

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	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	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	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
ISHARESTRUST	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							