106	ESS TECH INC COM	Acquisitions	400.00	-8,366.95
C269151106	ESS TECH INC COM	Dispositions	-400.00	8,216.77
S9009550	EURODOLLAR 90 DAY FUTURE DEC 2002 12-16-2002	Free Delivery	-3.00	0.00
S9009550	EURODOLLAR 90 DAY FUTURE DEC 2002 12-16-2002	Free Receipt	24.00	0.00
C30226D106	EXTREME NETWORKS INC COM	Acquisitions	470.00	-7,060.25
C30226D106	EXTREME NETWORKS INC COM	Dispositions	-3,800.00	68,549.71
C302284104	EXULT INC COM COM STK	Acquisitions	-2,400.00	40,431.12
C302284104	EXULT INC COM COM STK	Dispositions	-5,400.00	86,366.87
C30231G102	EXXON MOBIL CORP COM	Acquisitions	18.13	-683.73
C30231G102	EXXON MOBIL CORP COM	Dispositions	-1,000.00	38,298.77
C303250104	FAIR ISAAC & CO INC COM	Acquisitions	200.00	-12,847.95
C303250104	FAIR ISAAC & CO INC COM	Dispositions	-200.00	11,611.66
C35063R100	FDRY NETWORKS INC COM	Acquisitions	1,000.00	-10,844.95
C35063R100	FDRY NETWORKS INC COM	Dispositions	-500.00	5,367.35
C31428X106	FEDEX CORP COM	Acquisitions	12,300.00	-608,838.93
C31428X106	FEDEX CORP COM	Dispositions	-300.00	15,713.68
C31410H101	FEDT DEPT STORES INC DEL COM	Acquisitions	2,900.00	-107,955.40
C31410H101	FEDT DEPT STORES INC DEL COM	Dispositions	-800.00	31,588.86
C313400301	FHLMC VTG COM	Acquisitions	100.00	-6,567.00
C313400301	FHLMC VTG COM	Dispositions	-1,600.00	103,981.65
C31787A101	FINISAR CORP COM	Acquisitions	3,800.00	-40,840.50
C31787A101	FINISAR CORP COM	Dispositions	-1,300.00	15,980.36
C319963104	FIRST DATA CORP COM	Acquisitions	62.00	-4,595.01
C319963104	FIRST DATA CORP COM	Dispositions	-300.00	23,186.22
C313586109	FNMA COM STK	Acquisitions	2,800.00	-220,451.56
C313586109	FNMA COM STK	Dispositions	-64.15	4,896.83
C345370860	FORD MTR CO DEL COM PAR \$0.01	Acquisitions	1,000.00	-17,374.95
C345370860	FORD MTR CO DEL COM PAR \$0.01	Dispositions	-1,000.00	16,684.49
C35914P105	FRONTIER OIL CORP COM	Acquisitions	1,000.00	-16,574.95
C35914P105	FRONTIER OIL CORP COM	Dispositions	-1,000.00	15,334.52
S904898L	FTSE 100 INDEX 15MARCH02 FUTURE LIAB 9860318	Free Delivery	-29.00	0.00
S904898L	FTSE 100 INDEX 15MARCH02 FUTURE LIAB 9860318	Free Receipt	5.00	0.00
S903501L	FTSE 100 INDEX DEC 2001 FUTURE LIAB	Free Delivery	-5.00	0.00
S903501L	FTSE 100 INDEX DEC 2001 FUTURE LIAB	Free Receipt	3.00	0.00
S904898W	FTSE 100 INDEX MARCH 2002 FUTURE 9860318	Free Delivery	-5.00	0.00
S904898W	FTSE 100 INDEX MARCH 2002 FUTURE 9860318	Free Receipt	2.00	0.00
S903501W	FTSE 100 INDEX DEC 2001 FUTURE	Free Delivery	-3.00	0.00
S903501W	FTSE 100 INDEX DEC 2001 FUTURE	Free Receipt	5.00	0.00
C36866W106	GEMSTAR-TV GUIDE INTL INC COM	Acquisitions	400.00	-11,248.00
C36866W106	GEMSTAR-TV GUIDE INTL INC COM	Dispositions	-3,800.00	108,372.35
C369550108	GEN DYNAMICS CORP COM	Acquisitions	300.00	-23,998.95
C369550108	GEN DYNAMICS CORP COM	Dispositions	-4,400.00	362,192.84
C369604103	GEN ELEC CO COM	Acquisitions	400.00	-14,909.95
C369604103	GEN ELEC CO COM	Dispositions	-3,500.00	138,665.36
C369604103	GEN ELEC CO COM	Free Receipt	51.00	0.00
C370442105	GENERAL MOTORS CORP COMMON STOCK	Acquisitions	5.55	-265.75
C370442105	GENERAL MOTORS CORP COMMON STOCK	Dispositions	-8,100.00	428,200.31
CG3921A100	GLOBAL CROSSING LTD COM	Acquisitions	3,700.00	-2,819.85
CG3921A100	GLOBAL CROSSING LTD COM	Dispositions	-500.00	560.03
C37940X102	GLOBAL PMTS INC COM	Acquisitions	4,000.00	-132,189.60
C37940X102	GLOBAL PMTS INC COM	Dispositions	-4,800.00	146,922.61
C382388106	GOODRICH CORPORATION	Acquisitions	200.00	-5,079.95
C382388106	GOODRICH CORPORATION	Dispositions	-200.00	4,769.89
C39806G108	GREYSTONE DIGITAL TECH INC COM	Acquisitions	1,000.00	-1,039.95
C39806G108	GREYSTONE DIGITAL TECH INC COM	Dispositions	-1,000.00	920.01
C401698105	GUIDANT CORP COM STK	Acquisitions	1,330.00	-66,899.93
C401698105	GUIDANT CORP COM STK	Dispositions	-200.00	9,727.72
C405024100	HAEMONETICS CORP MASS COM	Acquisitions	2,700.00	-91,945.26
C405024100	HAEMONETICS CORP MASS COM	Dispositions	-6,500.00	215,418.40
C406216101	HALLIBURTON CO COM	Acquisitions	1,000.00	-11,909.95
C406216101	HALLIBURTON CO COM	Dispositions	-975.00	13,829.58
C406216101	HALLIBURTON CO COM	Free Delivery	-1,400.00	0.00
C41014S106	HANCOCK JOHN FINL SVCS INC COM ISIN US41014S1069	Acquisitions	1.03	-40.30
C41014S106	HANCOCK JOHN FINL SVCS INC COM ISIN US41014S1069	Dispositions	-300.00	12,314.58
C410293104	HANDSPRING INC COM	Acquisitions	14,909.00	-99,906.70
C410293104	HANDSPRING INC COM	Dispositions	-200.00	1,419.95
S903874W	HANG SENG INDEX DEC 2001 FUTURE	Free Delivery	-1.00	0.00
S903874W	HANG SENG INDEX DEC 2001 FUTURE	Free Receipt	3.00	0.00
C410768105	HANOVER COMPRESSOR CO COM (HOLDING COMPANY) COM	Acquisitions	700.00	-18,991.00
C410768105	HANOVER COMPRESSOR CO COM (HOLDING COMPANY) COM	Dispositions	-3,300.00	84,033.01
C412822108	HARLEY DAVIDSON INC COM	Acquisitions	0.39	-21.21
C412822108	HARLEY DAVIDSON INC COM	Dispositions	-278.79	14,215.71
C413160102	HARMONIC INC COM	Acquisitions	7,200.00	-87,218.64
C413160102	HARMONIC INC COM	Dispositions	-700.00	9,784.72
C404119109	HCA INC COM	Acquisitions	200.00	-7,829.95
C404119109	HCA INC COM	Dispositions	-20,500.00	791,753.27
C421924101	HEALTHSOUTH CORP COM STK	Acquisitions	100.00	-1,403.00
C421924101	HEALTHSOUTH CORP COM STK	Dispositions	-27,880.00	388,940.86
C428236103	HEWLETT-PACKARD CO COM	Acquisitions	7,300.00	-152,507.33

C428236103	HEWLETT-PACKARD CO COM	Dispositions	-6,000.00	136,495.43
C421933102	HLTH MGMT ASSOC INC NEW CL A COM	Acquisitions	500.00	-9,434.95
C421933102	HLTH MGMT ASSOC INC NEW CL A COM	Dispositions	-500.00	9,509.73
C437076102	HOME DEPOT INC COM	Acquisitions	6.58	-317.41
C437076102	HOME DEPOT INC COM	Dispositions	-500.00	24,969.21
C437076102	HOME DEPOT INC COM	Free Delivery	-1,001.04	0.00
C442487203	HOVNANIAN ENTERPRISES INC CL A	Acquisitions	150.00	-2,457.45
C442487203	HOVNANIAN ENTERPRISES INC CL A	Dispositions	-150.00	2,651.46
S256142U	HSEHD FIN CORP NT 6.375 DUE 10-15-2011 BEO	Acquisitions	10,000.00	-9,738.70
S256142U	HSEHD FIN CORP NT 6.375 DUE 10-15-2011 BEO	Dispositions	-50,000.00	49,293.00
C465754109	I2 TECHNOLOGIES INC COM	Acquisitions	2,750.00	-18,672.50
C465754109	I2 TECHNOLOGIES INC COM	Dispositions	-2,750.00	18,286.88
C451906101	IDENTIX INC COM	Acquisitions	200.00	-2,846.00
C45247T104	IMAGISTICS INTL INC COM	Dispositions	-1,088.00	12,274.95
C45247T104	IMAGISTICS INTL INC COM	Free Receipt	1,088.00	0.00
C452526106	IMMUCOR INC COM	Acquisitions	2,900.00	-26,709.00
C452526106	IMMUCOR INC COM	Dispositions	-2,900.00	27,172.09
C452528102	IMMUNEX CORP COM STK USD0.01	Acquisitions	200.00	-5,094.95
C452528102	IMMUNEX CORP COM STK USD0.01	Dispositions	-300.00	8,411.76
C456607100	INDYMAC BANCORP INC COM	Acquisitions	1,000.00	-22,404.95
C456607100	INDYMAC BANCORP INC COM	Dispositions	-500.00	10,984.63
C45768V108	INSIGHT COMMUNICATIONS INC CL A	Acquisitions	570.00	-11,277.45
C45768V108	INSIGHT COMMUNICATIONS INC CL A	Dispositions	-5,330.00	128,812.21
C45811K208	INTEGRATED CIRCUIT SYS INC COM NEW COM STK	Acquisitions	11,300.00	-236,200.51
C45811K208	INTEGRATED CIRCUIT SYS INC COM NEW COM STK	Dispositions	-3,800.00	81,478.40
C458118106	INTEGRATED DEVICE TECH INC COM	Acquisitions	98.00	-2,700.15
C458118106	INTEGRATED DEVICE TECH INC COM	Dispositions	-2,000.00	65,497.81
C458140100	INTEL CORP CAP	Acquisitions	500.00	-16,859.95
C458140100	INTEL CORP CAP	Dispositions	-95.00	3,103.04
C45840J107	INTERACTIVE DATA CORP COM	Acquisitions	200.00	-2,939.95
C45840J107	INTERACTIVE DATA CORP COM	Dispositions	-200.00	2,779.95
C46060X107	INTERNET SEC SYS INC COM	Acquisitions	100.00	-3,473.95
C46060X107	INTERNET SEC SYS INC COM	Dispositions	-100.00	2,921.95
C459200101	INTL BUSINESS MACHS CORP COM	Acquisitions	1,500.00	-179,697.15
C459200101	INTL BUSINESS MACHS CORP COM	Dispositions	-100.00	12,123.64
C459506101	INTL FLAVORS & FRAGRANCES INC COM	Acquisitions	151.00	-4,594.68
C459506101	INTL FLAVORS & FRAGRANCES INC COM	Dispositions	-100.00	2,992.90
C460146103	INTL PAPER CO COM	Acquisitions	1.38	-54.85
C460146103	INTL PAPER CO COM	Dispositions	-111.95	4,453.43
C460254105	INTL RECTIFIER CORP COM	Acquisitions	1,000.00	-33,764.95
C460254105	INTL RECTIFIER CORP COM	Dispositions	-8,100.00	277,119.29
S5679591	INVESTOR AB SEK6.25'B'	Acquisitions	3,800.00	-38,673.45
S5679591	INVESTOR AB SEK6.25'B'	Dispositions	-800.00	8,304.57
C461851107	INVISION TECHNOLOGIES INC COM	Acquisitions	100.00	-2,848.50
C461851107	INVISION TECHNOLOGIES INC COM	Dispositions	-200.00	6,821.79
C46145F105	INVT TECH GROUP INC NEW COM	Acquisitions	85.00	-3,332.20
C46145F105	INVT TECH GROUP INC NEW COM	Dispositions	-1,500.00	84,499.23
C464330109	ISIS PHARMACEUTICALS COM	Acquisitions	200.00	-4,020.95
C464330109	ISIS PHARMACEUTICALS COM	Dispositions	-200.00	4,198.90
C465823102	IVAX CORP COM	Acquisitions	3,100.00	-62,602.95
C465823102	IVAX CORP COM	Dispositions	-200.00	3,973.88
C47012E106	JAKKS PAC INC COM	Acquisitions	300.00	-5,956.95
C47012E106	JAKKS PAC INC COM	Dispositions	-200.00	4,134.91
C46612J101	JDS UNIPHASE CORP COM ISIN US46612J1016	Acquisitions	3,200.00	-28,320.00
C46612J101	JDS UNIPHASE CORP COM ISIN US46612J1016	Dispositions	-200.00	2,235.97
C478160104	JOHNSON & JOHNSON COM	Acquisitions	6.83	-382.65
C478160104	JOHNSON & JOHNSON COM	Dispositions	-2,900.00	166,496.49
C48203R104	JUNIPER NETWORKS INC COM	Acquisitions	275.00	-6,063.45
C48203R104	JUNIPER NETWORKS INC COM	Dispositions	-200.00	3,849.92
C482584109	K MART CORP COM	Acquisitions	200.00	-1,028.00
C482584109	K MART CORP COM	Dispositions	-2,000.00	12,199.57
C48666K109	KB HOME COM	Acquisitions	200.00	-8,120.00
C48666K109	KB HOME COM	Dispositions	-9,200.00	376,083.46
C500255104	KOHL'S CORP COM	Acquisitions	100.00	-7,015.95
C500255104	KOHL'S CORP COM	Dispositions	3,000.00	-208,961.62
C501014104	KRISPY KREME DOUGHNUTS INC COM STK ISIN#US5010141043	Acquisitions	100.00	-4,316.95
C501014104	KRISPY KREME DOUGHNUTS INC COM STK ISIN#US5010141043	Dispositions	-790.00	30,542.03
C501044101	KROGER CO COM	Acquisitions	100.00	-2,529.95
C501044101	KROGER CO COM	Dispositions	3,400.00	-68,722.24
C521863100	LEAP WIRELESS INTL INC COM	Acquisitions	4,310.00	-77,928.25
C521863100	LEAP WIRELESS INTL INC COM	Dispositions	-7,090.00	141,054.39
C524908100	LEHMAN BROS HLDGS INC COM	Acquisitions	0.11	-7.05
C524908100	LEHMAN BROS HLDGS INC COM	Dispositions	-200.00	13,086.46
C52729N100	LEVEL 3 COMMUNICATIONS INC COM STK	Acquisitions	1,000.00	-6,404.95
C52729N100	LEVEL 3 COMMUNICATIONS INC COM STK	Dispositions	-2,200.00	12,957.56
C532791100	LINCARE HLDGS INC COM	Acquisitions	5,300.00	-147,075.00
C532791100	LINCARE HLDGS INC COM	Dispositions	-150.00	3,980.91
C539830109	LOCKHEED MARTIN CORP COM	Acquisitions	136.00	-6,410.59
C539830109	LOCKHEED MARTIN CORP COM	Dispositions	-100.00	4,611.89
C546347105	LOUISIANA-PACIFIC CORP COM	Acquisitions	500.00	-4,154.95
C546347105	LOUISIANA-PACIFIC CORP COM	Dispositions	-300.00	2,561.94
C548661107	LOWES COS INC COM	Acquisitions	100.00	-4,766.00
C548661107	LOWES COS INC COM	Dispositions	-6,100.00	274,417.03
C502161102	LSI LOGIC CORP COM	Acquisitions	600.00	-9,989.95
C502161102	LSI LOGIC CORP COM	Dispositions	-300.00	4,571.89
C549463107	LUCENT TECHNOLOGIES INC COM STK	Acquisitions	1,000.00	-6,219.95
C549463107	LUCENT TECHNOLOGIES INC COM STK	Dispositions	-90.00	699.02
C556100105	MACROMEDIA INC COM	Acquisitions	1,410.00	-24,908.50
C556100105	MACROMEDIA INC COM	Dispositions	-3,140.00	81,712.63
C564055101	MANOR CARE INC NEW COM STK	Acquisitions	4,200.00	-89,516.28
C564055101	MANOR CARE INC NEW COM STK	Dispositions	-3,300.00	76,294.11
C565011103	MANUGISTICS GROUP INC COM	Acquisitions	6,890.00	-127,616.58
C565011103	MANUGISTICS GROUP INC COM	Dispositions	-900.00	14,384.56
C999599GH0	MAR 02 S&P 500	Free Delivery	-3.00	0.00
C999599GH0	MAR 02 S&P 500	Free Receipt	1.00	0.00
CG5876H105	MARVELL TECH GROUP MARVELL TECH GROUP INC	Acquisitions	780.00	-25,282.22
CG5876H105	MARVELL TECH GROUP MARVELL TECH GROUP INC	Dispositions	-3,060.00	114,501.38
C57685P304	MATRIXONE INC COM	Acquisitions	200.00	-1,671.95
C57685P304	MATRIXONE INC COM	Dispositions	-200.00	1,879.98
C577081102	MATTEL INC COM	Acquisitions	0.00	-0.03
C577081102	MATTEL INC COM	Dispositions	-400.00	7,339.79
C579780206	MC CORMICK & CO INC COM NON-VTG	Acquisitions	150.00	-6,396.45
C579780206	MC CORMICK & CO INC COM NON-VTG	Dispositions	-150.00	6,176.34
C580135101	MC DONALDS CORP COM	Acquisitions	8.79	-235.47
C580135101	MC DONALDS CORP COM	Dispositions	-200.00	5,191.82
C582266102	MCLEODUSA INC	Acquisitions	9,500.00	-5,870.99
C582266102	MCLEODUSA INC	Dispositions	-5,000.00	1,697.43
S0970857	MEDALLION TR MTG BKD NT SER 2000-2G CL A-1 FLTG RATE 12-	Acquisitions	589,337.44	-588,865.97

S0970857	18-2031 BEO MEDALLION TR MTG BKD NT SER 2000-2G CL A-1 FLTG RATE 12-18-2031 BEO			
C584699102	MEDIMMUNE INC COM	Dispositions	-97,290.28	97,290.28
C584699102	MEDIMMUNE INC COM	Acquisitions	900.00	-34,893.00
C585055106	MEDTRONIC INC COM	Dispositions	-300.00	13,915.54
C585055106	MEDTRONIC INC COM	Acquisitions	300.00	-14,081.95
CM6786D104	MEGAL SEC SYS LTD COM	Dispositions	-400.00	18,656.42
CM6786D104	MEGAL SEC SYS LTD COM	Acquisitions	1,000.00	-13,804.95
C589331107	MERCK & CO INC COM	Dispositions	-1,000.00	11,084.67
C589331107	MERCK & CO INC COM	Acquisitions	1,000.00	-68,064.95
C59151K108	METHANEX CORP COM STK	Dispositions	-22,600.00	1,301,750.46
C59151K108	METHANEX CORP COM STK	Acquisitions	1,000.00	-5,379.95
C59156R108	METLIFE INC COM ISIN US59156R1086	Dispositions	-20,763.00	118,932.72
C59156R108	METLIFE INC COM ISIN US59156R1086	Acquisitions	151.00	-4,782.49
C594087108	MICHAELS STORES INC COM	Dispositions	-600.00	18,467.38
C594087108	MICHAELS STORES INC COM	Acquisitions	300.00	-8,407.95
C595094103	MICROMUSE INC COM	Dispositions	-300.00	8,969.75
C595094103	MICROMUSE INC COM	Acquisitions	300.00	-4,697.97
C594918104	MICROSOFT CORP COM	Dispositions	-2,970.00	43,852.07
C594918104	MICROSOFT CORP COM	Acquisitions	17.00	-1,215.68
C594918104	MICROSOFT CORP COM	Dispositions	-500.00	33,618.92
C59514P109	MICROTUNE INC DEL COM	Free Delivery	-1,000.00	0.00
C59514P109	MICROTUNE INC DEL COM	Acquisitions	3,100.00	-67,580.00
C59523C107	MID ATLC MED SVCS INC COM	Dispositions	-1,500.00	34,423.84
C59523C107	MID ATLC MED SVCS INC COM	Acquisitions	2,300.00	-51,241.01
C60038B105	MILLENNIUM CELL INC COM	Dispositions	-10,400.00	216,208.77
C60038B105	MILLENNIUM CELL INC COM	Acquisitions	3,200.00	-16,192.00
C599902103	MILLENNIUM PHARMACEUTICALS INC COM	Dispositions	-3,200.00	16,287.44
C599902103	MILLENNIUM PHARMACEUTICALS INC COM	Acquisitions	33.00	-850.18
C604059105	MINN MNG & MFG CO COM	Dispositions	-400.00	13,865.58
C604059105	MINN MNG & MFG CO COM	Acquisitions	0.12	-14.19
C604675108	MIRANT CORP COM	Dispositions	-112.49	13,122.49
C604675108	MIRANT CORP COM	Acquisitions	1,500.00	-21,986.70
C294103106	MIRANT CORP COM	Free Delivery	-39.00	0.00
C294103106	MLP EOTT ENERGY PARTNERS L P UNIT LTD PARTNERSHIP INT	Acquisitions	40.00	-622.95
C617446448	MLP EOTT ENERGY PARTNERS L P UNIT LTD PARTNERSHIP INT	Dispositions	-40.00	505.03
C617446448	MORGAN STANLEY DEAN WITTER & CO COM NEW ISIN #6174464486	Acquisitions	1,400.00	-80,338.44
C617446448	MORGAN STANLEY DEAN WITTER & CO COM NEW ISIN #6174464486	Dispositions	-400.00	21,947.26
C620076109	MOTOROLA INC COM	Acquisitions	200.00	-2,994.95
C620076109	MOTOROLA INC COM	Dispositions	-1,000.00	17,909.45
C624581104	MOVIE GALLERY INC COM	Acquisitions	130.00	-3,624.45
C624581104	MOVIE GALLERY INC COM	Dispositions	-130.00	3,193.94
C629568106	NABORS IND INC COM	Acquisitions	350.00	-11,745.86
C629568106	NABORS IND INC COM	Dispositions	-100.00	3,492.88
C631100104	NASDAQ 100 TR UNIT SER 1	Acquisitions	30.00	-1,288.45
C631100104	NASDAQ 100 TR UNIT SER 1	Dispositions	-380.00	14,949.15
C631100104	NASDAQ 100 TR UNIT SER 1	Free Delivery	-2,000.00	0.00
S6624608	NATIONAL AUST BANK NPV	Acquisitions	223.00	-3,706.01
S6624608	NATIONAL AUST BANK NPV	Dispositions	-4,500.00	73,362.75
C637844309	NATL STL CORP CL B	Acquisitions	1,500.00	-3,120.00
C637844309	NATL STL CORP CL B	Dispositions	-2,100.00	3,191.89
C64120L104	NETWORK APPLIANCE INC DEL	Acquisitions	500.00	-11,757.47
C64120L104	NETWORK APPLIANCE INC DEL	Dispositions	-1,000.00	18,924.40
C640938106	NETWORKS ASSOC INC COM STK	Acquisitions	200.00	-5,099.95
C640938106	NETWORKS ASSOC INC COM STK	Dispositions	-200.00	5,069.88
C64125C109	NEUROCRINE BIOSCIENCES INC COM	Acquisitions	5,100.00	-238,425.00
C64125C109	NEUROCRINE BIOSCIENCES INC COM	Dispositions	-1,400.00	75,325.88
C651639106	NEWMONT MINING CORP NEW COM	Acquisitions	2.50	-48.66
C651639106	NEWMONT MINING CORP NEW COM	Dispositions	-100.00	1,934.93
C65332V103	NEXTEL COMMUNICATIONS INC CL A COM STK	Acquisitions	6,600.00	-70,514.40
C65332V103	NEXTEL COMMUNICATIONS INC CL A COM STK	Dispositions	-100.00	1,106.31
S6642860	NISSAN MOTOR CO Y50	Acquisitions	5,000.00	-24,373.26
S6642860	NISSAN MOTOR CO Y50	Dispositions	-4,000.00	19,079.91
C656568102	NORTEL NETWORKS CORP NEW COM	Acquisitions	1,500.00	-10,725.00
C656568102	NORTEL NETWORKS CORP NEW COM	Dispositions	-100.00	824.02
C670008101	NOVELLUS SYS INC COM	Acquisitions	250.00	-9,589.95
C670008101	NOVELLUS SYS INC COM	Dispositions	-12,700.00	483,041.07
C67030P107	NUCLEAR SOLUTIONS INC COM	Acquisitions	200.00	-566.00
C67030P107	NUCLEAR SOLUTIONS INC COM	Dispositions	-1,000.00	2,669.96
C67066G104	NVIDIA CORP COM	Acquisitions	100.00	-6,546.00
C67066G104	NVIDIA CORP COM	Dispositions	-1,240.00	66,027.67
C676220106	OFFICE DEPOT INC COM	Acquisitions	200.00	-3,606.00
C676220106	OFFICE DEPOT INC COM	Dispositions	-4,970.00	82,547.45
C68219P108	ON TECH CORP COM	Acquisitions	2,000.00	-5,859.90
C68219P108	ON TECH CORP COM	Dispositions	-5,000.00	15,099.49
C68389X105	ORACLE CORP COM	Acquisitions	200.00	-3,199.95
C68389X105	ORACLE CORP COM	Dispositions	-4,500.00	61,994.43
C671040103	OSI PHARMACEUTICALS INC COM	Acquisitions	650.00	-30,273.23
C671040103	OSI PHARMACEUTICALS INC COM	Dispositions	-1,000.00	46,323.45
C671044105	OSI SYS INC COM	Acquisitions	1,600.00	-24,992.00
C671044105	OSI SYS INC COM	Dispositions	-1,000.00	18,134.44
C69073F103	OWENS CORNING COM	Acquisitions	1,500.00	-2,370.00
C69073F103	OWENS CORNING COM	Dispositions	-1,500.00	2,579.91
C695210104	PACKETEER INC COM	Acquisitions	300.00	-2,155.83
C695210104	PACKETEER INC COM	Dispositions	-300.00	2,162.92
C703481101	PATTERSON-UTI ENERGY INC COM	Acquisitions	700.00	-15,375.50
C703481101	PATTERSON-UTI ENERGY INC COM	Dispositions	-5,000.00	107,520.91
C705107100	PEC SOLUTIONS INC COM STK	Acquisitions	100.00	-3,545.95
C705107100	PEC SOLUTIONS INC COM STK	Dispositions	-100.00	3,379.93
C712713106	PEOPLESOFT INC COM	Acquisitions	100.00	-4,095.36
C712713106	PEOPLESOFT INC COM	Dispositions	-100.00	4,219.90
C713409100	PEPSI BOTTLING GROUP INC COM STK ISIN US7134091005	Acquisitions	970.00	-23,108.50
C713409100	PEPSI BOTTLING GROUP INC COM STK ISIN US7134091005	Dispositions	-16,800.00	389,284.99
C713409100	PEPSI BOTTLING GROUP INC COM STK ISIN US7134091005	Free Receipt	3,350.00	0.00
C713448108	PEPSICO INC COM	Acquisitions	4,000.00	-186,919.60
C713448108	PEPSICO INC COM	Dispositions	-400.00	19,647.34
C71366Q101	PEREGRINE SYS INC COM	Acquisitions	3,600.00	-53,307.36
C71366Q101	PEREGRINE SYS INC COM	Dispositions	-2,390.00	32,379.59
C714046109	PERKINELMER INC COM	Acquisitions	300.00	-9,932.95
C714046109	PERKINELMER INC COM	Dispositions	-713.00	23,141.77
C714265105	PEROT SYS CORP CDT-CL A COM STK	Acquisitions	200.00	-3,879.95
C714265105	PEROT SYS CORP CDT-CL A COM STK	Dispositions	-2,600.00	48,722.37
C716768106	PETSMART INC COM	Acquisitions	7,000.00	-63,350.00
C716768106	PETSMART INC COM	Dispositions	-500.00	4,489.89
C717081103	PFIZER INC COM	Acquisitions	100.00	-4,159.95
C717081103	PFIZER INC COM	Dispositions	-240.00	9,622.52
C718154107	PHILIP MORRIS COS INC COM	Acquisitions	11,900.00	-543,675.30

C718154107	PHILIP MORRIS COS INC COM	Dispositions	-250.00	11,392.16
C718507106	PHILLIPS PETRO CO COM	Acquisitions	7.67	-433.82
C718507106	PHILLIPS PETRO CO COM	Dispositions	-8,900.00	504,745.76
C718592108	PHILLIPS VAN HEUSEN CORP COM	Acquisitions	4,300.00	-46,400.87
C718592108	PHILLIPS VAN HEUSEN CORP COM	Dispositions	-7,000.00	77,653.30
C719405102	PHOTRONICS INC COM	Acquisitions	95.00	-2,710.10
C719405102	PHOTRONICS INC COM	Dispositions	-1,600.00	48,487.82
C725906101	PLACER DOME INC COM	Acquisitions	1,000.00	-10,584.95
C725906101	PLACER DOME INC COM	Dispositions	-1,000.00	10,784.69
C69344F106	PMC SIERRA INC COM	Acquisitions	1,400.00	-29,890.00
C69344F106	PMC SIERRA INC COM	Dispositions	-10,700.00	293,240.84
C739308104	POWER-ONE INC COM	Acquisitions	1,030.00	-12,609.16
C739308104	POWER-ONE INC COM	Dispositions	-100.00	1,069.01
C741503106	PRICELINE COM INC COM	Acquisitions	2,800.00	-15,568.00
C741503106	PRICELINE COM INC COM	Dispositions	-2,800.00	15,091.49
C742718109	PROCTER & GAMBLE CO COM	Acquisitions	600.00	-46,236.00
C742718109	PROCTER & GAMBLE CO COM	Dispositions	-1,400.00	113,156.68
C746144104	PURCHASEPRO COM INC COM STK	Acquisitions	500.00	-761.98
C746144104	PURCHASEPRO COM INC COM STK	Dispositions	-6,000.00	7,799.72
C747277101	QLOGIC CORP COM	Acquisitions	1,310.00	-67,005.98
C747277101	QLOGIC CORP COM	Dispositions	-4,530.00	251,044.23
C747525103	QUALCOMM INC COM	Acquisitions	7,900.00	-414,260.99
C747525103	QUALCOMM INC COM	Dispositions	-350.00	19,327.90
C748767100	QUINTILES TRANSNATIONAL CORP COM	Acquisitions	100.00	-1,505.00
C748767100	QUINTILES TRANSNATIONAL CORP COM	Dispositions	-200.00	3,374.93
C750438103	RADIOSHACK CORP COM	Acquisitions	300.00	-8,663.95
C750438103	RADIOSHACK CORP COM	Dispositions	-300.00	8,522.76
C75605L104	REALNETWORKS INC COM	Acquisitions	1,900.00	-13,908.00
C75605L104	REALNETWORKS INC COM	Dispositions	-1,900.00	13,641.54
C757209101	REDBACK NETWORKS INC COM ISIN US7572091012	Acquisitions	470.00	-2,200.45
C757209101	REDBACK NETWORKS INC COM ISIN US7572091012	Dispositions	-1,300.00	4,781.88
C75952J108	RELIANT ENERGY INC COM	Acquisitions	1.50	-37.50
C75952J108	RELIANT ENERGY INC COM	Dispositions	-511.72	13,079.39
C761152107	RESMED INC COM	Acquisitions	50.00	-3,032.95
C761152107	RESMED INC COM	Dispositions	-50.00	2,792.45
C749941100	RF MICRO DEVICES INC COM	Acquisitions	450.00	-10,861.45
C749941100	RF MICRO DEVICES INC COM	Dispositions	-10,460.00	198,968.71
C769320102	RIVERSTONE NETWORKS INC COM	Acquisitions	500.00	-9,070.00
C769320102	RIVERSTONE NETWORKS INC COM	Dispositions	-5,900.00	92,181.48
C774341101	ROCKWELL COLLINS INC COM	Acquisitions	285.00	-4,991.80
C774341101	ROCKWELL COLLINS INC COM	Dispositions	-285.00	5,276.57
S0661689	ROYAL&SUN ALLIANCE ORD GBP0.275	Acquisitions	1,677.00	-9,665.10
S0661689	ROYAL&SUN ALLIANCE ORD GBP0.275	Dispositions	-6,100.00	33,753.32
C749719100	RSA SEC INC COM COM USD0.01	Acquisitions	1,380.00	-22,583.56
C749719100	RSA SEC INC COM COM USD0.01	Dispositions	-150.00	1,949.94
C844741108	S.W. AIRL CO COM	Acquisitions	100.00	-1,849.00
C844741108	S.W. AIRL CO COM	Dispositions	-140.00	2,564.16
C80004C101	SANDISK CORP COM	Acquisitions	100.00	-1,475.95
C80004C101	SANDISK CORP COM	Dispositions	-100.00	1,345.00
C801003104	SANGSTAT MED CORP COM	Acquisitions	1,600.00	-31,440.00
C801003104	SANGSTAT MED CORP COM	Dispositions	-1,900.00	36,098.79
C800907107	SANMINA-SCI CORP FORMERLY SANMINA HLDGS COM COM	Acquisitions	1,510.00	-31,443.03
C800907107	SANMINA-SCI CORP FORMERLY SANMINA HLDGS COM COM	Dispositions	-800.00	19,089.41
C806605101	SCHERING-PLOUGH CORP COM	Acquisitions	500.00	-19,049.95
C806605101	SCHERING-PLOUGH CORP COM	Dispositions	-5,400.00	201,437.03
C808513105	SCHWAB CHARLES CORP COM NEW	Acquisitions	500.00	-7,804.95
C808513105	SCHWAB CHARLES CORP COM NEW	Dispositions	-950.00	14,604.69
C808655104	SCIENTIFIC-ATLANTA INC COM	Acquisitions	0.23	-5.50
C808655104	SCIENTIFIC-ATLANTA INC COM	Dispositions	-180.00	4,218.15
C81211K100	SEALED AIR CORP NEW COM STK	Acquisitions	6,200.00	-249,729.80
C81211K100	SEALED AIR CORP NEW COM STK	Dispositions	-290.00	11,484.97
C817492101	SERENA SOFTWARE INC COM	Acquisitions	300.00	-7,801.95
C817492101	SERENA SOFTWARE INC COM	Dispositions	-1,000.00	21,800.27
C820280105	SHAW GROUP INC COM	Acquisitions	150.00	-3,272.95
C820280105	SHAW GROUP INC COM	Dispositions	-70.00	1,546.94
C826170102	SIEBEL SYS INC COM	Acquisitions	150.00	-4,235.61
C826170102	SIEBEL SYS INC COM	Dispositions	-7,100.00	178,769.91
C82966U103	SIRIUS SATELLITE RADIO INC COM	Acquisitions	100.00	-1,130.98
C82966U103	SIRIUS SATELLITE RADIO INC COM	Dispositions	-900.00	5,999.84
C830879102	SKYWEST INC COM	Acquisitions	198.00	-4,924.51
C830879102	SKYWEST INC COM	Dispositions	-198.00	4,721.89
C832248108	SMITHFIELD FOODS INC COM	Acquisitions	500.00	-12,374.95
C832248108	SMITHFIELD FOODS INC COM	Dispositions	-1,000.00	23,044.28
C834092108	SOLA INTL INC COM	Acquisitions	4,500.00	-85,770.00
C834092108	SOLA INTL INC COM	Dispositions	-700.00	13,324.47
C834182107	SOLETRON CORP COM	Acquisitions	3,800.00	-54,568.00
C834182107	SOLETRON CORP COM	Dispositions	-1,700.00	17,935.92
C835916107	SONUS NETWORKS INC COM ISIN US8359161077	Acquisitions	2,500.00	-13,750.00
C835916107	SONUS NETWORKS INC COM ISIN US8359161077	Dispositions	-2,500.00	13,799.52
C842587107	SOUTHERN CO COM STK	Acquisitions	200.00	-5,002.00
S904209W	SPI 200 FUTURES DEC 2001 FUTURE 31/12/2001	Free Delivery	-2.00	0.00
S904209W	SPI 200 FUTURES DEC 2001 FUTURE 31/12/2001	Free Receipt	3.00	0.00
S904209L	SPI 200 FUTURES DEC 2001 FUTURE (LIAB) 31/12/2001	Free Delivery	-3.00	0.00
S904209L	SPI 200 FUTURES DEC 2001 FUTURE (LIAB) 31/12/2001	Free Receipt	2.00	0.00
C84855W109	SPINNAKER EXPL CO COM	Acquisitions	7,020.00	-258,564.15
C84855W109	SPINNAKER EXPL CO COM	Dispositions	-2,300.00	101,146.02
C784635104	SPX CORP COM	Acquisitions	2,000.00	-240,586.00
C784635104	SPX CORP COM	Dispositions	-450.00	58,327.77
C855244109	STARBUCKS CORP COM	Acquisitions	375.00	-7,308.75
C855244109	STARBUCKS CORP COM	Dispositions	-400.00	7,819.78
C86211E103	STORAGENETWORKS INC COM	Acquisitions	3,000.00	-20,700.00
C86211E103	STORAGENETWORKS INC COM	Dispositions	-500.00	3,469.88
C866810104	SUN MICROSYSTEMS INC COM STK \$,00067 PAR	Acquisitions	2,380.00	-31,249.40
C866810104	SUN MICROSYSTEMS INC COM STK \$,00067 PAR	Dispositions	-400.00	4,735.84
C86764P109	SUNOCO INC COM	Acquisitions	4,600.00	-172,304.96
C86764P109	SUNOCO INC COM	Dispositions	-100.00	3,696.87
S6867748	SWIRE PACIFIC 'A'HKD0.60	Acquisitions	3,000.00	-15,717.92
S6867748	SWIRE PACIFIC 'A'HKD0.60	Dispositions	-3,000.00	14,508.56
C871829107	SYSCO CORP COM	Acquisitions	265.00	-7,122.00
C871829107	SYSCO CORP COM	Dispositions	-100.00	2,668.91
C87612E106	TARGET CORP COM	Acquisitions	0.29	-10.47
C87612E106	TARGET CORP COM	Dispositions	-2,900.00	104,278.77
S6881436	TELECOM CORP OF NZ NPV	Acquisitions	966.00	-1,977.28
S6881436	TELECOM CORP OF NZ NPV	Dispositions	-6,300.00	13,169.96
C88033G100	TENET HEALTHCARE CORP COM	Acquisitions	106.00	-6,455.21
C88033G100	TENET HEALTHCARE CORP COM	Dispositions	-7,200.00	431,846.63
C880770102	TERADYNE INC COM	Acquisitions	200.00	-5,710.00
C880770102	TERADYNE INC COM	Dispositions	-1,340.00	38,721.62

C880775101	TERAYON COMMUNICATION SYS COM	Acquisitions	5,000.00	-57,550.00
C880775101	TERAYON COMMUNICATION SYS COM	Dispositions	-100.00	779.97
C88632Q103	TIBCO SOFTWARE INC COM	Acquisitions	200.00	-2,844.95
C88632Q103	TIBCO SOFTWARE INC COM	Dispositions	-200.00	3,014.94
C888706108	TIVO INC COM	Acquisitions	3,300.00	-21,813.00
C888706108	TIVO INC COM	Dispositions	-2,900.00	16,529.43
C890333107	TOO INC COM STK	Acquisitions	2,400.00	-64,766.88
C890333107	TOO INC COM STK	Dispositions	-5,900.00	160,304.73
S903906W	TOPIX INDEX DEC 2001 FUTURE	Free Delivery	-5.00	0.00
S903906W	TOPIX INDEX DEC 2001 FUTURE	Free Receipt	5.00	0.00
S903906L	TOPIX INDEX DEC 2001 FUTURE (LIAB)	Free Delivery	-2.00	0.00
S903906L	TOPIX INDEX DEC 2001 FUTURE (LIAB)	Free Receipt	5.00	0.00
S904903W	TOPIX INDEX FUTURE 07/03/2002	Free Delivery	-3.00	0.00
S904903W	TOPIX INDEX FUTURE 07/03/2002	Free Receipt	1.00	0.00
S904903L	TOPIX INDEX FUTURE 07/03/2002 (LIAB)	Free Delivery	-19.00	0.00
S904903L	TOPIX INDEX FUTURE 07/03/2002 (LIAB)	Free Receipt	3.00	0.00
C891027104	TORCHMARK CORP COM	Acquisitions	2,500.00	-95,602.75
C891027104	TORCHMARK CORP COM	Dispositions	-100.00	3,877.87
C892335100	TOYS R US INC (HOLDING COMPANY)	Acquisitions	500.00	-11,289.95
C892335100	TOYS R US INC (HOLDING COMPANY)	Dispositions	-500.00	10,859.68
C894065101	TRANSWITCH CORP COM	Acquisitions	2,500.00	-14,150.00
C894065101	TRANSWITCH CORP COM	Dispositions	-4,400.00	20,723.29
C873168108	TXU CORP COM	Acquisitions	200.00	-9,196.00
C873168108	TXU CORP COM	Dispositions	-4,000.00	178,503.24
C902124106	TYCO INTL LTD NEW COM	Acquisitions	200.00	-11,729.95
C902124106	TYCO INTL LTD NEW COM	Dispositions	-400.00	21,869.32
C902124106	TYCO INTL LTD NEW COM	Free Receipt	181.00	0.00
C902549500	UAL CORP COM STK PAR \$0.01	Acquisitions	2,000.00	-26,360.00
C902549500	UAL CORP COM STK PAR \$0.01	Dispositions	-4,500.00	55,213.15
C90262T308	UCBH HLDGS INC COM	Acquisitions	168.00	-4,629.87
C90262T308	UCBH HLDGS INC COM	Dispositions	-300.00	8,179.31
C78462F103	UIT SPDR TR UNIT SER 1 CTF OF OWN EVID UNDIV INT \$1000 UNIT VALUE REG	Acquisitions	1,880.00	-215,316.40
C78462F103	UIT SPDR TR UNIT SER 1 CTF OF OWN EVID UNDIV INT \$1000 UNIT VALUE REG	Dispositions	-50.00	5,825.85
S904446U	US 10 YR T-NOTE MARCH 2002 FUTURE	Free Delivery	-1.00	0.00
S904446U	US 10 YR T-NOTE MARCH 2002 FUTURE	Free Receipt	52.00	0.00
S904208L	US T-BOND 03-20-2002	Free Delivery	-4.00	0.00
S904208L	US T-BOND 03-20-2002	Free Receipt	1.00	0.00
S904208U	US T-BOND MAR 2002 FUTURE 03-20-2002	Free Delivery	-1.00	0.00
S904208U	US T-BOND MAR 2002 FUTURE 03-20-2002	Free Receipt	7.00	0.00
S904446L	US T-NOTE MARCH 2002 FUTURE	Free Delivery	-6.00	0.00
S904446L	US T-NOTE MARCH 2002 FUTURE	Free Receipt	69.00	0.00
C90338R104	US UNWIRED INC CL A COM STK	Acquisitions	4,300.00	-44,664.96
C90338R104	US UNWIRED INC CL A COM STK	Dispositions	-500.00	5,117.32
C90390U102	USA EDUCATION INC COM	Acquisitions	53.00	-4,584.84
C90390U102	USA EDUCATION INC COM	Dispositions	-790.00	67,127.62
C913017109	UTD TECHNOLOGIES CORP COM	Acquisitions	0.22	-13.50
C913017109	UTD TECHNOLOGIES CORP COM	Dispositions	-100.00	6,455.78
C918076100	UTSTARCOM INC COM	Acquisitions	187.00	-4,719.26
C918076100	UTSTARCOM INC COM	Dispositions	-590.00	17,721.76
C91913Y100	VALERO ENERGY CORP COM STK NEW	Acquisitions	0.57	-20.19
C91913Y100	VALERO ENERGY CORP COM STK NEW	Dispositions	-15,100.00	555,528.59
C92220P105	VARIAN MED SYS INC COM ISIN #US9222091057	Acquisitions	700.00	-48,180.51
C92220P105	VARIAN MED SYS INC COM ISIN #US9222091057	Dispositions	-3,800.00	264,280.04
C92343E102	VERISIGN INC COM	Acquisitions	100.00	-3,962.95
C92343E102	VERISIGN INC COM	Dispositions	-200.00	7,314.81
C923436109	VERITAS SOFTWARE CORP COM	Acquisitions	170.00	-7,647.95
C923436109	VERITAS SOFTWARE CORP COM	Dispositions	-300.00	12,604.57
C92675K106	VIISAGE TECH INC COM	Acquisitions	1,000.00	-10,534.95
C92675K106	VIISAGE TECH INC COM	Dispositions	-200.00	2,624.96
C92831E101	VISIONICS CORP DEL COM	Acquisitions	900.00	-11,399.95
C92831E101	VISIONICS CORP DEL COM	Dispositions	-900.00	11,729.64
C929903102	WACHOVIA CORP 2ND NEW COM	Acquisitions	4,500.00	-140,818.05
C929903102	WACHOVIA CORP 2ND NEW COM	Dispositions	-1,000.00	31,475.15
C931422109	WALGREEN CO COM	Acquisitions	100.00	-3,374.00
C931422109	WALGREEN CO COM	Dispositions	-400.00	12,808.62
C932270101	WALLACE COMPUTER SVCS INC COM	Acquisitions	1.45	-27.37
C932270101	WALLACE COMPUTER SVCS INC COM	Dispositions	-167.35	3,223.27
C932270101	WALLACE COMPUTER SVCS INC COM	Free Delivery	0.00	0.00
C931142103	WAL-MART STORES INC COM	Acquisitions	200.00	-10,729.95
C931142103	WAL-MART STORES INC COM	Dispositions	-500.00	27,469.13
C931142103	WAL-MART STORES INC COM	Free Delivery	-800.00	0.00
C947684106	WEBSense INC COM STK ISIN# US9476841062	Acquisitions	2,000.00	-53,100.00
C947684106	WEBSense INC COM STK ISIN# US9476841062	Dispositions	-900.00	28,079.06
C949746101	WELLS FARGO & CO NEW COM STK	Acquisitions	1.89	-81.21
C949746101	WELLS FARGO & CO NEW COM STK	Dispositions	-500.00	21,679.27
C966837106	WHOLE FOODS MKT INC COM	Acquisitions	100.00	-4,662.95
C966837106	WHOLE FOODS MKT INC COM	Dispositions	-3,240.00	144,371.52
C972232102	WILSON GREATBATCH TECHNOLOGIES INC COM	Acquisitions	100.00	-3,507.95
C972232102	WILSON GREATBATCH TECHNOLOGIES INC COM	Dispositions	-100.00	3,279.94
C974280109	WINN-DIXIE STORES INC COM	Acquisitions	14,700.00	-206,829.00
C974280109	WINN-DIXIE STORES INC COM	Dispositions	-6,300.00	88,401.16
C98157D106	WORLDCOM INC/WORLDCO	Acquisitions	1,600.00	-23,135.68
C98157D106	WORLDCOM INC/WORLDCO	Dispositions	-1,200.00	17,567.40
C983759101	XM SATELLITE RADIO HLDGS INC CL A	Acquisitions	1,000.00	-15,859.95
C983759101	XM SATELLITE RADIO HLDGS INC CL A	Dispositions	-350.00	4,519.89
C984332106	YAHOO INC COM	Acquisitions	560.00	-10,264.80
C984332106	YAHOO INC COM	Dispositions	-20.00	320.83
S6985264	YAMAHA MOTOR CO JPY50	Acquisitions	4,300.00	-25,187.48
S6985264	YAMAHA MOTOR CO JPY50	Dispositions	-2,000.00	11,881.33

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Consent of Independent Public Accountants

As independent public accountants, we hereby consent to the incorporation of our report included in this Form 11- K for the month ended December 31, 2001, into UAL's previously filed Form S- 8 and Post Effective Amendment No. 1 to Form S- 8 Registration Statement (File No. 33- 59950), and Form S- 8 Registration Statement (File No. 333-03039) for the United Air Lines, Inc. Pilots Directed Account Retirement Income Plan.

/s/ARTHUR ANDERSEN LLP
ARTHUR ANDERSEN LLP

Chicago, Illinois

May 15, 2002

May 15, 2002

Office of the Chief Accountant
Securities and Exchange Commission
450 Fifth Street N.W.
Washington, DC 20549

Ladies and Gentlemen:

Arthur Andersen LLP has represented to United Air Lines, Inc. that the audit completed for the month ending December 31, 2001 was subject to Andersen's quality control system for the United States accounting and auditing practice. Arthur Andersen has provided assurance to United Air Lines, Inc. that the audit engagement was conducted in compliance with professional standards. The audit was conducted with the appropriate continuity and availability of personnel, in the United States, as well as the appropriate availability of national office consultation.

Sincerely,

/s/Frederic F. Brace
Frederic F. Brace
Senior Vice President
and Chief Financial Officer