

Edgar Filing: LEGG MASON INC - Form 13F-HR/A

LEGG MASON INC
Form 13F-HR/A
August 19, 2003

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

Form 13F

Form 13F COVER PAGE

Report for the Calendar Year or Quarter Ended: June 30, 2003

Check here if Amendment [x]; Amendment Number: 1
This Amendment (Check only one.): [x] is a restatement.
[] adds new holdings entries.

Institutional Investment Manager Filing this Report:

Name: Legg Mason, Inc.
Address: 100 Light Street

Baltimore, MD 21202

13F File Number: 28-1700

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

Person Signing this Report on Behalf of Reporting Manager:

Name: Timothy C. Scheve
Title: Sr. Ex. Vice President
Phone: 410-454-3232

Signature, Place, and Date of Signing:

Timothy C. Scheve Baltimore, MD August 18, 2003

Report Type (Check only one.):

- [] 13F HOLDINGS REPORT.
[] 13F NOTICE.
[X] 13F COMBINATION REPORT.

List of Other Managers Reporting for this Manager:

Form 13F File Number	Name
28-3428	Private Capital Management, Inc.
28-3780	Royce & Associates, LLC

FORM 13F SUMMARY PAGE

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Report Summary:

Number of Other Included Managers: 15

Form13F Information Table Entry Total: 7788

Form13F Information Table Value Total: \$45,278,656 (thousands)

List of Other Included Managers:

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

No.	13F File Number	Name
1	28-3658	Barrett Associates, Inc.
2	28-1801	Bartlett & Co.
3	28-0377	Batterymarch Financial Management, Inc.
4	28-5034	Berkshire Asset Management, Inc.
5	28-6393	Bingham Legg Advisors LLC
6	28-2204	Brandywine Asset Management, LLC
8	28-1701	Legg Mason Capital Management, Inc.
9	28-6485	Legg Mason Focus Capital, Inc.
10	28-6395	Legg Mason Funds Management, Inc.
11	28-6397	Legg Mason Trust, fsb
12	28-5474	Legg Mason Wood Walker, Incorporated
13	28-6399	LMM, LLC
14	28-7412	Perigee Investment Counsel, Inc.
15	28-10245	Western Asset Management Company
16	28-6659	Legg Mason Investments (Europe) Ltd

FORM 13F INFORMATION TABLE

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x\$1000)	SHARES/ PRN	SH/ PRN	PUT/ CALL	INVSTMT DISCRETN	OTH MANA
"GENERAL MOTORS CORP CLASS "H" COM		370442832	965	75360	SH		DEF	16
***ACCENTURE LTD CL A	Common	G1150G111	118	6500	SH		DEF	12
***ACE LTD-ORD	Common	G0070K103	408	11909	SH		DEF	12
***ALCON INC	Common	H01301102	16	350	SH		DEF	12
***AMDOCS LIMITED	Common	G02602103	541	22544	SH		DEF	12
***APEX SILVER MINES LTD	Common	G04074103	645	43712	SH		DEF	12
***ASML HOLDING NV NY REG SHS	Common	N07059111	6	643	SH		DEF	12
***BALLARD POWER SYSTEMS INC	Common	05858H104	101	7450	SH		DEF	12
***BCE INC	Common	05534B109	49	2141	SH		DEF	12
***BEMA GOLD CORP	Common	08135F107	3	2000	SH		DEF	12
***BIOVAIL CORP	Common	09067J109	19	400	SH		DEF	12
***BRASCAN CORP	Common	10549P606	52	2125	SH		DEF	12
***BUNGE LTD	Common	G16962105	12	420	SH		DEF	12
***CAE INC	Common	124765108	3	668	SH		DEF	12
***CANADA LIFE FINANCIAL CORP	Common	135113108	83	2513	SH		DEF	12
***CANADA SOUTHERN PETROLEUM	Common	135231108	13	2888	SH		DEF	12
***CANADIAN NATIONAL RAILWAY	Common	136375102	187	3878.29	SH		DEF	12

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***CANADIAN NATURAL RESOURCES	Common	136385101	4	106	SH	DEF	12
***CANADIAN PACIFIC RAILWAY	Common	13645T100	38	1697	SH	DEF	12
***CANADIAN SUPERIOR ENERGY	Common	136644101	0	385	SH	DEF	12
***CARNIVAL CORP	Common	143658300	6351	195358.29	SH	DEF	12
***CELANESE AG	Common	D1497A101	0	10	SH	DEF	12
***CELESTICA INC	Common	15101Q108	63	4000	SH	DEF	12
***CENTRAL FUND OF CANADA LTD	Common	153501101	4	900	SH	DEF	12
***CHECK POINT SOFTWARE	Common	M22465104	201	10284	SH	DEF	12
***CNH GLOBAL N V	Common	N20935206	61	6411	SH	DEF	12
***COGNOS INC	Common	19244C109	22	821	SH	DEF	12
***COMPUGEN LIMITED	Common	M25722105	102	20245	SH	DEF	12
***COOPER INDUSTRIES LTD	Common	G24182100	1627	39397	SH	DEF	12
***COREL CORP	Common	21868Q109	0	150	SH	DEF	12
***CP SHIPS LIMITED	Common	22409V102	11	643	SH	DEF	12
***CREATIVE TECHNOLOGY LTD-ORD	Common	Y1775U107	12	1500	SH	DEF	12
***DAIMLERCHRYSLER A.G.	Common	D1668R123	666	19179	SH	DEF	12
***DEUTSCHE BANK AG	Common	D18190898	13	200	SH	DEF	12
***ECI TELECOM LTD -ORD	Common	268258100	1	200	SH	DEF	12
***ELBIT SYSTEMS LTD-ORD	Common	M3760D101	4	200	SH	DEF	12
***ELSCINT LTD-ORD NEW	Common	M40168102	1	160	SH	DEF	12
***ENCANA CORP	Common	292505104	2779	72416	SH	DEF	12
***ENERPLUS RESOURCES FUND	Common	29274D604	73	3150	SH	DEF	12
***ENVOY COMMUNICATIONS GROUP	Common	293986105	0	140	SH	DEF	12
***EVEREST RE GROUP LTD	Common	G3223R108	8	100	SH	DEF	12
***FAIRMONT HOTELS & RESORTS	Common	305204109	40	1693	SH	DEF	12
***FIRSTSERVICE CORPORATION	Common	33761N109	1	66	SH	DEF	12
***FLEXTRONICS INTERNATIONAL	Common	Y2573F102	11916	1146904	SH	DEF	12
***FORDING CANADIAN COAL	Common	345425102	28	1565	SH	DEF	12
***FOSTER WHEELER LTD	Common	G36535105	0	200	SH	DEF	12
***FRESH DEL MONTE PRODUCE INC	Common	G36738105	26	1000	SH	DEF	12
***GARMIN LTD	Common	G37260109	206	5160	SH	DEF	12
***GILAT SATELLITE NETWORKS	Common	M51474118	0	2	SH	DEF	12
***GLAMIS GOLD LTD	Common	376775102	102	8890	SH	DEF	12
***GLOBALSANTAFE CORP	Common	G3930E101	365	15652	SH	DEF	12
***GOLDCORP INC	Common	380956409	605	50440	SH	DEF	12
***GTSI CORP	Common	36238K103	9	1000	SH	DEF	12
***HEAD N V	Common	422070102	10	4400	SH	DEF	12
***HELEN OF TROY LTD-BERMUDA	Common	G4388N106	4	250	SH	DEF	12
***HYDROGENICS CORPORATION	Common	448882100	4	1000	SH	DEF	12
***ID BIOMEDICAL CORP	Common	44936D108	12	1115	SH	DEF	12
***IMPERIAL OIL LTD NEW	Common	453038408	28	800	SH	DEF	12
***INGERSOLL RAND CO LTD	Common	G4776G101	3483	73610.19	SH	DEF	12
***INTRAWEST CORP NEW	Common	460915200	3	200	SH	DEF	12
***IPC HOLDINGS LTD	Common	G4933P101	20	600	SH	DEF	12
***IRSA INVERSIONES Y	Common	450047204	22	2400	SH	DEF	12
***KERZNER INTERNATIONAL LTD	Common	P6065Y107	13	403.62	SH	DEF	12
***KINROSS GOLD CORPORATION	Common	496902206	122	18093	SH	DEF	12
***KLM ROYAL DUTCH AIRLS	Common	482516309	4	525	SH	DEF	12
***KNIGHTSBRIDGE TANKERS LTD	Common	G5299G106	63	6700	SH	DEF	12
***LANOPTICS LTD-ORD	Common	M6706C103	170	24601	SH	DEF	12
***LUMENIS LTD	Common	M6778Q105	7	4170	SH	DEF	12
***M-SYSTEMS/FLASH DISK	Common	M7061C100	7	600	SH	DEF	12
***MAGNA ENTERTAINMENT CORP	Common	559211107	5	1000	SH	DEF	12
***MARVELL TECHNOLOGY GROUP	Common	G5876H105	1	18	SH	DEF	12
***MCDERMOTT INTERNATIONAL INC	Common	580037109	2	300	SH	DEF	12
***MERIDIAN GOLD INC	Common	589975101	26	2300	SH	DEF	12
***METRON TECHNOLOGY NV	Common	N5665B105	1	500	SH	DEF	12
***MOORE WALLACE INC	Common	615857109	123	8380	SH	DEF	12
***NABORS INDUSTRIES LTD	Common	G6359F103	149	3776	SH	DEF	12
***NAM TAI ELECTRONICS INC	Common	629865205	13	300	SH	DEF	12
***NORDIC AMERICAN TANKER	Common	G65773106	6	400	SH	DEF	12
***NORTEL NETWORKS CORP	Common	656568102	1223	452848	SH	DEF	12

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***OPTIMAL ROBOTICS CORP-CL A	Common	68388R208	33	4500	SH	DEF	12
***ORIENT EXPRESS HOTELS LTD	Common	G67743107	15	1000	SH	DEF	12
***PACIFIC INTERNET LIMITED	Common	Y66183107	1	100	SH	DEF	12
***PAN AMERICAN SILVER CORP	Common	697900108	14	2000	SH	DEF	12
***PARTNERRE LTD	Common	G6852T105	19	375	SH	DEF	12
***PENGROWTH ENERGY TRUST	Common	706902103	32	2500	SH	DEF	12
***PETROQUEST ENERGY INC	Common	716748108	48	20300	SH	DEF	12
***PLACER DOME INC	Common	725906101	168	13700	SH	DEF	12
***PLATINUM UNDERWRITERS	Common	G7127P100	5	200	SH	DEF	12
***POPULAR INC	Common	733174106	2342	60680	SH	DEF	12
***POTASH CORP OF SASKATCHEWAN	Common	73755L107	83	1300	SH	DEF	12
***PRIMEWEST ENERGY TRUST	Common	741930309	37	2010	SH	DEF	12
***PROVIDENT ENERGY TRUST	Common	74386K104	8	1000	SH	DEF	12
***QIAO XING UNIVERSAL	Common	G7303A109	232	23000	SH	DEF	12
***RADA ELECTRONICS INDUSTRIES	Common	M81863108	0	360	SH	DEF	12
***RENAISSANCERE HOLDINGS LTD	Common	G7496G103	180	3956	SH	DEF	12
***RESEARCH IN MOTION LTD	Common	760975102	116	5390	SH	DEF	12
***ROGERS COMMUNICATIONS INC	Common	775109200	674	42000	SH	DEF	12
***ROYAL CARIBBEAN CRUISES LTD	Common	V7780T103	327	14139.33	SH	DEF	12
***ROYAL DUTCH PETROLEUM CO	Common	780257804	7421	159178	SH	DEF	12
***SCHLUMBERGER LTD	Common	806857108	5119	107618.77	SH	DEF	12
***SCITEX CORP LTD	Common	809090103	12	4875	SH	DEF	12
***SEA CONTAINERS LTD	Common	811371103	7	632	SH	DEF	12
***SEA CONTAINERS LTD-CL A	Common	811371707	37	3235	SH	DEF	12
***SHAW COMMUNICATIONS INC	Common	82028K200	276	20500	SH	DEF	12
***SHELL TRANSPORT & TRADING	Common	822703609	802	20117	SH	DEF	12
***SILVER STANDARD RESOURCES	Common	82823L106	10	2000	SH	DEF	12
***SPECTRUM SIGNAL PROCESSING	Common	84763F107	27	23000	SH	DEF	12
***STAKE TECHNOLOGY LTD	Common	852559103	18	2500	SH	DEF	12
***STEINER LEISURE LTD	Common	P8744Y102	30	2062	SH	DEF	12
***STMICROELECTRONICS N V	Common	861012102	44	2103	SH	DEF	12
***SUN LIFE FINANCIAL SERVICES	Common	866796105	13	606	SH	DEF	12
***SUNCOR ENERGY INC	Common	867229106	61	3244	SH	DEF	12
***TARO PHARMACEUTICAL	Common	M8737E108	184	3345	SH	DEF	12
***TEEKAY SHIPPING CORP	Common	Y8564W103	232	5400	SH	DEF	12
***THOMSON CORP	Common	884903105	16	500	SH	DEF	12
***TLC VISION CORPORATION	Common	872549100	20	4000	SH	DEF	12
***TOMMY HILFIGER CORP-ORD	Common	G8915Z102	11	1200	SH	DEF	12
***TRANSCANADA CORPORATION	Common	89353D107	43	2450	SH	DEF	12
***TRANSOCEAN INC.	Common	G90078109	291	13236	SH	DEF	12
***TYCO INTERNATIONAL LTD	Common	902124106	15690	826671.98	SH	DEF	12
***UBS AG	Common	H8920M855	262	4738	SH	DEF	12
***ULTRA PETROLEUM CORP	Common	903914109	15	1200	SH	DEF	12
***UNILEVER N V	Common	904784709	428	7931	SH	DEF	12
***VASOGEN INC	Common	92232F103	12	2500	SH	DEF	12
***WEATHERFORD INTERNATIONAL	Common	G95089101	450	10734	SH	DEF	12
***WHITE MTNS INS GROUP LTD	Common	G9618E107	841	2130	SH	DEF	12
***WILLIS GROUP HOLDINGS LTD	Common	G96655108	465	15125	SH	DEF	12
***XCELERA INC	Common	G31611109	3	1690	SH	DEF	12
***XL CAPITAL LTD-CL A	Common	G98255105	177	2138	SH	DEF	12
***XOMA LTD-(BERMUDA)	Common	G9825R107	63	11800	SH	DEF	12
1838 BOND DEBENTURE TRADING	Close End FD	282520105	25	1151	SH	DEF	12
1st Source Corporation	COM	336901103	42	2181	SH	DEF	2
3COM CORP	COM	885535104	7	1450	SH	DEF	11
3COM CORP	COM	885535104	2901	621104	SH	DEF	6
3COM CORP	COM	885535104	23	5000	SH	DEF	
3COM CORP	Common	885535104	59	12676	SH	DEF	12
3M CO	COM	88579Y101	5896	45709	SH	DEF	3
3M COMPANY	COM	88579Y101	1496	11604	SH	DEF	5
3M COMPANY	COM	88579Y101	9	66	SH	DEF	6
3M Company	COM	88579Y101	193	1500	SH	DEF	1
3M Company	COM	88579Y101	3116	22634	SH	DEF	2

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3M Company	COM	88579Y101	880	6821	SH	DEF	1
3M COMPANY	COM	88579Y101	823	6382	SH	DEF	11
3M COMPANY	Common	88579Y101	6426	49820.23	SH	DEF	12
4 KIDS ENTERTAINMENT INC	COM	350865101	56	3000	SH	DEF	11
7-ELEVEN INC	COM	817826209	57	5400	SH	DEF	3
7-ELEVEN INC	COM	817826209	5247	497300	SH	DEF	6
7-ELEVEN INC	Common	817826209	17	1600	SH	DEF	12
99 CENTS ONLY STORES	Common	65440K106	13	366	SH	DEF	12
A A R CORPORATION	COM	000361105	7549	1081667	SH	DEF	6
A C MOORE ARTS & CRAFTS INC	Common	00086T103	20	1000	SH	DEF	12
A G EDWARDS INC	Common	281760108	258	7538	SH	DEF	12
A O SMITH CORP	Common	831865209	1	30	SH	DEF	12
A SCHULMAN INC	Common	808194104	128	8000	SH	DEF	12
A T CROSS CO-CL A	Common	227478104	6	1050	SH	DEF	12
AAIPHARMA INC	Common	00252W104	3	173	SH	DEF	12
AARON RENTS INC	COM	002535201	8261	320210	SH	DEF	3
Abbott Laboratories	COM	002824100	20463	493795	SH	DEF	2
Abbott Laboratories	COM	002824100	9589	219117	SH	DEF	4
Abbott Laboratories	COM	002824100	6576	150270	SH	DEF	1
ABBOTT LABORATORIES	Common	002824100	20143	460300.11	SH	DEF	12
ABBOTT LABORATORIES COM	COM	002824100	6681	152681	SH	DEF	5
ABBOTT LABS	COM	002824100	1400	31990	SH	DEF	6
Abbott Labs	COM	002824100	279	6328		DEF	9
ABBOTT LABS	COM	002824100	722	16499	SH	DEF	11
ABBOTT LABS COM	COM	002824100	8438	192824	SH	DEF	3
ABC BANCORP	COM	000400101	1205	85000	SH	DEF	6
ABERCROMBIE & FITCH	CL A	002896207	28157	991110	SH	DEF	6
ABERCROMBIE & FITCH CO	COM	002896207	19196	665916	SH	DEF	6
ABERCROMBIE & FITCH CO CL A	COM	002896207	16741	589270	SH	DEF	3
ABERCROMBIE & FITCH CO CL A	CL A	002896207	21	740	SH	DEF	11
Abercrombie & Fitch Co Cl A	CL A	002896207	57	2000	SH	DEF	4
ABERDEEN ASIA PACIFIC INCOME	Close End FD	003009107	5280	944474.4	SH	DEF	12
ABERDEEN GLOBAL INCOME FUND	Close End FD	003013109	119	9861	SH	DEF	12
ABGENIX INC	Common	00339B107	344	32775	SH	DEF	12
ABIGAIL ADAMS NATIONAL BANCORP	Common	003390101	279	15908	SH	DEF	12
ABIGAIL ADAMS NATIONAL BANCORP	INC COM	003390101	29	1650	SH	DEF	11
ABINGTON BANCORP INC	COM	00350P100	330	13000	SH	DEF	6
ABIOMED INC	Common	003654100	57	10400	SH	DEF	12
ABITIBI-CONSOLIDATED INC.	COM	003924107	24049	2796359	SH	DEF	14
ABLE LABORATORIES INC	Common	00371N407	20	1033	SH	DEF	12
ACACIA RESEARCH - ACACIA	Common	003881307	1	863	SH	DEF	12
ACACIA RESEARCH - COMBIMATRIX	Common	003881208	1	481	SH	DEF	12
Acadia Realty Trust	COM	004239109	85	8500	SH	DEF	2
Accenture Ltd	COM	G1150G111	57658	3187300	SH	DEF	10
Accenture Ltd.	COM	G1150G111	10	500	SH	DEF	2
Accenture Ltd.	COM	G1150G111	2303	127317	SH	DEF	8
AccentureLTD	COM	G1150G111	242	13400		DEF	9
ACCESS PHARMACEUTICALS INC	COM	00431M209	465	154333	SH	DEF	5
ACCESS PHARMACEUTICALS INC	Common	00431M209	31	10000	SH	DEF	12
ACCREDO HEALTH INC	Common	00437V104	1	46	SH	DEF	12
Accredo Health Inc	COM	00437V104	13	525	SH	DEF	2
ACE CASH EXPRESS INC	COM	004403101	1170	107600	SH	DEF	6
ACE LIMITED	COM	G0070K103	1780	51900	SH	DEF	3
ACE LIMITED	COM	G0070K103	1221	35600	SH	DEF	5
ACE LTD	COM	G0070K103	22458	654850	SH	DEF	6
ACETO CORP	Common	004446100	4	200	SH	DEF	12
Aceto Corp.	COM	004446100	44	2100	SH	DEF	2
ACTEL CORP	COM	004934105	885	43000	SH	DEF	3
ACTION PERFORMANCE COMPANIES	Common	004933107	0	10	SH	DEF	12
ACTION PRODUCTS INTL INC	Common	004920104	13	6000	SH	DEF	12
ACTIVISION INC NEW	COM	004930202	25713	1977361	SH	DEF	6
ACTIVISION INC NEW	Common	004930202	62	4821	SH	DEF	12

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ACTUANT CORP CL A	COM	00508X203	629	13300	SH	DEF	3
ACTUATE CORPORATION	Common	00508B102	7	2600	SH	DEF	12
ACUITY BRANDS	COM	00508Y102	9190	505800	SH	DEF	6
ACUITY BRANDS INC	COM	00508Y102	11339	624070	SH	DEF	3
ACUITY BRANDS INC	COM	00508Y102	9	475	SH	DEF	11
Acuity Brands Inc	COM	00508Y102	14	800	SH	DEF	2
ACUITY BRANDS INC	Common	00508Y102	140	7725	SH	DEF	12
ACXIOM CORP	Common	005125109	112	7455	SH	DEF	12
Acxiom Corporation	COM	005125109	60360	4000000	SH	DEF	10
Acxiom Corporation	COM	005125109	10331	684600	SH	DEF	8
Acxiom Corporation	COM	005125109	45270	3000000	SH	DEF	13
ADAMS EXPRESS COMPANY	Close End FD	006212104	221	18745	SH	DEF	12
ADAPTEC INC	Common	00651F108	29	3700	SH	DEF	12
ADAPTEC INC COM NASD INDL	COM	00651F108	153	19200	SH	DEF	3
ADC TELECOMMUNICATIONS INC	Common	000886101	62	26535	SH	DEF	12
ADC TELECOMMUNICATIONS INC COM	COM	000886101	94	40900	SH	DEF	5
ADC Telecommunications Inc.	COM	000886101	4	1852	SH	DEF	2
ADECCO SA SPONSORED A	COM	006754105	567	47420	SH	DEF	6
ADOBE SYSTEMS INC	COM	00724F101	14017	437090	SH	DEF	3
ADOBE SYSTEMS INC	Common	00724F101	270	8420.36	SH	DEF	12
Adobe Systems Inc.	COM	00724F101	140	4202	SH	DEF	2
ADOLPH COORS CO-CL B	Common	217016104	141	2875.38	SH	DEF	12
ADP	COM	053015103	12156	359014	SH	DEF	4
ADTRAN INC	COM	00738A106	1791	34700	SH	DEF	3
ADTRAN INC	Common	00738A106	0	0	SH	DEF	12
ADV MICRO DEVICES	COM	007903107	323	50400	SH	DEF	6
ADVANCE AUTO PARTS	COM	00751Y106	3815	62640	SH	DEF	3
ADVANCE AUTO PARTS INC	Common	00751Y106	146	2400	SH	DEF	12
ADVANCE PCS	Common	00790K109	32	850	SH	DEF	12
ADVANCED DIGITAL INFORMATION	Common	007525108	3	300	SH	DEF	12
ADVANCED DIGITAL INFORMATION COM COM	COM	007525108	1053	106100	SH	DEF	3
ADVANCED ENERGY INDUSTRIES INC	Common	007973100	4	300	SH	DEF	12
ADVANCED FIBRE COMM	COM	00754A105	3	170	SH	DEF	6
ADVANCED FIBRE COMMUNICATIONS	Common	00754A105	255	15688	SH	DEF	12
ADVANCED MED OPTICS INC	COM	00763M108	2917	171100	SH	DEF	3
Advanced Medical Optics Inc	COM	00763M108	12	711	SH	DEF	2
Advanced Medical Optics Inc	COM	00763M108	0	2	SH	DEF	1
ADVANCED MEDICAL OPTICS INC	Common	00763M108	4	252	SH	DEF	12
ADVANCED MICRO DEVICES INC	Common	007903107	182	28450	SH	DEF	12
ADVANCED MICRO DEVICES INC COM COM	COM	007903107	132	20600	SH	DEF	3
Advanced Micro Devices Inc.	COM	007903107	515	70600	SH	DEF	2
ADVANCED NEUROMODULATION SYS	Common	00757T101	13	250	SH	DEF	12
Advanced Nwuromodulation systems	COM	00757t101	285	5500		DEF	9
ADVANCEPCS	COM	00790K109	1893	49500	SH	DEF	3
ADVANTA CORP	CL A	007942105	1327	134860	SH	DEF	6
ADVANTA CORP-CL A	Common	007942105	8	813.54	SH	DEF	12
ADVENT CLAYMORE CONV SECS &	Close End FD	00764C109	439	17725	SH	DEF	12
ADVISORY BOARD CO	Common	00762W107	0	10	SH	DEF	12
ADVO INC	Common	007585102	6	140	SH	DEF	12
ADVO INC COM	COM	007585102	19149	431280	SH	DEF	3
Aegon NV - ORD	ADR	007924103	82	6718	SH	DEF	2
AEGON NV ORD AMER REG	COM	007924103	74	7327	SH	DEF	11
AEROPOSTALE INC	COM	007865108	5017	233580	SH	DEF	3
AES	COM	00130H105	1276	201000	SH	DEF	12
AES CORP	COM	00130H105	68	10650	SH	DEF	11
AES CORP	COM	00130H105	234	36836	SH	DEF	5
AES CORP	COM	00130H105	1937	305091	SH	DEF	16
AES CORP	Common	00130H105	3771	593867	SH	DEF	12
AES Corporation	COM	00130H105	209678	33020182	SH	DEF	8
AES Corporation	COM	00130H105	21	3077	SH	DEF	2
AES Corporation	COM	00130H105	397590	62612647	SH	DEF	10
AES Corporation	COM	00130H105	50800	8000000	SH	DEF	13

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AES TR III	COM	00808N202	46	1350	SH	DEF	11
AES TR III 6.75%	Preferred	00808N202	993	29225	SH	DEF	12
AETHER SYSTEMS INC	COM	00808V105	14	2950	SH	DEF	3
AETHER SYSTEMS INC	Common	00808V105	82	16741	SH	DEF	12
Aetna	COM	00817Y108	78	1300	SH	DEF	4
AETNA INC	COM	00817Y108	33	550	SH	DEF	11
AETNA INC	COM	00817Y108	22	370	SH	DEF	6
AETNA INC NEW	Common	00817Y108	522	8664	SH	DEF	12
AETNA INC-NEW	COM	00817Y108	343	5700	SH	DEF	5
Aetna Inc.	COM	00817Y108	54	900	SH	DEF	1
AEW REAL ESTATE INCOME FUND	Close End FD	00104H107	70	4500	SH	DEF	12
AFC Enterprises Inc	COM	00104Q107	88	6000	SH	DEF	2
AFC ENTERPRISES INC	COM	00104Q107	5259	321246	SH	DEF	6
AFFILIATED COMPUTER SERVICES	Common	008190100	45	990	SH	DEF	12
AFFILIATED COMPUTER SERVICES INC	COM	008190100	15	325	SH	DEF	11
AFFYMETRIX INC	Common	00826T108	72	3640	SH	DEF	12
Affymetrix Inc.	COM	00826T108	64	2900	SH	DEF	2
Aflac Corp. New	COM	001055102	90	2797		DEF	9
AFLAC INC	COM	001055102	17	560	SH	DEF	11
Aflac Inc	COM	001055102	7	229	SH	DEF	4
AFLAC INC	Common	001055102	1926	62627.19	SH	DEF	12
AFLAC INC COM	COM	001055102	209	6800	SH	DEF	3
AFLAC Incorporated	COM	001055102	2609	83130	SH	DEF	2
AFTERMARKET TECHNOLGY	COM	008318107	3658	345070	SH	DEF	6
AG SVCS AMER INC	COM	001250109	298	50100	SH	DEF	6
AGCO CORP	COM	001084102	51	3000	SH	DEF	11
AGCO CORP	Common	001084102	807	47270	SH	DEF	12
AGERE SYS INC	CL A	00845V100	7792	3344326	SH	DEF	6
AGERE SYS INC	CL B	00845V209	233	101265	SH	DEF	6
AGERE SYS INC CL B	COM	00845V209	37	14423	SH	DEF	6
AGERE SYSTEMS INC	Common	00845V209	98	42462	SH	DEF	12
AGERE SYSTEMS INC	Common	00845V100	19	8230	SH	DEF	12
Agere Systems Inc. Class A	COM	00845V100	0	8	SH	DEF	1
Agere Systems Inc. Class A	COM	00845V100	0	49	SH	DEF	2
Agere Systems Inc. Class B	COM	00845V209	3	1301	SH	DEF	2
Agere Systems Inc. Class B	COM	00845V209	1	223	SH	DEF	1
AGILE SOFTWARE CORP DEL	Common	00846X105	8	810	SH	DEF	12
AGILENT TECHNOLOGIES	COM	00846U101	31065	1574862	SH	DEF	6
Agilent Technologies	COM	00846u101	26	1354	SH	DEF	4
Agilent Technologies Inc	COM	00846U101	1344	62554	SH	DEF	2
AGILENT TECHNOLOGIES INC	COM	00846U101	9	475	SH	DEF	11
AGILENT TECHNOLOGIES INC	COM	00846U101	226	11544	SH	DEF	5
Agilent Technologies Inc	COM	00846U101	7	380	SH	DEF	1
AGILENT TECHNOLOGIES INC	Common	00846U101	1287	65828	SH	DEF	12
AGL RES INC COM	COM	001204106	12278	482640	SH	DEF	3
AGL RESOURCES INC	COM	001204106	59	2300	SH	DEF	11
AGL RESOURCES INC	Common	001204106	742	29174	SH	DEF	12
AGL RESOURCES INC	COM	001204106	13982	549600	SH	DEF	6
AGNICO-EAGLE MINES LTD.	COM	008474108	7374	474200	SH	DEF	14
AGREE REALTY CORP	Common	008492100	38	1575	SH	DEF	12
AGRIUM INC.	COM	008916108	15721	1065800	SH	DEF	14
AIM SELECT REAL ESTATE	Close End FD	00888R107	198	13810.47	SH	DEF	12
AIR METHODS CORP	COM	009128307	236	30500	SH	DEF	6
AIR PRODS & CHEMS	COM	009158106	7862	189000	SH	DEF	6
AIR PRODS & CHEMS INC COM	COM	009158106	610	14675	SH	DEF	5
Air Products & Chemicals	COM	009158106	75	1800	SH	DEF	4
AIR PRODUCTS & CHEMICALS INC	COM	009158106	224	5375	SH	DEF	11
AIR PRODUCTS & CHEMICALS INC	Common	009158106	1285	30885.63	SH	DEF	12
Air Products and Chemicals Inc.	COM	009158106	132	2925	SH	DEF	2
AIRBORNE INC	Common	009269101	13	608.62	SH	DEF	12
Airborne Inc Com	COM	009269101	135	6400		DEF	9
AIRNET COMMUNICATIONS CORP	Common	00941P106	1	682.58	SH	DEF	12

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AIRNET SYS INC	COM	009417106	519	128100	SH	DEF	6
AIRTRAN HOLDINGS INC	Common	00949P108	22	2125	SH	DEF	12
AK STEEL HOLDING CORP	Common	001547108	7	2031	SH	DEF	12
Akamai Technologies Inc	COM	00971T101	0	100	SH	DEF	1
AKAMAI TECHNOLOGIES INC	Common	00971T101	14	2915	SH	DEF	12
AKSYS LTD	Common	010196103	4	300	SH	DEF	12
AKZO NOBEL NV ADR	COM	010199305	3863	141645	SH	DEF	6
AKZO Nobel NV Spons ADR	ADR	010199305	72	2410	SH	DEF	2
AKZO NOBEL NV SPONSORED ADR	COM	010199305	16	600	SH	DEF	11
Alabama National BanCorporation	COM	010317105	426	8603	SH	DEF	2
ALARIS MEDICAL INC	COM	011637105	1935	149450	SH	DEF	3
ALBANY INTL CORP	CL A	012348108	1114	40652	SH	DEF	6
ALBANY INTL CORP CL A	COM	012348108	20759	757630	SH	DEF	3
ALBANY MOLECULAR RE	COM	012423109	5080	336201	SH	DEF	6
ALBANY MOLECULAR RESEARCH INC	Common	012423109	2	160	SH	DEF	12
ALBEMARLE CORP	COM	012653101	12	430	SH	DEF	6
ALBEMARLE CORP	COM	012653101	38	1371	SH	DEF	11
ALBERTO CULVER CO	COM	013068200	19	386	SH	DEF	11
ALBERTO CULVER CO	COM	013068101	60	1180	SH	DEF	11
ALBERTO CULVER CO-CL A	Common	013068200	897	18025	SH	DEF	12
ALBERTO CULVER COMPANY	Common	013068101	137	2675	SH	DEF	12
Albertson's Inc	COM	013104104	383446	19971129	SH	DEF	10
Albertson's Inc.	COM	013104104	189560	9872902	SH	DEF	8
Albertson's Inc.	COM	013104104	13	700	SH	DEF	2
ALBERTSONS	COM	013104104	1828	95213	SH	DEF	16
ALBERTSONS INC	COM	013104104	124	6481	SH	DEF	11
ALBERTSONS INC	COM	013104104	7	380	SH	DEF	6
ALBERTSONS INC	Common	013104104	3923	204304.46	SH	DEF	12
ALBERTSONS INC COM	COM	013104104	19	1000	SH	DEF	3
ALCAN INC	Common	013716105	14	450	SH	DEF	12
ALCAN INC.	COM	013716105	36915	878715	SH	DEF	14
ALCATEL	COM	013904305	33	3678	SH	DEF	11
Alcatel Alsthom Sponsored ADR	ADR	013904305	175	19435	SH	DEF	2
Alcoa	COM	013817101	4	145	SH	DEF	4
ALCOA INC	COM	013817101	88	3450	SH	DEF	11
ALCOA INC	COM	013817101	2101	82400	SH	DEF	3
ALCOA INC	COM	013817101	36167	1417406	SH	DEF	6
ALCOA INC	Common	013817101	1990	78051.53	SH	DEF	12
Alcoa Inc.	COM	013817101	237	9541	SH	DEF	2
ALEXANDER & BALDWIN INC	COM	014482103	24077	919266	SH	DEF	6
ALEXANDER & BALDWIN INC	Common	014482103	43	1625	SH	DEF	12
Alexion Pharmaceuticals Inc	COM	015351109	18	1000	SH	DEF	2
ALEXION PHARMACEUTICALS INC	Common	015351109	3	200	SH	DEF	12
ALFA CORP	COM	015385107	597	47777	SH	DEF	6
Alkermes	COM	01642t108	9	850	SH	DEF	4
Alkermes Inc	COM	01642T108	2	130	SH	DEF	2
ALKERMES INC	Common	01642T108	14	1275	SH	DEF	12
ALL AMERN SEMICONDUCTOR INC	Common	016557407	2	700	SH	DEF	12
ALLEGHANY CP DELAWARE	COM	017175100	6261	32580	SH	DEF	6
ALLEGHENY ENERGY INC	COM	017361106	22156	2621938	SH	DEF	6
ALLEGHENY ENERGY INC	Common	017361106	280	33122.11	SH	DEF	12
ALLEGHENY ENERGY INC	COM	017361106	3	400	SH	DEF	11
Allegheny Energy Inc.	COM	017361106	10	1355	SH	DEF	2
Allegheny Technologies Inc	COM	01741R102	15	2000	SH	DEF	2
ALLEGHENY TECHNOLOGIES INC	Common	01741R102	168	25386	SH	DEF	12
ALLEGIANT BANCORP	COM	017476102	1912	94400	SH	DEF	6
ALLEGIANT BANCORP INC	Common	017476102	10	500	SH	DEF	12
ALLEN TELECOM INC COM	COM	018091108	12056	729770	SH	DEF	3
ALLERGAN INC	COM	018490102	141	1825	SH	DEF	11
ALLERGAN INC	Common	018490102	88	1145	SH	DEF	12
Allergan Inc.	COM	018490102	249	3200	SH	DEF	2
Allergan Inc.	COM	018490102	2471	32050	SH	DEF	1

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ALLETE	COM	018522102	1	50	SH	DEF	6
ALLETE INC	COM	018522102	227	8539	SH	DEF	11
ALLETE INC	Common	018522102	215	8100	SH	DEF	12
Allete Inc.	COM	018522102	21	800	SH	DEF	2
ALLIANCE CAP MGM HLD	COM	01855A101	6116	167560	SH	DEF	6
ALLIANCE CAP MGMT HLDG L P	Common	01855A101	1970	53972	SH	DEF	12
Alliance Capital management	COM	01855A101	2042	55947		DEF	9
ALLIANCE DATA SYSTEMS CORP	COM	018581108	140	6000	SH	DEF	3
ALLIANCE DATA SYSTEMS CORP	COM	018581108	117	5000	SH	DEF	11
Alliance Financial Corp Ny	COM	019205103	15	550	SH	DEF	2
ALLIANCE GAMING CORPORATION	Common	01859P609	38	2000	SH	DEF	12
ALLIANCE IMAGING INC	COM	018606202	2058	467800	SH	DEF	6
ALLIANCE NATL MUN INCOME	Close End FD	01864U106	143	9899.78	SH	DEF	12
ALLIANCE RESOURCE PARTNERS L P	Common	01877R108	55	2025	SH	DEF	12
ALLIANCE WORLD DOLLAR	Close End FD	01879R106	381	31691	SH	DEF	12
ALLIANCE WORLD DOLLAR	Close End FD	018796102	304	24934	SH	DEF	12
Alliant Energy	COM	018802108	69	3462		DEF	9
ALLIANT ENERGY CORP	COM	018802108	35	1825	SH	DEF	11
ALLIANT ENERGY CORP	COM	018802108	5345	280870	SH	DEF	6
ALLIANT ENERGY CORP	Common	018802108	2736	143759.89	SH	DEF	12
Alliant Techsystem	COM	018804104	123	2233	SH	DEF	2
ALLIANT TECHSYSTEMS INC	Common	018804104	210	4042	SH	DEF	12
ALLIANZ AG ADR REP 1/10 SH	COM	018805101	3918	467855	SH	DEF	6
ALLIED CAP CORP	COM	01903Q108	1	60	SH	DEF	6
ALLIED CAPITAL CORP NEW	Common	01903Q108	3232	139893.28	SH	DEF	12
ALLIED CAPITAL CORP NEW	COM	01903Q108	40	1750	SH	DEF	11
ALLIED DEFENSE GROUP	COM	019118108	1028	55700	SH	DEF	6
ALLIED DEFENSE GROUP INC	Common	019118108	4	200	SH	DEF	12
Allied Irish Banks Plc	ADR	019228402	96	3300	SH	DEF	2
ALLIED IRISH BANKS PLC	COM	019228402	2	53	SH	DEF	11
ALLIED IRISH BKS PLC	COM	019228402	1306	45570	SH	DEF	6
ALLIED WASTE IND	COM	019589308	5379	535200	SH	DEF	6
ALLIED WASTE INDS INC COM PAR\$.01 NEW COM		019589308	10712	1065900	SH	DEF	3
ALLIED WASTE INDUSTRIES INC	Common	019589308	13	1250	SH	DEF	12
ALLMERICA FINANCIAL CORP	Common	019754100	10	580	SH	DEF	12
ALLMERICA SECURITIES TRUST	Close End FD	019921105	181	18075	SH	DEF	12
ALLOS THERAPEUTICS INC	Common	019777101	3	1000	SH	DEF	12
ALLOU HEALTH CARE	CL A	019782101	82	67000	SH	DEF	6
ALLOU HEALTHCARE INC	Common	019782101	0	1000	SH	DEF	12
ALLOY INC	COM	019855105	2056	318759	SH	DEF	6
ALLOY INC	Common	019855105	26	4000	SH	DEF	12
ALLSTATE CORP	COM	020002101	117	3275	SH	DEF	11
ALLSTATE CORP	COM	020002101	1590	44604	SH	DEF	6
ALLSTATE CORP	COM	020002101	10801	302980	SH	DEF	3
ALLSTATE CORP	Common	020002101	5110	143338.37	SH	DEF	12
Alltel	COM	020039103	12269	254439	SH	DEF	4
ALLTEL CORP	COM	020039103	206	4281	SH	DEF	11
ALLTEL CORP	COM	020039103	2	50	SH	DEF	6
ALLTEL CORP	COM	020039103	4239	87900	SH	DEF	3
ALLTEL CORP	COM	020039103	5245	108765	SH	DEF	5
Alltel Corp	COM	020039103	9162	190000	SH	DEF	10
ALLTEL CORP	Common	020039103	9259	192022.45	SH	DEF	12
ALLTEL CORP	Preferred	020039822	337	6770	SH	DEF	12
Alltel Corp.	COM	020039103	1654	34300	SH	DEF	8
Alltel Corp.	COM	020039103	381	8240	SH	DEF	2
ALMOST FAMILY INC	Common	020409108	31	4000	SH	DEF	12
ALPHARMA INC CL A	COM	020813101	17016	787770	SH	DEF	3
ALPHARMA INC-CL A	Common	020813101	23	1050	SH	DEF	12
ALTAIR NANOTECHNOLOGIES INC	Common	021373105	6	5500	SH	DEF	12
ALTERA CORP	COM	021441100	212	12900	SH	DEF	6
ALTERA CORP	COM	021441100	1	49	SH	DEF	11
ALTERA CORP	Common	021441100	167	10181	SH	DEF	12

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Altera Corp.	COM	021441100	5	300	SH	DEF	2
ALTIRIS INC	Common	02148M100	9	450	SH	DEF	12
ALTRIA GROUP INC	COM	02209S103	9813	215966	SH	DEF	6
ALTRIA GROUP INC	COM	02209S103	302	6650	SH	DEF	11
ALTRIA GROUP INC	COM	02209S103	32922	724506	SH	DEF	3
ALTRIA GROUP INC	COM	02209S103	907	19950	SH	DEF	5
Altria Group Inc	COM	02209S103	1618	40158	SH	DEF	2
Altria Group Inc	COM	02209S103	14086	310000	SH	DEF	10
ALTRIA GROUP INC	Common	02209S103	11012	242344.82	SH	DEF	12
Amazon com Inc	COM	023135106	1246946	34172270	SH	DEF	10
AMAZON COMMUNICATIONS	COM	023135106	5053	138489	SH	DEF	16
Amazon.com	COM	023135106	1136	31125		DEF	9
AMAZON.COM INC	COM	023135106	332	9148	SH	DEF	11
AMAZON.COM INC	Common	023135106	10859	297580	SH	DEF	12
Amazon.com Inc.	COM	023135106	548743	15038188	SH	DEF	8
Amazon.com Inc.	COM	023135106	28	800	SH	DEF	2
Amazon.com Inc.	COM	023135106	189748	5200000	SH	DEF	13
AMB PROPERTY CORP	Common	00163T109	23	800	SH	DEF	12
AMB Property Corporation	COM	00163T109	16	600	SH	DEF	2
AMBAC FINANCIAL GROUP INC	COM	023139108	21	315	SH	DEF	11
AMBAC FINANCIAL GROUP INC	Common	023139108	571	8612	SH	DEF	12
Ambac Financial Group Inc.	COM	023139108	23	350	SH	DEF	2
AMBAC FINANCIAL GRP	COM	023139108	249	3755	SH	DEF	6
AMBASSADORS GROUP	COM	023177108	317	22700	SH	DEF	6
AMCOL INTL CORP	COM	02341W103	1834	229300	SH	DEF	6
Ancor Limited ADR	ADR	02341R302	53	2400	SH	DEF	2
AMCORE FINANCIAL INC	COM	023912108	1288	55450	SH	DEF	3
Amdocs Limited	COM	G02602103	2109	87884	SH	DEF	8
Amdocs Limited	COM	G02602103	38726	1613600	SH	DEF	10
AMDOCS LIMITED ORD	COM	G02602103	119180	4923836	SH	DEF	6
AMDOCS LTD	COM	G02602103	37141	1547560	SH	DEF	3
AMEN PROPERTIES INC	Common	023477201	0	75	SH	DEF	12
AMER PHYSICIANS CAPITAL INC	COM	028884104	14904	602365	SH	DEF	6
AMERADA HESS CORP	COM	023551104	547	11130	SH	DEF	6
AMERADA HESS CORP	Common	023551104	219	4450	SH	DEF	12
Amerada Hess Corp.	COM	023551104	0	2	SH	DEF	1
Amerada Hess Corp.	COM	023551104	100	2106		DEF	9
AMERCO	Common	023586100	1	200	SH	DEF	12
AMEREN CORP	Common	023608102	1396	31661.33	SH	DEF	12
Ameren Corp.	COM	023608102	1444	32750		DEF	9
Ameren Corp.	COM	023608102	13	300	SH	DEF	2
AMEREN CORPORATION	COM	023608102	16	360	SH	DEF	6
AMERIANA BANCORP	Common	023613102	10	700	SH	DEF	12
AMERICA FIRST APARTMENT	Common	02363X104	198	20000	SH	DEF	12
AMERICA FIRST REAL ESTATE INVT	Common	02364Y101	11	1468	SH	DEF	12
America Movil S. A. de C. V.	ADR	02364W105	110	5124	SH	DEF	2
AMERICAN AXLE & MFG	COM	024061103	9694	405600	SH	DEF	6
AMERICAN AXLE & MFG HLDGS	COM	024061103	25009	1046410	SH	DEF	3
AMERICAN CAPITAL STRATEGIES	Common	024937104	3023	121211.37	SH	DEF	12
AMERICAN ELECTRIC POWER	COM	025537101	17876	600000	SH	DEF	16
American Electric Power Co	COM	025537101	127	4638	SH	DEF	2
AMERICAN ELECTRIC POWER CO INC	Common	025537101	1195	40048.67	SH	DEF	12
AMERICAN ELECTRIC POWER INC	COM	025537101	9	300	SH	DEF	11
AMERICAN ELECTRIC PWR CO INC C	COM	025537101	932	31250	SH	DEF	5
American Express	COM	025816109	943	22560	SH	DEF	4
AMERICAN EXPRESS CO	COM	025816109	12419	297006	SH	DEF	6
AMERICAN EXPRESS CO	COM	025816109	336	8036	SH	DEF	11
AMERICAN EXPRESS CO COM	COM	025816109	13783	329658	SH	DEF	3
American Express Co.	COM	025816109	852	18774		DEF	9
American Express Co.	COM	025816109	594	14200	SH	DEF	1
American Express Company	COM	025816109	2710	60541	SH	DEF	2
AMERICAN EXPRESS COMPANY	Common	025816109	11591	277235.58	SH	DEF	12

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AMERICAN FINANCIAL GROUP INC	Common	025932104	30	1325	SH	DEF	12
American Financial Group Inc.	COM	025932104	29	1250	SH	DEF	2
AMERICAN FINL GROUP HLDGS IN	COM	025932104	83	3639	SH	DEF	11
AMERICAN FIRST TAX EXEMPT INVS	Common	02364V107	227	31650	SH	DEF	12
AMERICAN GREETINGS CORP-CL A	Common	026375105	10	500	SH	DEF	12
American Greetings Corp. Class A	COM	026375105	5	300	SH	DEF	2
AMERICAN HEALTHWAYS INC	COM	02649V104	971	26950	SH	DEF	3
AMERICAN HEALTHWAYS INC	Common	02649V104	217	6005	SH	DEF	12
AMERICAN HOME MTG HLDGS INC	Common	02660M108	307	15660	SH	DEF	12
AMERICAN INDEPENDENCE	Common	026760405	141	13170.88	SH	DEF	12
American Int'l. Group	COM	026874107	7964	144334	SH	DEF	4
American International Group	COM	026874107	25729	466277	SH	DEF	1
AMERICAN INTERNATIONAL GROUP	Common	026874107	14759	267470.25	SH	DEF	12
AMERICAN INTERNATIONAL GROUP INC	COM	026874107	874	15843	SH	DEF	11
American International Group Inc.	COM	026874107	6251	103192	SH	DEF	2
American International Group Inc.	COM	026874107	2549	46194	SH	DEF	9
AMERICAN INTL GROUP I	COM	026874107	21123	382628	SH	DEF	6
AMERICAN INTL GROUP INC COM	COM	026874107	36599	663266	SH	DEF	3
AMERICAN INTL GROUP INC COM	COM	026874107	5591	101317	SH	DEF	5
AMERICAN ITALIAN PASTA CO CL A	CL A	027070101	154	3700	SH	DEF	11
American Italian Pasta Co-A	COM	027070101	7189	172600	SH	DEF	1
AMERICAN MANAGEMENT SYSTEMS	Common	027352103	255	17855	SH	DEF	12
AMERICAN MEDICAL SECURITY	Common	02744P101	2	100	SH	DEF	12
AMERICAN MEDICAL SECURITY GROUP INC	COM	02744P101	10117	529680	SH	DEF	3
AMERICAN MGMT SYS INC	COM	027352103	39	2705	SH	DEF	11
AMERICAN MTG ACCEP CO	Common	027568104	26	1500	SH	DEF	12
AMERICAN NATIONAL BANKSHARES	Common	027745108	106	4082	SH	DEF	12
AMERICAN NATL INS CO	COM	028591105	5	60	SH	DEF	6
AMERICAN PACIFIC CORP	Common	028740108	13	1750	SH	DEF	12
AMERICAN PHARMA PRTRNS INC	COM	02886P109	997	29400	SH	DEF	3
AMERICAN PHARMACEUTICALS	Common	02886P109	41	1216	SH	DEF	12
American Power Conversion	COM	029066107	52	3200	SH	DEF	2
AMERICAN POWER CONVERSION CORP	Common	029066107	507	32510	SH	DEF	12
AMERICAN PWR CNVRSION	COM	029066107	12	800	SH	DEF	3
AMERICAN REAL ESTATE PARTNERS	Common	029169109	30	2467	SH	DEF	12
AMERICAN STANDARD CO	COM	029712106	11	150	SH	DEF	6
AMERICAN STANDARD COMPANIES	Common	029712106	229	3096	SH	DEF	12
AMERICAN STANDARD COMPANIES INC	COM	029712106	7	100	SH	DEF	11
AMERICAN STATES WATER CO	COM	029899101	32	1162	SH	DEF	11
AMERICAN STATES WATER COMPANY	Common	029899101	493	18062	SH	DEF	12
AMERICAN STRATEGIC INCOME	Close End FD	030098107	5	420	SH	DEF	12
AMERICAN STRATEGIC INCOME	Close End FD	030099105	25	1841	SH	DEF	12
American Superconductor Corp	COM	030111108	3	450	SH	DEF	1
AMERICAN SUPERCONDUCTOR CORP	Common	030111108	83	13800	SH	DEF	12
AMERICAN TOWER CORP	Common	029912201	243	27475	SH	DEF	12
AMERICAN TOWER CORP CL A	COM	029912201	120	13600	SH	DEF	5
AMERICAN VANGUARD CO	COM	030371108	626	33998	SH	DEF	6
AMERICAN WOODMARK CORP	COM	030506109	10	215	SH	DEF	11
AMERICAN WOODMARK CORP COM NASD	INDL COM	030506109	10681	227400	SH	DEF	3
AMERICANWEST BANCORP	COM	03058P109	513	31331	SH	DEF	6
Americredit Corp	COM	03060R101	34200	4000000	SH	DEF	10
AMERICREDIT CORP	Common	03060R101	351	41085	SH	DEF	12
Americredit Corp.	COM	03060R101	6337	741217	SH	DEF	8
Americredit Corp.	COM	03060R101	98325	11500000	SH	DEF	13
Amerigas Partners L P	LTD Part P4	030975106	212	7938	SH	DEF	9
AMERIGAS PARTNERS LP	Common	030975106	196	7435.19	SH	DEF	12
AMERIGROUP CORPORATION	COM	03073T102	4658	125220	SH	DEF	3
AMERISERV FINANCIAL INC	Common	03074A102	17	4576	SH	DEF	12
AMERISOURCEBERGEN CORP	COM	03073E105	215	3100	SH	DEF	5
AMERISOURCEBERGEN CORP	Common	03073E105	90	1302	SH	DEF	12
Amerisourcebergen Corp.	COM	03073E105	11	164	SH	DEF	2
AMERITRADE HOLDING CORP	Common	03074K100	19	2500	SH	DEF	12

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AMERN BUSINESS FINL	COM	02476B106	54	8400	SH	DEF	6
AMERN ELEC PWR INC	COM	025537101	10345	346800	SH	DEF	6
AMERN FINL GROUP	COM	025932104	3747	164340	SH	DEF	6
AMERN GREETINGS CORP	CL A	026375105	10470	533075	SH	DEF	6
AMERN HOME MTG HLDGS	COM	02660M108	3261	168800	SH	DEF	6
AMERN PWR CONVERSION	COM	029066107	2	100	SH	DEF	6
AMERN SHARED HOSP SV	COM	029595105	36	7100	SH	DEF	6
AMERON INTERNATIONAL CORP	Common	030710107	1143	32880	SH	DEF	12
AMERON INTL CORP	COM	030710107	3352	96400	SH	DEF	6
AMERUS GROUP CO	CL A	03072M108	19148	679236	SH	DEF	6
AMERUS GROUP CO	Common	03072M108	1	39	SH	DEF	12
AMETEK INC NEW COM	COM	031100100	7093	193540	SH	DEF	3
Amgen	COM	031162100	349	5296	SH	DEF	4
AMGEN INC	COM	031162100	1317	19970	SH	DEF	5
AMGEN INC	COM	031162100	2964	44956	SH	DEF	11
AMGEN INC	Common	031162100	21873	329211	SH	DEF	12
AMGEN INC COM NASD INDL	COM	031162100	13892	210682	SH	DEF	3
Amgen Inc.	COM	031162100	170	2552	SH	DEF	1
Amgen Inc.	COM	031162100	3858	55970	SH	DEF	2
Amgen Inc.	COM	031162100	28	400	SH	DEF	9
Amgen Inc.	COM	031162100	18914	286840	SH	DEF	1
AMKOR TECHNOLOGY INC	COM	031652100	7943	603600	SH	DEF	3
AMN HEALTHCARE SERVI	COM	001744101	7098	558900	SH	DEF	6
AMPAL AMERICAN ISRAEL CORP	Preferred	032015307	2	204	SH	DEF	12
Ampal Amern Israel Corp.	PFD	032015307	19	2228	SH	DEF	2
AMPHENOL CORP NEW CL A	COM	032095101	19053	406940	SH	DEF	3
AMPHENOL CORP NEW-CL A	Common	032095101	1309	27965	SH	DEF	12
Amr Corp	COM	001765106	77	6987	SH	DEF	9
AMREP Corp.	COM	032159105	1	54	SH	DEF	2
AMSOUTH BANCORP	COM	032165102	21	942	SH	DEF	6
Amsouth Bancorp	COM	032165102	7	300	SH	DEF	4
AMSOUTH BANCORPORATION	COM	032165102	8	385	SH	DEF	11
AMSOUTH BANCORPORATION	Common	032165102	2745	125688.95	SH	DEF	12
AmSouth Corporation	COM	032165102	1096	50200	SH	DEF	9
AMTECH SYSTEMS INC	Common	032332504	1	200	SH	DEF	12
AMYLIN PHARMACEUTICALS INC	Common	032346108	2	70	SH	DEF	12
Amylin Pharmaceuticals Inc.	COM	032346108	28	1200	SH	DEF	2
ANADARKO PETE	COM	032511107	14929	336652	SH	DEF	6
ANADARKO PETE CORP	COM	032511107	1183	26601	SH	DEF	11
Anadarko Pete Corp	COM	032511107	4269	96000	SH	DEF	10
ANADARKO PETE CORP COM	COM	032511107	4	100	SH	DEF	3
Anadarko Pete Corp.	COM	032511107	1455	33017	SH	DEF	2
Anadarko Petroleum	COM	032511107	13137	295406	SH	DEF	1
ANADARKO PETROLEUM CORP	Common	032511107	961	21605	SH	DEF	12
ANALEX CORPORATION	Common	032653107	3	1000	SH	DEF	12
ANALOG DEVICES INC	COM	032654105	8	222	SH	DEF	6
ANALOG DEVICES INC	COM	032654105	213	6105	SH	DEF	11
ANALOG DEVICES INC	Common	032654105	751	21565	SH	DEF	12
Analog Devices Inc.	COM	032654105	157	4198	SH	DEF	2
ANALOGIC CORP COM PAR \$0.05 NASD INDL COM	COM	032657207	4191	85960	SH	DEF	3
ANALOGIC CORP NEW	Common	032657207	42	860	SH	DEF	12
ANCHOR BANCORP WIS	COM	032839102	6664	278958	SH	DEF	6
ANCHOR BANCORP WIS INC	COM	032839102	4658	194990	SH	DEF	3
ANDERSONS INC	COM	034164103	1019	83200	SH	DEF	6
ANDREW CORP	Common	034425108	1016	110448	SH	DEF	12
Andrew Corp.	COM	034425108	19	1775	SH	DEF	2
ANDRX GROUP	COM	034553107	209	10500	SH	DEF	6
ANDRX GROUP	Common	034553107	159	7988	SH	DEF	12
ANGEION CORPORATION	Common	03462H404	0	1	SH	DEF	12
ANGELICA CORP COM	COM	034663104	6143	362400	SH	DEF	3
Angelica Corp.	COM	034663104	31	1750	SH	DEF	2
Anglogold Ltd (New)	ADR	035128206	32	1000	SH	DEF	2

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ANHEUSER BUSCH COMPANIES	COM	035229103	2218	43440	SH	DEF	11
ANHEUSER BUSCH COMPANIES INC	Common	035229103	8694	170310.74	SH	DEF	12
ANHEUSER BUSCH COS INC COM	COM	035229103	5821	114030	SH	DEF	3
ANHEUSER BUSCH COS INC COM	COM	035229103	2294	44940	SH	DEF	5
Anheuser-Busch Companies Inc.	COM	035229103	27351	530667	SH	DEF	2
ANIXTER INTERNATIONAL INC	Common	035290105	3	114	SH	DEF	12
Anixter International Inc.	COM	035290105	30	1400	SH	DEF	2
ANN TAYLOR STORES CORP	COM	036115103	15	525	SH	DEF	11
ANNALY MORTGAGE MANAGEMENT INC	COM	035710409	83	4150	SH	DEF	11
ANNALY MORTGAGE MANAGEMENT INC	Common	035710409	3089	155138.49	SH	DEF	12
Annaly Mortgage Management Inc.	COM	035710409	127	6250	SH	DEF	2
ANNTAYLOR STORES CORP	COM	036115103	20911	722310	SH	DEF	3
ANNTAYLOR STORES CORP	Common	036115103	10	360	SH	DEF	12
ANSOFT CORP	Common	036384105	3	300	SH	DEF	12
ANSWERTHINK INC	Common	036916104	1	500	SH	DEF	12
ANSYS INC	COM	03662Q105	570	18220	SH	DEF	3
ANTEON INTERNATIONAL CORP	COM	03674E108	2347	84100	SH	DEF	3
ANTEON INTL CORP	Common	03674E108	248	8875	SH	DEF	12
ANTHEM INC	COM	03674B104	8764	113600	SH	DEF	3
Anthem Inc	COM	03674B104	48605	630000	SH	DEF	10
ANTHEM INC	Common	03674B104	763	9889	SH	DEF	12
Anthem Inc.	COM	03674B104	69	884	SH	DEF	2
Anthem Inc.	COM	03674B104	9287	120380	SH	DEF	8
ANTHRACITE CAPITAL INC	Common	037023108	131	10900	SH	DEF	12
ANTI GENICS INC DEL	Common	037032109	19	1638	SH	DEF	12
ANWORTH MORTGAGE ASSET CORP	Common	037347101	83	5400	SH	DEF	12
AOL Time Warner	COM	00184a105	8	500	SH	DEF	4
AOL TIME WARNER INC	COM	00184A105	725	45034	SH	DEF	11
AOL TIME WARNER INC	COM	00184A105	2494	155000	SH	DEF	6
AOL TIME WARNER INC	COM	00184A105	8054	500584	SH	DEF	3
AOL Time Warner Inc	COM	00184A105	430065	26728722	SH	DEF	10
AOL Time Warner Inc	COM	00184A105	2208	137231		DEF	9
AOL TIME WARNER INC	COM	00184A105	1918	119209	SH	DEF	16
AOL TIME WARNER INC	Common	00184A105	16789	1043460	SH	DEF	12
AOL Time Warner Inc.	COM	00184A105	587	36511	SH	DEF	1
AOL Time Warner Inc.	COM	00184A105	209021	12990715	SH	DEF	8
AOL Time Warner Inc.	COM	00184A105	10	600	SH	DEF	1
AOL Time Warner Inc.	COM	00184A105	9026	535688	SH	DEF	2
AON CORP	COM	037389103	850	35298	SH	DEF	11
AON CORP	Common	037389103	994	41260.68	SH	DEF	12
AON CORPORATION	COM	037389103	3	140	SH	DEF	6
Aon Corporation	COM	037389103	21190	880000	SH	DEF	13
AP Pharma	COM	00202j104	3	1580	SH	DEF	4
APAC CUSTOMER SVS	COM	00185E106	688	269644	SH	DEF	6
APACHE CORP	COM	037411105	528	8108	SH	DEF	5
APACHE CORP	COM	037411105	10	156	SH	DEF	11
Apache Corp	COM	037411105	4359	67000	SH	DEF	10
APACHE CORP	Common	037411105	5489	84371	SH	DEF	12
APACHE CORP COM	COM	037411105	1230	18934	SH	DEF	6
APACHE CORP COM	COM	037411105	27387	420944	SH	DEF	3
Apache Corp.	COM	037411105	636	10033	SH	DEF	2
Apache Oil Corp.	COM	037411105	472	7248	SH	DEF	1
APARTMENT INVESTMENT &	Common	03748R101	148	4279	SH	DEF	12
Apartment Investment & Mgt Co	Class A COM	03748R101	55	1500	SH	DEF	2
APARTMENT INVT & MGMT CO	Preferred	03748R861	40	1573	SH	DEF	12
APEX MORTGAGE CAPITAL INC	Common	037564101	108	19800	SH	DEF	12
APEX MUNICIPAL FUND INC	Close End FD	037580107	20	2300	SH	DEF	12
APOGEE ENTERPRISES INC	COM	037598109	9395	1046824	SH	DEF	6
APOGENT TECH INC	COM	03760A101	2	100	SH	DEF	6
APOGENT TECHNOLOGIES INC	COM	03760A101	83	4150	SH	DEF	11
APOGENT TECHNOLOGIES INC	Common	03760A101	1469	73460	SH	DEF	12
Apollo Group Cl A	CL A	037604105	68	1100	SH	DEF	4

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APOLLO GROUP INC-CL A	Common	037604105	802	12985	SH	DEF	12
APOLLO GROUP INC.-UNIVERSITY OF PHOENIX COM		037604204	20613	409890	SH	DEF	3
Apple Computer	COM	037833100	33	1600	SH	DEF	2
Apple Computer	COM	037833100	9560	500000	SH	DEF	13
APPLE COMPUTER INC	COM	037833100	59	3100	SH	DEF	11
APPLE COMPUTER INC	COM	037833100	8	400	SH	DEF	6
APPLE COMPUTER INC	Common	037833100	1586	82941	SH	DEF	12
APPLE COMPUTER INC COM	COM	037833100	274	14400	SH	DEF	5
Applebee's International Inc.	COM	037899101	32	1000	SH	DEF	2
APPLEBEES INTERNATIONAL INC	Common	037899101	196	6245	SH	DEF	12
APPLERA CORP	COM	038020103	122	6400	SH	DEF	3
APPLERA CORP	Common	038020202	75	7303	SH	DEF	12
APPLERA CORP	Common	038020103	57	3010	SH	DEF	12
Applera Corp-Celera Genomics	COM	038020202	2	200	SH	DEF	2
APPLERA CORPORATION	COM	038020103	18	960	SH	DEF	11
APPLERA CORPORATION	COM	038020202	2138	207200	SH	DEF	6
Applera Corporation-Applied Biosystems COM		038020103	16	800	SH	DEF	2
APPLICA INC	Common	03815A106	94	11000	SH	DEF	12
APPLIED DIGITAL SOLUTIONS INC	Common	038188108	1	2400	SH	DEF	12
APPLIED FILMS CORP	COM	038197109	272	10500	SH	DEF	3
APPLIED INDL TECH INC COM	COM	03820C105	1289	61100	SH	DEF	3
APPLIED INDUSTRIAL	Common	03820C105	30	1400	SH	DEF	12
Applied Innovation Inc.	COM	037916103	2	400	SH	DEF	2
APPLIED MATERIALS	COM	038222105	2650	167280	SH	DEF	3
APPLIED MATERIALS INC	COM	038222105	181	11450	SH	DEF	5
APPLIED MATERIALS INC	COM	038222105	8	486	SH	DEF	6
Applied Materials Inc	COM	038222105	22	1378		DEF	9
APPLIED MATERIALS INC	COM	038222105	397	25067	SH	DEF	11
APPLIED MATERIALS INC	Common	038222105	4005	252515	SH	DEF	12
Applied Materials Inc.	COM	038222105	7926	422492	SH	DEF	2
APPLIED MICRO CIRCUITS CORP	Common	03822W109	5	900	SH	DEF	12
APPLIED MICRO CRCTS	COM	03822W109	146	24100	SH	DEF	6
Applied Molecular Evolution Inc	COM	03823E108	10	2200	SH	DEF	2
APRIA HEALTHCARE GROUP	COM	037933108	5646	226920	SH	DEF	3
APRIA HEALTHCARE GROUP INC	COM	037933108	50	2000	SH	DEF	11
APRIA HEALTHCARE GROUP INC	Common	037933108	272	10950	SH	DEF	12
APT Satellite Holdings Ltd	ADR	00203R105	67	21400	SH	DEF	2
APTARGROUP INC	Common	038336103	270	7500	SH	DEF	12
APTARGROUP INC COM	COM	038336103	770	21400	SH	DEF	3
AQUACELL TECHNOLOGIES INC	Common	03840N107	195	65000	SH	DEF	12
AQUANTIVE INC	Common	03839G105	21	2000	SH	DEF	12
AQUILA INC	Common	03840P102	779	302060	SH	DEF	12
ARADIGM CORP	Common	038505103	3	1600	SH	DEF	12
ARAMARK CORP	Common	038521100	9	400	SH	DEF	12
ARBITRON INC	COM	03875Q108	46	1282	SH	DEF	6
ARBITRON INC	Common	03875Q108	171	4780	SH	DEF	12
ARCADIS N V N Y REGIS	COM	03923E107	319	30834	SH	DEF	6
ARCH CAPITAL GROUP LTD	COM	G0450A105	1446	41700	SH	DEF	3
ARCH CHEMICALS INC	COM	03937R102	7042	368695	SH	DEF	6
ARCH CHEMICALS INC	Common	03937R102	8	393	SH	DEF	12
Arch Coal Company	COM	039380100	6	246	SH	DEF	4
ARCH COAL INC	Common	039380100	3	145	SH	DEF	12
ARCH COAL INC	COM	039380100	30234	1319256	SH	DEF	6
ARCHER DANIELS MIDLAND CO	COM	039483102	26	2000	SH	DEF	11
Archer Daniels Midland Co	COM	039483102	159	12549		DEF	9
ARCHER DANIELS MIDLAND CO COM	COM	039483102	190	14800	SH	DEF	3
ARCHER-DANIEL MIDLND	COM	039483102	22	1679	SH	DEF	6
ARCHER-DANIELS-MIDLAND CO	Common	039483102	1188	92340.05	SH	DEF	12
Archer-Daniels-Midland Co.	COM	039483102	30	2440	SH	DEF	2
Archstone - Smith Trust	COM	039583109	8	334	SH	DEF	1
ARCHSTONE-SMITH TR	COM	039583109	5	197	SH	DEF	11
ARCTIC CAT INC	COM	039670104	2811	148000	SH	DEF	6

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ARDEN REALTY INC	Common	039793104	21	800	SH	DEF	12
ARDEN RLTY GROUP INC COM	COM	039793104	97	3750	SH	DEF	3
ARENA PHARMACEUTICALS INC	Common	040047102	0	6	SH	DEF	12
ARGONAUT GROUP INC	Common	040157109	24	1921	SH	DEF	12
ARGOSY GAMING CORP	Common	040228108	4	200	SH	DEF	12
ARIAD PHARMACEUTICALS INC-DEL	Common	04033A100	10	2300	SH	DEF	12
Ariba	COM	04033v104	1	200	SH	DEF	4
ARIBA INC	Common	04033V104	10	3200	SH	DEF	12
ARISTOTLE CORP NEW	Common	040448201	6	1530	SH	DEF	12
ARKANSAS BEST CORP-DEL	Common	040790107	2	100	SH	DEF	12
ARRAY BIOPHARMA INC	Common	04269X105	120	38000	SH	DEF	12
ARROW ELECTRONICS INC	COM	042735100	180	11800	SH	DEF	5
ARROW ELECTRONICS INC	Common	042735100	175	11500	SH	DEF	12
ARROW ELECTRS INC	COM	042735100	3	210	SH	DEF	6
ARROW FINL CORP	COM	042744102	302	9038	SH	DEF	6
ARTHUR J GALLAGHER & CO	COM	363576109	5	200	SH	DEF	11
ARTISAN COMPONENTS INC	COM	042923102	159	7100	SH	DEF	3
ARTISOFT INC	Common	04314L205	0	269	SH	DEF	12
ARVINMERITOR INC	COM	043353101	1144	56700	SH	DEF	3
ARVINMERITOR INC	COM	043353101	6	300	SH	DEF	11
ARVINMERITOR INC	COM	043353101	30501	1511440	SH	DEF	6
ARVINMERITOR INC	Common	043353101	16	779	SH	DEF	12
ASBURY AUTOMOTIVE GR	COM	043436104	2401	178100	SH	DEF	6
ASE TEST LIMITED	COM	Y02516105	23403	4255025	SH	DEF	3
Ashland Inc	COM	044204105	31	1000	SH	DEF	4
ASHLAND INC	COM	044204105	5	150	SH	DEF	6
ASHLAND INC	Common	044204105	81	2652	SH	DEF	12
ASIA PACIFIC FUND INC	Common	044901106	38	3785	SH	DEF	12
ASIA TIGERS FUND INC	COM	04516T105	2	198	SH	DEF	6
ASK JEEVES INC	COM	045174109	3093	226560	SH	DEF	3
ASPECT COMMUNICATIONS CORP	Common	04523Q102	11	3102	SH	DEF	12
ASPECT MEDICAL SYSTEMS INC	Common	045235108	2	300	SH	DEF	12
ASSOCIATED BANC CORP	COM	045487105	6	154	SH	DEF	6
ASSOCIATED BANC CORP	COM	045487105	2082	56870	SH	DEF	3
ASSOCIATED BANC CORP	Common	045487105	218	5917	SH	DEF	12
ASSOCIATED ESTATES REALTY CORP	COM	045604105	10	1500	SH	DEF	11
ASSOCIATED ESTATES REALTY CORP	Common	045604105	35	5400	SH	DEF	12
Astoria Financial Corporation	COM	046265104	28	1000	SH	DEF	2
ASTORIA FINL CORP	COM	046265104	11	400	SH	DEF	11
ASTORIA FINL CORP	COM	046265104	5	190	SH	DEF	6
ASTRONICS CORP	COM	046433108	219	67500	SH	DEF	6
ASTROPOWER INC	Common	04644A101	37	11150	SH	DEF	12
AT&T CORP	COM	001957505	2268	117833	SH	DEF	6
AT&T CORP	Common	001957505	1158	60135.68	SH	DEF	12
AT&T CORP NEW	COM	001957505	33	1730	SH	DEF	11
AT&T CORP WIRELESS GROUP	COM	00209A106	41	5000	SH	DEF	
AT&T Corporation	COM	001957505	568	28641	SH	DEF	2
AT&T Corporation	COM	001957505	0	20	SH	DEF	1
AT&T Wireless	COM	00209a106	9080	1105918	SH	DEF	4
AT&T WIRELESS SERVICES	COM	00209A106	4716	574375	SH	DEF	5
AT&T WIRELESS SERVICES INC	COM	00209A106	32	3915	SH	DEF	11
AT&T WIRELESS SERVICES INC	COM	00209A106	381	46400	SH	DEF	3
AT&T WIRELESS SERVICES INC	Common	00209A106	1560	189986.5	SH	DEF	12
AT&T Wireless Services Inc.	COM	00209A106	0	32	SH	DEF	1
AT&T Wireless Services Inc.	COM	00209A106	448	56771	SH	DEF	2
ATC HEALTHCARE INC	Common	00209C102	6	9000	SH	DEF	12
Atherogenics	COM	047439104	747	50000	SH	DEF	
ATHEROGENICS INC	Common	047439104	105	7000	SH	DEF	12
ATLANTIC COAST AIRLINES HLDG	COM	048396105	1553	116300	SH	DEF	3
ATLANTIC COAST AIRLINES HLDGS	Common	048396105	57	4220	SH	DEF	12
ATLANTIC COAST AIRLS	COM	048396105	8406	629700	SH	DEF	6
ATLANTIC REALTY TRUST-SBI	Common	048798102	12	1000	SH	DEF	12

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ATLAS AIR WORLDWIDE HLDGS INC	Common	049164106	0	300	SH	DEF	12
ATLAS PIPELINE PARTNERS L P	Common	049392103	1631	54270	SH	DEF	12
ATMEL CORP	Bond	049513AE4	226	6000	SH	DEF	12
ATMEL CORP	Common	049513104	85	33770	SH	DEF	12
ATMOS ENERGY CORP	Common	049560105	359	14492	SH	DEF	12
ATMOS ENERGY CORP COM	COM	049560105	45	1800	SH	DEF	3
Atmos Energy Corporation	COM	049560105	67	2764	SH	DEF	2
ATP OIL & GAS CORPORATION	Common	00208J108	4	600	SH	DEF	12
AU OPTRONICS CORP ADR	ADR	002255107	1210	174900	SH	DEF	3
AUDIOVOX CORP CL A	Common	050757103	74	6650	SH	DEF	12
AURORA FOODS INC	Common	05164B106	1	2763	SH	DEF	12
AUTHENTIDATE HOLDING CORP	Common	052666104	4	1000	SH	DEF	12
AUTOBYTEL INC	Common	05275N106	1	100	SH	DEF	12
AUTODESK INC	COM	052769106	53	3300	SH	DEF	11
AUTODESK INC	Common	052769106	997	61719	SH	DEF	12
AUTODESK INC COM	COM	052769106	1515	93500	SH	DEF	6
AUTOLIV INC	COM	052800109	22	818	SH	DEF	11
AUTOLIV INC	COM	052800109	11254	415580	SH	DEF	3
AUTOLIV INC	Common	052800109	8	309	SH	DEF	12
Autolliv Inc.	COM	052800109	18	613	SH	DEF	2
Automatic Data Processing	COM	053015103	14211	393659	SH	DEF	2
Automatic Data Processing	COM	053015103	347	9548		DEF	9
AUTOMATIC DATA PROCESSING	COM	053015103	793	23415	SH	DEF	11
Automatic Data Processing	COM	053015103	18002	531658	SH	DEF	1
AUTOMATIC DATA PROCESSING INC	COM	053015103	4317	127497	SH	DEF	5
AUTOMATIC DATA PROCESSING INC	Common	053015103	10788	318597.9	SH	DEF	12
AUTOMATIC DATA PROCESSING INC	COM COM	053015103	8334	246126	SH	DEF	3
AUTONATION INC	COM	05329W102	2	150	SH	DEF	6
AUTONATION INC DEL	Common	05329W102	2	100	SH	DEF	12
Autozone	COM	053332102	38	500	SH	DEF	4
AUTOZONE INC	COM	053332102	1755	23100	SH	DEF	3
AUTOZONE INC	Common	053332102	2972	39115	SH	DEF	12
AVALONBAY COMMUNITIES INC	COM	053484101	209	4900	SH	DEF	3
AVALONBAY COMMUNITIES INC	COM	053484101	537	12590	SH	DEF	5
AVALONBAY COMMUNITIES INC	Common	053484101	192	4492	SH	DEF	12
Avalonbay Communities Inc.	COM	053484101	15	350	SH	DEF	2
AVANEX CORP	Common	05348W109	75	18650	SH	DEF	12
AVANT IMMUNOTHERAPEUTICS INC	Common	053491106	3	1075	SH	DEF	12
AVATAR HOLDINGS INC	Common	053494100	88	2900	SH	DEF	12
Avaya Inc	COM	053499109	2	231	SH	DEF	2
AVAYA INC	COM	053499109	9586	1483890	SH	DEF	3
Avaya Inc	COM	053499109	0	33	SH	DEF	1
AVAYA INC	Common	053499109	152	23548.3	SH	DEF	12
Aventis	ADR	053561106	64	1230	SH	DEF	2
AVENTIS ADS	COM	053561106	3324	61275	SH	DEF	6
AVERY DENNISON CORP	COM	053611109	95	1897	SH	DEF	11
AVERY DENNISON CORP	Common	053611109	536	10685.58	SH	DEF	12
Avery Dennison Corp.	COM	053611109	50	935	SH	DEF	2
AVIALL INC	COM	05366B102	2960	260300	SH	DEF	6
AVID TECHNOLOGY INC	COM	05367P100	4304	121830	SH	DEF	3
AVIGEN INC	COM	053690103	8	2100	SH	DEF	
AVISTA CORP	COM	05379B107	911	64350	SH	DEF	3
AVISTA CORP	Common	05379B107	35	2443	SH	DEF	12
AVISTA CORPORATION	COM	05379B107	716	50600	SH	DEF	6
AVITAR INC	COM	053801106	4	20000	SH	DEF	5
AVITAR INC NEW	Common	053801106	4	22500	SH	DEF	12
AVNET INC	COM	053807103	3	240	SH	DEF	6
AVNET INC	Common	053807103	40	3150	SH	DEF	12
AVNET INC COM	COM	053807103	6846	539890	SH	DEF	3
AVNET INC COM	COM	053807103	147	11575	SH	DEF	5
AVOCENT CORP	Common	053893103	284	9500	SH	DEF	12
AVOCENT CORPORATION	COM	053893103	31071	1039525	SH	DEF	3

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AVON PRODUCTS INC	COM	054303102	406	6535	SH	DEF	11
Avon Products Inc	COM	054303102	1866	30000	SH	DEF	10
AVON PRODUCTS INC	Common	054303102	1973	31718	SH	DEF	12
Avon Products Inc.	COM	054303102	70	1100	SH	DEF	2
AVX CORP	COM	002444107	2	150	SH	DEF	6
AVX CORP NEW	Common	002444107	35	3175	SH	DEF	12
AVX Corporation	COM	002444107	13	1100	SH	DEF	2
AWARE INC-MASS	Common	05453N100	0	200	SH	DEF	12
AXA ADR	COM	054536107	4	236	SH	DEF	11
AXA ADS	COM	054536107	5514	348135	SH	DEF	6
AXA-UAP - Sponsored ADR	ADR	054536107	272	16766	SH	DEF	2
Axcelis Technologies Inc	COM	054540109	22	2827	SH	DEF	2
AXCELIS TECHNOLOGIES INC	Common	054540109	12	1965	SH	DEF	12
AXEDA SYSTEMS INC	Common	054959101	6	4151	SH	DEF	12
AXSYS TECHNOLOGIES INC	Common	054615109	3	300	SH	DEF	12
AZTAR CORP	Common	054802103	40	2500	SH	DEF	12
AZTAR CP	COM	054802103	35985	2232234	SH	DEF	6
AZZ INCORPORATED	COM	002474104	815	74000	SH	DEF	6
B2B INTERNET HOLDERS TRUST	Common	056033103	1	300	SH	DEF	12
Back Yard Burgers Inc	COM	05635W101	5	1000	SH	DEF	2
BACK YARD BURGERS INC	Common	05635W101	28	5330	SH	DEF	12
BAIRNCO CORP	COM	057097107	543	90200	SH	DEF	6
BAKER HUGHES INC	COM	057224107	1107	32980	SH	DEF	11
BAKER HUGHES INC	Common	057224107	1240	36927	SH	DEF	12
BAKER MICHAEL CORP	COM	057149106	1098	102600	SH	DEF	6
BAKER MICHAEL CORP	Common	057149106	25	2350	SH	DEF	12
BALDOR ELECTRIC CO	Common	057741100	253	12275	SH	DEF	12
Ball	COM	058498106	50	1100	SH	DEF	4
BALL CORP	COM	058498106	8441	185480	SH	DEF	6
BALL CORP	Common	058498106	206	4530	SH	DEF	12
BALLARD PWR SYS INC	COM	05858H104	5	350	SH	DEF	11
BALLY TOTAL FITNESS	COM	05873K108	5148	570100	SH	DEF	6
BALLYS TOTAL FITNESS HOLDING	Common	05873K108	0	50	SH	DEF	12
Banc One	COM	06423a103	19	500	SH	DEF	4
BANCO BILBAO VIZCAYA	COM	05946K101	505	47445	SH	DEF	6
BANCO ITAU SA-ADR REP 500 SH	COM	059602201	12937	384502	SH	DEF	6
BANCORP RHODE ISLAND INC	COM	059690107	33	1500	SH	DEF	11
Bancorp Rhode Island Inc	COM	059690107	748	34350	SH	DEF	1
BANCORPSOUTH INC	Common	059692103	198	9500	SH	DEF	12
BANCORPSOUTH IND COM NASD BK INS	COM	059692103	18774	900430	SH	DEF	3
BANDAG INC	CL A	059815308	1885	53700	SH	DEF	6
BANDAG INC	Common	059815100	3	75	SH	DEF	12
BANDAG INC COM	COM	059815100	8414	225770	SH	DEF	3
BANK HAWAII CORP	COM	062540109	5502	165970	SH	DEF	6
BANK HAWAII CORP	Common	062540109	88	2653.73	SH	DEF	12
BANK NEW YORK INC	COM	064057102	2	60	SH	DEF	6
BANK NEW YORK INC COM	COM	064057102	312	10850	SH	DEF	5
BANK NEW YORK INC COM	COM	064057102	1343	46700	SH	DEF	3
BANK OF AMER CORP	Common	060505104	22814	288674.76	SH	DEF	12
Bank of America	COM	060505104	9	120	SH	DEF	4
BANK OF AMERICA CORP	COM	060505104	1194	15106	SH	DEF	11
BANK OF AMERICA CORP	COM	060505104	45529	576102	SH	DEF	3
BANK OF AMERICA CORP	COM	060505104	52898	669236	SH	DEF	6
Bank of America Corp.	COM	060505104	314	3762	SH	DEF	9
Bank of America Corporation	COM	060505104	13569	171700	SH	DEF	10
BANK OF AMERICA CORPORATION	COM	060505104	2687	34003	SH	DEF	5
Bank of America Corporation	COM	060505104	264	3340	SH	DEF	1
Bank of America Corporation	COM	060505104	935	11241	SH	DEF	2
Bank of Bermuda	COM	G07644100	23	628	SH	DEF	2
BANK OF GRANITE CORP	Common	062401104	10	585	SH	DEF	12
BANK OF HAWAII CORP	COM	062540109	2688	81100	SH	DEF	3
BANK OF MONTREAL	COM	063671101	97298	2286670	SH	DEF	14

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Bank of New York	COM	064057102	2092	72757		DEF	9
Bank of New York	COM	064057102	280	9725	SH	DEF	4
BANK OF NEW YORK CO INC	Common	064057102	1278	44451.36	SH	DEF	12
Bank of New York Co. Inc.	COM	064057102	299	9623	SH	DEF	2
BANK OF NEW YORK INC	COM	064057102	206	7150	SH	DEF	11
Bank of New York Inc.	COM	064057102	503	17500	SH	DEF	1
BANK OF NOVA SCOTIA	COM	064149107	82428	1371507	SH	DEF	14
BANK OF THE OZARKS INC	COM	063904106	834	21710	SH	DEF	3
BANK ONE CORP	COM	06423A103	11488	308980	SH	DEF	3
BANK ONE CORP	COM	06423A103	1106	29748	SH	DEF	11
BANK ONE CORP	COM	06423A103	1907	51284	SH	DEF	16
BANK ONE CORP	Common	06423A103	8222	221151.3	SH	DEF	12
Bank One Corp.	COM	06423A103	32	873		DEF	9
Bank One Corporation	COM	06423A103	279	7128	SH	DEF	2
BANK ONE CORPORATION	COM	06423A103	6111	164360	SH	DEF	6
Bank One Corporation	COM	06423A103	219529	5904495	SH	DEF	8
Bank One Corporation	COM	06423A103	418446	11254605	SH	DEF	10
BankAmerica Corp.	COM	060505104	516	6534	SH	DEF	1
BANKATLANTIC BANCORP INC-CL A	Common	065908501	12	1000	SH	DEF	12
BANKNORTH GROUP INC	COM	06646R107	1067	41800	SH	DEF	3
BANKNORTH GROUP INC	COM	06646R107	7	290	SH	DEF	6
Banknorth Group Inc	COM	06646R107	40832	1600000	SH	DEF	10
BANKNORTH GROUP INC	Common	06646R107	1923	75350.21	SH	DEF	12
BANKNORTH GROUP INC NEW	COM	06646R107	97	3790	SH	DEF	11
Banknorth Group Inc.	COM	06646R107	1711	67041	SH	DEF	8
Banknorth Group Inc.	COM	06646R107	6406	251000	SH	DEF	1
BANNER CORPORATION	COM	06652V109	9	450	SH	DEF	3
BANQUE DE MONTREAL	Common	063671101	54	1700	SH	DEF	12
BANQUE ROYALE DU CANADA	Common	780087102	2143	50363	SH	DEF	12
BANTA CORP COM NASD INDL	COM	066821109	18293	565115	SH	DEF	3
BARD C R INC COM	COM	067383109	7173	100590	SH	DEF	3
BARNES & NOBLE INC	COM	067774109	2997	130000	SH	DEF	3
BARNES & NOBLE INC	COM	067774109	23371	1013945	SH	DEF	6
BARNES & NOBLE INC	Common	067774109	1306	56650	SH	DEF	12
BARNES GROUP INC	COM	067806109	39	1800	SH	DEF	11
BARPOINT.COM INC	Common	068296102	2	7300	SH	DEF	12
BARR LABORATORIES INC	Common	068306109	581	8865	SH	DEF	12
BARRA INC	Common	068313105	5	150	SH	DEF	12
BARRA INC DELA	COM	068313105	6359	175715	SH	DEF	6
BARRICK GOLD CORP	COM	067901108	63	3498	SH	DEF	11
BARRICK GOLD CORP.	COM	067901108	47053	1961340	SH	DEF	14
BASF AG SP ADR	COM	055262505	2337	53226	SH	DEF	6
BAUSCH & LOMB INC	COM	071707103	4	110	SH	DEF	6
BAUSCH & LOMB INC	Common	071707103	127	3396	SH	DEF	12
BAUSCH & LOMB INC COM	COM	071707103	12033	320870	SH	DEF	3
Bausch & Lomb Inc.	COM	071707103	923	24502		DEF	9
Bausch & Lomb Incorporated	COM	071707103	151	4170	SH	DEF	2
Baxter International	COM	071813109	17	644	SH	DEF	4
Baxter International Inc	COM	071813109	190432	7324298	SH	DEF	10
BAXTER INTERNATIONAL INC	COM	071813109	359	13806	SH	DEF	11
BAXTER INTERNATIONAL INC	Common	071813109	6151	236568.23	SH	DEF	12
BAXTER INTERNATIONAL INC	Preferred	071813406	507	10350	SH	DEF	12
BAXTER INTERNATIONAL INC COM	COM	071813109	1131	43500	SH	DEF	5
Baxter International Inc.	COM	071813109	7384	274095	SH	DEF	2
Baxter International Inc.	COM	071813109	106857	4109900	SH	DEF	8
Baxter Intl	COM	071813109	1310	50386		DEF	9
BAXTER INTL	COM	071813109	917	35278	SH	DEF	16
BAXTER INTL INC	COM	071813109	96	3700	SH	DEF	6
BAXTER INTL INC COM	COM	071813109	299	11500	SH	DEF	3
BAY VIEW CAPITAL CORP-DEL	Common	07262L101	291	50400	SH	DEF	12
BAYCORP HLDGS CORP	COM	072728108	68	4901	SH	DEF	6
Bayer AG Spons ADR	ADR	072730302	99	4470	SH	DEF	2

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BB&T CORP	COM	054937107	88	2569 SH	DEF	11
BB&T CORP	Common	054937107	14264	415874.07 SH	DEF	12
BB&T Corp.	COM	054937107	51	1500 SH	DEF	1
BB&T Corp.	COM	054937107	1507	43442 SH	DEF	2
BB&T CORPORATION	COM	054937107	21	600 SH	DEF	3
BB&T CORPORATION	COM	054937107	2	50 SH	DEF	6
BCE INC	COM	05534B109	1102	47550 SH	DEF	6
BCE Inc.	COM	05534B109	161	7325 SH	DEF	2
BCE INC.	COM	05534B109	97859	3150635 SH	DEF	14
BCSB BANKCORP INC	Common	054948104	8	500 SH	DEF	12
BE AEROSPACE INC	Common	073302101	0	100 SH	DEF	12
BEA SYSTEMS INC	Common	073325102	925	85174 SH	DEF	12
BEACON POWER CORP	Common	073677106	0	347 SH	DEF	12
BEAR STEARNS COMPANIES INC	COM	073902108	85	1171 SH	DEF	11
BEAR STEARNS COMPANIES INC	Common	073902108	747	10313 SH	DEF	12
BEAR STEARNS COS INC	COM	073902108	678	9364 SH	DEF	5
BEAR STEARNS COS INC	COM	073902108	14830	204700 SH	DEF	6
BEARINGPOINT INC	COM	074002106	3263	338164 SH	DEF	6
BEARINGPOINT INC	Common	074002106	315	32655 SH	DEF	12
BEAZER HOMES USA INC	COM	07556Q105	4335	51921 SH	DEF	6
BEAZER HOMES USA INC	COM	07556Q105	2132	25530 SH	DEF	3
BEAZER HOMES USA INC	Common	07556Q105	1826	21870 SH	DEF	12
Beazer Homes USA Inc.	COM	07556Q105	8434	101000 SH	DEF	13
BECKMAN COULTER INC	COM	075811109	2	50 SH	DEF	6
BECKMAN COULTER INC	COM	075811109	41	1010 SH	DEF	3
BECKMAN COULTER INC	COM	075811109	151	3705 SH	DEF	11
BECKMAN COULTER INC	Common	075811109	1851	45551.25 SH	DEF	12
BECTON DICKINSON	COM	075887109	602	15500 SH	DEF	6
BECTON DICKINSON & CO	COM	075887109	629	16200 SH	DEF	5
Becton Dickinson & Co	COM	075887109	38	1000 SH	DEF	2
BECTON DICKINSON & CO	COM	075887109	24	625 SH	DEF	11
BECTON DICKINSON & CO	Common	075887109	3036	78137 SH	DEF	12
BECTON DICKINSON & CO COM	COM	075887109	8930	229850 SH	DEF	3
Bed Bath & Beyond	COM	075896100	35	900 SH	DEF	4
BED BATH & BEYOND INC	COM	075896100	7	174 SH	DEF	6
BED BATH & BEYOND INC	COM	075896100	5	135 SH	DEF	11
BED BATH & BEYOND INC	Common	075896100	959	24714 SH	DEF	12
Bed Bath & Beyond Inc.	COM	075896100	19	500 SH	DEF	1
Bed Bath & Beyond Inc.	COM	075896100	11	300 SH	DEF	2
BEDFORD BANCSHARES INC	Common	076014109	34	1467.14 SH	DEF	12
BEDFORD PPTY INVS INC	COM	076446301	22164	780440 SH	DEF	3
Bedford Property Investors	COM	076446301	2052	72243	DEF	9
BEI TECHNOLOGIES INC	COM	05538P104	6	465 SH	DEF	11
BEL FUSE INC-CL B	Common	077347300	3	150 SH	DEF	12
BELLSOUTH CORP	COM	079860102	533	20032 SH	DEF	11
BELLSOUTH CORP	COM	079860102	863	32410 SH	DEF	6
BELLSOUTH CORP	Common	079860102	7939	298123.26 SH	DEF	12
BELLSOUTH CORP COM	COM	079860102	474	17810 SH	DEF	5
BELLSOUTH CORP COM	COM	079860102	17756	666768 SH	DEF	3
BellSouth Corp.	COM	079860102	3397	132456 SH	DEF	2
BellSouth Corp.	COM	079860102	195	7381	DEF	9
Bellsouth Corp.	COM	079860102	589	22116 SH	DEF	1
BellSouth Corp.	COM	079860102	14	540 SH	DEF	1
BELMONT BANCORP	COM	080162100	21	4183 SH	DEF	11
BELMONT BANCORP	Common	080162100	21	4183 SH	DEF	12
Belo A H Com Ser A	COM	080555105	1967	86860 SH	DEF	2
BELO CORP	Common	080555105	784	35058 SH	DEF	12
BELO CORP COM SER A	COM	080555105	308	13770 SH	DEF	3
BELO CORP SER A	COM	080555105	51	2300 SH	DEF	11
BELO CORPORATION	COM	080555105	5	230 SH	DEF	6
BEMIS CO INC	Common	081437105	106	2275 SH	DEF	12
BEMIS COMPANY INC	COM	081437105	807	17239 SH	DEF	5

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BENCHMARK ELECTRONICS INC	COM	08160H101	25688	835110	SH	DEF	3
BENIHANA INC	CL A	082047200	873	66130	SH	DEF	6
BERKSHIRE HATHAWAY	CL B	084670207	12381	5095	SH	DEF	6
Berkshire Hathaway Cl B	CL A	084670207	2175	895	SH	DEF	4
BERKSHIRE HATHAWAY INC	Common	084670207	13994	5759	SH	DEF	12
BERKSHIRE HATHAWAY INC DEL	COM	084670207	3086	1270	SH	DEF	5
BERKSHIRE HATHAWAY INC DEL	COM	084670207	569	234	SH	DEF	11
BERKSHIRE HATHAWAY INC DEL	COM	084670108	363	5	SH	DEF	5
BERKSHIRE HATHAWAY INC DEL	COM	084670108	798	11	SH	DEF	11
BERKSHIRE HATHAWAY INC-DEL	Common	084670108	2320	32	SH	DEF	12
Berkshire Hathaway Inc. Cl B	CL B	084670207	488	201	SH	DEF	1
Berkshire Hathaway Inc. Class A	COM	084670108	28409	399	SH	DEF	2
Berkshire Hathaway Inc. Class B	COM	084670207	27245	11212	SH	DEF	8
Berkshire Hathaway Inc. Class B	COM	084670207	1089	459	SH	DEF	2
BERKSHIRE HILLS BANCORP INC	COM	084680107	28	1000	SH	DEF	11
BEST BUY CO	COM	086516101	10	228	SH	DEF	6
BEST BUY COMPANY INC	COM	086516101	280	6374	SH	DEF	5
BEST BUY COMPANY INC	Common	086516101	4319	98345	SH	DEF	12
BEST BUY INC	COM	086516101	13	300	SH	DEF	11
BEST BUY INC COM	COM	086516101	7941	180800	SH	DEF	3
BEVERLY ENTERPRISES	COM	087851309	5651	1614700	SH	DEF	6
BEVERLY ENTERPRISES INC NEW	Common	087851309	122	34800	SH	DEF	12
Beverly Enterprises Inc. New	COM	087851309	296	56887		DEF	9
BG PLC ADR FNL INSTLL	COM	055434203	435	18975	SH	DEF	6
BHP BILLITON LTD	COM	088606108	4740	403265	SH	DEF	6
Big Lots Inc	COM	089302103	50760	3375000	SH	DEF	10
Big Lots Inc.	COM	089302103	3	200	SH	DEF	2
Big Lots Inc.	COM	089302103	2259	150216	SH	DEF	8
BINDVIEW DEVELOPMENT CORP	Common	090327107	6	3000	SH	DEF	12
BIO RAD LABS INC CL A	COM	090572207	3685	66580	SH	DEF	3
BIO-RAD LABORATORIES INC CL A	Common	090572207	50	900	SH	DEF	12
BIOGEN INC	COM	090597105	756	19900	SH	DEF	3
BIOGEN INC	Common	090597105	820	21589	SH	DEF	12
Biogen Inc.	COM	090597105	945	24869		DEF	9
Biogen Inc.	COM	090597105	8	200	SH	DEF	2
BIOJECT MEDICAL TECHNOLOGIES	Common	09059T206	10	2600	SH	DEF	12
BIOLASE TECHNOLOGY INC	Common	090911108	1	100	SH	DEF	12
BIOMET INC	COM	090613100	87	3037	SH	DEF	11
BIOMET INC	COM	090613100	721	25125	SH	DEF	5
BIOMET INC	Common	090613100	4032	140682	SH	DEF	12
BIOMET INC COM NASD INDL	COM	090613100	247	8600	SH	DEF	3
Biomet Inc.	COM	090613100	14491	502106	SH	DEF	2
Biomet Inc.	COM	090613100	5062	176625	SH	DEF	1
BIOPURE CORP	Common	09065H105	22	3600	SH	DEF	12
BioReliance Corp	COM	090951104	2	70	SH	DEF	2
BIORELIANCE CORP	Common	090951104	3	140	SH	DEF	12
BIOSITE DIAGNOSTICS INC	COM	090945106	556	11530	SH	DEF	3
BIOSITE INC	Common	090945106	17	344	SH	DEF	12
BIOSPHERE MEDICAL INC	Common	09066V103	2	300	SH	DEF	12
Biotech HOLDRS Tr	COM	09067D201	399	3000	SH	DEF	2
BIOTECH HOLDRS TR	Common	09067D201	86	700	SH	DEF	12
BIOTIME INC	Common	09066L105	0	100	SH	DEF	12
BIOVAIL CORP.	COM	09067J109	8538	135650	SH	DEF	14
BIOVAIL CORPORATION	COM	09067J109	174	3700	SH	DEF	6
Biovail Corporation	COM	09067J109	6	147	SH	DEF	2
BISYS GROUP INC	COM	055472104	1	60	SH	DEF	6
BISYS GROUP INC	Common	055472104	329	17925	SH	DEF	12
BJ SERVICES CO	Common	055482103	66	1754	SH	DEF	12
BJ'S WHOLESALE CLUB	COM	05548J106	38626	2557640	SH	DEF	6
BJ'S WHOLESALE CLUB INC	COM	05548J106	5	300	SH	DEF	11
BJS WHOLESALE CLUB INC	Common	05548J106	854	56712	SH	DEF	12
BJS WHOLESALE CLUB INC COM	COM	05548J106	320	21222	SH	DEF	5

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BLACK & DECKER CORP	COM	091797100	28	650	SH	DEF	11
BLACK & DECKER CORP	COM	091797100	4	90	SH	DEF	6
BLACK & DECKER CORP	Common	091797100	3078	70829.7	SH	DEF	12
Black & Decker Corp.	COM	091797100	1150	26477		DEF	9
Black & Decker Corp.	COM	091797100	3113	72772	SH	DEF	2
BLACK BOX CORP DEL	COM	091826107	7919	219231	SH	DEF	6
BLACK BOX CORP-DEL	Common	091826107	80	2200	SH	DEF	12
BLACK HILLS CORP	COM	092113109	13241	431300	SH	DEF	6
BLACK HILLS CORP	Common	092113109	679	22101	SH	DEF	12
BLACKROCK BROAD INVESTMENT	Close End FD	09247Q106	11	675	SH	DEF	12
BLACKROCK FL MUNI INCOME TR	Close End FD	09248H105	41	2831.97	SH	DEF	12
BLACKROCK FLORIDA INSURED	Close End FD	09247H106	147	8866	SH	DEF	12
BLACKROCK FLORIDA INVESTMENT	Close End FD	09247B109	36	2250	SH	DEF	12
BLACKROCK HIGH YIELD TR	Close End FD	09248N102	51	4966	SH	DEF	12
BLACKROCK INC	COM	09247X101	4732	105070	SH	DEF	3
Blackrock Inc	COM	09247X101	7134	158400	SH	DEF	1
BLACKROCK INCOME OPPORTUNITY	Close End FD	092475102	527	45826.32	SH	DEF	12
BLACKROCK INCOME TRUST INC	Close End FD	09247F100	342	43275	SH	DEF	12
BLACKROCK INSURED MUNICIPAL	Close End FD	092474105	74	6450	SH	DEF	12
BLACKROCK INSURED MUNICIPAL	Close End FD	09247K109	55	3072.87	SH	DEF	12
BLACKROCK INSURED MUNICIPAL	Close End FD	092479104	804	53882.93	SH	DEF	12
BLACKROCK INVESTMENT QUALITY	Close End FD	09247J102	19	2000	SH	DEF	12
BLACKROCK INVESTMENT QUALITY	Close End FD	09247D105	37	2500	SH	DEF	12
BLACKROCK MD MUN BD TR	Close End FD	09249L105	105	6761.51	SH	DEF	12
BLACKROCK MUN 2018 TERM TR	Close End FD	09248C106	22	1506.97	SH	DEF	12
BLACKROCK MUN BD TR	Close End FD	09249H104	63	4250	SH	DEF	12
BLACKROCK MUNI INCOME TR	Close End FD	09248F109	549	39429.1	SH	DEF	12
BLACKROCK MUNICIPAL INCOME	Close End FD	09249N101	55	3840.36	SH	DEF	12
BLACKROCK MUNICIPAL TARGET	Close End FD	09247M105	122	10938	SH	DEF	12
BLACKROCK NEW JERSEY INVT	Close End FD	09247C107	30	2000	SH	DEF	12
BLACKROCK NEW YORK INSURED	Close End FD	09247L107	205	12132	SH	DEF	12
BLACKROCK NJ MUNI INCOME TR	Close End FD	09248J101	32	2209.07	SH	DEF	12
BLACKROCK PREFERRED	Close End FD	09249V103	319	12739.15	SH	DEF	12
BLACKROCK STRATEGIC MUN TR	Close End FD	09248T109	30	2000	SH	DEF	12
BLACKROCK VA MUN BD TR	Close End FD	09248I100	16	1000	SH	DEF	12
BLAIR CORP	COM	092828102	2014	90700	SH	DEF	6
BLAIR CORP	Common	092828102	7	300	SH	DEF	12
BLOCK (H&R)	COM	093671105	21360	493880	SH	DEF	3
Block H & R Inc.	COM	093671105	1472	32704	SH	DEF	2
BLOCKBUSTER INC CL A	COM	093679108	14462	858300	SH	DEF	3
BLUE CHIP VALUE FUND INC	Close End FD	095333100	18	3040	SH	DEF	12
BLUE COAT SYSTEMS INC	Common	09534T508	5	910	SH	DEF	12
BLUE RHINO CORP	Common	095811105	1	50	SH	DEF	12
BLUEGREEN CORP	COM	096231105	1310	275800	SH	DEF	6
BLYTH INDS INC COM	COM	09643P108	9895	363780	SH	DEF	3
BMC INDUSTRIES INC-MINN	Common	055607105	0	200	SH	DEF	12
BMC SOFTWARE INC	Common	055921100	149	9149	SH	DEF	12
BMC SOFTWARE INC COM	COM	055921100	14567	892040	SH	DEF	3
BMC Software Inc.	COM	055921100	3	200	SH	DEF	1
BMC Software Inc.	COM	055921100	4	300	SH	DEF	2
BNP RESIDENTIAL PPTYS INC	Common	05564T103	26	2428	SH	DEF	12
BOB EVANS FARMS INC	COM	096761101	9509	339740	SH	DEF	6
BOB EVANS FARMS INC	Common	096761101	35	1284	SH	DEF	12
BOB EVANS FARMS INC COM NASD	INDL COM	096761101	3893	139100	SH	DEF	3
Bob Evans Farms Inc.	COM	096761101	3	100	SH	DEF	2
BOEING CO	COM	097023105	71	2065	SH	DEF	11
BOEING CO	COM	097023105	39333	1145389	SH	DEF	6
BOEING CO	Common	097023105	3962	115445.66	SH	DEF	12
BOEING CO COM	COM	097023105	7289	212398	SH	DEF	3
BOEING CO COM	COM	097023105	215	6250	SH	DEF	5
Boeing Co.	COM	097023105	3951	115126		DEF	9
Boeing Co.	COM	097023105	929	28524	SH	DEF	2

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BOISE CASCADE CORP	COM	097383103	3	120	SH	DEF	6
BOISE CASCADE CORP	COM	097383103	28	1170	SH	DEF	11
BOISE CASCADE CORP	Common	097383103	130	5458	SH	DEF	12
BOISE CASCADE CORP COM	COM	097383103	1346	56300	SH	DEF	3
BOK FINANCIAL CORP NEW	Common	05561Q201	37	952	SH	DEF	12
BOK FINANCIAL CORPORATION	COM	05561Q201	4555	118042	SH	DEF	3
BOLT TECHNOLOGY CORP	Common	097698104	29	8415	SH	DEF	12
BOMBAY CO INC	Common	097924104	6	550	SH	DEF	12
BON-TON STORES INC	COM	09776J101	745	150600	SH	DEF	6
BOOTS & COOTS INTERNATIONAL	Common	099469108	0	150	SH	DEF	12
Borders Group	COM	099709107	740	40000		DEF	9
BORDERS GROUP INC	COM	099709107	16165	917950	SH	DEF	6
BORDERS GROUP INC	Common	099709107	2076	117860	SH	DEF	12
Borders Group Inc.	COM	099709107	305	16900	SH	DEF	2
BORG WARNER AUTO	COM	099724106	21434	332830	SH	DEF	3
BORG WARNER AUTOMOTIVE INC	Common	099724106	91	1416	SH	DEF	12
BORG WARNER INC	COM	099724106	22403	347870	SH	DEF	6
BORLAND SOFTWARE CORP	Common	099849101	4	400	SH	DEF	12
BOSTON ACOUSTICS INC	Common	100534106	8	825	SH	DEF	12
BOSTON BEER CO INC-CL A	Common	100557107	0	18	SH	DEF	12
BOSTON COMMUNICATIONS GROUP	COM	100582105	15270	902990	SH	DEF	3
BOSTON LIFE SCIENCES INC NEW	Common	100843408	0	210	SH	DEF	12
Boston Prooperties	COM	101121101	905	20347		DEF	9
BOSTON PROPERTIES	COM	101121101	232	5300	SH	DEF	6
BOSTON PROPERTIES INC	Common	101121101	123	2810	SH	DEF	12
BOSTON PROPERTIES INC COM	COM	101121101	188	4300	SH	DEF	3
Boston Properties Inc.	COM	101121101	3751	86480	SH	DEF	2
Boston Scientific	COM	101137107	37	600	SH	DEF	4
BOSTON SCIENTIFIC CORP	COM	101137107	5556	90941	SH	DEF	6
BOSTON SCIENTIFIC CORP	COM	101137107	309	5050	SH	DEF	5
BOSTON SCIENTIFIC CORP	Common	101137107	495	8105	SH	DEF	12
Boston Scientific Corp.	COM	101137107	1610	27875	SH	DEF	2
BOSTONFED BANCORP INC	Common	101178101	12	450	SH	DEF	12
BOTTOMLINE TECHNOLOGIES (DE)	Common	101388106	6	700	SH	DEF	12
BOULDER TOTAL RETURN FUND INC	Close End FD	101541100	6	500	SH	DEF	12
Bowater Inc	COM	102183100	4	100	SH	DEF	2
BOWATER INC	Common	102183100	144	3835	SH	DEF	12
BOWATER INCORPORATED	COM	102183100	9788	261160	SH	DEF	6
BOWL AMERICA INC-CL A	Common	102565108	52	4410	SH	DEF	12
BOWNE & CO INC	Common	103043105	17	1300	SH	DEF	12
BOYD GAMING CORP	COM	103304101	2682	155360	SH	DEF	3
BOYDS COLLECTION LT	COM	103354106	3870	821600	SH	DEF	6
BOYKIN LODGING COMPANY	COM	103430104	7219	919690	SH	DEF	6
BP AMOCO ADS	COM	055622104	12144	289193	SH	DEF	6
BP AMOCO PLC	COM	055622104	15074	358745	SH	DEF	5
BP PLC	COM	055622104	15932	379149	SH	DEF	1
BRADLEY PHARMACEUTICALS INC	Common	104576103	66	4000	SH	DEF	12
BRADLEY PHARMACEUTICL CL A	COM	104576103	7959	482380	SH	DEF	3
Brady W H Co.	COM	104674106	3	100	SH	DEF	1
BRANDYWINE REALTY TRUST - SBI	COM	105368203	25	1000	SH	DEF	11
BRANDYWINE REALTY TRUST-SBI	Common	105368203	2924	118760.16	SH	DEF	12
BRANTLEY CAPITAL CORP	Common	105494108	68	8000	SH	DEF	12
BRASCAN CORP LTD VTG	COM	10549P606	786	31890	SH	DEF	6
BRASCAN CORP.	COM	10549P606	26864	807950	SH	DEF	14
BRASIL TELECOM PART SA ADR	ADR	105530109	13479	359922	SH	DEF	3
BRASS EAGLE INC	COM	10553F106	758	91100	SH	DEF	6
BRAZIL FUND INC	Close End FD	105759104	22	1500	SH	DEF	12
BRE Properties Inc. Cl A	COM	05564E106	16	500	SH	DEF	2
BRE Properties Inc. Cl A	COM	05564E106	1854	54600		DEF	9
BRIDGFORD FOODS CORP	Common	108763103	50	6600	SH	DEF	12
BRIGGS & STRATTON CORP	Common	109043109	115	2285	SH	DEF	12
BRIGGS & STRATTON CORP COM	COM	109043109	4356	86250	SH	DEF	3

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BRIGHTPOINT INC	COM	109473405	4983	401190	SH	DEF	3
BRIGHTPOINT INC	Common	109473405	5	368	SH	DEF	12
BRILLIANCE CHINA AUTOMOTIVE HLDG LTD COM		10949Q105	168	5900	SH	DEF	3
BRINK'S CO/THE	COM	109696104	6410	439940	SH	DEF	3
BRINKER INTERNATIONAL INC	COM	109641100	1477	41000	SH	DEF	3
BRINKER INTERNATIONAL INC	Bond	109641AC4	213	3000	SH	DEF	12
BRINKER INTERNATIONAL INC	Common	109641100	355	9861	SH	DEF	12
BRINKER INTL INC COM	COM	109641100	7	202	SH	DEF	11
BRINKS COMPANY	COM	109696104	7914	543200	SH	DEF	6
Bristol Myers	COM	110122108	7295	268686	SH	DEF	4
BRISTOL MYERS SQUIBB CO	COM	110122108	4375	161160	SH	DEF	5
BRISTOL MYERS SQUIBB CO	COM	110122108	42517	1564633	SH	DEF	6
BRISTOL MYERS SQUIBB CO	COM	110122108	724	26656	SH	DEF	11
BRISTOL MYERS SQUIBB CO	Common	110122108	18277	673183.63	SH	DEF	12
BRISTOL MYERS SQUIBB CO COM	COM	110122108	5622	207058	SH	DEF	3
Bristol-Myers Squibb	COM	110122108	766	28200	SH	DEF	1
Bristol-Myers Squibb Co	COM	110122108	14661	540000	SH	DEF	10
Bristol-Myers Squibb Co.	COM	110122108	2219	81738		DEF	9
Bristol-Myers Squibb Co.	COM	110122108	1852	68200	SH	DEF	8
Bristol-Myers Squibb Co.	COM	110122108	5593	212995	SH	DEF	2
Bristol-Myers Squibb Co.	COM	110122108	11	400	SH	DEF	1
BRITESMILE INC	Common	110415205	1	43	SH	DEF	12
BRITISH AIRWAYS PLC	COM	110419306	23	900	SH	DEF	6
BROADBAND HOLDRS TR	Common	11130P104	43	4500	SH	DEF	12
BROADCOM CORP	Common	111320107	45	1820	SH	DEF	12
BROADVISION INC	Common	111412607	12	2084	SH	DEF	12
BROCADE COMMUNICATIONS SYS INC	Common	111621108	51	8590	SH	DEF	12
Brocade Communications Systems Inc. COM		111621108	2	400	SH	DEF	2
BROOKLINE BANCORP INC	Common	11373M107	144	10299	SH	DEF	12
Brookline Bancorp Inc Del	COM	11373M107	4115	293914	SH	DEF	1
BROOKLINE BANCORP INC NEW DEL	COM	11373M107	52	3686	SH	DEF	11
BROOKS AUTOMATION INC	Common	114340102	2	200	SH	DEF	12
BROOKSTONE INC	COM	114537103	56	2800	SH	DEF	3
BROWN & BROWN INC	COM	115236101	49	1500	SH	DEF	11
Brown & Brown Inc	COM	115236101	4694	144425	SH	DEF	1
BROWN & BROWN INC	Common	115236101	81	2500	SH	DEF	12
BROWN FORMAN CORP-CL B	Common	115637209	568	7220.79	SH	DEF	12
Brown Forman Corp. CL B	COM	115637209	407	5191	SH	DEF	2
Brown Forman Corp. Class A	COM	115637100	110	1371	SH	DEF	2
BROWN SHOE COMPANY	Common	115736100	29	973	SH	DEF	12
BROWN SHOE COMPANY INC	COM	115736100	7462	250400	SH	DEF	3
BROWN SHOE INC	COM	115736100	6982	234300	SH	DEF	6
BRUNSWICK CORP	COM	117043109	5	190	SH	DEF	6
BRUNSWICK CORP	Common	117043109	53	2115	SH	DEF	12
BRYN MAWR BANK CORP	Common	117665109	52	1400	SH	DEF	12
BSB Bancorp	COM	055652101	50	2000	SH	DEF	4
BT Group Plc	ADR	05577E101	39	1180	SH	DEF	2
BUCA INC	COM	117769109	645	111400	SH	DEF	6
BUCA INC	Common	117769109	3	500	SH	DEF	12
Buckeye Partners L P Unit	COM	118230101	23	600	SH	DEF	2
BUCKEYE PARTNERS LP	Common	118230101	385	9803.38	SH	DEF	12
BUCKLE INC	COM	118440106	6171	320900	SH	DEF	6
BUILDING MATLS HLDG	COM	120113105	2657	179400	SH	DEF	6
BURLINGTN NRTHRN S F	COM	12189T104	32445	1140826	SH	DEF	6
BURLINGTON COAT FAC	COM	121579106	14413	805200	SH	DEF	6
BURLINGTON COAT FACTORY COM	COM	121579106	482	26920	SH	DEF	3
BURLINGTON NORTHERN SANTA FE	COM	12189T104	210	7400	SH	DEF	3
BURLINGTON NORTHERN SANTA FE	Common	12189T104	1161	40836	SH	DEF	12
BURLINGTON NORTHERN SANTA FE C COM		12189T104	1182	41574	SH	DEF	5
BURLINGTON NORTHERN SANTA FE CORP COM		12189T104	19	660	SH	DEF	11
Burlington Northern Santa Fe Corp. COM		12189T104	698	24600	SH	DEF	2
Burlington Resources	COM	122014103	222	4381	SH	DEF	2

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BURLINGTON RESOURCES	COM	122014103	5	100	SH	DEF	6
BURLINGTON RESOURCES INC	COM	122014103	27	500	SH	DEF	11
BURLINGTON RESOURCES INC	Common	122014103	2020	37351	SH	DEF	12
BUTLER MANUFACTURING CO	Common	123655102	6	350	SH	DEF	12
C & F FINANCIAL CORP	Common	12466Q104	39	1000	SH	DEF	12
C COR.NET CORPORATION	Common	125010108	8	1600	SH	DEF	12
C S P INC	Common	126389105	3	933	SH	DEF	12
C S X Corp.	COM	126408103	932	29470	SH	DEF	2
C&D TECHNOLOGIES INC	COM	124661109	9041	627965	SH	DEF	6
C-COR.net	COM	125010108	7	1400	SH	DEF	4
Cabco Trust for Bellsouth Labs	PFD	126795202	23	900	SH	DEF	2
Cabelvision Systems-HY Grp-A	COM	12686c109	3	150	SH	DEF	4
CABLE DESIGN TECHNOLOGIES CORP	Common	126924109	118	16525	SH	DEF	12
CABLEVISION SYSTEMS CORP-CL A	Common	12686C109	80	3833	SH	DEF	12
CABOT CORP	COM	127055101	1	50	SH	DEF	6
CABOT CORP	Common	127055101	63	2200	SH	DEF	12
Cabot Microelectronics	COM	12709p103	8	160	SH	DEF	4
CABOT MICROELECTRONICS CORP	Common	12709P103	26	512	SH	DEF	12
CABOT OIL & GAS CORP	Common	127097103	0	7	SH	DEF	12
CABOT OIL & GAS CORP CL A	COM	127097103	15023	544100	SH	DEF	3
Cabot Oil & Gas Corporation	COM	127097103	211	8000	SH	DEF	2
CACHE INC NEW	Common	127150308	8	500	SH	DEF	12
CACI INTERNATIONAL INC -CL A	COM	127190304	17995	524630	SH	DEF	3
CACI INTERNATIONAL INC CL A	CL A	127190304	51	1500	SH	DEF	11
CACI INTERNATIONAL INC-CL A	Common	127190304	244	7100	SH	DEF	12
Caci Intl Inc	COM	127190304	6102	177900	SH	DEF	1
CADBURY SCHWEPPE P L	COM	127209302	689	29095	SH	DEF	6
Cadbury Schweppes P L C	ADR	127209302	564	24920	SH	DEF	2
CADENCE DESIGN SYSTEM INC COM	NASD IND COM	127387108	105	8700	SH	DEF	3
CADENCE DESIGN SYSTEMS INC	Common	127387108	219	18186	SH	DEF	12
CAL DIVE INTERNATIONAL INC	Common	127914109	22	1000	SH	DEF	12
CALAMOS CONV & HIGH INCOME	Close End FD	12811P108	2391	156306	SH	DEF	12
CALAMOS CONVERTIBLE	COM	128117108	28	1500	SH	DEF	11
CALAMOS CONVERTIBLE	Close End FD	128117108	938	50894.55	SH	DEF	12
CALGON CARBON CORP	Common	129603106	5	800	SH	DEF	12
CALIFORNIA AMPLIFIER	COM	129900106	516	144509	SH	DEF	6
CALIFORNIA FIRST NTN	COM	130222102	736	77586	SH	DEF	6
CALIFORNIA PIZZA KITCHEN INC	Common	13054D109	65	3010	SH	DEF	12
CALIFORNIA WATER SERVICE GROUP	Common	130788102	258	9163	SH	DEF	12
CALLAWAY GOLF CO	COM	131193104	1532	115900	SH	DEF	6
CALLAWAY GOLF CO	Common	131193104	319	24118	SH	DEF	12
CALPINE CORP	COM	131347106	56	8500	SH	DEF	11
CALPINE CORP	Common	131347106	1114	168859	SH	DEF	12
CALPINE CORP COM	COM	131347106	5798	877002	SH	DEF	6
Calpine Corp.	COM	131347106	4	529	SH	DEF	2
CALPINE CORPORATION	COM	131347106	100	15100	SH	DEF	5
Cambrex	COM	132011107	735	31700		DEF	9
Camco Finl Corp	COM	132618109	2	122	SH	DEF	2
CAMCO FINL CORP	COM	132618109	960	61842	SH	DEF	6
CAMDEN NATIONAL CORP	Common	133034108	358	13000	SH	DEF	12
CAMDEN NATL CORP	COM	133034108	1075	39100	SH	DEF	6
Camden Property Trust	COM	133131102	1895	52666		DEF	9
CAMDEN PROPERTY TRUST SBI	COM	133131102	40	1150	SH	DEF	11
CAMDEN PROPERTY TRUST-SBI	Common	133131102	1824	52188.38	SH	DEF	12
CAMECO CORP.	COM	13321L108	15453	355250	SH	DEF	14
CAMPBELL SOUP CO	COM	134429109	2	100	SH	DEF	6
CAMPBELL SOUP CO	Common	134429109	180	7343	SH	DEF	12
CANADIAN IMPERIAL BANK OF COMMERCE COM		136069101	80580	1494983	SH	DEF	14
Canadian National Railroad	COM	136375102	49	1000	SH	DEF	2
CANADIAN NATIONAL RAILWAY CO.	COM	136375102	35480	545175	SH	DEF	14
CANADIAN NATURAL RESOURCES LTD	COM	136385101	80	2000	SH	DEF	11
CANADIAN NATURAL RESOURCES LTD. COM		136385101	22281	414530	SH	DEF	14

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CANADIAN PACIFIC RAILWAY LTD	COM	13645T100	7	300	SH	DEF	11
CANADIAN PACIFIC RAILWAY LTD.	COM	13645T100	10393	342890	SH	DEF	14
CANDELA CORP	COM	136907102	2321	200400	SH	DEF	3
CANON INC ADR NEW	COM	138006309	8290	167170	SH	DEF	6
Canon Inc. - Spon ADR	ADR	138006309	715	15325	SH	DEF	2
CANWEST GLOBAL COMMUNICATIONS	NON VTG	138906300	2	200	SH	DEF	14
CAPITAL AUTOMOTIVE REIT	COM	139733109	17088	610290	SH	DEF	3
CAPITAL AUTOMOTIVE REIT-SBI	Common	139733109	132	4700	SH	DEF	12
CAPITAL BK CORP	Common	139793103	7	500	SH	DEF	12
CAPITAL CITY BANK GROUP INC	Common	139674105	34	946	SH	DEF	12
CAPITAL CROSSING BANK	Common	140071101	6	250	SH	DEF	12
CAPITAL CROSSING BK	COM	140071101	1252	52000	SH	DEF	6
Capital One	COM	14040H105	1475	30000	SH	DEF	
CAPITAL ONE FINACIAL CORP	COM	14040H105	1321	26860	SH	DEF	16
CAPITAL ONE FINANCIAL CORP	COM	14040H105	1045	21243	SH	DEF	11
Capital One Financial Corp	COM	14040H105	287109	5837931	SH	DEF	10
CAPITAL ONE FINANCIAL CORP	Common	14040H105	4138	84130.61	SH	DEF	12
CAPITAL ONE FINANCIAL CORP COM	COM	14040H105	20844	423840	SH	DEF	3
Capital One Financial Corp.	COM	14040H105	80	1647	SH	DEF	2
Capital One Financial Corp.	COM	14040H105	147949	3008307	SH	DEF	8
CAPITAL ONE FINANCIAL INC	COM	14040H105	226	4600	SH	DEF	5
CAPITAL ONE FINL CO	COM	14040H105	6	120	SH	DEF	6
CAPITAL TRUST INC MD	Common	14052H506	5	250	SH	DEF	12
CAPITL CORP OF THE W	COM	140065103	542	21606	SH	DEF	6
CAPITOL BANCORP LTD	COM	14056D105	2596	95800	SH	DEF	6
CAPITOL FEDERAL FINANCIAL	Common	14057C106	28	1000	SH	DEF	12
CAPSTEAD MTG CORP	Common	14067E506	3	250	SH	DEF	12
CAPSTONE TURBINE CORP	Common	14067D102	2	1450	SH	DEF	12
CAPTARIS INC	Common	14071N104	3	1000	SH	DEF	12
CARAUSTAR INDUSTRIES INC	Common	140909102	3	400	SH	DEF	12
CARDIAC SCIENCE INC NEW	Common	141410209	21	7925	SH	DEF	12
CARDINAL FINANCIAL CORP	Common	14149F109	5	794	SH	DEF	12
Cardinal Health	COM	14149Y108	25	384	SH	DEF	4
CARDINAL HEALTH INC	COM	14149Y108	9	144	SH	DEF	6
CARDINAL HEALTH INC	COM	14149Y108	456	7096	SH	DEF	11
CARDINAL HEALTH INC	Common	14149Y108	3787	58892.19	SH	DEF	12
CARDINAL HEALTH INC COM	COM	14149Y108	684	10635	SH	DEF	5
CARDINAL HEALTH INC COM NASD	INDL COM	14149Y108	3845	59800	SH	DEF	3
Cardinal Health Inc.	COM	14149Y108	8329	129670	SH	DEF	2
Cardinal Health Inc.	COM	14149Y108	39	600	SH	DEF	1
CAREER EDUCATION CORP	Common	141665109	68	990	SH	DEF	12
Caremark Rx Inc	COM	141705103	110424	4300000	SH	DEF	10
CAREMARK RX INC	COM	141705103	35	1350	SH	DEF	11
CAREMARK RX INC	Common	141705103	445	17347	SH	DEF	12
Caremark Rx Inc.	COM	141705103	11	461	SH	DEF	2
Caremark Rx Inc.	COM	141705103	4717	183669	SH	DEF	8
CARLISLE COMPANIES INC	Common	142339100	8	200	SH	DEF	12
CarMax	COM	143130102	1809	60000	SH	DEF	
CARMAX INC	COM	143130102	98	3242	SH	DEF	3
CARMAX INC	COM	143130102	28	941	SH	DEF	11
CARMAX INC	Common	143130102	7137	236722.5	SH	DEF	12
Carnival Corp	COM	143658300	26	800	SH	DEF	2
CARNIVAL CORPORATION	COM	143658300	123	3795	SH	DEF	11
CARNIVAL CP NEW PAIRED COM	COM	143658300	29596	909782	SH	DEF	6
CAROLINA GROUP	COM	540424207	3329	123300	SH	DEF	3
CARPENTER TECHNOLOGY	COM	144285103	10071	643495	SH	DEF	6
CARRAMERICA REALTY CORP	COM	144418100	36	1300	SH	DEF	11
CARRAMERICA REALTY CORP	Common	144418100	5411	194572.2	SH	DEF	12
CARRAMERICA RLTY CORP COM	COM	144418100	281	10100	SH	DEF	3
CARREKER CORPORATION	Common	144433109	10	2100	SH	DEF	12
CARRIAGE SVCS INC	COM	143905107	835	235800	SH	DEF	6
Carrier Access Corp.	COM	144460102	1	425	SH	DEF	2

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CARRINGTON LABORATORIES INC	Common	144525102	0	12	SH	DEF	12
Carrington Labs Inc	COM	144525102	10	3500	SH	DEF	2
CARRIZO OIL & CO	COM	144577103	22	3600	SH	DEF	6
CARROLLTON BANCORP	COM	145282109	11	630	SH	DEF	11
CARROLLTON BANCORP-MD	Common	145282109	222	13151	SH	DEF	12
Cascade Bancorp	COM	147154108	6326	365010	SH	DEF	1
CASCADE BANCORP-ORE	COM	147154108	46	2700	SH	DEF	11
CASCADE CORP	COM	147195101	2547	146400	SH	DEF	6
CASCADE FINANCIAL CORP	COM	147272108	30	2000	SH	DEF	11
Cascade Finl Corp	COM	147272108	1067	70400	SH	DEF	1
Cascade Natural Gas Corp	COM	147339105	10	526	SH	DEF	2
CASH AMER INTL INC	COM	14754D100	1585	119900	SH	DEF	6
CASH AMER INTL INC COM	COM	14754D100	5810	439450	SH	DEF	3
CASTLE CONVERTIBLE FUND INC	Close End FD	148443104	10	450	SH	DEF	12
CASTLE ENERGY CORP NEW	Common	148449309	36	7500	SH	DEF	12
Catellus Development Corporation	COM	149111106	26	1150	SH	DEF	2
CATERPILLAR INC	COM	149123101	28	500	SH	DEF	11
CATERPILLAR INC	COM	149123101	24110	433160	SH	DEF	6
CATERPILLAR INC	Common	149123101	6223	111805.22	SH	DEF	12
Caterpillar Inc.	COM	149123101	193	3000	SH	DEF	2
Caterpillar Inc.	COM	149123101	927	16019		DEF	9
CATO CORP	CL A	149205106	9127	432950	SH	DEF	6
CATO CORP CL A	Common	149205106	2	100	SH	DEF	12
CATO CP CL A NEW	COM	149205106	4709	220940	SH	DEF	6
CAVALIER HOMES INC	Common	149507105	0	100	SH	DEF	12
CBL & ASSOCIATES PROPERTIES	COM	124830100	1621	37700	SH	DEF	3
CBL & ASSOCIATES PROPERTIES	Common	124830100	241	5600	SH	DEF	12
CBL & ASSOCIATES PROPERTIES INC	COM	124830100	12	285	SH	DEF	11
CBRL GROUP INC	COM	12489V106	353	9100	SH	DEF	3
CBRL GROUP INC	Common	12489V106	208	5348	SH	DEF	12
CCBT FINL COS INC	Common	12500Q102	5	200	SH	DEF	12
CCC INFORMATION SERVICES GROUP	Common	12487Q109	11	780	SH	DEF	12
CDI CORP	Common	125071100	60	2300	SH	DEF	12
CE FRANKLIN LTD	COM	125151100	1031	462500	SH	DEF	
CEC ENTERTAINMENT INC	COM	125137109	1666	45100	SH	DEF	3
CEC ENTERTAINMENT INC	COM	125137109	51688	1396490	SH	DEF	6
CEC ENTERTAINMENT INC	Common	125137109	8	225	SH	DEF	12
Cedar Fair L.P. Dep Rec	COM	150185106	43	1600	SH	DEF	2
CEDAR FAIR LP DEPOSITARY UNIT	COM	150185106	221	7900	SH	DEF	5
CEDAR FAIR LP-DEP RCPTS REPSTG	Common	150185106	353	12597.89	SH	DEF	12
CELANESE AG	COM	D1497A101	1908	79500	SH	DEF	3
CELANESE AG	COM	D1497A101	2558	103969	SH	DEF	6
Celestica	COM	15101Q108	315	20000	SH	DEF	4
CELESTICA INC.	COM	15101Q108	3729	176550	SH	DEF	14
Celgene	COM	151020104	35	1161	SH	DEF	4
CELGENE CORP	Common	151020104	9	310	SH	DEF	12
CELL GENESYS INC	COM	150921104	2	275	SH	DEF	11
Cell Genesys Inc	COM	150921104	18144	2100000	SH	DEF	10
CELL GENESYS INC	Common	150921104	5865	678867	SH	DEF	12
Cell Genesys Inc.	COM	150921104	11	1200	SH	DEF	2
Cell Genesys Inc.	COM	150921104	914	105844	SH	DEF	8
CELLSTAR CORP	Common	150925204	8	2138	SH	DEF	12
CELSION CORP	Common	15117N107	6	5500	SH	DEF	12
CEMEX SA SPONSORED ADR	COM	151290889	22	1000	SH	DEF	11
Cendant	COM	151313103	9746	531961	SH	DEF	4
CENDANT CORP	COM	151313103	6947	379212	SH	DEF	6
CENDANT CORP	COM	151313103	52	2850	SH	DEF	11
CENDANT CORP	COM	151313103	6159	336200	SH	DEF	3
CENDANT CORP	Common	151313103	6387	348655	SH	DEF	12
CENDANT CORP COM	COM	151313103	5225	285202	SH	DEF	5
Cendant Corp.	COM	151313103	29	1586	SH	DEF	2
Cendant Corp.	COM	151313103	10518	574100	SH	DEF	8

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Cendant Corp.	COM	151313103	67784	3700000	SH	DEF	13
CENTENE CORP	COM	15135B101	1356	35000	SH	DEF	3
CENTERPOINT ENERGY	COM	15189T107	2	290	SH	DEF	6
Centerpoint Energy Inc	COM	15189T107	2	300	SH	DEF	2
CENTERPOINT ENERGY INC	Common	15189T107	134	16395	SH	DEF	12
Centerpoint Properties Corp.	COM	151895109	63	1000	SH	DEF	2
Centex	COM	152312104	86	1100	SH	DEF	4
CENTEX CONSTR PROD	COM	15231R109	4129	103000	SH	DEF	6
CENTEX CONSTRN PRODS INC	COM	15231R109	369	9210	SH	DEF	3
CENTEX CONSTRUCTION PRODUCTS	Common	15231R109	8	200	SH	DEF	12
CENTEX CORP	Common	152312104	38	490	SH	DEF	12
CENTRAL GARDEN & PET CO	COM	153527106	639	26600	SH	DEF	3
CENTRAL GARDEN&PET	COM	153527106	3991	166000	SH	DEF	6
CENTRAL PARKING CORP	Common	154785109	58	4668	SH	DEF	12
Central Parking Corporation	COM	154785109	1	80	SH	DEF	2
CENTRAL PKG CORP	COM	154785109	73	5900	SH	DEF	6
CENTRAL VERMONT PUB SVC CORP	Common	155771108	47	2400	SH	DEF	12
Central Vermont Pub Svc Corp.	COM	155771108	25	1200	SH	DEF	2
CENTRAL VIRGINIA BANKSHARES	Common	155792104	34	1750	SH	DEF	12
CENTRAL VT PUB SVC	COM	155771108	2152	110100	SH	DEF	6
CENTURY ALUMINUM CO	COM	156431108	12108	1682177	SH	DEF	6
CENTURY BUSINESS SERVICES INC	Common	156490104	190	58591	SH	DEF	12
CENTURYTEL INC	COM	156700106	34871	1000600	SH	DEF	3
CENTURYTEL INC	COM	156700106	31	900	SH	DEF	11
CENTURYTEL INC	COM	156700106	10090	289530	SH	DEF	6
CENTURYTEL INC	Common	156700106	4013	115164	SH	DEF	12
CenturyTel Inc.	COM	156700106	20	600	SH	DEF	2
CEPHALON INC	COM	156708109	372	9060	SH	DEF	3
CEPHALON INC	Common	156708109	2	53	SH	DEF	12
CEPHEID	Common	15670R107	23	4600	SH	DEF	12
CERES GROUP INC	COM	156772105	1415	512500	SH	DEF	6
CERIDIAN CORP	COM	156779100	75	4410	SH	DEF	6
CERIDIAN CORP	Common	156779100	219	12890	SH	DEF	12
CERIDIAN CORP NEW	COM	156779100	16	950	SH	DEF	11
Ceridian Corporation	COM	156779100	50910	3000000	SH	DEF	10
CERIDIAN CORPORATION	COM	156779100	329	19400	SH	DEF	3
Ceridian Corporation	COM	156779100	2275	134036	SH	DEF	8
CERNER CORP	COM	156782104	1	50	SH	DEF	6
CERNER CORP	Common	156782104	40	1725	SH	DEF	12
Cerner Corp.	COM	156782104	118	4000	SH	DEF	2
CERTEGY INC	COM	156880106	13	475	SH	DEF	11
CERTEGY INC	COM	156880106	1	50	SH	DEF	6
CERTEGY INC	Common	156880106	279	10038.5	SH	DEF	12
Certegy Inc.	COM	156880106	3381	121848	SH	DEF	1
CERUS CORP	Common	157085101	5	600	SH	DEF	12
Cerus Corporation	COM	157085101	2	250	SH	DEF	2
CGI GROUP INC.	CL A SUB VTG	39945C109	243	30336	SH	DEF	14
CH ENERGY GROUP INC	COM	12541M102	369	8200	SH	DEF	3
CH ENERGY GROUP INC	Common	12541M102	667	14813	SH	DEF	12
CHALONE WINE GROUP LTD	Common	157639105	4	517	SH	DEF	12
Champion Enterprises Inc.	COM	158496109	5	1000		DEF	9
CHAMPPS ENTERTAINMENT INC	Common	158787101	3	700	SH	DEF	12
CHARLES & COLVARD LTD	Common	159765106	12	3000	SH	DEF	12
CHARLES RIVER LABORATORIES	COM	159864107	23572	732490	SH	DEF	3
Charles River Labs International	COM	159864107	8	241	SH	DEF	2
Charles Schwab Corp	COM	808513105	23	2322	SH	DEF	4
CHARLES SCHWAB CORP NEW	Common	808513105	225	22282.42	SH	DEF	12
CHARLOTTE RUSSE HLD	COM	161048103	2848	271256	SH	DEF	6
CHARTER COMMUNICATIONS INC DEL	Common	16117M107	82	22047	SH	DEF	12
CHARTER MUNICIPAL MORTGAGE	Common	160908109	931	48950	SH	DEF	12
Charter One	COM	160903100	9196	294938	SH	DEF	4
CHARTER ONE FINANCIAL INC	COM	160903100	344	11047	SH	DEF	11

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CHARTER ONE FINANCIAL INC	Common	160903100	2886	92569.07	SH	DEF	12
Charter One Financial Inc.	COM	160903100	22354	682137	SH	DEF	2
CHARTER ONE FINL	COM	160903100	17	543	SH	DEF	6
CHARTER ONE FINL INC	COM	160903100	5153	165278	SH	DEF	5
CHARTWELL DIVID & INCOME FD	Common	16139P104	32	3482.57	SH	DEF	12
CHATEAU COMMUNITIES INC	Common	161726104	161	5454	SH	DEF	12
Chateau Communities Inc.	COM	161726104	860	29272	SH	DEF	2
CHATTEM INC	COM	162456107	1890	102155	SH	DEF	6
CHATTEM INC	COM	162456107	13535	720740	SH	DEF	3
CHC HELICOPTER CORP.	CL A SUB VTG	12541C203	484	18600	SH	DEF	14
Check Point Software Tech Ltd	COM	M22465104	8	500	SH	DEF	2
CHECK POINT SOFTWARE TECHN	COM	M22465104	4643	237500	SH	DEF	3
CHECKERS DRIVE-IN RESTAURANTS	Common	162809305	1	83	SH	DEF	12
CHECKFREE CORP	COM	162813109	5	180	SH	DEF	6
CHECKFREE CORP	Common	162813109	1535	55126	SH	DEF	12
CHECKPOINT SYS INC COM NASD INDL COM		162825103	12173	860310	SH	DEF	3
CHECKPOINT SYSTEMS INC	Common	162825103	100	7050	SH	DEF	12
Cheesecake Factory	COM	163072101	32	900	SH	DEF	4
CHEESECAKE FACTORY INC	Common	163072101	107	2993	SH	DEF	12
CHELSEA PPTY GROUP INC	Common	163421100	22	549.57	SH	DEF	12
CHELSEA PROPERTY GROUP INC	COM	163421100	31328	777170	SH	DEF	3
CHEMICAL FINL CORP	COM	163731102	4544	153779	SH	DEF	6
CHEROKEE INC	COM	16444H102	1748	87300	SH	DEF	6
CHESAPEAKE CORP	Common	165159104	37	1708	SH	DEF	12
CHESAPEAKE CORP COM	COM	165159104	1940	88800	SH	DEF	3
CHESAPEAKE ENERGY CORP	COM	165167107	60	5954	SH	DEF	11
CHESAPEAKE ENERGY CORP	Common	165167107	3939	389996	SH	DEF	12
CHESAPEAKE UTILITIES CORP	Common	165303108	24	1080	SH	DEF	12
Chevron Texaco	COM	166764100	12	165	SH	DEF	4
ChevronTexaco Corp	COM	166764100	530	7346	SH	DEF	1
CHEVRONTEXACO CORP	COM	166764100	43760	606097	SH	DEF	6
CHEVRONTEXACO CORP	COM	166764100	5427	75172	SH	DEF	5
CHEVRONTEXACO CORP	COM	166764100	1030	14267	SH	DEF	11
ChevronTexaco Corp	COM	166764100	16360	225498	SH	DEF	2
CHEVRONTEXACO CORP	Common	166764100	18506	256309.17	SH	DEF	12
ChevronTexaco Corp.	COM	166764100	1496	20715	SH	DEF	1
CHEVRONTEXACO CORPORATION	COM	166764100	26213	363057	SH	DEF	3
CHICAGO MERCANTILE EXCHANGE	Common	167760107	7	100	SH	DEF	12
Chico's Fas Inc.	COM	168615102	77	3100	SH	DEF	2
CHICOS FAS INC	Common	168615102	198	9390	SH	DEF	12
CHILDRENS PLACE RETAIL STORES	Common	168905107	139	7000	SH	DEF	12
CHILE FUND INC	Close End FD	168834109	3	391.44	SH	DEF	12
CHINA FUND INC	Close End FD	169373107	81	3500	SH	DEF	12
CHINA MOBILE HK LTD - SP ADR	ADR	16941M109	82	7000	SH	DEF	3
CHIPPAC INC - A	COM	169657103	14854	1951890	SH	DEF	3
CHIQUITA BRANDS INTL INC	Common	170032809	6	409	SH	DEF	12
Chiquita Brands Intl New	COM	170032809	0	29	SH	DEF	2
Chiron	COM	170040109	30	675	SH	DEF	4
CHIRON CORP	Common	170040109	144	3291	SH	DEF	12
CHIRON CORP COM NASD INDL	COM	170040109	3886	88600	SH	DEF	3
Chiron Corp.Del	COM	170040109	1	16	SH	DEF	2
CHOICE HOTELS INTERNATIONAL	Common	169905106	82	3000	SH	DEF	12
CHOICE HOTELS INTL INC	COM	169905106	7730	283055	SH	DEF	3
Choice Hotels Intl Inc.	COM	169905106	38	1350	SH	DEF	2
CHOICEPOINT INC	COM	170388102	26	749	SH	DEF	11
CHOICEPOINT INC	Common	170388102	117	3386	SH	DEF	12
CHORDIANT SOFTWARE INC COM	Common	170404107	4	2180	SH	DEF	12
CHRISTOPHER & BANKS CORP	COM	171046105	6	150	SH	DEF	11
CHRISTOPHER & BANKS CORP	Common	171046105	6	150	SH	DEF	12
CHROMAVISION MEDICAL SYSTEMS	Common	17111P104	13	8500	SH	DEF	12
CHROMCRAFT REVINGTON	COM	171117104	1125	90400	SH	DEF	6
CHUBB CORP	COM	171232101	911	15128	SH	DEF	6

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CHUBB CORP	COM	171232101	50	825	SH	DEF	11
CHUBB CORP	Common	171232101	2537	42277.81	SH	DEF	12
CHUBB CORP COM	COM	171232101	1309	21820	SH	DEF	5
Chubb Corp.	COM	171232101	1657	27301	SH	DEF	2
Chubb Corp.	COM	171232101	120	2000		DEF	9
Chubb Corp.	COM	171232101	546	9100	SH	DEF	1
CHURCH & DWIGHT CO INC	Common	171340102	147	4500	SH	DEF	12
CHURCHILL DOWNS INC	Common	171484108	8	200	SH	DEF	12
CIA VALE DO RIO DOCE-ADR	ADR	204412209	3912	131910	SH	DEF	3
CIBER INC	Common	17163B102	162	23112	SH	DEF	12
CIBER INC COM	COM	17163B102	3143	447690	SH	DEF	3
CIENA CORP	COM	171779101	130	25085	SH	DEF	6
CIENA CORP	COM	171779101	69	13400	SH	DEF	3
CIENA CORP	Common	171779101	450	86775	SH	DEF	12
CIGNA CORP	COM	125509109	59	1250	SH	DEF	11
CIGNA CORP	Common	125509109	383	8162	SH	DEF	12
CIGNA CORP COM	COM	125509109	471	10042	SH	DEF	5
Cigna Corp.	COM	125509109	184	4500	SH	DEF	2
CIGNA CP	COM	125509109	19719	419688	SH	DEF	6
CIGNA HIGH INCOME SHARES-SBI	Close End FD	12551D109	33	11700	SH	DEF	12
CIGNA INVESTMENT SECURITIES	Close End FD	17179X106	31	1775	SH	DEF	12
CIM HIGH YIELD SECURITIES-SBI	Close End FD	125527101	5	1000	SH	DEF	12
CIMA LABS INC	Common	171796105	225	8380	SH	DEF	12
CIMAREX ENERGY CO	COM	171798101	32	1334	SH	DEF	11
CIMAREX ENERGY CO	COM	171798101	145	6100	SH	DEF	3
CIMAREX ENERGY CO	COM	171798101	9368	397861	SH	DEF	6
Cimarex Energy Co	COM	171798101	51	2549	SH	DEF	2
CIMAREX ENERGY CO	Common	171798101	5	212	SH	DEF	12
CINCINNATI BELL INC	COM	171871106	7	1000	SH	DEF	11
CINCINNATI BELL INC	COM	171871106	3358	501200	SH	DEF	3
Cincinnati Bell Inc	COM	171871106	94571	14115000	SH	DEF	10
CINCINNATI BELL INC NEW	Common	171871403	102	2500	SH	DEF	12
CINCINNATI BELL INC NEW	Common	171871106	252	37668	SH	DEF	12
Cincinnati Bell Inc.	COM	171871106	863	136534	SH	DEF	2
Cincinnati Bell Inc.	COM	171871106	10237	1527972	SH	DEF	8
Cincinnati Bell Inc.	COM	171871106	100125	14944000	SH	DEF	13
CINCINNATI FINANCIAL CORP	COM	172062101	128	3466	SH	DEF	11
CINCINNATI FINANCIAL CORP	Common	172062101	2246	60560.53	SH	DEF	12
Cincinnati Financial Corp.	COM	172062101	17774	453175	SH	DEF	2
CINCINNATI FINL CORP	COM	172062101	6	160	SH	DEF	6
CINERGY CORP	COM	172474108	1174	31900	SH	DEF	3
CINERGY CORP	COM	172474108	3	80	SH	DEF	6
CINERGY CORP	COM	172474108	102	2775	SH	DEF	11
CINERGY CORP	COM	172474108	4044	110000	SH	DEF	16
CINERGY CORP	Common	172474108	1862	50610.47	SH	DEF	12
Cinergy Corp.	COM	172474108	990	28752	SH	DEF	2
CINTAS CORP	COM	172908105	193	5445	SH	DEF	11
CINTAS CORP	Common	172908105	364	10269.32	SH	DEF	12
Cintas Corp.	COM	172908105	21381	565931	SH	DEF	2
CIPHERGEN BIOSYSTEMS INC	COM	17252Y104	379	37000	SH	DEF	3
CIRCOR INTL INC	Common	17273K109	9	500	SH	DEF	12
Circuit City	COM	172737108	1056	120000	SH	DEF	
CIRCUIT CITY STORE	COM	172737108	2	200	SH	DEF	6
CIRCUIT CITY STORE INC COM	COM	172737108	84	9500	SH	DEF	3
CIRCUIT CITY STORES INC	COM	172737108	26	3000	SH	DEF	11
CIRCUIT CITY STORES INC	Common	172737108	4221	479668.77	SH	DEF	12
Cirrus Logic	COM	172755100	4	895	SH	DEF	4
CISCO SYS INC	COM	17275R102	4169	248328	SH	DEF	6
CISCO SYSTEMS	COM	17275R102	34099	2030908	SH	DEF	3
Cisco Systems	COM	17275R102	11287	672262	SH	DEF	4
Cisco Systems	COM	17275R102	29357	1748497	SH	DEF	1
CISCO SYSTEMS INC	COM	17275R102	6543	389697	SH	DEF	5

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CISCO SYSTEMS INC	COM	17275R102	627	37334 SH	DEF	11
CISCO SYSTEMS INC	Common	17275R102	14734	882815.79 SH	DEF	12
Cisco Systems Inc.	COM	17275R102	680	36525	DEF	9
Cisco Systems Inc.	COM	17275R102	32	1900 SH	DEF	1
Cisco Systems Inc.	COM	17275R102	5841	313548 SH	DEF	2
CIT GROUP INC NEW	Common	125581108	1660	67343 SH	DEF	12
CIT Group Inc.	COM	125581108	6461	262100 SH	DEF	8
CIT Group Inc.	COM	125581108	36975	1500000 SH	DEF	13
CITIBANK WEST FSB 2ND	Common	17306J301	0	8 SH	DEF	12
CITIBANK WEST FSB CONTINGENT	Common	17306J202	0	19 SH	DEF	12
Citigroup	COM	172967101	4489	104878 SH	DEF	1
Citigroup	COM	172967101	44	1027 SH	DEF	4
CITIGROUP INC	COM	172967101	3430	80146 SH	DEF	11
Citigroup Inc	COM	172967101	6907	161373	DEF	9
Citigroup Inc	COM	172967101	448580	10480835 SH	DEF	10
CITIGROUP INC	COM	172967101	75995	1775578 SH	DEF	3
CITIGROUP INC	COM	172967101	5250	122680 SH	DEF	5
CITIGROUP INC	Common	172967101	38867	908099.46 SH	DEF	12
CITIGROUP INC	COM	172967101	2045	47787 SH	DEF	16
CITIGROUP INC COM	COM	172967101	72505	1693475 SH	DEF	6
Citigroup Inc.	COM	172967101	28032	616759 SH	DEF	2
Citigroup Inc.	COM	172967101	172	4025 SH	DEF	1
Citigroup Inc.	COM	172967101	236026	5514633 SH	DEF	8
CITIGROUP INVESTMENTS	Close End FD	17307C107	146	10850 SH	DEF	12
CITIZENS BANKING CORP	Common	174420109	33	1244 SH	DEF	12
Citizens Communications Co	COM	17453B101	64	5303 SH	DEF	2
CITIZENS COMMUNICATIONS CO	Common	17453B101	251	19490 SH	DEF	12
CITIZENS FIRST BANCORP INC	Common	17461R106	7	300 SH	DEF	12
CITIZENS SOUTH BANKING	Common	176682102	5	389 SH	DEF	12
CITIZENS UTILS CO DEL CL B NASD INDL COM		17453B101	166	12900 SH	DEF	3
CITRIX SYS INC	COM	177376100	9368	460100 SH	DEF	6
CITRIX SYSTEMS INC	Common	177376100	51	2512 SH	DEF	12
CITRIX SYSTEMS INC COM	COM	177376100	42898	2106960 SH	DEF	3
Citrix Systems Inc.	COM	177376100	56	2500 SH	DEF	2
CITY HLDGS CO	COM	177835105	10574	361390 SH	DEF	3
CITY HOLDING CO	Common	177835105	101	3450 SH	DEF	12
City Investing Co Liq Tr Unit Ben Int COM		177900107	1	500 SH	DEF	2
CITY INVESTING LIQUIDATING	Common	177900107	1	588 SH	DEF	12
CITY NATIONAL CORP	Common	178566105	74	1655 SH	DEF	12
CITY NATL CORP COM NASD BK INS	COM	178566105	2473	55500 SH	DEF	3
CLAIRE S STORES INC COM	COM	179584107	4745	187110 SH	DEF	3
CLAIRES STORES INC (FLA)	Common	179584107	8	300 SH	DEF	12
CLARCOR INC	COM	179895107	77	2000 SH	DEF	11
CLARCOR INC	Common	179895107	702	18206 SH	DEF	12
Clarcor Inc.	COM	179895107	69	1700 SH	DEF	2
CLARUS CORP DEL	Common	182707109	1	200 SH	DEF	12
Clarus Corp.	COM	182707109	14	2000 SH	DEF	2
CLAYTON HOMES INC	Common	184190106	70	5555 SH	DEF	12
CLAYTON HOMES INC DEL.	COM	184190106	38399	3057382 SH	DEF	6
Clayton Homes Inc.	COM	184190106	129	9900 SH	DEF	2
Clayton Homes Inc. Del	COM	184190106	126	9606	DEF	9
Clear Channel Communications	COM	184502102	122	2994 SH	DEF	2
CLEAR CHANNEL COMMUNICATIONS	COM	184502102	149	3525 SH	DEF	11
CLEAR CHANNEL COMMUNICATIONS	Common	184502102	733	17302 SH	DEF	12
CLEAR CHANNEL COMMUNICATIONS COM COM		184502102	165	3900 SH	DEF	3
CLECO CORP	COM	12561W105	11947	689800 SH	DEF	6
CLECO CORP HLDGS NEW	Common	12561W105	3469	200303 SH	DEF	12
CLECO CORP HOLDINGS NEW	COM	12561W105	29	1700 SH	DEF	11
Cleco Corporation	COM	12561W105	17	1000 SH	DEF	1
CLEVELAND CLIFFS INC	Common	185896107	34	1916 SH	DEF	12
CLOROX CO	COM	189054109	60	1400 SH	DEF	11
CLOROX CO	Common	189054109	3610	84639.99 SH	DEF	12

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CLOROX CO COM	COM	189054109	337	7900	SH	DEF	5
Clorox Co.	COM	189054109	397	8970		DEF	9
Clorox Co.	COM	189054109	63	1400	SH	DEF	2
Clorox Company	COM	189054109	4	100	SH	DEF	4
CLOSURE MEDICAL CORP	Common	189093107	22	1150	SH	DEF	12
CMGI INC	Common	125750109	18	12163	SH	DEF	12
CMNTY BK SYST INCORPORATED	COM	203607106	20031	526442	SH	DEF	6
CMS ENERGY CORP	Common	125896100	160	19766	SH	DEF	12
CNA FINANCIAL CORP	Common	126117100	57	2300	SH	DEF	12
CNA FINL CORP	COM	126117100	3	110	SH	DEF	6
CNET Networks Inc	COM	12613R104	80990	13000000	SH	DEF	10
CNET NETWORKS INC	Common	12613R104	37	6000	SH	DEF	12
CNET Networks Inc.	COM	12613R104	3869	621039	SH	DEF	8
CNF INC	COM	12612W104	3990	157200	SH	DEF	6
CNF INC	COM	12612W104	368	14500	SH	DEF	3
CNF INC	Common	12612W104	9	345	SH	DEF	12
CNH GLOBAL N V NEW	COM	N20935206	0	30	SH	DEF	11
CNS INC	COM	126136100	99	11590	SH	DEF	6
Coach Inc	COM	189754104	32	600	SH	DEF	2
COACH INC	Common	189754104	50	1014	SH	DEF	12
COASTAL BANCORP INC	COM	19041P105	1665	58700	SH	DEF	6
CoBiz Inc	COM	190897108	1649	120200	SH	DEF	1
COBIZ INC	COM	190897108	21	1500	SH	DEF	11
Coca Cola	COM	191216100	341	7357	SH	DEF	4
COCA COLA BOTTLING CO CONS	Common	191098102	30	553	SH	DEF	12
COCA COLA CO	COM	191216100	581	12525	SH	DEF	11
COCA COLA CO	Common	191216100	20499	441699.43	SH	DEF	12
COCA COLA CO COM	COM	191216100	21715	467903	SH	DEF	3
COCA COLA CO COM	COM	191216100	936	20177	SH	DEF	5
Coca Cola Co.	COM	191216100	246	5300	SH	DEF	1
Coca Cola Co.	COM	191216100	1597	34410	SH	DEF	1
Coca Cola Co.	COM	191216100	9065	201033	SH	DEF	2
Coca Cola Co.	COM	191216100	1239	26693		DEF	9
COCA COLA ENTERPRISE	COM	191219104	3	150	SH	DEF	6
COCA COLA ENTERPRISES INC	COM	191219104	9	500	SH	DEF	11
COCA COLA ENTERPRISES INC	Common	191219104	270	14880	SH	DEF	12
COCA COLA FEMSA S A ADR	COM	191241108	7583	349112	SH	DEF	6
COEUR D ALENE MINES CORP	COM	192108108	21	15000	SH	DEF	
COEUR D ALENE MINES CORP	Common	192108108	2	1300	SH	DEF	12
COGNEX CORP	COM	192422103	967	43300	SH	DEF	3
COGNIZANT TECHNOLOGY SOLUTIONS	Common	192446102	2	81	SH	DEF	12
Cognizant Technology Solutions	Corp COM	192446102	74	2400	SH	DEF	2
COGNOS INC.	COM	19244C109	3910	107225	SH	DEF	14
COHEN & STEERS ADVANTAGE	Close End FD	19247W102	1699	105162.86	SH	DEF	12
COHEN & STEERS PREMIUM INCOME	Close End FD	19247V104	1475	92777.19	SH	DEF	12
COHEN & STEERS QUALITY INCOME	Close End FD	19247L106	2331	149712.09	SH	DEF	12
COHEN & STEERS TOTAL RETURN	Close End FD	19247R103	251	15722	SH	DEF	12
COHERENT INC	Common	192479103	29	1200	SH	DEF	12
COHU INC	COM	192576106	7	450	SH	DEF	11
COHU INC	Common	192576106	7	450	SH	DEF	12
COHU INC COM	COM	192576106	1409	90350	SH	DEF	3
COINSTAR INC	COM	19259P300	11813	621550	SH	DEF	6
Coinstar Inc	COM	19259P300	2	200	SH	DEF	2
COLE KENNETH PRODTNS INC COM	COM	193294105	3992	204800	SH	DEF	3
COLE NATIONAL CORP NEW-CL A	Common	193290103	11	900	SH	DEF	12
Colgate Palmolive	COM	194162103	61	1047	SH	DEF	4
COLGATE PALMOLIVE CO	COM	194162103	2000	34512	SH	DEF	11
COLGATE PALMOLIVE CO	Common	194162103	4932	85104.91	SH	DEF	12
COLGATE PALMOLIVE CO COM	COM	194162103	3484	60128	SH	DEF	3
COLGATE PALMOLIVE CO COM	COM	194162103	377	6500	SH	DEF	5
Colgate-Palmolive Co.	COM	194162103	811	14000	SH	DEF	1
Colgate-Palmolive Co.	COM	194162103	9606	169725	SH	DEF	2

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Colgate-Palmolive Co.	COM	194162103	16604	286525	SH	DEF	1
COLLAGENEX PHARMACEUTICALS INC	Common	19419B100	13	1000	SH	DEF	12
COLLEGIATE PAC INC	Common	194589206	0	4	SH	DEF	12
COLLINS & AIKMAN CORP NEW	Common	194830204	1	500	SH	DEF	12
COLLINS INDS INC	COM	194858106	88	25200	SH	DEF	6
COLONIAL BANCGROUP	COM	195493309	5394	388930	SH	DEF	6
COLONIAL BANCGROUP INC	COM	195493309	12	875	SH	DEF	11
COLONIAL BANCGROUP INC	Common	195493309	317	22888	SH	DEF	12
COLONIAL HIGH INCOME MUNICIPAL	Close End FD	195743109	46	6997	SH	DEF	12
COLONIAL INTERMARKET INCOME	Close End FD	195762109	27	3000	SH	DEF	12
COLONIAL INTERMEDIATE HIGH	Close End FD	195763107	133	39500	SH	DEF	12
COLONIAL INVESTMENT GRADE	Close End FD	195768106	60	5600	SH	DEF	12
COLONIAL MUNICIPAL INCOME	Close End FD	195799101	46	7863.31	SH	DEF	12
Colonial Properties Trust	COM	195872106	336	9300		DEF	9
COLONIAL PROPERTIES TRUST	COM	195872106	99	2800	SH	DEF	11
COLONIAL PROPERTIES TRUST	Common	195872106	353	10034	SH	DEF	12
COLORADO MEDTECH INC	Common	19652U104	1	250	SH	DEF	12
COLUMBIA BANCORP	COM	197227101	29	1200	SH	DEF	11
Columbia Bancorp	COM	197227101	3164	131825	SH	DEF	1
COLUMBIA BANCORP-MD	Common	197227101	793	33056.11	SH	DEF	12
COLUMBIA BANKING SYSTEM INC	COM	197236102	1286	71620	SH	DEF	3
COLUMBIA BKG SYS INC	COM	197236102	2483	138230	SH	DEF	6
COLUMBIA LABORATORIES INC	Common	197779101	214	19050	SH	DEF	12
COLUMBIA SPORTSWEAR	COM	198516106	3	50	SH	DEF	6
COLUMBIA SPORTSWEAR CO	COM	198516106	14	282	SH	DEF	11
Comcast Class A New	COM	20030N200	247	8472	SH	DEF	2
COMCAST CORP	CL A	20030N200	626	21600	SH	DEF	6
COMCAST CORP	CL A	20030N101	17700	586482	SH	DEF	6
COMCAST CORP	Common	20030N101	4271	141520	SH	DEF	12
Comcast Corp - Class A	CL A	20030n101	9	291	SH	DEF	4
COMCAST CORP - SPECIAL CL A NEW	CL A	20030N200	141	4880	SH	DEF	11
COMCAST CORP CL A	COM	20030N101	49	1617	SH	DEF	
COMCAST CORP CL A NASD INDL	COM	20030N101	7269	240850	SH	DEF	3
COMCAST CORP CL A NEW	CL A	20030N101	222	7364	SH	DEF	11
COMCAST CORP CL A SPECIAL NEW	COM	20030N200	3	120	SH	DEF	6
COMCAST CORP NEW COM	COM	20030N101	278	8622	SH	DEF	6
Comcast Corp Special Cl A	CL A	20030N200	21	730	SH	DEF	4
COMCAST CORPORATION	Common	20030N200	6287	218069.87	SH	DEF	12
COMCAST CORPORATION	CL A	20030N101	1530	50705	SH	DEF	16
Comcast Corporation Class A	COM	20030N101	313315	10381537	SH	DEF	10
Comcast Corporation class A	COM	20030N101	1012	33531		DEF	9
Comcast Corporation Class A	COM	20030N101	176175	5837483	SH	DEF	8
Comcast Corporation Class A	COM	20030N101	1	32	SH	DEF	1
Comcast Corporation Class A	COM	20030N101	2474	81356	SH	DEF	2
COMERICA INC	COM	200340107	77	1656	SH	DEF	11
COMERICA INC	COM	200340107	8682	186701	SH	DEF	6
COMERICA INC	Common	200340107	396	8508	SH	DEF	12
Comerica Inc.	COM	200340107	95	2058	SH	DEF	2
COMFORCE CORP	Common	20038K109	0	3	SH	DEF	12
COMFORT SYS USA INC	COM	199908104	717	272500	SH	DEF	6
COMFORT SYSTEMS USA INC	Common	199908104	21	7900	SH	DEF	12
COMMERCE BANCORP INC-N.J.	Common	200519106	240	6461.21	SH	DEF	12
COMMERCE BANCORP INC/NJ	COM	200519106	23698	638770	SH	DEF	3
COMMERCE BANCSHARES	COM	200525103	2	52	SH	DEF	6
COMMERCE BANCSHARES INC	COM	200525103	39	1000	SH	DEF	11
COMMERCE BANCSHARES INC	Common	200525103	77	1976	SH	DEF	12
Commerce Bancshares Inc.	COM	200525103	6523	167467	SH	DEF	1
COMMERCE GROUP INC	COM	200641108	19242	531550	SH	DEF	6
COMMERCE ONE INC	Common	200693208	9	3880	SH	DEF	12
COMMERCIAL FED CORP	COM	201647104	20971	989200	SH	DEF	6
COMMERCIAL FEDERAL CORP	Common	201647104	33	1550	SH	DEF	12
COMMERCIAL NET LEASE REALTY	COM	202218103	131	7626	SH	DEF	11

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COMMERCIAL NET LEASE REALTY	Common	202218103	1948	113001.66	SH	DEF	12
Commonwealth Tel	COM	203349105	15246	346984	SH	DEF	4
COMMONWEALTH TELEPHONE	Common	203349105	1520	34561	SH	DEF	12
COMMONWEALTH TELEPHONE ENTER	COM	203349105	18060	411010	SH	DEF	3
Commonwealth Telephone Enterpr	COM	203349204	47	978	SH	DEF	4
COMMONWEALTH TELEPHONE ENTRP INC	COM	203349105	4267	97105	SH	DEF	5
COMMSCOPE INC	Common	203372107	334	35178	SH	DEF	12
COMMUNITY BANK OF NORTHERN	Common	203566104	42	3614	SH	DEF	12
COMMUNITY BANK SYSTEMS INC	Common	203607106	38	1000	SH	DEF	12
COMMUNITY BANKS INC	Common	203628102	77	2598.83	SH	DEF	12
COMMUNITY FIRST BANK	COM	203902101	6384	234430	SH	DEF	3
COMMUNITY HEALTH SY	COM	203668108	1	50	SH	DEF	6
COMMUNITY INVESTORS BANCORP	Common	203719109	368	30000	SH	DEF	12
COMMUNITY TR BANCORP	COM	204149108	3172	121256	SH	DEF	6
COMPANHIA DE BEBIDAS SP ADR PFD ADR		20441W203	2456	120690	SH	DEF	3
COMPANHIA VALE DO RIO DOCE SPON ADR PFD ADR		204412100	8303	299200	SH	DEF	3
Compania Anonima Nacional Telefonos ADR		204421101	0	0	SH	DEF	2
COMPASS BANCSHARES	COM	20449H109	9	270	SH	DEF	6
COMPASS BANCSHARES INC	Common	20449H109	2591	74183.53	SH	DEF	12
COMPASS BANCSHARES INC NEW	COM	20449H109	179	5150	SH	DEF	11
COMPEX TECHNOLOGIES	COM	204513105	616	132500	SH	DEF	6
COMPUCOM SYS INC	COM	204780100	2225	488909	SH	DEF	6
COMPUCOM SYSTEMS INC	Common	204780100	1	300	SH	DEF	12
COMPUCREDIT CORP	COM	20478N100	7116	590030	SH	DEF	3
COMPUTER ASSOC INTL I	COM	204912109	16778	752135	SH	DEF	6
COMPUTER ASSOC INTL INC	COM	204912109	6978	313205	SH	DEF	5
COMPUTER ASSOC INTL INC	COM	204912109	197	8825	SH	DEF	11
Computer Associates	COM	204912109	15184	681513	SH	DEF	4
Computer Associates	COM	204912109	1015	45560		DEF	9
Computer Associates Intl Inc	COM	204912109	6684	300000	SH	DEF	10
Computer Associates Intl Inc.	COM	204912109	46788	2100000	SH	DEF	13
COMPUTER ASSOCIATES INTL INC	Common	204912109	10670	478885.41	SH	DEF	12
COMPUTER NETWORK TECH CORP	COM	204925101	3732	470560	SH	DEF	3
COMPUTER SCIENCES	COM	205363104	24286	637100	SH	DEF	6
COMPUTER SCIENCES CORP	COM	205363104	56	1475	SH	DEF	11
COMPUTER SCIENCES CORP	COM	205363104	4216	110600	SH	DEF	3
COMPUTER SCIENCES CORP	Common	205363104	2618	68665	SH	DEF	12
Computer Sciences Corp.	COM	205363104	10122	265537	SH	DEF	1
COMPUWARE CORP	COM	205638109	1	200	SH	DEF	6
COMPUWARE CORP	COM	205638109	80	14000	SH	DEF	5
COMPUWARE CORP	Common	205638109	154	26691	SH	DEF	12
Comstock Resources Inc New	COM	205768203	1	56	SH	DEF	2
COMSTOCK RESOURCES INC NEW	Common	205768203	14	1000	SH	DEF	12
COMSTOCK RESOURCES INC (CMRE)	COM	205768203	8757	640150	SH	DEF	3
COMVERSE TECHNOLOGY	COM	205862402	6	380	SH	DEF	6
COMVERSE TECHNOLOGY INC NEW	Common	205862402	1630	108469	SH	DEF	12
COMVERSE TECHNOLOGY INC PAR \$0.10 NASD I COM		205862402	8907	593400	SH	DEF	3
CONAGRA FOODS INC	COM	205887102	55	2325	SH	DEF	11
CONAGRA FOODS INC	COM	205887102	27578	1168786	SH	DEF	6
CONAGRA FOODS INC	Common	205887102	3424	145103.92	SH	DEF	12
CONAGRA INC COM	COM	205887102	13540	573710	SH	DEF	3
Conagra Inc.	COM	205887102	217	9300	SH	DEF	2
Conagra Inc.	COM	205887102	71	3000	SH	DEF	1
Conagra Inc.	COM	205887102	1196	50690		DEF	9
CONCORD CAMERA CORP	Common	206156101	7	1000	SH	DEF	12
CONCORD EFS INC	COM	206197105	118	8000	SH	DEF	11
CONCORD EFS INC	COM	206197105	4	270	SH	DEF	6
CONCORD EFS INC	Common	206197105	526	35721	SH	DEF	12
Concord EFS Inc.	COM	206197105	6	400	SH	DEF	1
CONCORDE CAREER COLLEGES INC	Common	20651H201	80	4000	SH	DEF	12
CONCUR TECHNOLOGIES INC	Common	206708109	17	1700	SH	DEF	12
CONCURRENT COMPUTER CORP NEW	Common	206710204	1	300	SH	DEF	12

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CONEXANT SYS INC COM	COM	207142100	65	14000	SH	DEF	5
CONEXANT SYSTEMS INC	Common	207142100	41	9712	SH	DEF	12
CONMED CORP	COM	207410101	755	41072	SH	DEF	6
CONMED CORP	COM	207410101	3402	184970	SH	DEF	3
CONNECTICUT BANCSHARES INC	COM	207540105	23	600	SH	DEF	11
CONNECTICUT BANCSHARES INC	Common	207540105	41	1050	SH	DEF	12
CONNECTICUT WATER SERVICE INC	Common	207797101	11	450	SH	DEF	12
ConocoPhillips	COM	20825C104	2827	52413	SH	DEF	2
CONOCOPHILLIPS	COM	20825C104	2326	42450	SH	DEF	3
CONOCOPHILLIPS	COM	20825C104	65534	1196828	SH	DEF	6
CONOCOPHILLIPS	COM	20825C104	2162	39445	SH	DEF	5
CONOCOPHILLIPS	COM	20825C104	50	909	SH	DEF	11
CONOCOPHILLIPS	Common	20825C104	2979	54361	SH	DEF	12
CONOLOG CORPORATION	Common	208254805	0	25	SH	DEF	12
CONSECO STRATEGIC INCOME FD	Close End FD	20847A102	55	5402.61	SH	DEF	12
CONSOL ENERGY INC	Common	20854P109	17	760	SH	DEF	12
CONSOLDTD EDISON INC	COM	209115104	24	550	SH	DEF	6
CONSOLIDATED EDISON INC	COM	209115104	35	808	SH	DEF	11
CONSOLIDATED EDISON INC	Common	209115104	787	18185.86	SH	DEF	12
Consolidated Edison Inc.	COM	209115104	16	400	SH	DEF	2
CONSOLIDATED GRAPHICS INC COM	COM	209341106	1072	46840	SH	DEF	3
CONSTELLATION BRANDS INC	Common	21036P108	540	17205	SH	DEF	12
CONSTELLATION ENERGY GP INC	COM	210371100	15041	438212	SH	DEF	6
Constellation Energy Group	COM	210371100	25	750	SH	DEF	2
CONSTELLATION ENERGY GROUP	COM	210371100	1725	50300	SH	DEF	3
Constellation Energy Group	COM	210371100	329	11280		DEF	9
CONSTELLATION ENERGY GROUP INC	COM	210371100	87	2528	SH	DEF	11
CONSTELLATION ENERGY GROUP INC	COM	210371100	431	12575	SH	DEF	5
CONSTELLATION ENERGY GROUP INC	Common	210371100	3836	111831.62	SH	DEF	12
CONSUMER PORTFOLIO SERVICES	Common	210502100	17	6000	SH	DEF	12
CONTINENTAL AIRLINES INC-CL B	Common	210795308	15	981	SH	DEF	12
CONVERA CORP	Common	211919105	6	1500	SH	DEF	12
Convergys Corp	COM	212485106	13388	835717	SH	DEF	2
CONVERGYS CORP	COM	212485106	2	100	SH	DEF	6
Convergys Corp	COM	212485106	24	1500		DEF	9
CONVERGYS CORP	COM	212485106	131	8200	SH	DEF	11
CONVERGYS CORP	Common	212485106	1532	95761	SH	DEF	12
COOPER CAMERON CORP	COM	216640102	10	200	SH	DEF	11
COOPER CAMERON CORP	Common	216640102	106	2100	SH	DEF	12
COOPER CAMERON CORP COM	COM	216640102	378	7500	SH	DEF	5
COOPER COS INC COM NEW	COM	216648402	16624	478120	SH	DEF	3
COOPER INDS LTD	CL A	G24182100	5049	122250	SH	DEF	6
COOPER INDUSTRIES LTD	COM	G24182100	334	7800	SH	DEF	6
COOPER INDUSTRIES LTD CL A	CL A	G24182100	35	850	SH	DEF	11
COOPER INDUSTRIES LTD-CL A	COM	G24182100	428	10375	SH	DEF	5
Cooper Industries Ltd.	COM	G24182100	126	3000	SH	DEF	2
COOPER TIRE & RUBBER	COM	216831107	23170	1317200	SH	DEF	6
COOPER TIRE & RUBBER CO	Common	216831107	317	17995	SH	DEF	12
COOPERATIVE BANKSHARES INC	Common	216844100	12	600	SH	DEF	12
COORS ADOLPH CO	CL B	217016104	2851	58200	SH	DEF	6
COORS ADOLPH CO CL B	CL B	217016104	6	120	SH	DEF	11
COPART INC	Common	217204106	2	195	SH	DEF	12
COPPER MOUNTAIN NETWORKS INC	Common	217510205	8	775	SH	DEF	12
Core Laboratories N.V.	COM	N22717107	4	400	SH	DEF	4
CORE LABORATORIES NV	COM	N22717107	107	9900	SH	DEF	3
CORINTHIAN COLLEGES INC	Common	218868107	19	400	SH	DEF	12
CORIXA CORP	Common	21887F100	1	100	SH	DEF	12
CORN PRODUCTS INTERNATIONAL	Common	219023108	154	5144	SH	DEF	12
CORN PRODUCTS INTERNATIONAL INC COM		219023108	8	268	SH	DEF	11
Corn Products International Inc. COM		219023108	69	2276	SH	DEF	2
CORN PRODUCTS INTL INC	COM	219023108	748	24900	SH	DEF	3
Cornerstone Bancorp Inc.	COM	218925105	161	8286		DEF	9

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CORNERSTONE REALTY INCOME	Common	21922V102	2	303	SH	DEF	12
CORNERSTONE TOTAL RETURN FUND	Close End FD	21924U102	199	14249.01	SH	DEF	12
CORNING INC	COM	219350105	924	125060	SH	DEF	5
CORNING INC	COM	219350105	34	4538	SH	DEF	11
CORNING INC	COM	219350105	15616	2098420	SH	DEF	6
CORNING INC	Common	219350105	2759	373396.99	SH	DEF	12
Corning Inc.	COM	219350105	84	11400	SH	DEF	1
Corning Incorporated	COM	219350105	639	77617	SH	DEF	2
CORP HIGH YIELD FUND VI INC	Close End FD	219932100	30	2000	SH	DEF	12
CORPORATE EXECUTIVE BOARD CO	Common	21988R102	36	875	SH	DEF	12
CORPORATE HIGH YIELD FD V INC	Close End FD	219931102	8	500	SH	DEF	12
CORPORATE HIGH YIELD FUND INC	Close End FD	219914108	61	6859.47	SH	DEF	12
CORPORATE OFFICE PROPERTIES	Common	22002T108	913	53920	SH	DEF	12
CORPORATE OFFICE PROPERTIES TR	COM	22002T108	322	19000	SH	DEF	11
CORPORATION COTT	Common	22163N106	1069	51648	SH	DEF	12
CORPORATION FINANCIERE MANUVIE	Common	56501R106	138	4894	SH	DEF	12
CORPORATION PHARMACEUTIQUE	Common	67076P102	6	2000	SH	DEF	12
CORRECTIONAL SVCS	COM	219921103	300	101600	SH	DEF	6
CORRECTIONS CORP AMERICA	Common	22025Y407	5	184	SH	DEF	12
CORRECTIONS CORP OF AMER NEW	COM	22025Y407	33327	1310454	SH	DEF	6
CORTEX PHARMACEUTICALS INC NEW	Common	220524300	16	8810	SH	DEF	12
CORUS BANKSHARES INC	COM	220873103	39383	814247	SH	DEF	6
CORUS ENTERTAINMENT INC.	CL B NON VTG	220874101	2123	93300	SH	DEF	14
CORVIS CORP	Common	221009103	10	6735	SH	DEF	12
COST PLUS INC-CALIF	Common	221485105	1	16	SH	DEF	12
COST PLUS INC/CALIFORNIA	COM	221485105	300	8400	SH	DEF	5
COSTCO WHOLESALE CORP NEW	COM	22160K105	73	1990	SH	DEF	11
COSTCO WHOLESALE CORP-NEW	Common	22160K105	895	24461	SH	DEF	12
COSTCO WHOLESALE CORPORATION	COM	22160K105	1116	30500	SH	DEF	5
Costco Whsl Corp New	COM	22160K105	362	9915	SH	DEF	2
Cott Corp.	COM	22163N106	51725	2500000	SH	DEF	13
COTTON STS LIFE INS	COM	221774102	457	45337	SH	DEF	6
COUNTRYWIDE CREDIT INDS INC	COM	222372104	202	2900	SH	DEF	5
COUNTRYWIDE FINANCIAL CORP	COM	222372104	36344	522410	SH	DEF	3
COUNTRYWIDE FINANCIAL CORP	Common	222372104	844	12135.85	SH	DEF	12
COUNTRYWIDE FINANCIAL CORPORATION	COM	222372104	237	3400	SH	DEF	11
COUNTRYWIDE FINL	COM	222372104	468	6720	SH	DEF	6
COURIER CORP	Common	222660102	247	4800	SH	DEF	12
Cousins Properties	COM	222795106	19	700	SH	DEF	2
COUSINS PROPERTIES INC	Common	222795106	11	400	SH	DEF	12
COVANCE INC	COM	222816100	485	26810	SH	DEF	3
COVANCE INC	Common	222816100	38	2125	SH	DEF	12
COVANSYS CORP	COM	22281W103	219	68300	SH	DEF	
COVANSYS CORP	Common	22281W103	58	18870	SH	DEF	12
COVENTRY HEALTH CARE	COM	222862104	22305	483205	SH	DEF	3
COVENTRY HEALTH CARE INC	Common	222862104	88	1903	SH	DEF	12
COX COMM SUB DEB	DEB	224044AX5	5041	10090000	PRN	DEF	15
COX COMMUNICATIONS INC NEW	Common	224044107	419	13120	SH	DEF	12
COX COMMUNICATIONS INC NEW CL A	CL A	224044107	89	2800	SH	DEF	11
Cox Communications Inc. Cl A	COM	224044107	14	451	SH	DEF	2
COX RADIO INC-CL A	Common	224051102	0	18	SH	DEF	12
CP SHIPS LIMITED	COM	22409V102	62	2776	SH	DEF	14
CPAC INC	COM	126145101	372	63700	SH	DEF	6
CPI AEROSTRUCTURES INC	Common	125919308	92	10480	SH	DEF	12
CPI CORP	COM	125902106	1514	85800	SH	DEF	6
CRANE CO	COM	224399105	5164	228190	SH	DEF	6
CRANE CO	Common	224399105	23	1015	SH	DEF	12
CRAWFORD & CO	CL A	224633206	694	143075	SH	DEF	6
CRAY INC	Common	225223106	0	0	SH	DEF	12
CREDENCE SYSTEMS CORP	Common	225302108	7	842	SH	DEF	12
CREDIT ACCEP CORP	COM	225310101	1113	111277	SH	DEF	6
CREDIT SUISSE ASSET MGMT	Close End FD	224916106	60	13148	SH	DEF	12

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CREDIT SUISSE GROUP	COM	225401108	7165	258481	SH	DEF	6
CREDIT SUISSE HIGH YIELD BD FD	Close End FD	22544F103	32	6712.45	SH	DEF	12
CREE INC	Common	225447101	57	3482	SH	DEF	12
CRESCENT REAL ESTATE EQUITIES	Common	225756105	111	6675	SH	DEF	12
CRIIMI MAE INC	Common	226603504	28	2602	SH	DEF	12
CRIIMI MAE INC-10.875% CUM	Preferred	226603207	15	600	SH	DEF	12
CRITICAL PATH INC	Common	22674V100	0	315	SH	DEF	12
CROMPTON CORP	Common	227116100	1	100	SH	DEF	12
CROMPTON CORPORATION	COM	227116100	1366	193800	SH	DEF	3
CROSS CNTRY HLTHCARE	COM	227483104	3029	230179	SH	DEF	6
CROSS COUNTRY HEALTHCARE INC	COM	227483104	256	19500	SH	DEF	5
CROSS TIMBERS ROYALTY TRUST	Common	22757R109	24	1000	SH	DEF	12
CROSSROADS SYS INC	Common	22765D100	0	75	SH	DEF	12
CROWN CASTLE INTL CORP	Common	228227104	50	6382	SH	DEF	12
CROWN HLDGS INC (HOLDING CO)	COM	228368106	21817	3053085	SH	DEF	6
CROWN HOLDINGS INC	Common	228368106	181	25400	SH	DEF	12
CROWN MEDIA HLDGS INC	Common	228411104	10	2400	SH	DEF	12
CSG SYS INTL INC	COM	126349109	12372	864000	SH	DEF	6
CSG SYSTEMS INTERNATIONAL INC	Common	126349109	14	1019	SH	DEF	12
CSK AUTO CORP	COM	125965103	3321	229800	SH	DEF	3
CSX CORP	COM	126408103	146	4856	SH	DEF	11
CSX CORP	COM	126408103	13933	463050	SH	DEF	6
CSX CORP	Common	126408103	1682	55912.51	SH	DEF	12
CSX CORP COM	COM	126408103	528	17564	SH	DEF	5
CSX CORP COM	COM	126408103	18	600	SH	DEF	3
CT COMMUNICATIONS INC	Common	126426402	22	2000	SH	DEF	12
CTS CORP	Common	126501105	1	80	SH	DEF	12
CTS CORP COM	COM	126501105	436	41700	SH	DEF	3
CTS Corporation	COM	126501105	1	100	SH	DEF	2
CUBIC CORP	Common	229669106	15	685	SH	DEF	12
CUBIST PHARMACEUTICALS INC	Common	229678107	5	500	SH	DEF	12
CULLEN FROST BANKERS INC	COM	229899109	70	2175	SH	DEF	11
CULLEN FROST BANKERS INC	Common	229899109	579	18028	SH	DEF	12
CULLEN FROST BANKERS INC COM NASD INDL COM		229899109	11597	361270	SH	DEF	3
Cullen Frost Bankers Inc.	COM	229899109	2943	91675	SH	DEF	1
CULP INC	COM	230215105	909	131800	SH	DEF	6
Cummins Engine Co Inc.	COM	231021106	3589	100000	SH	DEF	13
CUMMINS INC	COM	231021106	4883	136060	SH	DEF	6
CUMMINS INC	Common	231021106	538	14990	SH	DEF	12
CUNO INC	Common	126583103	1	20	SH	DEF	12
CURAGEN CORP	Common	23126R101	10	1870	SH	DEF	12
CURATIVE HEALTH SERVICES INC	Common	231264102	1	75	SH	DEF	12
CURATIVE HEALTH SVCS	COM	231264102	2388	141200	SH	DEF	6
CURIS INC	Common	231269101	0	35	SH	DEF	12
Curis Inc.	COM	231269101	0	15	SH	DEF	4
CURON MEDICAL INC	Common	231292103	1	1000	SH	DEF	12
CURTISS WRIGHT CORP	Common	231561408	72	1151	SH	DEF	12
CURTISS WRIGHT CORP	Common	231561101	13	200	SH	DEF	12
CURTISS WRIGHT CORP COM	COM	231561101	4506	71300	SH	DEF	3
CUTTER & BUCK INC	Common	232217109	8	1500	SH	DEF	12
CV Therapeutics Inc	COM	126667104	20	600	SH	DEF	2
CV THERAPEUTICS INC	Common	126667104	0	8	SH	DEF	12
CVF TECHNOLOGIES CORP	Common	12660F102	3	9000	SH	DEF	12
CVS CORP	COM	126650100	4	150	SH	DEF	6
CVS Corp	COM	126650100	2185	77937		DEF	9
CVS CORP	Common	126650100	3043	108549.62	SH	DEF	12
CVS CORP COM	COM	126650100	2175	77600	SH	DEF	3
CVS CORP COM	COM	126650100	2378	84845	SH	DEF	5
CVS Corp.	COM	126650100	1416	50926	SH	DEF	2
CVS CORPORATION	COM	126650100	40	1440	SH	DEF	11
CYANOTECH CORP NEW	Common	232437202	1	1700	SH	DEF	12
CYBERGUARD CORP	COM	231910100	9	1220	SH	DEF	3

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CYBERGUARD CORP	Common	231910100	476	67000	SH	DEF	12
Cyberonics Inc	COM	23251P102	31	1350	SH	DEF	2
CYBERONICS INC	Common	23251P102	9	400	SH	DEF	12
CYMER INC	Common	232572107	38	1200	SH	DEF	12
CYPRESS SEMICONDUCTOR CORP	Common	232806109	59	4910	SH	DEF	12
CYPRESS SEMICONDUCTOR CORP COM	COM	232806109	2101	175100	SH	DEF	3
Cypress Semiconductor Corp.	COM	232806109	1	100	SH	DEF	2
CYSIVE INC	Common	23281T108	8	2450	SH	DEF	12
CYTEC INDS INC	COM	232820100	54	1600	SH	DEF	6
CYTEC INDUSTRIES INC	Common	232820100	55	1619	SH	DEF	12
CYTOGEN CORPORATION	Common	232824300	6	710	SH	DEF	12
CYTRX CORP	Common	232828301	9	5000	SH	DEF	12
CYTYC CORP	Common	232946103	323	30737	SH	DEF	12
CYTYC CORPORATION	COM	232946103	2651	251250	SH	DEF	3
D R HORTON INC	Common	23331A109	33	1166	SH	DEF	12
D&K HEALTHCARE RES	COM	232861104	2546	157867	SH	DEF	6
D.R. Horton Inc.	COM	23331A109	37	1306	SH	DEF	2
D.R. Horton Inc.	COM	23331A109	2810	100000	SH	DEF	13
DaimlerChrysler (NDCX)	COM	D1668R123	2	45	SH	DEF	6
DaimlerChrysler A.G.	ADR	D1668R123	378	10490		DEF	9
DaimlerChrysler A.G.	ADR	D1668R123	124	3600	SH	DEF	2
DAKTRONICS INC	COM	234264109	2920	179600	SH	DEF	3
DAN RIV INC	CL A	235774106	426	158300	SH	DEF	6
DANA CORP	COM	235811106	13864	1199310	SH	DEF	6
DANA CORP	Common	235811106	85	7350	SH	DEF	12
DANA CORP COM	COM	235811106	3854	333370	SH	DEF	3
Dana Corporation	COM	235811106	4	259	SH	DEF	2
DANAHER CORP	COM	235851102	66	970	SH	DEF	11
Danaher Corp	COM	235851102	61	900	SH	DEF	4
DANAHER CORP	Common	235851102	1136	16700.05	SH	DEF	12
DARDEN RESTAURANTS INC	Common	237194105	180	9482.07	SH	DEF	12
Darden Restaurants Inc.	COM	237194105	76	4002	SH	DEF	2
DATAMIRROR CORP.	COM	237926100	613	60100	SH	DEF	14
DATASCOPE CORP	COM	238113104	10	350	SH	DEF	11
DATASCOPE CORP	Common	238113104	257	8700	SH	DEF	12
DATASTREAM SYSTEMS INC	COM	238124101	118	11100	SH	DEF	3
DATASTREAM SYSTEMS INC	Common	238124101	8	800	SH	DEF	12
Datawatch Corp	COM	237917208	3	1170	SH	DEF	1
DAVE & BUSTERS INC	COM	23833N104	629	57700	SH	DEF	3
Dave & Busters Inc.	COM	23833N104	26	2304	SH	DEF	2
DAVITA INC	Common	23918K108	12	450	SH	DEF	12
Dean Foods Co	COM	242370104	804	24750		DEF	9
DEAN FOODS CO NEW	Common	242370104	162	5151	SH	DEF	12
DEB SHOPS	COM	242728103	12757	678404	SH	DEF	6
DEBT STRATEGIES FD INC	Common	24276Q109	80	11750	SH	DEF	12
DECKERS OUTDOOR	COM	243537107	285	43950	SH	DEF	6
Decode Genetics Inc	COM	243586104	6	2000	SH	DEF	2
DEERE & CO	COM	244199105	1577	34510	SH	DEF	6
Deere & Co	COM	244199105	368	7628	SH	DEF	2
DEERE & CO	COM	244199105	28	616	SH	DEF	11
DEERE & CO	Common	244199105	1951	42684.3	SH	DEF	12
Del Monte Foods Co	COM	24522p103	3	357	SH	DEF	4
DEL MONTE FOODS CO	COM	24522P103	4	448	SH	DEF	11
DEL MONTE FOODS CO	Common	24522P103	731	82726	SH	DEF	12
Del Monte Foods Co.	COM	24522P103	190	21585	SH	DEF	2
DEL MONTE FOODS COMPANY	COM	24522P103	71007	8001442	SH	DEF	6
DELAWARE INVTS DIVID & INCOME	Close End FD	245915103	434	33513.39	SH	DEF	12
DELAWARE INVTS GLOBAL DIVID &	Close End FD	245916101	14	1136.37	SH	DEF	12
DELICATH SYSTEM INC	Common	24661P104	9	7600	SH	DEF	12
DELIA*S CORP	Common	24688Q101	2	3000	SH	DEF	12
Dell Computer	COM	247025109	127	3986	SH	DEF	4
DELL COMPUTER CORP	COM	247025109	826	25930	SH	DEF	11

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DELL COMPUTER CORP	COM	247025109	2965	93115	SH	DEF	5
DELL COMPUTER CORP	COM	247025109	7	228	SH	DEF	6
DELL COMPUTER CORP	Common	247025109	9845	308030	SH	DEF	12
DELL COMPUTER CORP COM NASD INDL COM		247025109	23134	726567	SH	DEF	3
Dell Computer Corp.	COM	247025109	1025	32062		DEF	9
Dell Computer Corporation	COM	247025109	8629	270000	SH	DEF	10
DELPHI CORP	COM	247126105	8469	981300	SH	DEF	3
DELPHI CORP	Common	247126105	883	102302.29	SH	DEF	12
DELPHI CORPORATION	COM	247126105	7	769	SH	DEF	6
Delphi Corporation	COM	247126105	6	682	SH	DEF	2
DELPHI CORPORATION	COM	247126105	38	4424	SH	DEF	11
DELPHI FINL GROUP INC CL A NASD INDL COM		247131105	10857	231983	SH	DEF	3
DELTA & PINE LAND CO	Common	247357106	4	200	SH	DEF	12
DELTA & PINE LAND COMPANY	COM	247357106	15283	695757	SH	DEF	6
DELTA AIR LINES INC	Common	247361108	69	4702	SH	DEF	12
Delta Air Lines Inc.	COM	247361108	26	2098	SH	DEF	2
DELTA AIRLINES	COM	247361108	6878	469895	SH	DEF	6
Delta Financial Corp	COM	247918105	119	15000	SH	DEF	2
DELTA NATURAL GAS CO INC	Common	247748106	7	300	SH	DEF	12
DELTAGEN INC	Common	24783R103	0	1000	SH	DEF	12
DELTATHREE INC	Common	24783N102	1	2200	SH	DEF	12
DELTIC TIMBER CORP	Common	247850100	46	1618	SH	DEF	12
DELUXE CORP	COM	248019101	1895	42300	SH	DEF	3
DELUXE CORP AVEC DROITS DE	Common	248019101	390	8695	SH	DEF	12
DELUXE CORPORATION	COM	248019101	2182	48700	SH	DEF	6
DENBURY RESOURCES INC	COM	247916208	596	44400	SH	DEF	3
DENBURY RESOURCES INC	COM	247916208	31	2300	SH	DEF	
Dendreon Corp	COM	24823Q107	25	4000	SH	DEF	2
DENDRITE INTERNATIONAL INC	Common	248239105	81	6300	SH	DEF	12
DENISON INTERNATIONAL PLC ADR	ADR	248335101	58	3000	SH	DEF	
DENTSPLY INTERNATIONAL INC NEW	Common	249030107	57	1384	SH	DEF	12
DEPARTMENT 56 INC	COM	249509100	2703	176300	SH	DEF	6
DESCARTES SYSTEMS GROUP	COM	249906108	1	200	SH	DEF	14
DEUTSCHE BK AG REG SHS	COM	D18190898	7501	114729	SH	DEF	6
Deutsche Telekom AG S.A.	ADR	251566105	9	650	SH	DEF	2
DEVELOPERS DIVERSIFI	COM	251591103	8058	283340	SH	DEF	3
Developers Diversified Realty	COM	251591103	5714	200900	SH	DEF	1
DEVELOPERS DIVERSIFIED REALTY	Common	251591103	93	3275	SH	DEF	12
Developers Diversified Realty Corp.	COM	251591103	20	700	SH	DEF	2
DEVON ENERGY CORP	COM	25179M103	44	828	SH	DEF	
DEVON ENERGY CORP NEW	COM	25179M103	105	1964	SH	DEF	11
DEVON ENERGY CORP NEW	COM	25179M103	29265	548205	SH	DEF	6
Devon Energy Corp New	COM	25179M103	4416	82700	SH	DEF	10
Devon Energy Corp New	COM	25179M103	5	96	SH	DEF	2
Devon Energy Corp New	COM	25179M103	5739	107475	SH	DEF	1
DEVON ENERGY CORPORATION	COM	25179M103	3621	67800	SH	DEF	3
DEVON ENERGY CORPORATION NEW	Common	25179M103	1177	22035	SH	DEF	12
DEVRY INC DEL	COM	251893103	22	950	SH	DEF	11
DEVRY INC DEL COM NASD INDL	COM	251893103	56	2400	SH	DEF	3
DEVRY INC-DEL	Common	251893103	1027	44100	SH	DEF	12
Devry Inc.	COM	251893103	13	500	SH	DEF	2
DIAGEO PLC	COM	25243Q205	22	500	SH	DEF	11
DIAGNOSTIC PRODUCTS CORP	Common	252450101	74	1800	SH	DEF	12
DIAL CORP NEW	COM	25247D101	21	1100	SH	DEF	11
DIAL CORP NEW	COM	25247D101	9594	492056	SH	DEF	6
DIAL CORP NEW	Common	25247D101	68	3493	SH	DEF	12
DIAL CORP NEW COM	COM	25247D101	1251	64310	SH	DEF	3
Dial Corp.	COM	25247D101	46	2352		DEF	9
DIAMETRICS MEDICAL INC	Common	252532106	0	100	SH	DEF	12
DIAMOND OFFSHORE DRILLING INC	COM	25271C102	4	200	SH	DEF	11
DIAMOND OFFSHORE DRILLING INC	Common	25271C102	183	8730	SH	DEF	12
DIAMOND OFFSHORE DRL	COM	25271C102	2	100	SH	DEF	6

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DIAMONDCLUSTER INTL INC	Common	25278P106	82	22000	SH	DEF	12
DIAMONDS TRUST-UNIT SERIES 1	Common	252787106	879	9780	SH	DEF	12
DICKS SPORTING GOODS INC	COM	253393102	172	4700	SH	DEF	3
DICKS SPORTING GOODS INC	Common	253393102	161	4400	SH	DEF	12
DIEBOLD INC	COM	253651103	2	50	SH	DEF	6
DIEBOLD INC	COM	253651103	138	3200	SH	DEF	11
DIEBOLD INC	Common	253651103	2455	56766.22	SH	DEF	12
Diebold Inc.	COM	253651103	365	8450	SH	DEF	2
Diebold Inc.	COM	253651103	6561	151690	SH	DEF	1
DIGENE CORP	Common	253752109	10	350	SH	DEF	12
DIGITAL ANGEL CORP	Common	253830103	0	150	SH	DEF	12
DIGITAL INSIGHT CORP	COM	25385P106	6127	323500	SH	DEF	3
DIGITAL INSIGHT CORP	Common	25385P106	1	70	SH	DEF	12
DIGITAL RIVER INC	COM	25388B104	22181	1146330	SH	DEF	3
DIGITAL RIVER INC	Common	25388B104	104	5400	SH	DEF	12
DIGITALTHINK INC	Common	25388M100	7	2000	SH	DEF	12
DIGITAS INC	Common	25388K104	0	86.77	SH	DEF	12
DILLARDS INC	CL A	254067101	16442	1220620	SH	DEF	6
DILLARDS INC-CL A	Common	254067101	9	700	SH	DEF	12
DIME COMMUNITY BANCSHARES INC	COM	253922108	2401	94750	SH	DEF	3
DIMON INC	Common	254394109	12	1650	SH	DEF	12
DIMON INCORPORATED	COM	254394109	5053	705700	SH	DEF	6
DIODES INC	COM	254543101	2114	109650	SH	DEF	3
DIOMED HOLDINGS INC	Common	25454R108	0	500	SH	DEF	12
DIONEX CORP	Common	254546104	16	400	SH	DEF	12
DIONEX CORP COM NASD INDL	COM	254546104	496	12480	SH	DEF	3
DIRECT INSITE CORP	Common	25457C207	0	1	SH	DEF	12
Direct Insite Corp.	COM	25457C207	0	240	SH	DEF	2
Disney	COM	254687106	8139	412114	SH	DEF	4
DISNEY WALT CO DEL COM	COM	254687106	4589	232367	SH	DEF	3
DISNEY WALT PRODTNS COM	COM	254687106	5176	262055	SH	DEF	5
DISTRIBUCION Y SERVICIO ADR	ADR	254753106	27	2100	SH	DEF	3
DITECH COMMUNICATIONS CORP	COM	25500M103	4	850	SH	DEF	11
DIXIE GROUP INC	CL A	255519100	462	134400	SH	DEF	6
DNP SELECT INCOME FD INC	Close End FD	23325P104	1459	134266.47	SH	DEF	12
DOCTOR REDDYS LAB - ADR	ADR	256135203	427	18300	SH	DEF	3
DOCUCORP INTERNATIONAL INC	Common	255911109	1	100	SH	DEF	12
DOCUCORP INTL INC	COM	255911109	75	11700	SH	DEF	6
DOCUMENTUM INC	Common	256159104	4	200	SH	DEF	12
DOLLAR GEN CORP COM NASD INDL	COM	256669102	1808	99000	SH	DEF	3
DOLLAR GENERAL CORP	COM	256669102	105	5725	SH	DEF	11
DOLLAR GENERAL CORP	Common	256669102	2470	135278.79	SH	DEF	12
DOLLAR TREE STORES INC	Common	256747106	936	29510	SH	DEF	12
DOMINION HOMES INC	COM	257386102	1026	43000	SH	DEF	6
DOMINION RES INC VA	COM	25746U109	284	4421	SH	DEF	6
Dominion Res Inc Va New	COM	25746U109	127	2090	SH	DEF	2
DOMINION RESOURCES BLACK	Common	25746Q108	96	3650	SH	DEF	12
DOMINION RESOURCES INC VA NEW	COM	25746U109	2458	38240	SH	DEF	11
DOMINION RESOURCES INC VA NEW	Common	25746U109	3816	59372.78	SH	DEF	12
Dominion Resources Inc. VA	COM	25746U109	258	4018	SH	DEF	1
Dominion Resources Inc./VA	COM	25746u109	19	300	SH	DEF	4
DOMINION RESOURCES INC/VA	COM	25746U109	592	9213	SH	DEF	5
DOMTAR INC	COM	257561100	4472	404700	SH	DEF	6
DOMTAR INC.	COM	257561100	18189	1229000	SH	DEF	14
DONALDSON CO INC	COM	257651109	99	2225	SH	DEF	11
DONALDSON CO INC	Common	257651109	1075	24175	SH	DEF	12
Donaldson Inc.	COM	257651109	2573	54345	SH	DEF	2
DONEGAL GROUP INC	CL A	257701201	832	58978	SH	DEF	6
DONEGAL GROUP INC	CL B	257701300	282	22480	SH	DEF	6
Donnelley (R R) & Sons Co	COM	257867101	214	8000	SH	DEF	2
DONNELLEY R R & SONS	COM	257867101	9787	374395	SH	DEF	6
DONNELLEY R R & SONS CO COM	COM	257867101	88	3360	SH	DEF	3

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DORAL FINL CORP COM	COM	25811P100	8738	195700	SH	DEF	3
DORCHESTER MINERALS L P	Common	25820R105	3	162	SH	DEF	12
DOREL INDUSTRIES	CL B SUB VTG	25822C205	8250	210200	SH	DEF	14
DOUBLECLICK INC	Common	258609304	20	2174	SH	DEF	12
DOVER CORP	COM	260003108	473	15800	SH	DEF	11
DOVER CORP	Common	260003108	1925	64255.17	SH	DEF	12
DOVER CORP COM	COM	260003108	775	25900	SH	DEF	5
Dover Corp.	COM	260003108	10653	308236	SH	DEF	2
DOVER DOWNS GAMING &	COM	260095104	1043	112800	SH	DEF	6
DOVER DOWNS GAMING & ENTMT INC	Common	260095104	14	1513	SH	DEF	12
DOVER MOTORSPORTS INC	Common	260174107	8	1863	SH	DEF	12
DOW CHEM CO COM	COM	260543103	2741	88538	SH	DEF	3
DOW CHEMICAL CO	COM	260543103	267	8640	SH	DEF	11
Dow Chemical Co	COM	260543103	1498	46947	SH	DEF	2
DOW CHEMICAL CO	Common	260543103	5750	185725.76	SH	DEF	12
DOW CHEMICAL CO COM	COM	260543103	878	28357	SH	DEF	5
DOW CHEMICAL COMPANY	COM	260543103	8617	278318	SH	DEF	6
Dow Jones & Co	COM	260561105	1355	31500		DEF	9
Dow Jones & Co	COM	260561105	405	9430	SH	DEF	2
DOW JONES & CO INC	Common	260561105	244	5675	SH	DEF	12
DOWNEY FINANCIAL	COM	261018105	17961	434900	SH	DEF	6
DOWNEY FINANCIAL CORP	COM	261018105	4754	115100	SH	DEF	3
DPL INC	COM	233293109	61	3850	SH	DEF	11
DPL INC	COM	233293109	4782	300000	SH	DEF	6
DPL INC	Common	233293109	316	19803.53	SH	DEF	12
DPL Inc.	COM	233293109	1301	81609		DEF	9
DPL Inc.	COM	233293109	943	61291	SH	DEF	2
DQE INC	COM	23329J104	7137	473600	SH	DEF	6
DQE INC	Common	23329J104	197	13056.3	SH	DEF	12
DRESS BARN INC	COM	261570105	3787	302500	SH	DEF	6
DREXLER TECHNOLOGY CORP	Common	261876106	9	600	SH	DEF	12
DREYFUS HIGH YIELD STRATEGIES	Close End FD	26200S101	130	26409.17	SH	DEF	12
DREYFUS MUNICIPAL INCOME INC	Close End FD	26201R102	28	2850	SH	DEF	12
DREYFUS STRATEGIC MUNICIPAL	Close End FD	26202F107	151	16917	SH	DEF	12
DREYFUS STRATEGIC MUNICIPALS	Close End FD	261932107	502	50016.34	SH	DEF	12
DRIL-QUIP INC	Common	262037104	73	4000	SH	DEF	12
DRS TECHNOLOGIES INC	COM	23330X100	5	175	SH	DEF	11
DSP GROUP INC	COM	23332B106	7	300	SH	DEF	11
DSP GROUP INC	COM	23332B106	918	42200	SH	DEF	3
DSP GROUP INC	Common	23332B106	6	300	SH	DEF	12
DST SYS INC DEL	COM	233326107	2	60	SH	DEF	6
DST SYSTEMS INC-DEL	Common	233326107	1168	30740	SH	DEF	12
DTE ENERGY CO	COM	233331107	16	420	SH	DEF	6
DTE ENERGY CO	COM	233331107	19	500	SH	DEF	11
DTE ENERGY CO	Common	233331107	121	3143.83	SH	DEF	12
DTE ENERGY CO COM	COM	233331107	8	200	SH	DEF	3
DTE Energy Company	COM	233331107	152	4055	SH	DEF	2
DTF TAX-FREE INCOME INC	Close End FD	23334J107	12	698	SH	DEF	12
Du Pont (EI) de Nemours and Co.	COM	263534109	48	1160	SH	DEF	1
Du Pont (EI) de Nemours and Co.	COM	263534109	1674	39063	SH	DEF	2
Du Pont (EI) de Nemours and Co.	COM	263534109	1328	31490		DEF	9
DU PONT E I DE NEMOU	COM	263534109	12161	292059	SH	DEF	6
DU PONT E I DE NEMOURS & CO CO	COM	263534109	4544	109114	SH	DEF	5
DU PONT E I DE NEMOURS & CO COM	COM	263534109	14386	345490	SH	DEF	3
DUANE READE INC	COM	263578106	3049	206710	SH	DEF	6
DUANE READE INC	COM	263578106	3	175	SH	DEF	11
DUANE READE INC	Common	263578106	579	39255	SH	DEF	12
DUCKWALL-ALTO STORES	COM	264142100	546	50300	SH	DEF	6
DUCOMMUN INC	COM	264147109	1770	125500	SH	DEF	6
DUFF & PHELPS UTILITY &	Close End FD	26432K108	546	36204.12	SH	DEF	12
Duke Energy	COM	264399106	200	10000	SH	DEF	4
DUKE ENERGY CORP	COM	264399106	37	1865	SH	DEF	11

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DUKE ENERGY CORP	COM	264399106	4648	233001	SH	DEF	6
Duke Energy Corp	COM	264399106	4190	210000	SH	DEF	10
DUKE ENERGY CORP	COM	264399106	354	17775	SH	DEF	5
DUKE ENERGY CORP	Common	264399106	8175	409791.22	SH	DEF	12
DUKE ENERGY CORP COM	COM	264399106	343	17200	SH	DEF	3
Duke Energy Corp.	COM	264399106	743	39911		DEF	9
Duke Energy Corp.	COM	264399106	2787	150902	SH	DEF	2
DUKE REALTY CORP	Common	264411505	1966	71371.7	SH	DEF	12
DUKE REALTY CORPORATION	COM	264411505	76	2750	SH	DEF	11
Duke Realty Corporation	COM	264411505	2011	70600	SH	DEF	2
DUN & BRADSTREET CORP	COM	26483E100	34669	843530	SH	DEF	3
DuPont	COM	263534109	7086	170184	SH	DEF	4
DuPont de Nemours	COM	263534109	1507	36200	SH	DEF	1
DURA AUTOMOTIVE SYS	CL A	265903104	2202	218228	SH	DEF	6
DURA AUTOMOTIVE SYS CL B	COM	265903104	2578	255470	SH	DEF	3
DURA AUTOMOTIVE SYSTEMS INC	Common	265903104	10	1000	SH	DEF	12
DURATEK INC	Common	26658Q102	3	400	SH	DEF	12
DURECT CORP	Common	266605104	10	4000	SH	DEF	12
DUSA PHARMACEUTICALS INC	Common	266898105	1	300	SH	DEF	12
Dusa Pharmaceuticals Inc.	COM	266898105	1	400	SH	DEF	2
DVI INC	COM	233343102	867	185700	SH	DEF	6
DYCOM IND INC	COM	267475101	41695	2537852	SH	DEF	6
DYCOM INDUSTRIES INC	COM	267475101	7	400	SH	DEF	11
DYCOM INDUSTRIES INC	Common	267475101	15	950	SH	DEF	12
DYNEGY INC (HOLDING CO)	Common	26816Q101	57	13683.22	SH	DEF	12
Dynex Cap Inc	PFD	26817Q407	47	1500	SH	DEF	2
DYNEX CAP INC	Common	26817Q506	15	2475	SH	DEF	12
E I DU PONT DE NEMOURS & CO	COM	263534109	549	13183	SH	DEF	11
E I DU PONT DE NEMOURS & CO	Common	263534109	9827	235997.02	SH	DEF	12
E TRADE GROUP INC	Common	269246104	496	58383	SH	DEF	12
E TRADE GRP INC	COM	269246104	53859	6252840	SH	DEF	6
E*TRADE Group Inc	COM	269246104	9314	1095800	SH	DEF	10
E*TRADE GROUP INC	COM	269246104	353	41500	SH	DEF	3
E*TRADE Group Inc.	COM	269246104	671	78900	SH	DEF	8
EAGLE BANCORP INC MD	Common	268948106	254	17250	SH	DEF	12
EARTHLINK INC	COM	270321102	2045	256300	SH	DEF	3
Earthlink Inc	COM	270321102	1	100	SH	DEF	1
EARTHLINK INC	Common	270321102	55	6989	SH	DEF	12
EARTHSHELL CORP	Common	27032B100	4	9765	SH	DEF	12
East West Bancorp Inc	COM	27579R104	6857	189725	SH	DEF	1
EAST WEST BANCORP INC	COM	27579R104	4900	135630	SH	DEF	3
EAST WEST BANCORP INC	COM	27579R104	61	1700	SH	DEF	11
EASTERN AMERICAN NATURAL GAS	Common	276217106	799	37585	SH	DEF	12
EASTERN CO	COM	276317104	583	39900	SH	DEF	6
EASTERN VIRGINIA BANKSHARES	Common	277196101	2992	130616	SH	DEF	12
EASTGROUP PROPERTIES INC	Common	277276101	14	500	SH	DEF	12
EASTMAN CHEM CO	COM	277432100	7478	236107	SH	DEF	6
Eastman Chemical Co	COM	277432100	1	30	SH	DEF	1
Eastman Chemical Co	COM	277432100	9	267	SH	DEF	2
EASTMAN CHEMICAL CO	Common	277432100	453	14290	SH	DEF	12
Eastman Chemical Company	COM	277432100	7	216	SH	DEF	4
EASTMAN KODAK CO	COM	277461109	186	6784	SH	DEF	11
EASTMAN KODAK CO	COM	277461109	10045	367290	SH	DEF	6
EASTMAN KODAK CO	COM	277461109	2121	77574	SH	DEF	16
EASTMAN KODAK CO	Common	277461109	10503	384030.69	SH	DEF	12
EASTMAN KODAK CO COM	COM	277461109	4305	157400	SH	DEF	3
Eastman Kodak Co.	COM	277461109	314	11709		DEF	9
Eastman Kodak Company	COM	277461109	453498	16581277	SH	DEF	10
Eastman Kodak Company	COM	277461109	3	120	SH	DEF	1
Eastman Kodak Company	COM	277461109	230550	8429622	SH	DEF	8
Eastman Kodak Company	COM	277461109	168	6847	SH	DEF	2
EATON CORP	COM	278058102	49	625	SH	DEF	11

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EATON CORP	COM	278058102	2	30	SH	DEF	6
EATON CORP	Common	278058102	973	12375	SH	DEF	12
EATON CORP COM	COM	278058102	4355	55400	SH	DEF	3
Eaton Corp.	COM	278058102	228	2750	SH	DEF	2
EATON VANCE CORP-NON VTG	Common	278265103	626	19800	SH	DEF	12
EATON VANCE INSURED MUNI BOND	Close End FD	27827X101	374	25508.66	SH	DEF	12
EATON VANCE INSURED MUNI BOND	Close End FD	27827K109	20	1333	SH	DEF	12
EATON VANCE INSURED PA	Close End FD	27828W102	35	2200	SH	DEF	12
EATON VANCE LIMITED DURATION	Close End FD	27828H105	615	30750	SH	DEF	12
EATON VANCE NATIONAL MUNICIPAL	Close End FD	27826U108	102	6753.85	SH	DEF	12
EATON VANCE NEW JERSEY MUN	Close End FD	27826V106	28	1800	SH	DEF	12
EATON VANCE SR INCOME TR-SBI	Close End FD	27826S103	73	8155.37	SH	DEF	12
Ebay	COM	278642103	282	2710		DEF	9
eBay	COM	278642103	73	700	SH	DEF	4
EBAY INC	COM	278642103	229	2200	SH	DEF	3
eBay Inc	COM	278642103	91446	877772	SH	DEF	10
EBAY INC	COM	278642103	47	450	SH	DEF	11
EBAY INC	Common	278642103	1116	10714	SH	DEF	12
EBAY INC	COM	278642103	419	4018	SH	DEF	16
eBay Inc.	COM	278642103	36	350	SH	DEF	1
eBay Inc.	COM	278642103	46688	448150	SH	DEF	8
ECHELON CORP	Common	27874N105	296	21500	SH	DEF	12
ECHOSTAR COMMUNICATIONS - A	COM	278762109	17	500	SH	DEF	3
ECHOSTAR COMMUNICATIONS CORP	Common	278762109	293	8449	SH	DEF	12
ECLIPSYS CORP	Common	278856109	74	7107	SH	DEF	12
Ecolab	COM	278865100	10	400	SH	DEF	2
ECOLAB INC	COM	278865100	160	6240	SH	DEF	11
ECOLAB INC	Common	278865100	1467	57298	SH	DEF	12
Ecolab Inc.	COM	278865100	51	2000		DEF	9
ED ONLINE INC	COM	911268100	84	3290	SH	DEF	6
EDELBROCK CORP	COM	279434104	311	30020	SH	DEF	6
EDISON INTERNATIONAL	Common	281020107	183	11112.28	SH	DEF	12
EDISON INTL	COM	281020107	9191	559420	SH	DEF	6
EDO CORP	Common	281347104	73	4100	SH	DEF	12
EDO Corporation	COM	281347104	27	1400	SH	DEF	2
Education Management Corp	COM	28139T101	42	800	SH	DEF	4
EDUCATION MANAGEMENT CORP	Common	28139T101	2	40	SH	DEF	12
EDWARDS AG INC	COM	281760108	2	50	SH	DEF	6
EDWARDS LIFESCIENCES CP	COM	28176E108	14839	461690	SH	DEF	3
EFUNDS CORP	COM	28224R101	61	5296	SH	DEF	6
EGAIN COMMUNICATIONS CORP	Common	28225C103	0	100	SH	DEF	12
El Paso Corporation	COM	28336L109	634	77414	SH	DEF	2
El Paso Corporation	COM	28336L109	0	20	SH	DEF	1
EL PASO CORPORATION	COM	28336L109	187	23100	SH	DEF	3
EL PASO CORPORATION	COM	28336L109	12544	1550155	SH	DEF	6
EL PASO CORPORATION	Common	28336L109	691	85524.05	SH	DEF	12
EL PASO CORPORATION CON BOND	BOND	28336LAC3	89022	201180000	PRN	DEF	15
EL PASO CORPORATION CON BOND	DBCV	28336LAC3	137	310000	PRN	DEF	
EL PASO ELECTRIC CO NEW	COM	283677854	15565	1262713	SH	DEF	6
EL PASO ELECTRIC CO NEW	Common	283677854	1102	89400	SH	DEF	12
EL PASO ENERGY CAPITAL TRUST I	Preferred	283678209	58	2000	SH	DEF	12
ELAN CORP PLC	COM	284131208	6	1000	SH	DEF	11
ELBIT SYSTEMS LTD - ORD	COM	M3760D101	6	300	SH	DEF	11
ELDORADO GOLD CORP.	COM	284902103	830	351500	SH	DEF	14
ELECTR DATA SYSTEMS CORP	COM	285661104	16420	761450	SH	DEF	6
ELECTRO SCIENTIFIC INDUSTRIES	Common	285229100	212	14015	SH	DEF	12
ELECTROGLAS INC	Common	285324109	1	500	SH	DEF	12
Electronic Arts	COM	285512109	44	600	SH	DEF	4
ELECTRONIC ARTS	COM	285512109	251	3400	SH	DEF	3
ELECTRONIC ARTS INC	Common	285512109	276	3725	SH	DEF	12
Electronic Arts Inc.	COM	285512109	1229	16625	SH	DEF	1
Electronic Arts Inc.	COM	285512109	23	300	SH	DEF	2

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ELECTRONIC DATA SYS NW COM	COM	285661104	245	11400	SH	DEF	3
Electronic Data Systems	COM	268648102	308	17750		DEF	9
ELECTRONIC DATA SYSTEMS CORP	COM	285661104	74	3440	SH	DEF	11
ELECTRONIC DATA SYSTEMS CORP	Common	285661104	5049	235372.3	SH	DEF	12
Electronic Data Systems Corporation	COM	285661104	16088	750000	SH	DEF	10
Electronic Data Systems Corporation	COM	285661104	2735	127500	SH	DEF	8
Electronic Data Systems Corporation	COM	285661104	18	810	SH	DEF	2
Electronic Data Systems Corporation	COM	285661104	0	16	SH	DEF	1
ELECTRONICS ARTS INC	COM	285512109	3714	50261	SH	DEF	11
ELECTRONICS BOUTIQUE	COM	286045109	6228	271500	SH	DEF	6
ELECTRONICS BOUTIQUE HLDG CP	COM	286045109	1411	61500	SH	DEF	3
ELECTRONICS BOUTIQUE HOLDINGS	Common	286045109	21	900	SH	DEF	12
ELECTRONICS BOUTIQUE HOLDINGS	CORP COM	286045109	8	350	SH	DEF	11
ELECTRONICS FOR IMAG	COM	286082102	788	39000	SH	DEF	3
ELECTRONICS FOR IMAGING INC	COM	286082102	43015	2119038	SH	DEF	6
ELECTRONICS FOR IMAGING INC	Common	286082102	136	6694	SH	DEF	12
ELI LILLY & CO	COM	532457108	474	6867	SH	DEF	11
ELI LILLY & CO	Common	532457108	10035	145500.31	SH	DEF	12
Eli Lilly & Co.	COM	532457108	11368	164821	SH	DEF	1
ELK CORP	COM	287456107	344	15300	SH	DEF	3
ELLIS PERRY INTERNATIONAL INC	Common	288853104	1	35	SH	DEF	12
ELLIS PERRY INTL INC	COM	288853104	1213	62243	SH	DEF	6
ELLSWORTH CONVERTIBLE GROWTH &	Close End FD	289074106	27	3265	SH	DEF	12
EMBARCADERO TECHNOLOGIES INC	Common	290787100	9	1300	SH	DEF	12
EMBEX INC	COM	290817105	432	41100	SH	DEF	6
EMC	COM	268648102	283	27050	SH	DEF	4
EMC CORP	COM	268648102	46	4427	SH	DEF	11
EMC CORP-MASS	Common	268648102	3398	324536	SH	DEF	12
EMC Corp.	COM	268648102	219	21925	SH	DEF	2
EMC Corp.	COM	268648102	344	30825		DEF	9
EMC CORPORATION	COM	268648102	746	71257	SH	DEF	5
EMCOR GROUP INC	COM	29084Q100	563	11400	SH	DEF	6
EMERGE INTERACTIVE INC	Common	29088W103	16	20420	SH	DEF	12
EMERSON ELEC CO	COM	291011104	23305	456062	SH	DEF	6
EMERSON ELEC CO COM	COM	291011104	826	16164	SH	DEF	5
EMERSON ELEC CO COM	COM	291011104	8534	167010	SH	DEF	3
EMERSON ELECTRIC CO	COM	291011104	635	12417	SH	DEF	11
EMERSON ELECTRIC CO	Common	291011104	12095	236688.37	SH	DEF	12
Emerson Electric Co.	COM	291011104	802	15700	SH	DEF	1
Emerson Electric Co.	COM	291011104	12455	246446	SH	DEF	2
EMERSON RADIO CORP	COM	291087203	1085	161450	SH	DEF	3
EMERSON RADIO CORP NEW	Common	291087203	10	1500	SH	DEF	12
EMISPHERE TECHNOLOGIES INC	Common	291345106	7	2000	SH	DEF	12
EMPIRE DISTRICT ELECTRIC CO	Common	291641108	165	7590	SH	DEF	12
EMS TECHNOLGIES INC	Common	26873N108	5	350	SH	DEF	12
EMULEX CORP NEW	Common	292475209	6	260	SH	DEF	12
EN POINTE TECHNOLOGIES INC	Common	29247F108	2	3000	SH	DEF	12
ENBRIDGE ENERGY MANAGEMENT LLC	Common	29250X103	2081	45622	SH	DEF	12
ENBRIDGE ENERGY PARTNERS L P	Common	29250R106	1147	23953	SH	DEF	12
ENBRIDGE ENERGY PARTNERS LP	COM	29250R106	14	300	SH	DEF	3
ENBRIDGE INC.	COM	29250N105	14238	297050	SH	DEF	14
ENCANA CORP	COM	292505104	58	1500	SH	DEF	11
ENCANA CORP.	COM	292505104	72843	1408953	SH	DEF	14
Endesa S.A. ADR	ADR	29258N107	125	7850	SH	DEF	2
ENDO PHARMACEUTICALS HLDGS INC	COM	29264F205	15021	896770	SH	DEF	3
ENDO PHARMACEUTICALS HLDGS INC	Common	29264F205	7	400	SH	DEF	12
ENDOCARDIAL SOLUTIONS INC	Common	292962107	2	400	SH	DEF	12
ENDOLOGIX INC	Common	29266S106	1	200	SH	DEF	12
ENDURANCE SPCLTY HLDGS LTD	COM	G30397106	8285	277505	SH	DEF	6
ENDURANCE SPECIALTY HOLDINGS	COM	G30397106	5392	180620	SH	DEF	3
ENERGEN CORP	COM	29265N108	3705	111270	SH	DEF	6
ENERGEN CORP	Common	29265N108	8	250	SH	DEF	12

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ENERGEN CORP COM	COM	29265N108	8983	269760	SH	DEF	3
ENERGIZER HOLDINGS INC	COM	29266R108	6148	195800	SH	DEF	3
ENERGIZER HOLDINGS INC	Common	29266R108	3	100	SH	DEF	12
ENERGY EAST CORP	COM	29266M109	5993	288694	SH	DEF	6
ENERGY EAST CORPORATION	COM	29266M109	93	4500	SH	DEF	11
ENERGY EAST CORPORATION	Common	29266M109	772	37210	SH	DEF	12
ENERPLUS RESOURCES FUND	UNIT TRUST G NEW	29274D604	4	135	SH	DEF	14
ENGELHARD CORP	COM	292845104	2	70	SH	DEF	6
ENGELHARD CORP	Common	292845104	3	141	SH	DEF	12
Engelhard Corp.	COM	292845104	20	800	SH	DEF	1
ENGINEERED SUPPORT SYSTEMS	COM	292866100	1474	35350	SH	DEF	3
ENGINEERED SUPPORT SYSTEMS INC	Common	292866100	31	750	SH	DEF	12
ENNIS BUSINESS FORMS	COM	293389102	457	31400	SH	DEF	3
ENNIS BUSINESS FORMS	COM	293389102	2829	194400	SH	DEF	6
ENNIS BUSINESS FORMS INC	Common	293389102	4	300	SH	DEF	12
Ennis Business Forms Inc.	COM	293389102	284	20250	SH	DEF	2
ENPRO INDUSTRIES INC	Common	29355X107	7	676	SH	DEF	12
ENSCO INTERNATIONAL INC	COM	26874Q100	203	7580	SH	DEF	5
ENSCO INTERNATIONAL INC	Common	26874Q100	283	10505.28	SH	DEF	12
Ensco International Inc.	COM	26874Q100	443	17300	SH	DEF	2
Ensco International Inc.	COM	26874Q100	104	3854	SH	DEF	1
ENTERASYS NETWORKS I	COM	293637104	65	18845	SH	DEF	6
ENTERASYS NETWORKS INC	COM	293637104	2	675	SH	DEF	11
ENTERASYS NETWORKS INC	COM	293637104	873	288200	SH	DEF	3
ENTERASYS NETWORKS INC	Common	293637104	117	38554	SH	DEF	12
ENTERCOM COMMUNICATIONS CORP	Common	293639100	0	6	SH	DEF	12
ENERGY CORP	COM	29364G103	6	110	SH	DEF	6
ENERGY CORP	COM	29364G103	203	3850	SH	DEF	5
ENERGY CORP NEW	COM	29364G103	2	30	SH	DEF	11
ENERGY CORP NEW	Common	29364G103	815	15438	SH	DEF	12
ENERGY CORP NEW COM	COM	29364G103	21113	400010	SH	DEF	3
ENTERPRISE PRODUCTS PARTNERS	Common	293792107	3503	155475	SH	DEF	12
ENTERTAINMENT PROPERTIES TR	COM	29380T105	1338	46540	SH	DEF	3
ENTERTAINMENT PROPERTIES TRUST	Common	29380T105	100	3475	SH	DEF	12
ENTREMED INC	Common	29382F103	1	300	SH	DEF	12
ENTROPIN INC	Common	293844106	1	700	SH	DEF	12
ENTRUST INC	Common	293848107	6	2200	SH	DEF	12
ENVIRONMENTAL ELEMENTS CORP	Common	293940102	15	7629	SH	DEF	12
ENVIRONMENTAL TECTONICS CORP	Common	294092101	55	10600	SH	DEF	12
ENZO BIOCHEM INC	Common	294100102	86	3975	SH	DEF	12
ENZON PHARMACEUTICALS INC	Common	293904108	12	930	SH	DEF	12
EOG Res Inc	COM	26875P101	39	1000	SH	DEF	2
EOG RES INC	Common	26875P101	543	12975	SH	DEF	12
EPIC SOFTWARE CORP	COM	29426L108	47	7900	SH	DEF	3
EPICOR SOFTWARE CORP	Common	29426L108	12	2000	SH	DEF	12
EPLUS INC	COM	294268107	1377	129400	SH	DEF	6
EQUIDYNE CORP	Common	29442R105	0	200	SH	DEF	12
EQUIFAX INC	COM	294429105	30	1150	SH	DEF	11
EQUIFAX INC	COM	294429105	2854	109750	SH	DEF	3
EQUIFAX INC	Common	294429105	2215	85180.24	SH	DEF	12
Equifax Inc.	COM	294429105	2821	108497	SH	DEF	1
EQUITABLE RES INC	COM	294549100	9908	243200	SH	DEF	6
EQUITABLE RES INC COM	COM	294549100	9653	236930	SH	DEF	3
EQUITABLE RESOURCES INC	COM	294549100	16	400	SH	DEF	11
EQUITABLE RESOURCES INC	Common	294549100	367	9008	SH	DEF	12
Equitable Resources Inc.	COM	294549100	24	600	SH	DEF	2
EQUITY INCOME FUND 1ST	Close End FD	294700703	21	257	SH	DEF	12
EQUITY INNS INC	Common	294703103	3	500	SH	DEF	12
EQUITY MARKETING INC	Common	294724109	54	3625	SH	DEF	12
Equity Office Properties Trust	PFD	294741509	8	155	SH	DEF	2
EQUITY OFFICE PROPERTIES TRUST	COM	294741103	90	3325	SH	DEF	11
Equity Office Properties Trust	COM	294741103	1641	58915	SH	DEF	2

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EQUITY OFFICE PROPERTIES TRUST	Common	294741103	257	9513.41	SH	DEF	12
EQUITY ONE INC	Common	294752100	108	6560.39	SH	DEF	12
Equity Residential	COM	29476L107	1286	47972	SH	DEF	2
Equity Residential	COM	29476L107	16498	635765	SH	DEF	1
EQUITY RESIDENTIAL	Preferred	29476L859	8	300	SH	DEF	12
EQUITY RESIDENTIAL	Common	29476L107	274	10568	SH	DEF	12
Equity Residential Interest Trust	Trust PFD	29476L883	63	2100	SH	DEF	2
EQUITY RESIDENTIAL PROPERTIES	COM	29476L107	22	850	SH	DEF	11
Equity Residential Properties Trust	COM	29476L107	1445	53848		DEF	9
ERESOURCE CAPITAL GROUP INC	Common	26883W205	1	2429	SH	DEF	12
ERICSSON L M TEL CO	COM	294821608	9	800	SH	DEF	11
Ericsson L M Tel Co	COM	294821608	28	2200	SH	DEF	2
ERIE INDEMNITY CO-CL A	Common	29530P102	139	3375	SH	DEF	12
ESB FINANCIAL CORP	Common	26884F102	5	403	SH	DEF	12
ESCALADE INC	Common	296056104	2	150	SH	DEF	12
ESPEED INC	Common	296643109	18	900	SH	DEF	12
ESPEED INC CL A	COM	296643109	1031	52180	SH	DEF	3
ESS TECHNOLOGY INC	COM	269151106	6539	670650	SH	DEF	6
ESS TECHNOLOGY INC	Common	269151106	26	2700	SH	DEF	12
Estee Lauder Companies	COM	518439104	49	1400	SH	DEF	2
ESTEE LAUDER COMPANIES - CL A	CL A	518439104	4	114	SH	DEF	11
ESTEE LAUDER COMPANIES INC	Common	518439104	343	10233	SH	DEF	12
ESTERLINE TECHNOLOGIES COM	COM	297425100	11	640	SH	DEF	3
Ethan Allen	COM	297602104	8318	236579	SH	DEF	4
ETHAN ALLEN INTERIORS INC	COM	297602104	4845	137800	SH	DEF	5
ETHAN ALLEN INTERIORS INC	COM	297602104	12	350	SH	DEF	11
ETHAN ALLEN INTERIORS INC	Common	297602104	1892	53825	SH	DEF	12
Ethan Allen Interiors Inc.	COM	297602104	4	101	SH	DEF	2
ETHYL CORP NEW	COM	297659609	5	499	SH	DEF	11
ETHYL CORPORATION	Common	297659609	0	20	SH	DEF	12
EUROPE FUND INC	Close End FD	29874M103	27	3275	SH	DEF	12
EUROPEAN WARRANT FUND INC	Close End FD	298792102	23	11395	SH	DEF	12
EVANS & SUTHERLAND COMPUTER	Common	299096107	45	8000	SH	DEF	12
EVERCEL INC	Common	299759100	1	400	SH	DEF	12
EVEREST RE GROUP LTD	COM	G3223R108	25731	335953	SH	DEF	6
EVERGREEN INCOME ADVANTAGE	Close End FD	30023Y105	100	6624.4	SH	DEF	12
EXAR CORP	Common	300645108	0	14	SH	DEF	12
Excel Technology	COM	30067t103	28	1200	SH	DEF	4
EXCEL TECHNOLOGY INC	COM	30067T103	184	8000	SH	DEF	11
EXCEL TECHNOLOGY INC	Common	30067T103	3	130	SH	DEF	12
EXELON CORP	COM	30161N101	24	400	SH	DEF	11
EXELON CORP	COM	30161N101	9	148	SH	DEF	6
EXELON CORP	COM	30161N101	7590	126910	SH	DEF	3
Exelon Corp	COM	30161N101	322	5692		DEF	9
EXELON CORP	Common	30161N101	1001	16732	SH	DEF	12
EXELON CORPORATION	COM	30161N101	251	4201	SH	DEF	5
Expedia Inc	COM	302125109	17	226	SH	DEF	1
EXPEDIA INC	Common	302125109	19	250	SH	DEF	12
EXPEDITORS INTERNATIONAL OF	Common	302130109	14	400	SH	DEF	12
EXPLORATION CO OF DELAWARE	Common	302133202	5	1200	SH	DEF	12
EXPONET INC	COM	30214U102	1268	82500	SH	DEF	6
EXPRESS SCRIPTS INC	COM	302182100	6856	100540	SH	DEF	3
Express Scripts Inc Cl A	CL A	302182100	82	1200	SH	DEF	4
EXPRESS SCRIPTS INC COMMON	Common	302182100	34	500	SH	DEF	12
EXPRESSJET HOLDINGS INC	COM	30218U108	13543	896910	SH	DEF	3
EXPRESSJET HOLDINGS INC	Common	30218U108	3	180	SH	DEF	12
EXTENDED STAY AMERN	COM	30224P101	3	200	SH	DEF	6
EXTREME NETWORKS INC	Common	30226D106	3	592	SH	DEF	12
EXXON CORPORATION	COM	30231G102	7125	198354	SH	DEF	6
Exxon Mobil	COM	30231g102	163	4534	SH	DEF	4
EXXON MOBIL CORP	COM	30231G102	6237	173683	SH	DEF	11
EXXON MOBIL CORP	Common	30231G102	46541	1296040.43	SH	DEF	12

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Exxon Mobil Corp.	COM	30231G102	42518	1190302	SH	DEF	2
Exxon Mobil Corp.	COM	30231G102	1399	38970	SH	DEF	1
Exxon Mobil Corp.	COM	30231G102	4443	123715		DEF	9
Exxon Mobil Corp.	COM	30231G102	32983	918494	SH	DEF	1
EXXON MOBIL CORPORATION	COM	30231G102	38683	1077226	SH	DEF	5
EXXON MOBIL CORPORATION	COM	30231G102	79764	2221220	SH	DEF	3
EZENIA INC	Common	302311105	1	800	SH	DEF	12
F M C CORP COM NEW	COM	302491303	1281	56600	SH	DEF	3
F N B CORP-PA	Common	302520101	130	4295.42	SH	DEF	12
F N B CORP-VA	Common	302930102	20	736	SH	DEF	12
F&C/CLAYMORE PREFERRED	Close End FD	30236V104	1929	75722.91	SH	DEF	12
F&M BANCORP-MD	Common	302367107	681	13817.56	SH	DEF	12
F5 NETWORKS INC	Common	315616102	24	1400	SH	DEF	12
FACTSET RESEARCH SYSTEMS INC	COM	303075105	841	19100	SH	DEF	3
FACTUAL DATA CORP	COM	303094106	687	39500	SH	DEF	6
FACTUAL DATA CORP	COM	303094106	1339	76940	SH	DEF	3
FAIR ISAAC CORPORATION	COM	303250104	19	360	SH	DEF	11
FAIR ISAAC INC	Common	303250104	33	645	SH	DEF	12
FAIRCHILD SEMICONDU	COM	303726103	1	60	SH	DEF	6
FAIRCHILD SEMICONDUCTOR INTL	Common	303726103	54	4200	SH	DEF	12
FAIRCHILD SEMICONDUCTOR INTL CL A COM		303726103	6822	533350	SH	DEF	3
FAIRCHILD SEMICONDUCTOR INTL INC COM		303726103	12	950	SH	DEF	11
FAIRMONT HOTELS & RESORTS INC	COM	305204109	2	100	SH	DEF	11
Fairmont Hotels Resorts Inc	COM	305204109	34	1500	SH	DEF	2
FALCONSTOR SOFTWARE INC	Common	306137100	3	400	SH	DEF	12
FALMOUTH BANCORP INC	Common	306754102	3	100	SH	DEF	12
FAMILY DOLLAR STORES	COM	307000109	95	2500	SH	DEF	11
Family Dollar Stores	COM	307000109	38	1000	SH	DEF	4
FAMILY DOLLAR STORES INC	Common	307000109	827	21665	SH	DEF	12
Family Dollar Stores Inc.	COM	307000109	337	9000	SH	DEF	2
FANNIE MAE	COM	313586109	2558	37926	SH	DEF	11
FANNIE MAE	COM	313586109	25266	374637	SH	DEF	3
FANNIE MAE	COM	313586109	4571	67786	SH	DEF	5
Fannie Mae	COM	313586109	6655	98676	SH	DEF	1
Fannie Mae	COM	313586109	178608	2648397	SH	DEF	8
Fannie Mae	COM	313586109	9851	146065		DEF	9
Fannie Mae	COM	313586109	337697	5007368	SH	DEF	10
Fannie Mae	COM	313586109	22332	348713	SH	DEF	2
Fannie Mae	COM	313586109	5606	83131	SH	DEF	4
FANNIE MAE	Common	313586109	16430	243621.08	SH	DEF	12
FANNIE MAE	COM	313586109	1603	23778	SH	DEF	16
Farmer Brothers Co	COM	307675108	51	150	SH	DEF	2
FASTENAL CO	Common	311900104	1	38	SH	DEF	12
FBL FINL GROUP INC	COM	30239F106	9663	479560	SH	DEF	6
FDX CORP COM	COM	31428X106	1960	31600	SH	DEF	3
FEDDERS CORP	COM	313135501	276	90000	SH	DEF	6
FEDERAL NATL MTG ASSN	COM	313586109	34948	517888	SH	DEF	6
Federal Realty Investment Trust	COM	313747206	1215	36150		DEF	9
Federal Realty Investment Trust	COM	313747206	41	1225	SH	DEF	2
FEDERAL REALTY INVT TRUST	COM	313747206	109	3400	SH	DEF	11
FEDERAL REALTY INVT TRUST	Common	313747206	1904	59495.7	SH	DEF	12
FEDERAL SIGNAL CORP	COM	313855108	20	1150	SH	DEF	11
FEDERAL SIGNAL CORP	Common	313855108	2672	152075.96	SH	DEF	12
Federal Signal Corp.	COM	313855108	671	35790		DEF	9
Federal Signal Corporation	COM	313855108	202	10416	SH	DEF	2
FEDERATED DEPARTMENT STORES	COM	31410H101	7	200	SH	DEF	3
Federated Department Stores	COM	31410H101	81	2100	SH	DEF	2
FEDERATED DEPARTMENT STORES	Common	31410H101	477	12955	SH	DEF	12
FEDERATED DEPARTMENT STORES IN	COM	31410H101	711	19300	SH	DEF	5
FEDERATED DEPT STORE	COM	31410H101	25490	691745	SH	DEF	6
FEDERATED INVESTORS INC (PA.)	Common	314211103	1008	36755	SH	DEF	12
FEDERATED PREMIER INTERMEDIATE	Close End FD	31423M105	94	6506.76	SH	DEF	12

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FEDERATED PREMIER MUNI INCOME	Close End FD	31423P108	90	6017.43	SH	DEF	12
FEDEX CORP	COM	31428X106	50	800	SH	DEF	11
FEDEX CORP	COM	31428X106	9029	145558	SH	DEF	6
Fedex Corp	COM	31428X106	240	3695	SH	DEF	2
FEDEX CORP	Common	31428X106	2003	32286.29	SH	DEF	12
FEI COMPANY	COM	30241L109	12961	690510	SH	DEF	3
Felcor Lodging Trust Inc	COM	31430F101	10	1200	SH	DEF	2
FELCOR LODGING TRUST INC	Common	31430F101	265	33775	SH	DEF	12
FERRELLGAS PARTNERS LP	Common	315293100	163	7200	SH	DEF	12
FERRO CORP	COM	315405100	9	415	SH	DEF	11
FERRO CORP	Common	315405100	36	1600	SH	DEF	12
Ferro Corp.	COM	315405100	1310	59525	SH	DEF	2
FFD FINANCIAL CORP	Common	30243C107	28	2000	SH	DEF	12
FIBERCORE INC	Common	31563B109	0	500	SH	DEF	12
FIBERNET TELECOM GROUP INC	Common	315653303	1	833	SH	DEF	12
FIDELITY BANCORP	COM	31583B105	366	11300	SH	DEF	6
FIDELITY BANKSHARES INC NEW	COM	31604Q107	33	1500	SH	DEF	11
Fidelity Bankshares Inc New	COM	31604Q107	3715	166600	SH	DEF	1
FIDELITY NATIONAL FINANCIAL	Common	316326107	30	968	SH	DEF	12
FIDELITY NATIONAL FINL INC	COM	316326107	21678	704733	SH	DEF	3
FIDELITY NATL FINL	COM	316326107	8	247	SH	DEF	6
Fifth Third Bancorp	COM	316773100	55269	994220	SH	DEF	2
Fifth Third Bancorp	COM	316773100	5334	93024	SH	DEF	1
FIFTH THIRD BANCORP	COM	316773100	105	1827	SH	DEF	11
FIFTH THIRD BANCORP	Common	316773100	2167	37785	SH	DEF	12
FIFTH THIRD BANCORP COM NASD BK INS COM		316773100	3309	57620	SH	DEF	3
FILENET CORP	Common	316869106	1	30	SH	DEF	12
FINANCIAL FED CORP	COM	317492106	2242	91900	SH	DEF	6
Financial Federal Corp	COM	317492106	366	15000	SH	DEF	1
FINANCIAL INSTNS INC	COM	317585404	1718	73004	SH	DEF	6
FINDWHAT.COM INC	Common	317794105	57	3000	SH	DEF	12
FINLAY ENTERPRISES	COM	317884203	2097	126700	SH	DEF	6
FIREPOND INC	Common	318224201	0	100	SH	DEF	12
FIRST AMERICAN COR	COM	318522307	8132	308600	SH	DEF	6
FIRST AMERICAN CORP	Common	318522307	29	1089	SH	DEF	12
FIRST AMERN FINL CORP COM NASD BK INS COM		318522307	12849	487640	SH	DEF	3
FIRST BANCORP P R COM	COM	318672102	10574	385200	SH	DEF	3
FIRST BANCORP-TROY N.C.	Common	318910106	32	1246	SH	DEF	12
FIRST BELL BANCORP	COM	319301107	1387	54900	SH	DEF	6
First Bell Bancorp Inc.	COM	319301107	262	10000	SH	DEF	2
FIRST CASH FINL SVCS	COM	31942D107	1325	92900	SH	DEF	6
FIRST CHARTER CORP-N.C.	Common	319439105	141	8082.47	SH	DEF	12
FIRST CITIZENS BANCS	CL A	31946M103	11101	110100	SH	DEF	6
FIRST CITIZENS BANCSHARES INC	Common	31946M103	248	2455	SH	DEF	12
First Commonwealth Financial	COM	319829107	130	10000	SH	DEF	1
FIRST COMMONWEALTH FINANCIAL	Common	319829107	75	5777	SH	DEF	12
First Community Bancorp	COM	31983B101	135	4380	SH	DEF	2
First Community Bancorp	COM	31983B101	3027	97125	SH	DEF	1
FIRST COMMUNITY BANCORP CALIF	Common	31983B101	91	2920	SH	DEF	12
FIRST COMMUNITY BANCORP/CA	COM	31983B101	1200	38830	SH	DEF	3
FIRST DATA CORP	COM	319963104	12736	307330	SH	DEF	3
FIRST DATA CORP	COM	319963104	4966	119842	SH	DEF	11
FIRST DATA CORP	Common	319963104	4551	109812	SH	DEF	12
First Data Corp.	COM	319963104	1368	34409	SH	DEF	2
First Data Corp.	COM	319963104	23841	575313	SH	DEF	1
FIRST ENERGY CORP	COM	337932107	8655	225000	SH	DEF	16
FIRST ESSEX BANCORP	COM	320103104	476	10100	SH	DEF	6
First Essex Bancorp Inc	COM	320103104	6568	139325	SH	DEF	1
FIRST ESSEX BANCORP INC	Common	320103104	117	2485	SH	DEF	12
FIRST FED CAP CORP	COM	319960100	4889	246300	SH	DEF	6
FIRST FED FINL CORP	COM	337907109	9959	282200	SH	DEF	6
FIRST FINANCIAL BANCORP-OHIO	Common	320209109	13	800	SH	DEF	12

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FIRST FINANCIAL BANKSHARES INC	COM	32020R109	788	23550	SH	DEF	3
FIRST FINANCIAL CORP-IND	Common	320218100	15	283	SH	DEF	12
FIRST FINANCIAL FUND INC	Close End FD	320228109	456	29495	SH	DEF	12
FIRST FINANCIAL HOLDINGS INC	COM	320239106	8	300	SH	DEF	11
FIRST FINANCIAL HOLDINGS INC	Common	320239106	54	2000	SH	DEF	12
First Finl Bankshares	COM	32020R109	627	18750	SH	DEF	1
First Franklin Corp.	COM	320272107	13	900	SH	DEF	2
FIRST HEALTH GROUP CORP	Common	320960107	358	12958	SH	DEF	12
First Health Group Corp.	COM	320960107	3	100	SH	DEF	1
FIRST IND CORP	COM	32054R108	2682	156300	SH	DEF	6
First Indiana Corporation	COM	32054R108	11	600	SH	DEF	2
FIRST INDUSTRIAL REALTY TRUST	Common	32054K103	230	7266.14	SH	DEF	12
FIRST MARINER BANCORP	COM	320795107	4	330	SH	DEF	11
FIRST MARINER BANCORP	Common	320795107	58	4550	SH	DEF	12
FIRST MERCHANTS CORP	COM	320817109	30	1260	SH	DEF	6
FIRST MERCHANTS CORP	COM	320817109	596	24620	SH	DEF	3
FIRST MERCHANTS CORP	Common	320817109	37	1515	SH	DEF	12
FIRST MUTUAL BANC SH	COM	32190E102	724	36223	SH	DEF	6
FIRST NIAGARA FINANCIAL GROUP	Common	33582V108	46	3265	SH	DEF	12
First Niagara Financial Group Inc	COM	33582V108	3241	232138	SH	DEF	1
FIRST NIAGARA FINANCIAL GROUP INC	COM	33582V108	60	4286	SH	DEF	11
First Niagara Financial Group Inc	COM	33582V108	40	2644	SH	DEF	2
FIRST REP BANK(S.F)	COM	336158100	5812	218500	SH	DEF	6
FIRST SENTINEL BANCORP INC	COM	33640T103	22	1400	SH	DEF	11
FIRST STATE BANCORPORATION	Common	336453105	26	950	SH	DEF	12
First State Bancorporation N.M.	COM	336453105	3261	118550	SH	DEF	1
FIRST TENN NATL CORP	COM	337162101	7	160	SH	DEF	6
First Tennessee	COM	337162101	2135	49800	SH	DEF	2
FIRST TENNESSEE NATIONAL CORP	COM	337162101	18	400	SH	DEF	11
FIRST TENNESSEE NATIONAL CORP	Common	337162101	1110	25290	SH	DEF	12
FIRST UNITED CORP	Common	33741H107	6	292	SH	DEF	12
FIRST VIRGINIA BANKS INC	Common	337477103	1395	32358.87	SH	DEF	12
FIRST WEST VIRGINIA BANCORP	Common	337493100	39	1903	SH	DEF	12
FIRST WV BANCORP INC	COM	337493100	30	1500	SH	DEF	11
FIRST YRS INC	COM	337610109	11	900	SH	DEF	11
FIRST YRS INC	COM	337610109	80	6600	SH	DEF	6
FIRSTBANK NW CORP-DEL	Common	33762X106	14	500	SH	DEF	12
FIRSTENERGY CORP	COM	337932107	8	209	SH	DEF	6
FIRSTENERGY CORP	COM	337932107	12	300	SH	DEF	11
FIRSTENERGY CORP	Common	337932107	2158	56123.66	SH	DEF	12
Firstenergy Corp.	COM	337932107	58	1686	SH	DEF	2
FIRSTFED AMER BANCOR	COM	337929103	2380	68984	SH	DEF	6
FIRSTFED FINANCIAL CORP DEL	Common	337907109	149	4210	SH	DEF	12
FIRSTFED FINL CORP COM	COM	337907109	1239	35120	SH	DEF	3
FIRSTMERIT CORP	COM	337915102	3301	144450	SH	DEF	6
FIRSTMERIT CORP	Common	337915102	1244	54438	SH	DEF	12
Firstmerit Corp.	COM	337915102	9	400	SH	DEF	2
FISERV INC	Common	337738108	42	1187	SH	DEF	12
Fiserv Inc.	COM	337738108	5738	161147	SH	DEF	1
Fiserv Inc. Wisc Pv	COM	337738108	11	300	SH	DEF	4
FISHER SCIENTIFIC INTL	COM	338032204	7517	215380	SH	DEF	3
FIVE STAR QUALITY CARE INC	Common	33832D106	2	1333	SH	DEF	12
FLAGSTAR BANCORP INC	COM	337930101	2516	102900	SH	DEF	3
FLAGSTAR BANCORP INC	COM	337930101	14260	583250	SH	DEF	6
FLANDERS CORP	Common	338494107	123	44500	SH	DEF	12
Fleet Boston Financial	COM	339030108	339	11403	SH	DEF	4
FLEET BOSTON FINANCIAL CORP	COM	339030108	10796	363392	SH	DEF	3
Fleet Boston Financial Corp.	COM	339030108	2586	87044		DEF	9
FLEETBOSTON FINANCIAL	COM	339030108	53753	1804951	SH	DEF	6
FLEETBOSTON FINANCIAL CORPORAT	COM	339030108	2975	100136	SH	DEF	5
FleetBoston Financial Corporation	COM	339030108	1657	55758	SH	DEF	8
FleetBoston Financial Corporation	COM	339030108	315	10368	SH	DEF	2

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FLEETBOSTON FINL CORP	COM	339030108	168	5645 SH	DEF	11
FLEETBOSTON FINL CORP	Common	339030108	7774	261676.78 SH	DEF	12
FLEETWOOD ENTERPRISES INC	Common	339099103	15	2000 SH	DEF	12
Fleetwood Enterprises Inc.	COM	339099103	5	500 SH	DEF	2
FLEXSTEEL INDUSTRIES INC	Common	339382103	25	1500 SH	DEF	12
FLEXTRONICS INTERNATIONAL LTD	COM	Y2573F102	46	4400 SH	DEF	11
Flextronics International Ltd	COM	Y2573F102	113	9846 SH	DEF	2
FLEXTRONICS INTL LTD	COM	Y2573F102	11332	1079339 SH	DEF	6
FLIR SYSTEMS INC	Common	302445101	145	4810 SH	DEF	12
Florida Banks Inc.	COM	340560101	13	1100 SH	DEF	2
FLORIDA EAST COAST INDS INC	Common	340632108	437	17085 SH	DEF	12
FLORIDA EAST COAST INDS INC	Common	340632207	27	1101 SH	DEF	12
FLORIDA PUBLIC UTILITIES CO	Common	341135101	3	200 SH	DEF	12
FLORIDA ROCK INDUSTRIES INC	Common	341140101	2422	58678.21 SH	DEF	12
FLOWERS FOODS INC	COM	343498101	133	6750 SH	DEF	3
FLOWERS FOODS INC	Common	343498101	12	606 SH	DEF	12
FLOWSERVE CORP	COM	34354P105	18978	964800 SH	DEF	6
FLOWSERVE CORP	Common	34354P105	18	905 SH	DEF	12
FLUOR CORP NEW	Common	343412102	187	5558.83 SH	DEF	12
FLUOR CORPORATION	COM	343412102	2	50 SH	DEF	6
FLUSHING FINANCIAL CORP	COM	343873105	2404	108540 SH	DEF	3
FLUSHING FINL CORP	COM	343873105	3140	141751 SH	DEF	6
FMC CORP	COM	302491303	13139	580600 SH	DEF	6
FMC CORP NEW	Common	302491303	8	349 SH	DEF	12
FMC TECHNOLOGIES INC	COM	30249U101	1027	48780 SH	DEF	3
FNB CORP-N.C.	Common	302519103	268	10781 SH	DEF	12
FNB FINANCIAL SERV	COM	302526108	743	37323 SH	DEF	6
FOMENTO ECONOMICO MEX-SP ADR	ADS	344419106	7300	177195 SH	DEF	3
FONAR CORP	Common	344437108	0	131 SH	DEF	12
FOOT LOCKER INC	COM	344849104	5464	412390 SH	DEF	6
FOOT LOCKER INC	COM	344849104	7	500 SH	DEF	11
FOOT LOCKER INC	Common	344849104	55	4166 SH	DEF	12
FOOTSTAR INC	Common	344912100	0	28 SH	DEF	12
FORD MOTOR CO CAP TR II CVT PFD BOND		345395206	15	350 PRN	DEF	15
Ford Motor Co Cap Trust 11	PFD	345395206	65	1500 SH	DEF	1
FORD MOTOR CO DEL	COM	345370860	124	11262 SH	DEF	11
FORD MOTOR CO DEL	Common	345370860	5352	486959.58 SH	DEF	12
Ford Motor Co.	COM	345370860	471	44486 SH	DEF	2
Ford Motor Co.	COM	345370860	309	27332	DEF	9
FORD MTR CO CAP TR II	COM	345395206	10480	241265 SH	DEF	6
FORD MTR CO CAP TR II	COM	345395206	177	4085 SH	DEF	11
FORD MTR CO CAP TR II	Preferred	345395206	1666	38340 SH	DEF	12
FORD MTR CO DEL COM	COM	345370860	4764	433480 SH	DEF	3
FORD MTR CO DEL COM P	COM	345370860	9661	876939 SH	DEF	6
Fording Canadian Coal	COM	345425102	19	995 SH	DEF	2
FORDING CDN COAL TRUST	TRUST UNIT	345425102	3664	150182 SH	DEF	14
FOREST CITY ENTERPRISES INC	Common	345550107	81	1964 SH	DEF	12
Forest Laboratories	COM	345838106	161	2940 SH	DEF	4
FOREST LABORATORIES INC	COM	345838106	186	3400 SH	DEF	11
FOREST LABORATORIES INC	Common	345838106	662	12100 SH	DEF	12
FOREST LABS INC CL A	COM	345838106	11	200 SH	DEF	3
FOREST OIL CORP	Common	346091705	719	28624 SH	DEF	12
FORGENT NETWORKS INC	Common	34629U103	4	1500 SH	DEF	12
FORRESTER RESEARCH INC	COM	346563109	4	250 SH	DEF	11
FORT DEARBORN INCOME SECS INC	Close End FD	347200107	21	1360 SH	DEF	12
FORTUNE BRANDS INC	COM	349631101	99	1900 SH	DEF	11
FORTUNE BRANDS INC	COM	349631101	14502	277820 SH	DEF	6
FORTUNE BRANDS INC	Common	349631101	1727	33084.01 SH	DEF	12
FORTUNE BRANDS INC COM	COM	349631101	177	3400 SH	DEF	3
Fortune Brands Inc.	COM	349631101	52	1000 SH	DEF	4
Fortune Brands Inc.	COM	349631101	239	4280 SH	DEF	2
FORWARD AIR CORPORATION	COM	349853101	2799	110340 SH	DEF	3

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FOSSIL INC	Common	349882100	7	300	SH	DEF	12
FOSTER WHEELER LTD	COM	G36535105	21	10000	SH	DEF	
FOUNDRY NETWORKS INC	COM	35063R100	1528	107130	SH	DEF	3
Foundry Networks Inc	COM	35063R100	10	600	SH	DEF	2
FOUNDRY NETWORKS INC	Common	35063R100	67	4650	SH	DEF	12
FOUR SEASONS HOTELS INC.	LTD. VTG SH	35100E104	813	13960	SH	DEF	14
FOX ENTERTAINMENT GROUP INC	Common	35138T107	1049	36458	SH	DEF	12
FOX ENTERTAINMENT GRP INC -A	COM	35138T107	8928	310200	SH	DEF	3
FPG FIDELITY CROISSANCE EUROPE	Close End FD	683933105	157	19130	SH	DEF	12
FPG MONETAIRE E&P MANUVIE S2	Close End FD	67062H106	2374	149130.09	SH	DEF	12
FPG MONETAIRE E&P MANUVIE S2	Close End FD	670928100	796	84165.2	SH	DEF	12
FPIC INS GROUP	COM	302563101	156	11300	SH	DEF	6
FPL GROUP INC	COM	302571104	208	3110	SH	DEF	11
FPL GROUP INC	COM	302571104	5	80	SH	DEF	6
FPL GROUP INC	Common	302571104	2463	36842.9	SH	DEF	12
FPL Group Inc.	COM	302571104	202	3232	SH	DEF	2
FPL Group Inc.	COM	302571104	2090	31258		DEF	9
FRANKLIN ELECTRIC CO INC	Common	353514102	7084	127298	SH	DEF	12
FRANKLIN ELECTRIC INC	COM	353514102	15	268	SH	DEF	11
FRANKLIN FINL CORP TENN	Common	353523202	12	400	SH	DEF	12
FRANKLIN MULTI INCOME TRUST	Close End FD	354021107	19	2650	SH	DEF	12
FRANKLIN RES INC	COM	354613101	5	120	SH	DEF	6
Franklin Resources	COM	354613101	78	2001	SH	DEF	1
FRANKLIN RESOURCES INC	COM	354613101	10	250	SH	DEF	11
FRANKLIN RESOURCES INC	Common	354613101	431	11026	SH	DEF	12
FRANKLIN UNIVERSAL TRUST-SBI	Close End FD	355145103	1	200	SH	DEF	12
Freddie Mac	COM	313400301	8324	163956	SH	DEF	4
FREDDIE MAC	COM	313400301	4602	90659	SH	DEF	5
Freddie Mac	COM	313400301	3889	76600	SH	DEF	8
FREDDIE MAC	COM	313400301	2005	39500	SH	DEF	6
Freddie Mac	COM	313400301	11117	217588	SH	DEF	2
FREDDIE MAC	COM	313400301	482	9499	SH	DEF	11
FREDDIE MAC COM	COM	313400301	13049	257018	SH	DEF	3
Freddie Mac Voting Common	COM	313400301	68	1340		DEF	9
FREDDIE MAC-VOTING COMMON	Common	313400301	3179	62607.99	SH	DEF	12
FREEMARKETS INC	Common	356602102	224	32125	SH	DEF	12
FREEPORT MCMORAN COPPER & GOLD	Preferred	35671D501	41	1700	SH	DEF	12
FREEPORT MCMORAN COPPER & GOLD	Common	35671D857	539	22008	SH	DEF	12
FREEPORT-MCMORAN COPPER-B	COM	35671D857	22870	933460	SH	DEF	3
FREMONT GENERAL CORP	COM	357288109	16219	1183900	SH	DEF	6
FREMONT GENERAL CORP	COM	357288109	11179	816000	SH	DEF	3
FREMONT GENERAL CORP	Common	357288109	2	160	SH	DEF	12
FRESENIUS MED CARE AG	COM	358029106	5073	303539	SH	DEF	6
FRESH BRANDS INC	COM	35803U108	697	49600	SH	DEF	6
FRESH BRANDS INC	Common	35803U108	8	600	SH	DEF	12
FRESH DEL MONTE PRODUCE INC	COM	G36738105	4421	172100	SH	DEF	3
Friedman Billings Ramsey	COM	358434108	1618	121000	SH	DEF	
FRIEDMAN BILLINGS RAMSEY GROUP	Common	358434108	3107	231868	SH	DEF	12
Friedman Billings Ramsey Group Inc.	COM	358434108	4851	362005	SH	DEF	8
Friedman Billings Ramsey Group Inc.	COM	358434108	51	3500	SH	DEF	2
Friedman Billings Ramsey Group Inc.	COM	358434108	49851	3720200	SH	DEF	13
FRIEDMAN BLLNGS RMSY	COM	358434108	3362	250900	SH	DEF	6
FRIEDMANS INC	CL A	358438109	2532	222700	SH	DEF	6
FRIENDLY ICE CREAM	COM	358497105	186	29500	SH	DEF	6
FRISCHS RESTAURANTS	COM	358748101	967	53700	SH	DEF	6
FRONTIER AIRLINES INC NEW	Common	359065109	9	1000	SH	DEF	12
FRONTIER OIL CORP	Common	35914P105	61	4000	SH	DEF	12
FTD Inc	COM	30265Q109	28	1200	SH	DEF	2
FTI Consuling	COM	302941109	749	30000	SH	DEF	
FTI CONSULTING INC	COM	302941109	169	6750	SH	DEF	11
FTI CONSULTING INC	Common	302941109	506	20275	SH	DEF	12
FUELCELL ENERGY INC	Common	35952H106	161	19685	SH	DEF	12

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FULLER H B CO COM	COM	359694106	8951	405950	SH	DEF	6
FULLER H B CO COM NASD INDL	COM	359694106	16563	752166	SH	DEF	3
FULTON FINANCIAL CORP - PA	COM	360271100	8	420	SH	DEF	11
FULTON FINANCIAL CORP-PA	Common	360271100	742	37319	SH	DEF	12
FURNITURE BRANDS INT	COM	360921100	14935	572207	SH	DEF	6
FURNITURE BRANDS INTERNATIONAL	Common	360921100	36	1387	SH	DEF	12
FX ENERGY	COM	302695101	16	5000	SH	DEF	
GABELLI ASSET MGMT	CL A	36239Y102	10083	279300	SH	DEF	6
GABELLI ASSET MGMT IN	COM	36239Y102	8474	233460	SH	DEF	6
GABELLI CONVERTIBLE AND INCOME	Close End FD	36240B109	120	11582	SH	DEF	12
GABELLI EQUITY TRUST INC	Common	362397101	469	62751.82	SH	DEF	12
GABELLI GLOBAL MULTIMEDIA	Common	36239Q109	18	2363	SH	DEF	12
GABELLI UTILITY TR	Common	36240A101	147	15268	SH	DEF	12
GABLES RESIDENTIAL TRUST SBI	COM	362418105	30	1000	SH	DEF	11
GABLES RESIDENTIAL TRUST-SBI	Common	362418105	1048	34669	SH	DEF	12
GADZOOKS INC	COM	362553109	102	18000	SH	DEF	6
GAIAM INC	CL A	36268Q103	62	10500	SH	DEF	6
GALLAGHER ARTHUR J & CO	Common	363576109	1044	38365	SH	DEF	12
GALLAHER GROUP PLC	COM	363595109	14260	360100	SH	DEF	6
GALLAHER GROUP PLC	COM	363595109	64	1615	SH	DEF	11
Gallaher Group PLC-Spon ADR	ADR	363595109	58	1590	SH	DEF	2
GALYANS TRADING COMPANY	COM	36458R101	469	33240	SH	DEF	3
GALYANS TRADING INC	COM	36458R101	152	10766	SH	DEF	6
GAMESTOP CORP	COM	36466R101	13247	1025290	SH	DEF	3
GAMESTOP CORP	Common	36466R101	70	5400	SH	DEF	12
GAMETECH INTERNL INC	COM	36466D102	212	64402	SH	DEF	6
Gannett Co	COM	364730101	2437	31375	SH	DEF	2
GANNETT CO INC	Common	364730101	3669	47769.32	SH	DEF	12
GANNETT INC	COM	364730101	233	3030	SH	DEF	11
GANNETT INC COM	COM	364730101	7995	104090	SH	DEF	3
GANNETT INC COM	COM	364730101	446	5815	SH	DEF	5
GANNETT INC DEL	COM	364730101	8	100	SH	DEF	6
GAP INC	COM	364760108	25	1312	SH	DEF	11
GAP INC	Common	364760108	981	52281	SH	DEF	12
GAP INC/THE	COM	364760108	109	5800	SH	DEF	3
GARDEN FRESH REST	COM	365235100	526	58407	SH	DEF	6
GARDEN FRESH RESTAURANT CORP	Common	365235100	1	100	SH	DEF	12
GARDNER DENVER INC	COM	365558105	106	5200	SH	DEF	3
GARTNER INC	Common	366651206	4	526	SH	DEF	12
GATEWAY FINANCIAL HOLDINGS INC	Common	368140109	1	103	SH	DEF	12
GATEWAY INC	COM	367626108	7	2000	SH	DEF	11
GATEWAY INC	COM	367626108	2	640	SH	DEF	6
GATEWAY INC	Common	367626108	328	89740	SH	DEF	12
Gateway Inc.	COM	367626108	119	28487	SH	DEF	9
GATX CORP	COM	361448103	2	100	SH	DEF	6
GATX CORP	Common	361448103	293	17925	SH	DEF	12
GAYLORD ENTERTAINMENT CO NEW	Common	367905106	8	389	SH	DEF	12
GEMSTAR TV GUIDE INTL INC	Common	36866W106	31	6175	SH	DEF	12
Gemstar-TV Guide International Inc	COM	36866W106	26727	5250800	SH	DEF	10
Gemstar-TV Guide International Inc.	COM	36866W106	5562	1092800	SH	DEF	8
Gemstar-TV Guide International Inc.	COM	36866W106	30212	5935500	SH	DEF	13
GEMSTAR-TV GUIDE INTL	COM	36866W106	46776	9295976	SH	DEF	6
GEN-PROBE INC	COM	36866T103	11474	280050	SH	DEF	3
Genaissance	COM	36867W105	117	75000	SH	DEF	
GENAISSANCE PHARMACEUTICALS	Common	36867W105	1084	694914	SH	DEF	12
GENCORP INC	COM	368682100	6794	764200	SH	DEF	6
GENCORP INC	Common	368682100	20	2225	SH	DEF	12
GENE LOGIC INC	Common	368689105	10	1600	SH	DEF	12
GENELABS TECHNOLOGIES INC	Common	368706107	18	11900	SH	DEF	12
Genentech	COM	368710406	91	1266	SH	DEF	4
Genentech Inc	COM	368710406	54	700	SH	DEF	2
GENENTECH INC	COM	368710406	58	800	SH	DEF	11

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GENENTECH INC	Common	368710406	348	4824	SH	DEF	12
Genentech Inc.	COM	368710406	29326	406628	SH	DEF	1
GENERAL AMERICAN INVESTORS CO	Close End FD	368802104	56	2052.48	SH	DEF	12
GENERAL DYNAMICS	COM	369550108	7	100	SH	DEF	6
GENERAL DYNAMICS	COM	369550108	296	4085	SH	DEF	16
GENERAL DYNAMICS CORP	COM	369550108	163	2255	SH	DEF	11
GENERAL DYNAMICS CORP	Common	369550108	4366	60219.15	SH	DEF	12
General Dynamics Corp.	COM	369550108	11527	158992	SH	DEF	1
General Dynamics Corp.	COM	369550108	2319	31980		DEF	9
General Dynamics Corporation	COM	369550108	46893	646800	SH	DEF	8
General Dynamics Corporation	COM	369550108	78857	1087689	SH	DEF	10
General Dynamics Corporation	COM	369550108	213	2690	SH	DEF	2
GENERAL ELEC CO COM	COM	369604103	65118	2270518	SH	DEF	3
General Electric	COM	369604103	3371	117546	SH	DEF	4
GENERAL ELECTRIC CO	COM	369604103	637	22200	SH	DEF	6
GENERAL ELECTRIC CO	COM	369604103	8072	281454	SH	DEF	11
General Electric Co	COM	369604103	9751	340000	SH	DEF	10
GENERAL ELECTRIC CO	Common	369604103	67301	2346615.93	SH	DEF	12
GENERAL ELECTRIC CO COM	COM	369604103	12042	419871	SH	DEF	5
General Electric Co.	COM	369604103	21208	739460	SH	DEF	1
General Electric Co.	COM	369604103	47404	1729438	SH	DEF	2
General Electric Co.	COM	369604103	491	17107	SH	DEF	1
General Electric Co.	COM	369604103	8082	281804		DEF	9
GENERAL GROWTH PPTYS INC	COM	370021107	28013	448640	SH	DEF	3
GENERAL GROWTH PPTYS INC	COM	370021107	515	8250	SH	DEF	5
GENERAL GROWTH PROPERTIES INC	Common	370021107	95	1525	SH	DEF	12
General Growth Properties Inc.	COM	370021107	165	2525	SH	DEF	2
GENERAL MARITIME CORPORATION	COM	Y2692M103	130	12800	SH	DEF	3
General Mills	COM	370334104	21	452	SH	DEF	4
General Mills	COM	370334104	221	4600		DEF	9
GENERAL MILLS INC	COM	370334104	213	4500	SH	DEF	6
GENERAL MILLS INC	COM	370334104	319	6734	SH	DEF	11
GENERAL MILLS INC	Common	370334104	1787	37700.13	SH	DEF	12
GENERAL MILLS INC COM	COM	370334104	298	6300	SH	DEF	5
General Mills Inc.	COM	370334104	365	7755	SH	DEF	2
General Motors	COM	370442105	22	600	SH	DEF	4
GENERAL MOTORS	CL H	370442832	3079	240351	SH	DEF	6
GENERAL MOTORS CORP	COM	370442105	11	300	SH	DEF	6
GENERAL MOTORS CORP	COM	370442105	248	6892	SH	DEF	11
GENERAL MOTORS CORP	Preferred	370442733	63	2800	SH	DEF	12
GENERAL MOTORS CORP	Common	370442105	7523	208975.85	SH	DEF	12
GENERAL MOTORS CORP CL H	COM	370442832	131	10250	SH	DEF	11
GENERAL MOTORS CORP-CL H NEW	Common	370442832	2338	182486	SH	DEF	12
General Motors Corporation	COM	370442105	4	100	SH	DEF	1
General Motors Corporation	COM	370442105	1310	36335	SH	DEF	2
GENERAL MTRS CORP CL H NEW	COM	370442832	234	18300	SH	DEF	3
GENERAL MTRS CORP COM	COM	370442105	2199	61071	SH	DEF	3
GENESCO INC	COM	371532102	6225	351700	SH	DEF	6
GENESEE & WYO INC	CL A	371559105	2380	115725	SH	DEF	6
GENESEE & WYOMING INC-CL A	Common	371559105	27	1300	SH	DEF	12
GENESEE CORP-CL B	Common	371601204	0	52	SH	DEF	12
GENESIS HEALTH VENTU	COM	37183F107	5370	304933	SH	DEF	6
GENESIS HEALTH VENTURES INC	Common	37183F107	0	8	SH	DEF	12
GENESIS MICROCHIP INC	Common	37184C103	3	206	SH	DEF	12
GENESIS MICROCHIP INC DEL	COM	37184C103	4	315	SH	DEF	11
GENLYTE GROUP INC	COM	372302109	1465	42000	SH	DEF	6
GENLYTE GROUP INC	Common	372302109	164	4700	SH	DEF	12
GENLYTE GROUP INC COM NASD INDL	COM	372302109	8679	248820	SH	DEF	3
GENTA INC NEW	Common	37245M207	66	4970	SH	DEF	12
GENTEX CORP	Common	371901109	630	20590	SH	DEF	12
GENTIVA HEALTH SERVICES INC	Common	37247A102	13	1425	SH	DEF	12
GENUINE PARTS CO	COM	372460105	166	5200	SH	DEF	11

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GENUINE PARTS CO	COM	372460105	1715	53575	SH	DEF	6
GENUINE PARTS CO	COM	372460105	408	12750	SH	DEF	5
GENUINE PARTS CO	Common	372460105	4056	126721.57	SH	DEF	12
Genuine Parts Co.	COM	372460105	1045	33505	SH	DEF	2
Genzyme	COM	372917104	23	550	SH	DEF	4
GENZYME CORP	Common	372917500	7	3185	SH	DEF	12
GENZYME CORP	Common	372917104	3140	75129	SH	DEF	12
GENZYME CORP - GENERAL DIVISION	COM	372917104	167	4000	SH	DEF	11
GENZYME CORP BIOSURGERY	Common	372917708	11	5408	SH	DEF	12
Genzyme Corp-Biosurgery Div	COM	372917708	0	39	SH	DEF	4
Genzyme Corp.-General Division	COM	372917104	59	1184	SH	DEF	2
GENZYME CORPORATION-BIOSURGERY	COM	372917708	38	18415	SH	DEF	5
GEORGIA GULF CORP NEW	Common	373200203	1	73	SH	DEF	12
GEORGIA PAC CORP	COM	373298108	229	12092	SH	DEF	6
GEORGIA PAC CORP COM	COM	373298108	241	12700	SH	DEF	3
GEORGIA PACIFIC CORP	Common	373298108	219	11549	SH	DEF	12
GERON CORP	Common	374163103	9	1200	SH	DEF	12
GETTY IMAGES INC	Common	374276103	103	2500	SH	DEF	12
GETTY REALTY CORP NEW	Common	374297109	532	23845	SH	DEF	12
GEVITY HR INC	COM	374393106	307	25960	SH	DEF	3
GEVITY HR INC	Common	374393106	31	2600	SH	DEF	12
GIBRALTAR STL CORP	COM	37476F103	170	8325	SH	DEF	6
GIGAMEDIA LIMITED	COM	Y2711Y104	4647	3971950	SH	DEF	3
GILEAD SCIENCE	COM	375558103	8	144	SH	DEF	6
Gilead Sciences	COM	375558103	100	1797	SH	DEF	4
GILEAD SCIENCES INC	COM	375558103	734	13220	SH	DEF	3
GILEAD SCIENCES INC	Common	375558103	1212	21810	SH	DEF	12
Gilead Sciences Inc.	COM	375558103	19	350	SH	DEF	1
Gillette	COM	375766102	17	530	SH	DEF	4
GILLETTE CO	COM	375766102	303	9511	SH	DEF	11
GILLETTE CO	Common	375766102	8223	258089.43	SH	DEF	12
GILLETTE CO COM	COM	375766102	3692	115882	SH	DEF	3
Gillette Co.	COM	375766102	1844	57884	SH	DEF	1
Gillette Co.	COM	375766102	6	200	SH	DEF	1
Gillette Co.	COM	375766102	1486	46647	SH	DEF	9
Gillette Co.	COM	375766102	270	8369	SH	DEF	2
GIVEN IMAGING	Common	M52020100	9	1100	SH	DEF	12
GLACIER BANCORP INC	COM	37637Q105	2868	116478	SH	DEF	3
Glacier Bancorp Inc	COM	37637Q105	4733	192250	SH	DEF	1
Glacier Bancorp Inc	COM	37637Q105	241	9544	SH	DEF	2
GLACIER BANCORP INC N	COM	37637Q105	5309	214513	SH	DEF	6
GLACIER BANCORP INC NEW	COM	37637Q105	27	1100	SH	DEF	11
GLACIER BANCORP INC-NEW	Common	37637Q105	23	950	SH	DEF	12
GLADSTONE CAPITAL CORP	COM	376535100	509	24630	SH	DEF	3
GLAMIS GOLD LTD	COM	376775102	2	100	SH	DEF	14
GLATFELTER	COM	377316104	11	775	SH	DEF	11
GLATFELTER	Common	377316104	214	14520	SH	DEF	12
Glatfelter P H Co	COM	377316104	3	200	SH	DEF	2
GLAXO PLC	COM	37733W105	4066	100053	SH	DEF	6
GLAXO SMITHKLINE PLC ADR	COM	37733W105	1030	25416	SH	DEF	5
Glaxo Smithkline Sponsored PLC	ADR ADR	37733W105	330	8679	SH	DEF	2
Glaxo Smithkline Sponsored PLC	ADR ADR	37733W105	22	541	SH	DEF	1
GLAXOSMITHKLINE PLC	COM	37733W105	45	1110	SH	DEF	11
Glaxosmithkline PLC - Spons	ADR ADR	37733W105	220	5544	SH	DEF	9
GLB BANCORP INC	Common	361778103	83	7480	SH	DEF	12
GLBL POWER EQUIP INC	COM	37941P108	3024	650400	SH	DEF	6
GLEN BURNIE BANCORP	Common	377407101	9	400	SH	DEF	12
GLENAYRE TECHNOLOGIES INC	Common	377899109	7	4900	SH	DEF	12
GLENBOROUGH REALTY TRUST INC	Common	37803P105	17	906	SH	DEF	12
Glimcher Realty Trust	COM	379302102	24	1064	SH	DEF	4
GLIMCHER REALTY TRUST-SBI	Common	379302102	118	5250	SH	DEF	12
GLOBAL HIGH INCOME DOLLAR FUND	Close End FD	37933G108	135	8200	SH	DEF	12

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GLOBAL IMAGING SYS	COM	37934A100	2385	102900	SH	DEF	6
GLOBAL IMAGING SYSTEMS	COM	37934A100	24239	1045670	SH	DEF	3
GLOBAL IMAGING SYSTEMS INC	Common	37934A100	14	600	SH	DEF	12
GLOBAL INDUSTRIES LTD	Common	379336100	11	2300	SH	DEF	12
GLOBAL PAYMENTS INC	COM	37940X102	13071	368200	SH	DEF	3
GLOBAL SANTA FE CORP	COM	G3930E101	322	13800	SH	DEF	5
GLOBAL SANTAFE CORP	COM	G3930E101	11	465	SH	DEF	11
GLOBAL SANTAFE CORPOR	COM	G3930E101	1291	55462	SH	DEF	6
GlobalSantaFe Corporation	COM	G3930E101	11	500	SH	DEF	2
GLOBESPANVIRATA INC	COM	37957V106	18	2142	SH	DEF	11
GLOBESPANVIRATA INC	COM	37957V106	3284	392790	SH	DEF	3
GLOBESPANVIRATA INC	Common	37957V106	184	22299	SH	DEF	12
Globspan	COM	37957V106	54	6500	SH	DEF	
GM Hughes Electronics Corporation	COM	370442832	0	4	SH	DEF	1
GM Hughes Electronics Corporation	COM	370442832	197021	15380233	SH	DEF	10
GM Hughes Electronics Corporation	COM	370442832	31	2367	SH	DEF	2
GM Hughes Electronics Corporation	COM	370442832	97011	7573100	SH	DEF	8
GOAMERICA INC	Common	38020R106	10	29352	SH	DEF	12
GOLD BANC CORP	COM	379907108	3615	345234	SH	DEF	6
GOLD BANC CORP INC	COM	379907108	2069	197600	SH	DEF	3
Goldcorp Inc	COM	380956409	35	3000	SH	DEF	2
GOLDCORP INC NEW	COM	380956409	5	400	SH	DEF	11
GOLDCORP INC.	COM	380956409	49	3000	SH	DEF	14
GOLDEN WEST FINANCIAL CORP DEL	COM	381317106	2	25	SH	DEF	11
GOLDEN WEST FINANCIAL CORP-DEL	Common	381317106	16	200	SH	DEF	12
GOLDEN WEST FINL	COM	381317106	6	80	SH	DEF	6
GOLDEN WEST FINL CORP DEL	COM	381317106	650	8125	SH	DEF	5
GOLDEN WEST FINL CORP DEL COM	COM	381317106	272	3400	SH	DEF	3
Golden West Finl Corp. Del	COM	381317106	800	10000	SH	DEF	1
Golden West Finl Corp. Del	COM	381317106	158	1880	SH	DEF	2
Goldman Sachs	COM	38141g104	67	800	SH	DEF	4
GOLDMAN SACHS GROUP	COM	38141G104	784	9360	SH	DEF	5
Goldman Sachs Group	COM	38141G104	17584	209961	SH	DEF	1
GOLDMAN SACHS GROUP I	COM	38141G104	36262	431601	SH	DEF	6
GOLDMAN SACHS GROUP INC	COM	38141G104	1908	22780	SH	DEF	3
GOLDMAN SACHS GROUP INC	COM	38141G104	2679	31986	SH	DEF	11
GOLDMAN SACHS GROUP INC	Common	38141G104	1299	15515	SH	DEF	12
Goldman Sachs Group Inc.	COM	38141G104	104	1203	SH	DEF	2
GOLF TRUST OF AMERICA INC	Common	38168B103	0	150	SH	DEF	12
GOODRICH CORP	COM	382388106	1	60	SH	DEF	6
GOODRICH CORPORATION	COM	382388106	39	1850	SH	DEF	11
GOODRICH CORPORATION	Common	382388106	5062	241063.72	SH	DEF	12
Goodyear Tire & Rubber Co	COM	382550101	14	2709		DEF	9
GOODYEAR TIRE & RUBBER CO	COM	382550101	11	2078	SH	DEF	11
GOODYEAR TIRE & RUBBER CO	Common	382550101	153	29133	SH	DEF	12
GOODYEAR TIRE & RUBR	COM	382550101	2	420	SH	DEF	6
GORMAN RUPP CO	Common	383082104	43	1805	SH	DEF	12
GRACO INC	Common	384109104	13	400	SH	DEF	12
GRACO INC COM	COM	384109104	650	20320	SH	DEF	3
GRAFTECH INTERNATIONAL LTD	Common	384313102	16	3000	SH	DEF	12
GrafTech International Ltd.	COM	384313102	1	100	SH	DEF	2
GRAINGER W W INC	COM	384802104	2	40	SH	DEF	6
GRAINGER W W INC	COM	384802104	119	2550	SH	DEF	11
Grainger WW Inc.	COM	384802104	86	1800	SH	DEF	2
GRANITE CONSTR INC	COM	387328107	9309	482420	SH	DEF	6
GRANITE CONSTRUCTION INC	Common	387328107	42	2200	SH	DEF	12
Grant Prideco	COM	38821g101	7	575	SH	DEF	4
GRANT PRIDECO INC	Common	38821G101	85	7200	SH	DEF	12
GREAT LAKES CHEMICAL CORP	Common	390568103	22	1060	SH	DEF	12
GREAT LAKES REIT INC	Common	390752103	51	3210	SH	DEF	12
GREAT PLAINS ENERGY	COM	391164100	5606	194130	SH	DEF	6
Great Plains Energy Inc	COM	391164100	18	650	SH	DEF	2

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GREAT PLAINS ENERGY INC	Common	391164100	354	12266.46	SH	DEF	12
GREATER ATLANTIC FINANCIAL	Common	391601101	477	67179	SH	DEF	12
GREATER BAY BANCORP	COM	391648102	17091	852850	SH	DEF	6
Greater Bay Bancorp	COM	391648102	817	40000	SH	DEF	1
GREATER BAY BANCORP	COM	391648102	6	300	SH	DEF	11
GREATER BAY BANCORP	Common	391648102	718	34964.01	SH	DEF	12
GREATER CHINA FUND INC	Close End FD	39167B102	29	2765.3	SH	DEF	12
Green Mountain Power Corp	COM	393154109	9	400	SH	DEF	2
GREENBRIER COS INC	COM	393657101	5441	489055	SH	DEF	6
Greenpoint Financial	COM	395384100	36	700	SH	DEF	4
GREENPOINT FINANCIAL CORP	COM	395384100	34010	667640	SH	DEF	3
GREENPOINT FINANCIAL CORP	Common	395384100	5	100	SH	DEF	12
GREENPOINT FINL	COM	395384100	11	210	SH	DEF	6
GREKA ENERGY CORPORATION	Common	397637109	15	2599	SH	DEF	12
GREY WOLF INC	Common	397888108	204	50600	SH	DEF	12
GRIFFON CORP	Common	398433102	279	17435	SH	DEF	12
GRIFFON CORP COM	COM	398433102	17936	1120970	SH	DEF	3
GROUP 1 AUTOMOTIVE INC	Common	398905109	10	300	SH	DEF	12
GROUP 1 SOFTWARE INC	COM	39943Y103	5849	319070	SH	DEF	3
GROUP 1 SOFTWARE INC-NEW	Common	39943Y103	2802	152880	SH	DEF	12
GRUPO TELEVISIA SA DE CV SPN ADR	REPOD ADR	40049J206	8989	260550	SH	DEF	3
GSI COMMERCE INC	Common	36238G102	0	9	SH	DEF	12
GTC BIOTHERAPEUTICS INC	Common	36238T104	4	1100	SH	DEF	12
GTECH	COM	400518106	68	1800	SH	DEF	4
GTECH HOLDINGS CORP	COM	400518106	56795	1508500	SH	DEF	3
GTSI CORP	COM	36238K103	410	46900	SH	DEF	6
GUIDANT CORP	COM	401698105	2	50	SH	DEF	6
GUIDANT CORP	COM	401698105	323	7280	SH	DEF	11
GUIDANT CORP	Common	401698105	652	14691	SH	DEF	12
GUIDANT CORP COM	COM	401698105	7941	178890	SH	DEF	3
Guidant Corp.	COM	401698105	196	4000	SH	DEF	2
GUILFORD PHARMACEUTICALS INC	Common	401829106	101	22332.58	SH	DEF	12
Guilford Pharmaceuticals Inc.	COM	401829106	12	2300	SH	DEF	2
GUITAR CENTER INC	Common	402040109	1206	41600	SH	DEF	12
GULFMARK OFFSHORE	COM	402629109	1088	64860	SH	DEF	6
GULFMARK OFFSHORE INC	Common	402629109	10	600	SH	DEF	12
GULFTERRA ENERGY PARTNERS LP	COM	40274U108	23	600	SH	DEF	11
GULFTERRA ENERGY PARTNERS LP	Common	40274U108	2285	60856.5	SH	DEF	12
GYMBOREE CORP	COM	403777105	921	54880	SH	DEF	3
GYMBOREE CORP	Common	403777105	0	4	SH	DEF	12
H & Q HEALTHCARE INVESTORS	Close End FD	404052102	136	7717.74	SH	DEF	12
H & Q LIFE SCIENCES INVESTORS	Close End FD	404053100	1802	120364.61	SH	DEF	12
H J Heinz Co	COM	423074103	2842	86167		DEF	9
H J HEINZ CO	COM	423074103	66	2010	SH	DEF	11
H J Heinz Co	COM	423074103	1764	52665	SH	DEF	2
H&R Block	COM	093671105	142	3142		DEF	9
H.J. Heinz	COM	423074103	26	800	SH	DEF	4
Hain Celestial Group Inc	COM	405217100	436	25650	SH	DEF	2
HALLIBURTON	COM	406216101	2232	97050	SH	DEF	6
HALLIBURTON CO	Common	406216101	1443	62750	SH	DEF	12
HALLIBURTON CO COM	COM	406216101	20670	898680	SH	DEF	3
Halliburton Co.	COM	406216101	229	10613	SH	DEF	2
HANCOCK FABRICS INC	Common	409900107	199	12300	SH	DEF	12
HANCOCK HOLDING CO	COM	410120109	1127	24100	SH	DEF	3
HANCOCK HOLDING CO	Common	410120109	71	1500	SH	DEF	12
Hancock John Finl Services Inc.	COM	41014S106	26	804	SH	DEF	2
HANCOCK JOHN FINL SVCS INC	Common	41014S106	178	5789.37	SH	DEF	12
HANCOCK JOHN FINL TRENDS FD	Common	41014X105	22	1450	SH	DEF	12
HANDLEMAN CO	Common	410252100	49	3077	SH	DEF	12
HANDLEMAN CO DEL	COM	410252100	6758	422400	SH	DEF	6
HANDLEMAN CO DEL COM	COM	410252100	3847	240430	SH	DEF	3
HANDSPRING INC	Common	410293104	3	3000	SH	DEF	12

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HANGER ORTHOPEDIC GROUP INC	Common	41043F208	38	3350	SH	DEF	12
HANGER ORTHOPEDIC GRP	COM	41043F208	2608	227740	SH	DEF	3
HANOVER CAPITAL MORTGAGE	Common	410761100	9	700	SH	DEF	12
Hanson plc Sponsored ADR	ADR	411352404	5	187	SH	DEF	2
Harbor Florida Bancshares	COM	411901101	6310	263343	SH	DEF	1
HARBOR FLORIDA BANCSHARES INC	COM	411901101	48	2000	SH	DEF	11
HARBOR FLORIDA BANCSHARES INC	Common	411901101	30	1240	SH	DEF	12
HARKEN ENERGY CORP	Common	412552309	1	2044	SH	DEF	12
HARLAND JOHN H CO	COM	412693103	4434	169500	SH	DEF	6
HARLAND JOHN H CO COM	COM	412693103	27380	1046625	SH	DEF	3
HARLEY DAVIDSON INC	COM	412822108	242	6075	SH	DEF	11
HARLEY DAVIDSON INC	Common	412822108	6999	175598.52	SH	DEF	12
Harley Davidson Inc.	COM	412822108	1529	38370		DEF	9
Harley Davidson Inc.	COM	412822108	297	6615	SH	DEF	2
HARLEY-DAVIDSON	COM	412822108	267	6700	SH	DEF	3
HARLEYSVILLE GROUP INC	Common	412824104	52	2260	SH	DEF	12
HARLEYSVILLE NATIONAL CORP-PA	Common	412850109	11	400	SH	DEF	12
HARMAN INTERNATIONAL	Common	413086109	12	150	SH	DEF	12
HARMONIC INC	Common	413160102	1	183	SH	DEF	12
Harmonic Inc.	COM	413160102	0	100	SH	DEF	2
HARRAHS ENTERTAINMENT INC	COM	413619107	44	1100	SH	DEF	11
HARRAHS ENTERTAINMENT INC	Common	413619107	174	4332	SH	DEF	12
HARRAHS ENTMT INC COM	COM	413619107	2406	59780	SH	DEF	3
HARRIS & HARRIS GROUP INC	Common	413833104	1	130	SH	DEF	12
HARRIS CORP DEL	COM	413875105	4	130	SH	DEF	6
HARRIS CORP DEL	COM	413875105	10	345	SH	DEF	11
HARRIS CORP DEL COM	COM	413875105	33079	1100790	SH	DEF	3
HARRIS CORP-DEL	Common	413875105	93	3089	SH	DEF	12
Harsco Corp	COM	415864107	36	1000	SH	DEF	4
HARSCO CORP	COM	415864107	15224	422095	SH	DEF	6
HARSCO CORP	Common	415864107	72	2000	SH	DEF	12
HARSCO CORP COM	COM	415864107	339	9400	SH	DEF	3
HARTE-HANKS INC	COM	416196103	2838	149375	SH	DEF	3
HARTE-HANKS INC	COM	416196103	32	1700	SH	DEF	11
Hartford Financial	COM	416515104	10	200	SH	DEF	4
HARTFORD FINANCIAL SERVICES	Common	416515104	1601	31790.75	SH	DEF	12
HARTFORD FINANCIAL SERVICES GROUP COM		416515104	73	1443	SH	DEF	11
Hartford Financial Services Group Inc.	COM	416515104	9	174	SH	DEF	1
Hartford Financial Services Group Inc.	COM	416515104	724	14250	SH	DEF	2
Hartford Financial Services Group Inc.	COM	416515104	433	8248		DEF	9
HARTFORD FINANCIAL SVCS GRP	COM	416515104	8604	170850	SH	DEF	3
HARTFORD FINL SVCS GR	COM	416515104	13426	265919	SH	DEF	6
HARTFORD FINL SVCS GROUP INC	COM	416515104	923	18346	SH	DEF	5
HARVEST NATURAL RESOURCES IN	COM	41754V103	390	61200	SH	DEF	3
HARVEST NATURAL RESOURCES INC	Common	41754V103	3	500	SH	DEF	12
HASBRO INC	COM	418056107	3368	192565	SH	DEF	6
HASBRO INC	Common	418056107	101	5763	SH	DEF	12
Hasbro Inc.	COM	418056107	49	2687	SH	DEF	2
HATTERAS INCOME SECURITIES INC	Close End FD	419025101	94	6793	SH	DEF	12
HAVAS ADR SPONSORED	COM	419313101	55	11700	SH	DEF	6
HAVERTY FURNITURE	COM	419596101	3875	221400	SH	DEF	6
HAVERTY FURNITURE COMPANIES	Common	419596101	194	11110	SH	DEF	12
HAWAIIAN ELEC INDS	COM	419870100	2989	65200	SH	DEF	6
Hawaiian Elec Inds Inc.	COM	419870100	85	2000	SH	DEF	2
HAWAIIAN ELECTRIC INDUSTRIES	Common	419870100	231	5042.35	SH	DEF	12
Hawaiian Holdings Inc	COM	419879101	4	4492	SH	DEF	2
HAWKINS INC	COM	420261109	358	36000	SH	DEF	6
HAWTHORNE FINL CORP	COM	420542102	1051	30300	SH	DEF	6
HCA	COM	404119109	6	200	SH	DEF	4
HCA INC	COM	404119109	381	11900	SH	DEF	6
HCA INC	COM	404119109	27	850	SH	DEF	11
HCA INC	COM	404119109	1519	47400	SH	DEF	3

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HCA Inc	COM	404119109	55	1670	SH	DEF	2
HCA INC	Common	404119109	2102	65594.11	SH	DEF	12
HCC INSURANCE HOLDINGS INC	COM	404132102	334	11300	SH	DEF	3
HCC INSURANCE HOLDINGS INC	Common	404132102	9	300	SH	DEF	12
HEADWATERS INC	Common	42210P102	7	500	SH	DEF	12
Health Care Property Investors Inc. COM		421915109	17	400	SH	DEF	2
Health Care Property Investors Inc. COM		421915109	3978	90568		DEF	9
HEALTH CARE PROPERTY INVS INC	COM	421915109	110	2602	SH	DEF	11
HEALTH CARE PROPERTY INVS INC	Common	421915109	890	21020.21	SH	DEF	12
HEALTH CARE REIT INC	COM	42217K106	106	3475	SH	DEF	11
HEALTH CARE REIT INC	Common	42217K106	434	14224.5	SH	DEF	12
Health Care REIT Inc.	COM	42217K106	361	11500		DEF	9
HEALTH MANAGEMENT ASSOCIATES	Common	421933102	494	26800	SH	DEF	12
Health Management Associates Inc. Cl COM		421933102	155	8050	SH	DEF	2
HEALTH MGMT ASSOC INC NEW CL A CL A		421933102	5	250	SH	DEF	11
HEALTH NET INC	COM	42222G108	49	1500	SH	DEF	11
HEALTH NET INC	COM	42222G108	30847	936185	SH	DEF	3
HEALTH NET INC	CL A	42222G108	45	1360	SH	DEF	6
Health Net Inc	COM	42222G108	348310	10570877	SH	DEF	10
HEALTH NET INC	COM	42222G108	1550	47034	SH	DEF	16
HEALTH NET INC	Common	42222G108	1948	59114	SH	DEF	12
Health Net Inc.	COM	42222G108	156163	4739401	SH	DEF	8
HEALTHCARE REALTY TRUST	COM	421946104	41	1400	SH	DEF	11
HEALTHCARE REALTY TRUST	Common	421946104	1473	50548.36	SH	DEF	12
HEALTHTRONICS SURGICAL SVCS	COM	42222L107	742	82400	SH	DEF	3
HEARST-ARGYLE TELE	COM	422317107	5	190	SH	DEF	6
HEARST-ARGYLE TELEVISION INC	COM	422317107	5	190	SH	DEF	11
HEARST-ARGYLE TELEVISION INC	COM	422317107	381	14700	SH	DEF	3
HEARST-ARGYLE TELEVISION INC	Common	422317107	8	300	SH	DEF	12
HEARTLAND EXPRESS INC	COM	422347104	343	15177	SH	DEF	5
HEARTLAND EXPRESS INC	Common	422347104	7	300	SH	DEF	12
HEARUSA INC	Common	422360305	0	50	SH	DEF	12
HECLA MINING CO	Common	422704106	47	11100	SH	DEF	12
HECTOR COMMUNICATION	COM	422730101	396	31700	SH	DEF	6
HEIDRICK & STRUGGLES INTL INC	Common	422819102	27	2100	SH	DEF	12
Heinz Company	COM	423074103	247	7500	SH	DEF	1
HEINZ H J CO	COM	423074103	5	150	SH	DEF	6
HEINZ H J CO COM	COM	423074103	69	2100	SH	DEF	3
HELIX TECHNOLOGY CORP	Common	423319102	4	300	SH	DEF	12
Helix Technology Inc.	COM	423319102	731	44500	SH	DEF	2
Helmerich & Payne	COM	423452101	279	10500	SH	DEF	2
HELMERICH & PAYNE INC	COM	423452101	19836	681769	SH	DEF	6
HELMERICH & PAYNE INC	COM	423452101	10	345	SH	DEF	11
HELMERICH & PAYNE INC	Common	423452101	26	900	SH	DEF	12
HELMERICH & PAYNE INC COM	COM	423452101	429	14700	SH	DEF	5
HEMISPHERX BIOPHARMA INC	Common	42366C103	2	1000	SH	DEF	12
Henry (Jack) & Associates	COM	426281101	27	1515	SH	DEF	4
Henry Schein	COM	806407102	37	700	SH	DEF	4
HENRY SCHEIN INC	COM	806407102	357	6800	SH	DEF	3
HENRY SCHEIN INC	Common	806407102	26	500	SH	DEF	12
HERCULES INC	COM	427056106	7710	778800	SH	DEF	6
HERCULES INC	Common	427056106	1327	134075	SH	DEF	12
HERITAGE PROPANE PARTNERS LP	Common	426918108	32	1000	SH	DEF	12
HERITAGE PROPERTY INVESTMENT	Common	42725M107	127	4700	SH	DEF	12
HERLEY INDUSTRIES INC	Common	427398102	105	6190	SH	DEF	12
HERMAN MILLER INC	COM	600544100	6	275	SH	DEF	11
HERMAN MILLER INC	Common	600544100	23	1150	SH	DEF	12
HERSHEY FOODS CORP	COM	427866108	195	2798	SH	DEF	11
HERSHEY FOODS CORP	Common	427866108	1705	24472.37	SH	DEF	12
Hershey Foods Corp.	COM	427866108	8176	117376	SH	DEF	1
Hershey Foods Corp.	COM	427866108	534	7239	SH	DEF	2
HEWLETT PACKARD	COM	428236103	36836	1729369	SH	DEF	6

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Hewlett Packard	COM	428236103	3	126		DEF	9
Hewlett Packard	COM	428236103	684	32103	SH	DEF	4
HEWLETT PACKARD CO	COM	428236103	211	9901	SH	DEF	11
HEWLETT PACKARD CO	Common	428236103	11321	531498.08	SH	DEF	12
HEWLETT PACKARD CO COM	COM	428236103	3739	175545	SH	DEF	5
HEWLETT PACKARD CO COM	COM	428236103	17719	831871	SH	DEF	3
Hewlett-Packard Company	COM	428236103	3003	136699	SH	DEF	2
Hewlett-Packard Company	COM	428236103	1	63	SH	DEF	1
HEXCEL CORP	COM	428291108	16	5000	SH	DEF	
HEXCEL CORP NEW	Common	428291108	48	15000	SH	DEF	12
HIBBETT SPORTING GOODS INC	COM	428565105	377	11450	SH	DEF	3
HIBBETT SPORTING GOODS INC	Common	428565105	89	2700	SH	DEF	12
HIBERNIA CORP	CL A	428656102	2	100	SH	DEF	6
HIBERNIA CORP CL A	CL A	428656102	44	2400	SH	DEF	11
HIBERNIA CORP CL A	COM	428656102	24289	1337485	SH	DEF	3
HIBERNIA CORP-CL A	Common	428656102	962	52952	SH	DEF	12
HIGH INCOME OPPORTUNITY FUND	Close End FD	42967Q105	134	17970	SH	DEF	12
HIGH YIELD PLUS FUND INC	Close End FD	429906100	1	200	SH	DEF	12
HIGHWOODS PROPERTIES INC	Common	431284108	1895	84961	SH	DEF	12
Highwoods Properties Inc.	COM	431284108	106	4700	SH	DEF	2
HILB ROGAL & HAMILTON CO	Common	431294107	344	10110	SH	DEF	12
HILLENBRAND INDS INC COM	COM	431573104	17393	344750	SH	DEF	3
HILLENBRAND INDUSTRIES INC	Common	431573104	47217	935924.96	SH	DEF	12
Hillenbrand Industries Inc.	COM	431573104	632	12553	SH	DEF	2
HILTON HOTELS CORP	COM	432848109	13	1000	SH	DEF	11
HILTON HOTELS CORP	Common	432848109	432	33813	SH	DEF	12
Hilton Hotels Corp.	COM	432848109	29	2000	SH	DEF	2
HISPANIC BROADCASTING CORP	Common	43357B104	0	15	SH	DEF	12
HITACHI LTD ADR 10	COM	433578507	13	300	SH	DEF	11
HMN FINL INC	COM	40424G108	559	28800	SH	DEF	6
HOLLINGER INTERNATIONAL INC	Common	435569108	289	26800	SH	DEF	12
HOLLIS-EDEN PHARMACEUTICALS	Common	435902101	152	12000	SH	DEF	12
HOLLY CORP NEW	Common	435758305	62	2256	SH	DEF	12
Holly Corp. Com Par \$0.01	COM	435758305	0	16	SH	DEF	2
HOLLYWOOD ENTMT CORP	COM	436141105	23335	1341870	SH	DEF	3
HOLOGIC INC	COM	436440101	178	13600	SH	DEF	3
HOLOGIC INC	Common	436440101	0	25	SH	DEF	12
Home Depot	COM	437076102	71	2132	SH	DEF	4
HOME DEPOT INC	COM	437076102	1795	54182	SH	DEF	11
HOME DEPOT INC	COM	437076102	1838	55499	SH	DEF	16
HOME DEPOT INC	Common	437076102	30133	909801.58	SH	DEF	12
HOME DEPOT INC COM	COM	437076102	18540	559795	SH	DEF	3
HOME DEPOT INC COM	COM	437076102	372	11262	SH	DEF	5
Home Depot Inc.	COM	437076102	1200	36222		DEF	9
Home Depot Inc.	COM	437076102	246	7432	SH	DEF	1
HOME DEPOT INC.	COM	437076102	21847	658605	SH	DEF	6
HOME PROPERTIES OF NEW YORK	Common	437306103	81	2294.35	SH	DEF	12
HOMESTORE INC	COM	437852106	1471	831170	SH	DEF	3
HOMESTORE INC	Common	437852106	35	20000	SH	DEF	12
HON INDUSTRIES INC	COM	438092108	37	1200	SH	DEF	11
HON INDUSTRIES INC	Common	438092108	993	32549	SH	DEF	12
Honda Motor LTD AMER SHS	ADR	438128308	30	1500	SH	DEF	2
HONDA MTR LTD	COM	438128308	341	16955	SH	DEF	6
Honeywell	COM	438516106	11838	440878	SH	DEF	4
HONEYWELL INTERNATIONAL INC	COM	438516106	250	9318	SH	DEF	11
HONEYWELL INTERNATIONAL INC	COM	438516106	8105	301850	SH	DEF	3
HONEYWELL INTERNATIONAL INC	COM	438516106	6293	234396	SH	DEF	5
Honeywell International Inc.	COM	438516106	1792	66740		DEF	9
Honeywell International Inc.	COM	438516106	5394	187683	SH	DEF	2
Honeywell International Inc.	COM	438516106	1138	42400	SH	DEF	8
HONEYWELL INTL INC	Common	438516106	6168	229727.15	SH	DEF	12
HONEYWELL INTL INC CO	COM	438516106	48145	1789331	SH	DEF	6

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HOOPER HOLMES INC	COM	439104100	5	800	SH	DEF	11
HOOPER HOLMES INC	Common	439104100	42	6500	SH	DEF	12
Hooper Holmes Inc.	COM	439104100	237	36800	SH	DEF	1
HORACE MANN EDUCATORS CORP NEW	Common	440327104	35	2150	SH	DEF	12
HORIZON GROUP PROPERTIES INC	Common	44041U102	2	435	SH	DEF	12
HORIZON HEALTH CORP	COM	44041Y104	910	56200	SH	DEF	6
HORIZON HEALTH CORP	Common	44041Y104	22	1338	SH	DEF	12
HORIZON ORGANIC HOLDING CORP	Common	44043T103	36	1500	SH	DEF	12
HORMEL FOODS CORP	Common	440452100	228	9608.91	SH	DEF	12
HOSPITALITY PPTYS TR COM SH BEN INT COM		44106M102	16	500	SH	DEF	3
Hospitality Properties Trust	COM	44106M102	418	13250		DEF	9
HOSPITALITY PROPERTIES TRUST	Common	44106M102	1209	38703.4	SH	DEF	12
HOSPITALITY PROPERTIES TRUST SBI COM		44106M102	17	550	SH	DEF	11
Host Marriott Corp	COM	44107P104	203	20293		DEF	9
HOST MARRIOTT CORP	COM	44107P104	5586	610540	SH	DEF	6
Host Marriott Corp New	COM	44107P104	20	2000	SH	DEF	2
HOST MARRIOTT CORP-NEW REIT	Common	44107P104	738	80664.16	SH	DEF	12
HOT TOPIC INC	COM	441339108	742	27520	SH	DEF	3
HOT TOPIC INC	Common	441339108	16	600	SH	DEF	12
HOUSTON EXPL CO	COM	442120101	15827	456100	SH	DEF	6
HOUSTON EXPL CO COM	COM	442120101	20078	578630	SH	DEF	3
HOUSTON EXPLORATION CO	Common	442120101	7	200	SH	DEF	12
HOVNANIAN ENTERPRISES INC CL A	COM	442487203	2510	42580	SH	DEF	3
HPSC INC	Common	404264103	10	1000	SH	DEF	12
HRPT PROPERTIES TR-SBI	Common	40426W101	271	29450	SH	DEF	12
HRPT PROPERTIES TRUST	COM	40426W101	1438	156250	SH	DEF	3
HRPT PROPERTIES TRUST - SBI	COM	40426W101	13	1375	SH	DEF	11
HRPT Proprties Trust	COM	40426W101	21	2200	SH	DEF	2
HSBC HOLDINGS PLC	COM	404280406	39	655	SH	DEF	11
HSBC HOLDINGS PLC SPON ADR NEW	COM	404280406	471	8023	SH	DEF	6
HSBC Holdings plc Sponsored ADR ADR		404280406	85	1413	SH	DEF	2
Huaneng Power Intl-Spons Adr	ADR	443304100	41	800	SH	DEF	2
HUBBELL INC CL B	COM	443510201	201	6100	SH	DEF	5
HUBBELL INC CL B	CL B	443510201	77	2321	SH	DEF	11
HUBBELL INC-CL A	Common	443510102	2	70	SH	DEF	12
HUBBELL INC-CL B	Common	443510201	152	4581	SH	DEF	12
Hubbell Inc. CL B	COM	443510201	513	14422	SH	DEF	2
HUDSON HIGHLAND GROUP INC	Common	443792106	1	45	SH	DEF	12
HUDSON RIVER BANCORP INC	COM	444128102	84	3000	SH	DEF	3
HUDSON UNITED BANCORP	COM	444165104	38161	1117455	SH	DEF	3
HUDSON UNITED BANCORP	Common	444165104	14	400	SH	DEF	12
Hudson United Bank	COM	444165104	193	5458		DEF	9
HUFFY CORP	Common	444356109	4	600	SH	DEF	12
Huffy Corp.	COM	444356109	9	1200	SH	DEF	2
HUGHES SUPPLY INC	COM	444482103	12480	359650	SH	DEF	6
HUGHES SUPPLY INC	Common	444482103	24	700	SH	DEF	12
HUGOTON ROYALTY TRUST	COM	444717102	4636	251930	SH	DEF	3
HUGOTON ROYALTY TRUST TEXAS	Common	444717102	568	30871.41	SH	DEF	12
HUMAN GENOME SCIENCES INC	Common	444903108	110	8620	SH	DEF	12
Human Genome Sciences Inc.	COM	444903108	43	3300	SH	DEF	2
Human Genome Scs	COM	444903108	38	3010	SH	DEF	4
HUMANA INC	COM	444859102	15	1000	SH	DEF	11
HUMANA INC	Common	444859102	36	2386	SH	DEF	12
HUMANA INC COM	COM	444859102	22110	1463680	SH	DEF	6
HUMANA INC COM	COM	444859102	8539	565510	SH	DEF	3
Humana Inc.	COM	444859102	2	150	SH	DEF	2
Humboldt Bancorp	COM	445069107	941	63000	SH	DEF	1
HUMBOLDT BANCORP	COM	445069107	168	11260	SH	DEF	6
HUNT JB TRANS SVCS	COM	445658107	12991	340980	SH	DEF	6
HUNTINGTON BANCSHARE	COM	446150104	13	652	SH	DEF	6
HUNTINGTON BANCSHARES INC	Common	446150104	1003	51397	SH	DEF	12
Huntington Bancshares Inc.	COM	446150104	4911	238654	SH	DEF	2

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HUTCHINSON TECHNOLOGY INC COM	NASD IND COM	448407106	36138	1091790	SH	DEF	3
HUTTIG BUILDING PRODUCTS INC	Common	448451104	1	292	SH	DEF	12
HYPERCOM CORP	Common	44913M105	4	1000	SH	DEF	12
HYPERION 2005 INVESTMENT GRADE	Close End FD	448918102	6	600	SH	DEF	12
HYPERION SOLUTIONS CORP	COM	44914M104	16274	482490	SH	DEF	3
HYPERION SOLUTIONS CORP	Common	44914M104	17	500	SH	DEF	12
HYPERION STRATEGIC MTG INCOME	Close End FD	44915C105	68	4627.97	SH	DEF	12
HYPERION TOTAL RETURN FUND INC	Close End FD	449145101	88	8874	SH	DEF	12
HYTEK MICROSYSTEMS INC	Common	449180108	1	1400	SH	DEF	12
I B M	COM	459200101	32182	389951	SH	DEF	6
I Hop Corp.	COM	449623107	272	8000		DEF	9
IBERIABANK CORP	COM	450828108	2798	57100	SH	DEF	6
Iberiabank Corp	COM	450828108	6023	123425	SH	DEF	1
IBERIABANK CORP	COM	450828108	64	1300	SH	DEF	11
IBERIABANK CORP	Common	450828108	78	1600	SH	DEF	12
IBIS TECHNOLOGY CORP	Common	450909106	47	6070	SH	DEF	12
IBM	COM	459200101	929	11263	SH	DEF	4
ICN PHARMACEUTICALS	COM	448924100	8854	528300	SH	DEF	6
ICN PHARMACEUTICALS INC NEW	Common	448924100	382	22770.67	SH	DEF	12
ICOS CORP	Common	449295104	77	2100	SH	DEF	12
ICU MEDICAL INC	Common	44930G107	100	3225	SH	DEF	12
IDACORP INC	COM	451107106	20	750	SH	DEF	11
IDACORP INC	Common	451107106	343	13050	SH	DEF	12
IDACORP INC COM	COM	451107106	1540	58700	SH	DEF	6
IDEC Pharmaceutical Corp.	COM	449370105	12	350	SH	DEF	2
IDEC Pharmaceuticals	COM	449370105	34	1005	SH	DEF	4
IDEC PHARMACEUTICALS CORP	Common	449370105	178	5228	SH	DEF	12
IDEC PHARMACEUTICALS CORP COM	COM	449370105	17	500	SH	DEF	3
IDENTIX INC	Common	451906101	14	2176	SH	DEF	12
Identix Inc.	COM	451906101	2	300	SH	DEF	2
IDEX CORP	Common	45167R104	7	200	SH	DEF	12
IDEXX LABORATORIES CORP	Common	45168D104	149	4415	SH	DEF	12
IDEXX LABS INC	COM	45168D104	44453	1333720	SH	DEF	3
IGATE CORP	Common	45169U105	36	10300	SH	DEF	12
IGEN International	COM	449536101	2035	65000	SH	DEF	
IGEN INTERNATIONAL INC-DEL	Common	449536101	8000	254769	SH	DEF	12
IHOP CORP	COM	449623107	3040	96300	SH	DEF	6
IHOP CORP NEW	Common	449623107	16	500	SH	DEF	12
II VI INC	Common	902104108	2	100	SH	DEF	12
II-VI INC	COM	902104108	272	11800	SH	DEF	3
IKON OFFICE SOLUTION	COM	451713101	16467	1850210	SH	DEF	6
IKON OFFICE SOLUTIONS INC	COM	451713101	281	31600	SH	DEF	
IKON OFFICE SOLUTIONS INC	Common	451713101	14	1622	SH	DEF	12
ILEX ONCOLOGY INC	COM	451923106	4728	243950	SH	DEF	3
ILLINOIS TOOL WKS INC COM	COM	452308109	672	10200	SH	DEF	3
Illinois Tool Works	COM	452308109	69	1050	SH	DEF	4
Illinois Tool Works	COM	452308109	9658	145743	SH	DEF	2
ILLINOIS TOOL WORKS INC	COM	452308109	416	6318	SH	DEF	11
ILLINOIS TOOL WORKS INC	Common	452308109	1930	29316.5	SH	DEF	12
Illinois Tool Works Inc.	COM	452308109	211	3200	SH	DEF	1
ILLUMINA INC	Common	452327109	13	4475	SH	DEF	12
IMAGE ENTERTAINMENT INC NEW	Common	452439201	2	1000	SH	DEF	12
Imagistics International Inc	COM	45247T104	13	480	SH	DEF	2
IMAGISTICS INTL INC	Common	45247T104	60	2313	SH	DEF	12
IMATION CORP	COM	45245A107	38	1000	SH	DEF	11
IMATION CORP	Common	45245A107	233	6169	SH	DEF	12
IMATION CORP COM	COM	45245A107	21732	574610	SH	DEF	3
IMAX CORP.	COM	45245E109	492	40300	SH	DEF	14
IMC GLOBAL INC	COM	449669100	10272	1529455	SH	DEF	6
IMC GLOBAL INC	Common	449669100	23	3499	SH	DEF	12
IMC Global Inc.	COM	449669100	0	29	SH	DEF	2
Imclone Systems Inc	COM	45245W109	18	500	SH	DEF	2

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IMCLONE SYSTEMS INC	Common	45245W109	455	14404.59	SH	DEF	12
Imclone Systems Inc.	COM	45245W109	63	2000		DEF	9
IMMUCOR INC	Common	452526106	82	3750	SH	DEF	12
IMMUNE RESPONSE CORPORATION	Common	45252T205	0	20	SH	DEF	12
IMMUNOGEN INC	Common	45253H101	5	1125	SH	DEF	12
IMMUNOMEDICS INC	Common	452907108	108	17060	SH	DEF	12
IMPAC MORTGAGE HOLDINGS INC	Common	45254P102	180	10785	SH	DEF	12
IMPATH INC	Common	45255G101	6	400	SH	DEF	12
IMPAX LABORATORIES INC	Common	45256B101	0	15	SH	DEF	12
IMPERIAL CHEM INDS	COM	452704505	10158	1223900	SH	DEF	6
IMPERIAL CHEM INDS PLC ADR NEW	COM	452704505	2	300	SH	DEF	11
IMPERIAL OIL LTD COM NEW	COM	453038408	140	4000	SH	DEF	11
IMPERIAL OIL LTD.	COM	453038408	19514	414300	SH	DEF	14
IMPERIAL SUGAR CO	Common	453096208	1	107	SH	DEF	12
Imperial Tobacco PLC Spon ADR	ADR	453142101	6	200	SH	DEF	2
IMS HEALTH INC	COM	449934108	205	11400	SH	DEF	3
IMS HEALTH INC	Common	449934108	332	18456	SH	DEF	12
IMS Health Inc.	COM	449934108	360	20354	SH	DEF	2
INAMED CORP	COM	453235103	1692	31710	SH	DEF	3
INCO LTD.	COM	453258402	30991	1086275	SH	DEF	14
INCYTE CORPORATION	COM	45337C102	0	50	SH	DEF	11
INCYTE CORPORATION	Common	45337C102	0	0	SH	DEF	12
INDEPENDENCE CMNTY	COM	453414104	1	50	SH	DEF	6
INDEPENDENCE COMMUNITY BANK	Common	453414104	165	5853	SH	DEF	12
INDEPENDENCE FEDERAL SAVINGS	Common	453432106	4	242	SH	DEF	12
INDEPENDENT BANK CORP - MASS	COM	453836108	41	1800	SH	DEF	11
INDEPENDENT BANK CORP - MICH	COM	453838104	2243	87300	SH	DEF	3
INDEPENDENT BANK CORP-MASS	Common	453836108	1259	55733.33	SH	DEF	12
INDEVUS PHARMACEUTICALS INC	COM	454072109	302	48400	SH	DEF	3
INDEVUS PHARMACEUTICALS INC	Common	454072109	153	24473	SH	DEF	12
INDYMAC BANCORP INC	COM	456607100	22587	888550	SH	DEF	6
INDYMAC BANCORP INC	Common	456607100	51	2000	SH	DEF	12
INERGY L P	Common	456615103	45	1150	SH	DEF	12
INFORMATICA CORPORATION	Common	45666Q102	19	2706	SH	DEF	12
INFORMATION HOLDINGS INC	Common	456727106	0	4	SH	DEF	12
INFOSPACE INC	COM	45678T201	3802	277910	SH	DEF	3
INFOSPACE INC	Common	45678T201	3	202	SH	DEF	12
INFOUSA INC NEW COM	COM	456818301	19220	2364794	SH	DEF	6
ING GROEP N V ADR SPO	COM	456837103	9643	540786	SH	DEF	6
Ing Groep NV Spons ADR	ADR	456837103	391	20866	SH	DEF	2
ING PRIME RATE TR	Close End FD	44977W106	63	8683.06	SH	DEF	12
INGERSOLL-RAND COMPANY LTD CL A CL A		G4776G101	168	3549	SH	DEF	11
INGLES MARKETS INC-CL A	Common	457030104	16	1618	SH	DEF	12
INGRAM MICRO INC	COM	457153104	177	16050	SH	DEF	5
INGRAM MICRO INC	CL A	457153104	3	310	SH	DEF	6
INGRAM MICRO INC-CL A	Common	457153104	281	25570	SH	DEF	12
Inkeepers USA Trust	COM	4576J0104	15	2000	SH	DEF	2
Inkeepers USA Trust	COM	4576J0104	314	40493		DEF	9
INKINE PHARMACEUTICAL CO INC	Common	457214104	29	8700	SH	DEF	12
Inkine Pharmaceutical Co Inc.	COM	457214104	468	151575		DEF	9
INNKEEPERS USA TRUST 8.625%	Preferred	4576J0302	25	1000	SH	DEF	12
INNKEEPERS USA TRUST-SBI	Common	4576J0104	699	102825.41	SH	DEF	12
INNOVATIVE SOLUTIONS & SUPPORT	Common	45769N105	23	3059	SH	DEF	12
INNOVO GROUP INC-PAR \$0.01	Common	457954600	0	33	SH	DEF	12
INSIGHT ENTERPRISES	COM	45765U103	8099	809887	SH	DEF	6
INSIGHT ENTERPRISES INC	Common	45765U103	8	750	SH	DEF	12
INSIGHTFUL CORP	Common	45770X100	1	1000	SH	DEF	12
INSITUFORM TECHNOLOGIES INC	Common	457667103	559	31600	SH	DEF	12
INSITUFORM TECHNOLOGIES INC CL A CL A		457667103	18	1000	SH	DEF	11
INSMED INC	Common	457669208	6	2100	SH	DEF	12
INSPIRE PHARMACEUTICALS INC	Common	457733103	9	879	SH	DEF	12
INSTINET GROUP INC	COM	457750107	0	100	SH	DEF	6

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INSURED MUNICIPAL INCOME FUND	Close End FD	45809F104	38	2620	SH	DEF	12
INTEGRA BANK CORPORATION	Common	45814P105	275	16000	SH	DEF	12
INTEGRA LIFESCIENCES HOLDINGS	Common	457985208	5	200	SH	DEF	12
INTEGRATED AMER INC	COM	45810N302	94	15502	SH	DEF	6
INTEGRATED DEVICE TECHNOLOGY	Common	458118106	21	1875	SH	DEF	12
INTEGRATED ELCTRICAL	COM	45811E103	3625	500000	SH	DEF	6
INTEGRATED SILICON SOLUTION	Common	45812P107	1	200	SH	DEF	12
INTEGRITY FINANCIAL CORP	Common	45820M104	2	117	SH	DEF	12
Intel	COM	458140100	253	12140	SH	DEF	4
INTEL CORP	COM	458140100	2786	133870	SH	DEF	11
INTEL CORP	Common	458140100	23982	1152435.17	SH	DEF	12
INTEL CORP COM	COM	458140100	1896	91119	SH	DEF	5
INTEL CORP COM NASD INDL	COM	458140100	24138	1159908	SH	DEF	3
Intel Corp.	COM	458140100	1897	91148		DEF	9
Intel Corp.	COM	458140100	33388	1604408	SH	DEF	1
Intel Corp.	COM	458140100	39191	1604223	SH	DEF	2
Intel Corp.	COM	458140100	56	2710	SH	DEF	1
INTELIDATA TECHNOLOGIES CORP	Common	45814T107	1	300	SH	DEF	12
INTELLI-CHECK INC	Common	45817G102	58	8100	SH	DEF	12
INTER TEL INC COM NASD INDL	COM	458372109	18751	875810	SH	DEF	3
INTERCEPT GROUP INC	COM	45845L107	1794	213058	SH	DEF	6
INTERDIGITAL COMMUNICATIONS	Common	45866A105	79	3400	SH	DEF	12
INTERFACE INC-CL A	Common	458665106	9	2000	SH	DEF	12
INTERGRAPH CORP	COM	458683109	904	42740	SH	DEF	6
INTERGRAPH CORP	COM	458683109	1251	59200	SH	DEF	3
INTERGRAPH CORP	Common	458683109	32	1500	SH	DEF	12
INTERLAND INC	Common	458727104	1	645	SH	DEF	12
INTERMET CORP	COM	45881K104	292	84700	SH	DEF	6
INTERMUNE INC	Common	45884X103	0	10	SH	DEF	12
INTERNAP NETWORK SVCS CORP	Common	45885A102	53	51715	SH	DEF	12
INTERNATIONAL BUSINESS	Common	459200101	47218	572344.5	SH	DEF	12
International Business Machine	COM	459200101	2948	35733	SH	DEF	1
INTERNATIONAL BUSINESS MACHINES	COM	459200101	1431	17341	SH	DEF	16
INTERNATIONAL BUSINESS MACHINES COM COM		459200101	46818	567496	SH	DEF	3
International Business Machines Corp	COM	459200101	305032	3697362	SH	DEF	10
INTERNATIONAL BUSINESS MACHINES CORP COM		459200101	7464	90475	SH	DEF	11
International Business Machines Corp.	COM	459200101	182	2201	SH	DEF	1
International Business Machines Corp.	COM	459200101	2559	31019		DEF	9
International Business Machines Corp.	COM	459200101	19040	232618	SH	DEF	2
International Business Machines Corp.	COM	459200101	164595	1995092	SH	DEF	8
International Flavors & Fragrances	COM	459506101	18	600	SH	DEF	2
INTERNATIONAL GAME TECHNOLOGY	COM	459902102	41	400	SH	DEF	11
INTERNATIONAL GAME TECHNOLOGY	COM	459902102	573	5600	SH	DEF	5
INTERNATIONAL PAPER	COM	460146103	3996	111850	SH	DEF	6
INTERNATIONAL PAPER CO	COM	460146103	129	3600	SH	DEF	11
INTERNATIONAL PAPER CO	Common	460146103	1424	39847.25	SH	DEF	12
INTERNATIONAL PAPER CO COM	COM	460146103	492	13780	SH	DEF	5
International Paper Co.	COM	460146103	7335	189937	SH	DEF	2
INTERNATIONAL RECTIFIER CORP	COM	460254105	5	200	SH	DEF	11
INTERNATIONAL RECTIFIER CORP	Common	460254105	302	11275	SH	DEF	12
INTERNATIONAL RECTIFIER CORP COM COM		460254105	38931	1451560	SH	DEF	3
International Rectifier Corporation	COM	460254105	15	540	SH	DEF	2
International Speedway	CL A	460335201	79	2000	SH	DEF	
INTERNATIONAL SPEEDWAY CORP	Common	460335201	49	1250	SH	DEF	12
Internet Architecture Holdr Tr	COM	46060A107	3	100	SH	DEF	2
INTERNET CAPITAL GROUP INC	Common	46059C106	33	69330	SH	DEF	12
INTERNET HOLDERS TR	Common	46059W102	4	100	SH	DEF	12
INTERNET PICTURES CORP	Common	46059S200	5	1175	SH	DEF	12
Internet Sec Sys Inc	COM	46060X107	2	211	SH	DEF	2
INTERNET SEC SYS INC	Common	46060X107	32	2185	SH	DEF	12
INTERPOOL INC	COM	46062R108	6165	375450	SH	DEF	6
Interpool Inc	COM	46062R108	2	150	SH	DEF	1

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INTERPORE INTERNATIONAL NEW	Common	46062W107	6	500	SH	DEF	12
Interpublic Group	COM	460690100	416	31091	SH	DEF	4
INTERPUBLIC GROUP	COM	460690100	3857	288283	SH	DEF	6
Interpublic Group Companies Inc	COM	460690100	67969	5079900	SH	DEF	10
Interpublic Group Companies Inc.	COM	460690100	5	400	SH	DEF	2
Interpublic Group Companies Inc.	COM	460690100	8412	628700	SH	DEF	8
Interpublic Group Companies Inc.	COM	460690100	48168	3600000	SH	DEF	13
INTERPUBLIC GROUP OF COS INC	Common	460690100	130	9726	SH	DEF	12
INTERSIL CORPORATION CL A	Common	46069S109	129	4859	SH	DEF	12
INTERSTATE BAKERIES	COM	46072H108	4557	358800	SH	DEF	3
INTERSTATE BAKERIES	COM	46072H108	9060	713400	SH	DEF	6
INTERSTATE BAKERIES CORP DEL	NEW COM	46072H108	6	450	SH	DEF	11
INTERSTATE BAKERIES CORP-DEL	Common	46072H108	217	17060	SH	DEF	12
INTERSTATE HOTELS & RESORTS	Common	46088S106	2	458	SH	DEF	12
INTERTAN INC	Common	461120107	6	720	SH	DEF	12
INTERTAPE POLYMER GROUP INC.	COM	460919103	15	1850	SH	DEF	14
INTERVOICE INC	Common	461142101	1	271	SH	DEF	12
INTERWOVEN INC	Common	46114T102	2	1058	SH	DEF	12
INTERWOVEN INC	COM	46114T102	33	15000	SH	DEF	12
INTL ALUMINUM CORP	Common	458884103	109	5000	SH	DEF	12
INTL ASSETS HOLDING CORP	Common	459028106	6	2515	SH	DEF	12
INTL BANCSHARES CORP	COM	459044103	416	11718	SH	DEF	6
INTL BUSINESS MACHINES CORP CO	COM	459200101	2219	26900	SH	DEF	5
INTL FLAVORS & FRAGRANCES INC	Common	459506101	925	28955	SH	DEF	12
Intl Game Technology	COM	459902102	82	800	SH	DEF	4
INTL GAME TECHNOLOGY	Common	459902102	2754	26910	SH	DEF	12
INTL RECTIFIER CORP	COM	460254105	1	50	SH	DEF	6
INTL SHIPHOLDING CORP NEW	Common	460321201	137	12700	SH	DEF	12
INTL SPEEDWAY CORP CL A	COM	460335201	1689	42760	SH	DEF	3
INTRABIOTICS PHARMACEUTICALS	Common	46116T506	1	347	SH	DEF	12
INTRADO INC	Common	46117A100	233	14745	SH	DEF	12
INTRAWARE INC	Common	46118M103	0	100	SH	DEF	12
INTRAWEST CORP.	COM	460915200	121	6800	SH	DEF	14
INTRCHANGE FINL SVCS	COM	458447109	64	3300	SH	DEF	6
Intuit	COM	461202103	213	5400	SH	DEF	9
Intuit Corp	COM	461202103	240382	5398200	SH	DEF	10
Intuit Corp.	COM	461202103	119995	2694700	SH	DEF	8
INTUIT INC	COM	461202103	18	400	SH	DEF	11
INTUIT INC	COM	461202103	14998	336280	SH	DEF	3
INTUIT INC	Common	461202103	918	20615	SH	DEF	12
INVACARE CORP	Common	461203101	594	17989	SH	DEF	12
Invacare Corp.	COM	461203101	268	8000	SH	DEF	2
INVESTMENT GRADE MUNICIPAL	Close End FD	461368102	16	1000	SH	DEF	12
INVESTMENT TECH GRP	COM	46145F105	11664	627100	SH	DEF	6
INVESTMENT TECHNOLOGY GROUP	Common	46145F105	26	1402	SH	DEF	12
INVISION TECHNOLOGIES INC	COM	461851107	4600	187050	SH	DEF	3
INVISION TECHNOLOGIES INC	Common	461851107	11	450	SH	DEF	12
INVITROGEN CORP	COM	46185R100	14301	372420	SH	DEF	3
INVITROGEN CORP	COM	46185R100	2	50	SH	DEF	11
INVITROGEN CORP	Common	46185R100	219	5703	SH	DEF	12
IOMEGA CORP	Common	462030305	9	895	SH	DEF	12
IPAYMENT INC	COM	46262E105	190	7980	SH	DEF	3
IPC HOLDINGS LTD	COM	G4933P101	17217	513780	SH	DEF	3
IPSCO INC.	COM	462622101	7590	517000	SH	DEF	14
IRON MOUNTAIN INC PA	Common	462846106	26	700	SH	DEF	12
IRVINE SENSORS CORP	Common	463664508	0	10	SH	DEF	12
IRWIN FINANCIAL CORP	COM	464119106	1396	53900	SH	DEF	3
IRWIN FINL CORP	COM	464119106	11549	445900	SH	DEF	6
ISCO INTERNATIONAL INC	Common	46426P103	1	2500	SH	DEF	12
ISHARES INC	Common	464286848	590	81110	SH	DEF	12
ISHARES INC	Common	464286871	19	2517	SH	DEF	12
Ishares S&P 500 Index Fund	COM	464287200	27	276	SH	DEF	4

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ISHARES TR	Common	464287499	514	9250	SH	DEF	12
ISHARES TR	Common	464287564	577	6430	SH	DEF	12
ISHARES TR	Common	464287556	242	3610	SH	DEF	12
ISHARES TRUST	Common	464287457	435	5260.92	SH	DEF	12
ISHARES TRUST	Common	464287515	19	600	SH	DEF	12
ISHARES TRUST	Common	464287242	553	4822	SH	DEF	12
ISHARES TRUST	Common	464287697	900	16656.06	SH	DEF	12
ISHARES TRUST	Common	464287655	720	8104	SH	DEF	12
ISHARES TRUST	Common	464287465	221	2045	SH	DEF	12
ISHARES TRUST	Common	464287440	350	3958	SH	DEF	12
ISHARES TRUST	Common	464287796	487	11286.43	SH	DEF	12
ISHARES TRUST	Common	464287705	763	8590	SH	DEF	12
ISHARES TRUST	Common	464287663	20	300	SH	DEF	12
ISHARES TRUST	Common	464287630	608	4730	SH	DEF	12
ISHARES TRUST	Common	464287648	203	4300	SH	DEF	12
ISHARES TRUST	Common	464287879	725	8895	SH	DEF	12
ISHARES TRUST	Common	464287101	153	3100	SH	DEF	12
ISHARES TRUST	Common	464287606	63	620	SH	DEF	12
ISHARES TRUST	Common	464287788	482	6329	SH	DEF	12
ISHARES TRUST	Common	464287622	26	500	SH	DEF	12
ISHARES TRUST	Common	464287721	185	4781	SH	DEF	12
ISHARES TRUST	Common	464287507	731	7616	SH	DEF	12
ISHARES TRUST	Common	464287887	693	9490	SH	DEF	12
ISHARES TRUST	Common	464287804	855	7800.5	SH	DEF	12
ISHARES TRUST	Common	464287754	11	259	SH	DEF	12
ISHARES TRUST	Common	464287713	546	26381	SH	DEF	12
ISHARES TRUST	Common	464287838	93	2625	SH	DEF	12
ISHARES TRUST	Common	464287580	37	757	SH	DEF	12
ISHARES TRUST	Common	464287812	179	4098	SH	DEF	12
ISHARES TRUST	Common	464287762	639	11728	SH	DEF	12
ISHARESTTRUST	Common	464287432	234	2535	SH	DEF	12
Isis Pharmaceuticals	COM	464330109	4	690	SH	DEF	4
ISIS PHARMACEUTICALS INC	Common	464330109	21	3922	SH	DEF	12
ISLE CAPRI CASINOS INC	Common	464592104	446	26952	SH	DEF	12
ISLE OF CAPR CAS INC	COM	464592104	3760	227300	SH	DEF	6
Istar Financial	COM	45031U101	37	1000	SH	DEF	
ISTAR FINANCIAL INC	Common	45031U101	709	19435	SH	DEF	12
ITLA CAP CORP	COM	450565106	2806	70000	SH	DEF	6
ITT EDUCATIONAL SERVICES INC	Common	45068B109	49	1660	SH	DEF	12
ITT EDUCATIONAL SVCS INC	COM	45068B109	3822	130660	SH	DEF	3
ITT INDS INC(IND)	COM	450911102	3	40	SH	DEF	6
ITT INDUSTRIES INC	Common	450911102	436	6657.62	SH	DEF	12
ITT INDUSTRIES INC IND COM	COM	450911102	203	3100	SH	DEF	3
ITT Industries Inc.	COM	450911102	303	4500	SH	DEF	2
ITXC CORP	Common	45069F109	71	27350	SH	DEF	12
IVAX CORP	COM	465823102	54	3000	SH	DEF	11
IVAX CORP	COM	465823102	246	13810	SH	DEF	5
IVAX CORP	Common	465823102	2401	134499.18	SH	DEF	12
IVAX Corp.	COM	465823102	3221	192400	SH	DEF	2
IVILLAGE INC	Common	46588H105	4	2700	SH	DEF	12
IXYS CORP DEL	Common	46600W106	4	445	SH	DEF	12
J & J SNACK FOODS COR	COM	466032109	13966	442168	SH	DEF	6
J & J SNACK FOODS CORP	COM	466032109	12	375	SH	DEF	11
J C PENNEY CO INC	Common	708160106	232	13770.88	SH	DEF	12
J C PENNEY INC	COM	708160106	51	3000	SH	DEF	11
J D EDWARDS & CO	Common	281667105	4	300	SH	DEF	12
J P Morgan Chase & Co	COM	46625H100	484163	14165109	SH	DEF	10
J P Morgan Chase & Co	COM	46625H100	2938	85971		DEF	9
J P MORGAN CHASE & CO	Common	46625H100	20768	607621.27	SH	DEF	12
J.P. MORGAN CHASE & C	COM	46625H100	59000	1723497	SH	DEF	6
J.P. MORGAN CHASE & CO	COM	46625H100	3567	104358	SH	DEF	5
J.P. Morgan Chase & Co.	COM	46625H100	15306	438054	SH	DEF	2

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J.P. Morgan Chase & Co.	COM	46625H100	255036	7461561	SH	DEF	8
J2 GLOBAL COMMUNICATIONS INC	COM	46626E205	25930	563690	SH	DEF	3
JABIL CIRCUIT INC	COM	466313103	1	55	SH	DEF	11
JABIL CIRCUIT INC	Common	466313103	109	4950	SH	DEF	12
JACK IN THE BOX INC	COM	466367109	9	400	SH	DEF	11
JACK IN THE BOX INC C	COM	466367109	44425	1987843	SH	DEF	6
JACKSONVILLE BANCORP	COM	469248108	458	15900	SH	DEF	6
JACOBS ENGINEERING GROUP INC	COM	469814107	11	250	SH	DEF	11
JACOBS ENGINEERING GROUP INC	Common	469814107	127	3008	SH	DEF	12
JACUZZI BRANDS INC	COM	469865109	7659	1447820	SH	DEF	3
JACUZZI BRANDS INC	Common	469865109	15	2900	SH	DEF	12
JAKKS PAC INC	COM	47012E106	5316	399100	SH	DEF	6
JANUS CAP GROUP INC	COM	47102X105	105	6400	SH	DEF	11
Janus Capital	COM	47102X105	1462	89139		DEF	9
JANUS CAPITAL GROUP	COM	47102X105	1643	100210	SH	DEF	6
Janus Capital Group Inc	COM	47102X105	3733	216377	SH	DEF	2
Janus Capital Group Inc	COM	47102X105	19260	1174400	SH	DEF	13
JANUS CAPITAL GROUP INC	Common	47102X105	2330	142068	SH	DEF	12
JAPAN EQUITY FUND INC	Close End FD	471057109	154	28000	SH	DEF	12
JAPAN SMALLER CAPITALIZATION	Close End FD	47109U104	2	230	SH	DEF	12
JB HUNT TRANSPORT SERVICES INC	Common	445658107	828	21935	SH	DEF	12
JC PENNEY CO INC (HOLDING CO)	COM	708160106	2669	158400	SH	DEF	3
JDS Uniphase Corp	COM	46612J101	23	7170	SH	DEF	2
JDS UNIPHASE CORP	COM	46612J101	145	41500	SH	DEF	5
JDS UNIPHASE CORP	COM	46612J101	254	72500	SH	DEF	6
JDS UNIPHASE CORP	Common	46612J101	391	111431	SH	DEF	12
JDS UNIPHASE CORP	COM	46612J101	35	10000	SH	DEF	
JEFFERIES GROUP INC NEW	Common	472319102	70	1400	SH	DEF	12
JEFFERSON PILOT CORP	COM	475070108	7	170	SH	DEF	6
JEFFERSON PILOT CORP	COM	475070108	192	4625	SH	DEF	11
JEFFERSON PILOT CORP	Common	475070108	5835	140734.98	SH	DEF	12
Jefferson-Pilot Corp.	COM	475070108	39	950	SH	DEF	1
Jefferson-Pilot Corp.	COM	475070108	329	7688		DEF	9
Jefferson-Pilot Corp.	COM	475070108	5938	139684	SH	DEF	2
JETBLUE AIRWAYS CORP	Common	477143101	38	900	SH	DEF	12
Jetblue Airways Corporation	COM	477143101	13850	327500	SH	DEF	10
Jetblue Airways Corporation	COM	477143101	888	21000	SH	DEF	8
Jetblue Airways Corporation	COM	477143101	26575	628400	SH	DEF	13
JLG INDS INC	COM	466210101	99	14500	SH	DEF	6
JLG INDUSTRIES INC	Common	466210101	87	12760	SH	DEF	12
JO-ANN STORES INC CL A	COM	47758P109	13217	522430	SH	DEF	3
JOHN HANCOCK BANK & THRIFT	Close End FD	409735107	203	22997.34	SH	DEF	12
JOHN HANCOCK FINANCIAL SERVICES	COM	41014S106	262	8528	SH	DEF	5
JOHN HANCOCK FINANCIAL SRVCS	COM	41014S106	4812	156600	SH	DEF	3
JOHN HANCOCK FNL SVS	COM	41014S106	14151	460500	SH	DEF	6
JOHN HANCOCK INCOME SECURITIES	Close End FD	410123103	232	14755	SH	DEF	
JOHN HANCOCK INVESTORS TRUST	Close End FD	410142103	269	12830	SH	DEF	12
JOHN HANCOCK PATRIOT GLOBAL	Close End FD	41013G103	34	2600	SH	DEF	12
JOHN HANCOCK PATRIOT PREFERRED	Close End FD	41013J107	106	8000	SH	DEF	12
JOHN HANCOCK PATRIOT PREMIUM	Close End FD	41013Q101	15	1600	SH	DEF	12
JOHN HANCOCK PATRIOT SELECT	Close End FD	41013U102	1	100	SH	DEF	12
JOHN HANCOCK PREFERRED INCOME	Close End FD	41013W108	790	30528.35	SH	DEF	12
JOHN HANCOCK PREFERRED INCOME	Close End FD	41013X106	355	13632.25	SH	DEF	12
JOHN WILEY & SONS INC-CL A	Common	968223206	2277	86918	SH	DEF	12
JOHN WILEY & SONS INC-CL B	Common	968223305	84	3200	SH	DEF	12
Johnson & Johnson	COM	478160104	25798	498422	SH	DEF	2
Johnson & Johnson	COM	478160104	1406	27203		DEF	9
JOHNSON & JOHNSON	COM	478160104	4940	95547	SH	DEF	11
Johnson & Johnson	COM	478160104	14825	286744	SH	DEF	1
Johnson & Johnson	COM	478160104	6101	118000	SH	DEF	10
Johnson & Johnson	COM	478160104	8294	160417	SH	DEF	4
Johnson & Johnson	COM	478160104	4803	92911	SH	DEF	1

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JOHNSON & JOHNSON	Common	478160104	31644	612061.42	SH	DEF	12
JOHNSON & JOHNSON COM	COM	478160104	45708	884098	SH	DEF	3
JOHNSON & JOHNSON COM	COM	478160104	8951	173151	SH	DEF	5
JOHNSON CONTROLS INC	COM	478366107	18	214	SH	DEF	11
JOHNSON CONTROLS INC	COM	478366107	20	230	SH	DEF	6
JOHNSON CONTROLS INC	Common	478366107	452	5277	SH	DEF	12
Johnson Controls Inc.	COM	478366107	1229	12950	SH	DEF	2
JOHNSON CTLS INC COM	COM	478366107	17	200	SH	DEF	3
JOHNSON OUTDOORS INC	CL A	479167108	1187	87000	SH	DEF	6
JOHNSON OUTDOORS INC	Common	479167108	858	62850	SH	DEF	12
JONES APPAREL GROUP	COM	480074103	8	270	SH	DEF	6
Jones Apparel Group Inc	COM	480074103	6	200	SH	DEF	2
JONES APPAREL GROUP INC	Common	480074103	127	4325	SH	DEF	12
JOS A BANK CLOTHIERS INC	COM	480838101	9	260	SH	DEF	3
JOSEPH A BANK CLOTHIERS INC	Common	480838101	20	600	SH	DEF	12
JOULE' INC	Common	481109106	5	5300	SH	DEF	12
JOURNAL REGISTER CO	Common	481138105	9	500	SH	DEF	12
JOY GLOBAL INC	Common	481165108	321	21735	SH	DEF	12
JP Morgan Chase	COM	46625h100	116	3385	SH	DEF	4
JP MORGAN CHASE	COM	46625H100	2282	66764	SH	DEF	16
JP MORGAN CHASE & CO	COM	46625H100	22770	666191	SH	DEF	3
JP MORGAN CHASE & CO	COM	46625H100	865	25294	SH	DEF	11
JP Morgan Chase & Co.	COM	46625H100	693	20263	SH	DEF	1
Juniper Networks	COM	48203R104	9	650	SH	DEF	2
JUNIPER NETWORKS	Common	48203R104	835	67495	SH	DEF	12
JUNIPER NETWORKS	COM	48203R104	37	3000	SH	DEF	
JUNIPER NETWORKS COM	COM	48203R104	421	33800	SH	DEF	6
K V PHARMACEUTICAL CO-CL A	Common	482740206	28	1000	SH	DEF	12
K-SWISS INC -CL A	COM	482686102	993	28780	SH	DEF	3
K-SWISS INC CL A	CL A	482686102	12	335	SH	DEF	11
KADANT INC	COM	48282T104	69	3700	SH	DEF	3
KADANT INC	Common	48282T104	11	591	SH	DEF	12
Kadant Inc.	COM	48282T104	1	79	SH	DEF	1
KAMAN CORP	CL A	483548103	4025	350300	SH	DEF	6
KAMAN CORP-CL A	Common	483548103	7	571.1	SH	DEF	12
KANEB PIPE LINE PARTNERS LP	Common	484169107	428	9830	SH	DEF	12
KANEB SERVICES LLC	COM	484173109	676	23150	SH	DEF	3
KANEB SERVICES LLC	Common	484173109	3	100	SH	DEF	12
KANSAS CITY LIFE INSURANCE CO	Common	484836101	133	3110	SH	DEF	12
Kansas City Southern	COM	485170302	11557	951951	SH	DEF	2
KANSAS CITY SOUTHERN	Common	485170302	1237	102820	SH	DEF	12
KANSAS CITY SOUTHERN NEW	COM	485170302	248	20598	SH	DEF	11
KAYDON CORP	Common	486587108	65	3110	SH	DEF	12
Kaydon Corp.	COM	486587108	456	20400	SH	DEF	2
KB HOME	COM	48666K109	6	90	SH	DEF	6
KB HOME	Common	48666K109	215	3464	SH	DEF	12
KB HOME COM	COM	48666K109	11286	182090	SH	DEF	3
KCS ENERGY INC	Common	482434206	34	6350	SH	DEF	12
KEANE INC	COM	486665102	7791	571621	SH	DEF	6
KEANE INC	Common	486665102	34	2500	SH	DEF	12
KEANE INC COM	COM	486665102	4578	335850	SH	DEF	3
KEITH COMPANIES INC	COM	487539108	807	80810	SH	DEF	6
Kellogg Co	COM	487836108	68	2000		DEF	9
KELLOGG CO	COM	487836108	43	1259	SH	DEF	11
Kellogg Co	COM	487836108	62	1840	SH	DEF	2
KELLOGG CO	Common	487836108	1030	29959.84	SH	DEF	12
KELLWOOD CO	Common	488044108	25	800	SH	DEF	12
KELLWOOD CO COM	COM	488044108	20136	636600	SH	DEF	3
KELLY SERVICES INC-CL A	Common	488152208	59	2500	SH	DEF	12
KEMET CORP	COM	488360108	2	170	SH	DEF	6
KEMET CORP	Common	488360108	211	20920	SH	DEF	12
Kendle International Inc	COM	48880L107	12	1841	SH	DEF	2

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KENDLE INTERNATIONAL INC	Common	48880L107	6	1000	SH	DEF	12
KENNAMETAL INC	Common	489170100	17	500	SH	DEF	12
KENNEDY WILSON INC NEW	Common	489399204	0	100	SH	DEF	12
KENSEY NASH CORP	Common	490057106	458	17600	SH	DEF	12
KERR MCGEE CORP	COM	492386107	6854	153000	SH	DEF	6
KERR MCGEE CORP	Common	492386107	1010	22541	SH	DEF	12
KERR MCGEE CORP COM	COM	492386107	385	8600	SH	DEF	3
Kerr-McGee Corp.	COM	492386107	302	6790	SH	DEF	2
KERZNER INTERNATIONAL LTD	COM	P6065Y107	77	2400	SH	DEF	3
KEY ENERGY GROUP INC COM	COM	492914106	1163	108500	SH	DEF	3
KEY ENERGY SERVICES INC	Common	492914106	236	22042	SH	DEF	12
KEYCORP	COM	493267108	23443	927700	SH	DEF	6
Keycorp New	COM	493267108	1068	40782	SH	DEF	2
KEYCORP NEW	COM	493267108	296	11730	SH	DEF	5
KEYCORP NEW	COM	493267108	135	5339	SH	DEF	11
Keycorp New	COM	493267108	1054	41700		DEF	9
KEYCORP NEW	Common	493267108	1026	40606	SH	DEF	12
KEYSPAN CORP	COM	49337W100	31	875	SH	DEF	11
KEYSPAN CORP	Common	49337W100	360	10149.19	SH	DEF	12
KEYSPAN CORPORATION	COM	49337W100	5	140	SH	DEF	6
Keyspan Corporation	COM	49337W100	361	10384		DEF	9
Keyspan Corporation	COM	49337W100	136	4009	SH	DEF	2
KFORCE INC	Common	493732101	1	237.23	SH	DEF	12
KFX INC	Common	48245L107	688	177300	SH	DEF	12
KIMBALL INTERNATIONAL INC-CL B	Common	494274103	6	400	SH	DEF	12
KIMBALL INTL INC CL B	CL B	494274103	23	1500	SH	DEF	11
KIMBERLY CLARK CORP	COM	494368103	13	250	SH	DEF	6
KIMBERLY CLARK CORP	COM	494368103	324	6223	SH	DEF	11
KIMBERLY CLARK CORP	Common	494368103	7484	143531.26	SH	DEF	12
KIMBERLY CLARK CORP COM	COM	494368103	1052	20175	SH	DEF	5
KIMBERLY CLARK CORP COM	COM	494368103	3283	62974	SH	DEF	3
Kimberly-Clark	COM	494368103	10	200	SH	DEF	4
Kimberly-Clark Corp	COM	494368103	1304	25000	SH	DEF	10
Kimberly-Clark Corp.	COM	494368103	10233	200049	SH	DEF	2
Kimberly-Clark Corp.	COM	494368103	2936	56311		DEF	9
KIMCO REALTY CORP	COM	49446R109	2892	76300	SH	DEF	3
KIMCO REALTY CORP	Common	49446R109	227	5980	SH	DEF	12
KIMCO Realty Corp.	COM	49446R109	108	2750	SH	DEF	2
KIMCO Realty Corp.	COM	49446R109	171	4500	SH	DEF	1
KINDER MORGAN ENERGY LP	COM	494550106	16	400	SH	DEF	3
KINDER MORGAN ENERGY PARTNERS	COM	494550106	86	2165	SH	DEF	11
KINDER MORGAN ENERGY PARTNERS	Common	494550106	9291	235099.01	SH	DEF	12
Kinder Morgan Energy Partners LP	COM	494550106	1348	33056	SH	DEF	2
Kinder Morgan Energy Partners LP	COM	494550106	994	24404		DEF	9
Kinder Morgan Inc	COM	49455P101	8	157	SH	DEF	2
KINDER MORGAN INC KANS	COM	49455P101	53	961	SH	DEF	11
KINDER MORGAN INC KANS	Common	49455P101	2416	44215	SH	DEF	12
KINDRED HEALTHCARE I	COM	494580103	3318	186700	SH	DEF	6
Kindred Healthcare Inc	COM	494580103	1	55	SH	DEF	2
KINDRED HEALTHCARE INC	Common	494580103	0	5	SH	DEF	12
KING PHARMACEUTICALS INC	COM	495582108	8613	583550	SH	DEF	3
KING PHARMACEUTICALS INC	Common	495582108	401	27190	SH	DEF	12
KINGSWAY FINANCIAL SERVICES INC. COM		496904103	821	50200	SH	DEF	14
KIRKLANDS INC	Common	497498105	40	2500	SH	DEF	12
KLA TENCOR CORP	COM	482480100	9	186	SH	DEF	6
KLA-TENCOR CORP	Common	482480100	215	4635	SH	DEF	12
KLM ROYAL DUTCH AIRLINES	COM	482516309	55	6500	SH	DEF	11
KMART HOLDING CORPORATION	Common	498780105	3	115	SH	DEF	12
KNAPE & VOGT MFG CO	COM	498782101	114	11000	SH	DEF	6
KNIGHT RIDDER INC COM	COM	499040103	207	3000	SH	DEF	5
KNIGHT RIDDER NEWSPAPERS INC	COM	499040103	179	2590	SH	DEF	11
KNIGHT TRADING GROUP INC	COM	499063105	7	1180	SH	DEF	3

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KNIGHT TRADING GROUP INC	Common	499063105	46	7405	SH	DEF	12
KNIGHT-RIDDER INC	COM	499040103	3	40	SH	DEF	6
KNIGHT-RIDDER INC	Common	499040103	2470	35839.93	SH	DEF	12
KOGER EQUITY INC	Common	500228101	34	2000	SH	DEF	12
KOHL'S CORP	COM	500255104	814	15845	SH	DEF	5
Kohl's Corp.	COM	500255104	12982	252660	SH	DEF	1
KOHL'S CORP	COM	500255104	41	805	SH	DEF	11
KOHL'S CORP	Common	500255104	297	5788	SH	DEF	12
Kohls Corp.	COM	500255104	10	172	SH	DEF	2
Kohls Corp.	COM	500255104	77	1500	SH	DEF	1
KOMAG INC	COM	500453204	929	79800	SH	DEF	3
KONINKLIJKE PHILIPS E	COM	500472303	24096	1259313	SH	DEF	6
KONINKLIJKE PHILIPS ELECTRONICS	COM	500472303	148	7737	SH	DEF	11
Koninklijke Philips Electronics N V ADR		500472303	2255	118000	SH	DEF	10
Koninklijke Philips Electronics N.V. ADR		500472303	42	2058	SH	DEF	2
KOOKMIN BK ADR	COM	50049M109	430	14230	SH	DEF	3
KOOKMIN BK NEW SPONSO	COM	50049M109	9775	311407	SH	DEF	6
KOPIN CORP	Common	500600101	10	1650	SH	DEF	12
Korea Electric Power Corp. ADR	ADR	500631106	24	2800	SH	DEF	2
KOREA FUND INC	Close End FD	500634100	64	4300	SH	DEF	12
KOS PHARMACEUTICALS INC	Common	500648100	23	1000	SH	DEF	12
KOSAN BIOSCIENCES INC	COM	50064W107	29	5000	SH	DEF	
KOSS CORP	COM	500692108	351	19092	SH	DEF	6
KRAFT FOODS INC	CL A	50075N104	3340	102600	SH	DEF	6
Kraft Foods Inc	COM	50075N104	7	250	SH	DEF	2
Kraft Foods Inc	COM	50075N104	4408	135425	SH	DEF	1
KRAFT FOODS INC	Common	50075N104	2085	64069	SH	DEF	12
KRAFT FOODS INC CL A	CL A	50075N104	31	940	SH	DEF	11
KRAMONT REALTY TRUST	Common	50075Q107	73	4450	SH	DEF	12
Kramont Realty Trust Com Sh Ben Int	COM	50075Q107	202	11700		DEF	9
KRISPY KREME DOUGHNUTS INC	Common	501014104	361	8773	SH	DEF	12
KROGER CO	COM	501044101	25	1500	SH	DEF	3
KROGER CO	COM	501044101	2	100	SH	DEF	6
KROGER CO	COM	501044101	117	7025	SH	DEF	11
KROGER CO	COM	501044101	1641	98402	SH	DEF	16
KROGER CO	Common	501044101	4619	276929	SH	DEF	12
KRONOS INC	COM	501052104	3248	63870	SH	DEF	3
KRONOS INC	Common	501052104	99	1950	SH	DEF	12
KT CORP	ADR	48268K101	7332	372000	SH	DEF	3
KT CORP COM	COM	48268K101	1061	53800	SH	DEF	6
KULICKE & SOFFA INDUSTRIES INC	Common	501242101	28	4400	SH	DEF	12
KYOCERA CORP-ADR	COM	501556203	13	225	SH	DEF	11
KYPHON INC	Common	501577100	23	1500	SH	DEF	12
L-3 Communications Hldgs Com	COM	502424104	10103	232299	SH	DEF	1
L-3 COMMUNICATIONS HOLDINGS	Common	502424104	762	17530	SH	DEF	12
L-3 COMMUNICATIONS HOLDINGS INC	COM	502424104	2084	47920	SH	DEF	11
L-3 Communications Holdings Inc.	COM	502424104	30	650	SH	DEF	2
LA BARGE INC	Common	502470107	8	2400	SH	DEF	12
LA COMPAGNIE H.J. HEINZ LTEE	Common	423074103	8426	255489.24	SH	DEF	12
LA COMPAGNIE STANLEY WORKS	Common	854616109	865	31356.37	SH	DEF	12
LA QUINTA CORP	Common	50419U202	7	1606	SH	DEF	12
LA QUINTA CORP PAIRED	COM	50419U202	25285	5783892	SH	DEF	6
LA Z BOY INC	COM	505336107	7	300	SH	DEF	11
LA-Z-BOY INC	COM	505336107	11810	527700	SH	DEF	6
LABONE INC	COM	50540L105	121	5600	SH	DEF	3
LABORATORY CORP AMER	COM	50540R409	211	7000	SH	DEF	6
LABORATORY CORP AMER HLDGS	Common	50540R409	616	20417	SH	DEF	12
LABORATORY CORPORATION OF AMERICA	COM	50540R409	81	2675	SH	DEF	11
LABRANCHE & CO INC	COM	505447102	1	50	SH	DEF	6
LABRANCHE & CO INC	COM	505447102	9	450	SH	DEF	11
LaCledé Group Inc	COM	505597104	53	2000	SH	DEF	2
LACLEDE GROUP INC	Common	505597104	31	1170.73	SH	DEF	12

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Ladenburg Thalmann Fin Svcs Inc	COM	50575Q102	0	115	SH	DEF	1
LADENBURG THALMANN FINL SVCS	Common	50575Q102	0	17	SH	DEF	12
LAFARGE NORTH AMCA	COM	505862102	3330	107770	SH	DEF	6
LAFARGE NORTH AMER INC	Common	505862102	59	1907.96	SH	DEF	12
Lafarge North America	COM	505862102	989	32000		DEF	9
LAFARGE NORTH AMERICA INC	COM	505862102	7	215	SH	DEF	11
LAKELAND FINL CORP	COM	511656100	61	2000	SH	DEF	6
LAKELAND INDS INC	Common	511795106	51	5000	SH	DEF	12
LAM RESEARCH CORP	COM	512807108	307	16800	SH	DEF	3
LAM RESEARCH CORP	COM	512807108	373	20500	SH	DEF	5
LAM RESEARCH CORP	Common	512807108	337	18524	SH	DEF	12
LAMAR ADVERTISING CO-CL A	Common	512815101	2071	58825	SH	DEF	12
LAMSON & SESSIONS CO	COM	513696104	637	132100	SH	DEF	6
LANCASTER COLONY CORP	COM	513847103	5	120	SH	DEF	11
LANCASTER COLONY CORP	Common	513847103	93	2398	SH	DEF	12
Lancaster Colony Corp.	COM	513847103	647	16250	SH	DEF	2
LANCE INC	COM	514606102	119	13100	SH	DEF	3
LANCE INC	Common	514606102	35	3825	SH	DEF	12
LANDAMERICA FINANCIAL GROUP	Common	514936103	38	800	SH	DEF	12
LANDAMERICA FINL G	COM	514936103	14602	307400	SH	DEF	6
LANDAMERICA FINL GROUP INC COM	COM	514936103	19802	416875	SH	DEF	3
Landauer	COM	51476K103	942	22800		DEF	9
LANDAUER INC	Common	51476K103	4	100	SH	DEF	12
LANDEC CORP	Common	514766104	1	200	SH	DEF	12
LANDRYS RESTAURANTS INC	Common	51508L103	0	4	SH	DEF	12
LANDSTAR SYS INC	COM	515098101	31505	503590	SH	DEF	3
LANDSTAR SYSTEMS INC	Common	515098101	383	6095	SH	DEF	12
LARGE SCALE BIOLOGY CORP	Common	517053104	1	1000	SH	DEF	12
LASALLE HOTEL PROPERTIES	Common	517942108	407	27505	SH	DEF	12
Lasalle Hotel Properties SBI	COM	517942108	31	2000	SH	DEF	2
LASERSCOPE	Common	518081104	2	300	SH	DEF	12
LATIN AMERICAN EQUITY FD INC	Close End FD	51827Q106	31	2689.06	SH	DEF	12
LATITUDE COMMUNICATIONS INC	Common	518292107	6	3450	SH	DEF	12
LATTICE SEMICONDUCTOR CORP	COM	518415104	2924	352670	SH	DEF	3
LAUDER ESTEE COS INC CL A	COM	518439104	1432	42700	SH	DEF	3
LAUREL CAPITAL GROUP INC	Common	518629100	146	6975	SH	DEF	12
LAZARE KAPLAN INTL INC	Common	521078105	51	8600	SH	DEF	12
LCA-Vision Inc	COM	501803308	5	500	SH	DEF	2
LCA-VISION INC	Common	501803308	3	295	SH	DEF	12
Leapfrog Enterprises Inc	COM	52186N106	11	400	SH	DEF	2
LEAR CORP COM	COM	521865105	31162	677150	SH	DEF	3
Lear Corp.	COM	521865105	21	400	SH	DEF	2
LEAR CORPORATION	COM	521865105	552	11350	SH	DEF	5
LEAR CORPORATION	COM	521865105	6	130	SH	DEF	6
LEARNING TREE INTL IN	COM	522015106	13228	842505	SH	DEF	6
LEE ENTERPRISES INC	COM	523768109	144	3825	SH	DEF	11
LEE ENTERPRISES INC	Common	523768109	3061	81565	SH	DEF	12
LEESPORT FINANCIAL CORP	Common	524477106	4	210	SH	DEF	12
LEGATO SYSTEMS INC	Common	524651106	4	429	SH	DEF	12
LEGG MASON INC	COM	524901105	8485	130635	SH	DEF	11
LEGG MASON INC	Common	524901105	24916	383615.83	SH	DEF	12
Legg Mason Inc.	COM	524901105	1632	25125	SH	DEF	1
Legg Mason Inc.	COM	524901105	4138	59100	SH	DEF	2
Leggett & Platt	COM	524660107	9920	483912	SH	DEF	4
LEGGETT & PLATT INC	COM	524660107	2	90	SH	DEF	6
LEGGETT & PLATT INC	COM	524660107	5315	259295	SH	DEF	5
LEGGETT & PLATT INC	Common	524660107	78	3800	SH	DEF	12
Leggett & Platt Inc.	COM	524660107	650	30800	SH	DEF	2
LEHMAN BROS HLDGS	COM	524908100	1610	24220	SH	DEF	6
Lehman Brothers	COM	524908100	12	180	SH	DEF	4
LEHMAN BROTHERS HLDGS INC	COM	524908100	960	14450	SH	DEF	5
LEHMAN BROTHERS HOLDINGS INC	COM	524908100	4521	68000	SH	DEF	3

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Lehman Brothers Holdings Inc	COM	524908100	201	3148	SH	DEF	2
LEHMAN BROTHERS HOLDINGS INC	Common	524908100	434	6535	SH	DEF	12
LEITCH TECHNOLOGY CORP.	COM	52543H107	2	500	SH	DEF	14
LENDINGTREE INC	COM	52602Q105	10444	428900	SH	DEF	3
Lennar	COM	526057104	43	600	SH	DEF	4
LENNAR CORP	Common	526057104	219	3061	SH	DEF	12
LENNAR CORP	Common	526057302	28	405	SH	DEF	12
LENNAR CORP COM	COM	526057104	37093	518780	SH	DEF	3
Lennar Corp.	COM	526057104	7150	100000	SH	DEF	13
LENNOX INTERNATIONAL INC	COM	526107107	5	375	SH	DEF	11
LENNOX INTERNATIONAL INC	COM	526107107	9741	756840	SH	DEF	3
Leucadia National	COM	527288104	4	100	SH	DEF	2
LEUCADIA NATIONAL CORP	Common	527288104	993	26755	SH	DEF	12
LEUCADIA NATL CORP	COM	527288104	4	120	SH	DEF	6
LEVEL 3 COMMUNICATIONS INC	COM	52729N100	33	5000	SH	DEF	11
LEVEL 3 COMMUNICATIONS INC	Common	52729N100	3029	456186	SH	DEF	12
Level 3 Communications Inc	COM	52729N100	214631	32323900	SH	DEF	10
Level 3 Communications Inc.	COM	52729N100	5	1000	SH	DEF	2
Level 3 Communications Inc.	COM	52729N100	14358	2162300	SH	DEF	8
Level 3 Communications Inc.	COM	52729N100	231895	34923900	SH	DEF	13
LEXICON GENETICS INC	Common	528872104	0	20	SH	DEF	12
LEXINGTON CORPORATE PROPERTIES	Common	529043101	32	1800	SH	DEF	12
Lexington Corporate Properties	Trust COM	529043101	26	1415	SH	DEF	2
Lexmark International	COM	529771107	64	900	SH	DEF	4
LEXMARK INTERNATIONAL GROUP A	COM	529771107	492	6950	SH	DEF	5
LEXMARK INTERNATIONAL INC	Common	529771107	314	4435	SH	DEF	12
Lexmark International Inc	COM	529771107	8160	115300	SH	DEF	10
Lexmark International Inc.	COM	529771107	6	100	SH	DEF	2
LEXMARK INTL GROUP INC CL A	COM	529771107	14602	206330	SH	DEF	3
LIBBEY INC	COM	529898108	5112	225200	SH	DEF	6
LIBERTY ALL-STAR EQUITY FUND	Close End FD	530158104	717	86882.89	SH	DEF	12
LIBERTY ALL-STAR GROWTH FUND	Close End FD	529900102	63	9641	SH	DEF	12
LIBERTY CORP-S.C.	Common	530370105	11	265	SH	DEF	12
Liberty Media	COM	530718105	518	44801	SH	DEF	9
LIBERTY MEDIA CORP	COM	530718105	9913	857531	SH	DEF	6
LIBERTY MEDIA CORP	Common	530718105	6918	598452	SH	DEF	12
Liberty Media Corp - Series A	New COM	530718105	81	7172	SH	DEF	2
Liberty Media Corp - Series A	New COM	530718105	27	2356	SH	DEF	1
Liberty Media Corp - Series A	New COM	530718105	30888	2672000	SH	DEF	10
LIBERTY MEDIA CORP NEW SER A	COM	530718105	257	22253	SH	DEF	11
Liberty Media Corp.	COM	530718105	6723	581533	SH	DEF	1
LIBERTY MEDIA GROUP CONV BOND	BOND	530715AL5	49459	77380000	PRN	DEF	15
LIBERTY MEDIA GROUP CONV BOND	BOND	530715AG6	16494	25130000	PRN	DEF	15
Liberty Media-A	CL A	530718105	13	1100	SH	DEF	4
LIBERTY PROPERTY TR	COM	531172104	62	1800	SH	DEF	11
Liberty Property Trust	COM	531172104	427	12547	SH	DEF	9
LIBERTY PROPERTY TRUST-SBI	Common	531172104	326	9434	SH	DEF	12
LIFECORE BIOMEDICAL INC	Common	532187101	3	500	SH	DEF	12
Lifepoint Hospitals Inc	COM	53219L109	744	32800	SH	DEF	9
LIFEPOINT HOSPITALS INC	Common	53219L109	63	3028	SH	DEF	12
LifePoint Hospitals Inc.	COM	53219L109	3312	158148	SH	DEF	8
LifePoint Hospitals Inc.	COM	53219L109	2	66	SH	DEF	2
LifePoint Hospitals Inc.	COM	53219L109	23034	1100000	SH	DEF	13
LIFEPOINT HOSPS INC	COM	53219L109	4	200	SH	DEF	11
LIGAND PHARMACEUTICALS INC	Common	53220K207	8	600	SH	DEF	12
Lilly	COM	532457108	34	500	SH	DEF	4
Lilly (Eli) & Co.	COM	532457108	1677	24310	SH	DEF	9
Lilly (Eli) & Co.	COM	532457108	152	2200	SH	DEF	1
Lilly (Eli) & Co.	COM	532457108	1819	27608	SH	DEF	2
LILLY ELI & CO COM	COM	532457108	922	13375	SH	DEF	5
LILLY ELI & CO COM	COM	532457108	7431	107737	SH	DEF	3
Limited Brands	COM	532716107	515	30700	SH	DEF	2

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LIMITED BRANDS INC	COM	532716107	10	615	SH	DEF	6
LIMITED BRANDS INC	Common	532716107	427	27552.77	SH	DEF	12
LINCARE HOLDINGS INC	COM	532791100	5	150	SH	DEF	11
LINCARE HOLDINGS INC	Common	532791100	1219	38687	SH	DEF	12
LINCOLN ELEC HLDGS	COM	533900106	11365	556569	SH	DEF	6
LINCOLN ELEC HOLDINGS INC	Common	533900106	1004	49200	SH	DEF	12
LINCOLN NATIONAL CONVERTIBLE	Close End FD	534183108	80	5700	SH	DEF	12
LINCOLN NATIONAL CORP - IND	COM	534187109	323	9054	SH	DEF	11
LINCOLN NATIONAL CORP-IND	Common	534187109	865	24275	SH	DEF	12
Lincoln National Corp. Ind.	COM	534187109	8054	217674	SH	DEF	2
Lincoln National Income Fd Inc.	COM	534217104	6	450	SH	DEF	2
LINCOLN NATIONAL INCOME FUND	Close End FD	534217104	43	3000	SH	DEF	12
LINCOLN NATL CORP	COM	534187109	17	480	SH	DEF	6
LINCOLN NATL CORP IND COM	COM	534187109	283	7938	SH	DEF	5
LINDSAY MANUFACTURING CO	Common	535555106	17	724	SH	DEF	12
LINEAR TECHNOLOGY CORP	COM	535678106	11	330	SH	DEF	11
LINEAR TECHNOLOGY CORP	Common	535678106	574	17834	SH	DEF	12
LINEAR TECHNOLOGY CORP COM	COM	535678106	256	7900	SH	DEF	5
Linear Technology Corp.	COM	535678106	8	215	SH	DEF	2
Linear Technology Corp.	COM	535678106	8044	248440	SH	DEF	1
LINENS N THINGS INC	COM	535679104	2111	89400	SH	DEF	3
LINENS N THINGS INC	Common	535679104	41	1722	SH	DEF	12
LIONBRIDGE TECHNOLOGIES INC	Common	536252109	0	76	SH	DEF	12
LITHIA MTRS INC	CL A	536797103	2890	178700	SH	DEF	6
LITTELFUSE INC	Common	537008104	613	27430	SH	DEF	12
LIVEPERSON INC	Common	538146101	1	700	SH	DEF	12
Liveperson Inc.	COM	538146101	35	20162	SH	DEF	1
LIZ CLAIBORNE INC	COM	539320101	421	11950	SH	DEF	5
LIZ CLAIBORNE INC	COM	539320101	9811	278320	SH	DEF	6
LIZ CLAIBORNE INC	Common	539320101	429	12173.97	SH	DEF	12
LIZ CLAIBORNE INC COM NASD INDL	COM	539320101	842	23900	SH	DEF	3
LL & E ROYALTY TRUST UBI	Common	502003106	4	1300	SH	DEF	12
LLOYDS TSB GROUP ADR	COM	539439109	262	8695	SH	DEF	6
Lloyds TSB Group plc	ADR	539439109	5056	174300	SH	DEF	10
LNR PROPERTY CORP	COM	501940100	2	50	SH	DEF	6
LNR PROPERTY CORP	Common	501940100	26	700	SH	DEF	12
LOCAL FINL CORP	COM	539553107	3423	236700	SH	DEF	6
LOCKHEED MARTIN CORP	Common	539830109	2020	42458.36	SH	DEF	12
Lockheed Martin Corp.	COM	539830109	639	11969	SH	DEF	2
Lockheed Martin Corp.	COM	539830109	14130	297041	SH	DEF	1
LOEWS CORP	COM	540424108	33295	703089	SH	DEF	6
LOEWS CORP	Common	540424108	277	5850	SH	DEF	12
LOEWS CORP	Common	540424207	18	660	SH	DEF	12
LOEWS CORP SUB NOTE	NOTE	540424AL2	33703	35600000	PRN	DEF	15
Loews Corp.	COM	540424108	1509	32815	SH	DEF	2
LONE STAR STEAKHOUSE	COM	542307103	29089	1326881	SH	DEF	6
LONE STAR STEAKHOUSE & SALOON	Common	542307103	206	9485	SH	DEF	12
LONE STAR TECHNOLOGIES INC	Common	542312103	8	400	SH	DEF	12
LONGS DRUG STORES CORP	Common	543162101	4	270	SH	DEF	12
LOOKSMART LTD	Common	543442107	1	350	SH	DEF	12
LOUISIANA PACIFIC CORP	Common	546347105	1	75	SH	DEF	12
Louisiana Pacific Corp.	COM	546347105	38	3170	SH	DEF	2
Lowe's Companies	COM	548661107	30	700	SH	DEF	4
Lowe's Companies Inc.	COM	548661107	4892	104080	SH	DEF	2
LOWES COMPANIES INC	COM	548661107	8	180	SH	DEF	6
LOWES COMPANIES INC	COM	548661107	665	15477	SH	DEF	11
LOWES COMPANIES INC	Common	548661107	6535	152153.69	SH	DEF	12
LOWES COS INC COM	COM	548661107	975	22715	SH	DEF	5
LOWES COS INC COM	COM	548661107	1757	40900	SH	DEF	3
LSB BANCSHARES INC-N.C.	Common	502158108	33	1917.48	SH	DEF	12
LSB CORPORATION	Common	50215P100	16	1000	SH	DEF	12
LSI Industries Inc	COM	50216C108	40	3600	SH	DEF	2

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LSI INDUSTRIES INC	Common	50216C108	7	652	SH	DEF	12
LSI LOGIC CORP	COM	502161102	5	770	SH	DEF	6
LSI LOGIC CORP	Common	502161102	85	12053	SH	DEF	12
LSI LOGIC CORP COM	COM	502161102	104	14700	SH	DEF	3
LSI Logic Corp.	COM	502161102	139	15738	SH	DEF	9
LSI Logic Corp.	COM	502161102	18	2100	SH	DEF	2
LTC PROPERTIES INC	Common	502175102	26	2700	SH	DEF	12
LTX CORP	COM	502392103	3	315	SH	DEF	11
LTX CORP	Common	502392103	70	8070	SH	DEF	12
LUBRIZOL CORP	COM	549271104	11	340	SH	DEF	11
LUBRIZOL CORP	Common	549271104	295	9510	SH	DEF	12
LUBRIZOL CORP COM	COM	549271104	4997	161250	SH	DEF	3
LUBRIZOL CORP COM	COM	549271104	266	8575	SH	DEF	5
Lubrizol Corp.	COM	549271104	401	12400	SH	DEF	9
LUBY'S INC	Common	549282101	88	38900	SH	DEF	12
Lubys Cafeterias Inc.	COM	549282101	7	2535	SH	DEF	2
LUCENT TECHNOLOGIES I	COM	549463107	1646	810920	SH	DEF	6
LUCENT TECHNOLOGIES INC	COM	549463107	15	7334	SH	DEF	11
LUCENT TECHNOLOGIES INC	COM	549463107	20	10000	SH	DEF	
LUCENT TECHNOLOGIES INC	Common	549463107	1272	626704.29	SH	DEF	12
Lucent Technologies Inc.	COM	549463107	17	8767	SH	DEF	2
Lucent Technologies Inc.	COM	549463107	84	42628	SH	DEF	9
Luxottica Group SPA Sponsored	ADR ADR	55068R202	15	1000	SH	DEF	2
LYDALL INC	Common	550819106	3	262	SH	DEF	12
LYON WILLIAM HOMES	Common	552074106	1	40	SH	DEF	12
LYONDELL CHEMICAL CO	COM	552078107	2388	176500	SH	DEF	6
LYONDELL CHEMICAL COMPANY	COM	552078107	27	2000	SH	DEF	11
LYONDELL CHEMICAL COMPANY	Common	552078107	227	16790	SH	DEF	12
M & T Bank	COM	55261f104	16143	191682	SH	DEF	4
M & T BANK CORP	Common	55261F104	251	2979.42	SH	DEF	12
M & T BANK CORPORATION	COM	55261F104	1833	21765	SH	DEF	5
M D U Resources Group Inc.	COM	552690109	57	1800	SH	DEF	2
M&T BANK CORP	COM	55261F104	55	650	SH	DEF	11
M&T Bank Corporation	COM	55261F104	7460	88575	SH	DEF	1
M/I SCHOTTENSTEIN HOMES INC	COM	55305B101	19190	449630	SH	DEF	3
MACDERMID INC	Common	554273102	19	725	SH	DEF	12
MACDERMID INC COM NASD INDL	COM	554273102	1260	47900	SH	DEF	3
MACERICH CO	COM	554382101	35083	998670	SH	DEF	3
MACERICH CO	Common	554382101	132	3750	SH	DEF	12
MACK-CALI REALTY CORP	Common	554489104	895	24590.2	SH	DEF	12
Mack-Cali Realty Corporation	COM	554489104	1137	31560	SH	DEF	2
Mack-Cali Realty Corporation	COM	554489104	36	1000	SH	DEF	1
MACROCHEM CORP-DEL	Common	555903103	1	500	SH	DEF	12
MACROMEDIA INC	COM	556100105	6176	293960	SH	DEF	3
MACROMEDIA INC	Common	556100105	1	52	SH	DEF	12
MACROVISION CORP	COM	555904101	16357	820700	SH	DEF	3
MACROVISION CORP	Common	555904101	0	20	SH	DEF	12
MADDEN STEVEN LTD	COM	556269108	2832	128200	SH	DEF	6
MAF Bancorp	COM	55261R108	91	2299	SH	DEF	2
MAF Bancorp	COM	55261R108	12066	325494	SH	DEF	4
MAF BANCORP INC	COM	55261R108	2451	66133	SH	DEF	5
MAF BANCORP INC	COM	55261R108	1524	41100	SH	DEF	3
MAF BANCORP INC	COM	55261R108	6737	181750	SH	DEF	6
MAF BANCORP INC	Common	55261R108	4	100	SH	DEF	12
MAGELLAN PETROLEUM CORP	Common	559091301	4	3000	SH	DEF	12
MAGNA ENTERTAINMENT CORP.	CL A SUB VTG	559211107	0	40	SH	DEF	14
MAGNA INTERNATIONAL INC.	COM	559222401	31728	349700	SH	DEF	14
MAGNA INTL INC	COM	559222401	388	5775	SH	DEF	5
MAGNUM HUNTER RESOURCES INC	Common	55972F203	9	1150	SH	DEF	12
MAIL WELL INC	Common	560321200	122	48458	SH	DEF	12
Main Street Banks Inc.	COM	56034R102	15	586	SH	DEF	2
MAINE PUB SVC CO	COM	560483109	250	7700	SH	DEF	6

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MAINSOURCE FINANCIAL GROUP INC	Common	56062Y102	62	2546	SH	DEF	12
MAJOR AUTOMOTIVE COS INC	Common	560775108	1	1000	SH	DEF	12
MANAGED HIGH INCOME PORTFOLIO	Close End FD	56166C105	25	3300	SH	DEF	12
MANAGED HIGH YIELD PLUS FUND	Close End FD	561911108	268	52081	SH	DEF	12
MANAGED MUNICIPALS PORTFOLIO	Close End FD	561662107	41	3800	SH	DEF	12
Mandalay Resort Group	COM	562567107	5	150	SH	DEF	2
MANDALAY RESORT GROUP	COM	562567107	1838	57700	SH	DEF	3
Mandalay Resort Group	COM	562567107	3343	104971	SH	DEF	8
MANDALAY RESORT GROUP	COM	562567107	45	1400	SH	DEF	11
Mandalay Resort Group	COM	562567107	79625	2500000	SH	DEF	10
MANDALAY RESORT GROUP	Common	562567107	500	15684	SH	DEF	12
MANDALAY RESORT GRP	COM	562567107	5	150	SH	DEF	6
MANITOWOC CO	COM	563571108	15042	674895	SH	DEF	6
MANITOWOC CO INC	COM	563571108	75	3375	SH	DEF	11
Manitowoc Co Inc.	COM	563571108	14	700	SH	DEF	2
MANNATECH INC	Common	563771104	1	200	SH	DEF	12
Manor Care Inc	COM	564055101	36	1350	SH	DEF	2
MANOR CARE INC NEW	Common	564055101	193	7700	SH	DEF	12
Manpower Inc	COM	56418H100	59381	1601000	SH	DEF	10
MANPOWER INC-WISC	Common	56418H100	188	5075	SH	DEF	12
Manpower Inc.	COM	56418H100	2756	74314	SH	DEF	8
MANTECH INTERNATIONAL CORP	Common	564563104	69	3600	SH	DEF	12
MANUFACTURED HOME COMMUNITIES	Common	564682102	11	300	SH	DEF	12
Manufactured Home Communities Inc.	COM	564682102	70	2000	SH	DEF	1
MANUGISTICS GROUP INC	Common	565011103	16	3817	SH	DEF	12
MANULIFE FINANCIAL CORP.	COM	56501R106	69010	1807016	SH	DEF	14
Manulife Finl Corp	COM	56501R106	82	2900	SH	DEF	2
MAPICS INC	Common	564910107	0	60	SH	DEF	12
MAPINFO CORP	Common	565105103	64	9000	SH	DEF	12
MARATHON OIL CORP	COM	565849106	227	8600	SH	DEF	3
MARATHON OIL CORP	COM	565849106	12122	460020	SH	DEF	6
MARATHON OIL CORP	COM	565849106	20	750	SH	DEF	11
MARATHON OIL CORP	Common	565849106	2402	91167.39	SH	DEF	12
Marathon Oil Corporation	COM	565849106	84	3200	SH	DEF	2
MARCUS CORP	COM	566330106	28	1900	SH	DEF	11
MARCUS CORP	Common	566330106	12	770	SH	DEF	12
MARINEMAX INC	COM	567908108	2649	189200	SH	DEF	6
MARKEL CORP HOLDING CO	COM	570535104	271	1057	SH	DEF	11
MARKEL CORP HOLDING CO	Common	570535104	154	600	SH	DEF	12
MARKET 2000+HOLDERS TRUST	Common	57059Y204	151	3100	SH	DEF	12
MARKETWATCH.COM INC	Common	570619106	3	300	SH	DEF	12
MARKWEST ENERGY PARTNERS L P	Common	570759100	31	1000	SH	DEF	12
MARLTON TECHNOLOGIES INC	Common	571263102	0	250	SH	DEF	12
MARRIOTT INTERNATIONAL INC NEW	COM	571903202	8	200	SH	DEF	11
MARRIOTT INTERNATIONAL INC NEW	Common	571903202	1423	37047.16	SH	DEF	12
Marsh & McLennan	COM	571748102	16	315	SH	DEF	4
Marsh & McLennan Co.	COM	571748102	582	11400	SH	DEF	1
MARSH & MCLENNAN COMPANIES INC	COM	571748102	512	10028	SH	DEF	11
MARSH & MCLENNAN COMPANIES INC	Common	571748102	4020	78710.29	SH	DEF	12
Marsh & McLennan Cos Inc	COM	571748102	391	7772	SH	DEF	2
Marsh & McLennan Cos Inc	COM	571748102	102	2000	SH	DEF	1
Marsh & McLennan Cos Inc	COM	571748102	2327	45569		DEF	9
MARSH & MCLENNAN COS INC COM	COM	571748102	3555	69620	SH	DEF	3
MARSH SUPERMARKETS	CL A	571783307	70	5700	SH	DEF	6
MARSHALL & ILSLEY	COM	571834100	5	150	SH	DEF	6
MARSHALL & ILSLEY CORP	Common	571834100	172	5640	SH	DEF	12
Marshall & Ilsley Corp.	COM	571834100	801	26201	SH	DEF	1
Marshall & Ilsley Corp.	COM	571834100	630	19550	SH	DEF	2
MARTEK BIOSCIENCES CORP	COM	572901106	56	1311	SH	DEF	11
MARTEK BIOSCIENCES CORP	COM	572901106	1723	40130	SH	DEF	3
MARTEK BIOSCIENCES CORP	Common	572901106	56	1300	SH	DEF	12
MARTHA STEWART LIVING	Common	573083102	2	200	SH	DEF	12

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Martha Stewart Living Omnimed	COM	573083102	8	1000	SH	DEF	2
Martin Marietta Materials	COM	573284106	1247	36140	SH	DEF	2
MARTIN MARIETTA MATERIALS INC	COM	573284106	76	2272	SH	DEF	11
MARTIN MARIETTA MATERIALS INC	Common	573284106	371	11025	SH	DEF	12
MARTIN MARIETTA MATL	COM	573284106	9074	269980	SH	DEF	6
MARTIN MIDSTREAM PARTNERS L P	Common	573331105	21	900	SH	DEF	12
Marvel Enterprises Inc	COM	57383M108	9	500	SH	DEF	2
MARVEL ENTERPRISES INC	Common	57383M108	21	1100	SH	DEF	12
MARVEL ENTERPRISES INC COM	COM	57383M108	1287	67360	SH	DEF	3
MARVELL TECHNOLOGY GROUP LTD	COM	G5876H105	8118	236320	SH	DEF	3
MASCO CORP	COM	574599106	4	150	SH	DEF	6
MASCO CORP	COM	574599106	103	4309	SH	DEF	11
MASCO CORP	Common	574599106	1294	54241	SH	DEF	12
Masco Corp.	COM	574599106	102	4291		DEF	9
Masco Corp.	COM	574599106	383	16284	SH	DEF	2
MASONITE INTERNATIONAL CORP.	COM	575384102	17776	637600	SH	DEF	14
MASSBANK CORP-READING MASS	Common	576152102	22	600	SH	DEF	12
Massbank Corp.	COM	576152102	43	1200	SH	DEF	1
MASSEY ENERGY CORP	Common	576206106	292	22168	SH	DEF	12
MASSMUTUAL CORPORATE INVESTORS	Close End FD	576292106	246	11391.75	SH	DEF	12
MASSMUTUAL PARTICIPATION	Close End FD	576299101	59	5700	SH	DEF	12
MASTEC INC	Common	576323109	15	2595	SH	DEF	12
MATRITECH INC	Common	576818108	1	300	SH	DEF	12
MATRIX CAP CORP	COM	576819106	666	65000	SH	DEF	6
MATRIX SERVICE CO	Common	576853105	3	200	SH	DEF	12
MATRIXX INITIATIVES INC	Common	57685L105	25	3800	SH	DEF	12
Matsushita Elec Ind	ADR	576879209	36	3150	SH	DEF	2
MATTEL INC	COM	577081102	15	792	SH	DEF	11
MATTEL INC	Common	577081102	397	20960.62	SH	DEF	12
MATTEL INC COM	COM	577081102	4318	228250	SH	DEF	3
Mattel Inc.	COM	577081102	14	747	SH	DEF	1
Mattel Inc.	COM	577081102	52	2596	SH	DEF	2
MATTSON TECHNOLOGY INC	Common	577223100	9	3000	SH	DEF	12
MAVERICK TUBE CORP	COM	577914104	2411	125890	SH	DEF	3
MAVERICK TUBE CORP	Common	577914104	6	300	SH	DEF	12
MAXIM INTEGRATED PRO	COM	57772K101	1026	30100	SH	DEF	6
MAXIM INTEGRATED PRODS INC	COM	57772K101	11	315	SH	DEF	11
MAXIM INTEGRATED PRODUCTS	COM	57772K101	232	6800	SH	DEF	3
MAXIM INTEGRATED PRODUCTS INC	Common	57772K101	351	10264.29	SH	DEF	12
MAXIM PHARMACEUTICALS INC	Common	57772M107	4	750	SH	DEF	12
MAXIMUS INC	COM	577933104	4669	169000	SH	DEF	6
MAXIMUS INC	COM	577933104	11	400	SH	DEF	11
MAXIMUS INC	Common	577933104	84	3045	SH	DEF	12
Maxtor	COM	577729205	9	1200	SH	DEF	4
MAXTOR CORP	COM	577729205	8433	1122850	SH	DEF	3
MAXTOR CORP (NEW)	Common	577729205	7	972	SH	DEF	12
MAXWELL SHOE INC	CL A	577766108	2274	157950	SH	DEF	6
MAXWELL TECHNOLOGIES INC	Common	577767106	1	225	SH	DEF	12
May Department Stores	COM	577778103	376	16393	SH	DEF	2
May Department Stores	COM	577778103	999	44864		DEF	9
May Department Stores	COM	577778103	5658	254200	SH	DEF	10
MAY DEPT STORES CO	COM	577778103	15236	684473	SH	DEF	6
MAY DEPT STORES CO	COM	577778103	39	1750	SH	DEF	11
MAY DEPT STORES CO	Common	577778103	1410	63350	SH	DEF	12
MAY DEPT STORES CO COM	COM	577778103	374	16785	SH	DEF	5
Maytag	COM	578592107	51	2100		DEF	9
MAYTAG CORP	COM	578592107	5261	215450	SH	DEF	6
MAYTAG CORP	Common	578592107	267	10933	SH	DEF	12
Maytag Corp.	COM	578592107	128	4980	SH	DEF	2
MB FINANCIAL INC	COM	55264U108	6804	169460	SH	DEF	3
MB FINANCIAL INC	Common	55264U108	120	3000	SH	DEF	12
MBIA INC	COM	55262C100	13	262	SH	DEF	11

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MBIA INC	COM	55262C100	19	380	SH	DEF	6
MBIA INC	Common	55262C100	556	11403	SH	DEF	12
MBIA Inc.	COM	55262C100	407	8349	SH	DEF	1
MBIA Inc.	COM	55262C100	3768	77286		DEF	9
MBIA Inc.	COM	55262C100	373	7260	SH	DEF	2
MBNA	COM	552621100	48	2299	SH	DEF	4
MBNA CORP	COM	55262L100	1036	49700	SH	DEF	6
MBNA CORP	COM	55262L100	447	21457	SH	DEF	11
MBNA CORP	COM	55262L100	10069	483180	SH	DEF	3
MBNA CORP	COM	55262L100	998	47903	SH	DEF	5
MBNA CORP	Common	55262L100	6657	319454.88	SH	DEF	12
MBNA Corporation	COM	55262L100	2438	112090	SH	DEF	2
MBNA Corporation	COM	55262L100	-5	-250	SH	DEF	10
MC Graw Hill Cos Inc.	COM	580645109	273	4340		DEF	9
MCCLATCHY CO-CL A	Common	579489105	756	13126	SH	DEF	12
MCCLATCHY NEWSPAPERS INC CL A	CL A	579489105	75	1300	SH	DEF	11
MCCLATCHY NEWSPAPERS INC CL A	COM	579489105	15174	263350	SH	DEF	3
MCCORMICK & CO INC NON-VOTING	COM	579780206	278	10221	SH	DEF	11
MCCORMICK & CO INC NON-VOTING	Common	579780206	4098	150676.09	SH	DEF	12
MCCORMICK & CO INC VOTING	Common	579780107	677	25072	SH	DEF	12
McCormick & Co.	COM	579780206	6168	226775	SH	DEF	1
McCormick & Co.	COM	579780206	16634	647254	SH	DEF	2
MCDATA CORP	Common	580031102	73	5000	SH	DEF	12
MCDATA CORP	Common	580031201	16	1102	SH	DEF	12
MCDATA CORPORATION	COM	580031201	497	33900	SH	DEF	3
McDATA Corporation Cl A	COM	580031201	4	309	SH	DEF	2
MCDERMOTT INTL INC COM	COM	580037109	410	64700	SH	DEF	3
McDonald's	COM	580135101	13	600	SH	DEF	4
McDonald's Corporation	COM	580135101	7837	371757	SH	DEF	2
MCDONALDS CORP	COM	580135101	35465	1601915	SH	DEF	6
MCDONALDS CORP	COM	580135101	393	17824	SH	DEF	11
MCDONALDS CORP	Common	580135101	7354	333382.47	SH	DEF	12
MCDONALDS CORP COM	COM	580135101	3126	141695	SH	DEF	3
MCDONALDS CORP COM	COM	580135101	503	22810	SH	DEF	5
McDonalds Corp.	COM	580135101	1627	73771		DEF	9
MCG CAPITAL CORP	Common	58047P107	421	29000	SH	DEF	12
MCGRATH RENTCORP	COM	580589109	1457	54500	SH	DEF	6
MCGRATH RENTCORP	Common	580589109	64	2400	SH	DEF	12
MCGRAW HILL COMPANIES INC	Common	580645109	444	7154.2	SH	DEF	12
MCGRAW HILL COS INC COM	COM	580645109	11427	184300	SH	DEF	3
MCGRAW-HILL COMPANIES INC	COM	580645109	12	200	SH	DEF	11
McGraw-Hill Companies Inc.	COM	580645109	186	3000	SH	DEF	1
McGraw-Hill Companies Inc.	COM	580645109	3515	56162	SH	DEF	2
MCKESSON CORP	COM	58155Q103	229	6400	SH	DEF	6
MCKESSON CORP	COM	58155Q103	2759	77200	SH	DEF	3
MCKESSON CORP	COM	58155Q103	2128	59556	SH	DEF	16
MCKESSON CORP	Common	58155Q103	6083	170200.03	SH	DEF	12
MCKESSON CORPORATION	COM	58155Q103	207	5800	SH	DEF	11
McKesson Corporation	COM	58155Q103	45	1288	SH	DEF	2
McKesson Corporation	COM	58155Q103	243872	6823516	SH	DEF	8
McKesson Corporation	COM	58155Q103	437162	12231719	SH	DEF	10
MCLEODUSA INC	Common	582266706	1	469	SH	DEF	12
MCMORAN EXPLORATION COMPANY	Common	582411104	27	2422	SH	DEF	12
MCRAE INDUSTRIES INC CL A	Common	582757209	2	400	SH	DEF	12
MDC HLDGS INC COM	COM	552676108	281	5812	SH	DEF	3
MDC HOLDINGS	COM	552676108	2681	55539	SH	DEF	6
MDC HOLDINGS INC-DEL	Common	552676108	27	550	SH	DEF	12
MDS INC.	COM	55269P302	17842	960791	SH	DEF	14
MDU RES GROUP INC COM	COM	552690109	17	500	SH	DEF	11
MDU RES GROUP INC COM	COM	552690109	358	10700	SH	DEF	3
MDU RESOURCES GROUP INC	Common	552690109	232	6935	SH	DEF	12
MEADE INSTRUMENTS CORP	Common	583062104	47	14600	SH	DEF	12

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MEADWESTVACO CORP	COM	583334107	829	33545	SH	DEF	5
MEADWESTVACO CORP	COM	583334107	34	1382	SH	DEF	11
MeadWestvaco Corp	COM	583334107	683	28342	SH	DEF	2
MEADWESTVACO CORP	Common	583334107	415	16815	SH	DEF	12
MEADWESTVACO CORPORAT	COM	583334107	1636	66220	SH	DEF	6
Measurement Specialties Inc.	COM	583421102	6	1000	SH	DEF	2
Mechanical Technology	COM	583538103	120	40000	SH	DEF	
MECHANICAL TECHNOLOGY INC	Common	583538103	193	62131	SH	DEF	12
MED-DESIGN CORP	Common	583926100	13	2650	SH	DEF	12
MEDAMICUS INC	Common	584027106	2	200	SH	DEF	12
MEDAREX INC	Common	583916101	65	9900	SH	DEF	12
MEDIA ARTS GROUP INC	Common	58439C102	0	0	SH	DEF	12
MEDIA GEN INC CL A	CL A	584404107	12	215	SH	DEF	11
MEDIA GENERAL INC -CL A	COM	584404107	1533	26800	SH	DEF	3
MEDIA GENERAL INC-CL A	Common	584404107	1758	30730	SH	DEF	12
Media General Inc. Class A	COM	584404107	47	800	SH	DEF	2
MEDIACOM COMMUNICATIONS CORP	Common	58446K105	0	34	SH	DEF	12
MEDICAL STAFFING NETWORK	Common	58463F104	4	500	SH	DEF	12
MEDICAL TECHNOLOGY SYSTEM INC	Common	58462R802	2	400	SH	DEF	12
MEDICIS PHARMACEUTICAL CORP	Common	584690309	387	6823	SH	DEF	12
MEDICIS PHARMACEUTICAL CORP CL A CL A	A CL A	584690309	11	200	SH	DEF	11
Medimmune	COM	584699102	49	1350	SH	DEF	4
MEDIMMUNE INC	COM	584699102	72	1975	SH	DEF	11
MEDIMMUNE INC	Common	584699102	991	27261	SH	DEF	12
Medimmune Inc.	COM	584699102	2715	67640	SH	DEF	2
MEDIS TECHNOLOGIES LTD	Common	58500P107	17	2430	SH	DEF	12
MEDQUIST INC	COM	584949101	10037	495375	SH	DEF	6
Medtronic	COM	585055106	532	10800		DEF	9
Medtronic	COM	585055106	125	2610	SH	DEF	4
MEDTRONIC INC	COM	585055106	2779	57937	SH	DEF	11
MEDTRONIC INC	Common	585055106	7289	151954.82	SH	DEF	12
MEDTRONIC INC COM	COM	585055106	2131	44422	SH	DEF	5
MEDTRONIC INC COM	COM	585055106	7001	145944	SH	DEF	3
Medtronic Inc.	COM	585055106	4524	94301	SH	DEF	1
Medtronic Inc.	COM	585055106	22789	458354	SH	DEF	2
Medtronic Inc.	COM	585055106	29948	624306	SH	DEF	1
Mellon Financial	COM	58551A108	11264	405896	SH	DEF	4
MELLON FINANCIAL CORP	COM	58551A108	5042	181710	SH	DEF	5
MELLON FINANCIAL CORP	COM	58551A108	332	11950	SH	DEF	11
Mellon Financial Corp.	COM	58551A108	350	12600	SH	DEF	1
Mellon Financial Corporation	COM	58551A108	11622	392630	SH	DEF	2
Mellon Finl Corp	COM	58551A108	5281	190322		DEF	9
MELLON FINL CORP	Common	58551A108	1729	62298.31	SH	DEF	12
MEMBERWORKS INC	COM	586002107	4643	234260	SH	DEF	3
MEMRY CORP NEW	Common	586263204	135	122469	SH	DEF	12
MENS WEARHOUSE INC	COM	587118100	6092	278810	SH	DEF	3
MENS WEARHOUSE INC	Common	587118100	8	355	SH	DEF	12
MENTOR CORP MINN COM NASD INDL	COM	587188103	22520	1160800	SH	DEF	3
MENTOR CORP-MINN	Common	587188103	121	6225	SH	DEF	12
MENTOR GRAPHICS CORP	COM	587200106	11754	808940	SH	DEF	3
MENTOR GRAPHICS CORP	Common	587200106	888	61333	SH	DEF	12
MERCANTILE BANKSHARES CORP	COM	587405101	96	2450	SH	DEF	11
MERCANTILE BANKSHARES CORP	Common	587405101	7891	200376.75	SH	DEF	12
MERCANTILE BANKSHARES CORP COM NASD BK COM	COM NASD BK COM	587405101	2280	57950	SH	DEF	3
Mercantile Bankshares Corp.	COM	587405101	149	3600	SH	DEF	2
Mercantile Bankshares Corp.	COM	587405101	3835	97375	SH	DEF	1
MERCATOR SOFTWARE INC	Common	587587106	2	1200	SH	DEF	12
MERCHANTS BANCSHARES	COM	588448100	1372	52750	SH	DEF	6
Merck	COM	589331107	20516	338830	SH	DEF	4
Merck & Co Inc	COM	589331107	7448	123000	SH	DEF	10
MERCK & CO INC	COM	589331107	3214	53081	SH	DEF	11
MERCK & CO INC	COM	589331107	42773	705270	SH	DEF	6

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MERCK & CO INC	Common	589331107	39867	658416.93	SH	DEF	12
MERCK & CO INC COM	COM	589331107	42112	695486	SH	DEF	3
MERCK & CO INC COM	COM	589331107	11820	195203	SH	DEF	5
Merck & Co. Inc.	COM	589331107	2180	36000	SH	DEF	1
Merck & Co. Inc.	COM	589331107	8642	142730	SH	DEF	1
Merck & Co. Inc.	COM	589331107	2642	43632		DEF	9
Merck & Co. Inc.	COM	589331107	28810	498356	SH	DEF	2
MERCURY COMPUTER SYSTEMS INC	COM	589378108	2927	160800	SH	DEF	3
MERCURY COMPUTER SYSTEMS INC	Common	589378108	38	2085	SH	DEF	12
MERCURY GENERAL CORP NEW	Common	589400100	96	2100	SH	DEF	12
MERCURY INTERACTIVE CORP	Common	589405109	729	18872	SH	DEF	12
MEREDITH CORP	Common	589433101	40	900	SH	DEF	12
MEREDITH CORP COM	COM	589433101	11229	255200	SH	DEF	3
Meridian Bioscience Inc	COM	589584101	24	2173	SH	DEF	2
MERISEL INC	Common	589849306	0	100	SH	DEF	12
Meristar Hospitality Corp	COM	58984Y103	10	1400	SH	DEF	2
MERISTAR HOSPITALITY CORP	Common	58984Y103	123	24019.5	SH	DEF	12
MERIT MEDICAL SYSTEMS INC	COM	589889104	5649	282460	SH	DEF	3
MERITAGE CORP	COM	59001A102	1621	32900	SH	DEF	3
MERITAGE CORPORATION	Common	59001A102	99	2000	SH	DEF	12
Merrill Lynch	COM	590188108	17	370	SH	DEF	4
MERRILL LYNCH & CO INC	COM	590188108	24985	535238	SH	DEF	6
MERRILL LYNCH & CO INC	COM	590188108	135	2900	SH	DEF	11
MERRILL LYNCH & CO INC	Common	590188108	1550	33196	SH	DEF	12
MERRILL LYNCH & CO INC COM	COM	590188108	12379	265190	SH	DEF	3
Merrill Lynch & Co. Inc.	COM	590188108	600	11340	SH	DEF	2
Merrill Lynch & Co. Inc.	COM	590188108	3810	81617		DEF	9
Merrill Merchants Bancshares Inc.	COM	59021H103	167	10300	SH	DEF	1
MESA AIR GROUP	COM	590479101	420	52800	SH	DEF	6
Mesa Air Group Inc	COM	590479101	62	6500	SH	DEF	2
MESA LABS INC	COM	59064R109	197	27700	SH	DEF	6
MESA ROYALTY TRUST-UBI	Common	590660106	92	1750	SH	DEF	12
MESABA HLDGS INC COM	COM	59066B102	9005	1477330	SH	DEF	6
MET-PRO CORP	Common	590876306	23	1600	SH	DEF	12
METASOLV INC	COM	59139P104	21	10500	SH	DEF	5
METASOLV INC	Common	59139P104	1	447	SH	DEF	12
METHODE ELECTRONICS INC CL A NASD INDL COM		591520200	4145	385610	SH	DEF	3
METHODE ELECTRONICS INC-CL A	Common	591520200	46	4275	SH	DEF	12
METLIFE	COM	59156R108	574	20274	SH	DEF	5
METLIFE INC	COM	59156R108	1484	52400	SH	DEF	3
METLIFE INC	COM	59156R108	20120	710467	SH	DEF	6
METLIFE INC	COM	59156R108	168	5943	SH	DEF	11
METLIFE INC	Common	59156R108	517	18249	SH	DEF	12
METRO GOLDWYN MAYER	COM	591610100	6	500	SH	DEF	6
METRO ONE TELECOM	COM	59163F105	1517	294500	SH	DEF	6
METRO-GOLDWYN-MAYER INC NEW	Common	591610100	7	600	SH	DEF	12
METROLOGIC INSTRUMENTS INC	COM	591676101	1375	41340	SH	DEF	3
Mettler Toledo International	COM	592688105	6	150	SH	DEF	2
METTLER-TOLEDO INTERNATIONAL	Common	592688105	23	640	SH	DEF	12
METTLER-TOLEDO INTL I	COM	592688105	3803	103030	SH	DEF	6
MEXICO EQUITY & INCOME FUND	Close End FD	592834105	9	1055.42	SH	DEF	12
MEXICO FUND INC	Close End FD	592835102	22	1544	SH	DEF	12
MFA Mortgage	COM	55272X102	20	2000	SH	DEF	
MFA MORTGAGE INVESTMENTS INC	COM	55272X102	63	6300	SH	DEF	11
MFA MORTGAGE INVESTMENTS INC	Common	55272X102	1815	180786	SH	DEF	12
MFS CHARTER INCOME TRUST-SBI	Close End FD	552727109	321	36332	SH	DEF	12
MFS GOVERNMENT MARKETS INCOME	Close End FD	552939100	248	35592	SH	DEF	12
MFS INTERMEDIATE INCOME TRUST	Close End FD	55273C107	824	112536.76	SH	DEF	12
MFS MULTIMARKET INCOME TRUST	Close End FD	552737108	133	20947	SH	DEF	12
MFS MUNICIPAL INCOME TRUST-SBI	Close End FD	552738106	384	49594.19	SH	DEF	12
MGE ENERGY INC	COM	55277P104	14	450	SH	DEF	11
MGE ENERGY INC	Common	55277P104	11	337	SH	DEF	12

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MGI PHARMA INC	Common	552880106	70	2750	SH	DEF	12
MGI PHARMA INC COM NASD INDL	COM	552880106	1593	61850	SH	DEF	3
MGIC INVESTMENT CORP	COM	552848103	2171	46556	SH	DEF	16
MGIC INVESTMENT CORP - WISC	COM	552848103	71	1518	SH	DEF	11
MGIC INVESTMENT CORP-WISC	Common	552848103	1671	35827	SH	DEF	12
MGIC Investment Corporation	COM	552848103	249167	5342339	SH	DEF	8
MGIC Investment Corporation	COM	552848103	48	900	SH	DEF	2
MGIC Investment Corporation	COM	552848103	475084	10186197	SH	DEF	10
MGIC INVT CORP	COM	552848103	12330	264370	SH	DEF	6
MGM GRAND INC	COM	552953101	215	6300	SH	DEF	5
MGM MIRAGE	COM	552953101	79	2300	SH	DEF	11
MGM MIRAGE	COM	552953101	11	330	SH	DEF	6
MGM MIRAGE	Common	552953101	495	14482.25	SH	DEF	12
MICHAELS STORES INC	Common	594087108	135	3550	SH	DEF	12
MICREL INC	Common	594793101	0	15	SH	DEF	12
MICRO THERAPEUTICS INC NEW	Common	59500W100	2	500	SH	DEF	12
MICROCHIP TECHNOLOGY INC	COM	595017104	21	850	SH	DEF	11
MICROCHIP TECHNOLOGY INC	Common	595017104	4	150	SH	DEF	12
Microchip Technology Inc.	COM	595017104	27	1088	SH	DEF	2
MICROMUSE INC	COM	595094103	1815	227150	SH	DEF	3
MICROMUSE INC	Common	595094103	18	2200	SH	DEF	12
MICRON TECHNOLOGY	COM	595112103	2453	210900	SH	DEF	6
Micron Technology	COM	595112103	5	460	SH	DEF	4
MICRON TECHNOLOGY INC	Common	595112103	158	13573	SH	DEF	12
MICRON TECHNOLOGY INC COM	COM	595112103	209	18000	SH	DEF	3
MICROS SYSTEMS INC	COM	594901100	9343	283130	SH	DEF	3
MICROS SYSTEMS INC	Common	594901100	850	25765	SH	DEF	12
MICROSEMI CORP	Common	595137100	56	3500	SH	DEF	12
Microsoft	COM	594918104	17096	666783	SH	DEF	4
MICROSOFT CORP	COM	594918104	11415	445198	SH	DEF	5
MICROSOFT CORP	COM	594918104	6287	245195	SH	DEF	11
MICROSOFT CORP	COM	594918104	6888	265753	SH	DEF	6
Microsoft Corp	COM	594918104	21384	835000	SH	DEF	10
MICROSOFT CORP	Common	594918104	31164	1216854.6	SH	DEF	12
MICROSOFT CORP COM NASD INDL	COM	594918104	72018	2808818	SH	DEF	3
Microsoft Corp.	COM	594918104	35114	1332610	SH	DEF	2
Microsoft Corp.	COM	594918104	3802	148447		DEF	9
Microsoft Corp.	COM	594918104	46	1800	SH	DEF	1
Microsoft Corp.	COM	594918104	35788	1395785	SH	DEF	1
Microstrategy Inc	COM	594972408	33	800	SH	DEF	2
MICROSTRATEGY INC	Common	594972408	8	212	SH	DEF	12
MICROSTRATEGY INC CL A	COM	594972408	9417	257150	SH	DEF	3
MID ATLANTIC MEDICAL SERVICES	Common	59523C107	2796	53467.92	SH	DEF	12
MID ATLANTIC MEDICAL SVCS	COM	59523C107	39747	759990	SH	DEF	3
MID ATLANTIC REALTY TRUST	COM	595232109	652	31132	SH	DEF	11
MID PENN BANCORP INC	Common	59540G107	242	11103.5	SH	DEF	12
MID-AMERICA APARTMENT	Common	59522J103	2008	74334	SH	DEF	12
MID-AMERICA APARTMENT COMM	COM	59522J103	138	5100	SH	DEF	3
MID-ATLANTIC REALTY TRUST	COM	595232109	3024	144400	SH	DEF	3
MID-ATLANTIC REALTY TRUST-SBI	Common	595232109	705	33672	SH	DEF	12
Mid-State Bancshares	COM	595440108	482	25000	SH	DEF	1
MIDAS INC	Common	595626102	4	300	SH	DEF	12
MIDDLEBURG FINANCIAL CORP	Common	596094102	767	13690	SH	DEF	12
MIDDLESEX WATER CO	Common	596680108	239	9687	SH	DEF	12
MIDLAND CO	COM	597486109	1861	84307	SH	DEF	6
MIDSOUTH BANCORP INC-LA	Common	598039105	31	1378	SH	DEF	12
MIDWAY GAMES INC	Common	598148104	9	2500	SH	DEF	12
Milacron Inc	COM	598709103	90	22401	SH	DEF	2
MILACRON INC	Common	598709103	1	300	SH	DEF	12
MILLEA HLDGS INC ADR	COM	60032R106	8445	198710	SH	DEF	6
Millenium Chemicals Inc.	COM	599903101	0	14	SH	DEF	1
MILLENNIUM BANKSHARES CORP	Common	60037B106	67	8500	SH	DEF	12

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MILLENNIUM CELL INC	Common	60038B105	297	163404	SH	DEF	12
MILLENNIUM CHEMICALS INC	Common	599903101	62	6512	SH	DEF	12
Millennium Pharmaceuticals Inc	COM	599902103	54	4100	SH	DEF	2
MILLENNIUM PHARMACEUTICALS INC	Common	599902103	677	43012	SH	DEF	12
MILLER HERMAN INC COM	COM	600544100	7780	386505	SH	DEF	6
Miller Herman Inc.	COM	600544100	90	4400	SH	DEF	2
MILLIPORE CORP	COM	601073109	1300	29300	SH	DEF	3
MILLIPORE CORP	Common	601073109	98	2200	SH	DEF	12
MILLS CORP	COM	601148109	13344	397730	SH	DEF	3
MILLS CORP	Common	601148109	1909	56908.1	SH	DEF	12
MIM CORP	COM	553044108	1147	175990	SH	DEF	6
MIM CORP	Common	553044108	7	1000	SH	DEF	12
MINE SAFETY APPLIANC	COM	602720104	1754	40200	SH	DEF	6
MINE SAFETY APPLIANCES CO	Common	602720104	70	1605	SH	DEF	12
MINERALS TECHNOLOGIES	COM	603158106	5593	114950	SH	DEF	3
MIPS TECHNOLOGIES INC	Common	604567206	0	35	SH	DEF	12
MIRANT CORP	COM	604675108	1911	658800	SH	DEF	6
MIRANT CORP	COM	604675108	1	315	SH	DEF	11
Mirant Corp	COM	604675108	0	10476		DEF	9
MIRANT CORP	Common	604675108	172	59447	SH	DEF	12
Mirant Corporation	COM	604675108	0	162	SH	DEF	2
MIRANT TR I	Preferred	60467Q102	74	4125	SH	DEF	12
MISONIX INC	Common	604871103	10	3000	SH	DEF	12
MISSION WEST PPTYS INC MD	Common	605203108	31	2750	SH	DEF	12
MITSUBISHI TOKYO FINA	COM	606816106	435	86995	SH	DEF	6
MITY ENTERPRISES	COM	606850105	87	7900	SH	DEF	6
MKS INSTRUMENTS INC	Common	55306N104	27	1500	SH	DEF	12
MMM	COM	88579Y101	44	342	SH	DEF	4
MOBILE MINI INC	COM	60740F105	2687	164761	SH	DEF	6
MOBILE TELESYSTEMS ADR	ADR	607409109	7403	125483	SH	DEF	3
MOBIUS MANAGEMENT SYSTEMS INC	Common	606925105	1	200	SH	DEF	12
MOHAWK INDUSTRIES INC	Common	608190104	1875	33770	SH	DEF	12
MOLEX INC	COM	608554101	34	1258	SH	DEF	11
MOLEX INC	Common	608554101	36	1340	SH	DEF	12
MOLEX INC CL A	CL A	608554200	30	1308	SH	DEF	11
MOLEX INC-CL A	Common	608554200	112	4838	SH	DEF	12
Molex Inc.	COM	608554101	354	12701	SH	DEF	2
Molex Inc. Cl A	COM	608554200	351	14790	SH	DEF	2
Molex Inc. Cl A	COM	608554200	35	1500	SH	DEF	1
MONACO COACH CORP	COM	60886R103	1462	95400	SH	DEF	6
MONACO COACH CORP	Common	60886R103	8	500	SH	DEF	12
MONARCH CASINO&RES	COM	609027107	1218	131729	SH	DEF	6
MONARCH SERVICES INC	Common	609176102	0	258	SH	DEF	12
MONMOUTH REAL ESTATE INVT CORP	Common	609720107	7	1000	SH	DEF	12
MONRO MUFFLER BRAKE	COM	610236101	812	28750	SH	DEF	6
MONSANTO CO	COM	61166W101	19318	892680	SH	DEF	3
MONSANTO CO	COM	61166W101	2462	113773	SH	DEF	6
MONSANTO CO	Common	61166W101	290	13392.4	SH	DEF	12
Monsanto Co New	COM	61166W101	50	2271	SH	DEF	2
MONSANTO CO NEW	COM	61166W101	2	87	SH	DEF	11
MONSTER WORLDWIDE INC	Common	611742107	15	750	SH	DEF	12
MONTGOMERY STREET INCOME	Close End FD	614115103	122	6200	SH	DEF	12
MONTPELIER RE HOLDINGS LTD	COM	G62185106	3239	102510	SH	DEF	3
MONY GROUP INC	COM	615337102	3	100	SH	DEF	6
MONY GROUP INC	Common	615337102	3	129	SH	DEF	12
Moodys Corp	COM	615369105	619	11727	SH	DEF	2
MOODYS CORP	Common	615369105	289	5477	SH	DEF	12
MOOG INC	CL A	615394202	4590	132080	SH	DEF	6
MOOG INC CL A	COM	615394202	5396	155280	SH	DEF	3
MOORE WALLACE INC	COM	615857109	9	622	SH	DEF	11
Morgan Stanley	COM	617446448	517	11046	SH	DEF	2
MORGAN STANLEY	COM	617446448	17803	416455	SH	DEF	6

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MORGAN STANLEY	COM	617446448	5737	134205	SH	DEF	3
MORGAN STANLEY	COM	617446448	20	463	SH	DEF	11
MORGAN STANLEY	COM	617446448	810	18950	SH	DEF	5
Morgan Stanley	COM	617446448	74	1720	SH	DEF	4
MORGAN STANLEY	Close End FD	61744G107	410	42100	SH	DEF	12
MORGAN STANLEY	Close End FD	61745P437	64	6906	SH	DEF	12
MORGAN STANLEY	Close End FD	61744M104	11	1642.13	SH	DEF	12
MORGAN STANLEY	Close End FD	61744H105	101	11750	SH	DEF	12
MORGAN STANLEY	Close End FD	61745P833	0	4	SH	DEF	12
MORGAN STANLEY	Close End FD	61745P791	132	8700	SH	DEF	12
MORGAN STANLEY	Close End FD	61745P452	108	13500	SH	DEF	12
MORGAN STANLEY	Common	617446448	2626	61438.12	SH	DEF	12
MORGAN STANLEY	Close End FD	61745P734	94	6390	SH	DEF	12
MORGAN STANLEY	Close End FD	61745P106	18	2000	SH	DEF	12
MORGAN STANLEY	Close End FD	61745P874	5	295	SH	DEF	12
MORGAN STANLEY	Close End FD	61745P866	57	3833	SH	DEF	12
MORGAN STANLEY	Close End FD	61745P429	43	4600	SH	DEF	12
MORGAN STANLEY	Close End FD	61745P445	25	3131	SH	DEF	12
MORGAN STANLEY	Close End FD	61745P668	187	12470	SH	DEF	12
MORGAN STANLEY	Close End FD	61745P585	22	1500	SH	DEF	12
MORGAN STANLEY EMERGING MARKET	COM	61744G107	3238	332140	SH	DEF	5
Mossimo Inc	COM	619696107	6	1500	SH	DEF	1
MOSSIMO INC	Common	619696107	1	150	SH	DEF	12
MOTHERS WORK INC	COM	619903107	275	10290	SH	DEF	3
MOTHERS WORK INC	Common	619903107	111	4150	SH	DEF	12
Motorola	COM	620076109	7	775	SH	DEF	4
MOTOROLA INC	COM	620076109	78	8310	SH	DEF	11
MOTOROLA INC	Common	620076109	2531	268432.65	SH	DEF	12
MOTOROLA INC COM	COM	620076109	273	28900	SH	DEF	3
Motorola Inc.	COM	620076109	326	36580	SH	DEF	2
Motorola Inc.	COM	620076109	850	89520		DEF	9
MOVADO GROUP INC	COM	624580106	2364	108700	SH	DEF	6
MOVIE GALLERY INC	COM	624581104	14155	759790	SH	DEF	3
MOVIE GALLERY INC	Common	624581104	6	300	SH	DEF	12
MPS GROUP INC	Common	553409103	11	1625	SH	DEF	12
MRV COMMUNICATIONS INC	Common	553477100	1	350	SH	DEF	12
MSC INDUSTRIAL DIRECT CL A	COM	553530106	2958	165240	SH	DEF	3
MSC SOFTWARE CORP	Common	553531104	20	3000	SH	DEF	12
MSC.SOFTWARE CORPORATION	COM	553531104	884	131200	SH	DEF	3
MTC TECHNOLOGIES INC	Common	55377A106	879	37450	SH	DEF	12
MTC Technology	COM	55377A106	713	30000	SH	DEF	
MTS SYS CORP COM NASD INDL	COM	553777103	888	60250	SH	DEF	3
MUELLER INDUSTRIES INC	Common	624756102	41	1520	SH	DEF	12
MULTI COLOR CORP	Common	625383104	50	2250	SH	DEF	12
MULTIMEDIA GAMES INC	COM	625453105	9739	383410	SH	DEF	3
MUNIASSETS FUND INC	Close End FD	62618Q106	14	1159	SH	DEF	12
MUNICIPAL ADVANTAGE FUND INC	Close End FD	626189104	64	4500	SH	DEF	12
MUNICIPAL HIGH INCOME FUND INC	Close End FD	626214100	103	13100	SH	DEF	12
MUNIHANCED FUND INC	Close End FD	626243109	524	46975	SH	DEF	12
MUNIHOLDINGS INSD FD II INC	Close End FD	62625A102	64	4680	SH	DEF	12
MUNIHOLDINGS INSURED FUND INC	Close End FD	625930102	28	2000	SH	DEF	12
MUNIHOLDINGS NEW JERSEY	Close End FD	625936109	30	2000	SH	DEF	12
MUNIMAE MIDLAND LLC	Common	62624B101	2799	110279.82	SH	DEF	12
MUNIVEST FUND INC	Close End FD	626295109	70	7503.83	SH	DEF	12
MUNIYIELD CALIFORNIA FUND INC	Close End FD	626296107	62	4100	SH	DEF	12
MUNIYIELD CALIFORNIA INSURED	Close End FD	62629L104	7	483	SH	DEF	12
MUNIYIELD FUND INC	Close End FD	626299101	61	4516	SH	DEF	12
MUNIYIELD NEW JERSEY FUND INC	Close End FD	62630L101	15	1000	SH	DEF	12
MUNIYIELD QUALITY FUND II INC	Close End FD	62630T104	10	804	SH	DEF	12
MUNIYIELD QUALITY FUND INC	Close End FD	626302103	11	750	SH	DEF	12
MURPHY OIL CORP	COM	626717102	11236	213610	SH	DEF	6
MURPHY OIL CORP	Common	626717102	1676	31866	SH	DEF	12

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Mutualfirst Financial Inc	COM	62845B104	11	465	SH	DEF	2
Myers Industries Inc.	COM	628464109	1	145	SH	DEF	2
MYERS INDUSTRIES INC	Common	628464109	3460	364176	SH	DEF	12
MYKROLIS CORP	COM	62852P103	1351	133100	SH	DEF	3
MYKROLIS CORP	Common	62852P103	16	1623	SH	DEF	12
MYLAN LABORATORIES	COM	628530107	30946	890032	SH	DEF	3
MYLAN LABORATORIES INC	COM	628530107	23	675	SH	DEF	11
MYLAN LABORATORIES INC	Common	628530107	1500	43150.82	SH	DEF	12
Myriad Genetics Inc	COM	62855J104	18	1200	SH	DEF	2
MYRIAD GENETICS INC	Common	62855J104	4	305	SH	DEF	12
NABI BIOPHARMACEUTICALS	Common	629519109	92	13400	SH	DEF	12
NABORS INDUSTRIES LTD	COM	G6359F103	59	1500	SH	DEF	11
Nabors Industries Ltd.	COM	G6359F103	3850	102660	SH	DEF	2
NACCO INDS INC	COM	629579103	8969	151641	SH	DEF	6
NACCO INDS INC	CL A	629579103	22914	388771	SH	DEF	6
NACCO Industries Inc	COM	629579103	32	500	SH	DEF	2
NAM TAI ELECTRONICS	COM	629865205	5032	118670	SH	DEF	3
NANOGEN INC	Common	630075109	4	1500	SH	DEF	12
NAPRO BIOTHERAPEUTICS INC	Common	630795102	2	1000	SH	DEF	12
NARA BANCROP INC	COM	63080P105	603	32220	SH	DEF	3
Nasdaq 100 Shares	COM	631100104	132	4200	SH	DEF	2
NASDAQ 100 SHARES	Common	631100104	3356	112042	SH	DEF	12
NASDAQ 100 TRUST	COM	631100104	161	5391	SH	DEF	11
Nasdaq-100	COM	631100104	4	125	SH	DEF	4
NASH FINCH COMPANY	Common	631158102	8	500	SH	DEF	12
National Australia Bank LTD Spon ADR ADR		632525408	420	3970	SH	DEF	2
NATIONAL BANKSHARES INC-VA	Common	634865109	16	400	SH	DEF	12
NATIONAL CITY CORP	COM	635405103	26	800	SH	DEF	11
NATIONAL CITY CORP	COM	635405103	10	300	SH	DEF	6
NATIONAL CITY CORP	Common	635405103	2479	75788.44	SH	DEF	12
NATIONAL CITY CORP COM	COM	635405103	1115	34073	SH	DEF	5
National City Corp.	COM	635405103	5299	157253	SH	DEF	2
National City Corp.	COM	635405103	231	7056	SH	DEF	1
NATIONAL COMMERCE FINANCIAL	Common	63545P104	1134	51117	SH	DEF	12
NATIONAL COMMERCE FINANCIAL CORP COM		63545P104	52	2349	SH	DEF	11
National Commerce Financial Corporation COM		63545P104	2545	114700	SH	DEF	1
National Commerce Financial Corporation COM		63545P104	1240	51655	SH	DEF	2
NATIONAL DENTEX CORP	COM	63563H109	626	30600	SH	DEF	6
NATIONAL FUEL GAS CO	COM	636180101	6004	230470	SH	DEF	6
NATIONAL FUEL GAS CO	Common	636180101	124	4746	SH	DEF	12
NATIONAL FUEL GAS CO N J COM	COM	636180101	2852	109470	SH	DEF	3
NATIONAL HEALTH INVESTORS INC	COM	63633D104	18	1000	SH	DEF	11
NATIONAL HEALTH INVESTORS INC	Common	63633D104	202	10950	SH	DEF	12
NATIONAL HEALTH REALTY INC	Common	635905102	21	1335	SH	DEF	12
NATIONAL INSTRUMENTS CORP	Common	636518102	11	300	SH	DEF	12
NATIONAL PENN BANCSHARES INC	COM	637138108	33	1190	SH	DEF	11
NATIONAL PENN BANCSHARES INC	Common	637138108	18	648	SH	DEF	12
NATIONAL PRESTO INDUSTRIES INC	Common	637215104	115	3650	SH	DEF	12
NATIONAL RESEARCH CORP	Common	637372103	6	500	SH	DEF	12
NATIONAL SEMICONDUCT	COM	637640103	3	150	SH	DEF	6
NATIONAL SEMICONDUCTOR CORP	Common	637640103	86	4343	SH	DEF	12
NATIONAL WESTERN LIFE INS CO	Common	638522102	11	100	SH	DEF	12
NATIONAL WESTN LIFE	CL A	638522102	4428	40100	SH	DEF	6
NATIONAL-OILWELL INC	COM	637071101	4650	211380	SH	DEF	3
NATIONAL-OILWELL INC	COM	637071101	4	200	SH	DEF	11
NATIONAL-OILWELL INC	COM	637071101	4	170	SH	DEF	6
NATIONAL-OILWELL INC	Common	637071101	66	3012	SH	DEF	12
NATIONAL-OILWELL INC	COM	637071101	-66	-3000	SH	DEF	
NATIONS BALANCED TARGET	Close End FD	63857K107	17	1700	SH	DEF	12
NATIONWIDE FINANCIAL SERVICES	Common	638612101	45	1390.78	SH	DEF	12
Nationwide Financial Services Inc. COM		638612101	84	2554	SH	DEF	2
NATIONWIDE FINL SVCS	COM	638612101	7842	241022	SH	DEF	6

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NATIONWIDE FINL SVCS	CL A	638612101	13978	430090	SH	DEF	6
NATIONWIDE HEALTH PROPERTIES	Common	638620104	2696	169245	SH	DEF	12
NATIONWIDE HEALTH PROPERTIES INC	COM	638620104	6	400	SH	DEF	11
Nationwide Health Properties Inc.	COM	638620104	191	11200		DEF	9
NATL HOME HLTH CARE	COM	636380107	279	39600	SH	DEF	6
NATURAL RESOURCE PARTNERS L P	Common	63900P103	64	2015	SH	DEF	12
NATUZZI S P A ADR	COM	63905A101	5574	698533	SH	DEF	6
NAUTICA ENTERPRISES	COM	639089101	264	20128	SH	DEF	6
NAUTICA ENTERPRISES COM NASD	INDL COM	639089101	1407	107090	SH	DEF	3
NAUTICA ENTERPRISES INC	Common	639089101	169	13205	SH	DEF	12
NAUTILIS GROUP INC	COM	63910B102	6511	525100	SH	DEF	6
NAUTILUS GROUP INC	Common	63910B102	4	285	SH	DEF	12
NAVARRE CORP	Common	639208107	1	660	SH	DEF	12
NAVIGANT CONSULTING INC	Common	63935N107	68	5750	SH	DEF	12
NAVIGANT INTL INC	COM	63935R108	2365	183317	SH	DEF	6
NAVISITE INC	Common	63935M208	0	98	SH	DEF	12
NCI BUILDING SYSTEMS	COM	628852105	25620	1521259	SH	DEF	6
NCO GROUP INC	COM	628858102	7696	430200	SH	DEF	6
NCO GROUP INC	Common	628858102	3	150	SH	DEF	12
NCO PTFL MANAGEMENT	COM	62885J108	769	130906	SH	DEF	6
NCR CORP	COM	62886E108	5	200	SH	DEF	6
NCR CORP NEW COM	COM	62886E108	8	300	SH	DEF	3
NCR Corp.	COM	62886E108	64	2127	SH	DEF	2
NEIMAN MARCUS GROUP	CL B	640204301	217	6300	SH	DEF	6
NEIMAN MARCUS GROUP	CL A	640204202	44	1200	SH	DEF	6
Neiman Marcus Group Inc	COM	640204301	6	156	SH	DEF	2
NEIMAN-MARCUS GROUP INC	Common	640204301	13	371	SH	DEF	12
NEIMAN-MARCUS GROUP INC	Common	640204202	37	1023	SH	DEF	12
Nektar Therapeutics	COM	640268108	6	650	SH	DEF	2
NEKTAR THERAPEUTICS	COM	640268108	8	915	SH	DEF	11
NEON SYSTEM INC	Common	640509105	9	3000	SH	DEF	12
NEOPHARM INC	Common	640919106	4	253	SH	DEF	12
NEORX CORP NEW	Common	640520300	101	29770	SH	DEF	12
NEOWARE SYSTEMS INC	Common	64065P102	642	41840	SH	DEF	12
NET.BANK INC	Common	640933107	67	5100	SH	DEF	12
NETEGRITY INC	Common	64110P107	6	1000	SH	DEF	12
NETFLIX COM INC	Common	64110L106	42	1625	SH	DEF	12
NETFLIX INC	COM	64110L106	552	21624	SH	DEF	5
NETIQ CORP	Common	64115P102	8	510	SH	DEF	12
NETMANAGE INC	Common	641144308	9	2913	SH	DEF	12
NETOPIA INC	Common	64114K104	2	500	SH	DEF	12
NETSCREEN TECHNOLOGIES INC	Common	64117V107	342	15175	SH	DEF	12
Network Appliance	COM	641201104	20	1272	SH	DEF	4
Network Appliance Inc	COM	64120L104	21	1200	SH	DEF	2
NETWORK APPLIANCE INC	Common	64120L104	525	32400	SH	DEF	12
Network Appliance Inc.	COM	64120L104	912	56718	SH	DEF	1
NETWORK EQUIP TECHNOLOGIES COM	COM	641208103	1772	210450	SH	DEF	3
NETWORKS ASSOCIATES INC	Common	640938106	31	2475	SH	DEF	12
NEUBERGER BERMAN INC	COM	641234109	60	1500	SH	DEF	11
NEUBERGER BERMAN INC.	Common	641234109	735	18408	SH	DEF	12
NEUBERGER BERMAN INTERMEDIATE	Close End FD	64124P101	80	5407.3	SH	DEF	12
NEUBERGER BERMAN REAL ESTATE	Close End FD	64126D106	3	207.86	SH	DEF	12
NEUBERGER BERMAN REALTY INCOME	Close End FD	64126G109	571	37433	SH	DEF	12
NEUROBIOLOGICAL TECHNOLOGIES	Common	64124W106	9	2500	SH	DEF	12
NEUROCRINE BIOSCIENCES INC	Common	64125C109	75	1500	SH	DEF	12
NEUROCRINE BIOSCIENCES INC	COM	64125C109	602	12060	SH	DEF	3
NEW AMERICA HIGH INCOME FUND	Close End FD	641876107	15	7000	SH	DEF	12
NEW CENTURY FIN CORP	COM	64352D101	10378	238900	SH	DEF	6
NEW CENTURY FINANCIAL CORP	Common	64352D101	24	549	SH	DEF	12
NEW CENTURY FINANCIAL CORP COM	COM	64352D101	41527	955960	SH	DEF	3
NEW ENGLAND BUSINESS	COM	643872104	5811	193700	SH	DEF	6
New England Business Service	COM	643872104	60	2000	SH	DEF	2

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NEW ENGLAND BUSINESS SVC INC	Common	643872104	41	1375	SH	DEF	12
NEW ENGLAND BUSINESS SVC INC C COM		643872104	6001	200017	SH	DEF	5
NEW ENGLAND BUSINESS SVC INC COM NASD COM		643872104	2514	83800	SH	DEF	3
New Jersey Resources	COM	646025106	27	771	SH	DEF	4
NEW JERSEY RESOURCES CORP	Common	646025106	148	4171.54	SH	DEF	12
NEW PLAN EXCEL REALTY TR INC	COM	648053106	53	2500	SH	DEF	11
New Plan Excel Realty Trust	COM	648053106	9	400	SH	DEF	1
New Plan Excel Realty Trust	COM	648053106	22	1000	SH	DEF	2
NEW PLAN EXCEL REALTY TRUST	Common	648053106	1205	56460.58	SH	DEF	12
New York Community Bancorp	COM	649445103	78	2666	SH	DEF	4
NEW YORK TIMES CO - CL A	CL A	650111107	178	3920	SH	DEF	11
NEW YORK TIMES CO CL A	COM	650111107	13673	300514	SH	DEF	5
NEW YORK TIMES CO-CL A	Common	650111107	2547	55971.69	SH	DEF	12
New York Times Co.	COM	650111107	61	1350	SH	DEF	2
Newell Rubbermaid Corporation	COM	651229106	118	4250		DEF	9
NEWELL RUBBERMAID INC	COM	651229106	185	6605	SH	DEF	11
NEWELL RUBBERMAID INC	Common	651229106	1510	53931.41	SH	DEF	12
Newell Rubbermaid Inc.	COM	651229106	7222	252590	SH	DEF	2
NEWFIELD EXPLORATION CO	COM	651290108	38523	1025900	SH	DEF	3
NEWFIELD EXPLORATION CO	Common	651290108	65	1723	SH	DEF	12
NEWMONT MINING CORP	COM	651639106	66	2025	SH	DEF	11
NEWMONT MINING CORP	Common	651639106	2219	68359	SH	DEF	12
Newmont Mining Corp Holding Co	COM	651639106	161	4821	SH	DEF	2
NEWPARK RESOURCES INC NEW	Common	651718504	2	400	SH	DEF	12
Newpark Resources Inc. Com Par	\$0.01 COM	651718504	181	34932	SH	DEF	2
NEWPORT CORP	Common	651824104	281	18953	SH	DEF	12
News Corporation Limited	ADR	652487703	11	365	SH	DEF	2
NEXEN INC.	COM	65334H102	48	1400	SH	DEF	14
Nextel Comm.	COM	65332v103	60	3300	SH	DEF	4
Nextel Communications	COM	65332v103	781	43200		DEF	9
NEXTEL COMMUNICATIONS CONV BOND BOND		65332VAY9	6482	6723000	PRN	DEF	15
NEXTEL COMMUNICATIONS CONV BOND NOTE 5.250% 1/1		65332VAY9	113	117000	PRN	DEF	
Nextel Communications Inc	COM	65332V103	1192663	65965863	SH	DEF	10
NEXTEL COMMUNICATIONS INC	COM	65332V103	1964	108695	SH	DEF	11
NEXTEL COMMUNICATIONS INC	CL A	65332V103	4748	262655	SH	DEF	16
NEXTEL COMMUNICATIONS INC-CL A	Common	65332V103	12608	697349	SH	DEF	12
Nextel Communications Inc.	COM	65332V103	500974	27708740	SH	DEF	8
Nextel Communications Inc.	COM	65332V103	66	3400	SH	DEF	2
NEXTEL PARTNERS INC	Common	65333F107	3461	474150	SH	DEF	12
NIC INC	Common	62914B100	56	19200	SH	DEF	12
NICHOLAS-APPLEGATE CONV &	Close End FD	65370F101	2085	138975.63	SH	DEF	12
NICOR INC	COM	654086107	14202	382700	SH	DEF	6
NICOR INC	Common	654086107	567	15281	SH	DEF	12
NIKE INC	CL B	654106103	3	50	SH	DEF	6
NIKE INC-CL B	Common	654106103	762	14251.78	SH	DEF	12
Nike Inc.	COM	654106103	247	4800	SH	DEF	2
Nike Inc.	COM	654106103	5	100	SH	DEF	1
NISOURCE INC	COM	65473P105	8	430	SH	DEF	6
NISOURCE INC	Common	65473P105	1800	94757.41	SH	DEF	12
Nisource Inc.	COM	65473P105	14	750	SH	DEF	2
NITROL INC	COM	878555101	2	90	SH	DEF	6
NL INDUSTRIES INC NEW	Common	629156407	7	400	SH	DEF	12
NN INC	COM	629337106	182	14400	SH	DEF	3
NN INC	COM	629337106	25	2000	SH	DEF	11
NN INC	Common	629337106	555	43850	SH	DEF	12
NOBLE CORP	Common	G65422100	407	11871	SH	DEF	12
NOBLE CORPORATION	COM	G65422100	298	8700	SH	DEF	5
NOBLE ENERGY INC	Common	655044105	445	11785	SH	DEF	12
NOBLE INTL LTD	COM	655053106	776	90800	SH	DEF	6
Nokia	COM	654902204	41	2499	SH	DEF	4
Nokia	COM	654902204	525	31960		DEF	9
NOKIA CORP	COM	654902204	902	54871	SH	DEF	11

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NOKIA CORP SPONSORED ADR	COM	654902204	976	59405	SH	DEF	5
NOKIA CP ADR	COM	654902204	755	45950	SH	DEF	6
Nokia Oyj Sponsored ADR	ADR	654902204	1008	68445	SH	DEF	2
Nokia Oyj Sponsored ADR	ADR	654902204	14376	875000	SH	DEF	10
NOLAND CO	Common	655286102	32	905	SH	DEF	12
NOMURA HLDGS INC SPON	COM	65535H208	5138	369395	SH	DEF	6
NORANDA INC.	COM	655422103	9869	760300	SH	DEF	14
NORDSTROM INC	COM	655664100	5	280	SH	DEF	6
NORDSTROM INC	Common	655664100	357	18265	SH	DEF	12
Nordstrom Inc.	COM	655664100	21	1000	SH	DEF	2
Norfolk Southern	COM	655844108	26	1350	SH	DEF	4
NORFOLK SOUTHERN	COM	655844108	19	990	SH	DEF	6
NORFOLK SOUTHERN CORP	COM	655844108	69	3588	SH	DEF	11
NORFOLK SOUTHERN CORP	Common	655844108	2592	135023	SH	DEF	12
NORFOLK SOUTHERN CORP COM	COM	655844108	65	3400	SH	DEF	3
Norfolk Southern Corp.	COM	655844108	2714	140066	SH	DEF	2
NORFOLK SOUTHN CORP COM	COM	655844108	1527	79530	SH	DEF	5
Norsk Hydro As Adr	ADR	656531605	213	4450	SH	DEF	2
NORTEL NETWORKS CORP	COM	656568102	776	287575	SH	DEF	5
NORTEL NETWORKS CORP CONV BOND NOTE 4.250% 9/0	NOTE	656568AB8	12	140000	PRN	DEF	
NORTEL NETWORKS CORP CONV BOND BOND	BOND	656568AB8	1626	1887000	PRN	DEF	15
Nortel Networks Corp.	COM	656568102	47	15700	SH	DEF	2
NORTEL NETWORKS CORP.	COM	656568102	12429	3414575	SH	DEF	14
NORTH CENT BANCSHRS	COM	658418108	401	11800	SH	DEF	6
NORTH EUROPEAN OIL ROYALTY	Common	659310106	57	2525	SH	DEF	12
North European Oil Royalty Trust COM	COM	659310106	8	315	SH	DEF	2
NORTH FORK BANCORP	COM	659424105	252	7400	SH	DEF	5
North Fork Bancorp Inc.-DEL	COM	659424105	10366	304356	SH	DEF	1
North Fork Bancorp Inc.-DEL	COM	659424105	126	3571	SH	DEF	2
NORTH FORK BANCORPORATION INC	Common	659424105	6613	194146.55	SH	DEF	12
NORTH FORK BANCORPORATION INC DEL COM	COM	659424105	68	2000	SH	DEF	11
NORTH PITTSBURGH SYSTEMS INC	Common	661562108	1060	70348	SH	DEF	12
NORTH VALLEY BANCORP	COM	66304M105	826	55059	SH	DEF	6
NORTHEAST UTILITIES	Common	664397106	18	1050	SH	DEF	12
NORTHEAST UTILS	COM	664397106	162	9680	SH	DEF	6
NORTHERN BORDER PARTNERS LP	Common	664785102	946	22656	SH	DEF	12
NORTHERN TR CORP	COM	665859104	18	425	SH	DEF	11
NORTHERN TRUST CORP	COM	665859104	295	7100	SH	DEF	5
NORTHERN TRUST CORP	Common	665859104	2314	55376.41	SH	DEF	12
Northern Trust Corp.	COM	665859104	100	2400	SH	DEF	1
Northern Trust Corp.	COM	665859104	1310	29928	SH	DEF	2
NORTHFIELD LABORATORIES INC	Common	666135108	8	1000	SH	DEF	12
NORTHRIM BANCORP INC	COM	666762109	1056	58248	SH	DEF	6
Northrim Bancorp Inc	COM	666762109	1042	57500	SH	DEF	1
Northrop	COM	666807102	909	10330	SH	DEF	9
NORTHROP GRUMMAN CORP	COM	666807102	15	175	SH	DEF	11
NORTHROP GRUMMAN CORP	Common	666807102	1456	16876.47	SH	DEF	12
Northrop Grumman Corp.	COM	666807102	48	544	SH	DEF	2
NORTHRUP GRUMMAN CORP	COM	666807102	34934	404960	SH	DEF	6
NORTHWEST AIRLINES CORP	Common	667280101	1	50	SH	DEF	12
NORTHWEST NAT GAS CO	COM	667655104	2376	87200	SH	DEF	6
NORTHWEST NATURAL GAS CO	Common	667655104	16	600	SH	DEF	12
NORTHWEST PIPE CO	COM	667746101	1110	80000	SH	DEF	6
NORTHWESTERN CORP	Common	668074107	4	2159	SH	DEF	12
NOVA CHEMICALS CORP.	COM	66977W109	18866	733800	SH	DEF	14
NOVADIGM INC	Common	669937104	1	200	SH	DEF	12
NOVARTIS AG SPONSORED	COM	66987V109	9724	244635	SH	DEF	6
Novartis AG-ADR	ADR	66987V109	60	1500	SH	DEF	1
Novartis AG-ADR	ADR	66987V109	508	13300	SH	DEF	2
NOVASTAR FINANCIAL INC	COM	669947400	1479	24750	SH	DEF	3
NOVASTAR FINANCIAL INC	Common	669947400	90	1504	SH	DEF	12
NOVAVAX INC	Common	670002104	15	2675	SH	DEF	12

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NOVELL INC	COM		670006105	2	760	SH	DEF	6
NOVELL INC	Common		670006105	120	39110	SH	DEF	12
NOVELL INC.	COM		670006105	1	400	SH	DEF	11
Novell Inc.	COM		670006105	4	1000	SH	DEF	2
NOVELLUS SYSTEMS INC	Common		670008101	185	5060	SH	DEF	12
Novellus Systems Inc.	COM		670008101	16	450	SH	DEF	2
Novo-Nordisk A/S ADR	ADR		670100205	345	10300	SH	DEF	2
NOVOSTE CORP	Common		67010C100	1	100	SH	DEF	12
NPS PHAMACEUTICALS INC	Common		62936P103	54	2200	SH	DEF	12
NSTAR	COM		67019E107	5295	116255	SH	DEF	6
NSTAR	COM		67019E107	87	1900	SH	DEF	3
NSTOR TECHNOLOGIES INC	Common		67018N108	30	72000	SH	DEF	12
NTN COMMUNICATIONS INC NEW	COM		629410309	15	7500	SH	DEF	
NU SKIN ASIA INC CL A	COM		67018T105	11759	1125280	SH	DEF	3
NU SKIN ENTERPRISES	CL A		67018T105	2123	203200	SH	DEF	6
NU SKIN ENTERPRISES INC	Common		67018T105	9	900	SH	DEF	12
NUANCE COMMUNICATIONS INC	Common		669967101	13	2610	SH	DEF	12
NUCOR CORP	COM		670346105	15	300	SH	DEF	11
NUCOR CORP	COM		670346105	219	4480	SH	DEF	6
NUCOR CORP	Common		670346105	1887	38621.35	SH	DEF	12
Nucor Corp.	COM		670346105	41	822	SH	DEF	2
NUEVO ENERGY CO	COM		670509108	2148	123100	SH	DEF	6
NUEVO ENERGY CO	COM		670509108	2238	128260	SH	DEF	3
NUI CORP HOLDING COMPANY	Common		629431107	20	1300	SH	DEF	12
NUTRACEUTICAL INTL C	COM		67060Y101	288	26800	SH	DEF	6
NUVEEN ARIZONA PREMIUM INCOME	Close End FD		67061W104	8	500	SH	DEF	12
NUVEEN CALIFORNIA QUALITY	Close End FD		670985100	11	700	SH	DEF	12
NUVEEN CONNECTICUT DIVIDEND	Close End FD		67071Y108	195	13029.84	SH	DEF	12
NUVEEN CONNECTICUT PREMIUM	Close End FD		67060D107	17	1000	SH	DEF	12
NUVEEN DIVID ADVANTAGE MUN FD	Close End FD		67066V101	497	31582	SH	DEF	12
NUVEEN DIVIDEND ADVANTAGE	Close End FD		67070F100	3066	197775.38	SH	DEF	12
NUVEEN DIVIDEND ADVANTAGE	Close End FD		67070X101	2797	193725.01	SH	DEF	12
NUVEEN FLORIDA INVESTMENT	Close End FD		670970102	84	5000	SH	DEF	12
NUVEEN FLORIDA QUALITY INCOME	Close End FD		670978105	56	3375	SH	DEF	12
NUVEEN GA DIVID ADVANTAGE	Close End FD		67072B107	0	0	SH	DEF	12
NUVEEN GEORGIA PREMIUM INCOME	Close End FD		67060F102	13	800	SH	DEF	12
NUVEEN INSD DIVID ADVANTAGE	Close End FD		67071L106	736	47822.74	SH	DEF	12
NUVEEN INSURED FLORIDA PREMIUM	Close End FD		67101V108	147	8537	SH	DEF	12
NUVEEN INSURED MASSACHUSET TAX	Close End FD		67072F108	17	1000	SH	DEF	12
NUVEEN INSURED MUNICIPAL	Close End FD		670984103	994	61475.59	SH	DEF	12
NUVEEN INSURED NEW YORK PREM-	Close End FD		67101R107	35	2200	SH	DEF	12
NUVEEN INSURED NY DIVIDEND	Close End FD		67071N102	6	367	SH	DEF	12
NUVEEN INSURED PREMIUM INCOME	Close End FD		6706D8104	248	16799	SH	DEF	12
NUVEEN INSURED QUALITY	Close End FD		67062N103	480	28207	SH	DEF	12
NUVEEN INSURED TAX FREE	Close End FD		670657105	268	17292.25	SH	DEF	12
NUVEEN INVESTMENTS INC	COM		67090F106	16690	612720	SH	DEF	3
NUVEEN INVESTMENTS INC	Common		67090F106	758	27840	SH	DEF	12
NUVEEN INVESTMENTS INC CL A	CL A		67090F106	20	750	SH	DEF	11
NUVEEN MARYLAND DIVIDEND	Close End FD		67070V105	151	9533	SH	DEF	12
NUVEEN MARYLAND DIVIDEND	Close End FD		67072A109	127	8483.73	SH	DEF	12
NUVEEN MARYLAND PREMIUM INCOME	Close End FD		67061Q107	603	36759.08	SH	DEF	12
NUVEEN MASS DIVID ADVANTAGE D	Close End FD		67069P101	22	1344.83	SH	DEF	12
NUVEEN MD DIVID ADVANTAGE MUN	Close End FD		67069R107	826	50771.75	SH	DEF	12
NUVEEN MUNICIPAL INCOME FUND	Close End FD		67062J102	90	8337	SH	DEF	12
NUVEEN MUNICIPAL MARKET	Close End FD		67062W103	2159	143943.42	SH	DEF	12
NUVEEN N Y DIVIDEND ADVANTAGE	Close End FD		67066X107	8	500	SH	DEF	12
NUVEEN NEW JERSEY DIVID	Close End FD		67069Y102	38	2500	SH	DEF	12
NUVEEN NEW JERSEY INVESTMENT	Close End FD		670971100	129	8067	SH	DEF	12
NUVEEN NEW JERSEY PREMIUM	Close End FD		67101N106	22	1355.16	SH	DEF	12
NUVEEN NEW YORK QUALITY INCOME	Close End FD		670986108	91	5800	SH	DEF	12
NUVEEN NEW YORK SELECT QUALITY	Close End FD		670976109	22	1340	SH	DEF	12
NUVEEN NJ DIVIDEND ADVANTAGE	Close End FD		67071T109	15	1000	SH	DEF	12

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NUVEEN NORTH CAROLINA DIVID	Close End FD	67071D104	172	10627.95	SH	DEF	12
NUVEEN NORTH CAROLINA DIVID	Close End FD	67069N106	164	9725.14	SH	DEF	12
NUVEEN NORTH CAROLINA DIVID	Close End FD	67072D103	127	8144	SH	DEF	12
NUVEEN NORTH CAROLINA PREMIUM	Close End FD	67060P100	191	10926	SH	DEF	12
NUVEEN OHIO DIVIDEND	Close End FD	67070R104	21	1350	SH	DEF	12
NUVEEN OHIO DIVIDEND	Close End FD	67070C107	145	9375.99	SH	DEF	12
NUVEEN OHIO DIVIDEND ADVANTAGE	Close End FD	67071V104	84	5215	SH	DEF	12
NUVEEN OHIO QUALITY INCOME	Close End FD	670980101	270	14950	SH	DEF	12
NUVEEN PA DIVIDEND ADVANTAGE	Close End FD	67071W102	41	2610.71	SH	DEF	12
NUVEEN PENNSYLVANIA INVESTMENT	Close End FD	670972108	428	26757.99	SH	DEF	12
NUVEEN PENNSYLVANIA PREMIUM	Close End FD	67061F101	110	6898.57	SH	DEF	12
NUVEEN PERFORMANCE PLUS	Close End FD	67062P108	2210	144044.03	SH	DEF	12
NUVEEN PREFERRED AND	Close End FD	67073B106	1357	87754.38	SH	DEF	12
NUVEEN PREMIER INSURED	Close End FD	670987106	65	3904	SH	DEF	12
NUVEEN PREMIER MUNICIPAL	Close End FD	670988104	318	20556.31	SH	DEF	12
NUVEEN PREMIUM INCOME	Close End FD	67062T100	3860	254440.68	SH	DEF	12
NUVEEN PREMIUM INCOME	Close End FD	6706K4105	298	22101.78	SH	DEF	12
NUVEEN PREMIUM INCOME	Close End FD	67063W102	1034	68445.18	SH	DEF	12
NUVEEN QUALITY INCOME	Close End FD	670977107	757	49896.51	SH	DEF	12
NUVEEN QUALITY PFD INCOME FD 2	Close End FD	67072C105	2703	170504.97	SH	DEF	12
NUVEEN QUALITY PFD INCOME FUND	Close End FD	67071S101	1057	66592.18	SH	DEF	12
NUVEEN QUALITY PREFERRED	Close End FD	67072W101	622	39787.91	SH	DEF	12
NUVEEN REAL ESTATE INCOME FD	Close End FD	67071B108	1255	74204.98	SH	DEF	12
NUVEEN SELECT MATURITIES	Close End FD	67061T101	181	17999	SH	DEF	12
NUVEEN SELECT QUALITY	Close End FD	670973106	2845	184649.77	SH	DEF	12
NUVEEN SELECT TAX FREE INCOME	Close End FD	67063X100	59	4300	SH	DEF	12
NUVEEN SELECT TAX FREE INCOME	Close End FD	67062F100	194	13570	SH	DEF	12
NUVEEN SELECT TAX FREE INCOME	Close End FD	67063C106	403	28915	SH	DEF	12
NUVEEN SR INCOME FD	Close End FD	67067Y104	320	38280	SH	DEF	12
NUVEEN VA DIVID ADVANTAGE MUN	Close End FD	67069M108	798	46334.45	SH	DEF	12
NUVEEN VA DIVID ADVANTAGE MUN	Close End FD	67071C106	237	14464.76	SH	DEF	12
NUVEEN VIRGINIA PREMIUM INCOME	Close End FD	67064R102	250	14256.89	SH	DEF	12
Nuvelo Inc	COM	67072M103	3	1630	SH	DEF	2
NUVELO INC	Common	67072M103	1	600	SH	DEF	12
NVIDIA CORP	COM	67066G104	3	150	SH	DEF	6
NVIDIA CORP	Common	67066G104	43	1865	SH	DEF	12
NVR INC	COM	62944T105	24261	59030	SH	DEF	3
NVR INC	Common	62944T105	5	13	SH	DEF	12
NYFIX INC	Common	670712108	11	1662	SH	DEF	12
O REILLY AUTOMOTIVE INC	Common	686091109	28	850	SH	DEF	12
OAK TECHNOLOGY INC	Common	671802106	1	175	SH	DEF	12
OAKLEY INC	Common	673662102	12	1004	SH	DEF	12
OAO Technology Sol	COM	67082B105	21	10000	SH	DEF	
OAO TECHNOLOGY SOLUTIONS INC	Common	67082B105	0	100	SH	DEF	12
OCCIDENTAL PETE CORP	COM	674599105	6	180	SH	DEF	6
OCCIDENTAL PETE CORP	Common	674599105	614	18291.79	SH	DEF	12
OCCIDENTAL PETE CORP COM	COM	674599105	867	25850	SH	DEF	5
OCCIDENTAL PETE CORP DEL COM	COM	674599105	28097	837480	SH	DEF	3
Occidental Petroleum Corp.	COM	674599105	65	2000	SH	DEF	2
OCEANEERING INTL INC COM NASD	INDL COM	675232102	13325	521530	SH	DEF	3
OCEANFIRST FINANCIAL CORP	COM	675234108	25	1000	SH	DEF	11
OCEANFIRST FINANCIAL CORP	COM	675234108	2267	90320	SH	DEF	3
OCEANFIRST FINANCIAL CORP	Common	675234108	18	750	SH	DEF	12
Ocwen Financial Corp.	COM	675746101	61	14060	SH	DEF	2
ODETICS INC-CL A	Common	676065204	0	100	SH	DEF	12
ODYSSEY HEALTHCARE INC	Common	67611V101	0	7	SH	DEF	12
ODYSSEY RE HLDGS	COM	67612W108	1	50	SH	DEF	6
ODYSSEY RE HOLDINGS CORP	Common	67612W108	0	10	SH	DEF	12
OFFICE DEPOT INC	COM	676220106	4	250	SH	DEF	6
OFFICE DEPOT INC	Common	676220106	874	60242	SH	DEF	12
OFFICEMAX INC	COM	67622M108	14617	2221429	SH	DEF	6
OFFICEMAX INC	Common	67622M108	26	3900	SH	DEF	12

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OFFSHORE LOGISTICS	COM	676255102	9020	414700	SH	DEF	6
OFFSHORE LOGISTICS INC	COM	676255102	14	650	SH	DEF	11
OFFSHORE LOGISTICS INC COM NASD INDL COM		676255102	2016	92700	SH	DEF	3
OGE ENERGY CORP	COM	670837103	17	800	SH	DEF	11
OGE ENERGY CORP	Common	670837103	774	36222	SH	DEF	12
OGE ENERGY CORP COM	COM	670837103	783	36650	SH	DEF	3
OGE ENERGY CORP COM	COM	670837103	6524	305110	SH	DEF	6
OGE Energy Corp.	COM	670837103	14	712	SH	DEF	2
OHIO CASUALTY CORP	Common	677240103	628	47675	SH	DEF	12
Ohio Casualty Corp.	COM	677240103	87	6100	SH	DEF	2
OIL STATES INTERNATIONAL INC	COM	678026105	10379	857790	SH	DEF	3
OIL STATES INTERNATIONAL INC	Common	678026105	7	600	SH	DEF	12
OIL SVC HOLDRS TR	Common	678002106	-198	-3300	SH	DEF	12
OILGEAR CO	Common	678042102	2	924	SH	DEF	12
OLD DOMINION FREIGHT LINES INC	Common	679580100	179	8267	SH	DEF	12
OLD NATL BANCP IND	COM	680033107	153	6667	SH	DEF	6
OLD POINT FINANCIAL CORP	Common	680194107	310	10585	SH	DEF	12
OLD REP INTL CORP	COM	680223104	6631	193500	SH	DEF	6
OLD REPUBLIC INTL CORP	COM	680223104	21054	614350	SH	DEF	3
OLD REPUBLIC INTL CORP	COM	680223104	26	750	SH	DEF	11
OLD REPUBLIC INTL CORP	Common	680223104	40	1175	SH	DEF	12
OLIN CORP NEW	Common	680665205	31	1806	SH	DEF	12
OMEGA FINANCIAL CORP	Common	682092101	96	2800	SH	DEF	12
OMEGA HEALTHCARE INVESTORS INC	Common	681936100	7	1281	SH	DEF	12
OMEGA PROTEIN CORP	Common	68210P107	6	1100	SH	DEF	12
OMI CORP (NEW)	COM	Y6476W104	705	114450	SH	DEF	3
OMI CORP NEW	Common	Y6476W104	18	3000	SH	DEF	12
OMNI ENERGY SERVICES CORP	Common	68210T208	6	3333	SH	DEF	12
OMNICARE INC	COM	681904108	6	190	SH	DEF	6
OMNICARE INC	Common	681904108	459	13581	SH	DEF	12
Omnicare Inc.	COM	681904108	12969	383800	SH	DEF	8
Omnicare Inc.	COM	681904108	64201	1900000	SH	DEF	13
Omnicom Group	COM	681919106	429	5985	SH	DEF	4
OMNICOM GROUP INC	Common	681919106	1547	21571.59	SH	DEF	12
OMNICOM GROUP INC COM	COM	681919106	1064	14836	SH	DEF	5
Omnicom Group Inc.	COM	681919106	13	185	SH	DEF	2
OMNOVA SOLUTIONS INC	Common	682129101	2	475	SH	DEF	12
ON ASSIGNMENT INC	COM	682159108	1039	257238	SH	DEF	6
ON ASSIGNMENT INC	Common	682159108	237	59270	SH	DEF	12
ON Semiconductor Corp	COM	682189105	0	100	SH	DEF	2
ON SEMICONDUCTOR CORP	Common	682189105	1	300	SH	DEF	12
ON SEMICONDUCTOR CORPORATION	COM	682189105	109	40300	SH	DEF	3
ON TECHNOLOGY CORP	Common	68219P108	2	800	SH	DEF	12
ON-SITE SOURCING INC	Common	682195102	2	1000	SH	DEF	12
ONE LIBERTY PROPERTIES INC	Common	682406103	117	6985	SH	DEF	12
ONE LIBERTY PROPERTIES INC	Preferred	682406202	16	900	SH	DEF	12
Oneida Ltd	COM	682505102	3	500	SH	DEF	2
ONEIDA LTD	Common	682505102	0	16	SH	DEF	12
ONEOK INC	COM	682680103	1	50	SH	DEF	6
ONEOK INC NEW	COM	682680103	1027	52300	SH	DEF	3
ONVIA.COM INC	Common	68338T403	0	30	SH	DEF	12
ONYX ACCEP CORP	COM	682914106	411	63600	SH	DEF	6
OPEN TEXT CORP	COM	683715106	18120	640290	SH	DEF	3
OPENWAVE SYS INC	Common	683718100	4	1850	SH	DEF	12
OPENWAVE SYSTEMS INC	COM	683718100	2700	1350000	SH	DEF	5
OPINION RESH CORP	COM	683755102	113	17300	SH	DEF	6
OPNET TECHNOLOGIES INC	Common	683757108	13	1100	SH	DEF	12
OPSWARE INC	Common	68383A101	8	2000	SH	DEF	12
OPTI INC	Common	683960108	3	2000	SH	DEF	12
OPTICAL COMMUNICATION PRODS	Common	68382T101	1	500	SH	DEF	12
OPTION CARE INC	Common	683948103	0	13	SH	DEF	12
Oracle	COM	68389X105	24	1979	SH	DEF	4

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Oracle Corp	COM	68389X105	5049	418350	SH	DEF	2
Oracle Corp	COM	68389X105	973	80976		DEF	9
ORACLE CORP	COM	68389X105	1690	140757	SH	DEF	11
ORACLE CORP	Common	68389X105	8388	697821	SH	DEF	12
ORACLE CORP COM	COM	68389X105	19477	1621768	SH	DEF	3
Oracle Corp.	COM	68389X105	5295	440873	SH	DEF	1
ORACLE SYSTEMS CORP	COM	68389X105	794	66125	SH	DEF	5
ORASURE TECHNOLOGIES INC	Common	68554V108	82	11000	SH	DEF	12
ORBITAL SCIENCES CORP	Common	685564106	4	500	SH	DEF	12
ORBOTECH LTD	COM	M75253100	12090	727005	SH	DEF	6
ORBOTECH LTD	COM	M75253100	8	500	SH	DEF	11
ORBOTECH LTD ORD NASD INDL	COM	M75253100	57	3400	SH	DEF	3
ORCHID BIOSCIENCES INC	Common	68571P100	28	23232	SH	DEF	12
OREGON STL MLS INC	COM	686079104	624	215100	SH	DEF	6
ORIENTAL FINANCIAL GROUP	COM	68618W100	5524	215025	SH	DEF	3
ORIENTAL FINL GROUP	COM	68618W100	2100	81750	SH	DEF	6
ORIX CORP	COM	686330101	460	16430	SH	DEF	6
ORPHAN MEDICAL INC	Common	687303107	56	6050	SH	DEF	12
ORTHODONTIC CENTERS OF AMERICA	Common	68750P103	17	2100	SH	DEF	12
ORTHODONTIC CTRS	COM	68750P103	4836	603800	SH	DEF	6
ORTHODONTIC CTRS AMER INC COM	COM	68750P103	560	69900	SH	DEF	3
OSHKOSH B GOSH INC	CL A	688222207	8357	312400	SH	DEF	6
OSHKOSH B GOSH INC CL	COM	688222207	5783	214665	SH	DEF	6
OSHKOSH TRUCK CORP CL B NASD INDL COM	COM	688239201	1902	32070	SH	DEF	3
Oshkosh Truck Corp. Class B	COM	688239201	58	1000	SH	DEF	2
OSI PHARMACEUTICALS INC	Common	671040103	0	15	SH	DEF	12
OSI SYSTEMS INC	COM	671044105	364	23200	SH	DEF	3
OSI SYSTEMS INC	Common	671044105	3	200	SH	DEF	12
OSTEOTECH INC COM	COM	688582105	546	40200	SH	DEF	3
OTTER TAIL CORP	Common	689648103	22	800	SH	DEF	12
OUTBACK STEAKHOUSE	COM	689899102	2	50	SH	DEF	6
OUTBACK STEAKHOUSE INC	COM	689899102	11	275	SH	DEF	11
OUTBACK STEAKHOUSE INC	Common	689899102	907	23265	SH	DEF	12
OUTLOOK GROUP CORP	COM	690113105	13	2300	SH	DEF	6
OVERLAND STORAGE INC	Common	690310107	522	25680	SH	DEF	12
OVERSEAS SHIPHOLDING GROUP INC	Common	690368105	245	11125	SH	DEF	12
OVERTURE SERVICES INC	Common	69039R100	33	1821	SH	DEF	12
Overture Services Inc	COM	69039R100	32634	1800000	SH	DEF	13
OWENS & MINOR INC	COM	690732102	5547	248200	SH	DEF	6
OWENS & MINOR INC HOLDING CO	COM	690732102	4	200	SH	DEF	11
OWENS & MINOR INC HOLDING CO	Common	690732102	1470	65763	SH	DEF	12
OWENS & MINOR INC NEW COM	COM	690732102	1307	58500	SH	DEF	3
Owens & Minor Inc. New	COM	690732102	261	11700		DEF	9
OWENS ILLINOIS INC	Preferred	690768502	150	5000	SH	DEF	12
OWENS ILLINOIS INC NEW	Common	690768403	100	7230	SH	DEF	12
OWENS-ILLINOIS INC	COM	690768403	227	16500	SH	DEF	3
OWOSSO CORP	Common	691217103	114	227738	SH	DEF	12
OXFORD HEALTH PLANS	COM	691471106	8	190	SH	DEF	6
OXFORD HEALTH PLANS	COM	691471106	2026	48210	SH	DEF	3
OXFORD HEALTH PLANS INC	Common	691471106	138	3280	SH	DEF	12
Oxford Health Plans Inc.	COM	691471106	7	156	SH	DEF	1
Oxford Health Plans Inc.	COM	691471106	12609	300000	SH	DEF	13
OXFORD INDS INC	COM	691497309	3048	73400	SH	DEF	6
PAC-WEST TELECOMM INC	Common	69371Y101	11	15130	SH	DEF	12
PACCAR INC	COM	693718108	4	60	SH	DEF	6
PACCAR INC	Common	693718108	3	39	SH	DEF	12
Paccar Inc.	COM	693718108	253	3450	SH	DEF	2
PACER INTERNATIONAL INC	COM	69373H106	3145	166750	SH	DEF	3
PACER TECHNOLOGY	Common	693905200	1	100	SH	DEF	12
PACHOLDER HIGH YIELD FUND INC	Close End FD	693742108	34	4000	SH	DEF	12
PACIFIC AMERICAN INCOME SHARES	Close End FD	693796104	1784	115075	SH	DEF	12
Pacific Cap Bancorp New	COM	69404P101	6873	196698	SH	DEF	1

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PACIFIC CAPITAL BANCORP	COM	69404P101	17939	514460	SH	DEF	3
PACIFIC CREST CAP	COM	694166109	599	28500	SH	DEF	6
PACIFIC CREST CAPITAL INC	Common	694166109	1	42	SH	DEF	12
PACIFIC ENERGY PARTNERS L P	Common	69422R105	28	1100	SH	DEF	12
PACIFIC INTERNET LTD	COM	Y66183107	158	18950	SH	DEF	3
PACIFIC NORTHWEST BANCORP	COM	69466M103	45	1300	SH	DEF	11
Pacific Northwest Bancorp	COM	69466M103	7294	209841	SH	DEF	1
PACIFIC NORTHWEST BANCORP	Common	69466M103	330	9500	SH	DEF	12
PACIFIC SUNWEAR CALIF INC	COM	694873100	7400	307297	SH	DEF	3
PACIFIC UN BK CALIF	COM	695025106	511	37600	SH	DEF	6
PACIFICARE HEALTH SYS INC	COM	695112102	10795	218830	SH	DEF	3
PACIFICARE HEALTH SYSTEMS INC	Common	695112102	2380	48245	SH	DEF	12
PACIFICARE HLTH SYS I	COM	695112102	40077	810861	SH	DEF	6
PACKAGING CORP AMER	Common	695156109	182	9850	SH	DEF	12
PACKAGING CORP AMERICA	COM	695156109	18	1000	SH	DEF	11
PACTIV CORP	COM	695257105	34	1725	SH	DEF	11
PACTIV CORP	Common	695257105	819	41551	SH	DEF	12
PAIN THERAPEUTICS INC	Common	69562K100	3	500	SH	DEF	12
PALL CORP	COM	696429307	4	200	SH	DEF	11
PALL CORP	COM	696429307	2	100	SH	DEF	6
PALL CORP	Common	696429307	1098	48788.02	SH	DEF	12
PALL CORP COM	COM	696429307	2099	93300	SH	DEF	3
Pall Corp.	COM	696429307	55	2400	SH	DEF	2
PALM INC	Common	696642206	18	1078	SH	DEF	12
PALOMAR MED TECHNOLOGIES INC	Common	697529303	3	607	SH	DEF	12
PAMRAPO BANCORP INC	Common	697738102	14	800	SH	DEF	12
PAN PACIFIC RETAIL PROPERTIES	Common	69806L104	2	39	SH	DEF	12
PANAMSAT CORP	COM	697933109	6	310	SH	DEF	6
PANERA BREAD CO CL A	Common	69840W108	590	14740	SH	DEF	12
Panera Bread Company	COM	69840W108	16	400	SH	DEF	2
PAPA JOHNS INTERNATIONAL INC	COM	698813102	1232	44060	SH	DEF	3
PAPA JOHNS INTL	COM	698813102	7613	272200	SH	DEF	6
PARADIGM GENETICS INC	Common	69900R106	3	1806	SH	DEF	12
PARADIGM MEDICAL INDUSTRIES	Common	69900Q108	20	65000	SH	DEF	12
PARADYNE NETWORKS INC	Common	69911G107	2	1000	SH	DEF	12
PARAGON TECHNOLOGIES INC	Common	69912T108	3	300	SH	DEF	12
PARAMETRIC TECHNOLOGY CORP	Common	699173100	25	8050	SH	DEF	12
PAREXEL INTERNATIONAL CORP	COM	699462107	174	12500	SH	DEF	3
PAREXEL INTERNATIONAL CORP	Common	699462107	14	1000	SH	DEF	12
PARK ELECTROCHEMICAL CORP	Common	700416209	52	2600	SH	DEF	12
Park National Corp	COM	700658107	18	160	SH	DEF	2
PARK NATIONAL CORP	Common	700658107	365	3194	SH	DEF	12
PARK PL ENTMT CORP	COM	700690100	6	620	SH	DEF	6
PARKER DRILLING CO	Common	701081101	19	6700	SH	DEF	12
PARKER DRILLING CO	COM	701081101	15	5000	SH	DEF	12
PARKER HANNIFIN CORP	COM	701094104	3	60	SH	DEF	6
PARKER HANNIFIN CORP	Common	701094104	515	12276	SH	DEF	12
PARKER HANNIFIN CORP COM	COM	701094104	246	5850	SH	DEF	5
Parker Hannifin Corp.	COM	701094104	45	1012	SH	DEF	2
Parker Hannifin Corp.	COM	701094104	9	220	SH	DEF	9
PARKPLACE ENTERTAINMENT CORP	Common	700690100	49	5365	SH	DEF	12
PARKVALE FINANCIAL CORP	Common	701492100	618	25128	SH	DEF	12
PARKVALE FINL CORP	COM	701492100	1620	66349	SH	DEF	6
PARTNERRE LTD	COM	G6852T105	6000	117400	SH	DEF	3
PARTNERRE LTD	COM	G6852T105	271	5300	SH	DEF	5
PARTNERS TRUST FINANCIAL GROUP	Common	70213A103	17	908	SH	DEF	12
PARTNERS TRUST FINANCIAL GROUP	INC COM	70213A103	31	1600	SH	DEF	11
PATINA OIL & GAS CORP	COM	703224105	14613	454511	SH	DEF	3
PATRIOT BANK CORPORATION PA	Common	70335P103	2	110	SH	DEF	12
PATTERSON DENTAL CO	COM	703412106	84	1850	SH	DEF	11
Patterson Dental Co	COM	703412106	7249	159750	SH	DEF	1
PATTERSON DENTAL CO	Common	703412106	629	13870	SH	DEF	12

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PATTERSON-UTI ENERGY INC	COM	703481101	265	8200	SH	DEF	3
PATTERSON-UTI ENERGY INC	Common	703481101	0	2	SH	DEF	12
PAXAR CORP	Common	704227107	33	3000	SH	DEF	12
PAXSON COMMUNICATIONS CORP	Common	704231109	135	22600	SH	DEF	12
PAYCHEX INC	Common	704326107	585	19964.67	SH	DEF	12
Paychex Inc.	COM	704326107	5802	197400	SH	DEF	1
Paychex Inc.	COM	704326107	234	7817		DEF	9
PAYLESS SHOESOURCE	COM	704379106	13731	1098500	SH	DEF	6
PAYLESS SHOESOURCE INC	Common	704379106	5	438	SH	DEF	12
PC TEL INC	COM	69325Q105	23	1980	SH	DEF	3
PDI INC	COM	69329V100	32	3100	SH	DEF	3
PEABODY ENERGY CORPORATION	Common	704549104	71	2100	SH	DEF	12
PEAPACK-GLADSTONE FINANCIAL	Common	704699107	15	472	SH	DEF	12
Peapack-Gladstone Financial Co	COM	704699107	2238	69862	SH	DEF	1
PEARSON PLC ADR SPONS	COM	705015105	3862	403162	SH	DEF	6
Pechiney-Sponsor (NPY)	COM	705151207	69	3849	SH	DEF	6
PEDIATRIC SVCS	COM	705323103	347	51729	SH	DEF	6
PEDIATRIX MED GROUP COM	COM	705324101	8808	247080	SH	DEF	3
PEDIATRIX MEDICAL GROUP INC	Common	705324101	78	2200	SH	DEF	12
Peet's Coffee & Tea Inc.	COM	705560100	74	4200	SH	DEF	2
PEGASYSTEMS INC	COM	705573103	1508	203719	SH	DEF	6
PENGROWTH ENERGY TR UNIT	COM	706902103	197	11400	SH	DEF	14
Penn National Gaming	COM	707569109	12	600	SH	DEF	4
PENN NATIONAL GAMING INC	COM	707569109	1385	67500	SH	DEF	3
PENN NATIONAL GAMING INC	Common	707569109	24	1150	SH	DEF	12
PENN REAL ESTATE INVEST TST	COM	709102107	1481	49440	SH	DEF	3
PENN VA RESOURCE PARTNERS L P	Common	707884102	1291	44142.19	SH	DEF	12
PENN VIRGINIA CORP	Common	707882106	35	825	SH	DEF	12
Penney (J C) Co Inc.	COM	708160106	14	800	SH	DEF	2
PENNEY J C INC	COM	708160106	3173	188320	SH	DEF	6
PENNFED FINANCIAL SERVICES INC	Common	708167101	22	786	SH	DEF	12
PENNFED FINL SVCS	COM	708167101	1129	40700	SH	DEF	6
PENNS WOODS BANCORP INC	Common	708430103	295	7000	SH	DEF	12
PENNSYLVANIA COMMERCE	Common	708677109	62	1608	SH	DEF	12
Pennsylvania Commerce Bancorp Inc	COM	708677109	641	16517	SH	DEF	1
PENNSYLVANIA REAL ESTATE	Common	709102107	304	10141.1	SH	DEF	12
PENTAIR INC	COM	709631105	10	250	SH	DEF	11
PENTAIR INC	COM	709631105	4	100	SH	DEF	6
PENTAIR INC	Common	709631105	1273	32578.18	SH	DEF	12
Pentair Inc.	COM	709631105	2253	56400	SH	DEF	2
Pentair Inc.	COM	709631105	35154	900000	SH	DEF	13
PENWEST PHARMACEUTICALS CO	Common	709754105	2	100	SH	DEF	12
PEOPLES BANCORP	COM	709789101	797	31570	SH	DEF	6
PEOPLES BANCORP INC-OH	Common	709789101	63	2499	SH	DEF	12
PEOPLES BANCORP OF N C INC	Common	710577107	5	297	SH	DEF	12
PEOPLES BANK-BRIDGEPORT CONN	Common	710198102	91	3136.85	SH	DEF	12
PEOPLES ENERGY CORP	COM	711030106	21925	511200	SH	DEF	6
PEOPLES ENERGY CORP	Common	711030106	157	3669	SH	DEF	12
PEOPLES ENERGY CORP COM	COM	711030106	1975	46050	SH	DEF	3
Peoples Energy Corp.	COM	711030106	25	600	SH	DEF	2
PEOPLESOFT INC	COM	712713106	37	2100	SH	DEF	11
PEOPLESOFT INC	Common	712713106	119	6785	SH	DEF	12
PEP BOY MANNY MOE&JK	COM	713278109	10032	742585	SH	DEF	6
PEP BOYS-MANNY MOE & JACK	Common	713278109	30	2215	SH	DEF	12
PEPCO HOLDINGS INC	COM	713291102	4	230	SH	DEF	6
Pepco Holdings Inc	COM	713291102	66	3921	SH	DEF	2
PEPCO HOLDINGS INC	COM	713291102	14	741	SH	DEF	11
PEPCO HOLDINGS INC	Common	713291102	1777	92758.71	SH	DEF	12
PEPSI BOTTLING GROUP INC	COM	713409100	5784	288900	SH	DEF	3
PEPSI BOTTLING GRP	COM	713409100	3	140	SH	DEF	6
PEPSIAMERICAS INC	COM	71343P200	534	42500	SH	DEF	3
PEPSIAMERICAS INC	COM	71343P200	4	330	SH	DEF	6

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PEPSIAMERICAS INC	Common	71343P200	117	9350	SH	DEF	12
PepsiAmericas Inc.	COM	71343P200	23	1767	SH	DEF	2
Pepsico	COM	713448108	78	1749	SH	DEF	4
PepsiCo	COM	713448108	12747	286447	SH	DEF	1
PEPSICO INC	COM	713448108	15475	347751	SH	DEF	11
PEPSICO INC	COM	713448108	711	15970	SH	DEF	6
PEPSICO INC	Common	713448108	16796	377437.9	SH	DEF	12
PEPSICO INC COM	COM	713448108	18048	405577	SH	DEF	3
PEPSICO INC COM	COM	713448108	1349	30313	SH	DEF	5
PepsiCo Inc.	COM	713448108	672	15100	SH	DEF	1
PepsiCo Inc.	COM	713448108	3034	68187		DEF	9
PepsiCo Inc.	COM	713448108	22252	472933	SH	DEF	2
PER-SE TECHNOLOGIES INC	Common	713569309	0	24	SH	DEF	12
Peregrine Pharmaceuticals Inc	COM	713661106	1	1000	SH	DEF	1
PEREGRINE PHARMACEUTICALS INC	Common	713661106	1	1000	SH	DEF	12
PEREZ COMPANC SA ADR	COM	71367B103	2543	308200	SH	DEF	3
PERFORMANCE FOOD GROUP CO	Common	713755106	331	8935	SH	DEF	12
PERFORMANCE TECHNOLOGIES INC	Common	71376K102	4	500	SH	DEF	12
PERINI CORP	COM	713839108	898	112900	SH	DEF	6
Perkin Elmer Inc	COM	714046109	334	22693		DEF	9
PERKINELMER INC	COM	714046109	8115	587600	SH	DEF	3
PERKINELMER INC	Common	714046109	73	5289.84	SH	DEF	12
PerkinElmer Inc.	COM	714046109	3	176	SH	DEF	2
Perot Systems	COM	714265105	795	70000	SH	DEF	
PEROT SYSTEMS CORP	Common	714265105	389	34250	SH	DEF	12
PERRIGO CO	Common	714290103	122	7800	SH	DEF	12
PERRIGO CO COM NASD INDL	COM	714290103	17897	1144340	SH	DEF	3
PETCO	COM	716016209	50	2300	SH	DEF	
PETRO-CANADA	COM	71644E102	22	550	SH	DEF	3
PETRO-CANADA	COM	71644E102	49298	913605	SH	DEF	14
PETROBRAS BRASILEIRO	COM	71654V408	2760	137515	SH	DEF	6
PETROLEO BRASILEIRO S.A. - ADR ADR		71654V101	25700	1447100	SH	DEF	3
Petroleo Brasileiro S.A.- Petrobras ADR ADR		71654V101	5	240	SH	DEF	2
PETROLEO BRASILEIRO SA ADR	COM	71654V101	1	75	SH	DEF	6
PETROLEUM & RESOURCES CORP	Close End FD	716549100	89	4344.31	SH	DEF	12
PETROLEUM DEV CORP	COM	716578109	1758	192800	SH	DEF	6
PETROLEUM DEV CORP COM	COM	716578109	399	43700	SH	DEF	3
PETROQUEST ENERGY INC	COM	716748108	47	20000	SH	DEF	
PETSMART INC	COM	716768106	345	20640	SH	DEF	3
PETSMART INC	Common	716768106	80	4828	SH	DEF	12
PF CHANGS CHINA BISTRO INC	Common	69333Y108	96	1959	SH	DEF	12
PFF BANCORP INC	COM	69331W104	4344	112400	SH	DEF	3
PFF BANCORP INC	COM	69331W104	6965	180200	SH	DEF	6
PFIZER INC	COM	717081103	4146	121401	SH	DEF	11
PFIZER INC	COM	717081103	22604	661910	SH	DEF	6
Pfizer Inc	COM	717081103	2322	68000	SH	DEF	10
PFIZER INC	Common	717081103	54128	1585019.68	SH	DEF	12
PFIZER INC COM	COM	717081103	45427	1330207	SH	DEF	3
PFIZER INC COM	COM	717081103	12934	378753	SH	DEF	5
Pfizer Inc.	COM	717081103	1975	57825	SH	DEF	1
Pfizer Inc.	COM	717081103	4363	127773		DEF	9
Pfizer Inc.	COM	717081103	35485	1093206	SH	DEF	2
Pfizer Inc.	COM	717081103	33228	972993	SH	DEF	1
PG&E CORP	COM	69331C108	19236	909503	SH	DEF	6
PG&E CORP	Common	69331C108	636	30079	SH	DEF	12
PHARMACEUTICAL HOLDRS TR	Common	71712A206	227	2800	SH	DEF	12
PHARMACEUTICAL PRODUCT	Common	717124101	582	20251	SH	DEF	12
PHARMACEUTICAL RES INC COM	COM	717125108	1055	21690	SH	DEF	3
PHARMACEUTICAL RESOURCES INC	Common	717125108	560	11500	SH	DEF	12
PHARMACOPEIA INC	Common	71713B104	11	1350	SH	DEF	12
Pharmacoepia Inc.	COM	71713B104	430	43347		DEF	9
PHARMANETICS INC	Common	71713J107	32	5450	SH	DEF	12

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Phelps Dodge	COM	717265102	6	157	SH	DEF	2
PHELPS DODGE CORP	COM	717265102	11690	304910	SH	DEF	6
PHELPS DODGE CORP	COM	717265102	1	27	SH	DEF	11
PHELPS DODGE CORP	Common	717265102	153	4002.5	SH	DEF	12
PHELPS DODGE CORP	Preferred	717265508	1055	10655	SH	DEF	12
Philadelphia Cons Hldg Co.	COM	717528103	7473	184975	SH	DEF	1
PHILADELPHIA CONSOLIDATED	Common	717528103	40	1000	SH	DEF	12
PHILADELPHIA SUBURBAN CORP NEW	Common	718009608	213	8727	SH	DEF	12
PHILLIPS VAN HEUSEN	COM	718592108	841	61700	SH	DEF	6
PHILLIPS VAN HEUSEN CORP	Common	718592108	56	4100	SH	DEF	12
PHOSPHATE RESOURCE PARTNERS LP	Common	719217101	2	1539	SH	DEF	12
PHOTON DYNAMICS INC	COM	719364101	12	435	SH	DEF	11
PHOTRONICS INC	COM	719405102	3523	206850	SH	DEF	3
PHOTRONICS INC	Common	719405102	3	200	SH	DEF	12
Piedmont Natural Gas Co	COM	720186105	30	800	SH	DEF	2
PIEDMONT NATURAL GAS CO INC	Common	720186105	491	12643	SH	DEF	12
PIEDMONT NATURAL GAS INC	COM	720186105	13	325	SH	DEF	11
PIER 1 IMPORTS INC	Common	720279108	2041	100050	SH	DEF	12
PIER 1 IMPORTS INC DEL COM	COM	720279108	308	15100	SH	DEF	3
Pier 1 Imports Inc.	COM	720279108	102	4900	SH	DEF	2
PIMCO CALIF MUN INCOME FUND	Close End FD	72200N106	29	2000	SH	DEF	12
PIMCO COMMERCIAL MORTGAGE	Close End FD	693388100	118	8300	SH	DEF	12
PIMCO CORPORATE INCOME FD	Close End FD	72200U100	253	16119	SH	DEF	12
PIMCO CORPORATE OPPORTUNITY	Close End FD	72201B101	1910	114484.96	SH	DEF	12
PIMCO HIGH INCOME FUND	Close End FD	722014107	525	35510	SH	DEF	12
PIMCO MUN INCOME FUND	Close End FD	72200R107	22	1500	SH	DEF	12
PIMCO STRATEGIC GLOBAL GOVT FD	Close End FD	72200X104	598	50742	SH	DEF	12
PINNACLE ENTERTAINMENT INC	COM	723456109	6	900	SH	DEF	11
PINNACLE ENTERTAINMENT INC	Common	723456109	403	59270	SH	DEF	12
Pinnacle Entertainment Inc.	COM	723456109	11974	1760900	SH	DEF	13
PINNACLE FINL PARTNERS INC	Common	72346Q104	65	4050	SH	DEF	12
PINNACLE SYSTEMS INC	Common	723481107	0	3	SH	DEF	12
PINNACLE WEST CAP	COM	723484101	7	180	SH	DEF	6
PINNACLE WEST CAPITAL CORP	COM	723484101	4	100	SH	DEF	11
PINNACLE WEST CAPITAL CORP	Common	723484101	204	5452	SH	DEF	12
PINNACOR INC	Common	723487104	22	11200	SH	DEF	12
PIONEER HIGH INCOME TR	Close End FD	72369H106	76	4934.93	SH	DEF	12
PIONEER INTEREST SHARES	Close End FD	723703104	61	5250	SH	DEF	12
PIONEER NATURAL RESOURCES CO	COM	723787107	52	2000	SH	DEF	11
Pioneer Natural Resources Co	COM	723787107	6212	238025	SH	DEF	1
Pioneer Natural Resources Co	COM	723787107	5	200	SH	DEF	2
PIONEER NATURAL RESOURCES CO	Common	723787107	104	3996	SH	DEF	12
PIONEER RAILCORP	Common	723839106	2	1000	SH	DEF	12
Pioneer Standard	COM	723877106	4	500	SH	DEF	2
PIONEER STANDARD ELECTRONICS	Common	723877106	2	250	SH	DEF	12
PIONEER STD ELECTRS INC COM NASD INDL COM		723877106	2249	266150	SH	DEF	3
PITNEY BOWES INC	COM	724479100	6	150	SH	DEF	11
PITNEY BOWES INC	COM	724479100	1591	41280	SH	DEF	6
PITNEY BOWES INC AVEC DROITS	Common	724479100	1374	35778	SH	DEF	12
Pitney-Bowes	COM	724479100	18	458	SH	DEF	4
Pitney-Bowes Inc.	COM	724479100	3282	85455		DEF	9
Pitney-Bowes Inc.	COM	724479100	505	13579	SH	DEF	2
PITTSBURGH & WEST VIRGINIA	Common	724819107	9	1000	SH	DEF	12
PITTSBURGH FINANCIAL CORP	Common	725098107	86	5500	SH	DEF	12
PIXAR	COM	725811103	48	800	SH	DEF	11
PIXAR	Common	725811103	1282	21069	SH	DEF	12
PIXELWORKS INC	COM	72581M107	4623	775630	SH	DEF	3
Placer Dome Inc.	COM	725906101	25	2042	SH	DEF	2
PLACER DOME INC.	COM	725906101	5587	338600	SH	DEF	14
PLAINS ALL AMERICAN PIPELINE	Common	726503105	59	1875	SH	DEF	12
Plains Expl & Prodn Company	COM	726505100	250	24000	SH	DEF	2
PLAINS EXPLORATION AND	Common	726505100	0	10	SH	DEF	12

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Plains Resources Inc. New	COM	726540503	338	24000	SH	DEF	2
PLANAR SYSTEMS INC	COM	726900103	2390	122110	SH	DEF	3
PLANTRONICS INC	COM	727493108	2860	131980	SH	DEF	3
PLANTRONICS INC NEW	Common	727493108	17	800	SH	DEF	12
PLATINUM UNDERWRITERS	COM	G7127P100	24667	906265	SH	DEF	6
PLATINUM UNDERWRITERS HLDGS LTD	COM	G7127P100	348	12830	SH	DEF	3
PLAYTEX PRODS INC	COM	72813P100	5754	896200	SH	DEF	6
PLAYTEX PRODUCTS INC	Common	72813P100	9	1400	SH	DEF	12
PLUG PWR INC	Common	72919P103	18	3929	SH	DEF	12
Plum Creek Timber	COM	729251108	31	1200	SH	DEF	4
PLUM CREEK TIMBER CO INC	COM	729251108	73	2800	SH	DEF	11
PLUM CREEK TIMBER CO INC	Common	729251108	2939	113239.77	SH	DEF	12
PLUM CREEK TIMBER COMPANY INC	COM	729251108	446	17200	SH	DEF	5
Plum Creek Timber Company Inc.	COM	729251108	18	708	SH	DEF	1
Plum Creek Timber Company Inc.	COM	729251108	159	5830	SH	DEF	2
PMC Capital Inc.	COM	693430100	7	1400	SH	DEF	2
PMC COMMERCIAL TRUST-SBI	Common	693434102	7	495	SH	DEF	12
PMC-SIERRA INC	Common	69344F106	16	1350	SH	DEF	12
PMC-Sierra Inc.	COM	69344F106	3	275	SH	DEF	2
PMI GROUP INC	COM	69344M101	269	10038	SH	DEF	11
PMI GROUP INC	Common	69344M101	324	12090	SH	DEF	12
PMI GROUP INC COM	COM	69344M101	15585	575073	SH	DEF	6
PMI Group Inc.	COM	69344M101	7891	255380	SH	DEF	2
PNC	COM	693475105	11600	237660	SH	DEF	4
PNC BANK CORP	COM	693475105	10068	206180	SH	DEF	6
PNC BK CORP COM	COM	693475105	225	4600	SH	DEF	3
PNC FINANCIAL GROUP INC	Preferred	693475501	3	34	SH	DEF	12
PNC Financial Services Group	COM	693475105	1108	22700		DEF	9
PNC FINANCIAL SERVICES GROUP	COM	693475105	3318	67978	SH	DEF	5
PNC Financial Services Group	COM	693475105	3012	61920	SH	DEF	2
PNC FINANCIAL SERVICES GROUP	COM	693475105	111	2280	SH	DEF	11
PNC FINANCIAL SVCS GROUP INC	Common	693475105	4514	92490.21	SH	DEF	12
PNM RES INC	COM	69349H107	14723	550400	SH	DEF	6
PNM RESOURCES INC	COM	69349H107	2815	105250	SH	DEF	3
POGO PRODUCING CO	Common	730448107	245	5733	SH	DEF	12
POGO PRODUCING CO COM	COM	730448107	26662	623670	SH	DEF	3
POLARIS INDS INC	COM	731068102	9007	146700	SH	DEF	6
POLARIS INDS INC	COM	731068102	12	200	SH	DEF	11
POLARIS INDS INC COM	COM	731068102	6491	105710	SH	DEF	3
POLARIS INDUSTRIES INC	Common	731068102	46	750	SH	DEF	12
POLO RALPH LAUREN	CL A	731572103	5	210	SH	DEF	6
POLO RALPH LAUREN CL A	COM	731572103	5588	216680	SH	DEF	3
POLYCOM INC	Common	73172K104	87	6245	SH	DEF	12
POLYMEDICA CORP	Common	731738100	137	2998	SH	DEF	12
POLYMEDICA CORP COM	COM	731738100	3935	85930	SH	DEF	3
POLYONE CORP	COM	73179P106	1028	228600	SH	DEF	6
POMEROY IT SOLUTIONS	COM	731822102	1848	167100	SH	DEF	6
Pomeroy IT Solutions Inc.	COM	731822102	23	1695	SH	DEF	2
POPE & TALBOT INC	Common	732827100	43	3850	SH	DEF	12
POPULAR INC	COM	733174106	2	50	SH	DEF	6
POPULAR INC COM	COM	733174106	116	3000	SH	DEF	3
PORT FINANCIAL CORP	Common	734119100	41	760	SH	DEF	12
PORTAL SOFTWARE INC	Common	736126103	18	9550	SH	DEF	12
PORTUGAL TELECOM S A	COM	737273102	3103	430570	SH	DEF	6
POSCO	ADR	693483109	4209	160700	SH	DEF	3
POSCO ADR SPONSORED	COM	693483109	604	21990	SH	DEF	6
Possis Medical Inc.	COM	737407106	13	800	SH	DEF	2
POST PROPERTIES INC	Common	737464107	933	35215	SH	DEF	12
Post Properties Inc.	COM	737464107	503	19240	SH	DEF	2
POWELL INDS INC	COM	739128106	1991	135974	SH	DEF	6
POWER-ONE INC	Common	739308104	14	1915.16	SH	DEF	12
POWERWAVE TECHNOLOGIES INC	Common	739363109	6	900	SH	DEF	12

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POZEN INC	Common	73941U102	165	15000	SH	DEF	12
PPG INDS INC	COM	693506107	10	190	SH	DEF	11
PPG INDUSTRIES INC	COM	693506107	19412	382580	SH	DEF	6
PPG INDUSTRIES INC	Common	693506107	3101	61111.02	SH	DEF	12
PPG Industries Inc.	COM	693506107	702	13022	SH	DEF	2
PPL Coop	COM	69351T106	521	12519		DEF	9
PPL CORP	COM	69351T106	77	1801	SH	DEF	11
PPL CORP	COM	69351T106	16	370	SH	DEF	6
PPL CORP	COM	69351T106	5151	120000	SH	DEF	16
PPL Corporation	COM	69351T106	4	100	SH	DEF	2
PPL CORPORATION	COM	69351T106	839	19500	SH	DEF	5
PPL CORPORATION	Common	69351T106	2057	47829.09	SH	DEF	12
PRAECIS Pharmaceuticals Inc	COM	739421105	22	4600	SH	DEF	2
PRAECIS PHARMACEUTICALS INC	Common	739421105	7	1375	SH	DEF	12
PRAXAIR INC	COM	74005P104	291	4850	SH	DEF	5
PRAXAIR INC	COM	74005P104	1910	31780	SH	DEF	6
PRAXAIR INC	COM	74005P104	9	150	SH	DEF	11
PRAXAIR INC	Common	74005P104	215	3585	SH	DEF	12
Praxair Inc.	COM	74005P104	22	350	SH	DEF	2
PRE-PAID LEGAL SERVICES INC	Common	740065107	32	1300	SH	DEF	12
PRECISION CASTPARTS C	COM	740189105	38682	1241135	SH	DEF	6
PRECISION CASTPARTS CORP	COM	740189105	33	1050	SH	DEF	11
PRECISION CASTPARTS CORP	Common	740189105	117	3760	SH	DEF	12
PRECISION DRILLING CORP	COM	74022D100	72	1900	SH	DEF	
PRECISION DRILLING CORP.	COM	74022D100	19860	390800	SH	DEF	14
PREFERRED INCOME OPPORTUNITY	Close End FD	74037H104	5	400	SH	DEF	12
PREMCO INC	Common	74045Q104	13	625	SH	DEF	12
PREMIERE TECHNOLOGIES INC COM	COM	69366M104	156	31100	SH	DEF	3
PRESIDENTIAL LIFE COR	COM	740884101	7058	492385	SH	DEF	6
PRESIDENTIAL LIFE CORP	Common	740884101	36	2535	SH	DEF	12
PRESIDENTIAL REALTY CORP NEW	Common	741004204	1	100	SH	DEF	12
PRG SCHULTZ INTERNATIONAL INC	Common	69357C107	65	11050	SH	DEF	12
PRICE T ROWE GROUP INC	Common	74144T108	5472	144946.55	SH	DEF	12
PRIDE INTERNATIONAL INC	Common	74153Q102	66	3500	SH	DEF	12
PRIDE INTL INC DEL	COM	74153Q102	5	280	SH	DEF	6
PRIME MED SVC	COM	74156D108	853	181210	SH	DEF	6
PRIMEDIA INC	Common	74157K101	1	400	SH	DEF	12
PRIMUS TELECOMMUNICATIONS	Common	741929103	27	5200	SH	DEF	12
PRIMUS TELECOMMUNICATIONS GP	COM	741929103	1946	378590	SH	DEF	3
PRINCETON REVIEW INC	Common	742352107	33	5600	SH	DEF	12
PRINCIPAL FINANCIAL GROUP	COM	74251V102	33011	1023600	SH	DEF	3
PRINCIPAL FINANCIAL GROUP INC	COM	74251V102	132	4100	SH	DEF	11
Principal Financial Group Inc	COM	74251V102	6406	196750	SH	DEF	2
PRINCIPAL FINANCIAL GROUP INC	Common	74251V102	230	7139	SH	DEF	12
PRINTCAFE SOFTWARE INC	Common	742562101	3	1000	SH	DEF	12
PRIORITY HEALTHCARE CORP-CL B	Common	74264T102	0	10	SH	DEF	12
Priority Healthcare Corporation Cl B COM		74264T102	28701	1547219	SH	DEF	10
Priority Healthcare Corporation Cl B COM		74264T102	1306	70400	SH	DEF	8
Procter & Gamble	COM	742718109	269	3021	SH	DEF	4
PROCTER & GAMBLE CO	COM	742718109	7457	83616	SH	DEF	11
PROCTER & GAMBLE CO	Common	742718109	23171	259823.25	SH	DEF	12
PROCTER & GAMBLE CO COM	COM	742718109	14895	167027	SH	DEF	5
PROCTER & GAMBLE CO COM	COM	742718109	14000	156991	SH	DEF	3
Procter & Gamble Co.	COM	742718109	63821	711418	SH	DEF	2
Procter & Gamble Co.	COM	742718109	27	1071		DEF	9
Procter & Gamble Co.	COM	742718109	1685	18898	SH	DEF	1
Procter & Gamble Co.	COM	742718109	1613	18090	SH	DEF	1
PROGRESS ENERGY INC	COM	743263105	26	587	SH	DEF	6
Progress Energy Inc	COM	743263105	7	150	SH	DEF	4
PROGRESS ENERGY INC	COM	743263105	2139	48735	SH	DEF	11
Progress Energy Inc	COM	743263105	242	5900		DEF	9
PROGRESS ENERGY INC	Common	743263105	2425	55228.59	SH	DEF	12

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Progress Energy Inc.	COM	743263105	579	13926	SH	DEF	2
PROGRESS SOFTWARE CO	COM	743312100	10800	520490	SH	DEF	3
PROGRESS SOFTWARE CORP	COM	743312100	10	500	SH	DEF	11
PROGRESS SOFTWARE CORP	Common	743312100	232	11168	SH	DEF	12
Progressive	COM	743315103	18	240	SH	DEF	4
PROGRESSIVE CORP-OHIO	Common	743315103	158	2162	SH	DEF	12
Progressive Corp.	COM	743315103	4	65	SH	DEF	2
Prologis	COM	743410102	84	3050	SH	DEF	2
PROLOGIS	Common	743410102	215	7892	SH	DEF	12
PROQUEST COMPANY	Common	74346P102	5	200	SH	DEF	12
PROSOFT TRAINING	Common	743477101	0	650	SH	DEF	12
PROSPERITY BANCSHARES INC	COM	743606105	44	2300	SH	DEF	11
Prosperity Bancshares Inc	COM	743606105	3275	170475	SH	DEF	1
PROTECTIVE LIFE CORP	COM	743674103	32	1200	SH	DEF	11
PROTECTIVE LIFE CORP	COM	743674103	7068	264240	SH	DEF	6
PROTECTIVE LIFE CORP	Common	743674103	47	1750	SH	DEF	12
Protein Design Labs	COM	74369L103	67	4725	SH	DEF	4
PROTEIN DESIGN LABS	COM	74369L103	8305	584840	SH	DEF	3
PROTEIN DESIGN LABS INC	Common	74369L103	21	1500	SH	DEF	12
Protein Design Labs Inc.	COM	74369L103	6	427	SH	DEF	2
PROTERION CORPORATION	Common	74370Y102	3	5000	SH	DEF	12
Provident Bankshares	COM	743859100	10	414	SH	DEF	4
PROVIDENT BANKSHARES	COM	743859100	727	28810	SH	DEF	3
PROVIDENT BANKSHARES CORP	COM	743859100	18	700	SH	DEF	11
PROVIDENT BANKSHARES CORP	Common	743859100	1523	59934.63	SH	DEF	12
PROVIDENT FINANCIAL GROUP	COM	743866105	983	38170	SH	DEF	3
Provident Financial Group	COM	743866105	652	25335	SH	DEF	4
PROVIDENT FINANCIAL GROUP INC	Common	743866105	8	325	SH	DEF	12
Provident Financial GRP	COM	743866105	127	4810	SH	DEF	2
PROVIDENT FINANCIAL SERVICES	Common	74386T105	70	3650	SH	DEF	12
PROVIDENT FINANCIAL SERVICES INC	COM	74386T105	23	1200	SH	DEF	11
PROVIDENT FINL GROUP	COM	743866105	21	800	SH	DEF	6
Providian Financial Corp	COM	74406A102	126631	13675000	SH	DEF	10
PROVIDIAN FINANCIAL CORP	Common	74406A102	1506	162643	SH	DEF	12
Providian Financial Corp.	COM	74406A102	4	400	SH	DEF	2
Providian Financial Corp.	COM	74406A102	15232	1644904	SH	DEF	8
Providian Financial Corp.	COM	74406A102	92600	10000000	SH	DEF	13
PROVIDIAN FINL CORP	COM	74406A102	46	5000	SH	DEF	
PROVINCE HEALTHCARE	COM	743977100	2501	225900	SH	DEF	6
PROVINCE HEALTHCARE CO	Common	743977100	10	900	SH	DEF	12
Prudential Financial Inc	COM	744320102	114	3215	SH	DEF	2
Prudential Financial Inc	COM	744320102	4	130	SH	DEF	1
PRUDENTIAL FINANCIAL INC	COM	744320102	6719	199680	SH	DEF	3
PRUDENTIAL FINANCIAL INC	Common	744320102	957	28437.37	SH	DEF	12
PRUDENTIAL FINL	COM	744320102	2	50	SH	DEF	6
PSS WORLD MEDICAL INC	Common	69366A100	16	2800	SH	DEF	12
PTEK HOLDINGS INC	Common	69366M104	301	61992	SH	DEF	12
PUBLIC SERVICE ENTERPRISE	Common	744573106	3542	83838.11	SH	DEF	12
Public Service Enterprise Group	COM	744573106	19	450	SH	DEF	2
Public Service Enterprise Group	COM	744573106	750	17923		DEF	9
PUBLIC SERVICE ENTERPRISE GROUP INC	COM	744573106	61	1450	SH	DEF	11
PUBLIC STORAGE INC	Common	74460D729	1	21	SH	DEF	12
PUBLIC STORAGE INC	Common	74460D109	66	1954	SH	DEF	12
PUBLIC STORAGE INC COM	COM	74460D109	20	600	SH	DEF	3
Public Storage Inc.	COM	74460D109	18	500	SH	DEF	2
PUBLIC SVC ENTERPR	COM	744573106	9	210	SH	DEF	6
PUBLICIS GROUPE S A N	COM	74463M106	6832	253015	SH	DEF	6
PUGET ENERGY INC	Common	745310102	347	14533	SH	DEF	12
PUGET ENERGY INC NEW	COM	745310102	8591	360827	SH	DEF	6
Puget Energy Incorporated	COM	745310102	5	200	SH	DEF	1
PULASKI FINANCIAL CORP	Common	745548107	410	15000	SH	DEF	12
PULTE HOMES INC	COM	745867101	8	130	SH	DEF	6

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PULTE HOMES INC	Common	745867101	15	244	SH	DEF	12
PUMATECH INC	Common	745887109	0	100	SH	DEF	12
PURE WORLD INC	Common	74622C106	20	6017	SH	DEF	12
PUTNAM HIGH INCOME	Close End FD	746479104	111	6400	SH	DEF	12
PUTNAM HIGH INCOME BOND FUND	Close End FD	746779107	11	1400	SH	DEF	12
PUTNAM HIGH YIELD MUNICIPAL	Close End FD	746781103	28	3940	SH	DEF	12
PUTNAM INVESTMENT GRADE	Close End FD	746805100	18	1500	SH	DEF	12
PUTNAM MANAGED HIGH YIELD	Close End FD	746819101	37	4200	SH	DEF	12
PUTNAM MANAGED MUNICIPAL	Close End FD	746823103	144	17900	SH	DEF	12
PUTNAM MASTER INCOME TRUST-SBI	Close End FD	74683K104	716	107462.46	SH	DEF	12
PUTNAM MASTER INTERMEDIATE	Close End FD	746909100	1063	164854.61	SH	DEF	12
PUTNAM MUNICIPAL BOND FUND	Close End FD	74683V100	7	552	SH	DEF	12
PUTNAM MUNICIPAL OPPORTUNITIES	Close End FD	746922103	156	11700	SH	DEF	12
PUTNAM PREMIER INCOME TRUST	Close End FD	746853100	1007	151934	SH	DEF	12
PUTNAM TAX FREE HEALTH CARE	Close End FD	746920107	334	26601.84	SH	DEF	12
PXRE CORP LTD	COM	G73018106	1126	56860	SH	DEF	3
Q E P INC	COM	74727K102	235	24375	SH	DEF	6
QLOGIC CORP	Common	747277101	93	1920	SH	DEF	12
QLOGIC CORP COM	COM	747277101	2127	44100	SH	DEF	3
QLT INC.	COM	746927102	694	40650	SH	DEF	14
QLT PHOTOTHERAPEUTICS COM	COM	746927102	2430	191300	SH	DEF	3
QUAKER CHEM CORP COM NASD INDL	COM	747316107	10	400	SH	DEF	3
QUAKER CHEMICAL CORP	Common	747316107	18	700	SH	DEF	12
QUAKER CITY BANCORP	COM	74731K106	910	22175	SH	DEF	6
QUAKER FABRIC	COM	747399103	1392	211600	SH	DEF	6
QUALCOMM	COM	747525103	6835	190170	SH	DEF	3
Qualcomm	COM	747525103	251	7850		DEF	9
QUALCOMM INC	COM	747525103	7	192	SH	DEF	6
QUALCOMM INC	COM	747525103	117	3258	SH	DEF	11
Qualcomm Inc	COM	747525103	11619	325000	SH	DEF	10
QUALCOMM INC	Common	747525103	4774	133524.52	SH	DEF	12
Qualcomm Inc.	COM	747525103	533	14702	SH	DEF	2
QUALITY SYSTEMS INC	Common	747582104	557	20152	SH	DEF	12
QUANEX CORP	COM	747620102	6431	216400	SH	DEF	6
QUANEX CORP COM	COM	747620102	18736	630410	SH	DEF	3
QUANEX CORP COM	COM	747620102	5	170	SH	DEF	11
QUANTUM CORP DSSG COM	Common	747906204	426	105133	SH	DEF	12
QUANTUM CORPORATION	COM	747906204	71	17600	SH	DEF	5
Quantum-DLT & Storage	COM	747906204	6	1410	SH	DEF	4
QUEBECOR PRINTING -SUB VTG	COM	748203106	241	13000	SH	DEF	3
QUEBECOR WORLD INC.	NON VTG	748203106	2555	102585	SH	DEF	14
QUEST DIAGNOSTICS INC	Common	74834L100	863	13523	SH	DEF	12
Quest Diagnostics Incorporated	COM	74834L100	21	350	SH	DEF	2
QUEST SOFTWARE INC	Common	74834T103	0	23	SH	DEF	12
Questar Corp	COM	748356102	148	4493		DEF	9
QUESTAR CORP	COM	748356102	382	11400	SH	DEF	5
QUESTAR CORP	COM	748356102	94	2800	SH	DEF	11
QUESTAR CORP	Common	748356102	24	710	SH	DEF	12
QUESTAR CORP COM	COM	748356102	10219	305330	SH	DEF	3
Questar Corp.	COM	748356102	51	1600	SH	DEF	2
QUIKSILVER INC	Common	74838C106	14	820	SH	DEF	12
QUINTILES TRANSNAT	COM	748767100	4	250	SH	DEF	6
QUINTILES TRANSNATIONAL CORP	Common	748767100	75	5297	SH	DEF	12
Qwest Communications	COM	749121109	3	709	SH	DEF	4
QWEST COMMUNICATIONS	Common	749121109	2665	557509	SH	DEF	12
QWEST COMMUNICATIONS INTERNATI	COM	749121109	876	183225	SH	DEF	5
QWEST COMMUNICATIONS INTERNATIONAL COM		749121109	2197	459671	SH	DEF	16
Qwest Communications International In	COM	749121109	28	5758		DEF	9
Qwest Communications International In	COM	749121109	1	185	SH	DEF	1
Qwest Communications International Inc	COM	749121109	450046	94151804	SH	DEF	10
Qwest Communications International Inc	COM	749121109	233233	48793467	SH	DEF	8
Qwest Communications International Inc	COM	749121109	49	11052	SH	DEF	2

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QWEST COMMUNICATIONS INTL INC	COM	749121109	222	46400	SH	DEF	3
QWEST COMMUNICATIONS INTL INC	COM	749121109	80	16710	SH	DEF	11
QWEST COMMUNICATIONS INTL INC	COM	749121109	24	5000	SH	DEF	
R & B INC	COM	749124103	805	75600	SH	DEF	6
R H DONNELLEY CORP (NEW)	Common	74955W307	70	1906	SH	DEF	12
R L I CORP	COM	749607107	66	2000	SH	DEF	11
R R DONNELLEY & SONS CO	COM	257867101	16	600	SH	DEF	11
R R DONNELLEY & SONS CO	Common	257867101	1108	42376	SH	DEF	12
R&G FINANCIAL CORP CL B	COM	749136107	28825	970540	SH	DEF	3
R.H. Donnelly Corp.	COM	74955W307	80	2224	SH	DEF	2
R.H. Donnelly Corp.	COM	74955W307	249	6500		DEF	9
R.H.DONNELLEY CORP	COM	74955W307	8067	221200	SH	DEF	6
RADIAN GROUP INC	COM	750236101	2	55	SH	DEF	11
RADIAN GROUP INC	COM	750236101	7	200	SH	DEF	6
Radian Group Inc	COM	750236101	91625	250000	SH	DEF	10
RADIAN GROUP INC	Common	750236101	348	9494	SH	DEF	12
Radian Group Inc.	COM	750236101	70	1555	SH	DEF	2
Radian Group Inc.	COM	750236101	8759	238988	SH	DEF	8
RADIANT SYSTEMS INC	Common	75025N102	9	1400	SH	DEF	12
RADIO ONE INC	Common	75040P405	1	40	SH	DEF	12
RADIO ONE INC	Common	75040P108	0	20	SH	DEF	12
RADIOLOGIX INC	COM	75040K109	976	232400	SH	DEF	6
RADIOSHACK CORP	COM	750438103	4	150	SH	DEF	6
RADIOSHACK CORP	COM	750438103	255	9700	SH	DEF	3
RADIOSHACK CORP	Common	750438103	1488	56559	SH	DEF	12
RADISYS CORP	COM	750459109	1427	106500	SH	DEF	3
RADWARE LTD ORD	COM	M81873107	19	1100	SH	DEF	3
RADYNE COMSTREAM INC	Common	750611402	1	500	SH	DEF	12
RAILAMERICA INC	Common	750753105	26	3030	SH	DEF	12
RAINBOW TECHNOLOGIES INC	COM NASD INDL COM	750862104	4497	534750	SH	DEF	3
RAINDANCE COMMUNICATIONS INC	Common	75086X106	3	1018	SH	DEF	12
RAIT INVESTMENT TRUST	Common	749227104	13	500	SH	DEF	12
RALCORP HLDGS INC COM	COM	751028101	4318	172980	SH	DEF	3
RAMBUS INC	Common	750917106	61	3660	SH	DEF	12
Rambus Inc.	COM	750917106	73	3900	SH	DEF	2
Ramtron International Corporation	COM	751907304	1	400	SH	DEF	2
RAMTRON INTL CORP	Common	751907304	0	100	SH	DEF	12
RANGE RESOURCES CORP	COM	75281A109	3930	626800	SH	DEF	6
RARE HOSPITALITY INTERNATIONAL	Common	753820109	0	7	SH	DEF	12
RARE HOSPITALITY INTL INC	COM	753820109	234	7200	SH	DEF	3
RAVEN INDUSTRIES INC	Common	754212108	89	4500	SH	DEF	12
RAYMOND JAMES FINANCIAL INC	Common	754730109	296	8960	SH	DEF	12
RAYONIER INC	Common	754907103	253	7656.15	SH	DEF	12
Rayonier Inc.	COM	754907103	5	150	SH	DEF	1
Rayonier Inc.	COM	754907103	31	870	SH	DEF	2
RAYOVAC CORP	COM	755081106	6384	493000	SH	DEF	6
RAYOVAC CORP	Common	755081106	14	1100	SH	DEF	12
RAYOVAC CORP COM	COM	755081106	97	7500	SH	DEF	3
RAYTHEON CO	COM	755111507	135	4100	SH	DEF	3
RAYTHEON CO	Common	755111507	2384	72586.21	SH	DEF	12
RAYTHEON CO NEW COM	COM	755111507	52732	1605698	SH	DEF	6
Raytheon Co.	COM	755111507	69	2088		DEF	9
Raytheon Company	COM	755111507	0	8	SH	DEF	1
Raytheon Company	COM	755111507	343	10177	SH	DEF	2
RAYTHEON COMPANY NEW	COM	755111507	48	1448	SH	DEF	11
RC2 CORP	COM	749388104	4876	286820	SH	DEF	3
RC2 CORP	COM	749388104	8306	487105	SH	DEF	6
RCM TECHNOLOGIES INC	COM	749360400	466	119600	SH	DEF	6
RCN CORP	Common	749361101	85	42958	SH	DEF	12
RCN Corporation	COM	749361101	13	6536	SH	DEF	4
READ-RITE CORP	Common	755246204	0	200	SH	DEF	12
READERS DIGEST ASSN	COM	755267101	14095	1045600	SH	DEF	6

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READERS DIGEST ASSOCIATION INC	Common	755267101	120	8908	SH	DEF	12
REAL ESTATE INCOME FUND INC	Close End FD	755881109	90	5916.72	SH	DEF	12
REALNETWORKS INC	Common	75605L104	61	9060	SH	DEF	12
REALTY INCOME CORP	Common	756109104	327	8593	SH	DEF	12
RECKSON ASSOCIATES REALTY CORP	COM	75621K106	8	400	SH	DEF	11
RECKSON ASSOCIATES REALTY CORP	Common	75621K106	282	13515	SH	DEF	12
RECKSON ASSOCS RLTY CORP	Common	75621K304	139	6548	SH	DEF	12
RED HAT INC	Common	756577102	46	6090	SH	DEF	12
REDBACK NETWORKS INC	Common	757209101	1	1100	SH	DEF	12
REDWOOD TRUST INC	Common	758075402	575	14402	SH	DEF	12
Reebok	COM	758110100	64	1900	SH	DEF	4
REEBOK INTERNATIONAL LTD	Common	758110100	200	5938	SH	DEF	12
REEBOK INTL LTD	COM	758110100	342	10170	SH	DEF	6
REEBOK INTL LTD COM	COM	758110100	5071	150800	SH	DEF	3
REEDS JEWELERS INC	Common	758341101	0	362	SH	DEF	12
REGAL-BELOIT CORP	Common	758750103	29	1500	SH	DEF	12
REGENCY CENTERS CORP	Common	758849103	126	3600	SH	DEF	12
REGENERATION TECHNOLOGIES	COM	75886N100	676	50900	SH	DEF	3
REGENERATION TECHNOLOGIES INC	Common	75886N100	85	6400	SH	DEF	12
REGENERON PHARMACEUTICALS INC	Common	75886F107	67	4235	SH	DEF	12
Regeneron Pharmaceuticals Inc.	COM	75886F107	7	500	SH	DEF	2
REGIONS FINANCIAL CORP	COM	758940100	286	8459	SH	DEF	5
REGIONS FINANCIAL CORP	COM	758940100	61	1800	SH	DEF	11
REGIONS FINANCIAL CORP	Common	758940100	1193	35319	SH	DEF	12
Regions Financial Corp.	COM	758940100	255	7020	SH	DEF	2
REGIONS FINL CORP	COM	758940100	20	590	SH	DEF	6
REGIS CORP MINN COM NASD INDL	COM	758932107	21391	736360	SH	DEF	3
REGIS CORPORATION	Common	758932107	3313	114042	SH	DEF	12
REGISTER.COM INC	Common	75914G101	8	1345	SH	DEF	12
REHABCARE GRP INC	COM	759148109	1765	120500	SH	DEF	6
REINSURANCE GROUP OF AMERICA	COM	759351109	2060	64190	SH	DEF	3
REINSURANCE GRP	COM	759351109	1605	50000	SH	DEF	6
RELIABILITY INC	Common	759903107	10	9000	SH	DEF	12
RELIANT RESOURCES	COM	75952B105	1	110	SH	DEF	6
Reliant Resources Inc	COM	75952B105	54	10536	SH	DEF	2
RELIANT RESOURCES INC	Common	75952B105	534	87048	SH	DEF	12
REMEC INC	Common	759543101	3	400	SH	DEF	12
REMINGTON OIL & GAS CORP	Common	759594302	9	500	SH	DEF	12
RENAISSANCE LEARNING INC	COM	75968L105	74	3400	SH	DEF	3
RENAISSANCE RE HLDGS	COM	G7496G103	19819	435390	SH	DEF	6
RENAISSANCERE HOLDINGS LTD	COM	G7496G103	18671	410170	SH	DEF	3
RENAL CARE GROUP INC	COM	759930100	2099	59620	SH	DEF	3
RENAL CARE GROUP INC	Common	759930100	192	5455	SH	DEF	12
Rent A Center Inc New	COM	76009N100	10	117	SH	DEF	2
RENT A CTR INC NEW	COM	76009N100	14706	193990	SH	DEF	6
RENT-A-CENTER INC	COM	76009N100	17908	236220	SH	DEF	3
RENTECH INC	Common	760112102	71	116000	SH	DEF	12
REPLIGEN CORP	Common	759916109	6	1200	SH	DEF	12
REPSOL ADS	COM	76026T205	6110	381210	SH	DEF	6
Repsol S.A. ADR	ADR	76026T205	277	17300	SH	DEF	2
REPUBLIC BANCORP	COM	760282103	6025	449608	SH	DEF	6
REPUBLIC BANCORP INC-KY CL A	Common	760281204	433	29211	SH	DEF	12
REPUBLIC BANCORP INC-MICH	COM	760282103	4	275	SH	DEF	11
REPUBLIC BANCORP INC-MICH	Common	760282103	17	1300	SH	DEF	12
REPUBLIC FIRST BNCP	COM	760416107	513	64700	SH	DEF	6
Republic Services Inc	COM	760759100	117743	5193800	SH	DEF	10
REPUBLIC SERVICES INC	Common	760759100	626	27607	SH	DEF	12
REPUBLIC SERVICES INC CL A	COM	760759100	6971	307480	SH	DEF	3
Republic Services Inc.	COM	760759100	12357	545099	SH	DEF	8
Republic Services Inc.	COM	760759100	36277	1600200	SH	DEF	13
RES-CARE INC	COM	760943100	1330	294217	SH	DEF	6
RESEARCH FRONTIERS INC	Common	760911107	13	900	SH	DEF	12

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RESEARCH IN MOTION	COM	760975102	290	13400	SH	DEF	6
Research In Motion Limited	COM	760975102	2031	94000	SH	DEF	8
Research In Motion Limited	COM	760975102	49703	2300000	SH	DEF	10
Research In Motion Limited	COM	760975102	43220	2000000	SH	DEF	13
RESMED INC COM	COM	761152107	188	4800	SH	DEF	3
RESORTQUEST INTERNATIONAL INC	Common	761183102	563	127700	SH	DEF	12
RESOURCE BANKSHARES CORP	Common	76121R104	227	6640	SH	DEF	12
RESOURCES CONNECTION INC	Common	76122Q105	0	5	SH	DEF	12
RESPIRONICS INC	COM	761230101	9068	243555	SH	DEF	3
RESTORATION HARDWARE INC DEL	Common	760981100	5	1000	SH	DEF	12
RETEK INC	Common	76128Q109	0	38	SH	DEF	12
REUTERS GROUP PLC ADR	COM	76132M102	2812	151867	SH	DEF	6
REVLON INC-CL A	Common	761525500	1	300	SH	DEF	12
REX STORES CORP	COM	761624105	1822	150423	SH	DEF	6
REYNOLDS & REYNOLDS	CL A	761695105	4	150	SH	DEF	6
REYNOLDS & REYNOLDS CO CL A	COM	761695105	548	19200	SH	DEF	5
REYNOLDS & REYNOLDS CO CL A	COM	761695105	5965	208870	SH	DEF	3
REYNOLDS & REYNOLDS CO-CL A	Common	761695105	231	8076	SH	DEF	12
Reynolds & Reynolds Company	COM	761695105	42	1496	SH	DEF	2
Reynolds R J Tob Hldgs Inc	COM	76182K105	7	180	SH	DEF	2
REYNOLDS R J TOB HOLDINGS INC	Common	76182K105	206	5523	SH	DEF	12
RF MICRO DEVICES INC	Common	749941100	542	90051	SH	DEF	12
RFS HOTEL INVESTORS INC	Common	74955J108	107	8721.31	SH	DEF	12
RGC RESOURCES INC	Common	74955L103	28	1200	SH	DEF	12
RICHARDSON ELECTRONICS LTD	Common	763165107	131	16200	SH	DEF	12
RIGGS NATIONAL CORP	Common	766570105	353	23200	SH	DEF	12
RIGHT MANAGEMENT CONSULTANTS	COM	766573109	7944	627950	SH	DEF	3
RIGHT MGMT CONSULTNT	COM	766573109	497	39300	SH	DEF	6
RIMAGE CORP	COM	766721104	268	21600	SH	DEF	6
RIO TINTO LTD ADR SPO	COM	767204100	4698	60107	SH	DEF	6
RIO TINTO PLC	COM	767204100	153	2000	SH	DEF	11
Rio Tinto PLC - Sponsored ADR	ADR	767204100	3108	38210	SH	DEF	2
RITE AID CORP	Common	767754104	167	37535	SH	DEF	12
Rite Aid Corp.	COM	767754104	61	13500	SH	DEF	2
RIVERSTONE NETWORKS INC	Common	769320102	25	21547	SH	DEF	12
RJ REYNOLDS TOBACCO HOLDINGS	COM	76182K105	14936	401400	SH	DEF	3
RLI CORP	Common	749607107	33	1000	SH	DEF	12
RLI Corp.	COM	749607107	8649	262900	SH	DEF	1
ROADWAY CORP	COM	769742107	5	175	SH	DEF	11
ROADWAY CORPORATION	Common	769742107	10	350	SH	DEF	12
ROADWAY EXPRESS IN	COM	769742107	18751	657920	SH	DEF	3
ROANOKE ELECTRIC STEEL CORP	Common	769841107	6	800	SH	DEF	12
ROBERT HALF INTERNATIONAL INC	Common	770323103	250	13175	SH	DEF	12
ROBERT HALF INTL INC COM	COM	770323103	146	7700	SH	DEF	3
Robert Half Intl Inc.	COM	770323103	6	300	SH	DEF	2
ROBERT MONDAVI CORP-CL A	Common	609200100	28	1100	SH	DEF	12
ROBOTIC VISION SYS INC	COM	771074101	46	123500	SH	DEF	
ROBOTIC VISION SYSTEMS INC	Common	771074101	20	53795	SH	DEF	12
ROCK-TENN CO	CL A	772739207	9812	578900	SH	DEF	6
ROCK-TENN COMPANY	COM	772739207	171	10100	SH	DEF	3
ROCKFORD CORP	COM	77316P101	413	72600	SH	DEF	6
ROCKWELL AUTOMATION INC	COM	773903109	1117	46850	SH	DEF	11
ROCKWELL AUTOMATION INC	COM	773903109	215	9000	SH	DEF	5
ROCKWELL AUTOMATION INC	Common	773903109	179	7529	SH	DEF	12
ROCKWELL COLLINS	COM	774341101	222	9000	SH	DEF	5
Rockwell Collins	COM	774341101	367	14600		DEF	9
ROCKWELL COLLINS	COM	774341101	131	5300	SH	DEF	3
ROCKWELL COLLINS INC	COM	774341101	2	90	SH	DEF	6
ROCKWELL COLLINS INC	Common	774341101	851	34537.24	SH	DEF	12
Rockwell Collins Inc.	COM	774341101	26	1000	SH	DEF	2
Rockwell International Corp.	COM	773903109	26	1000	SH	DEF	2
ROCKWELL INTL CORP NEW COM	COM	773903109	17724	743440	SH	DEF	3

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ROFIN SINAR TECHNOLOGIES INC	COM	775043102	616	43600	SH	DEF	3
ROFIN SINAR TECHNOLOGIES INC	COM	775043102	151	10700	SH	DEF	
ROGERS COMMUNICATIONS INC.	CL B	775109200	21882	1010700	SH	DEF	14
ROGERS CORP	Common	775133101	33	1000	SH	DEF	12
Rohm & Haas	COM	775371107	213	6325	SH	DEF	2
ROHM & HAAS CO	COM	775371107	59	1900	SH	DEF	11
ROHM & HAAS CO	Common	775371107	186	5997.84	SH	DEF	12
ROLLINS INC	COM	775711104	4378	232280	SH	DEF	3
ROLLINS INC	Common	775711104	10	534	SH	DEF	12
Roslyn Bancorp	COM	778162107	26	1207	SH	DEF	4
ROSLYN BANCORP INC	COM	778162107	35	1600	SH	DEF	11
ROSLYN BANCORP INC	COM	778162107	5351	248990	SH	DEF	6
ROSLYN BANCORP INC	Common	778162107	42	1940	SH	DEF	12
ROSS STORES INC	Common	778296103	25	580	SH	DEF	12
ROSS SYSTEMS INC	Common	778303206	1	100	SH	DEF	12
Roto Rooter Inc New	COM	778787101	4	100	SH	DEF	2
ROTO-ROOTER INC	Common	778787101	15	400	SH	DEF	12
ROUSE CO	COM	779273101	13	350	SH	DEF	11
ROUSE CO	Common	779273101	487	12770.4	SH	DEF	12
ROUSE CO-CONV PFD SER B	Preferred	779273309	88	1600	SH	DEF	12
Rouse Co.	COM	779273101	130	3292		DEF	9
ROWAN COMPANIES INC	COM	779382100	13	575	SH	DEF	11
ROWAN COMPANIES INC	Common	779382100	625	27896	SH	DEF	12
ROWAN COS INC	COM	779382100	4	200	SH	DEF	6
ROXIO INC	Common	780008108	1	180	SH	DEF	12
ROYAL BANCSHARES PA	CL A	780081105	462	21586	SH	DEF	6
ROYAL BANK OF CANADA	COM	780087102	105838	1844504	SH	DEF	14
ROYAL BANK SCOTLAND GROUP PLC	COM	780097861	116	4300	SH	DEF	11
ROYAL BANK SCOTLAND GROUP PLC	COM	780097879	111	4300	SH	DEF	11
ROYAL CARIBBEAN CRUIS	COM	V7780T103	6598	280987	SH	DEF	6
ROYAL CARIBBEAN CRUISES LTD	Bond	780153AK8	294	7000	SH	DEF	12
ROYAL DUTCH PETE CO	COM	780257804	282	6059	SH	DEF	11
Royal Dutch Pete Co NY Reg GLD	COM	780257804	651	13955	SH	DEF	1
ROYAL DUTCH PETE CO NY REG GLD1.25 COM		780257804	14	300	SH	DEF	3
Royal Dutch Petro-NY Shares	COM	780257804	929	19931	SH	DEF	4
ROYAL DUTCH PETROLEUM CO	COM	780257804	740	15880	SH	DEF	5
Royal Dutch Petroleum Co ADR	ADR	780257804	3598	78295	SH	DEF	2
Royal Dutch Petroleum Co ADR	ADR	780257804	219	4692	SH	DEF	1
Royal Dutch Petroleum Co ADR	ADR	780257804	1469	32435		DEF	9
ROYAL GOLD INC	Common	780287108	24	1100	SH	DEF	12
ROYAL PTT NEDERLAND N	COM	780641205	4833	689470	SH	DEF	6
ROYCE FOCUS TRUST INC	Close End FD	78080N108	157	23200	SH	DEF	12
ROYCE MICRO-CAP TRUST INC	Close End FD	780915104	1345	137656.59	SH	DEF	12
ROYCE VALUE TRUST INC	Close End FD	780910105	5528	370007.76	SH	DEF	12
RPM INTERNATIONAL	COM	749685103	1183	86050	SH	DEF	6
RPM INTERNATIONAL INC	COM	749685103	5311	386240	SH	DEF	3
RPM INTERNATIONAL INC	COM	749685103	42	3050	SH	DEF	11
RPM INTERNATIONAL INC	Common	749685103	518	37704.74	SH	DEF	12
RSA Security Inc	COM	749719100	2	150	SH	DEF	2
RSA SECURITY INC	COM	749719100	6409	595100	SH	DEF	3
RSA SECURITY INC	Common	749719100	28	2575	SH	DEF	12
RUBY TUESDAY INC	COM	781182100	5	200	SH	DEF	3
RUBY TUESDAY INC	Common	781182100	95	3847	SH	DEF	12
Ruby Tuesday Inc.	COM	781182100	84	3680	SH	DEF	2
RUDDICK CORP	COM	781258108	10729	682500	SH	DEF	6
RUDDICK CORP	Common	781258108	83	5300	SH	DEF	12
RUDDICK CORP COM	COM	781258108	4673	297260	SH	DEF	3
RUSH ENTERPRISES INC	COM	781846209	163	35900	SH	DEF	6
RUSH ENTERPRISES INC	COM	781846308	263	54550	SH	DEF	6
RUSSELL CORP	COM	782352108	6579	346280	SH	DEF	6
RUSSELL CORP COM	COM	782352108	7845	412920	SH	DEF	3
RYANAIR HLDGS PLC ADR	COM	783513104	5173	118391	SH	DEF	6

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RYANS FAMILY STEAK	COM	783519101	9007	657950	SH	DEF	6
RYANS FAMILY STEAK HOUSES INC	Common	783519101	81	5811	SH	DEF	12
RYDER SYS INC COM	COM	783549108	102	4000	SH	DEF	3
RYDER SYSTEM INC	COM	783549108	51	2000	SH	DEF	11
RYDER SYSTEM INC	Common	783549108	220	8600	SH	DEF	12
RYDER SYSTEMS INC	COM	783549108	1	50	SH	DEF	6
RYERSON TULL INC-NEW	Common	78375P107	0	37	SH	DEF	12
RYLAND GROUP INC	Common	783764103	32	458	SH	DEF	12
RYLAND GROUP INC COM	COM	783764103	53913	776850	SH	DEF	3
S & T BANCORP INC	COM	783859101	3696	134690	SH	DEF	3
S & T BANCORP INC	Common	783859101	22	800	SH	DEF	12
S Y BANCORP INC	Common	785060104	28	800	SH	DEF	12
S&K FAMOUS BRANDS	COM	783774102	374	24900	SH	DEF	6
S&P Mid-Cap 400 Depository Receipts	COM	595635103	106	1175	SH	DEF	2
S1 CORP	Common	78463B101	6	1600	SH	DEF	12
SABRE HLDGS CORP CL A	COM	785905100	209	8264	SH	DEF	6
SABRE HOLDING CORP	CL A	785905100	3107	126050	SH	DEF	6
SABRE HOLDINGS CORP CL A	Common	785905100	257	10425	SH	DEF	12
Sabre Holdings Corporation	COM	785905100	28451	1154200	SH	DEF	10
Sabre Holdings Corporation	COM	785905100	1578	64000	SH	DEF	8
Safeco Corp	COM	786429100	2460	68150	SH	DEF	2
SAFECO CORP	COM	786429100	12	330	SH	DEF	6
SAFECO CORP	COM	786429100	25	700	SH	DEF	11
SAFECO CORP	Common	786429100	933	26445	SH	DEF	12
SAFEGUARD SCIENTIFICS INC	Common	786449108	48	17640	SH	DEF	12
SAFENET INC	Common	78645R107	0	14	SH	DEF	12
Safeway	COM	786514208	7	325	SH	DEF	4
SAFEWAY INC	COM	786514208	1	50	SH	DEF	6
SAFEWAY INC	COM	786514208	159	7793	SH	DEF	11
SAFEWAY INC	Common	786514208	942	46065	SH	DEF	12
SAFEWAY INC NEW	COM	786514208	580	28340	SH	DEF	5
Safeway Inc.	COM	786514208	2640	131429	SH	DEF	2
Safeway Inc.	COM	786514208	2179	106500	SH	DEF	8
SAGA COMMUNICATIONS INC-CL A	Common	786598102	13	656	SH	DEF	12
SAKS INC	Common	79377W108	499	51455	SH	DEF	12
SALISBURY BANCORP INC (NEW)	Common	795226109	40	1350	SH	DEF	12
SALIX PHARMACEUTICALS LTD	Common	795435106	52	5000	SH	DEF	12
SALOMON BROTHERS 2008 WORLD-	Close End FD	79548R103	269	24779	SH	DEF	12
SALOMON BROTHERS EMERGING	Close End FD	794910109	105	7000	SH	DEF	12
SALOMON BROTHERS EMERGING	Close End FD	794912105	10	800	SH	DEF	12
SALOMON BROTHERS FUND INC	Close End FD	795477108	111	10375	SH	DEF	12
SALOMON BROTHERS GLOBAL	Close End FD	794914101	42	3150	SH	DEF	12
SALOMON BROTHERS HIGH INCOME	Close End FD	794907105	455	38155.12	SH	DEF	12
SALOMON BROTHERS HIGH INCOME	Close End FD	79547Q106	110	10300	SH	DEF	12
SALOMON BROTHERS MUNICIPAL	Close End FD	794918102	25	1800	SH	DEF	12
SALOMON BROTHERS WORLDWIDE	Close End FD	79548T109	347	22400	SH	DEF	12
SALTON INC	COM	795757103	1432	158800	SH	DEF	6
SALTON INC	Common	795757103	4	400	SH	DEF	12
SAN JUAN BASIN ROYALTY TR-UBI	Common	798241105	90	5000	SH	DEF	12
San Paolo-imi S P A	ADR	799175104	207	10773	SH	DEF	2
SANCHEZ COMPUTER ASSOCIATES	Common	799702105	151	29000	SH	DEF	12
SANDERSON FARMS	COM	800013104	840	29900	SH	DEF	6
SANDERSON FARMS INC	COM	800013104	275	9800	SH	DEF	3
SANDERSON FARMS INC	Common	800013104	25	880	SH	DEF	12
SANDISK CORP	COM	80004C101	12414	306000	SH	DEF	3
SANDISK CORP	Common	80004C101	999	24747	SH	DEF	12
Sandisk Corp.	COM	80004C101	14	265	SH	DEF	2
SANDY SPRING BANCORP INC	COM	800363103	48	1500	SH	DEF	11
Sandy Spring Bancorp Inc	COM	800363103	4891	154775	SH	DEF	1
SANDY SPRING BANCORP INC	Common	800363103	1127	35661	SH	DEF	12
SANFILIPPO JOHN B	COM	800422107	1022	62600	SH	DEF	6
SANGAMO BIOSCIENCES INC	Common	800677106	14	4900	SH	DEF	12

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SANGSTAT MED CORP COM	COM	801003104	9490	726110	SH	DEF	3
SANMINA-SCI CORP	COM	800907107	121	19200	SH	DEF	3
SANMINA-SCI CORP	COM	800907107	2	250	SH	DEF	6
SANMINA-SCI CORP	Common	800907107	151	23948	SH	DEF	12
SAP AG Sponsored ADR	ADR	803054204	57	2050	SH	DEF	2
SAPIENT CORP	Common	803062108	2	600	SH	DEF	12
SAPPI LTD ADR SPON NE	COM	803069202	28947	2345038	SH	DEF	6
SARA LEE CORP	COM	803111103	93	4950	SH	DEF	11
SARA LEE CORP	COM	803111103	41507	2201025	SH	DEF	6
SARA LEE CORP	Common	803111103	4884	259665.84	SH	DEF	12
SARA LEE CORP COM	COM	803111103	657	34919	SH	DEF	5
SARA LEE CORP COM	COM	803111103	7527	400140	SH	DEF	3
Sara Lee Corp.	COM	803111103	1805	94198	SH	DEF	2
Sara Lee Corp.	COM	803111103	1184	62924		DEF	9
SATCON TECHNOLOGY CORP	Common	803893106	1	1000	SH	DEF	12
SAUER DANFOSS INC	Common	804137107	3	300	SH	DEF	12
SAUL CENTERS INC	COM	804395101	64	2500	SH	DEF	11
SAUL CENTERS INC	Common	804395101	476	18575	SH	DEF	12
SBA COMMUNICATIONS CORP	Common	78388J106	38	12500	SH	DEF	12
SBC Communications	COM	78387g103	47	1846	SH	DEF	4
SBC COMMUNICATIONS I	COM	78387G103	26446	1034736	SH	DEF	6
SBC COMMUNICATIONS INC	COM	78387G103	1077	42157	SH	DEF	11
SBC COMMUNICATIONS INC	COM	78387G103	26698	1044941	SH	DEF	3
SBC COMMUNICATIONS INC	COM	78387G103	714	27954	SH	DEF	5
SBC Communications Inc	COM	78387G103	2683	105000	SH	DEF	10
SBC COMMUNICATIONS INC	Common	78387G103	9977	390475.11	SH	DEF	12
SBC Communications Inc.	COM	78387G103	15	600	SH	DEF	1
SBC Communications Inc.	COM	78387G103	13819	581371	SH	DEF	2
SBC Communications Inc.	COM	78387G103	681	26658	SH	DEF	1
SBC Communications Inc.	COM	78387G103	954	37920		DEF	9
SBS TECHNOLOGIES INC	Common	78387P103	1	100	SH	DEF	12
SCANA CORP COM	COM	80589M102	10989	320580	SH	DEF	3
SCANA CORP NEW	COM	80589M102	128	3728	SH	DEF	11
SCANA Corporation	COM	80589M102	5	160	SH	DEF	2
SCANA CORPORATION	COM	80589M102	121	3531	SH	DEF	6
SCANA CORPORATION NEW	Common	80589M102	1898	55380.5	SH	DEF	12
SCANSOFT INC	Common	80603P107	8	1557	SH	DEF	12
SCANSOURCE INC	COM	806037107	2317	86600	SH	DEF	6
SCANSOURCE INC	Common	806037107	37	1400	SH	DEF	12
SCHERING A G ADR SPON	COM	806585204	4689	96745	SH	DEF	6
SCHERING PLOUGH CORP	COM	806605101	1090	58600	SH	DEF	6
SCHERING PLOUGH CORP	Common	806605101	7925	426084.94	SH	DEF	12
SCHERING PLOUGH CORP COM	COM	806605101	406	21850	SH	DEF	5
SCHERING PLOUGH CORP COM	COM	806605101	2941	158144	SH	DEF	3
Schering-Plough	COM	806605101	99	5300	SH	DEF	4
SCHERING-PLOUGH CORP	COM	806605101	174	9330	SH	DEF	11
Schering-Plough Corp.	COM	806605101	179	10511		DEF	9
Schering-Plough Corp.	COM	806605101	2360	139085	SH	DEF	2
Schlumberger Limited	COM	806857108	9342	201328	SH	DEF	2
Schlumberger Limited	COM	806857108	1624	34137		DEF	9
SCHLUMBERGER LTD	COM	806857108	6374	133991	SH	DEF	6
SCHLUMBERGER LTD	COM	806857108	734	15421	SH	DEF	11
SCHLUMBERGER LTD COM	COM	806857108	547	11506	SH	DEF	3
SCHLUMBERGER LTD COM	COM	806857108	469	9865	SH	DEF	5
Schlumberger Ltd.	COM	806857108	371	7800	SH	DEF	1
SCHNITZER STEEL INDS INC- A	COM	806882106	1805	40900	SH	DEF	3
SCHOLASTIC CORP	Common	807066105	4	150	SH	DEF	12
Scholastic Corp.	COM	807066105	34	1130	SH	DEF	1
SCHOOL SPECIALTY INC	COM	807863105	7682	272300	SH	DEF	6
SCHOOL SPECIALTY INC	Common	807863105	3	99	SH	DEF	12
SCHULMAN A INC COM NASD INDL	COM	808194104	5554	345408	SH	DEF	3
SCHWAB (CHARLES) CORP	COM	808513105	184	18200	SH	DEF	3

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Schwab Charles Corp.	COM	808513105	2628	232536	SH	DEF	2
SCHWEITZER-MAUDUIT	COM	808541106	5436	225200	SH	DEF	6
SCICLONE PHARMACEUTICALS INC	Common	80862K104	3606	421300	SH	DEF	12
SCIENTIFIC ATLANTA	COM	808655104	945	39635	SH	DEF	6
SCIENTIFIC ATLANTA INC	Common	808655104	2082	87336.81	SH	DEF	12
SCIENTIFIC GAMES CORP	Common	80874P109	104	11100	SH	DEF	12
SCIENTIFIC GAMES CORP - A	COM	80874P109	930	99500	SH	DEF	3
SCIENTIFIC-ATLANTA INC	COM	808655104	272	11400	SH	DEF	5
Scientific-Atlanta Inc.	COM	808655104	279	9200	SH	DEF	2
SCIQUEST INC	Common	80908Q404	1	266	SH	DEF	12
Scottish Power PLC	COM	81013T705	5	206	SH	DEF	2
SCOTTS CO-CL A	Common	810186106	495	10000	SH	DEF	12
SCP POOL CORP	Common	784028102	52	1500	SH	DEF	12
SCP POOL CORP COM	COM	784028102	1245	36200	SH	DEF	3
SCRIPPS CO (EW) CL A	COM	811054204	426	4800	SH	DEF	5
Scripps Co E W Cl A	COM	811054204	250	3071	SH	DEF	2
SCS TRANSPORTATION INC	COM	81111T102	1339	105980	SH	DEF	3
SCUDDER HIGH INCOME TR	Close End FD	811153105	171	25805	SH	DEF	12
SCUDDER INTER GOVT TR	Close End FD	811163104	84	11753	SH	DEF	12
SCUDDER MULTI-MARKET INCOME TR	Close End FD	81118Q101	116	13575	SH	DEF	12
SCUDDER RREEF REAL ESTATE FUND	Close End FD	81119Q100	388	23436.33	SH	DEF	12
SCUDDER STRATEGIC MUN INCOME	Close End FD	811234103	85	6823	SH	DEF	12
SEABULK INTL INC	Common	81169P101	2	174	SH	DEF	12
Seacoast Banking Corp Fla	COM	811707306	92	5400	SH	DEF	1
SEACOAST BANKING CORP OF FLORIDA	COM	811707306	17	1000	SH	DEF	11
SEACOAST BANKING CORPORATION	Common	811707306	1428	83779	SH	DEF	12
SEACOAST FINANCIAL SERVICES	Common	81170Q106	40	2000	SH	DEF	12
SEAGATE TECHNOLOGY SH	COM	G7945J104	24835	1378745	SH	DEF	6
SEALED AIR CORP NEW	Common	81211K100	78	1645	SH	DEF	12
SEALED AIR CORP NEW-\$2 CONV	Preferred	81211K209	12	242	SH	DEF	12
Sealed Air Corp.	COM	81211K100	47	1000	SH	DEF	2
Sears Roebuck	COM	812387108	10	10000		DEF	9
SEARS ROEBUCK & CO	COM	812387108	22767	676555	SH	DEF	6
Sears Roebuck & Co	COM	812387108	95	2372	SH	DEF	2
SEARS ROEBUCK & CO	Common	812387108	504	14970	SH	DEF	12
SEARS ROEBUCK & CO COM	COM	812387108	698	20750	SH	DEF	5
SEARS ROEBUCK & CO COM	COM	812387108	104	3100	SH	DEF	3
SEATTLE GENETICS INC	Common	812578102	32	6300	SH	DEF	12
SEATTLE GENETICS INC	COM	812578102	38	7500	SH	DEF	
SECOND BANCORP INC	COM	813114105	752	29130	SH	DEF	6
SECTOR SPDR TRUST	Common	81369Y308	13	644	SH	DEF	12
SECTOR SPDR TRUST	Common	81369Y605	-176	-7164	SH	DEF	12
SECTOR SPDR TRUST	Common	81369Y803	525	30754	SH	DEF	12
SECTOR SPDR TRUST	Common	81369Y886	283	12812	SH	DEF	12
SECTOR SPDR TRUST	Common	81369Y704	2	75	SH	DEF	12
SECTOR SPDR TRUST	Common	81369Y506	72	2993	SH	DEF	12
SECURE COMPUTING CORP	COM	813705100	66	7497	SH	DEF	3
SECURE COMPUTING CORP	Common	813705100	11	1250	SH	DEF	12
SEI INVESTMENTS CO	Common	784117103	6	194	SH	DEF	12
SELECT COMFORT CORPORATION	COM	81616X103	1159	70510	SH	DEF	3
SELECT MED CORP	Common	816196109	12	500	SH	DEF	12
SELECT SECTOR SPDR FUND	Common	81369Y209	1	30	SH	DEF	12
SELECT SECTOR SPDR FUND	Common	81369Y407	1	39	SH	DEF	12
SELECT SECTOR SPDR FUND	Common	81369Y100	25	1209	SH	DEF	12
SELECTICA INC DEL	Common	816288104	0	32	SH	DEF	12
SELECTIVE INS GROUP INC	COM	816300107	14	550	SH	DEF	11
SELECTIVE INSURANCE GROUP INC	Common	816300107	8	300	SH	DEF	12
SELIGMAN QUALITY MUNICIPAL	Close End FD	816343107	2	135	SH	DEF	12
SELIGMAN SELECT MUNICIPAL FUND	Close End FD	816344105	76	6700	SH	DEF	12
SEMCO ENERGY INC	COM	78412D109	303	52100	SH	DEF	6
SEMICONDUCTOR HOLDERS TR	Common	816636203	300	10600	SH	DEF	12
Semiconductor HOLDERS Trust	COM	816636203	68	2400	SH	DEF	4

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SEMOTUS SOLUTIONS INC	Common	81684P107	1	2600	SH	DEF	12
SEMPRA ENERGY	COM	816851109	15	530	SH	DEF	6
SEMPRA ENERGY	Common	816851109	493	17265	SH	DEF	12
SEMTECH CORP	Common	816850101	0	32	SH	DEF	12
SENIOR HSG PPTYS TR	Common	81721M109	2157	159104	SH	DEF	12
SENSIENT TECHNOLOGIES CORP	COM	81725T100	8394	365130	SH	DEF	3
SENSIENT TECHNOLOGIES CORP	COM	81725T100	490	21300	SH	DEF	5
Sensient Technologies Corp	COM	81725T100	29	1400	SH	DEF	2
SENSIENT TECHNOLOGIES CORP	Common	81725T100	788	34275	SH	DEF	12
SEPRACOR INC	Common	817315104	11	600	SH	DEF	12
Sepracor Inc.	COM	817315104	6814	377900	SH	DEF	8
SEQUA CORP-CL A	Common	817320104	0	14	SH	DEF	12
SEROLOGICALS CORP	COM	817523103	11782	866340	SH	DEF	3
SERVICE CORP INTERNATIONAL	Common	817565104	533	137640	SH	DEF	12
SERVICE CORP INTL COM	COM	817565104	38	9900	SH	DEF	3
SERVICE CORP INTL COM	COM	817565104	12837	3315838	SH	DEF	6
Service Corp. International	COM	817565104	31	7500	SH	DEF	2
Servicemaster Co	COM	81760N109	232	23751	SH	DEF	2
Servicemaster CO	COM	81760N109	483	48100		DEF	9
SERVICEMASTER CO	COM	81760N109	58	5378	SH	DEF	11
SERVICEMASTER CO (THE)	Common	81760N109	2436	227702	SH	DEF	12
SEVERN BANCORP INC-ANNAPOLIS	Common	81811M100	17	750	SH	DEF	12
SFBC INTERNATIONAL INC	COM	784121105	846	46650	SH	DEF	3
Sharper Image Corp	COM	820013100	8	300	SH	DEF	2
SHARPER IMAGE CORP	COM	820013100	7263	266350	SH	DEF	3
SHAW COMMUNICATIONS I	COM	82028K200	735	54380	SH	DEF	6
SHAW COMMUNS INC.	CL B CONV	82028K200	20	1125	SH	DEF	14
SHAW GROUP INC	COM	820280105	8208	681200	SH	DEF	6
SHAW GROUP INC	Common	820280105	2054	170452	SH	DEF	12
SHELBOURNE PROPERTIES I INC	Common	821373107	0	12	SH	DEF	12
Shell Transport & Trading PLC	ADR	822703609	611	15612	SH	DEF	2
SHENANDOAH TELECOMMUNICATIONS	Common	82312B106	162	3380	SH	DEF	12
SHERWIN WILLIAMS CO	COM	824348106	11	400	SH	DEF	6
SHERWIN WILLIAMS CO	Common	824348106	714	26559.76	SH	DEF	12
SHERWIN WILLIAMS CO COM	COM	824348106	8617	320570	SH	DEF	3
Sherwin Williams Corp.	COM	824348106	34	1200	SH	DEF	2
SHERWIN-WILLIAMS CO	COM	824348106	457	17000	SH	DEF	5
SHIRE PHARMACEUTICALS	COM	82481R106	6335	328633	SH	DEF	6
SHOE CARNIVAL INC	COM	824889109	490	33200	SH	DEF	6
SHOE CARNIVAL INC-IND	Common	824889109	7	500	SH	DEF	12
SHOPKO STORES INC	COM	824911101	7092	545545	SH	DEF	6
SHOPKO STORES INC	Common	824911101	54	4162	SH	DEF	12
SHOPKO STORES INC COM	COM	824911101	9615	739640	SH	DEF	3
SHORE BANCSHARES INC	Common	825107105	326	10607	SH	DEF	12
SHUFFLE MASTER INC	Common	825549108	692	23550	SH	DEF	12
SHURGARD STORAGE CENTERS INC	Common	82567D104	90	2716	SH	DEF	12
SI INTERNATIONAL INC	Common	78427V102	22	1700	SH	DEF	12
Sicor	COM	825846108	43	2105	SH	DEF	4
SICOR INC	COM	825846108	24394	1199290	SH	DEF	3
SICOR INC	Common	825846108	108	5300	SH	DEF	12
SIEBEL SYS INC	COM	826170102	372	39200	SH	DEF	6
SIEBEL SYSTEMS INC	Common	826170102	126	13259	SH	DEF	12
Siebel Systems Inc.	COM	826170102	13	1400	SH	DEF	1
SIEMENS A G SPONSORED	COM	826197501	1930	38180	SH	DEF	6
SIERRA HEALTH SERVICES INC	Common	826322109	4	200	SH	DEF	12
SIERRA HEALTH SVCS INC COM	COM	826322109	25561	1278060	SH	DEF	3
SIERRA PACIFIC RESOURCES NEW	Common	826428104	60	10109	SH	DEF	12
SIGMA ALDRICH CORP	COM	826552101	131	2412	SH	DEF	11
SIGMA ALDRICH CORP COM	COM	826552101	342	6300	SH	DEF	5
SIGMA-ALDRICH CORP	Common	826552101	1244	22967	SH	DEF	12
Sigma-Aldrich Corp.	COM	826552101	125	2200	SH	DEF	2
SILGAN HLDGS INC	COM	827048109	7642	243300	SH	DEF	6

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SILGAN HOLDINGS INC	COM	827048109	13986	445280	SH	DEF	3
SILICON GRAPHICS INC	Common	827056102	0	254	SH	DEF	12
SILICON LABORATORIES INC	COM	826919102	889	33400	SH	DEF	3
SILICON STORAGE TECHNOLOGY INC	Common	827057100	4	1000	SH	DEF	12
Silicon Storage Technology Inc.	COM	827057100	2	300	SH	DEF	2
SILICONIX INC	COM	827079203	1084	30120	SH	DEF	3
SILICONIX INC NEW	Common	827079203	7	200	SH	DEF	12
SIMMONS 1ST NATL COR	CL A	828730200	2047	101800	SH	DEF	6
SIMON PROPERTY GROUP INC	COM	828806109	20484	524820	SH	DEF	3
Simon Property Group Inc	COM	828806109	1360	33493		DEF	9
Simon Property Group Inc	COM	828806109	81	2000	SH	DEF	2
SIMON PROPERTY GROUP INC	Common	828806109	3181	81502.73	SH	DEF	12
SIMON PROPERTY GROUP INC NEW	COM	828806109	111	2850	SH	DEF	11
SIMON PROPERTY GROUP INC NEW	Preferred	828806406	31	300	SH	DEF	12
SIMPSON MANUFACTURING CO INC	Common	829073105	70	1900	SH	DEF	12
SIMPSON MANUFACTURING INC	COM	829073105	729	19910	SH	DEF	3
SINCLAIR BROADCAST GROUP INC	Preferred	829226505	65	1445	SH	DEF	12
SINCLAIR BROADCAST GROUP INC	Common	829226109	578	49820	SH	DEF	12
Sinopec Shanghai - Spons ADR	ADR	82935M109	9	400	SH	DEF	2
SIRIUS SATEL RADIO	COM	82966U103	386	228625	SH	DEF	6
SIRIUS SATELLITE RADIO INC	COM	82966U103	338	200000	SH	DEF	5
SIRIUS SATELLITE RADIO INC	Common	82966U103	49	29090	SH	DEF	12
SIRNA THERAPEUTICS INC	Common	829669100	21	2400	SH	DEF	12
SITEL CORP	Common	82980K107	3	1650	SH	DEF	12
SIX FLAGS INC	Common	83001P109	7	1000	SH	DEF	12
SK TELECOM ADR	ADR	78440P108	7176	380503	SH	DEF	3
SKECHERS U S A INC	CL A	830566105	1944	262700	SH	DEF	6
SKECHERS USA INC	COM	830566105	50	6700	SH	DEF	3
SKY FINANCIAL GROUP INC	COM	83080P103	4	200	SH	DEF	11
SKY FINANCIAL GROUP INC	COM	83080P103	4203	193220	SH	DEF	3
SKY FINANCIAL GROUP INC	Common	83080P103	1583	72886	SH	DEF	12
SKY FINL GROUP INC	COM	83080P103	1	50	SH	DEF	6
SKYLINE CORP	Common	830830105	3	100	SH	DEF	12
SKYWEST INC	COM	830879102	9432	494328	SH	DEF	6
SKYWORKS SOLUTIONS	COM	83088M102	0	52	SH	DEF	6
SKYWORKS SOLUTIONS INC	Common	83088M102	1373	202793	SH	DEF	12
SL GREEN REALTY CORP	COM	78440X101	4333	124200	SH	DEF	3
SL GREEN REALTY CORP	Common	78440X101	10	300	SH	DEF	12
SLM Corp	COM	78442p106	96	2448	SH	DEF	4
SLM Corporation	COM	78442P106	345	8175	SH	DEF	2
SLM CORPORATION	COM	78442P106	145	3696	SH	DEF	11
SLM CORPORATION	Common	78442P106	938	23946	SH	DEF	12
SMALLCAP FUND INC TM	Close End FD	831680103	14	1464	SH	DEF	12
SMEDVIG ASA ADR	COM	83169H105	211	34288	SH	DEF	6
SMITH & NEPHEW P L C	COM	83175M205	557	9544	SH	DEF	6
SMITH & WOLLENSKY RESTAURANT	Common	831758107	64	12600	SH	DEF	12
Smith A O Corp.	COM	831865209	34	1100	SH	DEF	2
SMITH INTERNATIONAL INC	COM	832110100	1775	48305	SH	DEF	11
SMITHFIELD FOODS INC	COM	832248108	1	50	SH	DEF	6
SMITHFIELD FOODS INC	COM	832248108	99	4300	SH	DEF	11
SMITHFIELD FOODS INC	Common	832248108	4252	185504	SH	DEF	12
SMUCKER J M COMPANY	COM	832696405	2	40	SH	DEF	11
SMUCKER J M COMPANY	Common	832696405	1195	29960.65	SH	DEF	12
SMURFIT-STONE CONTAINER CORP	COM	832727101	579	44500	SH	DEF	5
SMURFIT-STONE CONTAINER CORP	Common	832727101	151	11627	SH	DEF	12
SMURFIT-STONE CONTNR	COM	832727101	7	510	SH	DEF	6
SNAP-ON INC	COM	833034101	1	50	SH	DEF	6
SNAP-ON INC	COM	833034101	21	725	SH	DEF	11
SNAP-ON INC	Common	833034101	658	22655	SH	DEF	12
Sociedad Quimca Y Minera De Chille S A ADR		833635105	58	2000	SH	DEF	2
SOHU.COM INC	COM	83408W103	2149	63200	SH	DEF	3
SOLA INTL INC	COM	834092108	6816	391700	SH	DEF	6

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Solectron	COM	834182107	241	64400	SH	DEF	4
SOLECTRON CORP	COM	834182107	54	14550	SH	DEF	6
SOLECTRON CORP	COM	834182107	173	46300	SH	DEF	3
SOLECTRON CORP	Common	834182107	53	14145	SH	DEF	12
Solectron Corp.	COM	834182107	2	500	SH	DEF	2
SOLECTRON CORPORATION	COM	834182107	307	82278	SH	DEF	5
SOLUTIA INC	COM	834376105	0	50	SH	DEF	11
SOLUTIA INC	Common	834376105	4	1936	SH	DEF	12
SOLUTIA INC COM	COM	834376105	459	210400	SH	DEF	3
SOMERA COMMUNICATN	COM	834458101	408	266787	SH	DEF	6
SONIC AUTOMOTIVE INC-CL A	Common	83545G102	11	500	SH	DEF	12
SONIC CORP	Common	835451105	5	200	SH	DEF	12
SONIC FOUNDRY INC	Common	83545R108	0	200	SH	DEF	12
SONIC INNOVATIONS INC	Common	83545M109	4	1000	SH	DEF	12
SONIC SOLUTIONS	Common	835460106	13	1500	SH	DEF	12
SONICWALL INC	Common	835470105	8	1600	SH	DEF	12
SONOCO PRODS	COM	835495102	5	200	SH	DEF	6
SONOCO PRODS CO	COM	835495102	12	500	SH	DEF	11
SONOCO PRODUCTS CO	COM	835495102	1561	65000	SH	DEF	3
SONOCO PRODUCTS CO	Common	835495102	1303	54247	SH	DEF	12
SONOSITE INC	Common	83568G104	0	10	SH	DEF	12
SONUS NETWORKS INC	Common	835916107	2	300	SH	DEF	12
Sony Corp. - Sponsored ADR	ADR	835699307	872	27100	SH	DEF	2
Sony Corp. - Sponsored ADR	ADR	835699307	25200	900000	SH	DEF	13
SORRENTO NETWORKS CORP	Common	83586Q209	0	40	SH	DEF	12
SOTHEBYS HOLDINGS INC-CL A	Common	835898107	17	2225	SH	DEF	12
Sound Federal Bancorp Inc	COM	83607V104	548	40000	SH	DEF	1
SOUNDVIEW TECHNOLOGY GROUP INC	Common	83611Q109	27	12500	SH	DEF	12
SOURCE INTERLINK CO	COM	836151209	54	7099	SH	DEF	6
SOURCE INTERLINK COMPANIES INC	Common	836151209	1	100	SH	DEF	12
SOURCE INTERLINK COS INC	COM	836151209	150	19800	SH	DEF	3
SOURCECORP	COM	836167106	2679	124041	SH	DEF	6
SOUTH FINANCIAL GROUP INC	COM	837841105	20157	871450	SH	DEF	3
SOUTH FINL GROUP INC	Common	837841105	48	2056	SH	DEF	12
SOUTH JERSEY INDS	COM	838518108	22	592	SH	DEF	6
SOUTHERN CO	COM	842587107	9	300	SH	DEF	6
Southern Co	COM	842587107	401	13883		DEF	9
SOUTHERN CO	COM	842587107	49	1575	SH	DEF	11
SOUTHERN CO	Common	842587107	3721	119410.09	SH	DEF	12
SOUTHERN CO COM	COM	842587107	2378	76320	SH	DEF	3
SOUTHERN COMMUNITY FINANCIAL	Common	842632101	202	21196	SH	DEF	12
SOUTHERN FINANCIAL BANCORP INC	Common	842870107	94	3090	SH	DEF	12
Southern Finl Bancorp Inc	COM	842870107	897	29350	SH	DEF	1
Southern Pacific Petroleum NL	ADR	843581406	0	68	SH	DEF	2
Southern Union	COM	844030106	185	10921	SH	DEF	4
SOUTHERN UNION CO	COM	844030106	188	11100	SH	DEF	3
SOUTHERN UNION CO NEW	Common	844030106	55	3242	SH	DEF	12
SOUTHTRUST CORP	COM	844730101	32	1200	SH	DEF	11
SOUTHTRUST CORP	COM	844730101	4	160	SH	DEF	6
SOUTHTRUST CORP	Common	844730101	1923	70688.57	SH	DEF	12
SOUTHTRUST CORP COM	COM	844730101	378	14000	SH	DEF	5
Southtrust Corp.	COM	844730101	35	1200	SH	DEF	2
SOUTHWEST AIRLINES CO	COM	844741108	33	1909	SH	DEF	11
SOUTHWEST AIRLINES CO	Common	844741108	1491	86712.52	SH	DEF	12
Southwest Airlines Co.	COM	844741108	70	4140	SH	DEF	2
SOUTHWEST BANCORPORATION OF	COM	84476R109	56	1715	SH	DEF	11
SOUTHWEST BANCORPORATION OF	Common	84476R109	150	4610	SH	DEF	12
Southwest Bancorporation of Texas Inc. COM	COM	84476R109	2965	91200	SH	DEF	1
SOUTHWEST GAS CORP	Common	844895102	210	9917	SH	DEF	12
SOUTHWEST WATER CO	Common	845331107	62	4463	SH	DEF	12
SOUTHWESTERN ENERGY CO	Common	845467109	5	300	SH	DEF	12
SOUTHWESTERN ENERGY CO COM	COM	845467109	10419	694110	SH	DEF	3

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SOVEREIGN BANCORP	COM	845905108	6480	414050	SH	DEF	6
Sovereign Bancorp	COM	845905108	882	56387	SH	DEF	4
SOVEREIGN BANCORP IN	COM	845905108	37333	2385510	SH	DEF	3
SOVEREIGN BANCORP INC	COM	845905108	78	5000	SH	DEF	11
Sovereign Bancorp Inc	COM	845905108	56340	3600000	SH	DEF	10
SOVEREIGN BANCORP INC	Common	845905108	1806	115394.27	SH	DEF	12
Sovereign Bancorp Inc.	COM	845905108	2284	145920	SH	DEF	8
SOVRAN SELF STORAGE INC	Common	84610H108	33	1040	SH	DEF	12
SPANISH BROADCASTING SYSTEM	Common	846425882	0	45	SH	DEF	12
SPARTAN MOTORS INC	COM	846819100	396	48000	SH	DEF	6
SPARTECH CORP NEW	Common	847220209	4	200	SH	DEF	12
SPDR Fd Utilities Index Trading Sym	COM	81369Y886	126	6000	SH	DEF	2
SPECTRUM CONTROL INC	Common	847615101	4	700	SH	DEF	12
SPECTRUM PHARMACEUTICALS INC	Common	84763A108	4	849	SH	DEF	12
SPEEDWAY MOTORSPORTS INC	Common	847788106	12	435	SH	DEF	12
SPHERION CORP	Common	848420105	419	60353	SH	DEF	12
SPHERIX INC	Common	84842R106	73	10330	SH	DEF	12
SPINNAKER EXPL CO	Common	84855W109	25	972	SH	DEF	12
SPINNAKER EXPL CO COM	COM	84855W109	25310	969470	SH	DEF	6
SPRINT CORP	COM	852061100	65	4500	SH	DEF	11
SPRINT CORP	COM	852061100	672	46650	SH	DEF	5
SPRINT CORP	Common	852061100	1786	124030	SH	DEF	12
SPRINT CORP PCS GROUP SER 1	Common	852061506	280	48775	SH	DEF	12
SPRINT CORP PCS SER 1	COM	852061506	5	800	SH	DEF	11
SPRINT CORP(FON GRP)	COM	852061100	4685	325350	SH	DEF	6
SPRINT CORP-FON GROUP	COM	852061100	14	1000	SH	DEF	3
Sprint Corp. (FON Group)	COM	852061100	78	5200		DEF	9
Sprint Corp. (PCS Group)	COM	852061506	33	5522	SH	DEF	2
Sprint Corporation (FON Group)	COM	852061100	642	43063	SH	DEF	2
SPS TECHNOLOGIES INC	Common	784626103	16	600	SH	DEF	12
SPSS INC	COM	78462K102	211	12700	SH	DEF	3
SPSS INC	Common	78462K102	13	800	SH	DEF	12
SPX CORP	COM	784635104	2	50	SH	DEF	6
SPX CORP	COM	784635104	7	150	SH	DEF	11
SPX CORP	COM	784635104	40	900	SH	DEF	3
SPX Corp	COM	784635104	150	3522		DEF	9
SPX CORP	Common	784635104	62	1414	SH	DEF	12
SPX Corp.	COM	784635104	6	149	SH	DEF	2
SRA INTERNATIONAL INC	COM	78464R105	1153	36030	SH	DEF	3
SRA INTERNATIONAL INC	Common	78464R105	64	2000	SH	DEF	12
SS&C TECHNOLOGIES INC	COM	85227Q100	2491	158660	SH	DEF	3
ST FRANCIS CAP CORP	COM	789374105	3227	111000	SH	DEF	6
ST FRANCIS CAP CORP	COM	789374105	387	13300	SH	DEF	3
ST JOE CO	COM	790148100	37	1175	SH	DEF	11
ST JOE CO	Common	790148100	1102	35325	SH	DEF	12
ST JUDE MED INC COM NASD INDL	COM	790849103	10708	186220	SH	DEF	3
ST JUDE MEDICAL INC	Common	790849103	499	8670	SH	DEF	12
St Jude Medical Inc.	COM	790849103	613	12080	SH	DEF	2
ST MARY LAND & EXPLORATION CO	COM	792228108	3396	124390	SH	DEF	3
ST MARY LAND & EXPLORATION CO	Common	792228108	14	500	SH	DEF	12
ST PAUL COMPANIES INC	COM	792860108	4	112	SH	DEF	11
ST PAUL COMPANIES INC	Common	792860108	383	10478	SH	DEF	12
ST PAUL COS INC	COM	792860108	903	24730	SH	DEF	6
St. Mary Land & Exploration	COM	792228108	302	11400	SH	DEF	2
St. Paul Companies	COM	792860108	7	200	SH	DEF	4
STAGE STORES INC	COM	85254C305	6137	261161	SH	DEF	6
STAGE STORES INC	COM	85254C305	5556	236430	SH	DEF	3
Stancorp Financial Group Inc.	COM	852891100	7830	149947	SH	DEF	1
STANCORP FINL GROUP INC	COM	852891100	7803	149430	SH	DEF	3
STANDARD & POOR'S DEPOSITARY R	COM	78462F103	220	2250	SH	DEF	5
Standard & Poors DEP Receipts	COM	78462F103	476	4802	SH	DEF	2
Standard & Poors DEP Receipts	COM	78462F103	225	2300	SH	DEF	1

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STANDARD & POORS DEPOSITARY	Common	78462F103	1533	15701.51	SH	DEF	12
STANDARD & POORS MIDCAP 400	COM	595635103	90	1025	SH	DEF	11
STANDARD & POORS MIDCAP 400	Common	595635103	1031	11756	SH	DEF	12
STANDARD - PACIFIC CORP	COM	85375C101	434	13100	SH	DEF	3
STANDARD COML CORP	COM	853258101	2295	135000	SH	DEF	6
Standard Management Corporation	COM	853612109	2	420	SH	DEF	2
Standard Microsystems	COM	853626109	14	920	SH	DEF	4
STANDARD MICROSYSTEMS CORP	COM NASD IN COM	853626109	389	25500	SH	DEF	3
STANDARD MOTOR PRODUCTS INC	Common	853666105	8	750	SH	DEF	12
Standard Motor Products Inc.	COM	853666105	16	1500	SH	DEF	2
STANDARD PAC CORP	COM	85375C101	13493	406895	SH	DEF	6
STANDARD PACIFIC CORP NEW	Common	85375C101	7	200	SH	DEF	12
STANDEX INTERNATIONAL CORP	Common	854231107	7	310	SH	DEF	12
STANDEX INTL CORP	COM	854231107	3813	181150	SH	DEF	6
STANLEY FURNITURE	COM	854305208	1861	68000	SH	DEF	6
STANLEY WORKS	COM	854616109	11	400	SH	DEF	11
STANLEY WORKS	COM	854616109	2469	89450	SH	DEF	6
STAPLES INC	COM	855030102	15881	865440	SH	DEF	3
STAPLES INC	COM	855030102	14	736	SH	DEF	11
STAPLES INC	Common	855030102	313	17080	SH	DEF	12
Staples Inc.	COM	855030102	138	6950	SH	DEF	2
STAR GAS PARTNERS LP	Common	85512C105	243	11060	SH	DEF	12
STAR SCIENTIFIC INC	Common	85517P101	24	7000	SH	DEF	12
Starbucks	COM	855244109	59	2400	SH	DEF	4
STARBUCKS CORP	COM	855244109	17	700	SH	DEF	11
STARBUCKS CORP	Common	855244109	447	18213	SH	DEF	12
Starbucks Corp.	COM	855244109	75	2800	SH	DEF	2
STARTECH ENVIRONMENTAL CORP	Common	855906103	2	1858	SH	DEF	12
STARTEK INC	COM	85569C107	1334	50710	SH	DEF	3
STARWOOD HOTELS & RESORTS	Common	85590A203	-231	-8068.56	SH	DEF	12
Starwood Hotels & Resorts Worldwide Inc	COM	85590A203	63	2068	SH	DEF	2
STARWOOD HTLS&RES	COM	85590A203	13	470	SH	DEF	6
STATE AUTO FINANCIAL CORP	Common	855707105	14	630	SH	DEF	12
STATE FINANCIAL SERVICES CORP	Common	856855101	11	500	SH	DEF	12
State Street	COM	857477103	28	704	SH	DEF	4
STATE STREET BOSTON COR	COM	857477103	181	4600	SH	DEF	3
STATE STREET CORP	COM	857477103	307	7787	SH	DEF	11
STATE STREET CORP	Common	857477103	3503	88907.5	SH	DEF	12
State Street Corp.	COM	857477103	101	2260	SH	DEF	2
State Street Corp.	COM	857477103	27438	696398	SH	DEF	1
STATEN ISLAND BANCORP INC	COM	857550107	13611	698740	SH	DEF	3
STATEN ISLAND BANCORP INC	Common	857550107	31	1600	SH	DEF	12
STATION CASINOS INC	Common	857689103	10	400	SH	DEF	12
STEAK N SHAKE CO	COM	857873103	11	700	SH	DEF	6
STEAK N SHAKE CO	Common	857873103	8	503	SH	DEF	12
STEEL DYNAMICS INC	COM	858119100	9874	716015	SH	DEF	6
STEEL DYNAMICS INC COM	COM	858119100	1960	142140	SH	DEF	3
STEEL TECHNOLOGIES	COM	858147101	1139	112700	SH	DEF	6
STEELCASE INC	CL A	858155203	4	300	SH	DEF	6
STEELCASE INC-MICH CL A	Common	858155203	15	1300	SH	DEF	12
STEELCLOUD INC	Common	85815M107	34	10000	SH	DEF	12
STEIN MART INC	Common	858375108	1	200	SH	DEF	12
STEINWAY MUSICAL INS	COM	858495104	1623	105400	SH	DEF	6
STEMCELLS INC	Common	85857R105	5	3000	SH	DEF	12
STEPAN CO	COM	858586100	2522	111600	SH	DEF	6
STERIS CORP	COM	859152100	15635	677145	SH	DEF	3
Steris Corp.	COM	859152100	60	2622	SH	DEF	2
STERLING BANCSHARES INC	Common	858907108	58	4450	SH	DEF	12
STERLING BANCSHRS INC/TX	COM	858907108	4575	352180	SH	DEF	3
STERLING FINANCIAL CORP-PA	Common	859317109	177	7607	SH	DEF	12
STERLING FINL CORP	COM	859319105	3381	138838	SH	DEF	6
STEVEN MADDEN LTD	COM	556269108	2425	109780	SH	DEF	3

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STEWART & STEVENSON SERVICES	Common	860342104	1082	68715	SH	DEF	12
STEWART ENTERPRISES	CL A	860370105	8361	1944400	SH	DEF	6
STEWART ENTERPRISES INC-CL A	Common	860370105	92	21335.2	SH	DEF	12
STEWART INFO SVCS CO	COM	860372101	8071	289800	SH	DEF	6
STEWART INFORMATION SVCS CORP	COM NASD COM	860372101	6890	247410	SH	DEF	3
STHWST BANCORP INC	COM	844767103	1504	54850	SH	DEF	6
STILLWATER MINING CO	Common	86074Q102	32	6300	SH	DEF	12
STILLWATER MNG CO	COM	86074Q102	3316	645200	SH	DEF	6
STMICROELECTRONICS N V	COM	861012102	6	300	SH	DEF	11
STONE ENERGY CORP	COM	861642106	12844	306390	SH	DEF	3
STONE ENERGY CORP	Common	861642106	1062	25335	SH	DEF	12
Stone Energy Corp.	COM	861642106	1447	37426	SH	DEF	2
STONERIDGE INC	COM	86183P102	2312	169400	SH	DEF	6
STORA ENSO AB ADR SPO	COM	86210M106	11488	997272	SH	DEF	6
STORA ENSO OYJ-SPONS ADR	COM	86210M106	9996	885365	SH	DEF	5
STORAGE COMPUTER CORP	Common	86211A101	15	19700	SH	DEF	12
STORAGE TECHNOLOGY	COM	862111200	319	12400	SH	DEF	6
Storage Technology	COM	862111200	75	2900	SH	DEF	4
STORAGE TECHNOLOGY CORP COM PAR 0.10 COM		862111200	32280	1254080	SH	DEF	3
STORAGE TECHNOLOGY CORP NEW	Common	862111200	215	8369	SH	DEF	12
STRATASYS INC	COM	862685104	69	2000	SH	DEF	3
STRATEGIC DISTRIBUTION INC	Common	862701307	0	3	SH	DEF	12
STRATOS LIGHTWAVE INC	Common	863100202	11	2283	SH	DEF	12
STRATTEC SEC CORP	COM	863111100	1931	36300	SH	DEF	6
STRATTEC SECURITY CORP	Common	863111100	9	168	SH	DEF	12
Strattec Security Corp.	COM	863111100	28	500	SH	DEF	2
STRATUS PROPERTIES INC	Common	863167201	3	377	SH	DEF	12
STRAYER EDUCATION INC	Common	863236105	567	7138	SH	DEF	12
STREETTRACKS SER TR	Common	86330E406	550	4075	SH	DEF	12
STRIDE RITE CORP	Common	863314100	207	20750	SH	DEF	12
Stryker	COM	863667101	78	1121	SH	DEF	4
STRYKER CORP	COM	863667101	3480	50169	SH	DEF	11
STRYKER CORP	Common	863667101	1704	24561	SH	DEF	12
Stryker Corp.	COM	863667101	104	1400	SH	DEF	2
Stryker Corp.	COM	863667101	18518	266949	SH	DEF	1
Stryker Corp.	COM	863667101	14	200	SH	DEF	1
STUDENT LOAN CORP	Common	863902102	339	2690	SH	DEF	12
STURGIS BANCORP INC	Common	864087101	13	1100	SH	DEF	12
STURM RUGER & CO INC	Common	864159108	18	1810.58	SH	DEF	12
SUBURBAN PROPANE PARTNERS LP	Common	864482104	526	17955.42	SH	DEF	12
SUFFOLK BANCORP	Common	864739107	0	4.06	SH	DEF	12
SUMMA INDS	COM	86562T105	380	52800	SH	DEF	6
SUMMIT AMERICA TELEVISION INC	Common	86600T109	1	500	SH	DEF	12
SUMMIT PROPERTIES INC	COM	866239106	66	3200	SH	DEF	11
SUMMIT PROPERTIES INC	Common	866239106	192	9296	SH	DEF	12
Summit Properties Inc.	COM	866239106	1478	70650		DEF	9
Sun Bancorp Inc - NJ	COM	86663B102	3312	166425	SH	DEF	1
SUN BANCORP INC-N.J.	Common	86663B102	20	1000	SH	DEF	12
SUN COMMUNITIES INC	COM	866674104	26	650	SH	DEF	11
Sun Communities Inc.	COM	866674104	25	650	SH	DEF	2
SUN LIFE FINANCIAL INC.	COM	866796105	49681	1775574	SH	DEF	14
SUN LIFE FINANCIAL SVCS CAN	COM	866796105	442	21300	SH	DEF	3
SUN MICROSYSTEM INC	COM	866810104	2	400	SH	DEF	6
Sun Microsystems	COM	866810104	25	5359	SH	DEF	4
SUN MICROSYSTEMS INC	COM	866810104	102	21962	SH	DEF	11
SUN MICROSYSTEMS INC	COM	866810104	47	10000	SH	DEF	
SUN MICROSYSTEMS INC	Common	866810104	2808	603854.76	SH	DEF	12
SUN MICROSYSTEMS INC COM	COM	866810104	304	65400	SH	DEF	5
Sun Microsystems Inc.	COM	866810104	1156	242410	SH	DEF	2
Sun Microsystems Inc.	COM	866810104	270	53561		DEF	9
SUNCOR ENERGY INC.	COM	867229106	51806	2044450	SH	DEF	14
SUNGARD DATA SYSTEMS INC	COM	867363103	5	175	SH	DEF	11

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SUNGARD DATA SYSTEMS INC	Common	867363103	441	17030	SH	DEF	12
SunGard Data Systems Inc.	COM	867363103	2946	108661	SH	DEF	2
SUNOCO INC	COM	86764P109	19	500	SH	DEF	11
SUNOCO INC	Common	86764P109	523	13856	SH	DEF	12
Sunoco Inc.	COM	86764P109	9	228	SH	DEF	2
SUNOCO LOGISTICS PARTNERS LP	Common	86764L108	80	2700	SH	DEF	12
Sunrise assisted Living	COM	86768K106	74	3000		DEF	9
Sunrise Assisted Living	COM	86768K106	1231	55000	SH	DEF	
SUNRISE SEN LIVING	COM	86768K106	7873	351800	SH	DEF	6
SUNRISE SENIOR LIVING INC	COM	86768K106	4205	187900	SH	DEF	3
SUNRISE SENIOR LIVING INC	Common	86768K106	2199	98246.67	SH	DEF	12
SUNTRUST BANKS INC	COM	867914103	697	11750	SH	DEF	5
SUNTRUST BANKS INC	COM	867914103	77	1292	SH	DEF	11
SUNTRUST BANKS INC	COM	867914103	615	10200	SH	DEF	6
SUNTRUST BANKS INC	Common	867914103	10623	179025.57	SH	DEF	12
Suntrust Banks Inc.	COM	867914103	80	1352	SH	DEF	1
Suntrust Banks Inc.	COM	867914103	487	7900	SH	DEF	2
SUNTRUST BKS INC COM	COM	867914103	142	2400	SH	DEF	3
SUPERCONDUCTOR TECHNOLOGIES	Common	867931107	0	100	SH	DEF	12
SUPERGEN INC	Common	868059106	16	3000	SH	DEF	12
SUPERIOR ENERGY SERVICES INC	COM	868157108	425	44800	SH	DEF	3
SUPERIOR ENERGY SERVICES INC	Common	868157108	21	2250	SH	DEF	12
SUPERIOR FINANCIAL CORP DE	COM	868161100	79	3300	SH	DEF	3
Superior Financial Corp.	COM	868161100	6	234	SH	DEF	2
SUPERIOR FINL CORP DEL	Common	868161100	21	868	SH	DEF	12
SUPERIOR FNL COR DEL	COM	868161100	2369	98700	SH	DEF	6
SUPERIOR INDUSTRIES INTL INC	COM	868168105	38	900	SH	DEF	11
SUPERIOR INDUSTRIES INTL INC	Common	868168105	88	2105	SH	DEF	12
SUPERIOR UNIFORM GROUP INC	Common	868358102	140	12500	SH	DEF	12
SUPERVALU INC	COM	868536103	261	12250	SH	DEF	5
SUPERVALU INC	COM	868536103	3	150	SH	DEF	11
SUPERVALU INC	Common	868536103	2604	122125.61	SH	DEF	12
SUPERVALU INC COM	COM	868536103	24118	1131260	SH	DEF	3
SUPERVALU INC COM	COM	868536103	45346	2120661	SH	DEF	6
SUPPORT.COM INC	COM	868587106	1049	161900	SH	DEF	3
SUPREME INDUSTRIES INC-CL A	Common	868607102	7	1337	SH	DEF	12
SUREBEAM CORP	Common	86866R102	11	4090	SH	DEF	12
SUSQUEHANNA BANCSHARES INC	COM	869099101	23	975	SH	DEF	11
SUSQUEHANNA BANCSHARES INC-PA	Common	869099101	527	22574	SH	DEF	12
SWIFT ENERGY CO	COM	870738101	5318	484205	SH	DEF	6
SWIFT ENERGY CO	Common	870738101	29	2650	SH	DEF	12
SWIFT TRANSPORT CO	COM	870756103	5807	312180	SH	DEF	6
SWIFT TRANSPORTATION CO INC	COM	870756103	471	25300	SH	DEF	3
SWIFT TRANSPORTATION CO INC	Common	870756103	5	250	SH	DEF	12
SWISS HELVETIA FUND INC	Close End FD	870875101	57	5434.1	SH	DEF	12
Swisscom AG	ADR	871013108	20	730	SH	DEF	2
SYBASE INC	COM	871130100	34440	2475910	SH	DEF	3
SYBASE INC	COM	871130100	10	750	SH	DEF	11
Sybase Inc	COM	871130100	72044	5179300	SH	DEF	10
SYBASE INC	Common	871130100	170	12220	SH	DEF	12
Sybase Inc.	COM	871130100	3289	236461	SH	DEF	8
SYBRON DENTAL SPECIALTIES INC	COM	871142105	5604	237450	SH	DEF	3
SYBRON DENTAL SPECIALTIES INC	COM	871142105	29	1215	SH	DEF	11
SYBRON DENTAL SPECIALTIES INC	Common	871142105	893	37838	SH	DEF	12
Sycamore Networks Inc	COM	871206108	0	100	SH	DEF	2
SYCAMORE NETWORKS INC	Common	871206108	24	6201	SH	DEF	12
SYLVAN FOODS HLDGS	COM	871371100	467	44000	SH	DEF	6
SYLVAN INC	Common	871371100	202	19046	SH	DEF	12
SYLVAN LEARNING SYSTEMS INC	COM	871399101	21	900	SH	DEF	11
SYLVAN LEARNING SYSTEMS INC	Common	871399101	217	9500	SH	DEF	12
SYMANTEC CORP	COM	871503108	54	1224	SH	DEF	11
SYMANTEC CORP	Common	871503108	2947	67186	SH	DEF	12

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SYMANTEC CORP COM NASD INDL	COM	871503108	114	2600	SH	DEF	3
Symantec Corporation	COM	871503108	1548	35300	SH	DEF	8
Symantec Corporation	COM	871503108	22	502	SH	DEF	1
Symantec Corporation	COM	871503108	33992	775000	SH	DEF	10
Symantec Corporation	COM	871503108	13	300	SH	DEF	2
SYMBOL TECHNOLOGIES	COM	871508107	1	100	SH	DEF	6
Symbol Technologies	COM	871508107	159	12200	SH	DEF	1
SYMBOL TECHNOLOGIES INC	Common	871508107	728	55962	SH	DEF	12
Symbol Technologies Inc.	COM	871508107	16	1282	SH	DEF	2
SYMYX TECHNOLOGIES INC	Common	87155S108	24	1500	SH	DEF	12
SYNAGRO TECHNOLOGIES INC NEW	Common	871562203	0	26	SH	DEF	12
SYNAVANT INC	Common	87157A105	0	30	SH	DEF	12
SYNOPSIS INC	COM	871607107	10477	169180	SH	DEF	3
SYNOPSIS INC	COM	871607107	10737	173379	SH	DEF	6
SYNOPSIS INC	Common	871607107	33	540	SH	DEF	12
SYNOVUS FINANCIAL CORP	Common	87161C105	1239	57629.91	SH	DEF	12
Synovus Financial Corp.	COM	87161C105	28	1192	SH	DEF	2
SYNOVUS FINL CORP	COM	87161C105	1	50	SH	DEF	6
SYNPLICITY INC	Common	87160Y108	10	1950	SH	DEF	12
SYPRIS SOLUTIONS	COM	871655106	927	89482	SH	DEF	6
SYPRIS SOLUTIONS INC	Common	871655106	630	61000	SH	DEF	12
Sysco	COM	871829107	104	3455	SH	DEF	4
SYSCO CORP	COM	871829107	333	11074	SH	DEF	11
SYSCO CORP	Common	871829107	1036	34491	SH	DEF	12
Sysco Corp.	COM	871829107	5720	190400	SH	DEF	1
Sysco Corp.	COM	871829107	19158	666359	SH	DEF	2
SYSTEMAX INC	Common	871851101	1	300	SH	DEF	12
Systems & Computer Technology Corp	COM	871873105	16	1437	SH	DEF	2
T ROWE PRICE GROUP INC	COM	74144T108	59	1550	SH	DEF	11
T-NETIX INC	Common	872597109	14	7000	SH	DEF	12
TAIWAN SEMICONDUCTOR	COM	874039100	19341	1879746	SH	DEF	6
TAIWAN SEMICONDUCTOR - SP ADR	ADR	874039100	101	10000	SH	DEF	3
Taiwan Semiconductor Co. LTD Spons	ADR ADR	874039100	103	10434	SH	DEF	2
TAKE-TWO INTERACTIVE SOFTWARE INC	COM	874054109	11	385	SH	DEF	11
TAKE-TWO INTERACTIVE SOFTWRE	COM	874054109	27988	988280	SH	DEF	3
TALBOTS INC	Common	874161102	265	8995	SH	DEF	12
TALISMAN ENERGY INC	COM	87425E103	115	2500	SH	DEF	3
TALISMAN ENERGY INC.	COM	87425E103	8	125	SH	DEF	14
TALK AMERICA HLDGS INC	COM	87426R202	10345	927830	SH	DEF	3
TALK AMERICA HOLDINGS INC	Common	87426R202	146	13358	SH	DEF	12
TALX CORP	COM	874918105	3410	152300	SH	DEF	3
TALX CORP	Common	874918105	127	5600	SH	DEF	12
TANDY BRANDS ACCESS	COM	875378101	794	66200	SH	DEF	6
TANGER FACTORY OUTLET CENTERS	Common	875465106	283	8545.21	SH	DEF	12
Tanger Factory Outlet Centers Inc.	COM	875465106	162	4900	SH	DEF	1
Tanox Inc	COM	87588Q109	21	1300	SH	DEF	2
TARANTELLA INC	Common	876090309	0	80	SH	DEF	12
Target	COM	87612e106	32	838	SH	DEF	4
TARGET CORP	COM	87612E106	650	17200	SH	DEF	5
TARGET CORP	COM	87612E106	3705	97909	SH	DEF	3
TARGET CORPORATION	COM	87612E106	4943	130642	SH	DEF	6
Target Corporation	COM	87612e106	1152	30448		DEF	9
TASTY BAKING CO	Common	876553306	350	33287	SH	DEF	12
Taubman Centers Inc.	COM	876664103	78	4000	SH	DEF	2
TBC CORP	COM	872180104	4617	242500	SH	DEF	6
TBC CORP	Common	872180104	240	12587	SH	DEF	12
TC PIPELINES LP	Common	87233Q108	472	16000	SH	DEF	12
TCF FINANCIAL CORP	COM	872275102	40	1000	SH	DEF	11
TCF FINANCIAL CORP	Common	872275102	247	6190	SH	DEF	12
TCF Financial Corp.	COM	872275102	4844	121575	SH	DEF	1
TCW CONVERTIBLE SECURITIES	Close End FD	872340104	241	50850	SH	DEF	12
TCW DW TERM TRUST 2003-SBI	Close End FD	87234U108	45	4277	SH	DEF	12

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TDK CORP	COM	872351408	3594	63985	SH	DEF	6
TEAMSTAFF INC	Common	87815U204	1	285	SH	DEF	12
TECH DATA CORP	COM	878237106	14089	526700	SH	DEF	6
TECH DATA CORP	Common	878237106	1502	56233	SH	DEF	12
TECHNE CORP	COM	878377100	7042	232020	SH	DEF	3
TECHNE CORP	Common	878377100	12	400	SH	DEF	12
TECHNIP S A SPONSORED	COM	878546209	6202	275246	SH	DEF	6
Technitrol	COM	878555101	5719	380014	SH	DEF	4
TECHNITROL INC	COM	878555101	3677	244335	SH	DEF	5
TECHNITROL INC	Common	878555101	116	7692	SH	DEF	12
TECO ENERGY INC	COM	872375100	5284	440690	SH	DEF	6
TECO ENERGY INC	COM	872375100	11	900	SH	DEF	11
TECO ENERGY INC	Common	872375100	1514	126281.71	SH	DEF	12
TECO ENERGY INC COM	COM	872375100	8	700	SH	DEF	3
TECUMSEH PRODS CO	CL A	878895200	5713	148928	SH	DEF	6
TECUMSEH PRODUCTS CO -CL A	COM	878895200	687	17900	SH	DEF	3
TECUMSEH PRODUCTS CO-CL A	Common	878895200	42	1100	SH	DEF	12
TEEKAY SHIPPING CORP	COM	Y8564W103	2057	47950	SH	DEF	3
TEJON RANCH CO	Common	879080109	17	562	SH	DEF	12
TEKELEC INC	Common	879101103	103	9078	SH	DEF	12
TEKTRONIX INC	COM	879131100	1	50	SH	DEF	6
TEKTRONIX INC	Common	879131100	111	5152	SH	DEF	12
Tektronix Inc.	COM	879131100	1443	67432	SH	DEF	2
TELECOM CORP NEW ZEALAND LTD	COM	879278208	15	600	SH	DEF	11
Telecom Corp. of New	ADR	879278208	15	610	SH	DEF	2
TELECOM HOLDERS TR	Common	87927P200	3	100	SH	DEF	12
TELEDYNE TECHNOLOGIES INC	COM	879360105	7905	603460	SH	DEF	3
TELEDYNE TECHNOLOGIES INC	Common	879360105	24	1856	SH	DEF	12
TELEFLEX INC	COM	879369106	8276	194280	SH	DEF	6
TELEFLEX INC	COM	879369106	10	244	SH	DEF	11
TELEFLEX INC	Common	879369106	6503	152823	SH	DEF	12
Teleflex Inc.	COM	879369106	43	1000	SH	DEF	2
TELEFONICA DE ESPANA	COM	879382208	8367	243188	SH	DEF	6
TELEFONICA S A ADR	ADR	879382208	22	624	SH	DEF	3
Telefonica SA Spons ADR	ADR	879382208	1087	32109	SH	DEF	2
TELEFONOS DE MEXICO	COM	879403780	10062	318510	SH	DEF	6
TELEFONOS DE MEXICO S A ADR REP ORD L ADR		879403780	114	3620	SH	DEF	3
Telefonos de Mexico SA Spons ADR ADR		879403780	115	3774	SH	DEF	2
TELENORTE LESTE PARTICIPACOES	ADR ADR	879246106	16667	1426947	SH	DEF	3
TELEPHONE & DATA SYS	COM	879433100	4870	97990	SH	DEF	6
TELEPHONE & DATA SYSTEMS INC	Common	879433100	1086	21854	SH	DEF	12
Telephone & Data Systems Inc.	COM	879433100	264	5065	SH	DEF	2
TELIK INC	COM	87959M109	548	34230	SH	DEF	3
TELIK INC	Common	87959M109	2199	136840	SH	DEF	12
TELLABS INC	COM	879664100	309	47150	SH	DEF	5
TELLABS INC	COM	879664100	287	43700	SH	DEF	6
TELLABS INC	COM	879664100	2	300	SH	DEF	11
TELLABS INC	Common	879664100	394	60033	SH	DEF	12
Tellabs Inc.	COM	879664100	305	41647		DEF	9
Tellabs Inc.	COM	879664100	7	1000	SH	DEF	2
TELUS CORP.	NON VTG	87971M202	41	1830	SH	DEF	14
TEMPLE INLAND INC	COM	879868107	17	400	SH	DEF	11
TEMPLE INLAND INC	COM	879868107	624	14550	SH	DEF	6
TEMPLE INLAND INC	Common	879868107	96	2248	SH	DEF	12
TEMPLE INLAND INC COM	COM	879868107	249	5800	SH	DEF	5
Temple Inland Inc.	COM	879868107	110	2400	SH	DEF	2
TEMPLETON CHINA WORLD FUND	Close End FD	88018X102	114	8716	SH	DEF	12
TEMPLETON DRAGON FUND INC	Close End FD	88018T101	74	6600	SH	DEF	12
TEMPLETON EMERGING MARKETS	Close End FD	880192109	3078	252668.33	SH	DEF	12
TEMPLETON EMERGING MARKETS	Close End FD	880191101	50	5000	SH	DEF	12
TEMPLETON GLOBAL INCOME FUND	Close End FD	880198106	3582	437404.1	SH	DEF	12
TENET HEALTHCARE	COM	88033G100	411	35240	SH	DEF	6

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TENET HEALTHCARE	COM	88033G100	930	79851	SH	DEF	16
Tenet Healthcare Corp	COM	88033G100	223069	19147527	SH	DEF	10
TENET HEALTHCARE CORP	COM	88033G100	27	2300	SH	DEF	11
TENET HEALTHCARE CORP	COM	88033G100	104	8900	SH	DEF	3
TENET HEALTHCARE CORP	Common	88033G100	1148	98583	SH	DEF	12
Tenet Healthcare Corp.	COM	88033G100	102971	8838700	SH	DEF	8
Tennant Co	COM	880345103	35	900	SH	DEF	2
TENNANT CO	Common	880345103	4	100	SH	DEF	12
TENNECO AUTOMOTIVE INC	COM	880349105	0	60	SH	DEF	11
TENNECO AUTOMOTIVE INC	Common	880349105	1	321	SH	DEF	12
TEPPCO PARTNERS LP	Common	872384102	1525	41667.32	SH	DEF	12
TERADYNE INC	Common	880770102	361	20859	SH	DEF	12
TERAYON COMMUNICATION SYSTEMS	Common	880775101	18	6540	SH	DEF	12
TEREX CORP	COM	880779103	9573	490400	SH	DEF	6
TEREX CORP NEW	Common	880779103	4	200	SH	DEF	12
TESORO PETROLEUM CORP	Common	881609101	2	300	SH	DEF	12
TESSCO TECH INC	COM	872386107	337	48800	SH	DEF	6
TESSCO TECHNOLOGIES INC	Common	872386107	1	175	SH	DEF	12
TETRA TECH INC	COM	88162G103	1348	78350	SH	DEF	3
TETRA TECH INC NEW	Common	88162G103	86	5000	SH	DEF	12
TEVA PHARM INDS -ADR	ADR	881624209	22880	401900	SH	DEF	3
Teva Pharmaceuticals	COM	881624209	79	1400		DEF	9
TEVA PHARMACEUTICAL INDUSTRIES	LTD COM	881624209	228	4010	SH	DEF	5
Teva Pharmaceutical-SP ADR	ADR	881624209	44	800	SH	DEF	2
TEVA PHARMACEUTICALS ADR	COM	881624209	9	156	SH	DEF	6
TEXAS GENCO HLDGS	COM	882443104	0	7	SH	DEF	6
Texas Genco Hldgs Inc	COM	882443104	0	15	SH	DEF	2
TEXAS GENCO HLDGS INC	Common	882443104	9	388	SH	DEF	12
TEXAS INSTRS INC COM	COM	882508104	3189	181210	SH	DEF	3
Texas Instruments	COM	882508104	7783	442239	SH	DEF	4
TEXAS INSTRUMENTS	COM	882508104	7	390	SH	DEF	6
TEXAS INSTRUMENTS INC	COM	882508104	279	15844	SH	DEF	11
TEXAS INSTRUMENTS INC	Common	882508104	5135	291745.51	SH	DEF	12
TEXAS INSTRUMENTS INC COM	COM	882508104	4277	242995	SH	DEF	5
Texas Instruments Inc.	COM	882508104	4992	259309	SH	DEF	2
TEXAS PACIFIC LAND TRUST	Common	882610108	356	7615	SH	DEF	12
TEXAS REGIONAL BANCSHARES INC	COM	882673106	49	1430	SH	DEF	11
TEXAS REGIONAL BANCSHARES INC	Common	882673106	98	2815	SH	DEF	12
Texas Regional Bancshares Inc.	COM	882673106	8577	247187	SH	DEF	1
Textron	COM	883203101	976	25500		DEF	9
TEXTRON INC	COM	883203101	122	3135	SH	DEF	11
TEXTRON INC	COM	883203101	29724	761759	SH	DEF	6
TEXTRON INC	Common	883203101	5763	147698.83	SH	DEF	12
TEXTRON INC COM	COM	883203101	464	11900	SH	DEF	5
Textron Inc.	COM	883203101	116	2700	SH	DEF	2
THAI CAPITAL FUND INC NEW	Common	882905201	2	350	SH	DEF	12
THAI FUND INC	Close End FD	882904105	28	5000	SH	DEF	12
The Allstate Corp.	COM	020002101	343	8878	SH	DEF	2
The Bear Stearns Companies Inc.	COM	073902108	409	5975	SH	DEF	2
The Home Depot Inc	COM	437076102	395944	11954843	SH	DEF	10
The Home Depot Inc.	COM	437076102	18198	572970	SH	DEF	2
The Home Depot Inc.	COM	437076102	210278	6348960	SH	DEF	8
The Home Depot Inc.	COM	437076102	5	150	SH	DEF	1
The J.M. Smucker Company	COM	832696405	1657	41755	SH	DEF	2
The J.M. Smucker Company	COM	832696405	16	394	SH	DEF	1
The Kroger Co	COM	501044101	345284	20700454	SH	DEF	10
The Kroger Co.	COM	501044101	5190	313429	SH	DEF	2
The Kroger Co.	COM	501044101	188071	11275226	SH	DEF	8
The Pepsi Bottling Group Inc	COM	713409100	34919	1744200	SH	DEF	10
THE PEPSI BOTTLING GROUP INC	Common	713409100	104	5200	SH	DEF	12
The Pepsi Bottling Group Inc.	COM	713409100	1908	95300	SH	DEF	8
The Phoenix Companies Inc.	COM	71902E109	9	941	SH	DEF	2

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THE PMI GROUP	COM	69344M101	1805	67260	SH	DEF	5
The Scotts Co Class A	COM	810186106	286	5500	SH	DEF	2
The Southern Company	COM	842587107	126	4362	SH	DEF	2
THE STEAK N SHAKE COMPANY	COM	857873103	163	10700	SH	DEF	3
The Valspar Corp.	COM	920355104	7014	162560	SH	DEF	2
THE WALT DISNEY CO	COM	254687106	37774	1905557	SH	DEF	6
The Walt Disney Co.	COM	254687106	2191	110935		DEF	9
The Walt Disney Co.	COM	254687106	7355	353270	SH	DEF	2
The Walt Disney Co.	COM	254687106	6	300	SH	DEF	1
THERAGENICS CORP	Common	883375107	6	1500	SH	DEF	12
THERASENSE INC	Common	883381105	9	925	SH	DEF	12
THERMO ELECTRON CORP	COM	883556102	30	1413	SH	DEF	11
THERMO ELECTRON CORP	COM	883556102	1052	50070	SH	DEF	6
THERMO ELECTRON CORP	Common	883556102	78	3710	SH	DEF	12
THERMO ELECTRON CORP COM	COM	883556102	1909	90800	SH	DEF	3
Thermo Electron Corp.	COM	883556102	35	1635	SH	DEF	2
THOMAS & BETTS CORP	Common	884315102	20	1400	SH	DEF	12
THOMAS & BETTS CORP COM	COM	884315102	746	51600	SH	DEF	3
THOMAS INDS INC	COM	884425109	246	9100	SH	DEF	6
THOMSON CORP./THE	COM	884903105	30261	713697	SH	DEF	14
THOR INDS INC COM	COM	885160101	73	1800	SH	DEF	3
THOR INDUSTRIES INC	COM	885160101	37	900	SH	DEF	11
THOR INDUSTRIES INC	Common	885160101	1137	27850	SH	DEF	12
THORATEC CORP	Common	885175307	355	23859	SH	DEF	12
THORNBURG MORTGAGE INC	Common	885218107	7	300	SH	DEF	12
Thornburg Mortgage Inc.	COM	885218107	27	1000	SH	DEF	2
THORNBURG MTG ASSET CORP	COM	885218107	37851	1532445	SH	DEF	3
THQ INC NEW	Common	872443403	41	2299	SH	DEF	12
THREE FIVE SYSTEMS INC	Common	88554L108	3	500	SH	DEF	12
Three Five Systems Inc.	COM	88554L108	4	450	SH	DEF	2
TIBCO SOFTWARE INC	COM	88632Q103	1	100	SH	DEF	6
TIDEWATER INC	COM	886423102	9	300	SH	DEF	11
TIDEWATER INC	COM	886423102	61574	2109220	SH	DEF	6
TIDEWATER INC	Common	886423102	310	10564	SH	DEF	12
TIFFANY & CO NEW	Common	886547108	-743	-22746	SH	DEF	12
TIMBERLAND BANCORP I	COM	887098101	988	43700	SH	DEF	6
TIMBERLAND BANCORP INC	Common	887098101	43	1900	SH	DEF	12
TIMBERLAND CO	COM	887100105	21	400	SH	DEF	11
TIMBERLAND CO CL A	COM	887100105	1113	21050	SH	DEF	3
TIMBERLAND CO-CL A	Common	887100105	123	2325	SH	DEF	12
TIME WARNER TELECOM -CL A	COM	887319101	1335	217460	SH	DEF	3
TIMKEN CO	Common	887389104	26	1500	SH	DEF	12
TIPPERARY CORP NEW	Common	888002300	49	19000	SH	DEF	12
TIPPINGPOINT TECHNOLOGIES INC	Common	888011103	0	13	SH	DEF	12
TITAN CORP	Common	888266103	6	630	SH	DEF	12
TITAN PHARMACEUTICALS INC-DEL	Common	888314101	2	1000	SH	DEF	12
TITANIUM METALS CORPORATION	Common	888339207	6	190	SH	DEF	12
TIVO INC	Common	888706108	1	100	SH	DEF	12
TJX Companies Inc	COM	872540109	15637	830000	SH	DEF	10
TJX COMPANIES INC	COM	872540109	2955	156856	SH	DEF	6
TJX COMPANIES INC	COM	872540109	126	6676	SH	DEF	11
TJX COMPANIES INC NEW	Common	872540109	3459	183617	SH	DEF	12
TJX Companies Inc.	COM	872540109	16	800	SH	DEF	2
TLC VISION CORP COM	COM	872549100	115	24865	SH	DEF	6
TMBR/SHARP DRILLING INC	Common	87257P101	6	292	SH	DEF	12
TODHUNTER INTL INC	COM	889050100	214	21100	SH	DEF	6
Toll Brothers Inc	COM	889478103	11	400	SH	DEF	2
TOLL BROTHERS INC	Common	889478103	54	1900	SH	DEF	12
Toll Brothers Inc	COM	889478103	2831	100000	SH	DEF	13
TOM BROWN INC NEW	Common	115660201	21	761	SH	DEF	12
Tomkins PLC Sponsored ADR	ADR	890030208	37	2300	SH	DEF	2
TOMMY HILFIGER CORP	COM	G8915Z102	9	1000	SH	DEF	11

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TOMMY HILFIGER CORP	COM	G8915Z102	25139	2713962	SH	DEF	6
TOMMY HILFIGER CORP	COM	G8915Z102	3301	357250	SH	DEF	3
TOMPKINS TRUSTCO INC	COM	890110109	103	2300	SH	DEF	3
TOO INC	Common	890333107	1	49	SH	DEF	12
TOO INC COM	COM	890333107	13050	643390	SH	DEF	6
Tootsie Roll	COM	890516107	66	2176	SH	DEF	4
TOOTSIE ROLL INDUSTRIES INC	COM	890516107	20	652	SH	DEF	11
TOOTSIE ROLL INDUSTRIES INC	Common	890516107	565	18532.52	SH	DEF	12
Tootsie Roll Industries Inc.	COM	890516107	782	25795	SH	DEF	2
TOPPS CO INC	Common	890786106	128	14930	SH	DEF	12
Topps Inc.	COM	890786106	0	1	SH	DEF	2
TOR MINERALS INTL INC	Common	890878101	2	500	SH	DEF	12
TORCH OFFSHORE INC	Common	891019101	1	150	SH	DEF	12
TORCHMARK CORP	COM	891027104	9245	248195	SH	DEF	6
TORCHMARK CORP	Common	891027104	84	2250	SH	DEF	12
TORCHMARK CORP COM	COM	891027104	7573	203300	SH	DEF	3
Toreador Resources Corp	COM	891050106	0	1	SH	DEF	2
TORO CO	COM	891092108	25099	631430	SH	DEF	3
TORO CO	COM	891092108	8288	208500	SH	DEF	6
TORO CO	Common	891092108	666	16760	SH	DEF	12
TORONTO-DOMINION BANK	COM	891160509	111587	2986796	SH	DEF	14
Total SA-Spon ADR	ADR	89151e109	6	80	SH	DEF	4
TOTAL SYSTEM SERVICES INC	Common	891906109	519	23257	SH	DEF	12
TOWER AUTOMOTIVE INC	COM	891707101	3635	993300	SH	DEF	6
TOWER AUTOMOTIVE INC	Common	891707101	4	1000	SH	DEF	12
TOWN & COUNTRY TRUST	Common	892081100	227	9745	SH	DEF	12
Toys 'R' Us Inc.	COM	892335100	1266	104427		DEF	9
Toys R Us	COM	892335100	0	20	SH	DEF	4
TOYS R US	COM	892335100	1370	113060	SH	DEF	6
TOYS R US COM	COM	892335100	115	9500	SH	DEF	3
TOYS R US INC	Common	892335100	513	42330	SH	DEF	12
TRACK DATA CORP	Common	891918104	33	37720	SH	DEF	12
TRACTOR SUPPLY CO	COM	892356106	941	19860	SH	DEF	3
TRACTOR SUPPLY CO	Common	892356106	108	2255	SH	DEF	12
TRADESTATION GROUP INC	Common	89267P105	3	300	SH	DEF	12
TRAFFIX INC	COM	892721101	101	32900	SH	DEF	6
TRANSACTION SYSTEMS ARCHITECTS	Common	893416107	28	3100	SH	DEF	12
TRANSALTA CORP.	COM	89346D107	1912	106383	SH	DEF	14
TRANSAMERICA INCOME SHARES INC	Close End FD	893506105	140	5800	SH	DEF	12
TRANSATLANTIC HOLDINGS INC	Common	893521104	200	2897	SH	DEF	12
Transatlantic Holdings Inc.	COM	893521104	87	1254	SH	DEF	1
TRANSCANADA CORP.	COM	89353D107	57267	2411244	SH	DEF	14
TRANSKARYOTIC THERAPIES INC	Common	893735100	14	1200	SH	DEF	12
TRANSMETA CORP DEL	Common	89376R109	1	600	SH	DEF	12
Transocean Inc.	COM	G90078109	115	5905	SH	DEF	2
TRANSOCEAN SEDCO FORE	COM	G90078109	20792	949045	SH	DEF	6
TRANSWITCH CORP	Common	894065101	5	3550	SH	DEF	12
TRAVELERS PPTY	CL A	89420G109	2558	160874	SH	DEF	6
TRAVELERS PPTY	CL B	89420G406	3892	246820	SH	DEF	6
TRAVELERS PPTY CAS CORP NEW	Preferred	89420G307	2	70	SH	DEF	12
TRAVELERS PROPERTY CASUALTY	Common	89420G109	397	24947.23	SH	DEF	12
TRAVELERS PROPERTY CASUALTY	Common	89420G406	338	21453.25	SH	DEF	12
TRAVELERS PROPERTY CASUALTY CL A COM		89420G109	516	32435	SH	DEF	5
TRAVELERS PROPERTY CASUALTY CORP COM		89420G406	3	203	SH	DEF	11
TRAVELERS PROPERTY CASUALTY CORP COM		89420G109	5	311	SH	DEF	11
Travelers Property Casualty Corp Cl A COM		89420G109	68	4193	SH	DEF	2
Travelers Property Casualty Corp Cl A COM		89420G109	3	194	SH	DEF	1
Travelers Property Casualty Corp Cl B COM		89420G406	130	8072	SH	DEF	2
Travelers Property Casualty Corp Cl B COM		89420G406	6	402	SH	DEF	1
Travis Boats	COM	894363100	61	75000	SH	DEF	
TRC COMPANIES INC	Common	872625108	3	200	SH	DEF	12
TREDEGAR CORPORATION	Common	894650100	22	1450	SH	DEF	12

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TREX COMPANY INC	COM	89531P105	3336	84990	SH	DEF	3
TREX INC	Common	89531P105	131	3325	SH	DEF	12
TRI-CONTINENTAL CORP	Close End FD	895436103	324	21950.7	SH	DEF	12
TRIAD GTY INC	COM	895925105	2111	55622	SH	DEF	6
TRIAD GUARANTY INC	Common	895925105	30	800	SH	DEF	12
TRIAD HOSPITAL INC	Common	89579K109	9	350	SH	DEF	12
Triad Hospitals Inc.	COM	89579K109	2	69	SH	DEF	2
TRIARC COMPANIES INC-CL A	Common	895927101	726	24200	SH	DEF	12
TRIARC COS INC	CL A	895927101	4714	157185	SH	DEF	6
TRIARC COS INC	COM	895927101	6668	221187	SH	DEF	6
Tribune	COM	896047107	3944	81665	SH	DEF	4
TRIBUNE CO	COM	896047107	965	19973	SH	DEF	11
TRIBUNE CO COM	COM	896047107	2330	48251	SH	DEF	5
TRIBUNE CO NEW	Common	896047107	437	9048	SH	DEF	12
Tribune Company	COM	896047107	105	2200	SH	DEF	2
TRICO BANCSHARES	COM	896095106	1190	46800	SH	DEF	6
TRICO BANCSHARES	Common	896095106	648	25500	SH	DEF	12
TRIDENT MICROSYSTEMS INC	Common	895919108	0	18	SH	DEF	12
TRIKON TECHNOLOGIES INC	Common	896187408	0	10	SH	DEF	12
Trimble Nav Ltd	COM	896239100	7	300	SH	DEF	2
TRIMBLE NAVIGATION LTD	COM	896239100	16925	733300	SH	DEF	3
TRIPATH TECHNOLOGY INC	Common	89672P104	0	333	SH	DEF	12
TRIQUINT SEMICONDUCTOR INC	Common	89674K103	35	8458	SH	DEF	12
TRITON PCS HLDGS INC	Common	89677M106	1	100	SH	DEF	12
Triumph Group	COM	896818101	23	800	SH	DEF	6
TRIUMPH GROUP INC	COM	896818101	7350	260900	SH	DEF	6
TRIUMPH GROUP INC NEW	Common	896818101	23	801	SH	DEF	12
Trizec	COM	89687P107	813	67193		DEF	9
TRIZEC PROPERTIES INC	Common	89687P107	838	73667	SH	DEF	12
TROPICAL SPORTSWEAR	COM	89708P102	995	139800	SH	DEF	6
TROVER SOLUTIONS INC	COM	897249108	739	127600	SH	DEF	6
TROVER SOLUTIONS INC	Common	897249108	12	2000	SH	DEF	12
TROY FINANCIAL CORPORATION	Common	897329108	12	425	SH	DEF	12
TRUST CO NJ JERSEY	COM	898304100	2603	85900	SH	DEF	6
TRUST CO OF NEW JERSEY NEW	Common	898304100	70	2300	SH	DEF	12
TRUSTCO BANK CORP N	COM	898349105	181	16400	SH	DEF	3
TRUSTCO BANK CORP N Y	Common	898349105	935	84419.27	SH	DEF	12
TRUSTCO BANK CORPORATION NY	COM	898349105	25	2300	SH	DEF	11
TRUSTMARK CORP	COM	898402102	2723	106927	SH	DEF	6
TRUSTMARK CORP	Common	898402102	1180	46348	SH	DEF	12
TRUSTMARK CORP COM NASD INDL	COM	898402102	6323	248260	SH	DEF	3
TSR INC	COM	872885108	368	41000	SH	DEF	6
TULARIK INC	Common	899165104	10	1000	SH	DEF	12
TUMBLEWEED COMMUNICATIONS CORP	Common	899690101	8	3000	SH	DEF	12
TUPPERWARE CORP	COM	899896104	13033	907600	SH	DEF	6
TUPPERWARE CORP	Common	899896104	249	17311.41	SH	DEF	12
Tupperware Corp.	COM	899896104	6	420	SH	DEF	2
TURNSTONE SYSTEMS INC	Common	900423104	2	800	SH	DEF	12
TWEETER HOME ENTMT GROUP INC	Common	901167106	1	150	SH	DEF	12
TXU CORP	COM	873168108	44	1975	SH	DEF	11
TXU Corp	COM	873168108	2	100	SH	DEF	2
TXU Corp	COM	873168108	0	17	SH	DEF	1
TXU CORP	Common	873168108	1162	51767.88	SH	DEF	12
TXU CORP COM	COM	873168108	13158	587684	SH	DEF	6
Tyco International	COM	902124106	13929	733860	SH	DEF	4
TYCO INTERNATIONAL LIMITED	COM	902124106	3853	203034	SH	DEF	16
Tyco International LTD	COM	902124106	856935	45149384	SH	DEF	10
Tyco International LTD	COM	902124106	3462	181938	SH	DEF	2
TYCO INTERNATIONAL LTD	COM	902124106	6002	316251	SH	DEF	5
Tyco International LTD	COM	902124106	433574	22843725	SH	DEF	8
Tyco International Ltd	COM	902124106	1298	68401		DEF	9
TYCO INTERNATIONAL LTD	COM	902124106	239	12575	SH	DEF	11

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Tyco International LTD	COM	902124106	170820	9000000	SH	DEF	13
TYCO INTERNATIONAL LTD NEW	COM	902124106	6480	341403	SH	DEF	6
TYCO INTL LTD NEW	Bond	902124AC0	1142	15000	SH	DEF	12
TYCO INTL LTD NEW COM	COM	902124106	2349	123747	SH	DEF	3
TYSON FOODS INC	CL A	902494103	5	470	SH	DEF	6
TYSON FOODS INC CL A NASD INDL	COM	902494103	1700	160100	SH	DEF	3
TYSON FOODS INC-CL A	Common	902494103	1250	117708.3	SH	DEF	12
Tyson Foods Inc.	COM	902494103	13	1169	SH	DEF	2
U S B HLDG INC	COM	902910108	1294	72900	SH	DEF	6
U S BANCORP	COM	902973304	35738	1457909	SH	DEF	6
U S ENERGY SYSTEMS INC	Common	902951102	3	2400	SH	DEF	12
U S LIQUIDS INC	Common	902974104	0	500	SH	DEF	12
U S RESTAURANT PROPERTIES INC	Common	902971100	2	150	SH	DEF	12
U.S CONCRETE INC	COM	90333L102	1173	305377	SH	DEF	6
U.S. Bancorp	COM	902973304	367	14960	SH	DEF	1
U.S. Bancorp	COM	902973304	22521	899046	SH	DEF	2
UCBH HOLDINGS INC	Common	90262T308	18	614	SH	DEF	12
UCBH Holdings Inc.	COM	90262T308	11299	393975	SH	DEF	1
UGI CORP	COM	902681105	43325	1366724	SH	DEF	3
UGI CORP HOLDING CO	Common	902681105	4	130	SH	DEF	12
UICI	COM	902737105	5867	389330	SH	DEF	6
UICI COM	COM	902737105	7195	477450	SH	DEF	3
UIL HOLDING CO	COM	902748102	9233	227700	SH	DEF	6
UIL HOLDINGS CORP	Common	902748102	382	9432	SH	DEF	12
UIL HOLDINGS CORPORATION	COM	902748102	11	275	SH	DEF	11
UMB FINANCIAL CORP	Common	902788108	14	323	SH	DEF	12
Umpqua Hldgs Corp	COM	904214103	475	25000	SH	DEF	1
UMPQUA HOLDINGS CORP	COM	904214103	891	47970	SH	DEF	3
UNIBANCO-UNI GDS BRAZIL	GDS	90458E107	1860	108390	SH	DEF	3
UNIFAB INTERNATIONAL INC	Common	90467L100	0	1300	SH	DEF	12
UNIFI INC	Common	904677101	42	6755	SH	DEF	12
UNILEVER N V	COM	904784709	219	4062	SH	DEF	11
Unilever N.V.	COM	904784709	604	11188	SH	DEF	1
Unilever PLC	ADR	904767704	45	1360	SH	DEF	2
UNILEVER PLC	COM	904767704	3	100	SH	DEF	11
UNION BANKSHARES CORP-VA	Common	905399101	11	400	SH	DEF	12
UNION PAC CORP	COM	907818108	469	8075	SH	DEF	6
UNION PAC CORP COM	COM	907818108	12	200	SH	DEF	3
UNION PACIFIC CORP	COM	907818108	292	5030	SH	DEF	11
UNION PACIFIC CORP	Common	907818108	854	14713	SH	DEF	12
UNION PACIFIC CORP COM	COM	907818108	376	6483	SH	DEF	5
Union Pacific Corp.	COM	907818108	6610	111843	SH	DEF	2
UNION PLANTERS CORP	COM	908068109	58	1875	SH	DEF	11
UNION PLANTERS CORP	COM	908068109	6	180	SH	DEF	6
UNION PLANTERS CORP	Common	908068109	5351	172451.04	SH	DEF	12
UNION PLANTERS CORP COM	COM	908068109	711	22900	SH	DEF	3
Union Planters Corp.	COM	908068109	10	316	SH	DEF	2
UNIONBANCAL CORP COM	COM	908906100	22832	551890	SH	DEF	3
UnionBanCal Corporation	COM	908906100	25161	608200	SH	DEF	10
UnionBanCal Corporation	COM	908906100	1237	29903	SH	DEF	8
UNISOURCE ENERGY CORP	Common	909205106	19	1000	SH	DEF	12
Unisys	COM	909214108	7481	609209	SH	DEF	4
UNISYS CORP	COM	909214108	111	9000	SH	DEF	
UNISYS CORP AUTREFOIS	Common	909214108	954	77657	SH	DEF	12
UNISYS CORP COM	COM	909214108	3522	286860	SH	DEF	5
UNISYS CORP COM	COM	909214108	238	19400	SH	DEF	3
Unisys Corp.	COM	909214108	504	39178		DEF	9
Unisys Corp.	COM	909214108	2	200	SH	DEF	2
Unisys Corp.	COM	909214108	48874	3980000	SH	DEF	13
UNISYS CORPORATION	COM	909214108	2	150	SH	DEF	6
UNITED AUTO GROUP	COM	909440109	13268	609200	SH	DEF	6
UNITED AUTO GROUP INC	Common	909440109	1631	74880	SH	DEF	12

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United Bankshares	COM	909907107	72	2500	SH	DEF	4
UNITED BANKSHARES INC-W VA	Common	909907107	423	14775	SH	DEF	12
UNITED DEFENSE INDS	COM	91018B104	7751	298800	SH	DEF	6
UNITED DEFENSE INDS INC	COM	91018B104	1507	58100	SH	DEF	3
UNITED DEFENSE INDUSTRIES INC	COM	91018B104	12	450	SH	DEF	11
UNITED DEFENSE INDUSTRIES INC	Common	91018B104	146	5610	SH	DEF	12
United Dominion Realty Trust	COM	910197102	170	9600	SH	DEF	2
United Dominion Realty Trust	COM	910197102	1114	61900		DEF	9
UNITED DOMINION REALTY TRUST	Common	910197102	797	46287.03	SH	DEF	12
UNITED DOMINION REALTY TRUST INC	COM	910197102	61	3549	SH	DEF	11
UNITED HEALTH GROUP	COM	91324P102	3773	75098	SH	DEF	16
UNITED HEALTH GROUP INC	COM	91324P102	950	18910	SH	DEF	5
UNITED HEALTH SERVICES INC	COM	913903100	245	6200	SH	DEF	5
UNITED INDL CORP	COM	910671106	639	39200	SH	DEF	6
UNITED INDUSTRIAL CORP	Common	910671106	7	400	SH	DEF	12
UNITED MICROELECTRONICS CORP -	ADR ADR	910873207	4113	1096800	SH	DEF	3
UNITED MOBIL HOMES INC	Common	911024107	667	43990	SH	DEF	12
UNITED NATIONAL BANCORP-N.J.	Common	910909100	51	1860	SH	DEF	12
UNITED NATURAL FOODS INC	Common	911163103	57	2025	SH	DEF	12
UNITED ONLINE INC	COM	911268100	33028	1303400	SH	DEF	3
UNITED ONLINE INC	Common	911268100	92	3618	SH	DEF	12
United Parcel Service CL B	CL B	911312106	15240	239240	SH	DEF	1
UNITED PARCEL SERVICE CL B	COM	911312106	3247	50980	SH	DEF	3
United Parcel Service Inc	COM	911312106	105	1652		DEF	9
UNITED PARCEL SERVICE INC	COM	911312106	2344	36796	SH	DEF	5
UNITED PARCEL SERVICE INC CL B	CL B	911312106	354	5553	SH	DEF	11
United Parcel Service Inc.	COM	911312106	380	5909	SH	DEF	2
UNITED PARCEL SVC INC	Common	911312106	3387	53163.51	SH	DEF	12
UNITED RENTAL INC	COM	911363109	19734	1420700	SH	DEF	6
UNITED RENTALS INC	COM	911363109	29	2080	SH	DEF	11
UNITED RENTALS INC	Common	911363109	1023	73625	SH	DEF	12
UNITED STATES CELLUL	COM	911684108	2046	80380	SH	DEF	6
UNITED STATES LIME & MINERALS	Common	911922102	800	240320.12	SH	DEF	12
UNITED STATES STEEL C	COM	912909108	24355	1492671	SH	DEF	6
UNITED STATES STL CORP NEW	Common	912909108	368	22473.63	SH	DEF	12
UNITED STATIONERS	COM	913004107	8434	235400	SH	DEF	6
UNITED STATIONERS INC	Common	913004107	7	200	SH	DEF	12
UNITED STATIONERS INC COM NASD	INDL COM	913004107	1301	36320	SH	DEF	3
UNITED SURGICAL PARTNERS INTL	Common	913016309	169	7500	SH	DEF	12
UNITED TECHNOLOGIES	COM	913017109	24147	340910	SH	DEF	6
UNITED TECHNOLOGIES CORP	COM	913017109	634	8950	SH	DEF	11
UNITED TECHNOLOGIES CORP	Common	913017109	3894	54970.53	SH	DEF	12
UNITED TECHNOLOGIES CORP COM	COM	913017109	942	13297	SH	DEF	5
UNITED TECHNOLOGIES CORP COM	COM	913017109	13114	185149	SH	DEF	3
United Technologies Corp.	COM	913017109	90	1267	SH	DEF	1
United Technologies Corp.	COM	913017109	4074	53603	SH	DEF	2
UNITED THERAPEUTICS CORP DEL	Common	91307C102	4	200	SH	DEF	12
UNITED UTILS PLC ADR	COM	91311Q105	4933	252153	SH	DEF	6
UNITEDHEALTH GROUP INC	COM	91324P102	14168	281960	SH	DEF	3
UNITEDHEALTH GROUP INC	COM	91324P102	150	2977	SH	DEF	11
UNITEDHEALTH GROUP INC	Common	91324P102	3481	69270.89	SH	DEF	12
UnitedHealth Group Incorporated	COM	91324P102	415658	8271792	SH	DEF	8
UnitedHealth Group Incorporated	COM	91324P102	151	2850	SH	DEF	2
UnitedHealth Group Incorporated	COM	91324P102	796063	15842044	SH	DEF	10
UNITIL CORP	Common	913259107	540	22400	SH	DEF	12
UNITRIN INC	Common	913275103	433	15976	SH	DEF	12
UNIVERSAL ACCESS GLOBAL HLDGS	Common	91336M105	2	5800	SH	DEF	12
UNIVERSAL AMERN FINL	COM	913377107	1509	239200	SH	DEF	6
UNIVERSAL COMPR HLD	COM	913431102	21	1000	SH	DEF	6
UNIVERSAL COMPRESSION HLDGS	COM	913431102	572	27400	SH	DEF	3
UNIVERSAL CORP	COM	913456109	14175	335100	SH	DEF	6
UNIVERSAL CORP COM	COM	913456109	14681	347080	SH	DEF	3

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UNIVERSAL FOREST PRODS INC	COM	913543104	6646	317400	SH	DEF	3
UNIVERSAL FST PRODS	COM	913543104	6774	323500	SH	DEF	6
UNIVERSAL HEALTH SERVICES INC	Common	913903100	630	15890	SH	DEF	12
UNIVERSAL HEALTH SVC	CL B	913903100	409	10320	SH	DEF	6
UNIVERSAL HEALTH SVCS INC CL B	CL B	913903100	32	800	SH	DEF	11
Universal Hlth Rlty Income Tr	COM	913903100	17	613	SH	DEF	2
UNIVISION COMMUN INC	CL A	914906102	690	22700	SH	DEF	6
Univision Communications Inc	COM	914906102	5	150	SH	DEF	2
UNIVISION COMMUNICATIONS INC	Common	914906102	12	387	SH	DEF	12
UNIVISION INC CL A	COM	914906102	401	13200	SH	DEF	5
UNIZAN FINANCIAL COR	COM	91528W101	3969	225876	SH	DEF	6
UNIZAN FINL CORP	Common	91528W101	254	14475	SH	DEF	12
UNOCAL CORP	COM	915289102	3	120	SH	DEF	6
UNOCAL CORP	COM	915289102	74	2585	SH	DEF	11
UNOCAL CORP	Common	915289102	422	14701	SH	DEF	12
Unocal Corp.	COM	915289102	1538	54535	SH	DEF	2
Unumprovident	COM	91529Y106	9	650	SH	DEF	6
UNUMPROVIDENT COR	COM	91529Y106	1136	84729	SH	DEF	6
unumprovident Corp	COM	91529Y106	299	22355		DEF	9
UNUMPROVIDENT CORP	Common	91529Y106	186	13893	SH	DEF	12
UnumProvident Corporation	COM	91529Y106	2	115	SH	DEF	2
UnumProvident Corporation	COM	91529Y106	51641	3850900	SH	DEF	10
UnumProvident Corporation	COM	91529Y106	2062	153800	SH	DEF	8
UnumProvident Corporation	COM	91529Y106	44146	3292000	SH	DEF	13
UPM Kymmene Corp	ADR	915436109	50	3000	SH	DEF	2
UPM KYMMENE CORP	COM	915436109	7944	545955	SH	DEF	6
URBAN OUTFITTERS INC	Common	917047102	7	200	SH	DEF	12
URS CORP	COM	903236107	10417	535300	SH	DEF	6
URS CORP NEW	Common	903236107	46	2355	SH	DEF	12
URSTADT BIDDLE PROPERTIES INC	Common	917286106	45	3400	SH	DEF	12
URSTADT BIDDLE PROPERTIES INC	Common	917286205	13	1000	SH	DEF	12
US BANCORP	COM	902973304	18681	762479	SH	DEF	3
US Bancorp	COM	902973304	97	3962	SH	DEF	4
US BANCORP DEL	Common	902973304	6510	265695.38	SH	DEF	12
US BANCORP DEL NEW	COM	902973304	255	10412	SH	DEF	11
US CELLULAR CORP	COM	911684108	13	500	SH	DEF	3
US CELLULAR CORP	Common	911684108	202	7920	SH	DEF	12
US ONCOLOGY INC	COM	90338W103	6725	909980	SH	DEF	3
US RESTAURANT PPTYS INC	COM	902971100	331	21100	SH	DEF	3
USA Interactive	COM	902984103	7	175	SH	DEF	4
USA INTERACTIVE	COM	902984103	3544	89579	SH	DEF	16
USF CORPORATION	COM	91729Q101	6661	247080	SH	DEF	6
USF CORPORATION	Common	91729Q101	3	100	SH	DEF	12
USI HOLDINGS CORP -REDH	COM	90333H101	1187	101470	SH	DEF	3
UST INC	COM	902911106	280	8000	SH	DEF	11
UST INC	COM	902911106	8	230	SH	DEF	6
UST INC	Common	902911106	347	9920	SH	DEF	12
UTAH MED PRODS INC	COM	917488108	29	1461	SH	DEF	6
UTILITIES HOLDRS TR	Common	918019100	104	1400	SH	DEF	12
UTSTARCOM INC	COM	918076100	24608	691230	SH	DEF	3
UTSTARCOM INC	Common	918076100	842	23680	SH	DEF	12
V F CORP	COM	918204108	10	280	SH	DEF	6
V F CORP	Common	918204108	393	11557	SH	DEF	12
V F CORP COM	COM	918204108	313	9225	SH	DEF	5
V F CORP COM	COM	918204108	1574	46330	SH	DEF	3
V F Corp.	COM	918204108	59	1600	SH	DEF	2
VA Software Corp	COM	91819B105	0	100	SH	DEF	2
VA SOFTWARE CORP	Common	91819B105	3	1355	SH	DEF	12
VAIL BANKS INC	COM	918779109	850	62700	SH	DEF	6
VAIL RESORTS INC	Common	91879Q109	1	50	SH	DEF	12
VALASSIS COMMUNICATI	COM	918866104	19589	761625	SH	DEF	3
VALASSIS COMMUNICATIONS INC	Bond	918866AH7	173	3000	SH	DEF	12

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VALASSIS COMMUNICATIONS INC	Common	918866104	21	825	SH	DEF	12
VALASSIS COMMUNICTNS	COM	918866104	14325	556950	SH	DEF	6
VALERO ENERGY CORP (NEW)	COM	91913Y100	372	10250	SH	DEF	5
VALERO ENERGY CORP NEW	Common	91913Y100	249	6864	SH	DEF	12
VALERO L P	Common	91913W104	1739	40018.56	SH	DEF	12
VALLEY NATIONAL BANCORP	Common	919794107	293	11106	SH	DEF	12
Valmont Ind Inc	COM	920253101	19	1000	SH	DEF	2
VALMONT INDS INC COM NASD INDL	COM	920253101	916	47050	SH	DEF	3
VALSPAR CORP	COM	920355104	13	306	SH	DEF	11
VALSPAR CORP	Common	920355104	6442	152583	SH	DEF	12
VALUEVISION MEDIA INC	Common	92047K107	41	3000	SH	DEF	12
VAN KAMPEN ADVANTAGE	Close End FD	920937109	14	800	SH	DEF	12
VAN KAMPEN ADVANTAGE MUNICIPAL	Close End FD	92112K107	37	2500	SH	DEF	12
VAN KAMPEN ADVANTAGE MUNICIPAL	Close End FD	921124103	90	5463	SH	DEF	12
VAN KAMPEN BOND FUND	Close End FD	920955101	218	11150	SH	DEF	12
VAN KAMPEN FLORIDA QUALITY	Close End FD	920921103	57	3600	SH	DEF	12
VAN KAMPEN HIGH INCOME TRUST	Close End FD	920913100	15	3000	SH	DEF	12
VAN KAMPEN HIGH INCOME TRUST	Close End FD	920911104	9	2280	SH	DEF	12
VAN KAMPEN INCOME TRUST	Close End FD	920957107	34	5675	SH	DEF	12
VAN KAMPEN INVESTMENT GRADE	Close End FD	920915105	40	4200	SH	DEF	12
VAN KAMPEN MUNICIPAL	Close End FD	920935103	63	3667	SH	DEF	12
VAN KAMPEN MUNICIPAL INCOME	Close End FD	920909108	293	30333	SH	DEF	12
VAN KAMPEN MUNICIPAL TRUST	Close End FD	920919107	206	13712.72	SH	DEF	12
VAN KAMPEN OHIO QUALITY	Close End FD	920923109	73	4050	SH	DEF	12
VAN KAMPEN OHIO VALUE	Close End FD	92112W101	11	650	SH	DEF	12
VAN KAMPEN PENNSYLVANIA	Close End FD	920924107	34	2000	SH	DEF	12
VAN KAMPEN PENNSYLVANIA VALUE	Close End FD	92112T108	88	5200	SH	DEF	12
VAN KAMPEN SENIOR INCOME TRUST	Close End FD	920961109	109	13896	SH	DEF	12
VAN KAMPEN STRATEGIC SECTOR	Close End FD	920943107	62	4338	SH	DEF	12
VAN KAMPEN TR FOR INVESTMENT	Close End FD	920934106	99	5766	SH	DEF	12
VAN KAMPEN TR FOR INVESTMENT	Close End FD	920933108	36	2000	SH	DEF	12
VAN KAMPEN TR FOR INVESTMENT	Close End FD	920929106	216	13320	SH	DEF	12
VAN KAMPEN TR FOR INVESTMENT	Close End FD	920932100	11	600	SH	DEF	12
VAN KAMPEN TRUST FOR INSURED	Close End FD	920928108	14	800	SH	DEF	12
VAN KAMPEN TRUST FOR INVT	Close End FD	920931102	30	1700	SH	DEF	12
VAN KAMPEN VALUE MUNICIPAL	Close End FD	921132106	11	700	SH	DEF	12
VANS INC	COM	921930103	1284	144060	SH	DEF	3
VARCO INTERNATIONAL INC	COM	922122106	13403	683820	SH	DEF	3
VARCO INTL INC	COM	922122106	1	50	SH	DEF	6
VARCO INTL INC DEL	Common	922122106	2	100	SH	DEF	12
Varian Inc	COM	922206107	20	600	SH	DEF	2
VARIAN INC	COM	922206107	3027	88140	SH	DEF	3
VARIAN INC	Common	922206107	17	500	SH	DEF	12
Varian Medical Systems Inc	COM	92220P105	72	1200	SH	DEF	2
VARIAN MEDICAL SYSTEMS INC	COM	92220P105	6	100	SH	DEF	11
VARIAN MEDICAL SYSTEMS INC	Common	92220P105	130	2250	SH	DEF	12
Varian Semiconductor Equip	COM	922207105	21	600	SH	DEF	2
VARIAN SEMICONDUCTOR EQUIPMENT	COM	922207105	2332	78350	SH	DEF	3
VARIAN SEMICONDUCTOR EQUIPMENT	Common	922207105	15	512	SH	DEF	12
Varsity Brands Inc	COM	92227P108	39	6000	SH	DEF	2
Vasomedical Inc	COM	922321104	12	10000	SH	DEF	2
VASOMEDICAL INC	Common	922321104	30	24317	SH	DEF	12
VAXGEN INC NEW	Common	922390208	10	1865	SH	DEF	12
VCA ANTECH INC	COM	918194101	868	44480	SH	DEF	3
VCA ANTECH INC	Common	918194101	572	29250	SH	DEF	12
Vector Group Ltd	COM	92240M108	6	348	SH	DEF	1
VECTOR GROUP LTD	Common	92240M108	36	2061.43	SH	DEF	12
Vectren Corp	COM	92240G101	160	6982	SH	DEF	2
VECTREN CORP	Common	92240G101	107	4260	SH	DEF	12
VEECO INSTRS INC DEL COM	COM	922417100	1265	74300	SH	DEF	3
VENTANA MEDICAL SYSTEMS INC	Common	92276H106	27	1000	SH	DEF	12
Ventas	COM	92276f100	21	1400	SH	DEF	4

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VENTAS INC	COM	92276F100	2099	138530	SH	DEF	3
VENTAS INC	Common	92276F100	26	1700	SH	DEF	12
Ventas Inc.	COM	92276F100	170	10547	SH	DEF	2
VENTIV HEALTH INC	Common	922793104	0	113	SH	DEF	12
VERINT SYSTEMS INC	Common	92343X100	10	400	SH	DEF	12
VERISIGN INC	COM	92343E102	248	18000	SH	DEF	3
VERISIGN INC	COM	92343E102	1	100	SH	DEF	6
VERISIGN INC	COM	92343E102	1	100	SH	DEF	11
VERISIGN INC	Common	92343E102	3281	237206	SH	DEF	12
Verisign Inc.	COM	92343E102	6	500	SH	DEF	2
Verisign Inc.	COM	92343E102	71916	5200000	SH	DEF	13
VERITAS DGC INC	COM	92343P107	5141	447000	SH	DEF	6
VERITAS DGC INC COM	COM	92343P107	565	49100	SH	DEF	3
Veritas Software	COM	923436109	52	1800	SH	DEF	4
VERITAS SOFTWARE CO COM	COM	923436109	176	6100	SH	DEF	3
Veritas Software Corp	COM	923436109	107	3538		DEF	9
VERITAS SOFTWARE CORP	COM	923436109	148	5150	SH	DEF	11
VERITAS SOFTWARE CORP	Common	923436109	775	27038	SH	DEF	12
Verity Inc	COM	92343C106	6	500	SH	DEF	2
VERIZON	COM	92343V104	16295	412932	SH	DEF	6
Verizon	COM	92343v104	11022	279392	SH	DEF	1
Verizon Communications	COM	92343V104	5681	144000	SH	DEF	10
VERIZON COMMUNICATIONS	COM	92343V104	3206	81263	SH	DEF	11
Verizon Communications	COM	92343V104	28	714	SH	DEF	1
Verizon Communications	COM	92343V104	3800	96315		DEF	9
VERIZON COMMUNICATIONS	COM	92343V104	1101	27922	SH	DEF	5
Verizon Communications	COM	92343V104	1136	28800	SH	DEF	8
Verizon Communications	COM	92343V104	10840	303890	SH	DEF	2
Verizon Communications	COM	92343v104	131	3331	SH	DEF	4
VERIZON COMMUNICATIONS	Common	92343V104	18907	479254.39	SH	DEF	12
VERIZON COMMUNICATIONS INC	COM	92343V104	38777	982941	SH	DEF	3
VERMONT PURE HOLDINGS LTD	Common	924237100	15	4300	SH	DEF	12
VERSO TECHNOLOGIES INC	Common	925317109	4	2000	SH	DEF	12
VERTEX PHARMACEUTICALS INC	Common	92532F100	15	1053	SH	DEF	12
Vertex Pharmaceuticals Inc.	COM	92532F100	17	1100	SH	DEF	2
VERTICALNET INC	Common	92532L206	1	809	SH	DEF	12
VESTA INSURANCE GROUP INC	COM	925391104	14	6000	SH	DEF	
VESTA INSURANCE GROUP INC	Common	925391104	10	4275	SH	DEF	12
VIACOM INC	CL B	925524308	24	550	SH	DEF	6
VIACOM INC B	COM	925524308	11	258	SH	DEF	6
VIACOM INC CL A	CL A	925524100	9	200	SH	DEF	11
VIACOM INC CL B	CL B	925524308	359	8215	SH	DEF	11
VIACOM INC CL B	COM	925524308	18998	435125	SH	DEF	3
VIACOM INC CL B	COM	925524308	1430	32751	SH	DEF	5
Viacom Inc Class A	COM	925524100	4	100	SH	DEF	2
Viacom Inc Class B	COM	925524308	96	2204		DEF	9
Viacom Inc Class B	COM	925524308	286	6730	SH	DEF	2
VIACOM INC-CL A	Common	925524100	207	4726	SH	DEF	12
VIACOM INC-CL B	Common	925524308	3464	79335.33	SH	DEF	12
VIAD CORP	COM	92552R109	9394	419550	SH	DEF	3
VIAD CORP	COM	92552R109	2	100	SH	DEF	6
VIAD CORP	Common	92552R109	117	5247	SH	DEF	12
VIASYS HEALTHCARE INC	COM	92553Q209	806	38930	SH	DEF	3
Viasys Healthcare Inc	COM	92553Q209	3	131	SH	DEF	2
Viasys Healthcare Inc	COM	92553Q209	3	146	SH	DEF	1
VIASYS HEALTHCARE INC	Common	92553Q209	12	562	SH	DEF	12
VICAL INC	Common	925602104	1	300	SH	DEF	12
VICOR CORP	Common	925815102	22	2300	SH	DEF	12
VIGNETTE CORP	Common	926734104	1	540	SH	DEF	12
VIISAGE TECHNOLOGY INC	Common	92675K106	5	1000	SH	DEF	12
VIMPEL COMMUNICATIONS ADR RUSSIA ADR		68370R109	5368	115600	SH	DEF	3
VINTAGE PETROLEUM INC	COM	927460105	1573	139430	SH	DEF	3

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VINTAGE PETROLEUM INC	Common	927460105	2	200	SH	DEF	12
VION PHARMACEUTICALS INC	Common	927624106	18	11200	SH	DEF	12
VIRAGEN INC	Common	927638106	2	8333	SH	DEF	12
VIRGINIA COMM BANCORP INC	Common	92778Q109	121	6200	SH	DEF	12
VIRGINIA FINANCIAL GROUP INC	Common	927810101	57	2038	SH	DEF	12
VIROPHARMA INC	Common	928241108	3	1100	SH	DEF	12
VISHAY INTERTECH	COM	928298108	4	340	SH	DEF	6
VISHAY INTERTECHNOLOGY INC	Common	928298108	149	11280	SH	DEF	12
Vishay Intertechnology Inc.	COM	928298108	15	1032	SH	DEF	2
VISTEON CORP	COM	92839U107	2	270	SH	DEF	6
Visteon Corp	COM	92839U107	1	162	SH	DEF	2
VISTEON CORP	COM	92839U107	14	2000	SH	DEF	3
VISTEON CORP	Common	92839U107	83	12104	SH	DEF	12
VISUAL NETWORKS INC	Common	928444108	203	148537	SH	DEF	12
VISX INC-DEL	Common	92844S105	43	2450	SH	DEF	12
VITALWORKS INC	COM	928483106	1960	503850	SH	DEF	6
VITESSE SEMICONDUCTOR CORP	Common	928497106	52	10475	SH	DEF	12
Vitesse Semiconductor Corp.	COM	928497106	17	3000	SH	DEF	2
VITRIA TECHNOLOGY INC NEW	Common	92849Q401	2	337	SH	DEF	12
VIVENDI UNIVERSAL	COM	92851S204	437	23700	SH	DEF	6
Vivendi Universal ADR	ADR	92851S204	244	13400		DEF	9
Vivendi Universal-sp Adr	ADR	92851S204	4	229	SH	DEF	2
VIVUS Inc.	COM	928551100	0	3	SH	DEF	2
VIXEL CORP DEL	Common	928552108	10	1500	SH	DEF	12
Vodafone Airtouc (4VODFF)	COM	92857W100	1	426	SH	DEF	6
Vodafone AirTouch PLC ADS	ADR	92857W100	6637	337779	SH	DEF	1
Vodafone Group Plc New	ADR	92857W100	9530	485000	SH	DEF	10
Vodafone Group Plc New	COM	92857w100	463	23550		DEF	9
VODAFONE GROUP PLC NEW	COM	92857W100	81	4142	SH	DEF	11
Vodafone Group Plc New	ADR	92857W100	136	7310	SH	DEF	2
Vornado	COM	929042109	953	21316		DEF	9
VORNADO OPERATING CO	Common	92904N103	0	271	SH	DEF	12
VORNADO REALTY TRUST	Common	929042109	568	13018.53	SH	DEF	12
Vornado Realty Trust Common Shares	COM	929042109	7007	156051	SH	DEF	2
Vulcan Materials Co	COM	929160109	1	30	SH	DEF	2
VULCAN MATERIALS CO	Common	929160109	248	6700	SH	DEF	12
VULCAN MATLS CO	COM	929160109	6	150	SH	DEF	6
W HOLDING COMPANY INC	COM	929251106	18381	1086320	SH	DEF	3
W P CAREY & CO LLC	COM	92930Y107	74	2457	SH	DEF	11
W P CAREY & CO LLC	COM	92930Y107	723	24150	SH	DEF	3
W P CAREY & CO LLC	Common	92930Y107	1007	33627	SH	DEF	12
W P S Resources Corp.	COM	92931B106	155	3780		DEF	9
W R GRACE & CO-DEL NEW	Common	38388F108	15	3486	SH	DEF	12
W W GRAINGER INC	Common	384802104	1238	26483	SH	DEF	12
WABASH NATIONAL CORP	COM	929566107	753	53700	SH	DEF	3
WABTEC CORP	Common	929740108	0	17	SH	DEF	12
Wachovia	COM	929903102	487	11619		DEF	9
Wachovia	COM	929903102	15877	397326	SH	DEF	4
WACHOVIA CORP	COM	929903102	7455	186552	SH	DEF	5
WACHOVIA CORP	COM	929903102	19821	496023	SH	DEF	3
WACHOVIA CORP 2ND NEW	COM	929903102	618	15476	SH	DEF	11
WACHOVIA CORP 2ND NEW	Common	929903102	15315	383265.93	SH	DEF	12
Wachovia Corporation	COM	929903102	492	11146	SH	DEF	2
Wachovia Corporation	COM	929903102	92	2300	SH	DEF	1
WACHOVIA GROUP COM	COM	929903102	56493	1410697	SH	DEF	6
WACKENHUT CORRECT	COM	929798106	3618	263900	SH	DEF	6
WACKENHUT CORRECTIONS CORP	Common	929798106	146	10640	SH	DEF	12
WADDELL & REED FINANCIAL CL A	COM	930059100	331	12900	SH	DEF	3
WADDELL & REED FINANCIAL INC	Common	930059100	8	330	SH	DEF	12
WADDELL & REED FINANCIAL INC CL A CL A		930059100	6	245	SH	DEF	11
WAL MART STORES INC	COM	931142103	2686	50051	SH	DEF	5
WAL MART STORES INC COM	COM	931142103	20732	386292	SH	DEF	3

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Wal-Mart	COM	931142103	88	1642	SH	DEF	4
Wal-Mart Stores	COM	931142103	868	16175	SH	DEF	1
WAL-MART STORES INC	COM	931142103	6415	119518	SH	DEF	11
Wal-Mart Stores Inc	COM	931142103	1878	35000	SH	DEF	10
WAL-MART STORES INC	Common	931142103	15653	291650.09	SH	DEF	12
Wal-Mart Stores Inc.	COM	931142103	4983	87578	SH	DEF	2
Wal-Mart Stores Inc.	COM	931142103	7954	148195	SH	DEF	1
Wal-Mart Stores Inc.	COM	931142103	1606	29920		DEF	9
Walgreen	COM	931422109	82	2711	SH	DEF	4
Walgreen Co	COM	931422109	3904	131878	SH	DEF	2
WALGREEN CO	COM	931422109	194	6433	SH	DEF	11
Walgreen Co	COM	931422109	6162	204731	SH	DEF	1
WALGREEN CO	Common	931422109	2276	75602.91	SH	DEF	12
WALGREEN CO COM	COM	931422109	3094	102787	SH	DEF	3
WALGREEN CO COM	COM	931422109	1416	47065	SH	DEF	5
Walgreen Co.	COM	931422109	204	6772	SH	DEF	1
WALT DISNEY CO	COM	254687106	440	22254	SH	DEF	11
WALT DISNEY CO HOLDING CO	Common	254687106	12737	644933.32	SH	DEF	12
Walt Disney Co.	COM	254687106	2419	122500	SH	DEF	1
WALTER INDS INC	COM	93317Q105	9299	791400	SH	DEF	6
WALTER INDUSTRIES INC	COM	93317Q105	462	39310	SH	DEF	3
WASHINGTON BKG CO	COM	937303105	474	31080	SH	DEF	6
WASHINGTON FED INC	COM	938824109	37849	1633082	SH	DEF	6
Washington Federal	COM	938824109	990	42751	SH	DEF	4
WASHINGTON FEDERAL INC	COM	938824109	14	616	SH	DEF	11
WASHINGTON FEDERAL INC	Common	938824109	205	8850	SH	DEF	12
Washington Federal Inc.	COM	938824109	1866	78793	SH	DEF	2
WASHINGTON GAS LT CO COM	COM	92924F106	85	3200	SH	DEF	3
WASHINGTON GROUP INTL COMMON STK COM		938862208	655	29863	SH	DEF	15
WASHINGTON MUT INC	COM	939322103	15806	382716	SH	DEF	6
Washington Mutual	COM	939322103	2115	51215	SH	DEF	4
WASHINGTON MUTUAL	COM	939322103	2755	66715	SH	DEF	16
Washington Mutual Inc	COM	939322103	609007	14745943	SH	DEF	10
WASHINGTON MUTUAL INC	COM	939322103	109	2650	SH	DEF	11
WASHINGTON MUTUAL INC	COM	939322103	14621	354030	SH	DEF	3
WASHINGTON MUTUAL INC	Common	939322103	12550	303867.82	SH	DEF	12
WASHINGTON MUTUAL INC COM	COM	939322103	2905	70349	SH	DEF	5
Washington Mutual Inc.	COM	939322103	234	5675	SH	DEF	1
Washington Mutual Inc.	COM	939322103	919	21498		DEF	9
Washington Mutual Inc.	COM	939322103	303702	7353549	SH	DEF	8
Washington Mutual Inc.	COM	939322103	782	18846	SH	DEF	2
Washington Mutual Inc.	COM	939322103	28291	685000	SH	DEF	13
WASHINGTON POST CO - CL B	CL B	939640108	73	100	SH	DEF	11
WASHINGTON POST CO-CL B	Common	939640108	767	1046	SH	DEF	12
WASHINGTON REAL ESTATE	Common	939653101	1568	57648.85	SH	DEF	12
Washington Real Estate Investors Trust COM		939653101	251	9100	SH	DEF	2
WASHINGTON TRUST BANCORP INC	Common	940610108	37	1589	SH	DEF	12
WASTE INDUS USA INC	COM	941057101	755	105950	SH	DEF	6
Waste Management	COM	941061109	11257	467300	SH	DEF	4
WASTE MANAGEMENT	COM	94106L109	2300	95498	SH	DEF	16
WASTE MANAGEMENT INC	COM	94106L109	318	13200	SH	DEF	3
Waste Management Inc	COM	94106L109	471380	19567464	SH	DEF	10
WASTE MANAGEMENT INC	COM	94106L109	24	1000	SH	DEF	11
WASTE MANAGEMENT INC DEL	Common	94106L109	7379	306311.01	SH	DEF	12
Waste Management Inc.	COM	94106L109	675	27589		DEF	9
Waste Management Inc.	COM	94106L109	250497	10398367	SH	DEF	8
Waste Management Inc.	COM	94106L109	13	555	SH	DEF	2
WASTE MGMT INC DEL	COM	94106L109	4506	187069	SH	DEF	5
WATER PIK TECH INC	COM	94113U100	1239	159400	SH	DEF	6
WATER PIK TECHNOLOGIES INC	Common	94113U100	5	650	SH	DEF	12
Waters Corp	COM	941848103	23	800		DEF	9
WATERS CORP	Common	941848103	207	7110	SH	DEF	12

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WATERSIDE CAPITAL CORP	Common	941872103	23	8566	SH	DEF	12
WATSCO INC	COM	942622200	94	5700	SH	DEF	6
WATSCO INC	COM	942622200	745	45000	SH	DEF	3
WATSON PHARMACEUTCLS	COM	942683103	9355	231720	SH	DEF	6
WATSON PHARMACEUTICALS	COM	942683103	270	6700	SH	DEF	5
WATSON PHARMACEUTICALS INC	COM	942683103	11790	292060	SH	DEF	3
WATSON PHARMACEUTICALS INC	COM	942683103	32	800	SH	DEF	11
WATSON PHARMACEUTICALS INC	Common	942683103	1610	39882	SH	DEF	12
WATSON WYATT & CO HLDGS	Common	942712100	1	50	SH	DEF	12
WATSON WYATT & CO HOLDINGS	COM	942712100	13291	573390	SH	DEF	3
WATTS INDS INC CL A NASD INDL	COM	942749102	12016	673170	SH	DEF	3
WATTS INDUSTRIES INC	CL A	942749102	4103	229835	SH	DEF	6
WATTS INDUSTRIES INC-CL A	Common	942749102	18	1000	SH	DEF	12
WAUSAU-MOSINEE PAPER CORP	Common	943315101	475	42415	SH	DEF	12
WAVE SYSTEMS CORP-CL A	Common	943526103	15	16700	SH	DEF	12
WAYNE BANCORP INC-OHIO	Common	944293109	31	1018	SH	DEF	12
Waypoint Financial	COM	946756103	24	1300	SH	DEF	4
WAYPOINT FINANCIAL CORP	Common	946756103	248	13737	SH	DEF	12
WD 40 CO	COM	929236107	1808	63330	SH	DEF	3
WD 40 CO	Common	929236107	93	3250	SH	DEF	12
WEATHERFORD INTERNATIONAL LTD	COM	G95089101	130	3100	SH	DEF	3
WEATHERFORD INTL INC	COM	G95089101	612	14600	SH	DEF	5
WEBEX COMMUNICATIONS INC	Common	94767L109	130	9287	SH	DEF	12
WEBMD CORP	COM	94769M105	2	150	SH	DEF	6
WEBMD CORP	Common	94769M105	8208	757872	SH	DEF	12
Webmd Corporation	COM	94769M105	78	7200	SH	DEF	1
Webmethods Inc	COM	94768C108	1	79	SH	DEF	2
WEBMETHODS INC	Common	94768C108	8	1000	SH	DEF	12
WEBSENSE INC	COM	947684106	5	345	SH	DEF	11
WEBSTER FINANCIAL CO	COM	947890109	5303	140300	SH	DEF	6
WEBSTER FINANCIAL CORP	COM	947890109	14	375	SH	DEF	11
WEBSTER FINANCIAL CORP	Common	947890109	2898	76655.75	SH	DEF	12
WEBSTER FINL CORP WA	COM	947890109	13573	359070	SH	DEF	3
WEIGHT WATCHERS INTL INC NEW	Common	948626106	25	550	SH	DEF	12
Weingarten Realty Investors	COM	948741103	2618	60595	SH	DEF	9
Weingarten Realty Investors	COM	948741103	76	1774	SH	DEF	2
WEINGARTEN REALTY INVESTORS	Common	948741103	1735	41403.09	SH	DEF	12
WEINGARTEN REALTY INVESTORS SBI	COM	948741103	14	335	SH	DEF	11
Weis Markets Inc	COM	948849104	14	435	SH	DEF	2
WEIS MARKETS INC	COM	948849104	25	800	SH	DEF	11
WEIS MARKETS INC	Common	948849104	1004	32352	SH	DEF	12
WELLCHOICE INC	COM	949475107	85	2900	SH	DEF	3
WELLCHOICE INC	Common	949475107	26	900	SH	DEF	12
WELLMAN INC	COM	949702104	1084	96740	SH	DEF	6
WELLMAN INC	Common	949702104	11	1000	SH	DEF	12
Wellpoint Health Networks Inc	COM	94973H108	150644	1787000	SH	DEF	10
WELLPOINT HEALTH NETWORKS INC	Common	94973H108	278	3299	SH	DEF	12
Wellpoint Health Networks Inc.	COM	94973H108	68	806	SH	DEF	1
Wellpoint Health Networks Inc.	COM	94973H108	17472	207264	SH	DEF	8
WELLPOINT HEALTH NTWRKS NEW	COM	94973H108	255	3020	SH	DEF	11
WELLPOINT HLTH NETWORKS NEW CL	A COM	94973H108	10199	120990	SH	DEF	3
Wells Fargo	COM	949746101	2655	52675	SH	DEF	4
WELLS FARGO & CO	COM	949746101	887	17600	SH	DEF	6
WELLS FARGO & CO	COM	949746101	544	10798	SH	DEF	11
WELLS FARGO & CO COM	COM	949746101	30965	614377	SH	DEF	3
WELLS FARGO & CO-NEW	Common	949746101	9127	181081.91	SH	DEF	12
Wells Fargo & Co.	COM	949746101	474	9400	SH	DEF	1
WELLS FARGO & COMPANY NEW	COM	949746101	2489	49385	SH	DEF	5
Wells Fargo Company	COM	949746101	2390	47426	SH	DEF	1
Wells Fargo Company	COM	949746101	5076	97676	SH	DEF	2
WELLS FINANCIAL CORP	Common	949759104	60	2350	SH	DEF	12
WELLSFORD REAL PPTYS	COM	950240200	4135	267865	SH	DEF	6

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WENDYS INTERNATIONAL INC	Common	950590109	1379	47591.83	SH	DEF	12
WENDYS INTL INC	COM	950590109	2	60	SH	DEF	6
WENDYS INTL INC	COM	950590109	594	20500	SH	DEF	5
WERNER ENTERPRISES INC	COM	950755108	70	3300	SH	DEF	11
WERNER ENTERPRISES INC	COM	950755108	263	12400	SH	DEF	3
WERNER ENTERPRISES INC	Common	950755108	1561	73645	SH	DEF	12
WESBANCO INC	COM	950810101	29	1200	SH	DEF	11
WESBANCO INC	Common	950810101	122	5000	SH	DEF	12
WESCO FINANCIAL CORP	Common	950817106	31	100	SH	DEF	12
WESCO INTL INC	COM	95082P105	3488	581300	SH	DEF	6
WEST COAST BANCORP	COM	952145100	1421	78060	SH	DEF	6
WEST PHARMACEUTICAL SVCS INC	Common	955306105	422	17220	SH	DEF	12
WESTAMERICA BANCORP	Common	957090103	9	200	SH	DEF	12
WESTAMERICA BANCORPORATION COM	COM	957090103	280	6500	SH	DEF	3
WESTAR ENERGY INC	Common	95709T100	9	574	SH	DEF	12
Westar Energy Inc.	COM	95709T100	13	811	SH	DEF	2
WESTCORP	COM	957907108	21634	766132	SH	DEF	6
WESTELL TECHNOLOGIES INC CL A	COM	957541105	18008	2174900	SH	DEF	3
WESTELL TECHNOLOGIES INC-CL A	Common	957541105	9	1000	SH	DEF	12
WESTERN ASSET PREMIER BD FUND	Close End FD	957664105	8435	539312.93	SH	DEF	12
WESTERN DIGITAL CORP	Common	958102105	298	28895	SH	DEF	12
WESTERN DIGITAL CORP DEL COM	COM	958102105	33574	3259600	SH	DEF	3
Western Sierra Bancorp	COM	959522103	5013	150682	SH	DEF	1
WESTERN SIERRA BANCORP	COM	959522103	46	1400	SH	DEF	11
WESTMORELAND COAL CO	COM	960878106	1221	67100	SH	DEF	6
WESTPORT RES CORP NE	COM	961418100	1	50	SH	DEF	6
WESTWOOD ONE INC	Common	961815107	90	2661	SH	DEF	12
Westwood One Inc.	COM	961815107	339	10000	SH	DEF	1
WEYERHAEUSER CO	COM	962166104	5	100	SH	DEF	6
WEYERHAEUSER CO	COM	962166104	65	1198	SH	DEF	11
WEYERHAEUSER CO	Common	962166104	445	8240.38	SH	DEF	12
Weyerhaeuser Co.	COM	962166104	737	13645	SH	DEF	1
Weyerhaeuser Co.	COM	962166104	463	8250	SH	DEF	2
Weyerhaeuser Co. B	CL B	962166104	392	7263	SH	DEF	1
WFS FINANCIAL INC	COM	92923B106	3686	110165	SH	DEF	6
WGL HOLDINGS INC	COM	92924F106	41	1550	SH	DEF	11
WGL HOLDINGS INC	Common	92924F106	787	29465	SH	DEF	12
WHIRLPOOL CORP	COM	963320106	978	15360	SH	DEF	6
WHIRLPOOL CORP	COM	963320106	656	10300	SH	DEF	5
WHIRLPOOL CORP	Common	963320106	63	989	SH	DEF	12
WHITE ELECTRIC DESIGNS CORP	Common	963801105	42	4000	SH	DEF	12
WHITE ELECTRONIC DESIGNS	COM	963801105	2511	238040	SH	DEF	3
WHITEHALL JEWELLERS	COM	965063100	328	36200	SH	DEF	6
WHITMAN EDUCATION GROUP INC	Common	966524100	123	8000	SH	DEF	12
WHITNEY HOLDING CORP	COM	966612103	22	700	SH	DEF	11
WHITNEY HOLDING CORP	COM	966612103	1882	58820	SH	DEF	3
WHITNEY HOLDING CORP	Common	966612103	145	4541	SH	DEF	12
Whole Foods Market	COM	966837106	52	1100	SH	DEF	4
WHOLE FOODS MARKET INC	Common	966837106	522	10975	SH	DEF	12
Whole Foods Market Inc.	COM	966837106	95	2000	SH	DEF	1
WHX CORP-CONV PFD SER A	Preferred	929248201	3	500	SH	DEF	12
WILD OATS MARKETS INC	Common	96808B107	4	400	SH	DEF	12
Wild Oats Markets Inc.	COM	96808B107	4	350	SH	DEF	2
WILEY JOHN & SONS INC CL A	CL A	968223206	76	2900	SH	DEF	11
Williams Companies	COM	969457100	1	175	SH	DEF	4
WILLIAMS COMPANIES INC	Common	969457100	1015	128531.11	SH	DEF	12
Williams Companies Inc.	COM	969457100	29	3964	SH	DEF	2
WILLIAMS COS INC COM	COM	969457100	27261	3452853	SH	DEF	6
WILLIAMS ENERGY PARTNERS L P	COM	969491109	903	19070	SH	DEF	3
WILLIAMS ENERGY PARTNERS L P	Common	969491109	4883	103102.14	SH	DEF	12
WILLIAMS SONOMA INC	Common	969904101	196	6722	SH	DEF	12
Williams Sonoma Inc.	COM	969904101	367	13116	SH	DEF	2

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WILLIS GROUP HOLDINGS LTD	COM	G96655108	4410	143400	SH	DEF	3
WILLIS LEASE FINANCE	COM	970646105	5	1000	SH	DEF	6
WILLOW GROVE BANCORP INC	Common	97111W101	14	800	SH	DEF	12
Wilmington Trust	COM	971807102	294	10000	SH	DEF	4
WILMINGTON TRUST CORP	COM	971807102	145	4950	SH	DEF	11
WILMINGTON TRUST CORP	Common	971807102	2142	72994.78	SH	DEF	12
Wilmington Trust Corp. New	COM	971807102	190	6000	SH	DEF	2
WIND RIVER SYSTEMS INC	Common	973149107	20	5255	SH	DEF	12
WINDROSE MEDICAL PROPERTIES	Common	973491103	13	1200	SH	DEF	12
WINN DIXIE STORES	COM	974280109	4718	383290	SH	DEF	6
WINN DIXIE STORES INC COM	COM	974280109	5846	474920	SH	DEF	3
WINN-DIXIE STORES INC	Common	974280109	224	18207	SH	DEF	12
WINNEBAGO INDUSTRIES INC	Common	974637100	94	2482	SH	DEF	12
WINSTON HOTELS INC	Common	97563A102	42	5200	SH	DEF	12
WINTON FINANCIAL CORP	Common	976446104	71	5711	SH	DEF	12
Winton Finl Corp	COM	976446104	7	500	SH	DEF	2
WIRELESS FACILITIES INC	Common	97653A103	2	200	SH	DEF	12
WIRELESS TELECOM GROUP INC	Common	976524108	1	600	SH	DEF	12
WISCONSIN ENERGY	COM	976657106	7	250	SH	DEF	6
WISCONSIN ENERGY CORP	COM	976657106	38	1325	SH	DEF	11
WISCONSIN ENERGY CORP	Common	976657106	568	19583.86	SH	DEF	12
WISCONSIN ENERGY CORP COM	COM	976657106	359	12400	SH	DEF	5
WISCONSIN ENERGY CORP COM	COM	976657106	27495	948090	SH	DEF	3
WM WRIGLEY JR CO	COM	982526105	226	4018	SH	DEF	11
WM WRIGLEY JR CO	Common	982526105	1033	18368	SH	DEF	12
WMS INDUSTRIES INC	Common	929297109	5	300	SH	DEF	12
WOLVERINE TUBE INC	COM	978093102	805	140800	SH	DEF	6
WOLVERINE TUBE INC	Common	978093102	1	100	SH	DEF	12
WOLVERINE WORLD WIDE INC	Common	978097103	13	700	SH	DEF	12
WOLVERINE WORLD WIDE INC COM	COM	978097103	7924	411430	SH	DEF	3
WOODWARD GOVNR CO	COM	980745103	7130	165785	SH	DEF	6
WORKFLOW MANAGEMENT INC	Common	98137N109	4	1110	SH	DEF	12
WORKFLOW MGMT INC	COM	98137N109	562	163000	SH	DEF	6
WORLD ACCEP CORP	COM	981419104	3653	223400	SH	DEF	6
WORLD ACCEPTANCE CORP	COM	981419104	237	14500	SH	DEF	3
WORLD FUEL SERVICES CORP COM	COM	981475106	435	17700	SH	DEF	3
WORLD FUEL SVCS CORP	COM	981475106	2882	117200	SH	DEF	6
WORLD WRESTLING ENT	CL A	98156Q108	2726	264955	SH	DEF	6
WORLD WRESTLING ENTERTAINMENT	Common	98156Q108	1	100	SH	DEF	12
WORLD WRESTLING FEDN	COM	98156Q108	3984	385740	SH	DEF	6
WORLDGATE COMMUNICATIONS INC	Common	98156L307	3	9315	SH	DEF	12
WORTHINGTON INDUSTRIES	COM	981811102	1422	106100	SH	DEF	3
WORTHINGTON INDUSTRIES INC	Common	981811102	819	61151.82	SH	DEF	12
Worthington Industries Inc.	COM	981811102	75	5400	SH	DEF	2
WPP Group PLC	COM	929309300	411	10245	SH	DEF	9
WPP GROUP PLC	COM	929309300	29	725	SH	DEF	11
WPP GROUP PLC SPONS A	COM	929309300	6274	154214	SH	DEF	6
WPP Group plc Sponsored ADR	ADR	929309300	125494	3131870	SH	DEF	8
WPP Group plc Sponsored ADR	ADR	929309300	15183	378900	SH	DEF	10
WPS RESOURCES CORP	COM	92931B106	5716	142200	SH	DEF	6
WPS RESOURCES CORP	Common	92931B106	444	11036.37	SH	DEF	12
WR Berkley	COM	084423102	37	700	SH	DEF	4
WR BERKLEY CORP	COM	084423102	12699	240960	SH	DEF	3
WRIGHT MED GROUP INC	COM	98235T107	114	6000	SH	DEF	6
Wrigley (WM) Jr. Company	COM	982526105	9432	167734	SH	DEF	1
Wrigley (WM) Jr. Company	COM	982526105	80	1440	SH	DEF	2
WSFS FINANCIAL CORP	COM	929328102	23	600	SH	DEF	11
WSFS FINANCIAL CORP	Common	929328102	43	1122	SH	DEF	12
WSFS FINL CORP	COM	929328102	4130	108800	SH	DEF	6
WTS CHIQUITA BRANDS INTL INC	Warrants	170032114	20	5739	SH	DEF	12
WTS COLLEGIATE PACIFIC INC	Warrants	194589115	0	4	SH	DEF	12
WTS DIME BANCORP INC NEW	Warrants	25429Q110	0	2575	SH	DEF	12

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WTS EXPEDIA INC	Warrants	302125125	19	350	SH	DEF	12
WVS FINANCIAL CORP	Common	929358109	18	1000	SH	DEF	12
Wyeth	COM	983024100	1139	25000	SH	DEF	10
WYETH	COM	983024100	384	8430	SH	DEF	11
Wyeth	COM	983024100	5670	117553	SH	DEF	2
Wyeth	COM	983024100	307	6468		DEF	9
WYETH	COM	983024100	7326	160826	SH	DEF	3
WYETH	COM	983024100	22815	500888	SH	DEF	6
Wyeth	COM	983024100	1579	34670	SH	DEF	1
Wyeth	COM	983024100	63	1383	SH	DEF	4
Wyeth	COM	983024100	155	3400	SH	DEF	1
WYETH	Common	983024100	10552	231665.11	SH	DEF	12
WYETH CORP	COM	983024100	2039	44772	SH	DEF	5
WYNDHAM INTERNATIONAL INC	Common	983101106	1	1427	SH	DEF	12
XANSER CORP	Common	98389J103	1	500	SH	DEF	12
Xcel Energy Inc.	COM	98389B100	220	15255		DEF	9
XCEL ENERGY INC	COM	98389B100	6	405	SH	DEF	6
XCEL ENERGY INC	COM	98389B100	167	11124	SH	DEF	11
XCEL ENERGY INC	Common	98389B100	2837	188651.35	SH	DEF	12
Xcel Energy Inc.	COM	98389B100	34	2316	SH	DEF	2
XEROX	COM	984121103	26	2500	SH	DEF	
XEROX CORP	COM	984121103	12385	1169460	SH	DEF	3
XEROX CORP	Common	984121103	619	58460.36	SH	DEF	12
XETA TECHNOLOGIES INC	Common	983909102	8	2100	SH	DEF	12
XICOR INC	Common	984903104	5	800	SH	DEF	12
XILINX INC	COM	983919101	999	39500	SH	DEF	6
XILINX INC	Common	983919101	366	14480	SH	DEF	12
XL CAP LTD	CL A	G98255105	810	9764	SH	DEF	6
XL Capital Ltd - Class A	COM	G98255105	63	775	SH	DEF	2
XL CAPITAL LTD - CLASS A	COM	G98255105	8	100	SH	DEF	3
XL CAPITAL LTD CL A	CL A	G98255105	208	2500	SH	DEF	11
XM SATELLITE RADIO HLDGS INC	Common	983759101	353	31925	SH	DEF	12
XTO Energy Inc	COM	98385X106	5411	269050	SH	DEF	1
XTO ENERGY INC	COM	98385X106	14	700	SH	DEF	3
XTO ENERGY INC	Common	98385X106	151	7525	SH	DEF	12
XTO Energy Inc.	COM	98385X106	525	26100	SH	DEF	1
XYBERNAUT CORP	Common	984149104	1	1310	SH	DEF	12
Yahoo	COM	984332106	165	9500		DEF	9
YAHOO INC	COM	984332106	811	24800	SH	DEF	6
Yahoo Inc	COM	984332106	6552	200000	SH	DEF	10
YAHOO INC	Common	984332106	685	20918	SH	DEF	12
YAHOO INC COM	COM	984332106	5344	163420	SH	DEF	3
YANKEE CANDLE INC	Common	984757104	5	200	SH	DEF	12
YARDVILLE NATIONAL BANCORP	COM	985021104	21	1100	SH	DEF	11
YARDVILLE NATIONAL BANCORP-N J	Common	985021104	377	19317.65	SH	DEF	12
YARDVILLE NATL BANC	COM	985021104	1796	92000	SH	DEF	6
YELLOW CORP	Common	985509108	130	5623	SH	DEF	12
YELLOW CORP COM	COM	985509108	3604	154750	SH	DEF	3
YORK INTERNATIONAL	COM	986670107	1238	52900	SH	DEF	3
YORK INTERNATIONAL CORP NEW	COM	986670107	12	500	SH	DEF	11
YORK INTERNATIONAL CORP NEW	Common	986670107	12	500	SH	DEF	12
YORK INTL CORP	COM	986670107	15203	649680	SH	DEF	6
YOUNG BROADCASTING INC-CL A	Common	987434107	52	2470	SH	DEF	12
YUM BRANDS INC	COM	988498101	2980	100800	SH	DEF	6
YUM BRANDS INC	COM	988498101	633	21400	SH	DEF	11
YUM BRANDS INC	Common	988498101	1584	53569.07	SH	DEF	12
Yum! Brands Inc.	COM	988498101	63	2170	SH	DEF	2
Z-TEL TECHNOLOGIES INC	Common	988792107	119	46480	SH	DEF	12
ZALE CORP	COM	988858106	124	3100	SH	DEF	3
ZALE CORP	COM	988858106	28224	705590	SH	DEF	6
ZAPATA CORP	Common	989070602	9	180	SH	DEF	12
ZEBRA TECHNOLOGIES C	COM	989207105	1475	19600	SH	DEF	3

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ZEBRA TECHNOLOGIES CORP-CL A	Common	989207105	8	100	SH	DEF	12
ZENITH NATIONAL INSURANCE CORP	Common	989390109	9	300	SH	DEF	12
ZILA INC	Common	989513205	32	11000	SH	DEF	12
ZIMMER HOLDINGS INC	COM	98956P102	31	688	SH	DEF	11
ZIMMER HOLDINGS INC	Common	98956P102	2377	52753	SH	DEF	12
Zimmer Holdings Inc.	COM	98956P102	62	1379	SH	DEF	1
Zimmer Holdings Inc.	COM	98956P102	821	18141	SH	DEF	2
ZIONS BANCORP	COM	989701107	35	700	SH	DEF	11
Zions Bancorp	COM	989701107	14141	279473	SH	DEF	1
ZIONS BANCORPORATION	COM	989701107	5	100	SH	DEF	6
Zions BanCorporation	COM	989701107	10	200	SH	DEF	1
ZIONS BANCORPORATION	COM	989701107	10156	200710	SH	DEF	3
ZIONS BANCORPORATION	Common	989701107	1161	22933	SH	DEF	12
ZIX CORPORATION	Common	98974P100	1	250	SH	DEF	12
ZOLTEK COMPANIES INC	Common	98975W104	4	1500	SH	DEF	12
ZOMAX INC - MN	Common	989929104	16	4700	SH	DEF	12
ZONAGEN INC	Common	98975L108	3	2000	SH	DEF	12
ZORAN CORP	Common	98975F101	95	4945	SH	DEF	12
ZORAN CORPORATION	COM	98975F101	8	412	SH	DEF	11
ZWEIG FUND INC	Close End FD	989834106	102	18591.84	SH	DEF	12
ZWEIG TOTAL RETURN FUND INC	Close End FD	989837109	52	8390	SH	DEF	12