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NOMURA SECURITIES CO LTD  
Form 13F-HR  
November 14, 2002

OMB APPROVAL  
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OMB Number:  
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UNITED STATES  
SECURITIES AND EXCHANGE COMMISSION  
Washington, D.C. 20549

FORM 13F

FORM 13f Cover Page

Report for the Calendar Year or Quarter Ended September 30, 2002

If amended report check here:  Amendment Number: \_\_\_\_\_

This Amendment (Check only one):  is a restatement  
 adds new holding  
entries.

Nomura Securities Co., Ltd.

-----  
Name of Institutional Investment Manager

1-9-1, Nihonbashi, Chuo-ku, Tokyo 103-8011, Japan

-----  
Business Address (Street) (City) (State) (Zip)

13F File Number: 28-04979

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

Person Signing this Report on Behalf of Reporting Manager:

David A. Leibowitz Head of Compliance and Surveillance 212-667-9387

-----  
Name (Title) (Phone)

/s/ David A.Leibowitz

-----  
(Manual Signature of Person Duly

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Authorized to Submit This Report)

New York, NY November 14, 2002

-----  
(Place and Date of Signing)

Report Type:

- 13F HOLDINGS REPORT.
- 13F NOTICE.
- 13F COMBINATION REPORT.

Form 13F SUMMARY PAGE

Report Summary:

Number of Other Included Managers: \_\_\_\_\_

Form 13F Information Table Entry Total: \_\_\_\_\_

Form 13F Information Table Value Total: \$ \_\_\_\_\_  
(thousands)

List of Other Included Managers:

Name and 13F file numbers of ALL Institutional Investment Managers with respect to which this schedule is filed (other than the one filing this report): (List in alphabetical order).

| 13F File No.: | Name:                                 |
|---------------|---------------------------------------|
| 1. 28-05739   | Global Funds Management, S.A.         |
| 2. 28-04989   | Nomura Asset Capital Corporation      |
| 3. 28-04985   | Nomura International plc              |
| 4. 28-04985   | Nomura Securities (Bermuda)           |
| 6. 28-04983   | Nomura Securities International, Inc. |

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INFORMATION TABLE  
 QUARTER ENDING  
 09/30/2002

| NAME OF ISSUER               | TITLE<br>OF CLASS | CUSIP     | VALUE<br>X1000 | SHARES<br>PRN AMT | SH<br>PRN | PUT<br>CALL | INVTMT<br>DSCRETN | OT<br>MAN |
|------------------------------|-------------------|-----------|----------------|-------------------|-----------|-------------|-------------------|-----------|
| ODAIMLERCHRYSLER AG          | ORD               | D1668R123 | 137            | 000000004100      | SH        |             | DEFINED           | 01        |
| ACE LTD                      | ORD               | G0070K103 | 3,697          | 000000124877      | SH        |             | DEFINED           | 01        |
| APEX SILVER MINES LTD        | ORD               | G04074103 | 12             | 000000000900      | SH        |             | DEFINED           | 01        |
| ACCENTURE LTD BERMUDA        | CL A              | G1150G111 | 277            | 000000019400      | SH        |             | DEFINED           | 01        |
| COOPER INDS LTD              | CL A              | G24182100 | 1,810          | 000000059668      | SH        |             | DEFINED           | 01        |
| EVEREST RE GROUP LTD         | COM               | G3223R108 | 197            | 000000003600      | SH        |             | DEFINED           | 01        |
| EVEREST RE GROUP LTD         | COM               | G3223R108 | 189            | 000000003400      | SH        |             | DEFINED           | 06        |
| FRESH DEL MONTE PRODUCE INC  | ORD               | G36738105 | 102            | 000000004000      | SH        |             | DEFINED           | 01        |
| GLOBALSANTAFE CORP           | SHS               | G3930E101 | 290            | 000000013000      | SH        |             | DEFINED           | 01        |
| INGERSOLL-RAND COMPANY LTD   | CL A              | G4776G101 | 3,082          | 000000089502      | SH        |             | DEFINED           | 01        |
| NABORS INDUSTRIES LTD        | SHS               | G6359F103 | 2,088          | 000000063780      | SH        |             | DEFINED           | 01        |
| NOBLE CORPORATION            | SHS               | G65422100 | 2,745          | 000000088567      | SH        |             | DEFINED           | 01        |
| HILFIGER TOMMY CORP          | ORD               | G8915Z102 | 28             | 000000003100      | SH        |             | DEFINED           | 01        |
| TRANSOCEAN INC               | ORD               | G90078109 | 3,624          | 000000174261      | SH        |             | DEFINED           | 01        |
| WEATHERFORD INTERNATIONAL LT | COM               | G95089101 | 167            | 000000004500      | SH        |             | DEFINED           | 01        |
| XL CAP LTD                   | CL A              | G98255105 | 4,421          | 000000060159      | SH        |             | DEFINED           | 01        |
| UBS AG                       | NAMEN AKT         | H8920M855 | 131            | 000000003200      | SH        |             | DEFINED           | 01        |
| CHECK POINT SOFTWARE TECH LT | ORD               | M22465104 | 1,503          | 000000109414      | SH        |             | DEFINED           | 01        |
| ORBOTECH LTD                 | ORD               | M75253100 | 49             | 000000003400      | SH        |             | DEFINED           | 01        |
| FLEXTRONICS INTL LTD         | ORD               | Y2573F102 | 856            | 000000122904      | SH        |             | DEFINED           | 01        |
| TEEKAY SHIPPING MARSHALL ISL | COM               | Y8564W103 | 45             | 000000001600      | SH        |             | DEFINED           | 01        |
| A D C TELECOMMUNICATIONS     | COM               | 000886101 | 655            | 000000569689      | SH        |             | DEFINED           | 01        |
| ABN AMRO HLDG NV             | SPONSORED         | 000937102 | 20             | 000000001800      | SH        |             | DEFINED           | 01        |
| ABM INDS INC                 | COM               | 000957100 | 12             | 000000000900      | SH        |             | DEFINED           | 01        |
| AFC ENTERPRISES INC          | COM               | 00104Q107 | 84             | 000000004200      | SH        |             | DEFINED           | 01        |
| AFLAC INC                    | COM               | 001055102 | 184            | 000000006000      | SH        |             | SOLE              |           |
| AFLAC INC                    | COM               | 001055102 | 7,104          | 000000231504      | SH        |             | DEFINED           | 01        |
| AFLAC INC                    | COM               | 001055102 | 191            | 000000006300      | SH        |             | DEFINED           | 06        |
| AGCO CORP                    | COM               | 001084102 | 171            | 000000007600      | SH        |             | DEFINED           | 06        |
| AES CORP                     | COM               | 00130H105 | 1,047          | 000000417459      | SH        |             | DEFINED           | 01        |
| AK STL HLDG CORP             | COM               | 001547108 | 71             | 000000009000      | SH        |             | DEFINED           | 01        |
| AMB PROPERTY CORP            | COM               | 00163T109 | 20             | 000000000700      | SH        |             | DEFINED           | 01        |
| AMR CORP                     | COM               | 001765106 | 286            | 000000068501      | SH        |             | DEFINED           | 01        |
| AOL TIME WARNER INC          | COM               | 00184A105 | 23,820         | 000002035937      | SH        |             | DEFINED           | 01        |
| ATI TECHNOLOGIES INC         | COM               | 001941103 | 13             | 000000002800      | SH        |             | DEFINED           | 01        |
| AT&T CORP                    | COM               | 001957109 | 27,620         | 000002299758      | SH        |             | DEFINED           | 01        |
| AT&T WIRELESS SVCS INC       | COM               | 00209A106 | 5,775          | 000001401853      | SH        |             | DEFINED           | 01        |
| AVX CORP NEW                 | COM               | 002444107 | 61             | 000000007100      | SH        |             | DEFINED           | 01        |
| ABBOTT LABS                  | COM               | 002824100 | 27,870         | 000000689876      | SH        |             | DEFINED           | 01        |
| ABBOTT LABS                  | COM               | 002824100 | 10,706         | 000000265000      | SH        |             | DEFINED           | 04        |
| ABERCROMBIE & FITCH CO       | CL A              | 002896207 | 316            | 000000016100      | SH        |             | DEFINED           | 01        |
| ABGENIX INC                  | COM               | 00339B107 | 118            | 000000018215      | SH        |             | DEFINED           | 01        |
| ACCREDITO HEALTH INC         | COM               | 00437V104 | 324            | 000000006800      | SH        |             | DEFINED           | 01        |
| ACTIVISION INC NEW           | COM NEW           | 004930202 | 454            | 000000019000      | SH        |             | DEFINED           | 01        |
| ACTIVISION INC NEW           | COM NEW           | 004930202 | 155            | 000000006200      | SH        |             | DEFINED           | 06        |
| ACXIOM CORP                  | COM               | 005125109 | 255            | 000000018000      | SH        |             | DEFINED           | 01        |

1Page 2  
0

FORM 13F  
 INFORMATION TABLE  
 QUARTER ENDING  
 09/30/2002

| NAME OF ISSUER | TITLE<br>OF CLASS | CUSIP | VALUE<br>X1000 | SHARES<br>PRN AMT | SH<br>PRN | PUT<br>CALL | INVTMT<br>DSCRETN | OT<br>MAN |
|----------------|-------------------|-------|----------------|-------------------|-----------|-------------|-------------------|-----------|
|----------------|-------------------|-------|----------------|-------------------|-----------|-------------|-------------------|-----------|

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|                              |             |           |        |              |     |         |    |
|------------------------------|-------------|-----------|--------|--------------|-----|---------|----|
| 0ADOBE SYS INC               | COM         | 00724F101 | 3,010  | 000000157601 | SH  | DEFINED | 01 |
| ADTRAN INC                   | COM         | 00738A106 | 43     | 000000002800 | SH  | DEFINED | 01 |
| ADVANCED AUTO PARTS INC      | COM         | 00751Y106 | 136    | 000000002500 | SH  | DEFINED | 01 |
| ADVANCED FIBRE COMMUNICATION | COM         | 00754A105 | 218    | 000000016500 | SH  | DEFINED | 01 |
| ADVO INC                     | COM         | 007585102 | 19     | 000000000600 | SH  | DEFINED | 01 |
| ADVANCEPCS                   | COM         | 00790K109 | 96     | 000000004300 | SH  | DEFINED | 01 |
| ADVANCED MICRO DEVICES INC   | COM         | 007903107 | 887    | 000000166165 | SH  | DEFINED | 01 |
| ADVANTA CORP                 | CL A        | 007942105 | 6      | 000000000600 | SH  | DEFINED | 01 |
| ADVANTA CORP                 | CL B        | 007942204 | 72     | 000000007000 | SH  | DEFINED | 01 |
| ADVENT SOFTWARE INC          | COM         | 007974108 | 90     | 000000007900 | SH  | DEFINED | 01 |
| AETNA INC NEW                | COM         | 00817Y108 | 2,531  | 000000070687 | SH  | DEFINED | 01 |
| AFFILIATED COMPUTER SERVICES | CL A        | 008190100 | 153    | 000000003600 | SH  | DEFINED | 01 |
| AGERE SYS INC                | CL B        | 00845V209 | 681    | 000000688528 | SH  | DEFINED | 01 |
| AGERE SYS INC                | CL B        | 00845V209 | 980    | 000000990000 | SH  | DEFINED | 04 |
| AGILENT TECHNOLOGIES INC     | COM         | 00846U101 | 2,708  | 000000207405 | SH  | DEFINED | 01 |
| AGNICO EAGLE MINES LTD       | COM         | 008474108 | 200    | 000000012500 | SH  | DEFINED | 01 |
| AIR CDA INC                  | CL A NON V  | 008911307 | 291    | 000000161900 | SH  | DEFINED | 01 |
| AIR PRODS & CHEMS INC        | COM         | 009158106 | 4,231  | 000000100735 | SH  | DEFINED | 01 |
| AIR PRODS & CHEMS INC        | COM         | 009158106 | 1,932  | 000000046000 | SH  | DEFINED | 04 |
| AIRBORNE INC                 | COM         | 009269101 | 62     | 000000005500 | SH  | DEFINED | 01 |
| AIRGAS INC                   | COM         | 009363102 | 153    | 000000011700 | SH  | DEFINED | 01 |
| ALASKA AIR GROUP INC         | COM         | 011659109 | 49     | 000000002800 | SH  | DEFINED | 01 |
| ALBEMARLE CORP               | COM         | 012653101 | 2      | 000000000100 | SH  | DEFINED | 01 |
| ALBERTO CULVER CO            | CL B CONV   | 013068101 | 1,404  | 000000028655 | SH  | DEFINED | 01 |
| ALBERTO CULVER CO            | CL A        | 013068200 | 8,404  | 000000182300 | SH  | DEFINED | 01 |
| ALBERTSONS INC               | COM         | 013104104 | 4,371  | 000000180947 | SH  | DEFINED | 01 |
| ALCAN INC                    | COM         | 013716105 | 46     | 000000001900 | SH  | DEFINED | 01 |
| ALCOA INC                    | COM         | 013817101 | 7,345  | 000000380585 | SH  | DEFINED | 01 |
| ALEXANDER & BALDWIN INC      | COM         | 014482103 | 46     | 000000002100 | SH  | DEFINED | 01 |
| ALLEGHENY ENERGY INC         | COM         | 017361106 | 1,252  | 000000095602 | SH  | DEFINED | 01 |
| ALLEGHENY TECHNOLOGIES INC   | COM         | 01741R102 | 246    | 000000035607 | SH  | DEFINED | 01 |
| ALLERGAN INC                 | COM         | 018490102 | 3,491  | 000000064181 | SH  | DEFINED | 01 |
| ALLETE INC                   | COM         | 018522102 | 17     | 000000000800 | SH  | DEFINED | 01 |
| ALLIANCE CAP MGMT HLDG L P   | UNIT LTD P  | 01855A101 | 141    | 000000005100 | SH  | DEFINED | 01 |
| ALLIANT ENERGY CORP          | COM         | 018802108 | 40     | 000000002100 | SH  | DEFINED | 01 |
| ALLIED WASTE INDS INC        | COM PAR\$.0 | 019589308 | 642    | 000000087362 | SH  | DEFINED | 01 |
| ALLMERICA FINL CORP          | COM         | 019754100 | 172    | 000000014400 | SH  | DEFINED | 01 |
| ALLSTATE CORP                | COM         | 020002101 | 11,383 | 000000320201 | SH  | DEFINED | 01 |
| ALLTEL CORP                  | COM         | 020039103 | 5,511  | 000000137342 | SH  | DEFINED | 01 |
| ALPHARMA INC                 | NOTE 3.00   | 020813AD3 | 2,075  | 000000025000 | PRN | DEFINED | 01 |
| ALTERA CORP                  | COM         | 021441100 | 2,483  | 000000286447 | SH  | DEFINED | 01 |
| AMAZON COM INC               | COM         | 023135106 | 1,209  | 000000075941 | SH  | DEFINED | 01 |
| AMAZON COM INC               | COM         | 023135106 | 142    | 000000008400 | SH  | DEFINED | 06 |
| AMBAC FINL GROUP INC         | COM         | 023139108 | 3,387  | 000000062858 | SH  | DEFINED | 01 |
| AMERADA HESS CORP            | COM         | 023551104 | 2,756  | 000000040606 | SH  | DEFINED | 01 |
| AMEREN CORP                  | COM         | 023608102 | 2,665  | 000000064008 | SH  | DEFINED | 01 |

1Page 3

0

FORM 13F  
INFORMATION TABLE  
QUARTER ENDING  
09/30/2002

| NAME OF ISSUER                | TITLE OF CLASS | CUSIP     | VALUE X1000 | SHARES PRN AMT | SH PUT PRN CALL | INVTMT DSCRETN | OT MAN |
|-------------------------------|----------------|-----------|-------------|----------------|-----------------|----------------|--------|
| 0AMERICAN AXLE & MFG HLDGS IN | COM            | 024061103 | 32          | 000000001300   | SH              | DEFINED        | 01     |
| AMERICAN CAPITAL STRATEGIES   | COM            | 024937104 | 194         | 000000010300   | SH              | DEFINED        | 01     |
| AMERICAN EAGLE OUTFITTERS NE  | COM            | 02553E106 | 489         | 000000040600   | SH              | DEFINED        | 01     |
| AMERICAN ELEC PWR INC         | COM            | 025537101 | 4,265       | 000000149625   | SH              | DEFINED        | 01     |
| AMERICAN EXPRESS CO           | COM            | 025816109 | 18,453      | 000000591837   | SH              | DEFINED        | 01     |
| AMERICAN EXPRESS CO           | COM            | 025816109 | 2,968       | 000000095214   | SH              | DEFINED        | 04     |
| AMERICAN FINL GROUP INC OHIO  | COM            | 025932104 | 39          | 000000001700   | SH              | DEFINED        | 01     |
| AMERICAN FINL HLDGS INC       | COM            | 026075101 | 325         | 000000010700   | SH              | DEFINED        | 01     |

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|                              |            |           |        |              |    |         |    |
|------------------------------|------------|-----------|--------|--------------|----|---------|----|
| AMERICAN GREETINGS CORP      | CL A       | 026375105 | 467    | 000000029046 | SH | DEFINED | 01 |
| AMERICAN INTL GROUP INC      | COM        | 026874107 | 21     | 000000000400 | SH | SOLE    |    |
| AMERICAN INTL GROUP INC      | COM        | 026874107 | 63,361 | 000001158352 | SH | DEFINED | 01 |
| AMERICAN ITALIAN PASTA CO    | CL A       | 027070101 | 185    | 000000005200 | SH | DEFINED | 01 |
| AMERICAN MGMT SYS INC        | COM        | 027352103 | 8      | 000000000700 | SH | DEFINED | 01 |
| AMERICAN MED SYS HLDGS INC   | COM        | 02744M108 | 64     | 000000003100 | SH | DEFINED | 01 |
| AMERICAN PWR CONVERSION CORP | COM        | 029066107 | 898    | 000000093968 | SH | DEFINED | 01 |
| AMERICAN STD COS INC DEL     | COM        | 029712106 | 2,126  | 000000033426 | SH | DEFINED | 01 |
| AMERICAN WTR WKS INC         | COM        | 030411102 | 10,048 | 000000225000 | SH | DEFINED | 01 |
| AMERUS GROUP CO              | COM        | 03072M108 | 36     | 000000001300 | SH | DEFINED | 01 |
| AMERISOURCEBERGEN CORP       | COM        | 03073E105 | 3,339  | 000000046764 | SH | DEFINED | 01 |
| AMETEK INC NEW               | COM        | 031100100 | 29     | 000000001000 | SH | DEFINED | 01 |
| AMGEN INC                    | COM        | 031162100 | 28,998 | 000000695409 | SH | DEFINED | 01 |
| AMPHENOL CORP NEW            | CL A       | 032095101 | 137    | 000000004400 | SH | DEFINED | 06 |
| AMSOUTH BANCORPORATION       | COM        | 032165102 | 3,284  | 000000158371 | SH | DEFINED | 01 |
| AMSOUTH BANCORPORATION       | COM        | 032165102 | 148    | 000000007200 | SH | DEFINED | 06 |
| AMYLIN PHARMACEUTICALS INC   | COM        | 032346108 | 229    | 000000013800 | SH | DEFINED | 01 |
| ANADARKO PETE CORP           | COM        | 032511107 | 5,293  | 000000118841 | SH | DEFINED | 01 |
| ANALOG DEVICES INC           | COM        | 032654105 | 3,925  | 000000199288 | SH | DEFINED | 01 |
| ANDREW CORP                  | COM        | 034425108 | 283    | 000000043310 | SH | DEFINED | 01 |
| ANDRX GROUP                  | COM        | 034553107 | 339    | 000000015326 | SH | DEFINED | 01 |
| ANHEUSER BUSCH COS INC       | COM        | 035229103 | 19,428 | 000000383956 | SH | DEFINED | 01 |
| ANHEUSER BUSCH COS INC       | COM        | 035229103 | 118    | 000000002300 | SH | DEFINED | 06 |
| ANIXTER INTL INC             | COM        | 035290105 | 24     | 000000001200 | SH | DEFINED | 01 |
| ANN TAYLOR STORES CORP       | COM        | 036115103 | 218    | 000000009500 | SH | DEFINED | 01 |
| ANSYS INC                    | COM        | 03662Q105 | 49     | 000000002900 | SH | DEFINED | 01 |
| ANTHEM INC                   | COM        | 03674B104 | 4,046  | 000000062256 | SH | DEFINED | 01 |
| AON CORP                     | COM        | 037389103 | 2,467  | 000000120445 | SH | DEFINED | 01 |
| APACHE CORP                  | COM        | 037411105 | 4,904  | 000000082499 | SH | DEFINED | 01 |
| APACHE CORP                  | COM        | 037411105 | 270    | 000000004600 | SH | DEFINED | 06 |
| APARTMENT INVT & MGMT CO     | CL A       | 03748R101 | 221    | 000000005700 | SH | DEFINED | 01 |
| APOGENT TECHNOLOGIES INC     | COM        | 03760A101 | 126    | 000000006800 | SH | DEFINED | 01 |
| APOLLO GROUP INC             | CL A       | 037604105 | 5,262  | 000000121174 | SH | DEFINED | 01 |
| APOLLO GROUP INC             | CL A       | 037604105 | 148    | 000000003400 | SH | DEFINED | 06 |
| APPLE COMPUTER INC           | COM        | 037833100 | 27     | 000000001900 | SH | SOLE    |    |
| APPLE COMPUTER INC           | COM        | 037833100 | 4,314  | 000000297564 | SH | DEFINED | 01 |
| APPLEBEES INTL INC           | COM        | 037899101 | 96     | 000000004400 | SH | DEFINED | 01 |
| APPLERA CORP                 | COM AP BIO | 038020103 | 1,791  | 000000097884 | SH | DEFINED | 01 |

1Page 4  
0

FORM 13F  
INFORMATION TABLE  
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09/30/2002

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|------------------------------|-------------------|-----------|----------------|-------------------|-----------|-------------|-------------------|-----------|
| 0APPLERA CORP                | COM AP BIO        | 038020103 | 73             | 000000004200      | SH        |             | DEFINED           | 06        |
| APPLIED INDL TECHNOLOGIES IN | COM               | 03820C105 | 10             | 000000000600      | SH        |             | DEFINED           | 01        |
| APPLIED MICRO CIRCUITS CORP  | COM               | 03822W109 | 599            | 000000209525      | SH        |             | DEFINED           | 01        |
| APPLIED MATLS INC            | COM               | 038222105 | 10,598         | 000000917601      | SH        |             | DEFINED           | 01        |
| APPLIED MATLS INC            | COM               | 038222105 | 108            | 000000009200      | SH        |             | DEFINED           | 06        |
| APTARGROUP INC               | COM               | 038336103 | 24             | 000000000900      | SH        |             | DEFINED           | 01        |
| ARCHER DANIELS MIDLAND CO    | COM               | 039483102 | 3,599          | 000000287710      | SH        |             | DEFINED           | 01        |
| ARCHER DANIELS MIDLAND CO    | COM               | 039483102 | 115            | 000000009200      | SH        |             | DEFINED           | 06        |
| ARDEN RLTY INC               | COM               | 039793104 | 66             | 000000002800      | SH        |             | DEFINED           | 01        |
| ARIBA INC                    | COM               | 04033V104 | 11             | 000000008300      | SH        |             | DEFINED           | 01        |
| ARMOR HOLDINGS INC           | COM               | 042260109 | 11             | 000000000800      | SH        |             | DEFINED           | 01        |
| ARROW ELECTRS INC            | COM               | 042735100 | 32             | 000000002600      | SH        |             | DEFINED           | 01        |
| ARVINMERITOR INC             | COM               | 043353101 | 162            | 000000008300      | SH        |             | DEFINED           | 06        |
| ASHLAND INC                  | COM               | 044204105 | 858            | 000000032055      | SH        |             | DEFINED           | 01        |
| ASHLAND INC                  | COM               | 044204105 | 76             | 000000002800      | SH        |             | DEFINED           | 06        |
| ASSOCIATED BANC CORP         | COM               | 045487105 | 12             | 000000000400      | SH        |             | DEFINED           | 01        |

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|                              |           |           |        |              |    |         |    |
|------------------------------|-----------|-----------|--------|--------------|----|---------|----|
| ASTORIA FINL CORP            | COM       | 046265104 | 556    | 000000022800 | SH | DEFINED | 01 |
| ATMEL CORP                   | COM       | 049513104 | 81     | 000000076729 | SH | DEFINED | 01 |
| ATWOOD OCEANICS INC          | COM       | 050095108 | 38     | 000000001300 | SH | DEFINED | 01 |
| AUTODESK INC                 | COM       | 052769106 | 1,083  | 000000085552 | SH | DEFINED | 01 |
| AUTOMATIC DATA PROCESSING IN | COM       | 053015103 | 9,546  | 000000274548 | SH | DEFINED | 01 |
| AUTONATION INC               | COM       | 05329W102 | 343    | 000000029800 | SH | DEFINED | 01 |
| AUTOZONE INC                 | COM       | 053332102 | 3,869  | 000000049066 | SH | DEFINED | 01 |
| AUTOZONE INC                 | COM       | 053332102 | 447    | 000000005600 | SH | DEFINED | 06 |
| AVALONBAY CMNTYS INC         | COM       | 053484101 | 12     | 000000000300 | SH | DEFINED | 01 |
| AVAYA INC                    | COM       | 053499109 | 228    | 000000159827 | SH | DEFINED | 01 |
| AVENTIS                      | SPONSORED | 053561106 | 183    | 000000003500 | SH | DEFINED | 01 |
| AVERY DENNISON CORP          | COM       | 053611109 | 2,837  | 000000049803 | SH | DEFINED | 01 |
| AVERY DENNISON CORP          | COM       | 053611109 | 82     | 000000001400 | SH | DEFINED | 06 |
| AVISTA CORP                  | COM       | 05379B107 | 24     | 000000002200 | SH | DEFINED | 01 |
| AVOCENT CORP                 | COM       | 053893103 | 166    | 000000012430 | SH | DEFINED | 01 |
| AVON PRODS INC               | COM       | 054303102 | 4,824  | 000000104645 | SH | DEFINED | 01 |
| AZTAR CORP                   | COM       | 054802103 | 47     | 000000003600 | SH | DEFINED | 01 |
| BB&T CORP                    | COM       | 054937107 | 7,481  | 000000213512 | SH | DEFINED | 01 |
| BISYS GROUP INC              | COM       | 055472104 | 103    | 000000006200 | SH | DEFINED | 01 |
| BJS WHOLESALE CLUB INC       | COM       | 05548J106 | 747    | 000000039300 | SH | DEFINED | 01 |
| BJ SVCS CO                   | COM       | 055482103 | 2,551  | 000000098121 | SH | DEFINED | 01 |
| BP PLC                       | SPONSORED | 055622104 | 387    | 000000009700 | SH | DEFINED | 01 |
| BMC SOFTWARE INC             | COM       | 055921100 | 1,518  | 000000116169 | SH | DEFINED | 01 |
| BMC SOFTWARE INC             | COM       | 055921100 | 149    | 000000011200 | SH | DEFINED | 06 |
| BAKER HUGHES INC             | COM       | 057224107 | 4,325  | 000000149001 | SH | DEFINED | 01 |
| BALL CORP                    | COM       | 058498106 | 1,363  | 000000027060 | SH | DEFINED | 01 |
| BANCORPSOUTH INC             | COM       | 059692103 | 17     | 000000000900 | SH | DEFINED | 01 |
| BANDAG INC                   | CL A      | 059815308 | 1,698  | 000000062900 | SH | DEFINED | 01 |
| BANK OF AMERICA CORPORATION  | COM       | 060505104 | 35     | 000000000550 | SH | SOLE    |    |
| BANK OF AMERICA CORPORATION  | COM       | 060505104 | 42,334 | 000000663546 | SH | DEFINED | 01 |

1Page 5  
0

FORM 13F  
INFORMATION TABLE  
QUARTER ENDING  
09/30/2002

| NAME OF ISSUER               | TITLE OF CLASS | CUSIP     | VALUE X1000 | SHARES PRN AMT | SH PUT PRN CALL | INVTMT DSCRETN | OT MAN |
|------------------------------|----------------|-----------|-------------|----------------|-----------------|----------------|--------|
| OBANK OF AMERICA CORPORATION | COM            | 060505104 | 262         | 000000004100   | SH              | DEFINED        | 06     |
| BANK HAWAII CORP             | COM            | 062540109 | 100         | 000000003600   | SH              | DEFINED        | 01     |
| BANK NEW YORK INC            | COM            | 064057102 | 12,381      | 000000430822   | SH              | DEFINED        | 01     |
| BANK ONE CORP                | COM            | 06423A103 | 19,658      | 000000525622   | SH              | DEFINED        | 01     |
| BANK UTD CORP LITIGATN CONT  | RIGHT 99/9     | 065416117 | 14          | 000000248800   | SH              | DEFINED        | 01     |
| BANKNORTH GROUP INC NEW      | COM            | 06646R107 | 736         | 000000031000   | SH              | DEFINED        | 01     |
| BANKNORTH GROUP INC NEW      | COM            | 06646R107 | 138         | 000000005900   | SH              | DEFINED        | 06     |
| BARD C R INC                 | COM            | 067383109 | 1,243       | 000000022767   | SH              | DEFINED        | 01     |
| BARNES & NOBLE INC           | COM            | 067774109 | 141         | 000000006700   | SH              | DEFINED        | 01     |
| BARRICK GOLD CORP            | COM            | 067901108 | 228         | 000000014700   | SH              | DEFINED        | 01     |
| BARR LABS INC                | COM            | 068306109 | 896         | 000000014400   | SH              | DEFINED        | 01     |
| BARRA INC                    | COM            | 068313105 | 177         | 000000006500   | SH              | DEFINED        | 01     |
| BAUSCH & LOMB INC            | COM            | 071707103 | 789         | 000000023806   | SH              | DEFINED        | 01     |
| BAXTER INTL INC              | COM            | 071813109 | 9,593       | 000000314013   | SH              | DEFINED        | 01     |
| BAY VIEW CAP CORP DEL        | COM            | 07262L101 | 567         | 000000100000   | SH              | DEFINED        | 01     |
| BEA SYS INC                  | COM            | 073325102 | 427         | 000000082473   | SH              | DEFINED        | 01     |
| BEAR STEARNS COS INC         | COM            | 073902108 | 2,671       | 000000047375   | SH              | DEFINED        | 01     |
| BEAR STEARNS COS INC         | COM            | 073902108 | 361         | 000000006400   | SH              | DEFINED        | 06     |
| BEBE STORES INC              | COM            | 075571109 | 24          | 000000002100   | SH              | DEFINED        | 01     |
| BECKMAN COULTER INC          | COM            | 075811109 | 89          | 000000002300   | SH              | DEFINED        | 01     |
| BECTON DICKINSON & CO        | COM            | 075887109 | 3,406       | 000000119962   | SH              | DEFINED        | 01     |
| BED BATH & BEYOND INC        | COM            | 075896100 | 7,094       | 000000217812   | SH              | DEFINED        | 01     |
| BELLSOUTH CORP               | COM            | 079860102 | 16,131      | 000000878625   | SH              | DEFINED        | 01     |
| BELLSOUTH CORP               | COM            | 079860102 | 15,606      | 000000850000   | SH              | DEFINED        | 04     |

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|                     |            |           |        |              |     |         |    |
|---------------------|------------|-----------|--------|--------------|-----|---------|----|
| BELO CORP           | COM SER A  | 080555105 | 277    | 000000012700 | SH  | DEFINED | 01 |
| BEMIS INC           | COM        | 081437105 | 1,219  | 000000024680 | SH  | DEFINED | 01 |
| BERKLEY W R CORP    | COM        | 084423102 | 27     | 000000000800 | SH  | DEFINED | 01 |
| BEST BUY INC        | SDCV 2.25  | 086516AF8 | 1,560  | 000000020000 | PRN | DEFINED | 01 |
| BEST BUY INC        | COM        | 086516101 | 3,166  | 000000141917 | SH  | DEFINED | 01 |
| BIG LOTS INC        | COM        | 089302103 | 1,063  | 000000067211 | SH  | DEFINED | 01 |
| BIO RAD LABS INC    | CL A       | 090572207 | 45     | 000000001200 | SH  | DEFINED | 01 |
| BIOGEN INC          | COM        | 090597105 | 3,821  | 000000130559 | SH  | DEFINED | 01 |
| BIOMET INC          | COM        | 090613100 | 5,164  | 000000193951 | SH  | DEFINED | 01 |
| BIOTECH HOLDERS TR  | DEPOSTRY R | 09067D201 | 36,067 | 000000463000 | SH  | DEFINED | 01 |
| BIOVAIL CORP        | COM        | 09067J109 | 133    | 000000005400 | SH  | DEFINED | 01 |
| BLACK & DECKER CORP | COM        | 091797100 | 1,491  | 000000035565 | SH  | DEFINED | 01 |
| BLACK & DECKER CORP | COM        | 091797100 | 335    | 000000007800 | SH  | DEFINED | 06 |
| BLACKROCK INC       | CL A       | 09247X101 | 37     | 000000000900 | SH  | DEFINED | 01 |
| BLOCK H & R INC     | COM        | 093671105 | 3,851  | 000000091689 | SH  | DEFINED | 01 |
| BLOCKBUSTER INC     | CL A       | 093679108 | 168    | 000000006900 | SH  | DEFINED | 06 |
| BOB EVANS FARMS INC | COM        | 096761101 | 206    | 000000008699 | SH  | DEFINED | 01 |
| BOEING CO           | COM        | 097023105 | 5      | 000000000150 | SH  | SOLE    |    |
| BOEING CO           | COM        | 097023105 | 12,710 | 000000372407 | SH  | DEFINED | 01 |
| BOEING CO           | COM        | 097023105 | 111    | 000000003200 | SH  | DEFINED | 06 |
| BOISE CASCADE CORP  | COM        | 097383103 | 586    | 000000025734 | SH  | DEFINED | 01 |
| BORDERS GROUP INC   | COM        | 099709107 | 312    | 000000019800 | SH  | DEFINED | 01 |

1Page 6

0

FORM 13F  
INFORMATION TABLE  
QUARTER ENDING  
09/30/2002

| NAME OF ISSUER               | TITLE OF CLASS | CUSIP     | VALUE X1000 | SHARES PRN AMT | SH PUT PRN CALL | INVTMT DSCRETN | OT MAN |
|------------------------------|----------------|-----------|-------------|----------------|-----------------|----------------|--------|
| OBORG WARNER INC             | COM            | 099724106 | 580         | 000000011700   | SH              | DEFINED        | 01     |
| BORLAND SOFTWARE CORP        | COM            | 099849101 | 151         | 000000019500   | SH              | DEFINED        | 01     |
| BOSTON PROPERTIES INC        | COM            | 101121101 | 59          | 000000001600   | SH              | DEFINED        | 01     |
| BOSTON SCIENTIFIC CORP       | COM            | 101137107 | 5,714       | 000000181077   | SH              | DEFINED        | 01     |
| BOYD GAMING CORP             | COM            | 103304101 | 11          | 000000000600   | SH              | DEFINED        | 01     |
| BRIGGS & STRATTON CORP       | COM            | 109043109 | 97          | 000000002600   | SH              | DEFINED        | 01     |
| BRINKER INTL INC             | COM            | 109641100 | 507         | 000000019600   | SH              | DEFINED        | 01     |
| BRISTOL MYERS SQUIBB CO      | COM            | 110122108 | 20,357      | 000000855378   | SH              | DEFINED        | 01     |
| BRISTOL MYERS SQUIBB CO      | COM            | 110122108 | 480,500     | 000020000000   | SH              | DEFINED        | 02     |
| BRISTOL MYERS SQUIBB CO      | COM            | 110122108 | 63,154      | 000002653530   | SH              | DEFINED        | 04     |
| BROADBAND HOLDRS TR          | DEPOSITRY      | 11130P104 | 1,532       | 000000250000   | SH              | DEFINED        | 01     |
| BROADCOM CORP                | CL A           | 111320107 | 1,722       | 000000161246   | SH              | DEFINED        | 01     |
| BROCADE COMMUNICATIONS SYS I | COM            | 111621108 | 426         | 000000056658   | SH              | DEFINED        | 01     |
| BROWN & BROWN INC            | COM            | 115236101 | 72          | 000000002400   | SH              | DEFINED        | 01     |
| BROWN FORMAN CORP            | CL A           | 115637100 | 4,750       | 000000069700   | SH              | DEFINED        | 01     |
| BROWN FORMAN CORP            | CL B           | 115637209 | 2,235       | 000000033398   | SH              | DEFINED        | 01     |
| BRUNSWICK CORP               | COM            | 117043109 | 843         | 000000040093   | SH              | DEFINED        | 01     |
| BRUNSWICK CORP               | COM            | 117043109 | 66          | 000000003100   | SH              | DEFINED        | 06     |
| BURLINGTON COAT FACTORY      | COM            | 121579106 | 14          | 000000000800   | SH              | DEFINED        | 01     |
| BURLINGTON NORTHN SANTA FE C | COM            | 12189T104 | 4,557       | 000000190537   | SH              | DEFINED        | 01     |
| BURLINGTON NORTHN SANTA FE C | COM            | 12189T104 | 190         | 000000007600   | SH              | DEFINED        | 06     |
| BURLINGTON RES INC           | COM            | 122014103 | 3,440       | 000000089691   | SH              | DEFINED        | 01     |
| BURLINGTON RES INC           | COM            | 122014103 | 19          | 000000000500   | SH              | DEFINED        | 06     |
| CBRL GROUP INC               | COM            | 12489V106 | 889         | 000000039000   | SH              | DEFINED        | 01     |
| CBRL GROUP INC               | COM            | 12489V106 | 139         | 000000006000   | SH              | DEFINED        | 06     |
| CDW COMPUTER CTRS INC        | COM            | 125129106 | 931         | 000000021985   | SH              | DEFINED        | 01     |
| CEC ENTMT INC                | COM            | 125137109 | 40          | 000000001200   | SH              | DEFINED        | 01     |
| CH ENERGY GROUP INC          | COM            | 12541M102 | 14          | 000000000300   | SH              | DEFINED        | 01     |
| C H ROBINSON WORLDWIDE INC   | COM            | 12541W100 | 53          | 000000001964   | SH              | DEFINED        | 01     |
| CIGNA CORP                   | COM            | 125509109 | 5,007       | 000000070778   | SH              | DEFINED        | 01     |
| CIGNA CORP                   | COM            | 125509109 | 244         | 000000003400   | SH              | DEFINED        | 06     |
| CMS ENERGY CORP              | COM            | 125896100 | 512         | 000000063532   | SH              | DEFINED        | 01     |

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|                           |      |           |       |              |    |         |    |
|---------------------------|------|-----------|-------|--------------|----|---------|----|
| CNF INC                   | COM  | 12612W104 | 15    | 000000000500 | SH | DEFINED | 01 |
| CNF INC                   | COM  | 12612W104 | 125   | 000000003900 | SH | DEFINED | 06 |
| CSG SYS INTL INC          | COM  | 126349109 | 485   | 000000044573 | SH | DEFINED | 01 |
| CSX CORP                  | COM  | 126408103 | 2,851 | 000000108108 | SH | DEFINED | 01 |
| CVS CORP                  | COM  | 126650100 | 4,534 | 000000178866 | SH | DEFINED | 01 |
| CABOT CORP                | COM  | 127055101 | 81    | 000000003900 | SH | DEFINED | 01 |
| CACI INTL INC             | CL A | 127190304 | 7     | 000000000200 | SH | DEFINED | 01 |
| CADENCE DESIGN SYSTEM INC | COM  | 127387108 | 274   | 000000027000 | SH | DEFINED | 01 |
| CALLAWAY GOLF CO          | COM  | 131193104 | 49    | 000000004800 | SH | DEFINED | 01 |
| CALLAWAY GOLF CO          | COM  | 131193104 | 31    | 000000003028 | SH | DEFINED | 02 |
| CALPINE CORP              | COM  | 131347106 | 410   | 000000166345 | SH | DEFINED | 01 |
| CAMPBELL SOUP CO          | COM  | 134429109 | 4,328 | 000000196043 | SH | DEFINED | 01 |
| CAMPBELL SOUP CO          | COM  | 134429109 | 146   | 000000006600 | SH | DEFINED | 06 |
| CANADIAN NATL RY CO       | COM  | 136375102 | 504   | 000000013500 | SH | DEFINED | 01 |

1Page 7

0

FORM 13F  
INFORMATION TABLE  
QUARTER ENDING  
09/30/2002

| NAME OF ISSUER               | TITLE<br>OF CLASS | CUSIP     | VALUE<br>X1000 | SHARES<br>PRN AMT | SH<br>PRN | PUT<br>CALL | INVSTMT<br>DSCRETN | OT<br>MAN |
|------------------------------|-------------------|-----------|----------------|-------------------|-----------|-------------|--------------------|-----------|
| OCAPITAL ONE FINL CORP       | COM               | 14040H105 | 3,416          | 000000097839      | SH        |             | DEFINED            | 01        |
| CAPITAL ONE FINL CORP        | COM               | 14040H105 | 100            | 000000002900      | SH        |             | DEFINED            | 06        |
| CARBO CERAMICS INC           | COM               | 140781105 | 10             | 000000000300      | SH        |             | DEFINED            | 01        |
| CARDINAL HEALTH INC          | COM               | 14149Y108 | 12,406         | 000000199458      | SH        |             | DEFINED            | 01        |
| CAREER EDUCATION CORP        | COM               | 141665109 | 163            | 000000003400      | SH        |             | DEFINED            | 01        |
| CAREMARK RX INC              | COM               | 141705103 | 35             | 000000002100      | SH        |             | DEFINED            | 01        |
| CARLISLE COS INC             | COM               | 142339100 | 172            | 000000004700      | SH        |             | DEFINED            | 01        |
| CARNIVAL CORP                | COM               | 143658102 | 7,069          | 000000281666      | SH        |             | DEFINED            | 01        |
| CARNIVAL CORP                | COM               | 143658102 | 87             | 000000003400      | SH        |             | DEFINED            | 06        |
| CATALINA MARKETING CORP      | COM               | 148867104 | 103            | 000000003700      | SH        |             | DEFINED            | 01        |
| CATERPILLAR INC DEL          | COM               | 149123101 | 6,110          | 000000164173      | SH        |             | DEFINED            | 01        |
| CELESTICA INC                | SUB VTG SH        | 15101Q108 | 193            | 000000014800      | SH        |             | DEFINED            | 01        |
| CEMEX S A                    | SPON ADR 5        | 151290889 | 41             | 000000002000      | SH        |             | DEFINED            | 01        |
| CENDANT CORP                 | DBCV              | 151313AH6 | 23,611         | 000000245000      | PRN       |             | DEFINED            | 01        |
| CENDANT CORP                 | COM               | 151313103 | 5,069          | 000000471134      | SH        |             | DEFINED            | 01        |
| CENTENNIAL BANCORP           | COM               | 15133T104 | 1,927          | 000000222100      | SH        |             | DEFINED            | 01        |
| CENTENE CORP DEL             | COM               | 15135B101 | 26             | 000000001000      | SH        |             | DEFINED            | 01        |
| CENTEX CORP                  | COM               | 152312104 | 1,507          | 000000034000      | SH        |             | DEFINED            | 01        |
| CENTEX CORP                  | COM               | 152312104 | 80             | 000000001800      | SH        |             | DEFINED            | 06        |
| CENTRA SOFTWARE INC          | COM               | 15234X103 | 20             | 000000016300      | SH        |             | DEFINED            | 01        |
| CENTURYTEL INC               | COM               | 156700106 | 1,405          | 000000062651      | SH        |             | DEFINED            | 01        |
| CEPHALON INC                 | COM               | 156708109 | 609            | 000000014936      | SH        |             | DEFINED            | 01        |
| CEPHALON INC                 | COM               | 156708109 | 110            | 000000002800      | SH        |             | DEFINED            | 06        |
| CERIDIAN CORP NEW            | COM               | 156779100 | 86             | 000000006100      | SH        |             | DEFINED            | 01        |
| CERNER CORP                  | COM               | 156782104 | 21             | 000000000600      | SH        |             | DEFINED            | 01        |
| CHARLES RIV LABS INTL INC    | COM               | 159864107 | 15             | 000000000400      | SH        |             | DEFINED            | 01        |
| CHARTER ONE FINL INC         | COM               | 160903100 | 3,483          | 000000117205      | SH        |             | DEFINED            | 01        |
| CHARTER COMMUNICATIONS INC D | CL A              | 16117M107 | 124            | 000000067110      | SH        |             | DEFINED            | 01        |
| CHEESECAKE FACTORY INC       | COM               | 163072101 | 175            | 000000005900      | SH        |             | DEFINED            | 01        |
| CHEMFIRST INC                | COM               | 16361A106 | 1,438          | 000000050000      | SH        |             | DEFINED            | 01        |
| CHEVRONTEXACO CORP           | COM               | 166764100 | 33,007         | 000000476647      | SH        |             | DEFINED            | 01        |
| CHICOS FAS INC               | COM               | 168615102 | 19             | 000000001200      | SH        |             | DEFINED            | 01        |
| CHILDRENS PL RETAIL STORES I | COM               | 168905107 | 47             | 000000004726      | SH        |             | DEFINED            | 01        |
| CHIQUITA BRANDS INTL INC     | COM               | 170032809 | 26             | 000000001700      | SH        |             | DEFINED            | 01        |
| CHIRON CORP                  | COM               | 170040109 | 5,316          | 000000152153      | SH        |             | DEFINED            | 01        |
| CHIRON CORP                  | COM               | 170040109 | 77             | 000000002200      | SH        |             | DEFINED            | 06        |
| CHOICEPOINT INC              | COM               | 170388102 | 231            | 000000006500      | SH        |             | DEFINED            | 01        |
| CHRISTOPHER & BANKS CORP     | COM               | 171046105 | 170            | 000000006800      | SH        |             | DEFINED            | 01        |
| CHUBB CORP                   | COM               | 171232101 | 4,340          | 000000079159      | SH        |             | DEFINED            | 01        |
| CHURCH & DWIGHT INC          | COM               | 171340102 | 13             | 000000000400      | SH        |             | DEFINED            | 01        |



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|                        |            |           |        |              |    |         |    |
|------------------------|------------|-----------|--------|--------------|----|---------|----|
| CIENA CORP             | COM        | 171779101 | 899    | 000000302962 | SH | DEFINED | 01 |
| CINCINNATI FINL CORP   | COM        | 172062101 | 3,032  | 000000085223 | SH | DEFINED | 01 |
| CINERGY CORP           | COM        | 172474108 | 2,327  | 000000074038 | SH | DEFINED | 01 |
| CIRCUIT CITY STORE INC | CIRCT CITY | 172737108 | 1,889  | 000000124716 | SH | DEFINED | 01 |
| CIRCUIT CITY STORE INC | CARMAX GRO | 172737306 | 524    | 000000032700 | SH | DEFINED | 01 |
| CISCO SYS INC          | COM        | 17275R102 | 40,196 | 000003835535 | SH | DEFINED | 01 |

1Page 8  
0

FORM 13F  
INFORMATION TABLE  
QUARTER ENDING  
09/30/2002

| NAME OF ISSUER               | TITLE<br>OF CLASS | CUSIP          | VALUE<br>X1000 | SHARES<br>PRN AMT | SH<br>PRN | PUT<br>CALL | INVSTMT<br>DSCRETN | OT<br>MAN |
|------------------------------|-------------------|----------------|----------------|-------------------|-----------|-------------|--------------------|-----------|
| OCISCO SYS INC               | COM               | 17275R102      | 181            | 000000016200      | SH        |             | DEFINED            | 06        |
| CINTAS CORP                  | COM               | 172908105      | 5,084          | 000000121292      | SH        |             | DEFINED            | 01        |
| CITIGROUP INC                | COM               | 172967101      | 71,549         | 000002413151      | SH        |             | DEFINED            | 01        |
| CITIZENS COMMUNICATIONS CO   | COM               | 17453B101      | 844            | 000000124623      | SH        |             | DEFINED            | 01        |
| CITRIX SYS INC               | COM               | 177376100      | 1,209          | 000000200550      | SH        |             | DEFINED            | 01        |
| CITY NATL CORP               | COM               | 178566105      | 841            | 000000018000      | SH        |             | DEFINED            | 01        |
| CLAIRES STORES INC           | COM               | 179584107      | 39             | 000000001800      | SH        |             | DEFINED            | 01        |
| CLARCOR INC                  | COM               | 179895107      | 24             | 000000000800      | SH        |             | DEFINED            | 01        |
| CLAYTON HOMES INC            | COM               | 184190106      | 355            | 000000032400      | SH        |             | DEFINED            | 01        |
| CLEAR CHANNEL COMMUNICATIONS | NOTE              | 2.62 184502AB8 | 13,098         | 000000134000      | PRN       |             | DEFINED            | 01        |
| CLEAR CHANNEL COMMUNICATIONS | COM               | 184502102      | 9,398          | 000000270450      | SH        |             | DEFINED            | 01        |
| CLOROX CO DEL                | COM               | 189054109      | 4,283          | 000000106620      | SH        |             | DEFINED            | 01        |
| CLOROX CO DEL                | COM               | 189054109      | 642            | 000000016000      | SH        |             | DEFINED            | 04        |
| CLOROX CO DEL                | COM               | 189054109      | 192            | 000000004700      | SH        |             | DEFINED            | 06        |
| COACH INC                    | COM               | 189754104      | 225            | 000000008800      | SH        |             | DEFINED            | 01        |
| COCA COLA CO                 | COM               | 191216100      | 52,874         | 000001102464      | SH        |             | DEFINED            | 01        |
| COCA COLA CO                 | COM               | 191216100      | 52             | 000000001093      | SH        |             | DEFINED            | 02        |
| COCA COLA CO                 | COM               | 191216100      | 17,553         | 000000366000      | SH        |             | DEFINED            | 04        |
| COCA COLA ENTERPRISES INC    | COM               | 191219104      | 4,528          | 000000213183      | SH        |             | DEFINED            | 01        |
| COGNOS INC                   | COM               | 19244C109      | 16             | 000000001000      | SH        |             | DEFINED            | 01        |
| COLGATE PALMOLIVE CO         | COM               | 194162103      | 13,055         | 000000242000      | SH        |             | DEFINED            | 01        |
| COLUMBIA SPORTSWEAR CO       | COM               | 198516106      | 83             | 000000002400      | SH        |             | DEFINED            | 01        |
| COMCAST CORP                 | DBCV              | 200300BH3      | 51,025         | 000065000000      | SH        |             | DEFINED            | 01        |
| COMCAST CORP                 | CL A              | 200300101      | 21,108         | 000000989600      | SH        |             | DEFINED            | 01        |
| COMCAST CORP                 | CL A SPL          | 200300200      | 11,164         | 000000535234      | SH        |             | DEFINED            | 01        |
| COMERICA INC                 | COM               | 200340107      | 4,547          | 000000094301      | SH        |             | DEFINED            | 01        |
| COMMERCE BANCSHARES INC      | COM               | 200525103      | 250            | 000000006400      | SH        |             | DEFINED            | 01        |
| COMMERCE GROUP INC MASS      | COM               | 200641108      | 16             | 000000000500      | SH        |             | DEFINED            | 01        |
| COMMERCIAL FEDERAL CORPORATI | COM               | 201647104      | 28             | 000000001300      | SH        |             | DEFINED            | 01        |
| COMMONWEALTH TEL ENTERPRISES | COM               | 203349105      | 10             | 000000000300      | SH        |             | DEFINED            | 01        |
| COMMUNITY HEALTH SYS INC NEW | COM               | 203668108      | 143            | 000000005400      | SH        |             | DEFINED            | 01        |
| COMMUNITY FIRST BANKSHARES I | COM               | 203902101      | 94             | 000000003400      | SH        |             | DEFINED            | 01        |
| COMPASS BANCSHARES INC       | COM               | 20449H109      | 442            | 000000015003      | SH        |             | DEFINED            | 01        |
| COMPUTER ASSOC INTL INC      | COM               | 204912109      | 2,448          | 000000255104      | SH        |             | DEFINED            | 01        |
| COMPUTER ASSOC INTL INC      | COM               | 204912109      | 74             | 000000007700      | SH        |             | DEFINED            | 06        |
| COMPUTER SCIENCES CORP       | COM               | 205363104      | 2,767          | 000000099572      | SH        |             | DEFINED            | 01        |
| COMPUTER SCIENCES CORP       | COM               | 205363104      | 88             | 000000003400      | SH        |             | DEFINED            | 06        |
| COMPUWARE CORP               | COM               | 205638109      | 661            | 000000216821      | SH        |             | DEFINED            | 01        |
| COMVERSE TECHNOLOGY INC      | COM PAR \$0       | 205862402      | 1,495          | 000000213916      | SH        |             | DEFINED            | 01        |
| CONAGRA FOODS INC            | COM               | 205887102      | 6,825          | 000000274685      | SH        |             | DEFINED            | 01        |
| CONAGRA FOODS INC            | COM               | 205887102      | 40             | 000000001600      | SH        |             | DEFINED            | 06        |
| CONCORD EFS INC              | COM               | 206197105      | 5,612          | 000000353445      | SH        |             | DEFINED            | 01        |
| CONEXANT SYSTEMS INC         | COM               | 207142100      | 70             | 000000063934      | SH        |             | DEFINED            | 01        |
| CONOCOPHILLIPS               | COM               | 20825C104      | 14,476         | 000000313080      | SH        |             | DEFINED            | 01        |
| CONSOLIDATED EDISON INC      | COM               | 209115104      | 3,785          | 000000094122      | SH        |             | DEFINED            | 01        |
| CONSTELLATION BRANDS INC     | CL A              | 21036P108      | 57             | 000000002500      | SH        |             | DEFINED            | 01        |

1Page 9  
0

FORM 13F

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INFORMATION TABLE  
 QUARTER ENDING  
 09/30/2002

| NAME OF ISSUER                | TITLE<br>OF CLASS | CUSIP     | VALUE<br>X1000 | SHARES<br>PRN AMT | SH<br>PRN | PUT<br>CALL | INVSTMT<br>DSCRETN | OT<br>MAN |
|-------------------------------|-------------------|-----------|----------------|-------------------|-----------|-------------|--------------------|-----------|
| 0CONSTELLATION ENERGY GROUP I | COM               | 210371100 | 1,848          | 000000074580      | SH        |             | DEFINED            | 01        |
| CONVERGYS CORP                | COM               | 212485106 | 1,589          | 000000105780      | SH        |             | DEFINED            | 01        |
| COOPER CAMERON CORP           | COM               | 216640102 | 309            | 000000007400      | SH        |             | DEFINED            | 01        |
| COOPER TIRE & RUBR CO         | COM               | 216831107 | 706            | 000000043766      | SH        |             | DEFINED            | 01        |
| COORS ADOLPH CO               | CL B              | 217016104 | 1,187          | 000000021085      | SH        |             | DEFINED            | 01        |
| COPART INC                    | COM               | 217204106 | 257            | 000000023700      | SH        |             | DEFINED            | 01        |
| CORN PRODS INTL INC           | COM               | 219023108 | 20             | 000000000700      | SH        |             | DEFINED            | 01        |
| CORN PRODS INTL INC           | COM               | 219023108 | 151            | 000000005400      | SH        |             | DEFINED            | 06        |
| CORNING INC                   | COM               | 219350105 | 672            | 000000420279      | SH        |             | DEFINED            | 01        |
| CORPORATE EXECUTIVE BRD CO    | COM               | 21988R102 | 99             | 000000003500      | SH        |             | DEFINED            | 01        |
| CORRECTIONS CORP AMER NEW     | PFD CV B 1        | 22025Y308 | 1              | 000000000085      | SH        |             | DEFINED            | 01        |
| COST PLUS INC CALIF           | COM               | 221485105 | 21             | 000000000800      | SH        |             | DEFINED            | 01        |
| COSTCO WHSL CORP NEW          | COM               | 22160K105 | 8,202          | 000000253393      | SH        |             | DEFINED            | 01        |
| COTT CORP QUE                 | COM               | 22163N106 | 10             | 000000000700      | SH        |             | DEFINED            | 01        |
| COUNTRYWIDE CR INDS INC DEL   | COM               | 222372104 | 2,921          | 000000061957      | SH        |             | DEFINED            | 01        |
| COUNTRYWIDE CR INDS INC DEL   | COM               | 222372104 | 184            | 000000003900      | SH        |             | DEFINED            | 06        |
| COX COMMUNICATIONS INC NEW    | SDEB 0.42         | 224044AX5 | 1,660          | 000000040000      | PRN       |             | DEFINED            | 01        |
| COX COMMUNICATIONS INC NEW    | CL A              | 224044107 | 528            | 000000021500      | SH        |             | DEFINED            | 01        |
| CRANE CO                      | COM               | 224399105 | 529            | 000000026818      | SH        |             | DEFINED            | 01        |
| CRAWFORD & CO                 | CL A              | 224633206 | 24             | 000000004700      | SH        |             | DEFINED            | 01        |
| CRESCENT REAL ESTATE EQUITIE  | COM               | 225756105 | 12             | 000000000800      | SH        |             | DEFINED            | 01        |
| CUBIC CORP                    | COM               | 229669106 | 20             | 000000001200      | SH        |             | DEFINED            | 01        |
| CULLEN FROST BANKERS INC      | COM               | 229899109 | 239            | 000000007000      | SH        |             | DEFINED            | 01        |
| CUMMINS INC                   | COM               | 231021106 | 579            | 000000024540      | SH        |             | DEFINED            | 01        |
| CURTISS WRIGHT CORP           | CL B              | 231561408 | 5,093          | 000000086700      | SH        |             | DEFINED            | 01        |
| CYMER INC                     | COM               | 232572107 | 29             | 000000001600      | SH        |             | DEFINED            | 01        |
| CYTEC INDS INC                | COM               | 232820100 | 92             | 000000004200      | SH        |             | DEFINED            | 01        |
| CYTYC CORP                    | COM               | 232946103 | 304            | 000000028443      | SH        |             | DEFINED            | 01        |
| DPL INC                       | COM               | 233293109 | 78             | 000000004800      | SH        |             | DEFINED            | 01        |
| DTE ENERGY CO                 | COM               | 233331107 | 3,009          | 000000073955      | SH        |             | DEFINED            | 01        |
| DTE ENERGY CO                 | COM               | 233331107 | 88,726         | 000002200000      | SH        |             | DEFINED            | 02        |
| DANA CORP                     | COM               | 235811106 | 1,045          | 000000079915      | SH        |             | DEFINED            | 01        |
| DANA CORP                     | COM               | 235811106 | 69             | 000000005300      | SH        |             | DEFINED            | 06        |
| DANAHER CORP DEL              | COM               | 235851102 | 3,813          | 000000067075      | SH        |             | DEFINED            | 01        |
| DARDEN RESTAURANTS INC        | COM               | 237194105 | 1,860          | 000000076746      | SH        |             | DEFINED            | 01        |
| DARDEN RESTAURANTS INC        | COM               | 237194105 | 314            | 000000012800      | SH        |             | DEFINED            | 06        |
| DATUM INC                     | COM               | 238208102 | 181            | 000000024900      | SH        |             | DEFINED            | 01        |
| DEERE & CO                    | COM               | 244199105 | 4,957          | 000000109077      | SH        |             | DEFINED            | 01        |
| DEERE & CO                    | COM               | 244199105 | 189            | 000000004200      | SH        |             | DEFINED            | 06        |
| DELL COMPUTER CORP            | COM               | 247025109 | 32,160         | 000001367970      | SH        |             | DEFINED            | 01        |
| DELL COMPUTER CORP            | COM               | 247025109 | 216            | 000000008900      | SH        |             | DEFINED            | 06        |
| DELPHI CORP                   | COM               | 247126105 | 2,112          | 000000247057      | SH        |             | DEFINED            | 01        |
| DELTA AIR LINES INC DEL       | COM               | 247361108 | 531            | 000000057230      | SH        |             | DEFINED            | 01        |
| DELUXE CORP                   | COM               | 248019101 | 1,243          | 000000027605      | SH        |             | DEFINED            | 01        |
| DENTSPLY INTL INC NEW         | COM               | 249030107 | 184            | 000000004600      | SH        |             | DEFINED            | 01        |
| DEVON ENERGY CORP NEW         | COM               | 25179M103 | 3,950          | 000000081886      | SH        |             | DEFINED            | 01        |

1Page 10  
 0

FORM 13F  
 INFORMATION TABLE  
 QUARTER ENDING  
 09/30/2002

| NAME OF ISSUER | TITLE<br>OF CLASS | CUSIP     | VALUE<br>X1000 | SHARES<br>PRN AMT | SH<br>PRN | PUT<br>CALL | INVSTMT<br>DSCRETN | OT<br>MAN |
|----------------|-------------------|-----------|----------------|-------------------|-----------|-------------|--------------------|-----------|
| 0DEVRY INC DEL | COM               | 251893103 | 83             | 000000004500      | SH        |             | DEFINED            | 01        |
| DIAL CORP NEW  | COM               | 25247D101 | 198            | 000000009200      | SH        |             | DEFINED            | 06        |

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|                              |            |           |         |              |    |         |    |
|------------------------------|------------|-----------|---------|--------------|----|---------|----|
| DIAMOND OFFSHORE DRILLING IN | COM        | 25271C102 | 420     | 000000021100 | SH | DEFINED | 01 |
| DIAMONDS TR                  | UNIT SER 1 | 252787106 | 76,000  | 000001000000 | SH | DEFINED | 01 |
| DILLARDS INC                 | CL A       | 254067101 | 1,213   | 000000060150 | SH | DEFINED | 01 |
| DISNEY WALT CO               | COM DISNEY | 254687106 | 14,515  | 000000958747 | SH | DEFINED | 01 |
| DISNEY WALT CO               | COM DISNEY | 254687106 | 72      | 000000004785 | SH | DEFINED | 02 |
| DISNEY WALT CO               | COM DISNEY | 254687106 | 201     | 000000013200 | SH | DEFINED | 06 |
| DOLE FOOD INC                | COM        | 256605106 | 435     | 000000015000 | SH | DEFINED | 01 |
| DOLLAR GEN CORP              | COM        | 256669102 | 2,384   | 000000177665 | SH | DEFINED | 01 |
| DOLLAR TREE STORES INC       | COM        | 256747106 | 1,227   | 000000055710 | SH | DEFINED | 01 |
| DOMINION RES INC VA NEW      | COM        | 25746U109 | 6,808   | 000000134217 | SH | DEFINED | 01 |
| DONALDSON INC                | COM        | 257651109 | 109     | 000000003200 | SH | DEFINED | 01 |
| DONNELLEY R R & SONS CO      | COM        | 257867101 | 1,510   | 000000064238 | SH | DEFINED | 01 |
| DONNELLY CORP                | CL A       | 257870105 | 4,347   | 000000167800 | SH | DEFINED | 01 |
| DOUBLECLICK INC              | COM        | 258609304 | 31      | 000000006200 | SH | DEFINED | 01 |
| DOVER CORP                   | COM        | 260003108 | 2,271   | 000000089515 | SH | DEFINED | 01 |
| DOVER CORP                   | COM        | 260003108 | 129     | 000000005100 | SH | DEFINED | 06 |
| DOW CHEM CO                  | COM        | 260543103 | 10,983  | 000000402162 | SH | DEFINED | 01 |
| DOW CHEM CO                  | COM        | 260543103 | 453,750 | 000016500000 | SH | DEFINED | 02 |
| DOW CHEM CO                  | COM        | 260543103 | 53,664  | 000001965000 | SH | DEFINED | 04 |
| DOW JONES & CO INC           | COM        | 260561105 | 1,925   | 000000050124 | SH | DEFINED | 01 |
| DREYERS GRAND ICE CREAM INC  | COM        | 261878102 | 3,318   | 000000047500 | SH | DEFINED | 01 |
| DU PONT E I DE NEMOURS & CO  | COM        | 263534109 | 15,821  | 000000438630 | SH | DEFINED | 01 |
| DUANE READE INC              | COM        | 263578106 | 9       | 000000000600 | SH | DEFINED | 01 |
| DUKE ENERGY CORP             | COM        | 264399106 | 7,192   | 000000367922 | SH | DEFINED | 01 |
| DUN & BRADSTREET CORP DEL NE | COM        | 26483E100 | 20      | 000000000600 | SH | DEFINED | 01 |
| DUN & BRADSTREET CORP DEL NE | COM        | 26483E100 | 177     | 000000005300 | SH | DEFINED | 06 |
| DYNEGY INC NEW               | CL A       | 26816Q101 | 189     | 000000163088 | SH | DEFINED | 01 |
| E M C CORP MASS              | COM        | 268648102 | 4,446   | 000000973070 | SH | DEFINED | 01 |
| ENSCO INTL INC               | COM        | 26874Q100 | 428     | 000000017100 | SH | DEFINED | 01 |
| ENSCO INTL INC               | COM        | 26874Q100 | 184     | 000000007400 | SH | DEFINED | 06 |
| ENI S P A                    | SPONSORED  | 26874R108 | 185     | 000000002700 | SH | DEFINED | 01 |
| EOG RES INC                  | COM        | 26875P101 | 2,157   | 000000060000 | SH | DEFINED | 01 |
| ESS TECHNOLOGY INC           | COM        | 269151106 | 1       | 000000000233 | SH | DEFINED | 01 |
| E TRADE GROUP INC            | COM        | 269246104 | 52      | 000000011900 | SH | DEFINED | 06 |
| EASTGROUP PPTY INC           | COM        | 277276101 | 9       | 000000000400 | SH | DEFINED | 01 |
| EASTMAN CHEM CO              | COM        | 277432100 | 1,463   | 000000038336 | SH | DEFINED | 01 |
| EASTMAN KODAK CO             | COM        | 277461109 | 4,803   | 000000176334 | SH | DEFINED | 01 |
| EASTMAN KODAK CO             | COM        | 277461109 | 44      | 000000001604 | SH | DEFINED | 02 |
| EASTMAN KODAK CO             | COM        | 277461109 | 278     | 000000010000 | SH | DEFINED | 06 |
| EATON CORP                   | COM        | 278058102 | 2,054   | 000000032232 | SH | DEFINED | 01 |
| EBAY INC                     | COM        | 278642103 | 9,294   | 000000175995 | SH | DEFINED | 01 |
| ECHOSTAR COMMUNICATIONS NEW  | CL A       | 278762109 | 1,019   | 000000058922 | SH | DEFINED | 01 |
| ECOLAB INC                   | COM        | 278865100 | 2,579   | 000000061816 | SH | DEFINED | 01 |
| EDISON INTL                  | COM        | 281020107 | 1,438   | 000000143875 | SH | DEFINED | 01 |

1Page 11

0

FORM 13F  
INFORMATION TABLE  
QUARTER ENDING  
09/30/2002

| NAME OF ISSUER            | TITLE<br>OF CLASS | CUSIP     | VALUE<br>X1000 | SHARES<br>PRN AMT | SH<br>PRN | PUT<br>CALL | INVSTMT<br>DSCRETN | OT<br>MAN |
|---------------------------|-------------------|-----------|----------------|-------------------|-----------|-------------|--------------------|-----------|
| EDISON INTL               | COM               | 281020107 | 115            | 000000011700      | SH        |             | DEFINED            | 06        |
| EDO CORP                  | COM               | 281347104 | 53             | 000000002400      | SH        |             | DEFINED            | 01        |
| EDWARDS LIFESCIENCES CORP | COM               | 28176E108 | 28             | 000000001100      | SH        |             | DEFINED            | 01        |
| EDWARDS LIFESCIENCES CORP | COM               | 28176E108 | 178            | 000000007100      | SH        |             | DEFINED            | 06        |
| EDWARDS AG INC            | COM               | 281760108 | 207            | 000000006500      | SH        |             | DEFINED            | 01        |
| EFUNDS CORP               | COM               | 28224R101 | 681            | 000000072600      | SH        |             | DEFINED            | 01        |
| EL PASO CORP              | COM               | 28336L109 | 3,128          | 000000378262      | SH        |             | DEFINED            | 01        |
| EL PASO ELEC CO           | COM NEW           | 283677854 | 13             | 000000001100      | SH        |             | DEFINED            | 01        |
| ELECTRONIC ARTS INC       | COM               | 285512109 | 6,280          | 000000095214      | SH        |             | DEFINED            | 01        |
| ELECTRONIC ARTS INC       | COM               | 285512109 | 149            | 000000002200      | SH        |             | DEFINED            | 06        |

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|                              |            |           |         |              |     |         |    |
|------------------------------|------------|-----------|---------|--------------|-----|---------|----|
| ELECTRONIC DATA SYS NEW      | COM        | 285661104 | 2,965   | 000000212101 | SH  | DEFINED | 01 |
| ELECTRONICS FOR IMAGING INC  | COM        | 286082102 | 101     | 000000006800 | SH  | DEFINED | 01 |
| EMERSON ELEC CO              | COM        | 291011104 | 8,394   | 000000191034 | SH  | DEFINED | 01 |
| EMULEX CORP                  | COM NEW    | 292475209 | 106     | 000000009500 | SH  | DEFINED | 01 |
| ENBRIDGE INC                 | COM        | 29250N105 | 11      | 000000000400 | SH  | DEFINED | 01 |
| ENERGEN CORP                 | COM        | 29265N108 | 65      | 000000002600 | SH  | DEFINED | 01 |
| ENGELHARD CORP               | COM        | 292845104 | 1,603   | 000000067299 | SH  | DEFINED | 01 |
| ENTERCOM COMMUNICATIONS CORP | CL A       | 293639100 | 47      | 000000001000 | SH  | DEFINED | 01 |
| ENERGY CORP NEW              | COM        | 29364G103 | 4,115   | 000000098928 | SH  | DEFINED | 01 |
| ENERGY CORP NEW              | COM        | 29364G103 | 166     | 000000004100 | SH  | DEFINED | 06 |
| ENZON INC                    | COM        | 293904108 | 134     | 000000007000 | SH  | DEFINED | 01 |
| EQUIFAX INC                  | COM        | 294429105 | 1,528   | 000000070294 | SH  | DEFINED | 01 |
| EQUIFAX INC                  | COM        | 294429105 | 226     | 000000010100 | SH  | DEFINED | 06 |
| EQUITABLE RES INC            | COM        | 294549100 | 110     | 000000003200 | SH  | DEFINED | 01 |
| EQUITY OFFICE PROPERTIES TRU | COM        | 294741103 | 5,112   | 000000198021 | SH  | DEFINED | 01 |
| EQUITY RESIDENTIAL           | SH BEN INT | 29476L107 | 2,951   | 000000123273 | SH  | DEFINED | 01 |
| ERICSSON L M TEL CO          | ADR CL B S | 294821400 | 70      | 000000197049 | SH  | DEFINED | 01 |
| ESTERLINE TECHNOLOGIES CORP  | COM        | 297425100 | 21      | 000000001300 | SH  | DEFINED | 01 |
| ETHAN ALLEN INTERIORS INC    | COM        | 297602104 | 51      | 000000001600 | SH  | DEFINED | 01 |
| EXAR CORP                    | COM        | 300645108 | 76      | 000000006624 | SH  | DEFINED | 01 |
| EXELON CORP                  | COM        | 30161N101 | 6,949   | 000000146295 | SH  | DEFINED | 01 |
| EXELON CORP                  | COM        | 30161N101 | 165     | 000000003500 | SH  | DEFINED | 06 |
| EXPRESS SCRIPTS INC          | COM        | 302182100 | 837     | 000000015358 | SH  | DEFINED | 01 |
| EXTENDED STAY AMER INC       | COM        | 30224P101 | 30      | 000000002400 | SH  | DEFINED | 01 |
| EXTREME NETWORKS INC         | COM        | 30226D106 | 8       | 000000002100 | SH  | DEFINED | 01 |
| EXXON MOBIL CORP             | COM        | 30231G102 | 102,490 | 000003212880 | SH  | DEFINED | 01 |
| FEI CO                       | NOTE 5.50  | 30241LAB5 | 2,186   | 000000030000 | PRN | DEFINED | 01 |
| FMC TECHNOLOGIES INC         | COM        | 30249U101 | 60      | 000000003600 | SH  | DEFINED | 01 |
| FMC TECHNOLOGIES INC         | COM        | 30249U101 | 94      | 000000005600 | SH  | DEFINED | 06 |
| FPL GROUP INC                | COM        | 302571104 | 5,182   | 000000096328 | SH  | DEFINED | 01 |
| FACTSET RESH SYS INC         | COM        | 303075105 | 106     | 000000004000 | SH  | DEFINED | 01 |
| FAIR ISAAC & CO INC          | COM        | 303250104 | 75      | 000000002300 | SH  | DEFINED | 01 |
| FAMILY DLR STORES INC        | COM        | 307000109 | 2,328   | 000000086623 | SH  | DEFINED | 01 |
| FASTENAL CO                  | COM        | 311900104 | 378     | 000000012000 | SH  | DEFINED | 01 |
| FEDERAL HOME LN MTG CORP     | COM        | 313400301 | 17,637  | 000000315516 | SH  | DEFINED | 01 |
| FEDERAL HOME LN MTG CORP     | COM        | 313400301 | 122     | 000000002200 | SH  | DEFINED | 06 |

1Page 12  
0

FORM 13F  
INFORMATION TABLE  
QUARTER ENDING  
09/30/2002

| NAME OF ISSUER               | TITLE<br>OF CLASS | CUSIP     | VALUE<br>X1000 | SHARES<br>PRN AMT | SH PUT<br>PRN CALL | INVSTMT<br>DSCRETN | OT<br>MAN |
|------------------------------|-------------------|-----------|----------------|-------------------|--------------------|--------------------|-----------|
| 0FEDERAL NATL MTG ASSN       | COM               | 313586109 | 27,553         | 000000462780      | SH                 | DEFINED            | 01        |
| FEDERAL NATL MTG ASSN        | COM               | 313586109 | 344            | 000000005600      | SH                 | DEFINED            | 06        |
| FEDERAL SIGNAL CORP          | COM               | 313855108 | 84             | 000000004600      | SH                 | DEFINED            | 01        |
| FEDERATED DEPT STORES INC DE | COM               | 31410H101 | 3,458          | 000000117476      | SH                 | DEFINED            | 01        |
| FEDERATED DEPT STORES INC DE | COM               | 31410H101 | 115            | 000000003700      | SH                 | DEFINED            | 06        |
| FEDEX CORP                   | COM               | 31428X106 | 7,111          | 000000142027      | SH                 | DEFINED            | 01        |
| FERRO CORP                   | COM               | 315405100 | 83             | 000000003600      | SH                 | DEFINED            | 01        |
| FIDELITY NATL FINL INC       | COM               | 316326107 | 255            | 000000008900      | SH                 | DEFINED            | 01        |
| FIDELITY NATL FINL INC       | COM               | 316326107 | 115            | 000000004000      | SH                 | DEFINED            | 06        |
| FIFTH THIRD BANCORP          | COM               | 316773100 | 15,870         | 000000259202      | SH                 | DEFINED            | 01        |
| FILENET CORP                 | COM               | 316869106 | 71             | 000000006900      | SH                 | DEFINED            | 01        |
| FIRST AMERN CORP CALIF       | COM               | 318522307 | 87             | 000000004300      | SH                 | DEFINED            | 01        |
| FIRST DATA CORP              | COM               | 319963104 | 9,582          | 000000342840      | SH                 | DEFINED            | 01        |
| FIRST DATA CORP              | COM               | 319963104 | 384            | 000000013600      | SH                 | DEFINED            | 06        |
| FIRST INDUSTRIAL REALTY TRUS | COM               | 32054K103 | 18             | 000000000600      | SH                 | DEFINED            | 01        |
| FIRST MIDWEST BANCORP DEL    | COM               | 320867104 | 72             | 000000002700      | SH                 | DEFINED            | 01        |
| FIRST HEALTH GROUP CORP      | COM               | 320960107 | 35             | 000000001300      | SH                 | DEFINED            | 01        |
| FIRST TENN NATL CORP         | COM               | 337162101 | 3,728          | 000000107555      | SH                 | DEFINED            | 01        |

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|                              |             |           |       |              |    |         |    |
|------------------------------|-------------|-----------|-------|--------------|----|---------|----|
| FIRST TENN NATL CORP         | COM         | 337162101 | 87    | 000000002500 | SH | DEFINED | 06 |
| FISERV INC                   | COM         | 337738108 | 4,095 | 000000145835 | SH | DEFINED | 01 |
| FIRSTMERIT CORP              | COM         | 337915102 | 117   | 000000005500 | SH | DEFINED | 01 |
| FIRSTENERGY CORP             | COM         | 337932107 | 3,928 | 000000131431 | SH | DEFINED | 01 |
| FLEETBOSTON FINL CORP        | COM         | 339030108 | 9,495 | 000000467058 | SH | DEFINED | 01 |
| FLORIDA EAST COAST INDS      | CL B        | 340632207 | 1,797 | 000000081900 | SH | DEFINED | 01 |
| FLUOR CORP NEW               | COM         | 343412102 | 870   | 000000035618 | SH | DEFINED | 01 |
| FOOT LOCKER INC              | COM         | 344849104 | 24    | 000000002500 | SH | DEFINED | 01 |
| FORD MTR CO DEL              | COM PAR \$0 | 345370860 | 7,888 | 000000804962 | SH | DEFINED | 01 |
| FORD MTR CO DEL              | COM PAR \$0 | 345370860 | 54    | 000000005700 | SH | DEFINED | 06 |
| FOREST CITY ENTERPRISES INC  | CL A        | 345550107 | 3     | 000000000100 | SH | DEFINED | 01 |
| FOREST LABS INC              | COM         | 345838106 | 6,509 | 000000079372 | SH | DEFINED | 01 |
| FOREST LABS INC              | COM         | 345838106 | 319   | 000000003900 | SH | DEFINED | 06 |
| FOREST OIL CORP              | COM PAR \$0 | 346091705 | 66    | 000000002600 | SH | DEFINED | 01 |
| FORTUNE BRANDS INC           | COM         | 349631101 | 3,606 | 000000076274 | SH | DEFINED | 01 |
| FORTUNE BRANDS INC           | COM         | 349631101 | 296   | 000000006300 | SH | DEFINED | 06 |
| FORWARD AIR CORP             | COM         | 349853101 | 94    | 000000005200 | SH | DEFINED | 01 |
| FOUNDRY NETWORKS INC         | COM         | 35063R100 | 192   | 000000035045 | SH | DEFINED | 01 |
| FOUR SEASONS HOTEL INC       | LTD VTG SH  | 35100E104 | 60    | 000000001900 | SH | DEFINED | 01 |
| FOX ENTMT GROUP INC          | CL A        | 35138T107 | 79    | 000000003600 | SH | DEFINED | 01 |
| FRANKLIN RES INC             | COM         | 354613101 | 3,833 | 000000123276 | SH | DEFINED | 01 |
| FREEPORT-MCMORAN COPPER & GO | CL B        | 35671D857 | 1,279 | 000000095084 | SH | DEFINED | 01 |
| FRONTIER OIL CORP            | COM         | 35914P105 | 24    | 000000002000 | SH | DEFINED | 01 |
| FURNITURE BRANDS INTL INC    | COM         | 360921100 | 20    | 000000000900 | SH | DEFINED | 01 |
| GATX CORP                    | COM         | 361448103 | 229   | 000000011600 | SH | DEFINED | 01 |
| GALLAGHER ARTHUR J & CO      | COM         | 363576109 | 192   | 000000007800 | SH | DEFINED | 01 |
| GANNETT INC                  | COM         | 364730101 | 8,786 | 000000121733 | SH | DEFINED | 01 |
| GAP INC DEL                  | COM         | 364760108 | 4,167 | 000000384100 | SH | DEFINED | 01 |

1Page 13

0

FORM 13F  
INFORMATION TABLE  
QUARTER ENDING  
09/30/2002

| NAME OF ISSUER            | TITLE<br>OF CLASS | CUSIP     | VALUE<br>X1000 | SHARES<br>PRN AMT | SH<br>PRN | PUT<br>CALL | INVTMT<br>DSCRETN | OT<br>MAN |
|---------------------------|-------------------|-----------|----------------|-------------------|-----------|-------------|-------------------|-----------|
| OGAP INC DEL              | COM               | 364760108 | 27             | 000000002501      | SH        |             | DEFINED           | 02        |
| GARTNER INC               | COM               | 366651107 | 132            | 000000016400      | SH        |             | DEFINED           | 01        |
| GATEWAY INC               | COM               | 367626108 | 424            | 000000143086      | SH        |             | DEFINED           | 01        |
| GEMSTAR-TV GUIDE INTL INC | COM               | 36866W106 | 464            | 000000184173      | SH        |             | DEFINED           | 01        |
| GENENTECH INC             | COM NEW           | 368710406 | 221            | 000000006800      | SH        |             | DEFINED           | 01        |
| GENENTECH INC             | COM NEW           | 368710406 | 80             | 000000002500      | SH        |             | DEFINED           | 06        |
| GENERAL DYNAMICS CORP     | COM               | 369550108 | 7,506          | 000000092295      | SH        |             | DEFINED           | 01        |
| GENERAL DYNAMICS CORP     | COM               | 369550108 | 1,138          | 000000014000      | SH        |             | DEFINED           | 04        |
| GENERAL ELEC CO           | COM               | 369604103 | 110,470        | 000004481566      | SH        |             | DEFINED           | 01        |
| GENERAL ELEC CO           | COM               | 369604103 | 277,265        | 000011248090      | SH        |             | DEFINED           | 04        |
| GENERAL MLS INC           | COM               | 370334104 | 7,475          | 000000168296      | SH        |             | DEFINED           | 01        |
| GENERAL MLS INC           | COM               | 370334104 | 1,110          | 000000025000      | SH        |             | DEFINED           | 04        |
| GENERAL MTRS CORP         | COM               | 370442105 | 10,411         | 000000267637      | SH        |             | DEFINED           | 01        |
| GENERAL MTRS CORP         | COM               | 370442105 | 397            | 000000010000      | SH        |             | DEFINED           | 06        |
| GENESIS MICROCHIP INC DEL | COM               | 37184C103 | 112            | 000000014700      | SH        |             | DEFINED           | 01        |
| GENTA INC                 | COM NEW           | 37245M207 | 25             | 000000004000      | SH        |             | DEFINED           | 01        |
| GENUINE PARTS CO          | COM               | 372460105 | 2,364          | 000000077159      | SH        |             | DEFINED           | 01        |
| GENZYME CORP              | COM GENL D        | 372917104 | 3,972          | 000000192758      | SH        |             | DEFINED           | 01        |
| GEORGIA GULF CORP         | COM PAR \$0       | 373200203 | 84             | 000000003700      | SH        |             | DEFINED           | 01        |
| GEORGIA PAC CORP          | COM               | 373298108 | 1,439          | 000000109982      | SH        |             | DEFINED           | 01        |
| GILEAD SCIENCES INC       | COM               | 375558103 | 1,419          | 000000042336      | SH        |             | DEFINED           | 01        |
| GILEAD SCIENCES INC       | COM               | 375558103 | 147            | 000000004400      | SH        |             | DEFINED           | 06        |
| GILLETTE CO               | COM               | 375766102 | 14,035         | 000000474187      | SH        |             | DEFINED           | 01        |
| GLATFELTER                | COM               | 377316104 | 18             | 000000001600      | SH        |             | DEFINED           | 01        |
| GLAXOSMITHKLINE PLC       | SPONSORED         | 37733W105 | 46             | 000000001200      | SH        |             | DEFINED           | 01        |
| GOLDEN ST BANCORP INC     | COM               | 381197102 | 8,080          | 000000250000      | SH        |             | DEFINED           | 01        |

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|                           |            |           |        |              |    |         |    |
|---------------------------|------------|-----------|--------|--------------|----|---------|----|
| GOLDEN WEST FINL CORP DEL | COM        | 381317106 | 5,705  | 000000091750 | SH | DEFINED | 01 |
| GOLDMAN SACHS GROUP INC   | COM        | 38141G104 | 15,870 | 000000240348 | SH | DEFINED | 01 |
| GOODRICH CORP             | COM        | 382388106 | 999    | 000000052887 | SH | DEFINED | 01 |
| GOODYEAR TIRE & RUBR CO   | COM        | 382550101 | 1,010  | 000000113709 | SH | DEFINED | 01 |
| GRACO INC                 | COM        | 384109104 | 29     | 000000001200 | SH | DEFINED | 01 |
| GRAINGER W W INC          | COM        | 384802104 | 1,910  | 000000044910 | SH | DEFINED | 01 |
| GRANITE CONSTR INC        | COM        | 387328107 | 23     | 000000001400 | SH | DEFINED | 01 |
| GRAY TELEVISION INC       | COM        | 389375106 | 238    | 000000021800 | SH | DEFINED | 01 |
| GREAT LAKES CHEM CORP     | COM        | 390568103 | 700    | 000000029164 | SH | DEFINED | 01 |
| GREAT PLAINS ENERGY INC   | COM        | 391164100 | 145    | 000000007600 | SH | DEFINED | 06 |
| GREATER BAY BANCORP       | COM        | 391648102 | 638    | 000000035100 | SH | DEFINED | 01 |
| GREATER BAY BANCORP       | COM        | 391648102 | 119    | 000000006300 | SH | DEFINED | 06 |
| GREENPOINT FINL CORP      | COM        | 395384100 | 751    | 000000018000 | SH | DEFINED | 01 |
| GREENPOINT FINL CORP      | COM        | 395384100 | 268    | 000000006400 | SH | DEFINED | 06 |
| GROUP 1 AUTOMOTIVE INC    | COM        | 398905109 | 93     | 000000003600 | SH | DEFINED | 01 |
| GTECH HLDGS CORP          | COM        | 400518106 | 258    | 000000010400 | SH | DEFINED | 01 |
| GTECH HLDGS CORP          | COM        | 400518106 | 186    | 000000007600 | SH | DEFINED | 06 |
| GUCCI GROUP N V           | COM NY REG | 401566104 | 253    | 000000003000 | SH | DEFINED | 01 |
| GUIDANT CORP              | COM        | 401698105 | 5,237  | 000000162100 | SH | DEFINED | 01 |
| GUIDANT CORP              | COM        | 401698105 | 228    | 000000006900 | SH | DEFINED | 06 |

1Page 14  
0

FORM 13F  
INFORMATION TABLE  
QUARTER ENDING  
09/30/2002

| NAME OF ISSUER               | TITLE OF CLASS | CUSIP     | VALUE X1000 | SHARES PRN AMT | SH PRN | PUT CALL | INVTMT DCRETN | OT MAN |
|------------------------------|----------------|-----------|-------------|----------------|--------|----------|---------------|--------|
| OHCA INC                     | COM            | 404119109 | 11,084      | 000000232809   | SH     |          | DEFINED       | 01     |
| HCC INS HLDGS INC            | COM            | 404132102 | 3,361       | 000000140000   | SH     |          | DEFINED       | 04     |
| HAEMONETICS CORP             | COM            | 405024100 | 49          | 000000002100   | SH     |          | DEFINED       | 01     |
| HALLIBURTON CO               | COM            | 406216101 | 2,487       | 000000192688   | SH     |          | DEFINED       | 01     |
| HALLIBURTON CO               | COM            | 406216101 | 63          | 000000004800   | SH     |          | DEFINED       | 06     |
| HANCOCK JOHN FINL SVCS INC   | COM            | 41014S106 | 3,633       | 000000130696   | SH     |          | DEFINED       | 01     |
| HANCOCK JOHN FINL SVCS INC   | COM            | 41014S106 | 109         | 000000003900   | SH     |          | DEFINED       | 06     |
| HARLEY DAVIDSON INC          | COM            | 412822108 | 6,200       | 000000133498   | SH     |          | DEFINED       | 01     |
| HARRAHS ENTMT INC            | COM            | 413619107 | 2,378       | 000000049334   | SH     |          | DEFINED       | 01     |
| HARRAHS ENTMT INC            | COM            | 413619107 | 236         | 000000005000   | SH     |          | DEFINED       | 06     |
| HARRIS CORP DEL              | COM            | 413875105 | 117         | 000000003500   | SH     |          | DEFINED       | 01     |
| HARTE-HANKS INC              | COM            | 416196103 | 35          | 000000001900   | SH     |          | DEFINED       | 01     |
| HARTFORD FINL SVCS GROUP INC | COM            | 416515104 | 4,680       | 000000114162   | SH     |          | DEFINED       | 01     |
| HASBRO INC                   | COM            | 418056107 | 1,246       | 000000111957   | SH     |          | DEFINED       | 01     |
| HEALTHSOUTH CORP             | COM            | 421924101 | 767         | 000000185037   | SH     |          | DEFINED       | 01     |
| HEALTH MGMT ASSOC INC NEW    | NOTE           | 421933AD4 | 8,725       | 000010000000   | SH     |          | DEFINED       | 01     |
| HEALTH MGMT ASSOC INC NEW    | CL A           | 421933102 | 2,352       | 000000116362   | SH     |          | DEFINED       | 01     |
| HEALTH NET INC               | COM            | 42222G108 | 79          | 000000003700   | SH     |          | DEFINED       | 01     |
| HEALTH NET INC               | COM            | 42222G108 | 53          | 000000002500   | SH     |          | DEFINED       | 06     |
| HEARST-ARGYLE TELEVISION INC | COM            | 422317107 | 69          | 000000002800   | SH     |          | DEFINED       | 01     |
| HEINZ H J CO                 | COM            | 423074103 | 5,782       | 000000173276   | SH     |          | DEFINED       | 01     |
| HELMERICH & PAYNE INC        | COM            | 423452101 | 462         | 000000013500   | SH     |          | DEFINED       | 01     |
| HERCULES INC                 | COM            | 427056106 | 444         | 000000048220   | SH     |          | DEFINED       | 01     |
| HERSHEY FOODS CORP           | COM            | 427866108 | 3,743       | 000000060336   | SH     |          | DEFINED       | 01     |
| HEWLETT PACKARD CO           | COM            | 428236103 | 15,759      | 000001350394   | SH     |          | DEFINED       | 01     |
| HEWLETT PACKARD CO           | COM            | 428236103 | 5,835       | 000000500000   | SH     |          | DEFINED       | 04     |
| HIBERNIA CORP                | CL A           | 428656102 | 75          | 000000003800   | SH     |          | DEFINED       | 01     |
| HIBERNIA CORP                | CL A           | 428656102 | 223         | 000000011400   | SH     |          | DEFINED       | 06     |
| HILB ROGAL & HAMILTON CO     | COM            | 431294107 | 37          | 000000000900   | SH     |          | DEFINED       | 01     |
| HILTON HOTELS CORP           | NOTE 5.00      | 432848AL3 | 1,840       | 000000020000   | PRN    |          | DEFINED       | 01     |
| HILTON HOTELS CORP           | COM            | 432848109 | 1,987       | 000000174648   | SH     |          | DEFINED       | 01     |
| HILTON HOTELS CORP           | COM            | 432848109 | 31          | 000000002770   | SH     |          | DEFINED       | 02     |
| HISPANIC BROADCASTING CORP   | CL A           | 43357B104 | 2,816       | 000000151000   | SH     |          | DEFINED       | 01     |
| HOLLY CORP                   | COM PAR \$0    | 435758305 | 5           | 000000000300   | SH     |          | DEFINED       | 01     |

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|                           |      |           |        |              |    |         |    |
|---------------------------|------|-----------|--------|--------------|----|---------|----|
| HOLLYWOOD CASINO CORP     | CL A | 436132203 | 1,208  | 000000100000 | SH | DEFINED | 01 |
| HOLLYWOOD ENTMT CORP      | COM  | 436141105 | 249    | 000000017200 | SH | DEFINED | 01 |
| HOME DEPOT INC            | COM  | 437076102 | 37,412 | 000001433448 | SH | DEFINED | 01 |
| HOME DEPOT INC            | COM  | 437076102 | 128    | 000000004800 | SH | DEFINED | 06 |
| HONEYWELL INTL INC        | COM  | 438516106 | 8,172  | 000000377288 | SH | DEFINED | 01 |
| HORMEL FOODS CORP         | COM  | 440452100 | 28     | 000000001300 | SH | DEFINED | 01 |
| HOST MARRIOTT CORP NEW    | COM  | 44107P104 | 40     | 000000004400 | SH | DEFINED | 01 |
| HOUSEHOLD INTL INC        | COM  | 441815107 | 6,030  | 000000213028 | SH | DEFINED | 01 |
| HOUSEHOLD INTL INC        | COM  | 441815107 | 12,739 | 000000450000 | SH | DEFINED | 04 |
| HOUSEHOLD INTL INC        | COM  | 441815107 | 46     | 000000001700 | SH | DEFINED | 06 |
| HOVNANIAN ENTERPRISES INC | CL A | 442487203 | 57     | 000000001700 | SH | DEFINED | 01 |
| HUBBELL INC               | CL A | 443510102 | 2,361  | 000000085400 | SH | DEFINED | 01 |

1Page 15

0

FORM 13F  
INFORMATION TABLE  
QUARTER ENDING  
09/30/2002

| NAME OF ISSUER               | TITLE<br>OF CLASS | CUSIP     | VALUE<br>X1000 | SHARES<br>PRN AMT | SH<br>PRN | PUT<br>CALL | INVTMT<br>DSCRETN | OT<br>MAN |
|------------------------------|-------------------|-----------|----------------|-------------------|-----------|-------------|-------------------|-----------|
| OHUBBELL INC                 | CL B              | 443510201 | 150            | 000000005100      | SH        |             | DEFINED           | 06        |
| HUDSON CITY BANCORP          | COM               | 443683107 | 17             | 000000001100      | SH        |             | DEFINED           | 01        |
| HUDSON UNITED BANCORP        | COM               | 444165104 | 10             | 000000000400      | SH        |             | DEFINED           | 01        |
| HUGHES SUPPLY INC            | COM               | 444482103 | 29             | 000000001000      | SH        |             | DEFINED           | 01        |
| HUMANA INC                   | COM               | 444859102 | 1,621          | 000000130750      | SH        |             | DEFINED           | 01        |
| HUMAN GENOME SCIENCES INC    | COM               | 444903108 | 503            | 000000041712      | SH        |             | DEFINED           | 01        |
| HUNT J B TRANS SVCS INC      | COM               | 445658107 | 101            | 000000004300      | SH        |             | DEFINED           | 01        |
| HUNTINGTON BANCSHARES INC    | COM               | 446150104 | 1,996          | 000000109737      | SH        |             | DEFINED           | 01        |
| HUTCHINSON TECHNOLOGY INC    | COM               | 448407106 | 41             | 000000002600      | SH        |             | DEFINED           | 01        |
| IDT CORP                     | COM               | 448947101 | 573            | 000000035200      | SH        |             | DEFINED           | 01        |
| ICOS CORP                    | COM               | 449295104 | 275            | 000000013124      | SH        |             | DEFINED           | 01        |
| IDEC PHARMACEUTICALS CORP    | COM               | 449370105 | 1,529          | 000000036826      | SH        |             | DEFINED           | 01        |
| IGEN INC                     | COM               | 449536101 | 152            | 000000005200      | SH        |             | DEFINED           | 01        |
| IMS HEALTH INC               | COM               | 449934108 | 2,390          | 000000159699      | SH        |             | DEFINED           | 01        |
| ITT EDUCATIONAL SERVICES INC | COM               | 45068B109 | 135            | 000000007200      | SH        |             | DEFINED           | 01        |
| ITT EDUCATIONAL SERVICES INC | COM               | 45068B109 | 117            | 000000006400      | SH        |             | DEFINED           | 06        |
| ITT INDS INC IND             | COM               | 450911102 | 3,065          | 000000049176      | SH        |             | DEFINED           | 01        |
| IDEX CORP                    | COM               | 45167R104 | 105            | 000000003700      | SH        |             | DEFINED           | 01        |
| IDEXX LABS INC               | COM               | 45168D104 | 49             | 000000001600      | SH        |             | DEFINED           | 01        |
| ILLINOIS TOOL WKS INC        | COM               | 452308109 | 8,230          | 000000141100      | SH        |             | DEFINED           | 01        |
| ILLINOIS TOOL WKS INC        | COM               | 452308109 | 39,081         | 000000670000      | SH        |             | DEFINED           | 04        |
| IMCLONE SYS INC              | COM               | 45245W109 | 128            | 000000016471      | SH        |             | DEFINED           | 01        |
| INCO LTD                     | COM               | 453258402 | 303            | 000000018900      | SH        |             | DEFINED           | 01        |
| INDEPENDENCE CMNTY BK CORP   | COM               | 453414104 | 303            | 000000012100      | SH        |             | DEFINED           | 01        |
| INDYMAC BANCORP INC          | COM               | 456607100 | 926            | 000000048100      | SH        |             | DEFINED           | 01        |
| INGRAM MICRO INC             | CL A              | 457153104 | 67             | 000000005100      | SH        |             | DEFINED           | 01        |
| INSIGHT ENTERPRISES INC      | COM               | 45765U103 | 23             | 000000002300      | SH        |             | DEFINED           | 01        |
| INTEGRATED CIRCUIT SYS INC   | COM               | 45811K208 | 73             | 000000004700      | SH        |             | DEFINED           | 01        |
| INTEGRATED DEVICE TECHNOLOGY | COM               | 458118106 | 274            | 000000026263      | SH        |             | DEFINED           | 01        |
| INTEL CORP                   | COM               | 458140100 | 47,987         | 000003454801      | SH        |             | DEFINED           | 01        |
| INTER TEL INC                | COM               | 458372109 | 77             | 000000003800      | SH        |             | DEFINED           | 01        |
| INTERACTIVE DATA CORP        | COM               | 45840J107 | 23             | 000000001900      | SH        |             | DEFINED           | 01        |
| INTERNATIONAL BUSINESS MACHS | COM               | 459200101 | 43,796         | 000000751094      | SH        |             | DEFINED           | 01        |
| INTERNATIONAL BUSINESS MACHS | COM               | 459200101 | 73             | 000000001261      | SH        |             | DEFINED           | 02        |
| INTERNATIONAL FLAVORS&FRAGRA | COM               | 459506101 | 1,364          | 000000042837      | SH        |             | DEFINED           | 01        |
| INTERNATIONAL GAME TECHNOLOG | COM               | 459902102 | 2,714          | 000000039267      | SH        |             | DEFINED           | 01        |
| INTERNATIONAL MULTIFOODS COR | COM               | 460043102 | 17             | 000000000900      | SH        |             | DEFINED           | 01        |
| INTL PAPER CO                | COM               | 460146103 | 7,313          | 000000219046      | SH        |             | DEFINED           | 01        |
| INTERNATIONAL RECTIFIER CORP | COM               | 460254105 | 65             | 000000004200      | SH        |             | DEFINED           | 01        |
| INTL SPECIALTY PRODS INC NEW | COM               | 460337108 | 48             | 000000005000      | SH        |             | DEFINED           | 01        |
| INTERNET HOLDRS TR           | DEPOSIT RC        | 46059W102 | 9,287          | 000000484000      | SH        |             | DEFINED           | 01        |
| INTERNET ARCHITECTURE HOLDR  | DEPOSTRY R        | 46060A107 | 299            | 000000015000      | SH        |             | DEFINED           | 01        |

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|                              |      |           |       |              |    |         |    |
|------------------------------|------|-----------|-------|--------------|----|---------|----|
| INTERNET SEC SYS INC         | COM  | 46060X107 | 251   | 000000020400 | SH | DEFINED | 01 |
| INTERSIL CORP                | CL A | 46069S109 | 18    | 000000001400 | SH | DEFINED | 01 |
| INTERPUBLIC GROUP COS INC    | COM  | 460690100 | 3,245 | 000000204753 | SH | DEFINED | 01 |
| INTERSTATE BAKERIES CORP DEL | COM  | 46072H108 | 21    | 000000000800 | SH | DEFINED | 01 |

1Page 16

0

FORM 13F  
INFORMATION TABLE  
QUARTER ENDING  
09/30/2002

| NAME OF ISSUER                | TITLE<br>OF CLASS | CUSIP     | VALUE<br>X1000 | SHARES<br>PRN AMT | SH<br>PRN | PUT<br>CALL | INVTMT<br>DSCRETN | OT<br>MAN |
|-------------------------------|-------------------|-----------|----------------|-------------------|-----------|-------------|-------------------|-----------|
| 0INTERSTATE BAKERIES CORP DEL | COM               | 46072H108 | 167            | 000000006500      | SH        |             | DEFINED           | 06        |
| INTROGEN THERAPEUTICS INC     | COM               | 46119F107 | 1,768          | 000000940581      | SH        |             | DEFINED           | 02        |
| INTUIT                        | COM               | 461202103 | 7,185          | 000000157829      | SH        |             | DEFINED           | 01        |
| INTUIT                        | COM               | 461202103 | 91             | 000000002000      | SH        |             | DEFINED           | 06        |
| INVACARE CORP                 | COM               | 461203101 | 37             | 000000001100      | SH        |             | DEFINED           | 01        |
| INVESTMENT TECHNOLOGY GRP NE  | COM               | 46145F105 | 178            | 000000006100      | SH        |             | DEFINED           | 01        |
| INVITROGEN CORP               | NOTE 5.50         | 46185RAB6 | 1,807          | 000000020000      | PRN       |             | DEFINED           | 01        |
| INVITROGEN CORP               | COM               | 46185R100 | 807            | 000000023708      | SH        |             | DEFINED           | 01        |
| INVITROGEN CORP               | COM               | 46185R100 | 73             | 000000002200      | SH        |             | DEFINED           | 06        |
| INVESTORS FINL SERVICES CORP  | COM               | 461915100 | 43             | 000000001600      | SH        |             | DEFINED           | 01        |
| IRON MTN INC PA               | COM               | 462846106 | 87             | 000000003500      | SH        |             | DEFINED           | 01        |
| I2 TECHNOLOGIES INC           | COM               | 465754109 | 52             | 000000101653      | SH        |             | DEFINED           | 01        |
| JDS UNIPHASE CORP             | COM               | 46612J101 | 1,783          | 000000915493      | SH        |             | DEFINED           | 01        |
| JDA SOFTWARE GROUP INC        | COM               | 46612K108 | 136            | 000000019500      | SH        |             | DEFINED           | 01        |
| J JILL GROUP INC              | COM               | 466189107 | 1              | 000000000100      | SH        |             | DEFINED           | 01        |
| J P MORGAN CHASE & CO         | COM               | 46625H100 | 27,167         | 000001430628      | SH        |             | DEFINED           | 01        |
| J P MORGAN CHASE & CO         | COM               | 46625H100 | 671,125        | 000035000000      | SH        |             | DEFINED           | 02        |
| J P MORGAN CHASE & CO         | COM               | 46625H100 | 17,072         | 000000899000      | SH        |             | DEFINED           | 04        |
| JABIL CIRCUIT INC             | COM               | 466313103 | 1,485          | 000000100474      | SH        |             | DEFINED           | 01        |
| JABIL CIRCUIT INC             | COM               | 466313103 | 125            | 000000008200      | SH        |             | DEFINED           | 06        |
| JACK IN THE BOX INC           | COM               | 466367109 | 278            | 000000012200      | SH        |             | DEFINED           | 01        |
| JACOBS ENGR GROUP INC DEL     | COM               | 469814107 | 163            | 000000005300      | SH        |             | DEFINED           | 01        |
| JEFFERIES GROUP INC NEW       | COM               | 472319102 | 186            | 000000004900      | SH        |             | DEFINED           | 01        |
| JEFFERSON PILOT CORP          | COM               | 475070108 | 2,805          | 000000069968      | SH        |             | DEFINED           | 01        |
| JETBLUE AWYS CORP             | COM               | 477143101 | 28             | 000000000700      | SH        |             | DEFINED           | 01        |
| JO-ANN STORES INC             | CL A              | 47758P109 | 64             | 000000002290      | SH        |             | DEFINED           | 01        |
| JO-ANN STORES INC             | CL B NON V        | 47758P208 | 5,266          | 000000227000      | SH        |             | DEFINED           | 01        |
| JOHNSON & JOHNSON             | COM               | 478160104 | 71,384         | 000001319973      | SH        |             | DEFINED           | 01        |
| JOHNSON & JOHNSON             | COM               | 478160104 | 209            | 000000003800      | SH        |             | DEFINED           | 06        |
| JOHNSON CTLS INC              | COM               | 478366107 | 3,049          | 000000039699      | SH        |             | DEFINED           | 01        |
| JONES APPAREL GROUP INC       | COM               | 480074103 | 2,038          | 000000066396      | SH        |             | DEFINED           | 01        |
| JUNIPER NETWORKS INC          | COM               | 48203R104 | 690            | 000000143929      | SH        |             | DEFINED           | 01        |
| KLA-TENCOR CORP               | COM               | 482480100 | 3,772          | 000000135011      | SH        |             | DEFINED           | 01        |
| KLA-TENCOR CORP               | COM               | 482480100 | 117            | 000000004100      | SH        |             | DEFINED           | 06        |
| K V PHARMACEUTICAL CO         | CL B CONV         | 482740107 | 761            | 000000040300      | SH        |             | DEFINED           | 01        |
| KANSAS CITY SOUTHERN          | COM NEW           | 485170302 | 4              | 000000000400      | SH        |             | DEFINED           | 01        |
| KB HOME                       | COM               | 48666K109 | 1,528          | 000000031296      | SH        |             | DEFINED           | 01        |
| KELLOGG CO                    | COM               | 487836108 | 6,021          | 000000181096      | SH        |             | DEFINED           | 01        |
| KELLWOOD CO                   | COM               | 488044108 | 64             | 000000002800      | SH        |             | DEFINED           | 01        |
| KEMET CORP                    | COM               | 488360108 | 162            | 000000019000      | SH        |             | DEFINED           | 01        |
| KERR MCGEE CORP               | COM               | 492386107 | 2,442          | 000000056224      | SH        |             | DEFINED           | 01        |
| KEYCORP NEW                   | COM               | 493267108 | 5,092          | 000000203949      | SH        |             | DEFINED           | 01        |
| KEYCORP NEW                   | COM               | 493267108 | 94             | 000000003800      | SH        |             | DEFINED           | 06        |
| KEYSPAN CORP                  | COM               | 49337W100 | 2,319          | 000000069245      | SH        |             | DEFINED           | 01        |
| KEYSPAN CORP                  | COM               | 49337W100 | 80,400         | 000002400000      | SH        |             | DEFINED           | 02        |
| KIMBERLY CLARK CORP           | COM               | 494368103 | 13,028         | 000000230027      | SH        |             | DEFINED           | 01        |

1Page 17

0

FORM 13F  
INFORMATION TABLE  
QUARTER ENDING



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| 09/30/2002                  |           |           |        |              |     |      |         |     |  |
|-----------------------------|-----------|-----------|--------|--------------|-----|------|---------|-----|--|
| NAME OF ISSUER              | TITLE     | CUSIP     | VALUE  | SHARES       | SH  | PUT  | INVSTMT | OT  |  |
|                             | OF CLASS  |           | X1000  | PRN AMT      | PRN | CALL | DSCRETN | MAN |  |
| OKIMBERLY CLARK CORP        | COM       | 494368103 | 51     | 00000000900  | SH  |      | DEFINED | 06  |  |
| KINDER MORGAN INC KANS      | COM       | 49455P101 | 1,946  | 000000054895 | SH  |      | DEFINED | 01  |  |
| KINDRED HEALTHCARE INC      | COM       | 494580103 | 11     | 000000000300 | SH  |      | DEFINED | 01  |  |
| KING PHARMACEUTICALS INC    | COM       | 495582108 | 2,307  | 000000127019 | SH  |      | DEFINED | 01  |  |
| KNIGHT RIDDER INC           | COM       | 499040103 | 2,135  | 000000037863 | SH  |      | DEFINED | 01  |  |
| KOHL'S CORP                 | COM       | 500255104 | 9,277  | 000000152565 | SH  |      | DEFINED | 01  |  |
| KONINKLIJKE PHILIPS ELECTRS | NY REG SH | 500472303 | 306    | 000000021100 | SH  |      | DEFINED | 01  |  |
| KRISPY KREME DOUGHNUTS INC  | COM       | 501014104 | 271    | 000000008700 | SH  |      | DEFINED | 01  |  |
| KROGER CO                   | COM       | 501044101 | 5,572  | 000000395200 | SH  |      | DEFINED | 01  |  |
| LSI LOGIC CORP              | COM       | 502161102 | 1,047  | 000000164898 | SH  |      | DEFINED | 01  |  |
| LA Z BOY INC                | COM       | 505336107 | 85     | 000000003700 | SH  |      | DEFINED | 01  |  |
| LABORATORY CORP AMER HLDGS  | NOTE      | 50540RAC6 | 12,184 | 000017500000 | SH  |      | DEFINED | 01  |  |
| LACLEDE GROUP INC           | COM       | 505597104 | 11     | 000000000500 | SH  |      | DEFINED | 01  |  |
| LAFARGE NORTH AMERICA INC   | COM       | 505862102 | 112    | 000000003900 | SH  |      | DEFINED | 01  |  |
| LAM RESEARCH CORP           | COM       | 512807108 | 56     | 000000006300 | SH  |      | DEFINED | 01  |  |
| LAMAR ADVERTISING CO        | CL A      | 512815101 | 88     | 000000002900 | SH  |      | DEFINED | 01  |  |
| LANCASTER COLONY CORP       | COM       | 513847103 | 143    | 000000003400 | SH  |      | DEFINED | 01  |  |
| LANDAMERICA FINL GROUP INC  | COM       | 514936103 | 46     | 000000001400 | SH  |      | DEFINED | 01  |  |
| LANDRYS RESTAURANTS INC     | COM       | 51508L103 | 47     | 000000002100 | SH  |      | DEFINED | 01  |  |
| LANDSTAR SYS INC            | COM       | 515098101 | 14     | 000000000300 | SH  |      | DEFINED | 01  |  |
| LATTICE SEMICONDUCTOR CORP  | COM       | 518415104 | 27     | 000000004400 | SH  |      | DEFINED | 01  |  |
| LAUDER ESTEE COS INC        | CL A      | 518439104 | 387    | 000000013500 | SH  |      | DEFINED | 01  |  |
| LEAR CORP                   | COM       | 521865105 | 162    | 000000003900 | SH  |      | DEFINED | 01  |  |
| LEAR CORP                   | COM       | 521865105 | 197    | 000000004700 | SH  |      | DEFINED | 06  |  |
| LEE ENTERPRISES INC         | COM       | 523768109 | 174    | 000000005300 | SH  |      | DEFINED | 01  |  |
| LEGGETT & PLATT INC         | COM       | 524660107 | 1,746  | 000000088256 | SH  |      | DEFINED | 01  |  |
| LEHMAN BROS HLDGS INC       | COM       | 524908100 | 5,304  | 000000108137 | SH  |      | DEFINED | 01  |  |
| LEHMAN BROS HLDGS INC       | COM       | 524908100 | 7,357  | 000000150000 | SH  |      | DEFINED | 04  |  |
| LENNAR CORP                 | COM       | 526057104 | 563    | 000000010100 | SH  |      | DEFINED | 01  |  |
| LENNAR CORP                 | COM       | 526057104 | 168    | 000000003000 | SH  |      | DEFINED | 06  |  |
| LENNOX INTL INC             | COM       | 526107107 | 44     | 000000003400 | SH  |      | DEFINED | 01  |  |
| LEVEL 3 COMMUNICATIONS INC  | COM       | 52729N100 | 2,723  | 000000700000 | SH  |      | DEFINED | 01  |  |
| LEXMARK INTL NEW            | CL A      | 529771107 | 2,749  | 000000058503 | SH  |      | DEFINED | 01  |  |
| LIBERTY MEDIA CORP NEW      | COM SER A | 530718105 | 2,872  | 000000400000 | SH  |      | DEFINED | 01  |  |
| LIFEPOINT HOSPITALS INC     | COM       | 53219L109 | 255    | 000000008200 | SH  |      | DEFINED | 01  |  |
| LILLY ELI & CO              | COM       | 532457108 | 32,020 | 000000578614 | SH  |      | DEFINED | 01  |  |
| LIMITED BRANDS INC          | COM       | 532716107 | 3,937  | 000000274551 | SH  |      | DEFINED | 01  |  |
| LIMITED BRANDS INC          | COM       | 532716107 | 134    | 000000008900 | SH  |      | DEFINED | 06  |  |
| LINCARE HLDGS INC           | COM       | 532791100 | 950    | 000000030620 | SH  |      | DEFINED | 01  |  |
| LINCOLN NATL CORP IND       | COM       | 534187109 | 2,622  | 000000085840 | SH  |      | DEFINED | 01  |  |
| LINEAR TECHNOLOGY CORP      | COM       | 535678106 | 5,129  | 000000247578 | SH  |      | DEFINED | 01  |  |
| LINEAR TECHNOLOGY CORP      | COM       | 535678106 | 71     | 000000003300 | SH  |      | DEFINED | 06  |  |
| LINENS N THINGS INC         | COM       | 535679104 | 620    | 000000033800 | SH  |      | DEFINED | 01  |  |
| LIZ CLAIBORNE INC           | COM       | 539320101 | 1,439  | 000000057703 | SH  |      | DEFINED | 01  |  |
| LIZ CLAIBORNE INC           | COM       | 539320101 | 46     | 000000001800 | SH  |      | DEFINED | 06  |  |
| LOCKHEED MARTIN CORP        | COM       | 539830109 | 13,346 | 000000206383 | SH  |      | DEFINED | 01  |  |

1Page 18  
0

FORM 13F  
INFORMATION TABLE  
QUARTER ENDING  
09/30/2002

| NAME OF ISSUER              | TITLE     | CUSIP     | VALUE  | SHARES       | SH  | PUT  | INVSTMT | OT  |  |
|-----------------------------|-----------|-----------|--------|--------------|-----|------|---------|-----|--|
|                             | OF CLASS  |           | X1000  | PRN AMT      | PRN | CALL | DSCRETN | MAN |  |
| OLOEWS CORP                 | NOTE 3.12 | 540424AL2 | 12,975 | 000000150000 | PRN |      | DEFINED | 01  |  |
| LOEWS CORP                  | COM       | 540424108 | 3,576  | 000000083381 | SH  |      | DEFINED | 01  |  |
| LOEWS CORP                  | COM       | 540424108 | 158    | 000000003700 | SH  |      | DEFINED | 06  |  |
| LONE STAR STEAKHOUSE SALOON | COM       | 542307103 | 91     | 000000004375 | SH  |      | DEFINED | 01  |  |

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|                              |      |                |        |              |     |         |    |
|------------------------------|------|----------------|--------|--------------|-----|---------|----|
| LONE STAR TECHNOLOGIES INC   | COM  | 542312103      | 26     | 000000002200 | SH  | DEFINED | 01 |
| LOUISIANA PAC CORP           | COM  | 546347105      | 344    | 000000053184 | SH  | DEFINED | 01 |
| LOWES COS INC                | NOTE | 0.86 548661CG0 | 9,700  | 000000100000 | PRN | DEFINED | 01 |
| LOWES COS INC                | COM  | 548661107      | 16,806 | 000000405964 | SH  | DEFINED | 01 |
| LUBRIZOL CORP                | COM  | 549271104      | 8      | 000000003000 | SH  | DEFINED | 01 |
| LUCENT TECHNOLOGIES INC      | COM  | 549463107      | 1,152  | 000001515832 | SH  | DEFINED | 01 |
| M & T BK CORP                | COM  | 55261F104      | 331    | 000000004200 | SH  | DEFINED | 01 |
| MBIA INC                     | COM  | 55262C100      | 3,358  | 000000084056 | SH  | DEFINED | 01 |
| MBNA CORP                    | COM  | 55262L100      | 10,386 | 000000565105 | SH  | DEFINED | 01 |
| M D C HLDGS INC              | COM  | 552676108      | 67     | 000000001900 | SH  | DEFINED | 01 |
| MGIC INVT CORP WIS           | COM  | 552848103      | 3,100  | 000000075945 | SH  | DEFINED | 01 |
| MGIC INVT CORP WIS           | COM  | 552848103      | 121    | 000000003000 | SH  | DEFINED | 06 |
| MGM MIRAGE                   | COM  | 552953101      | 167    | 000000004500 | SH  | DEFINED | 01 |
| MGM MIRAGE                   | COM  | 552953101      | 238    | 000000006500 | SH  | DEFINED | 06 |
| MKS INSTRUMENT INC           | COM  | 55306N104      | 14     | 000000001300 | SH  | DEFINED | 01 |
| MSC INDL DIRECT INC          | CL A | 553530106      | 30     | 000000002900 | SH  | DEFINED | 01 |
| MAGELLAN HEALTH SVCS INC     | COM  | 559079108      | 22     | 000000050000 | SH  | DEFINED | 01 |
| MANDALAY RESORT GROUP        | COM  | 562567107      | 261    | 000000007800 | SH  | DEFINED | 01 |
| MANHATTAN ASSOCS INC         | COM  | 562750109      | 181    | 000000013400 | SH  | DEFINED | 01 |
| MANITOWOC INC                | COM  | 563571108      | 131    | 000000004800 | SH  | DEFINED | 01 |
| MANOR CARE INC NEW           | COM  | 564055101      | 1,385  | 000000061620 | SH  | DEFINED | 01 |
| MANPOWER INC                 | COM  | 56418H100      | 114    | 000000003900 | SH  | DEFINED | 01 |
| MARATHON OIL CORP            | COM  | 565849106      | 3,919  | 000000172810 | SH  | DEFINED | 01 |
| MARATHON OIL CORP            | COM  | 565849106      | 187    | 000000008200 | SH  | DEFINED | 06 |
| MARKEL CORP                  | COM  | 570535104      | 59     | 000000000300 | SH  | DEFINED | 01 |
| MARSH & MCLENNAN COS INC     | COM  | 571748102      | 9,992  | 000000239974 | SH  | DEFINED | 01 |
| MARSH & MCLENNAN COS INC     | COM  | 571748102      | 1,540  | 000000037000 | SH  | DEFINED | 04 |
| MARSHALL & ILSLEY CORP       | COM  | 571834100      | 2,589  | 000000092841 | SH  | DEFINED | 01 |
| MARSHALL & ILSLEY CORP       | COM  | 571834100      | 241    | 000000008600 | SH  | DEFINED | 06 |
| MARRIOTT INTL INC NEW        | CL A | 571903202      | 3,651  | 000000125973 | SH  | DEFINED | 01 |
| MARTHA STEWART LIVING OMNIME | CL A | 573083102      | 371    | 000000053100 | SH  | DEFINED | 01 |
| MASCO CORP                   | COM  | 574599106      | 4,985  | 000000254989 | SH  | DEFINED | 01 |
| MATTEL INC                   | COM  | 577081102      | 3,549  | 000000197090 | SH  | DEFINED | 01 |
| MAXIM INTEGRATED PRODS INC   | COM  | 57772K101      | 6,265  | 000000253034 | SH  | DEFINED | 01 |
| MAY DEPT STORES CO           | COM  | 577778103      | 3,370  | 000000148034 | SH  | DEFINED | 01 |
| MAXIMUS INC                  | COM  | 577933104      | 20     | 000000000900 | SH  | DEFINED | 01 |
| MAYTAG CORP                  | COM  | 578592107      | 969    | 000000041818 | SH  | DEFINED | 01 |
| MAYTAG CORP                  | COM  | 578592107      | 70     | 000000003000 | SH  | DEFINED | 06 |
| MCDATA CORP                  | CL B | 580031102      | 6,025  | 000001097491 | SH  | DEFINED | 01 |
| MCDERMOTT INTL INC           | COM  | 580037109      | 171    | 000000027960 | SH  | DEFINED | 01 |
| MCDONALDS CORP               | COM  | 580135101      | 11,140 | 000000630843 | SH  | DEFINED | 01 |
| MCDONALDS CORP               | COM  | 580135101      | 39     | 000000002230 | SH  | DEFINED | 02 |

1Page 19

0

FORM 13F  
INFORMATION TABLE  
QUARTER ENDING  
09/30/2002

| NAME OF ISSUER              | TITLE OF CLASS | CUSIP          | VALUE X1000 | SHARES PRN AMT | SH PUT PRN CALL | INVSTMT DSCRETN | OT MAN |
|-----------------------------|----------------|----------------|-------------|----------------|-----------------|-----------------|--------|
| OMCGRAW HILL COS INC        | COM            | 580645109      | 5,391       | 000000088067   | SH              | DEFINED         | 01     |
| MCKESSON CORP               | COM            | 58155Q103      | 4,339       | 000000153174   | SH              | DEFINED         | 01     |
| MCKESSON CORP               | COM            | 58155Q103      | 81          | 000000002800   | SH              | DEFINED         | 06     |
| MEADWESTVACO CORP           | COM            | 583334107      | 1,726       | 000000089888   | SH              | DEFINED         | 01     |
| MEDIA GEN INC               | CL A           | 584404107      | 55          | 000000001100   | SH              | DEFINED         | 01     |
| MEDICIS PHARMACEUTICAL CORP | CL A NEW       | 584690309      | 224         | 000000005500   | SH              | DEFINED         | 01     |
| MEDIMMUNE INC               | COM            | 584699102      | 3,851       | 000000184115   | SH              | DEFINED         | 01     |
| MEDTRONIC INC               | DBC            | 1.25 585055AB2 | 10,300      | 000000100000   | PRN             | DEFINED         | 01     |
| MEDTRONIC INC               | COM            | 585055106      | 22,568      | 000000535804   | SH              | DEFINED         | 01     |
| MEDTRONIC INC               | COM            | 585055106      | 121,516     | 000002885000   | SH              | DEFINED         | 04     |
| MELLON FINL CORP            | COM            | 58551A108      | 6,961       | 000000268456   | SH              | DEFINED         | 01     |
| MELLON FINL CORP            | COM            | 58551A108      | 803         | 000000031000   | SH              | DEFINED         | 04     |

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|                              |      |           |         |              |    |         |    |
|------------------------------|------|-----------|---------|--------------|----|---------|----|
| MENS WEARHOUSE INC           | COM  | 587118100 | 44      | 000000003000 | SH | DEFINED | 01 |
| MENTOR CORP MINN             | COM  | 587188103 | 197     | 000000006200 | SH | DEFINED | 01 |
| MERCANTILE BANKSHARES CORP   | COM  | 587405101 | 95      | 000000002500 | SH | DEFINED | 01 |
| MERCK & CO INC               | COM  | 589331107 | 48,790  | 000001067383 | SH | DEFINED | 01 |
| MERCURY INTERACTIVE CORP     | COM  | 589405109 | 1,332   | 000000077664 | SH | DEFINED | 01 |
| MEREDITH CORP                | COM  | 589433101 | 968     | 000000022507 | SH | DEFINED | 01 |
| MERRILL LYNCH & CO INC       | COM  | 590188108 | 13      | 000000000410 | SH | SOLE    |    |
| MERRILL LYNCH & CO INC       | COM  | 590188108 | 12,590  | 000000382119 | SH | DEFINED | 01 |
| METLIFE INC                  | COM  | 59156R108 | 8,017   | 000000352242 | SH | DEFINED | 01 |
| METLIFE INC                  | COM  | 59156R108 | 91      | 000000004000 | SH | DEFINED | 06 |
| METROMEDIA INTL GROUP INC    | COM  | 591695101 | 1       | 000000021000 | SH | DEFINED | 01 |
| METTLER TOLEDO INTERNATIONAL | COM  | 592688105 | 33      | 000000001300 | SH | DEFINED | 01 |
| MICHAELS STORES INC          | COM  | 594087108 | 301     | 000000006600 | SH | DEFINED | 01 |
| MICREL INC                   | COM  | 594793101 | 78      | 000000012700 | SH | DEFINED | 01 |
| MICROSOFT CORP               | COM  | 594918104 | 122,439 | 000002799247 | SH | DEFINED | 01 |
| MICROSOFT CORP               | COM  | 594918104 | 85      | 000000001965 | SH | DEFINED | 02 |
| MICROSOFT CORP               | COM  | 594918104 | 81      | 000000001800 | SH | DEFINED | 06 |
| MICROCHIP TECHNOLOGY INC     | COM  | 595017104 | 905     | 000000044270 | SH | DEFINED | 01 |
| MICROCHIP TECHNOLOGY INC     | COM  | 595017104 | 177     | 000000008500 | SH | DEFINED | 06 |
| MICRON TECHNOLOGY INC        | COM  | 595112103 | 3,413   | 000000275957 | SH | DEFINED | 01 |
| MID ATLANTIC MED SVCS INC    | COM  | 59523C107 | 61      | 000000001700 | SH | DEFINED | 01 |
| MID ATLANTIC MED SVCS INC    | COM  | 59523C107 | 176     | 000000004900 | SH | DEFINED | 06 |
| MILLENNIUM PHARMACEUTICALS I | COM  | 599902103 | 637     | 000000068399 | SH | DEFINED | 01 |
| MILLENNIUM CHEMICALS INC     | COM  | 599903101 | 18      | 000000001900 | SH | DEFINED | 01 |
| MILLER HERMAN INC            | COM  | 600544100 | 44      | 000000002500 | SH | DEFINED | 01 |
| MILLIPORE CORP               | COM  | 601073109 | 729     | 000000022961 | SH | DEFINED | 01 |
| MIPS TECHNOLOGIES INC        | CL A | 604567107 | 73      | 000000055000 | SH | DEFINED | 01 |
| MIPS TECHNOLOGIES INC        | CL B | 604567206 | 883     | 000000724160 | SH | DEFINED | 01 |
| MIRANT CORP                  | COM  | 604675108 | 392     | 000000177507 | SH | DEFINED | 01 |
| MISSISSIPPI VY BANCSHARES IN | COM  | 605720101 | 9,904   | 000000198800 | SH | DEFINED | 01 |
| MOLEX INC                    | COM  | 608554101 | 6,327   | 000000269037 | SH | DEFINED | 01 |
| MOLEX INC                    | CL A | 608554200 | 41      | 000000002000 | SH | DEFINED | 01 |
| MONACO COACH CORP            | COM  | 60886R103 | 12      | 000000000600 | SH | DEFINED | 01 |
| MONSANTO CO NEW              | COM  | 61166W101 | 5,051   | 000000330371 | SH | DEFINED | 01 |

1Page 20  
0

FORM 13F  
INFORMATION TABLE  
QUARTER ENDING  
09/30/2002

| NAME OF ISSUER              | TITLE<br>OF CLASS | CUSIP     | VALUE<br>X1000 | SHARES<br>PRN AMT | SH<br>PRN | PUT<br>CALL | INVTMT<br>DSCRETN | OT<br>MAN |
|-----------------------------|-------------------|-----------|----------------|-------------------|-----------|-------------|-------------------|-----------|
| OMOODY'S CORP               | COM               | 615369105 | 3,328          | 000000068623      | SH        |             | DEFINED           | 01        |
| MOOG INC                    | CL A              | 615394202 | 14             | 000000000500      | SH        |             | DEFINED           | 01        |
| MORGAN STANLEY              | COM NEW           | 617446448 | 16,426         | 000000484842      | SH        |             | DEFINED           | 01        |
| MORGAN STANLEY              | COM NEW           | 617446448 | 60,780         | 000001794000      | SH        |             | DEFINED           | 04        |
| MORGAN STANLEY              | COM NEW           | 617446448 | 23             | 000000000700      | SH        |             | DEFINED           | 06        |
| MOTOROLA INC                | COM               | 620076109 | 10,615         | 000001042823      | SH        |             | DEFINED           | 01        |
| MOVIE GALLERY INC           | COM               | 624581104 | 75             | 000000005000      | SH        |             | DEFINED           | 01        |
| MYLAN LABS INC              | COM               | 628530107 | 828            | 000000025300      | SH        |             | DEFINED           | 01        |
| MYLAN LABS INC              | COM               | 628530107 | 331            | 000000010300      | SH        |             | DEFINED           | 06        |
| NBTY INC                    | COM               | 628782104 | 90             | 000000006960      | SH        |             | DEFINED           | 01        |
| NCR CORP NEW                | COM               | 62886E108 | 1,090          | 000000055092      | SH        |             | DEFINED           | 01        |
| NPS PHARMACEUTICALS INC     | COM               | 62936P103 | 76             | 000000003700      | SH        |             | DEFINED           | 01        |
| NASDAQ 100 TR               | UNIT SER 1        | 631100104 | 6,601          | 000000318600      | SH        |             | DEFINED           | 01        |
| NATIONAL CITY CORP          | COM               | 635405103 | 8,408          | 000000294735      | SH        |             | DEFINED           | 01        |
| NATIONAL CITY CORP          | COM               | 635405103 | 1,198          | 000000042000      | SH        |             | DEFINED           | 04        |
| NATIONAL CITY CORP          | COM               | 635405103 | 355            | 000000012500      | SH        |             | DEFINED           | 06        |
| NATIONAL COMMERCE FINL CORP | COM               | 63545P104 | 340            | 000000013600      | SH        |             | DEFINED           | 01        |
| NATIONAL GOLF PPTYS INC     | COM               | 63623G109 | 230            | 000000020000      | SH        |             | DEFINED           | 01        |
| NATIONAL INSTRS CORP        | COM               | 636518102 | 137            | 000000006300      | SH        |             | DEFINED           | 01        |
| NATIONAL-OILWELL INC        | COM               | 637071101 | 279            | 000000014400      | SH        |             | DEFINED           | 01        |

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|                             |         |           |       |              |    |         |    |
|-----------------------------|---------|-----------|-------|--------------|----|---------|----|
| NATIONAL SEMICONDUCTOR CORP | COM     | 637640103 | 1,106 | 000000092638 | SH | DEFINED | 01 |
| NATIONWIDE FINL SVCS INC    | CL A    | 638612101 | 34    | 000000001300 | SH | DEFINED | 01 |
| NAUTILUS GROUP INC          | COM     | 63910B102 | 44    | 000000002300 | SH | DEFINED | 01 |
| NAVISTAR INTL CORP NEW      | COM     | 63934E108 | 578   | 000000026703 | SH | DEFINED | 01 |
| NDCHEALTH CORP              | COM     | 639480102 | 127   | 000000008200 | SH | DEFINED | 01 |
| NEIMAN MARCUS GROUP INC     | CL B    | 640204301 | 776   | 000000031700 | SH | DEFINED | 01 |
| NETBANK INC                 | COM     | 640933107 | 40    | 000000003900 | SH | DEFINED | 01 |
| NETWORKS ASSOCS INC         | COM     | 640938106 | 188   | 000000017700 | SH | DEFINED | 01 |
| NETIQ CORP                  | COM     | 64115P102 | 201   | 000000013900 | SH | DEFINED | 01 |
| NETSCREEN TECHNOLOGIES INC  | COM     | 64117V107 | 17    | 000000001600 | SH | DEFINED | 01 |
| NETWORK APPLIANCE INC       | COM     | 64120L104 | 1,654 | 000000225783 | SH | DEFINED | 01 |
| NEUBERGER BERMAN INC        | COM     | 641234109 | 121   | 000000004500 | SH | DEFINED | 01 |
| NEW YORK TIMES CO           | CL A    | 650111107 | 3,182 | 000000070030 | SH | DEFINED | 01 |
| NEWELL RUBBERMAID INC       | COM     | 651229106 | 4,460 | 000000144482 | SH | DEFINED | 01 |
| NEWFIELD EXPL CO            | COM     | 651290108 | 493   | 000000014700 | SH | DEFINED | 01 |
| NEWMONT MINING CORP         | COM     | 651639106 | 5,130 | 000000186485 | SH | DEFINED | 01 |
| NEWS CORP LTD               | ADR NEW | 652487703 | 5,982 | 000000310800 | SH | DEFINED | 01 |
| NEXTEL COMMUNICATIONS INC   | CL A    | 65332V103 | 4,901 | 000000649225 | SH | DEFINED | 01 |
| NEXTEL COMMUNICATIONS INC   | CL A    | 65332V103 | 64    | 000000008800 | SH | DEFINED | 06 |
| NICOR INC                   | COM     | 654086107 | 547   | 000000019428 | SH | DEFINED | 01 |
| NIKE INC                    | CL B    | 654106103 | 5,088 | 000000117842 | SH | DEFINED | 01 |
| NIKE INC                    | CL B    | 654106103 | 159   | 000000003703 | SH | DEFINED | 02 |
| 99 CENTS ONLY STORES        | COM     | 65440K106 | 178   | 000000008600 | SH | DEFINED | 01 |
| NISOURCE INC                | COM     | 65473P105 | 1,828 | 000000106099 | SH | DEFINED | 01 |
| NOBLE ENERGY INC            | COM     | 655044105 | 332   | 000000009800 | SH | DEFINED | 01 |
| NORDSTROM INC               | COM     | 655664100 | 1,400 | 000000078045 | SH | DEFINED | 01 |

1Page 21

0

FORM 13F  
INFORMATION TABLE  
QUARTER ENDING  
09/30/2002

| NAME OF ISSUER               | TITLE<br>OF CLASS | CUSIP     | VALUE<br>X1000 | SHARES<br>PRN AMT | SH<br>PRN | PUT<br>CALL | INVSTMT<br>DSCRETN | OT<br>MAN |
|------------------------------|-------------------|-----------|----------------|-------------------|-----------|-------------|--------------------|-----------|
| ONORFOLK SOUTHERN CORP       | COM               | 655844108 | 3,733          | 000000184934      | SH        |             | DEFINED            | 01        |
| NORTEK INC                   | COM               | 656559101 | 2,379          | 000000055000      | SH        |             | DEFINED            | 01        |
| NORTH FORK BANCORPORATION NY | COM               | 659424105 | 2,968          | 000000078460      | SH        |             | DEFINED            | 01        |
| NORTHERN TR CORP             | COM               | 665859104 | 3,692          | 000000097887      | SH        |             | DEFINED            | 01        |
| NORTHROP GRUMMAN CORP        | COM               | 666807102 | 7,018          | 000000056582      | SH        |             | DEFINED            | 01        |
| NORTHWEST NAT GAS CO         | COM               | 667655104 | 17             | 000000000600      | SH        |             | DEFINED            | 01        |
| NOVARTIS A G                 | SPONSORED         | 66987V109 | 39             | 000000001000      | SH        |             | DEFINED            | 01        |
| NOVELL INC                   | COM               | 670006105 | 337            | 000000160855      | SH        |             | DEFINED            | 01        |
| NOVELLUS SYS INC             | COM               | 670008101 | 2,001          | 000000096172      | SH        |             | DEFINED            | 01        |
| NUCOR CORP                   | COM               | 670346105 | 1,641          | 000000043321      | SH        |             | DEFINED            | 01        |
| NUCOR CORP                   | COM               | 670346105 | 1,152          | 000000030400      | SH        |             | DEFINED            | 04        |
| NUCOR CORP                   | COM               | 670346105 | 198            | 000000005000      | SH        |             | DEFINED            | 06        |
| NVIDIA CORP                  | COM               | 670666104 | 887            | 000000103693      | SH        |             | DEFINED            | 01        |
| OGE ENERGY CORP              | COM               | 670837103 | 59             | 000000003500      | SH        |             | DEFINED            | 01        |
| OM GROUP INC                 | COM               | 670872100 | 4              | 000000000100      | SH        |             | DEFINED            | 01        |
| OCCIDENTAL PETE CORP DEL     | COM               | 674599105 | 6,232          | 000000219611      | SH        |             | DEFINED            | 01        |
| OCCIDENTAL PETE CORP DEL     | COM               | 674599105 | 384            | 000000013400      | SH        |             | DEFINED            | 06        |
| OFFICE DEPOT INC             | COM               | 676220106 | 1,923          | 000000155836      | SH        |             | DEFINED            | 01        |
| OFFICE DEPOT INC             | COM               | 676220106 | 85             | 000000006500      | SH        |             | DEFINED            | 06        |
| OHIO CAS CORP                | COM               | 677240103 | 26             | 000000001600      | SH        |             | DEFINED            | 01        |
| OLD REP INTL CORP            | COM               | 680223104 | 337            | 000000011900      | SH        |             | DEFINED            | 01        |
| OLD REP INTL CORP            | COM               | 680223104 | 259            | 000000009200      | SH        |             | DEFINED            | 06        |
| OMNICARE INC                 | COM               | 681904108 | 120            | 000000005700      | SH        |             | DEFINED            | 01        |
| OMNICOM GROUP INC            | NOTE              | 681919AK2 | 59,025         | 000060000000      | SH        |             | DEFINED            | 01        |
| OMNICOM GROUP INC            | COM               | 681919106 | 4,622          | 000000083012      | SH        |             | DEFINED            | 01        |
| ON SEMICONDUCTOR CORP        | COM               | 682189105 | 34             | 000000025000      | SH        |             | DEFINED            | 01        |
| ORACLE CORP                  | COM               | 68389X105 | 22,725         | 000002891334      | SH        |             | DEFINED            | 01        |
| O REILLY AUTOMOTIVE INC      | COM               | 686091109 | 105            | 000000003700      | SH        |             | DEFINED            | 01        |

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|                             |           |           |       |              |    |         |    |
|-----------------------------|-----------|-----------|-------|--------------|----|---------|----|
| OSHKOSH TRUCK CORP          | COM       | 688239201 | 67    | 000000001200 | SH | DEFINED | 01 |
| OUTBACK STEAKHOUSE INC      | COM       | 689899102 | 197   | 000000007200 | SH | DEFINED | 01 |
| OVERTURE SVCS INC           | COM       | 69039R100 | 297   | 000000012619 | SH | DEFINED | 01 |
| OWENS & MINOR INC NEW       | COM       | 690732102 | 8     | 000000000600 | SH | DEFINED | 01 |
| OWENS ILL INC               | COM NEW   | 690768403 | 52    | 000000004600 | SH | DEFINED | 01 |
| OXFORD HEALTH PLANS INC     | COM       | 691471106 | 268   | 000000006900 | SH | DEFINED | 01 |
| OXFORD HEALTH PLANS INC     | COM       | 691471106 | 401   | 000000010200 | SH | DEFINED | 06 |
| P & O PRINCESS CRUISES PLC  | ADR       | 693070104 | 142   | 000000005000 | SH | DEFINED | 01 |
| PG&E CORP                   | COM       | 69331C108 | 1,954 | 000000173623 | SH | DEFINED | 01 |
| P F CHANGS CHINA BISTRO INC | COM       | 69333Y108 | 89    | 000000003068 | SH | DEFINED | 01 |
| PMC-SIERRA INC              | COM       | 69344F106 | 443   | 000000114298 | SH | DEFINED | 01 |
| PMI GROUP INC               | COM       | 69344M101 | 718   | 000000026400 | SH | DEFINED | 01 |
| PMI GROUP INC               | COM       | 69344M101 | 124   | 000000004600 | SH | DEFINED | 06 |
| PNC FINL SVCS GROUP INC     | COM       | 693475105 | 5,288 | 000000125412 | SH | DEFINED | 01 |
| PNC FINL SVCS GROUP INC     | COM       | 693475105 | 843   | 000000020000 | SH | DEFINED | 04 |
| PNC FINL SVCS GROUP INC     | COM       | 693475105 | 150   | 000000003600 | SH | DEFINED | 06 |
| POSCO                       | SPONSORED | 693483109 | 21    | 000000001000 | SH | DEFINED | 01 |
| PPG INDS INC                | COM       | 693506107 | 4,688 | 000000104884 | SH | DEFINED | 01 |

1Page 22

0

FORM 13F  
INFORMATION TABLE  
QUARTER ENDING  
09/30/2002

| NAME OF ISSUER               | TITLE<br>OF CLASS | CUSIP     | VALUE<br>X1000 | SHARES<br>PRN AMT | SH<br>PRN | PUT<br>CALL | INVTMT<br>DSCRETN | OT<br>MAN |
|------------------------------|-------------------|-----------|----------------|-------------------|-----------|-------------|-------------------|-----------|
| OPPL CORP                    | COM               | 69351T106 | 2,486          | 000000076421      | SH        |             | DEFINED           | 01        |
| PPL CORP                     | COM               | 69351T106 | 176            | 000000005500      | SH        |             | DEFINED           | 06        |
| PRG-SCHULTZ INTERNATIONAL IN | COM               | 69357C107 | 79             | 000000006400      | SH        |             | DEFINED           | 01        |
| PACCAR INC                   | COM               | 693718108 | 2,727          | 000000080728      | SH        |             | DEFINED           | 01        |
| PACIFIC CAP BANCORP NEW      | COM               | 69404P101 | 32             | 000000001200      | SH        |             | DEFINED           | 01        |
| PACIFICARE HEALTH SYS DEL    | COM               | 695112102 | 34             | 000000001500      | SH        |             | DEFINED           | 01        |
| PACTIV CORP                  | COM               | 695257105 | 1,674          | 000000101784      | SH        |             | DEFINED           | 01        |
| PACTIV CORP                  | COM               | 695257105 | 104            | 000000006200      | SH        |             | DEFINED           | 06        |
| PALL CORP                    | COM               | 696429307 | 904            | 000000057297      | SH        |             | DEFINED           | 01        |
| PANAMSAT CORP NEW            | COM               | 697933109 | 813            | 000000046880      | SH        |             | DEFINED           | 01        |
| PANERA BREAD CO              | CL A              | 69840W108 | 251            | 000000009300      | SH        |             | DEFINED           | 01        |
| PAPA JOHNS INTL INC          | COM               | 698813102 | 136            | 000000004700      | SH        |             | DEFINED           | 01        |
| PARAMETRIC TECHNOLOGY CORP   | COM               | 699173100 | 207            | 000000115337      | SH        |             | DEFINED           | 01        |
| PARK PL ENTMT CORP           | COM               | 700690100 | 152            | 000000019200      | SH        |             | DEFINED           | 01        |
| PARK PL ENTMT CORP           | COM               | 700690100 | 23             | 000000003048      | SH        |             | DEFINED           | 02        |
| PARKER HANNIFIN CORP         | COM               | 701094104 | 1,991          | 000000052121      | SH        |             | DEFINED           | 01        |
| PAXAR CORP                   | COM               | 704227107 | 21             | 000000001500      | SH        |             | DEFINED           | 01        |
| PAYCHEX INC                  | COM               | 704326107 | 5,925          | 000000244155      | SH        |             | DEFINED           | 01        |
| PAYPAL INC                   | COM               | 704508100 | 984            | 000000047100      | SH        |             | DEFINED           | 01        |
| PENN ENGR & MFG CORP         | CL A              | 707389102 | 3              | 000000000300      | SH        |             | DEFINED           | 01        |
| PENN VA CORP                 | COM               | 707882106 | 22             | 000000000700      | SH        |             | DEFINED           | 01        |
| PENNEY J C INC               | COM               | 708160106 | 1,879          | 000000118047      | SH        |             | DEFINED           | 01        |
| PENNZOIL-QUAKER STATE COMPAN | COM               | 709323109 | 17,026         | 000000775000      | SH        |             | DEFINED           | 01        |
| PENTAIR INC                  | COM               | 709631105 | 92             | 000000002500      | SH        |             | DEFINED           | 01        |
| PENTAIR INC                  | COM               | 709631105 | 177            | 000000004700      | SH        |             | DEFINED           | 06        |
| PEOPLES ENERGY CORP          | COM               | 711030106 | 527            | 000000015656      | SH        |             | DEFINED           | 01        |
| PEOPLESOFT INC               | COM               | 712713106 | 3,488          | 000000282052      | SH        |             | DEFINED           | 01        |
| PEP BOYS MANNY MOE & JACK    | COM               | 713278109 | 149            | 000000012200      | SH        |             | DEFINED           | 01        |
| PEPSI BOTTLING GROUP INC     | COM               | 713409100 | 3,243          | 000000138594      | SH        |             | DEFINED           | 01        |
| PEPSI BOTTLING GROUP INC     | COM               | 713409100 | 51             | 000000002100      | SH        |             | DEFINED           | 06        |
| PEPSI-GEMEX S A DE C V       | GDR REP OR        | 713435105 | 747            | 000000075000      | SH        |             | DEFINED           | 01        |
| PEPSICO INC                  | COM               | 713448108 | 5              | 000000000150      | SH        |             | SOLE              |           |
| PEPSICO INC                  | COM               | 713448108 | 29,485         | 000000797983      | SH        |             | DEFINED           | 01        |
| PEPSICO INC                  | COM               | 713448108 | 70             | 000000001905      | SH        |             | DEFINED           | 02        |
| PERFORMANCE FOOD GROUP CO    | COM               | 713755106 | 342            | 000000010100      | SH        |             | DEFINED           | 01        |
| PERKINELMER INC              | COM               | 714046109 | 300            | 000000055200      | SH        |             | DEFINED           | 01        |

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|                              |             |           |        |              |    |         |    |
|------------------------------|-------------|-----------|--------|--------------|----|---------|----|
| PEROT SYS CORP               | CL A        | 714265105 | 23     | 000000002500 | SH | DEFINED | 01 |
| PERRIGO CO                   | COM         | 714290103 | 39     | 000000003700 | SH | DEFINED | 01 |
| PETROLEO BRASILEIRO SA PETRO | SPONSORED   | 71654V101 | 2,443  | 000000255900 | SH | DEFINED | 01 |
| PETROLEO BRASILEIRO SA PETRO | SPONSORED   | 71654V408 | 35     | 000000003300 | SH | DEFINED | 01 |
| PFIZER INC                   | COM         | 717081103 | 79,485 | 000002738982 | SH | DEFINED | 01 |
| PHARMACEUTICAL PROD DEV INC  | COM         | 717124101 | 81     | 000000004200 | SH | DEFINED | 01 |
| PHARMACIA CORP               | COM         | 71713U102 | 34,592 | 000000889734 | SH | DEFINED | 01 |
| PHARMACIA CORP               | COM         | 71713U102 | 24,105 | 000000620000 | SH | DEFINED | 04 |
| PHELPS DODGE CORP            | COM         | 717265102 | 1,219  | 000000047562 | SH | DEFINED | 01 |
| PHILADELPHIA SUBN CORP       | COM PAR \$0 | 718009608 | 89     | 000000004400 | SH | DEFINED | 01 |

1Page 23

0

FORM 13F  
INFORMATION TABLE  
QUARTER ENDING  
09/30/2002

| NAME OF ISSUER               | TITLE<br>OF CLASS | CUSIP     | VALUE<br>X1000 | SHARES<br>PRN AMT | SH<br>PRN | PUT<br>CALL | INVSTMT<br>DSCRETN | OT<br>MAN |
|------------------------------|-------------------|-----------|----------------|-------------------|-----------|-------------|--------------------|-----------|
| OPHILIP MORRIS COS INC       | COM               | 718154107 | 36,218         | 000000933454      | SH        |             | DEFINED            | 01        |
| PHILIP MORRIS COS INC        | COM               | 718154107 | 588,000        | 000015000000      | SH        |             | DEFINED            | 02        |
| PHILIP MORRIS COS INC        | COM               | 718154107 | 21,922         | 000000565000      | SH        |             | DEFINED            | 04        |
| PHILLIPS VAN HEUSEN CORP     | COM               | 718592108 | 17             | 000000001400      | SH        |             | DEFINED            | 01        |
| PHOENIX COS INC NEW          | COM               | 71902E109 | 46             | 000000003400      | SH        |             | DEFINED            | 01        |
| PHOTRONICS INC               | COM               | 719405102 | 23             | 000000002300      | SH        |             | DEFINED            | 01        |
| PIER 1 IMPORTS INC           | COM               | 720279108 | 182            | 000000009200      | SH        |             | DEFINED            | 06        |
| PILGRIMS PRIDE CORP          | CL A              | 721467207 | 80             | 000000011200      | SH        |             | DEFINED            | 01        |
| PINNACLE WEST CAP CORP       | COM               | 723484101 | 1,186          | 000000042734      | SH        |             | DEFINED            | 01        |
| PITNEY BOWES INC             | COM               | 724479100 | 3,560          | 000000116764      | SH        |             | DEFINED            | 01        |
| PITTSTON CO                  | COM BRINKS        | 725701106 | 110            | 000000005000      | SH        |             | DEFINED            | 06        |
| PLACER DOME INC              | COM               | 725906101 | 331            | 000000036300      | SH        |             | DEFINED            | 01        |
| PLUM CREEK TIMBER CO INC     | COM               | 729251108 | 1,845          | 000000081629      | SH        |             | DEFINED            | 01        |
| POGO PRODUCING CO            | COM               | 730448107 | 231            | 000000006800      | SH        |             | DEFINED            | 01        |
| POLARIS INDS INC             | COM               | 731068102 | 496            | 000000008000      | SH        |             | DEFINED            | 01        |
| POLO RALPH LAUREN CORP       | CL A              | 731572103 | 197            | 000000009500      | SH        |             | DEFINED            | 01        |
| POLYCOM INC                  | COM               | 73172K104 | 47             | 000000007000      | SH        |             | DEFINED            | 01        |
| POLYMEDICA CORP              | COM               | 731738100 | 147            | 000000005600      | SH        |             | DEFINED            | 01        |
| POPULAR INC                  | COM               | 733174106 | 120            | 000000003800      | SH        |             | DEFINED            | 01        |
| POTASH CORP SASK INC         | COM               | 73755L107 | 105            | 000000001700      | SH        |             | DEFINED            | 01        |
| POWER-ONE INC                | COM               | 739308104 | 105            | 000000035252      | SH        |             | DEFINED            | 01        |
| PRAXAIR INC                  | COM               | 74005P104 | 3,688          | 000000072174      | SH        |             | DEFINED            | 01        |
| PRECISION DRILLING CORP      | COM               | 74022D100 | 162            | 000000005400      | SH        |             | DEFINED            | 01        |
| PRICE COMMUNICATIONS CORP    | COM NEW           | 741437305 | 44             | 000000003900      | SH        |             | DEFINED            | 01        |
| PRICE T ROWE GROUP INC       | COM               | 74144T108 | 1,349          | 000000054074      | SH        |             | DEFINED            | 01        |
| PRINCIPAL FINANCIAL GROUP IN | COM               | 74251V102 | 4,266          | 000000162980      | SH        |             | DEFINED            | 01        |
| PROCTER & GAMBLE CO          | COM               | 742718109 | 51,544         | 000000576693      | SH        |             | DEFINED            | 01        |
| PROCTER & GAMBLE CO          | COM               | 742718109 | 58             | 000000000652      | SH        |             | DEFINED            | 02        |
| PROCTER & GAMBLE CO          | COM               | 742718109 | 246            | 000000002800      | SH        |             | DEFINED            | 06        |
| PROGRESS ENERGY INC          | COM               | 743263105 | 4,720          | 000000115495      | SH        |             | DEFINED            | 01        |
| PROGRESS ENERGY INC          | COM               | 743263105 | 126,604        | 000003100000      | SH        |             | DEFINED            | 02        |
| PROGRESSIVE CORP OHIO        | COM               | 743315103 | 4,867          | 000000096144      | SH        |             | DEFINED            | 01        |
| PROGRESSIVE CORP OHIO        | COM               | 743315103 | 254            | 000000005000      | SH        |             | DEFINED            | 06        |
| PROQUEST COMPANY             | COM               | 74346P102 | 78             | 000000002600      | SH        |             | DEFINED            | 01        |
| PROTECTIVE LIFE CORP         | COM               | 743674103 | 101            | 000000003300      | SH        |             | DEFINED            | 01        |
| PROTEIN DESIGN LABS INC      | COM               | 74369L103 | 228            | 000000027514      | SH        |             | DEFINED            | 01        |
| PROVIDENT FINL GROUP INC     | COM               | 743866105 | 122            | 000000004900      | SH        |             | DEFINED            | 01        |
| PROVINCE HEALTHCARE CO       | COM               | 743977100 | 466            | 000000027200      | SH        |             | DEFINED            | 01        |
| PROVIDIAN FINL CORP          | COM               | 74406A102 | 625            | 000000127606      | SH        |             | DEFINED            | 01        |
| PRUDENTIAL FINL INC          | COM               | 744320102 | 7,417          | 000000259704      | SH        |             | DEFINED            | 01        |
| PUBLIC SVC ENTERPRISE GROUP  | COM               | 744573106 | 3,191          | 000000104648      | SH        |             | DEFINED            | 01        |
| PULTE HOMES INC              | COM               | 745867101 | 1,228          | 000000028820      | SH        |             | DEFINED            | 01        |
| PURE RES INC                 | COM               | 74622E102 | 2,504          | 000000111800      | SH        |             | DEFINED            | 01        |
| QLOGIC CORP                  | COM               | 747277101 | 1,657          | 000000063658      | SH        |             | DEFINED            | 01        |

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QLOGIC CORP COM 747277101 118 000000004400 SH DEFINED 06  
 QUALCOMM INC COM 747525103 15,844 000000573652 SH DEFINED 01  
 1Page 24  
 0

FORM 13F  
 INFORMATION TABLE  
 QUARTER ENDING  
 09/30/2002

| NAME OF ISSUER               | TITLE OF CLASS | CUSIP     | VALUE X1000 | SHARES PRN AMT | SH PRN | PUT CALL | INVSTMT DCRETN | OT MAN |
|------------------------------|----------------|-----------|-------------|----------------|--------|----------|----------------|--------|
| QQUANEX CORP                 | COM            | 747620102 | 24          | 000000000700   | SH     |          | DEFINED        | 01     |
| QUEST DIAGNOSTICS INC        | COM            | 74834L100 | 196         | 000000003200   | SH     |          | DEFINED        | 01     |
| QUEST SOFTWARE INC           | COM            | 74834T103 | 51          | 000000005500   | SH     |          | DEFINED        | 01     |
| QUESTAR CORP                 | COM            | 748356102 | 79          | 000000003500   | SH     |          | DEFINED        | 01     |
| QUIKSILVER INC               | COM            | 74838C106 | 65          | 000000002900   | SH     |          | DEFINED        | 01     |
| QUINTILES TRANSNATIONAL CORP | COM            | 748767100 | 493         | 000000051925   | SH     |          | DEFINED        | 01     |
| QWEST COMMUNICATIONS INTL IN | COM            | 749121109 | 1,688       | 000000740499   | SH     |          | DEFINED        | 01     |
| R H DONNELLEY CORP           | COM NEW        | 74955W307 | 26          | 000000001000   | SH     |          | DEFINED        | 01     |
| RF MICRODEVICES INC          | COM            | 749941100 | 252         | 000000042040   | SH     |          | DEFINED        | 01     |
| RADIAN GROUP INC             | COM            | 750236101 | 1,064       | 000000032600   | SH     |          | DEFINED        | 01     |
| RADIAN GROUP INC             | COM            | 750236101 | 67          | 000000002100   | SH     |          | DEFINED        | 06     |
| RADIO ONE INC                | CL A           | 75040P108 | 19,349      | 000001161434   | SH     |          | DEFINED        | 01     |
| RADIO SHACK CORP             | COM            | 750438103 | 1,894       | 000000094446   | SH     |          | DEFINED        | 01     |
| RADIO SHACK CORP             | COM            | 750438103 | 13,239      | 000000660000   | SH     |          | DEFINED        | 04     |
| RARE HOSPITALITY INTL INC    | COM            | 753820109 | 7           | 000000000300   | SH     |          | DEFINED        | 01     |
| RATIONAL SOFTWARE CORP       | COM NEW        | 75409P202 | 559         | 000000129565   | SH     |          | DEFINED        | 01     |
| RAYOVAC CORP                 | COM            | 755081106 | 17          | 000000001400   | SH     |          | DEFINED        | 01     |
| RAYTHEON CO                  | COM NEW        | 755111507 | 6,018       | 000000205412   | SH     |          | DEFINED        | 01     |
| RAYTHEON CO                  | COM NEW        | 755111507 | 20,539      | 000000701000   | SH     |          | DEFINED        | 04     |
| READERS DIGEST ASSN INC      | CL A NON V     | 755267101 | 156         | 000000010000   | SH     |          | DEFINED        | 01     |
| READERS DIGEST ASSN INC      | CL B           | 755267200 | 75          | 000000004100   | SH     |          | DEFINED        | 01     |
| RECKSON ASSOCS RLTY CORP     | CL B           | 75621K304 | 4           | 000000000200   | SH     |          | DEFINED        | 01     |
| REEBOK INTL LTD              | COM            | 758110100 | 961         | 000000038374   | SH     |          | DEFINED        | 01     |
| REEBOK INTL LTD              | COM            | 758110100 | 130         | 000000005231   | SH     |          | DEFINED        | 02     |
| REGENERON PHARMACEUTICALS    | COM            | 75886F107 | 357         | 000000026500   | SH     |          | DEFINED        | 01     |
| REGIS CORP MINN              | COM            | 758932107 | 127         | 000000004500   | SH     |          | DEFINED        | 01     |
| REGIONS FINL CORP            | COM            | 758940100 | 3,285       | 000000100572   | SH     |          | DEFINED        | 01     |
| REGIONAL BK HOLDRS TR        | DEPOSITRY      | 75902E100 | 40,180      | 000000400000   | SH     |          | DEFINED        | 01     |
| REINSURANCE GROUP AMER INC   | COM            | 759351109 | 28          | 000000001100   | SH     |          | DEFINED        | 01     |
| RELIANT ENERGY INC           | COM            | 75952J108 | 1,344       | 000000134283   | SH     |          | DEFINED        | 01     |
| RENAISSANCE LEARNING INC     | COM            | 75968L105 | 26          | 000000001900   | SH     |          | DEFINED        | 01     |
| RENAL CARE GROUP INC         | COM            | 759930100 | 230         | 000000007000   | SH     |          | DEFINED        | 01     |
| RENT A CTR INC NEW           | COM            | 76009N100 | 161         | 000000003100   | SH     |          | DEFINED        | 06     |
| REPUBLIC SVCS INC            | COM            | 760759100 | 163         | 000000008700   | SH     |          | DEFINED        | 01     |
| REPUBLIC SVCS INC            | COM            | 760759100 | 24          | 000000001300   | SH     |          | DEFINED        | 06     |
| RESMED INC                   | COM            | 761152107 | 28          | 000000001000   | SH     |          | DEFINED        | 01     |
| RESPIRONICS INC              | COM            | 761230101 | 169         | 000000005300   | SH     |          | DEFINED        | 01     |
| REYNOLDS & REYNOLDS CO       | CL A           | 761695105 | 20          | 000000000900   | SH     |          | DEFINED        | 01     |
| REYNOLDS R J TOB HLDGS INC   | COM            | 76182K105 | 1,771       | 000000043944   | SH     |          | DEFINED        | 01     |
| ROBERT HALF INTL INC         | COM            | 770323103 | 1,289       | 000000081239   | SH     |          | DEFINED        | 01     |
| ROCKWELL AUTOMATION INC      | COM            | 773903109 | 1,334       | 000000082050   | SH     |          | DEFINED        | 01     |
| ROCKWELL AUTOMATION INC      | COM            | 773903109 | 52          | 000000003200   | SH     |          | DEFINED        | 06     |
| ROCKWELL COLLINS INC         | COM            | 774341101 | 1,772       | 000000080783   | SH     |          | DEFINED        | 01     |
| ROGERS COMMUNICATIONS INC    | CL B           | 775109200 | 62          | 000000010000   | SH     |          | DEFINED        | 01     |
| ROHM & HAAS CO               | COM            | 775371107 | 3,708       | 000000119622   | SH     |          | DEFINED        | 01     |
| ROPER INDS INC NEW           | COM            | 776696106 | 93          | 000000002700   | SH     |          | DEFINED        | 01     |

1Page 25  
 0

FORM 13F  
 INFORMATION TABLE  
 QUARTER ENDING  
 09/30/2002

NAME OF ISSUER TITLE CUSIP VALUE SHARES SH PUT INVSTMT OT

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|                              | OF CLASS   |           | X1000   | PRN AMT      | PRN CALL | DSCRETN | MAN |
|------------------------------|------------|-----------|---------|--------------|----------|---------|-----|
| OROSLYN BANCORP INC          | COM        | 778162107 | 13      | 000000000800 | SH       | DEFINED | 01  |
| ROSS STORES INC              | COM        | 778296103 | 74      | 000000002100 | SH       | DEFINED | 01  |
| ROSS STORES INC              | COM        | 778296103 | 243     | 000000006600 | SH       | DEFINED | 06  |
| ROWAN COS INC                | COM        | 779382100 | 1,092   | 000000058606 | SH       | DEFINED | 01  |
| ROYAL DUTCH PETE CO          | NY REG EUR | 780257804 | 241     | 000000006000 | SH       | DEFINED | 01  |
| ROYAL GOLD INC               | COM        | 780287108 | 162     | 000000008500 | SH       | DEFINED | 01  |
| RUBY TUESDAY INC             | COM        | 781182100 | 75      | 000000004000 | SH       | DEFINED | 01  |
| RUDDICK CORP                 | COM        | 781258108 | 30      | 000000002000 | SH       | DEFINED | 01  |
| RYANS FAMILY STEAK HOUSE INC | COM        | 783519101 | 59      | 000000004900 | SH       | DEFINED | 01  |
| RYDER SYS INC                | COM        | 783549108 | 814     | 000000032671 | SH       | DEFINED | 01  |
| RYLAND GROUP INC             | COM        | 783764103 | 40      | 000000001100 | SH       | DEFINED | 01  |
| SBC COMMUNICATIONS INC       | COM        | 78387G103 | 31,070  | 000001545817 | SH       | DEFINED | 01  |
| SBC COMMUNICATIONS INC       | COM        | 78387G103 | 39,496  | 000001965000 | SH       | DEFINED | 04  |
| SCP POOL CORP                | COM        | 784028102 | 90      | 000000003300 | SH       | DEFINED | 01  |
| SEI INVESTMENTS CO           | COM        | 784117103 | 1,767   | 000000074000 | SH       | DEFINED | 01  |
| SLM CORP                     | COM        | 78442P106 | 6,631   | 000000071200 | SH       | DEFINED | 01  |
| SPDR TR                      | UNIT SER 1 | 78462F103 | 323,702 | 000003957731 | SH       | DEFINED | 01  |
| SPX CORP                     | COM        | 784635104 | 484     | 000000004800 | SH       | DEFINED | 01  |
| SABRE HLDGS CORP             | CL A       | 785905100 | 1,237   | 000000063974 | SH       | DEFINED | 01  |
| SAFECO CORP                  | COM        | 786429100 | 1,990   | 000000062628 | SH       | DEFINED | 01  |
| SAFECO CORP                  | COM        | 786429100 | 196     | 000000006200 | SH       | DEFINED | 06  |
| SAFeway INC                  | COM NEW    | 786514208 | 5,117   | 000000229502 | SH       | DEFINED | 01  |
| ST JUDE MED INC              | COM        | 790849103 | 3,752   | 000000105111 | SH       | DEFINED | 01  |
| ST JUDE MED INC              | COM        | 790849103 | 18      | 000000000500 | SH       | DEFINED | 06  |
| ST PAUL COS INC              | COM        | 792860108 | 2,870   | 000000099939 | SH       | DEFINED | 01  |
| SAKS INC                     | COM        | 79377W108 | 116     | 000000011100 | SH       | DEFINED | 01  |
| SANDISK CORP                 | COM        | 80004C101 | 51      | 000000003900 | SH       | DEFINED | 01  |
| SANMINA SCI CORP             | COM        | 800907107 | 981     | 000000354420 | SH       | DEFINED | 01  |
| SAP AKTIENGESELLSCHAFT       | SPONSORED  | 803054204 | 167     | 000000014900 | SH       | DEFINED | 01  |
| SARA LEE CORP                | COM        | 803111103 | 6,336   | 000000346423 | SH       | DEFINED | 01  |
| SARA LEE CORP                | COM        | 803111103 | 132     | 000000007100 | SH       | DEFINED | 06  |
| SAVIA S A DE C V             | SPON ADR R | 805175106 | 1,659   | 000000737444 | SH       | DEFINED | 04  |
| SCHEIN HENRY INC             | COM        | 806407102 | 186     | 000000003500 | SH       | DEFINED | 06  |
| SCHERING PLOUGH CORP         | COM        | 806605101 | 14,067  | 000000659843 | SH       | DEFINED | 01  |
| SCHLUMBERGER LTD             | COM        | 806857108 | 9,872   | 000000256686 | SH       | DEFINED | 01  |
| SCHOLASTIC CORP              | COM        | 807066105 | 277     | 000000006200 | SH       | DEFINED | 01  |
| Schwab CHARLES CORP NEW      | COM        | 808513105 | 5,243   | 000000602716 | SH       | DEFINED | 01  |
| SCIENTIFIC ATLANTA INC       | COM        | 808655104 | 1,082   | 000000086564 | SH       | DEFINED | 01  |
| SCIENTIFIC ATLANTA INC       | COM        | 808655104 | 19      | 000000001600 | SH       | DEFINED | 06  |
| SCIOS INC                    | COM        | 808905103 | 17      | 000000000700 | SH       | DEFINED | 01  |
| SCOTTS CO                    | CL A       | 810186106 | 204     | 000000004900 | SH       | DEFINED | 01  |
| SCRIPPS E W CO OHIO          | CL A       | 811054204 | 76      | 000000001100 | SH       | DEFINED | 01  |
| SEABOARD CORP                | COM        | 811543107 | 2       | 000000000011 | SH       | DEFINED | 01  |
| SEALED AIR CORP NEW          | COM        | 81211K100 | 626     | 000000037066 | SH       | DEFINED | 01  |
| SEARS ROEBUCK & CO           | COM        | 812387108 | 5,936   | 000000152219 | SH       | DEFINED | 01  |
| SEARS ROEBUCK & CO           | COM        | 812387108 | 398     | 000000009800 | SH       | DEFINED | 06  |

1Page 26

0

FORM 13F  
INFORMATION TABLE  
QUARTER ENDING  
09/30/2002

| NAME OF ISSUER             | TITLE<br>OF CLASS | CUSIP     | VALUE<br>X1000 | SHARES<br>PRN AMT | SH PUT<br>PRN CALL | INVSTMT<br>DSCRETN | OT<br>MAN |
|----------------------------|-------------------|-----------|----------------|-------------------|--------------------|--------------------|-----------|
| 0SECTOR SPDR TR            | SBI INT-FI        | 81369Y605 | 72,345         | 000003500000      | SH                 | DEFINED            | 01        |
| SEMTECH CORP               | COM               | 816850101 | 148            | 000000015300      | SH                 | DEFINED            | 01        |
| SEMPRA ENERGY              | COM               | 816851109 | 1,777          | 000000090447      | SH                 | DEFINED            | 01        |
| SEMPRA ENERGY              | COM               | 816851109 | 127            | 000000006600      | SH                 | DEFINED            | 06        |
| SENSIENT TECHNOLOGIES CORP | COM               | 81725T100 | 21             | 000000001000      | SH                 | DEFINED            | 01        |
| SEPRACOR INC               | COM               | 817315104 | 97             | 000000018551      | SH                 | DEFINED            | 01        |



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|                              |            |           |       |              |    |         |    |
|------------------------------|------------|-----------|-------|--------------|----|---------|----|
| SERONO S A                   | SPONSORED  | 81752M101 | 62    | 000000005200 | SH | DEFINED | 01 |
| SERVICEMASTER CO             | COM        | 81760N109 | 217   | 000000020000 | SH | DEFINED | 04 |
| SHAW GROUP INC               | NOTE       | 820280AC9 | 1,734 | 000003400000 | SH | DEFINED | 01 |
| SHAW GROUP INC               | COM        | 820280105 | 127   | 000000009100 | SH | DEFINED | 06 |
| SHELL TRANS & TRADING PLC    | ADR NY SHS | 822703609 | 117   | 000000003300 | SH | DEFINED | 01 |
| SHERWIN WILLIAMS CO          | COM        | 824348106 | 1,910 | 000000080660 | SH | DEFINED | 01 |
| SHERWIN WILLIAMS CO          | COM        | 824348106 | 122   | 000000005200 | SH | DEFINED | 06 |
| SHOPKO STORES INC            | COM        | 824911101 | 74    | 000000005700 | SH | DEFINED | 01 |
| SIEBEL SYS INC               | COM        | 826170102 | 1,996 | 000000347221 | SH | DEFINED | 01 |
| SIERRA HEALTH SVCS INC       | COM        | 826322109 | 91    | 000000005100 | SH | DEFINED | 01 |
| SIGMA ALDRICH CORP           | COM        | 826552101 | 2,519 | 000000051131 | SH | DEFINED | 01 |
| SILICON LABORATORIES INC     | COM        | 826919102 | 23    | 000000001300 | SH | DEFINED | 01 |
| SILICON VY BANCSHARES        | COM        | 827064106 | 264   | 000000015600 | SH | DEFINED | 01 |
| SIMON PPTY GROUP INC NEW     | COM        | 828806109 | 2,927 | 000000081928 | SH | DEFINED | 01 |
| SMITH A O                    | COM        | 831865209 | 45    | 000000001600 | SH | DEFINED | 01 |
| SMITH INTL INC               | COM        | 832110100 | 155   | 000000005300 | SH | DEFINED | 01 |
| SMITHFIELD FOODS INC         | COM        | 832248108 | 204   | 000000013000 | SH | DEFINED | 01 |
| SMURFIT-STONE CONTAINER CORP | COM        | 832727101 | 867   | 000000068981 | SH | DEFINED | 01 |
| SMURFIT-STONE CONTAINER CORP | COM        | 832727101 | 81    | 000000006200 | SH | DEFINED | 06 |
| SNAP ON INC                  | COM        | 833034101 | 665   | 000000028967 | SH | DEFINED | 01 |
| SOLECTRON CORP               | COM        | 834182107 | 767   | 000000363803 | SH | DEFINED | 01 |
| SONIC AUTOMOTIVE INC         | CL A       | 83545G102 | 76    | 000000004300 | SH | DEFINED | 01 |
| SONIC CORP                   | COM        | 835451105 | 197   | 000000008564 | SH | DEFINED | 01 |
| SONOCO PRODS CO              | COM        | 835495102 | 168   | 000000007900 | SH | DEFINED | 01 |
| SOUTH FINL GROUP INC         | COM        | 837841105 | 71    | 000000003400 | SH | DEFINED | 01 |
| SOUTHERN CO                  | COM        | 842587107 | 9,006 | 000000312937 | SH | DEFINED | 01 |
| SOUTHTRUST CORP              | COM        | 844730101 | 3,713 | 000000153127 | SH | DEFINED | 01 |
| SOUTHWEST AIRLS CO           | COM        | 844741108 | 4,457 | 000000341310 | SH | DEFINED | 01 |
| SOUTHWEST BANCORPORATION TEX | COM        | 84476R109 | 65    | 000000001800 | SH | DEFINED | 01 |
| SOVEREIGN BANCORP INC        | COM        | 845905108 | 239   | 000000018600 | SH | DEFINED | 01 |
| SPEEDFAM-IPEC INC            | COM        | 847705100 | 159   | 000000042900 | SH | DEFINED | 01 |
| SPRINT CORP                  | COM FON GR | 852061100 | 3,850 | 000000422246 | SH | DEFINED | 01 |
| SPRINT CORP                  | COM FON GR | 852061100 | 93    | 000000009900 | SH | DEFINED | 06 |
| SPRINT CORP                  | PCS COM SE | 852061506 | 862   | 000000440266 | SH | DEFINED | 01 |
| STANCORP FINL GROUP INC      | COM        | 852891100 | 100   | 000000001900 | SH | DEFINED | 01 |
| STANCORP FINL GROUP INC      | COM        | 852891100 | 180   | 000000003400 | SH | DEFINED | 06 |
| STANDARD PAC CORP NEW        | COM        | 85375C101 | 102   | 000000004400 | SH | DEFINED | 01 |
| STANLEY WKS                  | COM        | 854616109 | 1,235 | 000000037815 | SH | DEFINED | 01 |
| STAPLES INC                  | COM        | 855030102 | 3,875 | 000000303018 | SH | DEFINED | 01 |
| STAPLES INC                  | COM        | 855030102 | 203   | 000000015300 | SH | DEFINED | 06 |

1Page 27

0

FORM 13F  
INFORMATION TABLE  
QUARTER ENDING  
09/30/2002

| NAME OF ISSUER               | TITLE OF CLASS | CUSIP     | VALUE X1000 | SHARES PRN AMT | SH PUT PRN CALL | INVTMT DSCRETN | OT MAN |
|------------------------------|----------------|-----------|-------------|----------------|-----------------|----------------|--------|
| 0STARBUCKS CORP              | COM            | 855244109 | 6,287       | 000000304605   | SH              | DEFINED        | 01     |
| STARWOOD HOTELS&RESORTS WRLD | PAIRED CTF     | 85590A203 | 2,082       | 000000093365   | SH              | DEFINED        | 01     |
| STATE STR CORP               | COM            | 857477103 | 5,590       | 000000144693   | SH              | DEFINED        | 01     |
| STATE STR CORP               | COM            | 857477103 | 2,704       | 000000070000   | SH              | DEFINED        | 04     |
| STATEN IS BANCORP INC        | COM            | 857550107 | 53          | 000000003100   | SH              | DEFINED        | 01     |
| STEAK N SHAKE CO             | COM            | 857873103 | 11          | 000000001000   | SH              | DEFINED        | 01     |
| STEELCASE INC                | CL A           | 858155203 | 20          | 000000002000   | SH              | DEFINED        | 01     |
| STERICYCLE INC               | COM            | 858912108 | 186         | 000000005500   | SH              | DEFINED        | 01     |
| STERIS CORP                  | COM            | 859152100 | 239         | 000000009600   | SH              | DEFINED        | 01     |
| STEWART INFORMATION SVCS COR | COM            | 860372101 | 12          | 000000000600   | SH              | DEFINED        | 01     |
| STILWELL FINL INC            | COM            | 860831106 | 1,218       | 000000100917   | SH              | DEFINED        | 01     |
| STMICROELECTRONICS N V       | NY REGISTR     | 861012102 | 175         | 000000013000   | SH              | DEFINED        | 01     |
| STONE ENERGY CORP            | COM            | 861642106 | 139         | 000000004300   | SH              | DEFINED        | 01     |
| STRYKER CORP                 | COM            | 863667101 | 5,027       | 000000087290   | SH              | DEFINED        | 01     |

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|                               |         |           |        |              |    |         |    |
|-------------------------------|---------|-----------|--------|--------------|----|---------|----|
| SUN MICROSYSTEMS INC          | COM     | 866810104 | 4,514  | 000001743099 | SH | DEFINED | 01 |
| SUNGARD DATA SYS INC          | COM     | 867363103 | 2,705  | 000000139083 | SH | DEFINED | 01 |
| SUNOCO INC                    | COM     | 86764P109 | 1,321  | 000000043801 | SH | DEFINED | 01 |
| SUNRISE ASSISTED LIVING INC   | COM     | 86768K106 | 51     | 000000002400 | SH | DEFINED | 01 |
| SUNTRUST BKS INC              | COM     | 867914103 | 7,737  | 000000125855 | SH | DEFINED | 01 |
| SUPERIOR INDS INTL INC        | COM     | 868168105 | 164    | 000000003500 | SH | DEFINED | 01 |
| SUPERVALU INC                 | COM     | 868536103 | 1,431  | 000000088656 | SH | DEFINED | 01 |
| SUPERVALU INC                 | COM     | 868536103 | 157    | 000000009400 | SH | DEFINED | 06 |
| SWIFT ENERGY CO               | COM     | 870738101 | 30     | 000000002900 | SH | DEFINED | 01 |
| SWIFT TRANSN CO               | COM     | 870756103 | 199    | 000000012800 | SH | DEFINED | 01 |
| SYBASE INC                    | COM     | 871130100 | 382    | 000000032900 | SH | DEFINED | 01 |
| SYLVAN LEARNING SYS INC       | COM     | 871399101 | 23     | 000000001700 | SH | DEFINED | 01 |
| SYMANTEC CORP                 | COM     | 871503108 | 1,982  | 000000058951 | SH | DEFINED | 01 |
| SYMANTEC CORP                 | COM     | 871503108 | 188    | 000000005500 | SH | DEFINED | 06 |
| SYMBOL TECHNOLOGIES INC       | COM     | 871508107 | 777    | 000000101326 | SH | DEFINED | 01 |
| SYNCOR INTL CORP DEL          | COM     | 87157J106 | 12,937 | 000000402900 | SH | DEFINED | 01 |
| SYNOPSYS INC                  | COM     | 871607107 | 586    | 000000015363 | SH | DEFINED | 01 |
| SYNOVUS FINL CORP             | COM     | 87161C105 | 2,763  | 000000134008 | SH | DEFINED | 01 |
| SYSCO CORP                    | COM     | 871829107 | 8,316  | 000000292929 | SH | DEFINED | 01 |
| SYSCO CORP                    | COM     | 871829107 | 1,384  | 000000048784 | SH | DEFINED | 04 |
| TECO ENERGY INC               | COM     | 872375100 | 1,226  | 000000077220 | SH | DEFINED | 01 |
| THQ INC                       | COM NEW | 872443403 | 312    | 000000015000 | SH | DEFINED | 01 |
| TJX COS INC NEW               | COM     | 872540109 | 4,415  | 000000259751 | SH | DEFINED | 01 |
| TRW INC                       | COM     | 872649108 | 21,183 | 000000361794 | SH | DEFINED | 01 |
| TMP WORLDWIDE INC             | COM     | 872941109 | 679    | 000000075542 | SH | DEFINED | 01 |
| TXU CORP                      | COM     | 873168108 | 5,515  | 000000132227 | SH | DEFINED | 01 |
| TAKE-TWO INTERACTIVE SOFTWARE | COM     | 874054109 | 252    | 000000008700 | SH | DEFINED | 01 |
| TALISMAN ENERGY INC           | COM     | 87425E103 | 100    | 000000002500 | SH | DEFINED | 01 |
| TARGET CORP                   | COM     | 87612E106 | 13,594 | 000000460526 | SH | DEFINED | 01 |
| TECH DATA CORP                | COM     | 878237106 | 327    | 000000012400 | SH | DEFINED | 01 |
| TECHNITROL INC                | COM     | 878555101 | 22     | 000000001500 | SH | DEFINED | 01 |
| TECUMSEH PRODS CO             | CL B    | 878895101 | 3,769  | 000000096661 | SH | DEFINED | 01 |

1Page 28

0

FORM 13F  
INFORMATION TABLE  
QUARTER ENDING  
09/30/2002

| NAME OF ISSUER           | TITLE OF CLASS | CUSIP     | VALUE X1000 | SHARES PRN AMT | SH PUT PRN CALL | INVTMT DSCRETN | OT MAN |
|--------------------------|----------------|-----------|-------------|----------------|-----------------|----------------|--------|
| TECUMSEH PRODS CO        | CL A           | 878895200 | 25          | 000000000600   | SH              | DEFINED        | 01     |
| TEKELEC                  | COM            | 879101103 | 151         | 000000017600   | SH              | DEFINED        | 01     |
| TEKTRONIX INC            | COM            | 879131100 | 853         | 000000051923   | SH              | DEFINED        | 01     |
| TELEFLEX INC             | COM            | 879369106 | 100         | 000000002200   | SH              | DEFINED        | 01     |
| TELEPHONE & DATA SYS INC | COM            | 879433100 | 4,131       | 000000081900   | SH              | DEFINED        | 01     |
| TELEPHONE & DATA SYS INC | COM            | 879433100 | 87          | 000000001700   | SH              | DEFINED        | 06     |
| TELLABS INC              | COM            | 879664100 | 948         | 000000233119   | SH              | DEFINED        | 01     |
| TEMPLE INLAND INC        | COM            | 879868107 | 1,196       | 000000030980   | SH              | DEFINED        | 01     |
| TENET HEALTHCARE CORP    | COM            | 88033G100 | 10,684      | 000000215845   | SH              | DEFINED        | 01     |
| TENET HEALTHCARE CORP    | COM            | 88033G100 | 341         | 000000006900   | SH              | DEFINED        | 06     |
| TERADYNE INC             | COM            | 880770102 | 790         | 000000082333   | SH              | DEFINED        | 01     |
| TEXAS INDS INC           | COM            | 882491103 | 26          | 000000001100   | SH              | DEFINED        | 01     |
| TEXAS INSTRS INC         | COM            | 882508104 | 11,790      | 000000798267   | SH              | DEFINED        | 01     |
| TEXTRON INC              | COM            | 883203101 | 2,891       | 000000084794   | SH              | DEFINED        | 01     |
| TEXTRON INC              | COM            | 883203101 | 83          | 000000002400   | SH              | DEFINED        | 06     |
| THERMO ELECTRON CORP     | COM            | 883556102 | 1,185       | 000000073524   | SH              | DEFINED        | 01     |
| THOMAS & BETTS CORP      | COM            | 884315102 | 362         | 000000025742   | SH              | DEFINED        | 01     |
| 3COM CORP                | COM            | 885535104 | 341         | 000000086600   | SH              | DEFINED        | 01     |
| 3M CO                    | COM            | 88579Y101 | 19,236      | 000000174925   | SH              | DEFINED        | 01     |
| TIBCO SOFTWARE INC       | COM            | 88632Q103 | 49          | 000000013200   | SH              | DEFINED        | 01     |
| TICKETMASTER             | CL B           | 88633P203 | 259         | 000000017000   | SH              | DEFINED        | 01     |
| TIDEWATER INC            | COM            | 886423102 | 561         | 000000020800   | SH              | DEFINED        | 01     |

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|                             |           |           |        |              |    |         |    |
|-----------------------------|-----------|-----------|--------|--------------|----|---------|----|
| TIFFANY & CO NEW            | COM       | 886547108 | 1,378  | 000000064341 | SH | DEFINED | 01 |
| TOLL BROTHERS INC           | COM       | 889478103 | 466    | 000000021000 | SH | DEFINED | 01 |
| TOO INC                     | COM       | 890333107 | 132    | 000000005700 | SH | DEFINED | 01 |
| TORCHMARK CORP              | COM       | 891027104 | 1,874  | 000000054727 | SH | DEFINED | 01 |
| TORCHMARK CORP              | COM       | 891027104 | 79     | 000000002300 | SH | DEFINED | 06 |
| TOTAL FINA ELF S A          | SPONSORED | 89151E109 | 52     | 000000000800 | SH | DEFINED | 01 |
| TOTAL SYS SVCS INC          | COM       | 891906109 | 1,236  | 000000094000 | SH | DEFINED | 01 |
| TOYS R US INC               | COM       | 892335100 | 1,155  | 000000113481 | SH | DEFINED | 01 |
| TRACTOR SUPPLY CO           | COM       | 892356106 | 12     | 000000000400 | SH | DEFINED | 01 |
| TRANSACTION SYS ARCHITECTS  | CL A      | 893416107 | 675    | 000000109000 | SH | DEFINED | 01 |
| TRANSATLANTIC HLDGS INC     | COM       | 893521104 | 19     | 000000000300 | SH | DEFINED | 01 |
| TRANSKARYOTIC THERAPIES INC | COM       | 893735100 | 586    | 000000018100 | SH | DEFINED | 01 |
| TRAVELERS PPTY CAS CORP NEW | CL B      | 89420G406 | 25,023 | 000001849491 | SH | DEFINED | 01 |
| TREDEGAR CORP               | COM       | 894650100 | 15     | 000000000900 | SH | DEFINED | 01 |
| TRIAD HOSPITALS INC         | COM       | 89579K109 | 265    | 000000007000 | SH | DEFINED | 01 |
| TRIBUNE CO NEW              | COM       | 896047107 | 6,556  | 000000156811 | SH | DEFINED | 01 |
| TRIBUNE CO NEW              | COM       | 896047107 | 118    | 000000002800 | SH | DEFINED | 06 |
| TRINITY INDS INC            | COM       | 896522109 | 60     | 000000003700 | SH | DEFINED | 01 |
| TRIUMPH GROUP INC NEW       | COM       | 896818101 | 42     | 000000001500 | SH | DEFINED | 01 |
| TUPPERWARE CORP             | COM       | 899896104 | 466    | 000000028044 | SH | DEFINED | 01 |
| TYCO INTL LTD NEW           | COM       | 902124106 | 13,832 | 000000981045 | SH | DEFINED | 01 |
| TYCO INTL LTD NEW           | COM       | 902124106 | 2,227  | 000000158000 | SH | DEFINED | 04 |
| TYSON FOODS INC             | CL A      | 902494103 | 62     | 000000005400 | SH | DEFINED | 01 |
| UIL HLDG CORP               | COM       | 902748102 | 24     | 000000000700 | SH | DEFINED | 01 |

1Page 29

0

FORM 13F  
INFORMATION TABLE  
QUARTER ENDING  
09/30/2002

| NAME OF ISSUER               | TITLE<br>OF CLASS | CUSIP     | VALUE<br>X1000 | SHARES<br>PRN AMT | SH<br>PRN | PUT<br>CALL | INVSTMT<br>DSCRETN | OT<br>MAN |
|------------------------------|-------------------|-----------|----------------|-------------------|-----------|-------------|--------------------|-----------|
| -----                        | -----             | -----     | -----          | -----             | -----     | -----       | -----              | -----     |
| OUST INC                     | COM               | 902911106 | 2,390          | 000000084731      | SH        |             | DEFINED            | 01        |
| US BANCORP DEL               | COM NEW           | 902973304 | 16,017         | 000000862090      | SH        |             | DEFINED            | 01        |
| US BANCORP DEL               | COM NEW           | 902973304 | 7,803          | 000000420000      | SH        |             | DEFINED            | 04        |
| US BANCORP DEL               | COM NEW           | 902973304 | 150            | 000000008200      | SH        |             | DEFINED            | 06        |
| USA INTERACTIVE              | COM               | 902984103 | 1,861          | 000000096047      | SH        |             | DEFINED            | 01        |
| URS CORP NEW                 | COM               | 903236107 | 24             | 000000001500      | SH        |             | DEFINED            | 01        |
| US ONCOLOGY INC              | COM               | 90338W103 | 28             | 000000003500      | SH        |             | DEFINED            | 01        |
| UNILAB CORP NEW              | COM NEW           | 904763208 | 209            | 000000010000      | SH        |             | DEFINED            | 01        |
| UNILEVER N V                 | N Y SHS NE        | 904784709 | 47             | 000000000800      | SH        |             | DEFINED            | 01        |
| UNION PAC CORP               | COM               | 907818108 | 7,570          | 000000130819      | SH        |             | DEFINED            | 01        |
| UNION PAC CORP               | COM               | 907818108 | 59             | 000000001000      | SH        |             | DEFINED            | 06        |
| UNION PLANTERS CORP          | COM               | 908068109 | 2,830          | 000000103089      | SH        |             | DEFINED            | 01        |
| UNIONBANCAL CORP             | COM               | 908906100 | 911            | 000000021700      | SH        |             | DEFINED            | 01        |
| UNISOURCE ENERGY CORP        | COM               | 909205106 | 3              | 000000000200      | SH        |             | DEFINED            | 01        |
| UNISYS CORP                  | COM               | 909214108 | 998            | 000000142713      | SH        |             | DEFINED            | 01        |
| UNITED PARCEL SERVICE INC    | CL B              | 911312106 | 30,870         | 000000493692      | SH        |             | DEFINED            | 01        |
| UNITED RENTALS INC           | COM               | 911363109 | 136            | 000000016200      | SH        |             | DEFINED            | 01        |
| UNITED STATES STL CORP NEW   | COM               | 912909108 | 522            | 000000044965      | SH        |             | DEFINED            | 01        |
| UNITED STATIONERS INC        | COM               | 913004107 | 47             | 000000001800      | SH        |             | DEFINED            | 01        |
| UNITED TECHNOLOGIES CORP     | COM               | 913017109 | 11,767         | 000000208307      | SH        |             | DEFINED            | 01        |
| UNITED TECHNOLOGIES CORP     | COM               | 913017109 | 158            | 000000002800      | SH        |             | DEFINED            | 06        |
| UNITEDHEALTH GROUP INC       | COM               | 91324P102 | 12,009         | 000000137687      | SH        |             | DEFINED            | 01        |
| UNITEDHEALTH GROUP INC       | COM               | 91324P102 | 69             | 000000000800      | SH        |             | DEFINED            | 06        |
| UNIVERSAL COMPRESSION HLDGS  | COM               | 913431102 | 4              | 000000000300      | SH        |             | DEFINED            | 01        |
| UNIVISION COMMUNICATIONS INC | CL A              | 914906102 | 2,552          | 000000111971      | SH        |             | DEFINED            | 01        |
| UNOCAL CORP                  | COM               | 915289102 | 3,918          | 000000124841      | SH        |             | DEFINED            | 01        |
| UNUMPROVIDENT CORP           | COM               | 91529Y106 | 2,307          | 000000113395      | SH        |             | DEFINED            | 01        |
| UNUMPROVIDENT CORP           | COM               | 91529Y106 | 345            | 000000017000      | SH        |             | DEFINED            | 04        |
| USFREIGHTWAYS CORP           | COM               | 916906100 | 229            | 000000008000      | SH        |             | DEFINED            | 01        |
| UTSTARCOM INC                | COM               | 918076100 | 63             | 000000003900      | SH        |             | DEFINED            | 06        |

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|                              |     |           |         |              |    |         |    |
|------------------------------|-----|-----------|---------|--------------|----|---------|----|
| V F CORP                     | COM | 918204108 | 1,809   | 000000050305 | SH | DEFINED | 01 |
| V F CORP                     | COM | 918204108 | 160     | 000000004300 | SH | DEFINED | 06 |
| VAIL RESORTS INC             | COM | 91879Q109 | 2       | 000000000200 | SH | DEFINED | 01 |
| VALASSIS COMMUNICATIONS INC  | COM | 918866104 | 192     | 000000005500 | SH | DEFINED | 01 |
| VALERO ENERGY CORP NEW       | COM | 91913Y100 | 63      | 000000002400 | SH | DEFINED | 01 |
| VARCO INTL INC DEL           | COM | 922122106 | 428     | 000000025300 | SH | DEFINED | 01 |
| VARIAN MED SYS INC           | COM | 92220P105 | 30      | 000000000700 | SH | DEFINED | 01 |
| VARIAN INC                   | COM | 922206107 | 128     | 000000004400 | SH | DEFINED | 06 |
| VARIAN SEMICONDUCTOR EQUIPMN | COM | 922207105 | 294     | 000000017884 | SH | DEFINED | 01 |
| VEECO INSTRS INC DEL         | COM | 922417100 | 63      | 000000005900 | SH | DEFINED | 01 |
| VERITY INC                   | COM | 92343C106 | 30      | 000000003100 | SH | DEFINED | 01 |
| VERISIGN INC                 | COM | 92343E102 | 246     | 000000048910 | SH | DEFINED | 01 |
| VERIZON COMMUNICATIONS       | COM | 92343V104 | 33,409  | 000001217536 | SH | DEFINED | 01 |
| VERIZON COMMUNICATIONS       | COM | 92343V104 | 547,021 | 000019946100 | SH | DEFINED | 02 |
| VERIZON COMMUNICATIONS       | COM | 92343V104 | 33,394  | 000001217000 | SH | DEFINED | 04 |
| VERITAS SOFTWARE CO          | COM | 923436109 | 4,269   | 000000291012 | SH | DEFINED | 01 |

1Page 30  
0

FORM 13F  
INFORMATION TABLE  
QUARTER ENDING  
09/30/2002

| NAME OF ISSUER               | TITLE<br>OF CLASS | CUSIP     | VALUE<br>X1000 | SHARES<br>PRN AMT | SH<br>PRN | PUT<br>CALL | INVSTMT<br>DSCRETN | OT<br>MAN |
|------------------------------|-------------------|-----------|----------------|-------------------|-----------|-------------|--------------------|-----------|
| OVERIZON GLOBAL FDG CORP     | NOTE              | 92344GAN6 | 54,276         | 000100049000      | SH        |             | DEFINED            | 01        |
| VIAD CORP                    | COM               | 92552R109 | 120            | 000000005900      | SH        |             | DEFINED            | 01        |
| VIACOM INC                   | CL A              | 925524100 | 20,891         | 000000515200      | SH        |             | DEFINED            | 01        |
| VIACOM INC                   | CL B              | 925524308 | 32,169         | 000000793338      | SH        |             | DEFINED            | 01        |
| VISHAY INTERTECHNOLOGY INC   | COM               | 928298108 | 249            | 000000028300      | SH        |             | DEFINED            | 01        |
| VISTEON CORP                 | COM               | 92839U107 | 675            | 000000071323      | SH        |             | DEFINED            | 01        |
| VITESSE SEMICONDUCTOR CORP   | COM               | 928497106 | 32             | 000000047775      | SH        |             | DEFINED            | 01        |
| VORNADO RLTY TR              | SH BEN INT        | 929042109 | 149            | 000000003800      | SH        |             | DEFINED            | 01        |
| VULCAN MATLS CO              | COM               | 929160109 | 1,620          | 000000044816      | SH        |             | DEFINED            | 01        |
| WGL HLDGS INC                | COM               | 92924F106 | 4              | 000000000200      | SH        |             | DEFINED            | 01        |
| WACHOVIA CORP 2ND NEW        | COM               | 929903102 | 22,558         | 000000690072      | SH        |             | DEFINED            | 01        |
| WAL MART STORES INC          | COM               | 931142103 | 96,958         | 000001969099      | SH        |             | DEFINED            | 01        |
| WALGREEN CO                  | COM               | 931422109 | 13,915         | 000000452379      | SH        |             | DEFINED            | 01        |
| WALTER INDS INC              | COM               | 93317Q105 | 2              | 000000000200      | SH        |             | DEFINED            | 01        |
| WARREN BANCORP INC           | COM               | 934710104 | 797            | 000000051050      | SH        |             | DEFINED            | 01        |
| WASHINGTON FED INC           | COM               | 938824109 | 93             | 000000004185      | SH        |             | DEFINED            | 01        |
| WASHINGTON MUT INC           | COM               | 939322103 | 14,283         | 000000453890      | SH        |             | DEFINED            | 01        |
| WASHINGTON MUT INC           | COM               | 939322103 | 98             | 000000003100      | SH        |             | DEFINED            | 06        |
| WASTE MGMT INC DEL           | COM               | 94106L109 | 6,368          | 000000273100      | SH        |             | DEFINED            | 01        |
| WATERS CORP                  | COM               | 941848103 | 1,404          | 000000057925      | SH        |             | DEFINED            | 01        |
| WATSON PHARMACEUTICALS INC   | COM               | 942683103 | 1,479          | 000000060381      | SH        |             | DEFINED            | 01        |
| WATSON PHARMACEUTICALS INC   | COM               | 942683103 | 32             | 000000001300      | SH        |             | DEFINED            | 06        |
| WATTS INDS INC               | CL A              | 942749102 | 13             | 000000000800      | SH        |             | DEFINED            | 01        |
| WEBEX INC                    | COM               | 94767L109 | 2              | 000000000200      | SH        |             | DEFINED            | 01        |
| WEBMD CORP                   | COM               | 94769M105 | 29             | 000000005900      | SH        |             | DEFINED            | 01        |
| WEBSTER FINL CORP CONN       | COM               | 947890109 | 120            | 000000003600      | SH        |             | DEFINED            | 01        |
| WEIGHT WATCHERS INTL INC NEW | COM               | 948626106 | 4              | 000000000100      | SH        |             | DEFINED            | 01        |
| WELLPOINT HEALTH NETWORK NEW | COM               | 94973H108 | 4,796          | 000000065434      | SH        |             | DEFINED            | 01        |
| WELLPOINT HEALTH NETWORK NEW | COM               | 94973H108 | 334            | 000000004500      | SH        |             | DEFINED            | 06        |
| WELLS FARGO & CO NEW         | COM               | 949746101 | 36,411         | 000000756044      | SH        |             | DEFINED            | 01        |
| WELLS FARGO & CO NEW         | COM               | 949746101 | 169            | 000000003500      | SH        |             | DEFINED            | 06        |
| WENDYS INTL INC              | COM               | 950590109 | 1,691          | 000000051075      | SH        |             | DEFINED            | 01        |
| WERNER ENTERPRISES INC       | COM               | 950755108 | 11             | 000000000600      | SH        |             | DEFINED            | 01        |
| WEST PHARMACEUTICAL SVSC INC | COM               | 955306105 | 12             | 000000000600      | SH        |             | DEFINED            | 01        |
| WESTERN GAS RES INC          | COM               | 958259103 | 59             | 000000001900      | SH        |             | DEFINED            | 01        |
| WESTWOOD ONE INC             | COM               | 961815107 | 146            | 000000004100      | SH        |             | DEFINED            | 01        |
| WESTWOOD ONE INC             | COM               | 961815107 | 139            | 000000003800      | SH        |             | DEFINED            | 06        |
| WET SEAL INC                 | CL A              | 961840105 | 132            | 000000013200      | SH        |             | DEFINED            | 01        |

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|                              |     |           |       |              |    |         |    |
|------------------------------|-----|-----------|-------|--------------|----|---------|----|
| WEYERHAEUSER CO              | COM | 962166104 | 4,398 | 000000100486 | SH | DEFINED | 01 |
| WHIRLPOOL CORP               | COM | 963320106 | 2,009 | 000000043811 | SH | DEFINED | 01 |
| WHIRLPOOL CORP               | COM | 963320106 | 117   | 000000002500 | SH | DEFINED | 06 |
| WILLIAMS COS INC DEL         | COM | 969457100 | 515   | 000000228087 | SH | DEFINED | 01 |
| WILSON GREATBATCH TECHNOLOGI | COM | 972232102 | 11    | 000000000400 | SH | DEFINED | 01 |
| WINN DIXIE STORES INC        | COM | 974280109 | 869   | 000000066284 | SH | DEFINED | 01 |
| WINN DIXIE STORES INC        | COM | 974280109 | 131   | 000000009800 | SH | DEFINED | 06 |
| WINNEBAGO INDS INC           | COM | 974637100 | 185   | 000000004700 | SH | DEFINED | 01 |

1Page 31

0

FORM 13F  
INFORMATION TABLE  
QUARTER ENDING  
09/30/2002

| NAME OF ISSUER         | TITLE<br>OF CLASS | CUSIP     | VALUE<br>X1000 | SHARES<br>PRN AMT | SH<br>PRN | PUT<br>CALL | INVTMT<br>DSCRETN | OT<br>MAN |
|------------------------|-------------------|-----------|----------------|-------------------|-----------|-------------|-------------------|-----------|
| OWISCONSIN ENERGY CORP | COM               | 976657106 | 255            | 000000010500      | SH        |             | DEFINED           | 01        |
| WISCONSIN ENERGY CORP  | COM               | 976657106 | 160            | 000000006500      | SH        |             | DEFINED           | 06        |
| WORTHINGTON INDS INC   | COM               | 981811102 | 706            | 000000037799      | SH        |             | DEFINED           | 01        |
| WRIGLEY WM JR CO       | COM               | 982526105 | 5,020          | 000000101440      | SH        |             | DEFINED           | 01        |
| WRIGLEY WM JR CO       | COM               | 982526105 | 445            | 000000009000      | SH        |             | DEFINED           | 04        |
| WYETH                  | COM               | 983024100 | 18,900         | 000000594363      | SH        |             | DEFINED           | 01        |
| XL CAP LTD             | DBCV              | 98372PAB4 | 6,137          | 000010000000      | SH        |             | DEFINED           | 01        |
| XTO ENERGY CORP        | COM               | 98385X106 | 169            | 000000008200      | SH        |             | DEFINED           | 01        |
| XCEL ENERGY INC        | COM               | 98389B100 | 1,636          | 000000175768      | SH        |             | DEFINED           | 01        |
| XILINX INC             | COM               | 983919101 | 4,241          | 000000267790      | SH        |             | DEFINED           | 01        |
| XEROX CORP             | COM               | 984121103 | 1,595          | 000000322419      | SH        |             | DEFINED           | 01        |
| XEROX CORP             | COM               | 984121103 | 44             | 000000008400      | SH        |             | DEFINED           | 06        |
| YAHOO INC              | COM               | 984332106 | 3,143          | 000000328497      | SH        |             | DEFINED           | 01        |
| YAHOO INC              | COM               | 984332106 | 86             | 000000008200      | SH        |             | DEFINED           | 06        |
| YORK INTL CORP NEW     | COM               | 986670107 | 11             | 000000000400      | SH        |             | DEFINED           | 01        |
| YUM BRANDS INC         | COM               | 988498101 | 3,908          | 000000141037      | SH        |             | DEFINED           | 01        |
| ZALE CORP NEW          | COM               | 988858106 | 301            | 000000010000      | SH        |             | DEFINED           | 01        |
| ZIMMER HLDGS INC       | COM               | 98956P102 | 3,298          | 000000086020      | SH        |             | DEFINED           | 01        |
| ZIONS BANCORPORATION   | COM               | 989701107 | 2,816          | 000000064695      | SH        |             | DEFINED           | 01        |
| ZORAN CORP             | COM               | 98975F101 | 72             | 000000006600      | SH        |             | DEFINED           | 01        |