LEGG MASON INC
Form 13F-HR
August 13, 2002

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, 2002

Check here if Amendment [ ]; Amendment Number:
This Amendment: (Check only one.): [ ] 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 the Reporting Manager:

Name: Timothy C. Scheve
Title: Sr. Ex. Vice President

Signature, Date, and Place of Signing

Timothy C. Scheve August 13, 2002 Baltimore, MD

I AM SIGNING THIS REPORT AS REQUIRED BY THE SECURITIES EXCHANGE ACT OF 1934

Report Type (Check only one.):

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

Legg Mason, Inc. ('Legg Mason') is the parent company of a number of operating subsidiaries that qualify as 'institutional investment managers' for purposes of the reporting requirements under Section 13(f) of the Securities Exchange Act of 1934 (the 'Act') and the rules promulgated thereunder. Legg Mason itself does not in fact exercise, and therefore disclaims, investment discretion with respect to any Section 13(f) securities positions over which its subsidiaries exercise investment discretion. To the extent, however, that Legg Mason's ownership interest in its subsidiaries gives rise to a Form 13F filing obligation on behalf of Legg Mason, the information required by Form 13F is reported herein on behalf of certain of Legg Mason's subsidiaries which are

themselves institutional investment managers subject to Section 13(f) of the Act. The Section 13(f) securities positions of Barrett Associates, Inc., Bartlett & Co., Batterymarch Financial Management, Inc., Berkshire Asset Management, Inc., Bingham Legg Advisers LLC, Brandywine Asset Management, LLC Gray Seifert & Co., Inc., Legg Mason Capital Management, Inc., Legg Mason Focus Capital, Inc., Legg Mason Funds Management, Inc., Legg Mason Trust, fsb, Legg Mason Wood Walker, Incorporated, LeggMason Investors Asset Managers, plc, LMM, LLC, Perigee Investment Counsel, Inc. and Western Asset Management Company, all of which are subsidiaries of Legg Mason, are included in this Form 13F report.

List of other managers reporting for this Manager:

13F File No.	Manager Name
28-3428	Private Capital Management, L P
28-3780	Royce & Associates, LLC

FORM 13F SUMMARY PAGE

Report Summary:

Number of Other Included Managers:	16
Form 13F Information Table Entry Total:	8,946
Form 13F Information Table Value Total:	37,459,656,000

List of Other Included Managers:

No.	13F File No.	Manager Name
1	28-3658	Barrett Associates, Inc.
2	28-1891	Bartlett & Co.
3	28-0377	Batterymarch Financial Management, Inc.
4	28-5034	Berkshire Asset Management, Inc.
5	28-6393	Bingham Legg Advisers LLC
6	28-2204	Brandywine Asset Management, LLC
7	28-1062	Gray, Seifert & Co., Inc.
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	28-6659	LeggMason Investors Asset Managers, plc
14	28-6399	LMM, LLC
15	28-7412	Perigee Investment Counsel, Inc.
16		Western Asset Management Company

(1) Name of Issuer	(2) Title of Class	(3) CUSIP	(4) FMV (x1000)	(5) Shares/ Princ.	(6) Inv Disc	(7) Other Mgr

AAON INC	COM	000360206	13	450	SH	DEF	6	
A A R CORPORATION	COM	000361105	6,595	625,993	SH	DEF	6	
ABC BANCORP	COM	000400101	1,590	107,800	SH	DEF	6	
A C MOORE ARTS & CRAFTS INC	COM	00086T103	161	3,400	SH	DEF	3	
ADC TELECOMMUNICATIONS INC.	COM	000886101	4	1,852	SH	DEF	2	
ADC TELECOMMUNICATIONS INC	COM	000886101	113	49,170	SH	DEF	12	
ADC TELECOMMUNICATNS	COM	000886101	6	1,660	SH	DEF	6	
ADE CORP-MASS	COM	00089C107	8	700	SH	DEF	12	
ACM INCOME FD INC	UNIT	000912105	1,708	214,089	SH	DEF	12	
ACM GOVERNMENT OPPORTUNITY	UNIT	000918102	12	1,375	SH	DEF	12	
ACM MANAGED INCOME FUND INC	UNIT	000919100	2	500	SH	DEF	12	
ABN AMRO HLDG NV SPONSORED ADR	ADR	000937102	1	45	SH	DEF	2	
ACM MUNICIPAL SECURITIES	UNIT	000942102	32	2,606	SH	DEF	12	
ACM MANAGED DOLLAR INCOME FUND	UNIT	000949107	10	1,500	SH	DEF	12	
ABM INDUSTRIES INC	COM	000957100	81	4,663	SH	DEF	12	
AFC ENTERPRISES INC	COM	00104Q107	2,026	64,820	SH	DEF	3	
AFLAC INCORPORATED	COM	001055102	123	3,848	SH	DEF	2	
AFLAC CORP. NEW	COM	001055102	1,710	53,428	SH	DEF	9	
AFLAC INC	COM	001055102	2,270	70,928	SH	DEF	12	
AFLAC INC	COM	001055102	7,551	234,785	SH	DEF	6	
AGCO CORP	COM	001084102	42	2,130	SH	DEF	12	
AGL CAPITAL TRUST II 8% TRUST	PFD	001198209	112	4,300	SH	DEF	12	
AGL RESOURCES INC	COM	001204106	267	11,499	SH	DEF	12	
AGL RESOURCES INC	COM	001204106	15,158	661,900	SH	DEF	6	
AGL RES INC COM	COM	001204106	2,359	101,700	SH	DEF	3	
AG SVCS AMER INC	COM	001250109	829	64,400	SH	DEF	6	
THE AES CORPORATION	COM	00130H105	15	2,800	SH	DEF	2	
AES CORP	COM	00130H105	189	34,905	SH	DEF	5	
THE AES CORPORATION	COM	00130H105	137,277	25,327,836	SH	DEF	8	
THE AES CORPORATION	COM	00130H105	268,165	49,476,980	SH	DEF	10	49,
AES CORP	COM	00130H105	2,679	494,254	SH	DEF	12	
THE AES CORPORATION	COM	00130H105	37,940	7,000,000	SH	DEF	14	7,
AES CORPORATION	COM	00130H105	2	300	SH	DEF	15	
AES CORP	COM	00130H105	461	85000	SH	DEF		
AES CORP	COM	00130H105	6	930	SH	DEF	6	
AK STEEL HOLDING CORP	COM	001547108	43	3,331	SH	DEF	12	
AK STL HLDG CORP	COM	001547108	288	20,625	SH	DEF	6	
AK STL HLDG CORP	COM	001547108	1,184	92,400	SH	DEF	3	
AMB PROPERTY CORPORATION	COM	00163T109	19	600	SH	DEF	2	
AMB PROPERTY CORP	COM	00163T109	59	1,900	SH	DEF	12	
AMB PPTY CORP	PFD	00163T208	10	400	SH	DEF	12	
AMC ENTMT INC COM	COM	001669100	125	8,800	SH	DEF	3	
UTS AMFAC JMB HI 4.000 12-31-	COM	00168VAC3	7	20	SH	DEF	6	
AMLI RESIDENTIAL PROPERTIES	COM	001735109	3	100	SH	DEF	12	
AMR CORP.	COM	001765106	7	400	SH	DEF	2	
AMR CORP	COM	001765106	154	9,187	SH	DEF	9	
AMR CORP-DEL	COM	001765106	69	4,109	SH	DEF	12	
AMR CORP	COM	001765106	681	32,520	SH	DEF	6	
AMR CORP	PFD	001765866	11	506	SH	DEF	12	
ANC RENTAL CORP	COM	001813104	3	7,274	SH	DEF	12	
ANZ EXCH PFD TRUST	PFD	001823202	116	4,600	SH	DEF	12	
ANZ EXCHANGEABLE PFD TR II	PFD	001824101	338	13,200	SH	DEF	12	
AOL TIME WARNER, INC.	COM	00184A105	11,049	751,115	SH	DEF	1	
AOL TIME WARNER INC.	COM	00184A105	13,766	935,815	SH	DEF	2	
AOL TIME WARNER	COM	00184a105	7	500	SH	DEF	4	
AOL TIME WARNER	COM	00184A105	2,843	193,242	SH	DEF	5	
AOL TIME WARNER INC.	COM	00184A105	124	8,425	SH	DEF	7	
AOL TIME WARNER INC.	COM	00184A105	126,754	8,616,831	SH	DEF	8	
AOL TIME WARNER INC	COM	00184A105	1,592	108,207	SH	DEF	9	
AOL TIME WARNER INC.	COM	00184A105	280,955	19,099,563	SH	DEF	10	19,
AOL TIME WARNER INC	COM	00184A105	907	61,653	SH	DEF	11	
AOL TIME WARNER INC	COM	00184A105	20,765	1,411,624	SH	DEF	12	

AOL TIME WARNER INC.	COM	00184A105	3,383	151,800	SH	DEF 15	
AOL TIME WARNER INC	COM	00184A105	2,839	151,800	SH	DEF 6	
AOL TIME WARNER INC	COM	00184A105	7,644	519,624	SH	DEF 3	
APAC CUSTOMER SVCS INC	COM	00185E106	12	2,000	SH	DEF 12	
***ATI TECHNOLOGIES INC	COM	001941103	11	1,625	SH	DEF 12	
ATI TECHNOLOGIES INC	COM	001941103	1,635	236,600	SH	DEF 3	
AT & T CORP.	COM	001957109	1,671	156,200	SH	DEF 2	
AT&T	COM	001957109	208	19400	SH	DEF 4	
AT&T CORP	COM	001957109	261	24,384	SH	DEF 5	
AT & T CORP.	COM	001957109	1,161	118,677	SH	DEF 9	
AT&T CORPORATION	COM	001957109	171	15,938	SH	DEF 11	
AT&T CORP	COM	001957109	3,728	348,434	SH	DEF 12	
A T & T CORP.	COM	001957109	3,124	192,216	SH	DEF 15	
AT&T CORPORATION	COM	001957109	28,691	2,592,650	SH	DEF 6	2,
AT & T CORP	COM	001957109	198	20,000	SH	DEF	
AT & T CORP	COM	001957109	203	16000	SH	DEF	
AT&T	COM	001957109	4,630	432,695	SH	DEF 3	
AT&T CORP - LIBERTY MEDIA - A	COM	001957208	797	79,720	SH	DEF 9	
AT&T CORP WIRELESS TRACKING	COM	001957406	176	32,372	SH	DEF 9	
A S V INC	COM	001963107	24	2,000	SH	DEF 12	
AP PHARMA	COM	00202j104	3	1580	SH	DEF 4	
APT SATELLITE HOLDINGS LTD ADR	ADR	00203R105	79	27,400	SH	DEF 2	
***ASA LTD (SR 0.25 PAR)	COM	002050102	466	15,185	SH	DEF 12	
AT&T CAPITAL CORP 8.25%	PFD	00206J209	49	2,100	SH	DEF 12	
AT&T CAP CORP 8.125%	PFD	00206J308	407	17,200	SH	DEF 12	
AT&T WIRELESS SERVICES, INC.	COM	00209A106	330	56,337	SH	DEF 2	
AT&T WIRELESS	COM	00209a106	6,098	1042341	SH	DEF 4	
AT&T WIRELESS SERVICES INC	COM	00209A106	1,041	178,009	SH	DEF 12	
AT&T WIRELESS SERVICES INC.	COM	00209A106	1,859	209,234	SH	DEF 15	
AT & T WIRELESS SERVICES	COM	00209A106	111	20,500	SH	DEF	
AT&T WIRELESS SERVICES INC	COM	00209A106	123	21,100	SH	DEF 3	
ATC HEALTHCARE INC	COM	00209C102	27	15,200	SH	DEF 12	
ASBC CAPITAL I TR ORIGINATED	PFD	00209E207	25	1,000	SH	DEF 12	
AVI BIOPHARMA INC	COM	002346104	1	200	SH	DEF 12	
AVX CORP NEW	COM	002444107	42	2,575	SH	DEF 12	
AVX CORP NEW COM	COM	002444107	73	4,470	SH	DEF 3	
AXS-ONE INC	COM	002458107	1	1,000	SH	DEF 12	
AZZ INCORPORATED	COM	002474104	1,523	82,100	SH	DEF 6	
AARON RENTS INC	COM	002535201	1,500	62,620	SH	DEF 3	
ABBOTT LABORATORIES	COM	002824100	5,674	150,706	SH	DEF 1	
ABBOTT LABORATORIES	COM	002824100	10,095	268,120	SH	DEF 2	
ABBOTT LABORATORIES	COM	002824100	6,453	171383	SH	DEF 4	
ABBOTT LABORATORIES COM	COM	002824100	2,105	55,897	SH	DEF 5	
ABBOTT LABORATORIES	COM	002824100	316	8,400	SH	DEF 7	
ABBOTT LABS	COM	002824100	255	6,761	SH	DEF 9	
ABBOTT LABS	COM	002824100	964	25,606	SH	DEF 11	
ABBOTT LABORATORIES	COM	002824100	17,757	471,639	SH	DEF 12	
ABBOTT LABS.	COM	002824100	248	4,340	SH	DEF 15	
ABBOTT LABS	COM	002824100	10,422	219,420	SH	DEF 6	
ABBOTT LABS COM	COM	002824100	25,206	669,494	SH	DEF 3	
ABERCROMBIE & FITCH CO.	COM	002896207	12,846	532,600	SH	DEF 8	
ABERCROMBIE & FITCH CO-CL A	COM	002896207	274	11,346	SH	DEF 12	
ABERCROMBIE & FITCH CO.	COM	002896207	48,240	2,000,000	SH	DEF 14	2,
ABERCROMBIE & FITCH CO CL A	COM	002896207	152	6,300	SH	DEF 3	
***ABBEY NATIONAL PLC	PFD	002920304	32	1,300	SH	DEF 12	
***ABBEY NATIONAL PLC	PFD	002920601	110	4,400	SH	DEF 12	
ABERDEEN ASIA PACIFIC INCOME	UNIT	003009107	458	95,970	SH	DEF 12	
ABERDEEN COMMONWEALTH INCOME	UNIT	003013109	21	2,000	SH	DEF 12	
ABIGAIL ADAMS NATIONAL BANCORP	COM	003390101	127	9,056	SH	DEF 12	
ABIGAIL ADAMS NAT	COM	003390101	50	3,250	SH	DEF 6	
ABGENIX INC	COM	00339B107	272	27,453	SH	DEF 12	
ABINGTON BANCORP INC	COM	00350P100	314	15,700	SH	DEF 6	

ABIOMED INC	COM	003654100	192	22,600	SH	DEF 12	
ABLE LABORATORIES INC	COM	00371N407	78	12,833	SH	DEF 12	
ABN AMRO CAPITAL FDG TRUST	PFD	00371Q202	30	1,200	SH	DEF 12	
ABN AMRO CAPITAL FUNDING	PFD	00371T206	134	5,400	SH	DEF 12	
ACACIA RESEARCH CORP	COM	003881109	10	1,375	SH	DEF 12	
***ABITIBI-CONSOLIDATED INC	COM	003924107	18	2,000	SH	DEF 12	
ABITIBI-CONSOLIDATED	COM	003924107	193	20,545	SH	DEF 6	
ACADIA REALTY TRUST	COM	004239109	57	7,000	SH	DEF 2	
ACCESS PHARMACEUTICALS INC	COM	00431M209	145	93,333	SH	DEF 5	
ACCESS PHARMACEUTICALS INC	COM	00431M209	16	10,000	SH	DEF 12	
ACCLAIM ENTERTAINMENT INC NEW	COM	004325205	2	639	SH	DEF 12	
ACCREDO HEALTH INC	COM	00437V104	2	48	SH	DEF 12	
ACCREDO HEALTH INC	COM	00437V104	542	11,750	SH	DEF 3	
ACE CAPITAL TRUST I	PFD	004402103	38	1,500	SH	DEF 12	
ACETO CORP.	COM	004446100	27	2,500	SH	DEF 2	
ACETO CORP	COM	004446100	850	77,235	SH	DEF 6	
ACTION PRODUCTS INTL INC	COM	004920104	10	8,000	SH	DEF 12	
ACTIVISION INC NEW	COM	004930202	4	150	SH	DEF 12	
ACTIVISION INC COM NEW	COM	004930202	110	3,800	SH	DEF 3	
ACTION PERFORMANCE COS INC	COM	004933107	5,591	176,940	SH	DEF 3	
ACTERNA CORPORATION	COM	00503U105	2	5,000	SH	DEF 2	
ACTRADE FINL TECHNOL	COM	00507P102	2,033	114,400	SH	DEF 6	
ACTRADE FINANCIAL TECHNOLOGIES LT	COM	00507P102	357	34,300	SH	DEF 3	
ACTUATE CORPORATION	COM	00508B102	106	23,600	SH	DEF 12	
ACTUANT CORPORATION	CL A	00508X203	1,015	25,440	SH	DEF 6	
ACTUANT CORP CL A	COM	00508X203	2,306	55,910	SH	DEF 3	
ACUITY BRANDS INC	COM	00508Y102	25	1,400	SH	DEF 2	
ACUITY BRANDS INC	COM	00508Y102	191	10,500	SH	DEF 12	
ACUITY BRANDS	COM	00508Y102	9,038	534,800	SH	DEF 6	
ACXIOM CORPORATION	COM	005125109	4	225	SH	DEF 7	
ACXIOM CORPORATION	COM	005125109	15,914	909,888	SH	DEF 8	
ACXIOM CORPORATION	COM	005125109	87,450	5,000,000	SH	DEF 10	5,
ACXIOM CORP	COM	005125109	140	7,995	SH	DEF 12	
ACXIOM CORPORATION	COM	005125109	55,968	3,200,000	SH	DEF 14	3,
ACXIOM CORP COM NASD INDL	COM	005125109	1,567	89,600	SH	DEF 3	
ADAMS EXPRESS COMPANY	UNIT	006212104	242	19,723	SH	DEF 12	
ADAPTEC INC	COM	00651F108	34	4,300	SH	DEF 12	
ADAPTEC INC COM NASD INDL	COM	00651F108	5,085	644,545	SH	DEF 3	
ADECCO SA SPONSORED A	COM	006754105	423	29,085	SH	DEF 6	
ADELPHIA COMM	COM	006848105	4	31855	SH	DEF 4	
ADELPHIA COMMUNICATIONS CORP	COM	006848105	5	7,550	SH	DEF 12	
ADMINISTAFF INC	COM	007094105	5	500	SH	DEF 12	
ADOBE SYSTEMS INC.	COM	00724F101	145	5,101	SH	DEF 2	
ADOBE SYSTEMS INC	COM	00724F101	120	4,200	SH	DEF 12	
ADOBE SYSTEMS INC.	COM	00724F101	29	666	SH	DEF 15	
ADTRAN INC	COM	00738A106	9	500	SH	DEF 12	
ADVANCE FINANCIAL BANCORP	COM	007437106	5	300	SH	DEF 12	
ADVANCED AUTO PARTS INC	COM	00751Y106	11	200	SH	DEF 12	
ADVANCED AUTO PARTS	COM	00751Y106	1,534	26,536	SH	DEF 6	
ADVANCE AUTO PARTS	COM	00751Y106	164	3,000	SH	DEF 3	
ADVANCED DIGITAL INFORMATION	COM	007525108	4	500	SH	DEF 12	
ADVANCED ELECTRONIC SUPPORT	COM	007534100	1	1,500	SH	DEF 12	
ADVANCED FIBRE COMMUNICATIONS	COM	00754A105	356	21,520	SH	DEF 12	
ADVANCED FIBRE COMM	COM	00754A105	3	170	SH	DEF 6	
ADVANCED PHOTONIX INC-CL A	COM	00754E107	3	3,450	SH	DEF 12	
ADVANCED TISSUE SCIENCES INC	COM	00755F103	8	5,500	SH	DEF 12	
***ADVANTEX MARKETING	COM	00756J104	3	25,000	SH	DEF 12	
ADVO INC	COM	007585102	29	750	SH	DEF 12	
ADVISORY BOARD CO	COM	00762W107	112	3,100	SH	DEF 3	
ADVANCED MICRO DEVICES INC.	COM	007903107	749	77,100	SH	DEF 2	
ADVANCED MICRO DEVICES INC	COM	007903107	296	30,500	SH	DEF 5	
ADVANCED MICRO DEVICES INC	COM	007903107	306	31,495	SH	DEF 12	

ADV MICRO DEVICES	COM	007903107	2	200	SH	DEF	6	
ADVANCE PCS	COM	00790K109	53	2,200	SH	DEF	12	
ADVANCEPCS	COM	00790K109	249	10,400	SH	DEF	3	
AEGON NV - ORD	ADR	007924103	132	6,493	SH	DEF	2	
***AEGON NV-ORD AMERICAN REGD	COM	007924103	1,353	66,492	SH	DEF	12	
ADVANTA CORP	CL A	007942105	3,276	236,560	SH	DEF	6	
ADVANTA CORP-CL A	COM	007942105	14	1,253	SH	DEF	12	
ADVANCED ENERGY INDUSTRIES INC	COM	007973100	11	500	SH	DEF	12	
ADVENT SOFTWARE	COM	007974108	129	5000	SH	DEF	4	
AES TR III 6.75%	PFD	00808N202	713	37,800	SH	DEF	12	
AETHER SYSTEMS INC	COM	00808V105	59	19,845	SH	DEF	12	
AETNA REAL ESTATE ASSOCIATES	COM	008171100	33	4,191	SH	DEF	12	
AETNA INC-NEW	COM	00817Y108	525	10,938	SH	DEF	5	
AETNA INC NEW	COM	00817Y108	532	11,080	SH	DEF	12	
AETNA INC	COM	00817Y108	18	370	SH	DEF	6	
AETNA INC NEW	PFD	00817Y207	40	1,575	SH	DEF	12	
AFFILIATED COMPUTER SERVICES	COM	008190100	38	790	SH	DEF	12	
AFFILIATED COMPUTER SERVICES CL A	COM	008190100	2,782	58,600	SH	DEF	3	
AFFILIATED MANAGERS GROUP	COM	008252108	23	375	SH	DEF	7	
AFFILIATED MANAGERS GRP INC	COM	008252108	1,519	24,700	SH	DEF	3	
AFFYMETRIX INC.	COM	00826T108	70	2,900	SH	DEF	2	
AFFYMETRIX INC	COM	00826T108	142	5,905	SH	DEF	12	
AFTERMARKET TECH CORP COM	COM	008318107	3,468	180,650	SH	DEF	3	
AGERE SYS INC	CL A	00845V100	9,050	2,900,615	SH	DEF	6	2,
AGERE SYSTEMS INC.	CLASS A	00845V100	11	5,389	SH	DEF	15	
AGERE SYSTEMS INC	COM	00845V100	32	22,704	SH	DEF	12	
AGERE SYSTEMS INC.	CLASS B	00845V209	301	132,282	SH	DEF	15	
AGERE SYSTEMS INC. CLASS B	COM	00845V209	5	3,531	SH	DEF	2	
AGERE SYSTEMS INC	COM	00845V209	219	146,203	SH	DEF	12	
AGILENT TECHNOLOGIES INC	COM	00846U101	1,811	76,572	SH	DEF	2	
AGILENT TECHNOLOGIES INC	COM	00846U101	393	16,613	SH	DEF	5	
AGILENT TECHNOLOGIES INC	COM	00846U101	4	190	SH	DEF	7	
AGILENT TECHNOLOGIES INC	COM	00846U101	3,392	143,414	SH	DEF	12	
AGILENT TECHNOLOGIES INC.	COM	00846U101	2	57	SH	DEF	15	
AGILENT TECHN INC	COM	00846U101	3,087	117,060	SH	DEF	6	
AGILE SOFTWARE CORP DEL	COM	00846X105	28	3,850	SH	DEF	12	
***AGNICO EAGLE MINES LTD	COM	008474108	643	44,110	SH	DEF	12	
AGNICO EAGLE MINES LTD COM NASD I	COM	008474108	200	13,700	SH	DEF	3	
AGREE REALTY CORP	COM	008492100	32	1,675	SH	DEF	12	
AIM SELECT REAL ESTATE	UNIT	00888R107	293	19,500	SH	DEF	12	
***AGRO PACIFIC INDUSTRIES LTD	COM	008921108	3	10,000	SH	DEF	12	
AIR METHODS CORP	COM	009128307	1,056	91,800	SH	DEF	6	
AIR PRODUCTS AND CHEMICALS, INC.	COM	009158106	167	3,300	SH	DEF	2	
AIR PRODUCTS & CHEMICALS	COM	009158106	91	1800	SH	DEF	4	
AIR PRODUCTS & CHEMICALS INC	COM	009158106	1,661	32,911	SH	DEF	12	
AIR PRODS & CHEMS	COM	009158106	1,575	31,350	SH	DEF	6	
AIR T INC	COM	009207101	1	200	SH	DEF	12	
AIRBORNE INC COM	COM	009269101	19	7,400	SH	DEF	9	
AIRBORNE INC	COM	009269101	22	1,155	SH	DEF	12	
AIRBORNE FGHT CORP COM	COM	009269101	8,267	430,560	SH	DEF	3	
AIRGAS INC	COM	009363102	42	2,400	SH	DEF	12	
AIRGAS INC COM	COM	009363102	9,029	521,900	SH	DEF	3	
AIRNET SYS INC	COM	009417106	1,511	179,900	SH	DEF	6	
AIRNET COMMUNICATIONS CORP	COM	00941P106	1	1,500	SH	DEF	12	
AIRTRAN HOLDINGS INC	COM	00949P108	71	13,275	SH	DEF	12	
AIRTRAN HLDGS INC	COM	00949P108	1,823	301,900	SH	DEF	6	
AKAMAI TECHNOLOGIES INC	COM	00971T101	7	5,615	SH	DEF	12	
AKSYS LTD	COM	010196103	2	300	SH	DEF	12	
ELECTROLUX AB ADR	ADR	010198208	408	10,175	SH	DEF	2	
AKZO NOBEL NV SPONS ADR	ADR	010199305	178	4,098	SH	DEF	2	
ALABAMA NATIONAL BANCORPORATION	COM	010317105	372	8,603	SH	DEF	2	
ALABAMA POWER CAPITAL TRUST I	PFD	010383206	55	2,200	SH	DEF	12	

ALABAMA POWER CAPITAL TRUST II	PFD	010388205	72	2,900	SH	DEF	12	
ALABAMA POWER CO-4.20% PFD	PFD	010392207	2	27	SH	DEF	12	
ALABAMA POWER CO 4.52% PFD	PFD	010392306	6	100	SH	DEF	12	
ALABAMA POWER COMPANY	PFD	010392587	81	3,100	SH	DEF	12	
ALABAMA POWER COMPANY	PFD	010392611	11	500	SH	DEF	12	
ALABAMA POWER CO-7% SENIOR	PFD	010392629	35	1,400	SH	DEF	12	
ALABAMA POWER CO-7% SR QTRLY	PFD	010392637	15	600	SH	DEF	12	
ALABAMA POWER CO-7.125% SENIOR	PFD	010392645	35	1,400	SH	DEF	12	
ALASKA COMMUNICATIONS SYS	COM	01167P101	47	10,000	SH	DEF	12	
ALBANY INTL CORP	CL A	012348108	1,364	52,352	SH	DEF	6	
ALBANY INTERNATIONAL CORP NEW	COM	012348108	28	1,050	SH	DEF	12	
ALBANY INTL CORP CL A	COM	012348108	1,612	59,900	SH	DEF	3	
ALBANY MOLECULAR RESEARCH INC	COM	012423109	1	50	SH	DEF	12	
ALBERTO CULVER COMPANY	COM	013068101	72	1,500	SH	DEF	12	
ALBERTO CULVER CO-CL A	COM	013068200	338	7,475	SH	DEF	12	
ALBERTSON'S, INC.	COM	013104104	46	1,525	SH	DEF	2	
ALBERTSONS INC COM	COM	013104104	369	12,100	SH	DEF	5	
ALBERTSON'S, INC.	COM	013104104	261,992	8,601,177	SH	DEF	8	
ALBERTSON'S, INC.	COM	013104104	558,268	18,327,918	SH	DEF	10	18,
ALBERTSONS INC	COM	013104104	3,920	128,685	SH	DEF	12	
ALBERTSON'S INC.	COM	013104104	299	6,800	SH	DEF	15	
ALBERTSONS INC	COM	013104104	20,332	636,650	SH	DEF	6	
ALCAN INC	COM	013716105	74	1,975	SH	DEF	12	
ALCAN INC	COM	013716105	22,692	595,600	SH	DEF	6	
ALCOA INC.	COM	013817101	148	4,456	SH	DEF	2	
ALCOA	COM	013817101	5	145	SH	DEF	4	
ALCOA INC	COM	013817101	2,569	77,499	SH	DEF	12	
ALCOA INC.	COM	013817101	5,674	112,700	SH	DEF	15	
ALCOA INC	COM	013817101	8,513	243,354	SH	DEF	6	
ALCOA INC	COM	013817101	12,444	375,378	SH	DEF	3	
ALCOA INC	PFD	013817200	34	500	SH	DEF	2	
ALCOA INC	PFD	013817200	13	200	SH	DEF	12	
ALCATEL ALSTHOM SPONSORED ADR	ADR	013904305	312	43,916	SH	DEF	2	
ALEXANDER & BALDWIN INC	COM	014482103	24	925	SH	DEF	12	
ALEXANDER & BALDWIN INC	COM	014482103	10,233	382,663	SH	DEF	6	
ALEXANDRIA REAL ESTATE	COM	015271109	44	900	SH	DEF	12	
ALEXION PHARMACEUTICALS INC	COM	015351109	15	1,000	SH	DEF	2	
ALEXION PHARMACEUTICALS INC	COM	015351109	11	700	SH	DEF	12	
ALFACELL CORP	COM	015404106	3	7,500	SH	DEF	12	
ALKERMES	COM	01642t108	14	850	SH	DEF	4	
ALKERMES INC	COM	01642T108	2	150	SH	DEF	12	
ALL AMERICAN TERM TRUST INC	UNIT	016440109	444	36,900	SH	DEF	12	
ALL AMERN SEMICONDUCTOR INC	COM	016557407	2	700	SH	DEF	12	
ALL AMERICAN SEMICON	COM	016557407	192	56,500	SH	DEF	6	
ALLEGHENY ENERGY, INC.	COM	017361106	192	7,475	SH	DEF	2	
ALLEGHENY ENERGY INC	COM	017361106	1,515	58,849	SH	DEF	12	
ALLEGHENY ENERGY INC	COM	017361106	17,707	492,820	SH	DEF	6	
ALLEGHENY TECHNOLOGIES INC	COM	01741R102	97	6,139	SH	DEF	12	
ALLEGIANT BANCORP	COM	017476102	2,090	119,400	SH	DEF	6	
ALLEGIANT CAPITAL TR II	PFD	01747P209	59	2,300	SH	DEF	12	
ALLEGIANCE TELECOM, INC.	COM	01747T102	4	2,400	SH	DEF	2	
ALLEGIANCE TELECOM INC	COM	01747T102	38	20,600	SH	DEF	12	
ALLEGIANCE TELECOM INC.	COM	01747T102	37	20000	SH	DEF		
ALLEN TELECOM INC.	COM	018091108	4	1,000	SH	DEF	2	
ALLEN TELECOM INC	COM	018091108	5	1,260	SH	DEF	12	
ALLERGAN INC.	COM	018490102	214	3,200	SH	DEF	2	
ALLERGAN INC.	COM	018490102	6,373	95,475	SH	DEF	7	
ALLERGAN INC	COM	018490102	141	2,107	SH	DEF	12	
ALLERGAN INC COM	COM	018490102	334	5,000	SH	DEF	3	
ALLETE, INC.	COM	018522102	22	800	SH	DEF	2	
ALLETE INC	COM	018522102	234	8,650	SH	DEF	11	
ALLETE INC	COM	018522102	228	8,412	SH	DEF	12	

ALLIANCE BANCORP	COM	01852Q109	95	6,820	SH	DEF	6	
ALLETE CAPITAL I	PFD	01853P209	88	3,497	SH	DEF	12	
ALLIANCE CAP MGMT HLDG L P	COM	01855A101	1,110	32,399	SH	DEF	12	
ALLIANCE GAMING CORP-NEW	COM	01859P609	9	700	SH	DEF	12	
ALLIANCE GAMING CORP COM	COM	01859P609	11,636	932,370	SH	DEF	3	
ALLIANCE NATL MUN INCOME	UNIT	01864U106	152	11,116	SH	DEF	12	
ALLIANCE PHARMACEUTICAL CORP	COM	018772309	2	1400	SH	DEF		
ALLIANCE RESOURCE PARTNERS L P	COM	01877R108	7	280	SH	DEF	12	
ALLIANCE WORLD DOLLAR	UNIT	018796102	150	13,834	SH	DEF	12	
ALLIANCE WORLD DOLLAR	UNIT	01879R106	172	18,000	SH	DEF	12	
ALLIANT ENERGY CORPORATION	COM	018802108	11	444	SH	DEF	2	
ALLIANT ENERGY CORP	COM	018802108	4,193	163,166	SH	DEF	12	
ALLIANT ENERGY CORP	COM	018802108	5	170	SH	DEF	6	
ALLIANT TECHSYSTEM	COM	018804104	2	33	SH	DEF	2	
ALLIANT TECHSYSTEMS INC	COM	018804104	107	1,679	SH	DEF	12	
ALLIANT TECHSYSTEMS INC COM	COM	018804104	163	2,550	SH	DEF	3	
ALLIED CAPITAL CORP NEW	COM	01903Q108	206	9,088	SH	DEF	11	
ALLIED CAPITAL CORP NEW	COM	01903Q108	2,400	105,957	SH	DEF	12	
ALLIED CAPITAL CP	COM	01903Q108	2,050	90,500	SH	DEF	3	
ALLIANCE FINANCIAL CORP NY	COM	019205103	14	550	SH	DEF	2	
ALLIED IRISH BANKS PLC	ADR	019228402	483	18,315	SH	DEF	2	
ALLIED IRISH BANKS PLC	ADR	019228402	5	200	SH	DEF	7	
ALLIED IRISH BKS PLC	COM	019228402	1,076	40,815	SH	DEF	6	
ALLIED RESEARCH CORP	COM	019483106	18	700	SH	DEF	12	
ALLIED RESH CORP	COM	019483106	1,551	70,700	SH	DEF	6	
ALLIED WASTE INDUSTRIES INC	COM	019589308	149	15,512	SH	DEF	12	
ALLIED WASTE INDS INC COM PAR$.01	COMW	019589308	115	12,000	SH	DEF	3	
ALLMERICA FINANCIAL CORP	COM	019754100	58	1,265	SH	DEF	12	
ALLMERICA FINL CORP	COM	019754100	2	50	SH	DEF	6	
ALLOS THERAPEUTICS INC	COM	019777101	9	1,000	SH	DEF	12	
ALLOU HLTH&BTY CARE	CL A	019782101	711	89,600	SH	DEF	6	
ALLOU HEALTH & BEAUTY CARE INC	COM	019782101	8	1,000	SH	DEF	12	
ALLOY INC	COM	019855105	103	7,100	SH	DEF	12	
ALLOY INC	COM	019855105	158	10,950	SH	DEF	3	
ALLMERICA SECURITIES TRUST	UNIT	019921105	57	6,000	SH	DEF	12	
THE ALLSTATE CORP.	COM	020002101	324	8,750	SH	DEF	2	
ALLSTATE CORP	COM	020002101	5,065	136,975	SH	DEF	12	
ALLSTATE CORP	COM	020002101	895	23,266	SH	DEF	6	
ALLSTATE CORP	COM	020002101	5,510	149,000	SH	DEF	3	
ALLSTATE CORP-7.125% SR QTRLY	PFD	020002200	8	300	SH	DEF	12	
ALLTEL CORP.	COM	020039103	386	8,222	SH	DEF	2	
ALLTEL	COM	020039103	11,064	235399	SH	DEF	4	
ALLTEL CORP.	COM	020039103	8,695	185,000	SH	DEF	10	
ALLTEL CORP	COM	020039103	2,724	57,956	SH	DEF	12	
ALLTEL	COM	020039103	219	4,800	SH	DEF		
ALLTEL CORP COM	COM	020039103	5,746	122,250	SH	DEF	3	
ALMOST FAMILY INC	COM	020409108	23	2,000	SH	DEF	12	
ALPHANET SOLUTIONS INC	COM	020787107	2	1,200	SH	DEF	12	
ALPHARMA INC	CL A	020813101	1,930	93,480	SH	DEF	6	
ALPHARMA INC-CL A	COM	020813101	3	200	SH	DEF	12	
ALPHARMA INC CL A	COM	020813101	436	25,700	SH	DEF	3	
ALSTOM SA SPONSORED ADR	ADR	021244108	1	67	SH	DEF	2	
***ALTAIR INTERNATIONAL INC	COM	02136W102	3	5,800	SH	DEF	12	
ALTERA CORP	COM	021441100	254	18,656	SH	DEF	12	
ALTERNATIVE TECHNOLOGY	COM	02145H104	1	500	SH	DEF	12	
AMAZON.COM, INC.	COM	023135106	13	800	SH	DEF	2	
AMAZON.COM, INC.	COM	023135106	286,286	17,617,598	SH	DEF	8	
AMAZON.COM, INC.	COM	023135106	630,514	38,800,852	SH	DEF	10	38,
AMAZON.COM INC	COM	023135106	9,795	602,782	SH	DEF	12	
AMAZON.COM, INC.	COM	023135106	100,750	6,200,000	SH	DEF	14	6,
AMAZON.COM INC.	COM	023135106	52	2,100	SH	DEF	15	
AMBAC FINANCIAL GROUP, INC.	COM	023139108	40	597	SH	DEF	2	

AMBAC FINANCIAL GROUP, INC.	COM	023139108	172	2,557	SH	DEF	7
AMBAC FINANCIAL GROUP INC	COM	023139108	844	12,556	SH	DEF	12
AMBAC INC	COM	023139108	14,106	209,643	SH	DEF	6
AMBAC FINANCIAL GROUP INC	PFD	023139306	45	1,775	SH	DEF	12
AMBAC FINANCIAL GROUP INC	PFD	023139405	60	2,300	SH	DEF	12
AMBASE CORP	COM	023164106	3	2,675	SH	DEF	12
AMBASSADORS GROUP	COM	023177108	1,504	96,700	SH	DEF	6
AMBASSADORS INTL	COM	023178106	1,165	125,900	SH	DEF	6
AMCAST INDUSTRIAL CORP	COM	023395106	5	1,000	SH	DEF	12
AMCOR LIMITED ADR	ADR	02341R302	445	24,200	SH	DEF	2
AMDOCS AUTOMATIC COM EXCHANGE	PFD	02342R202	39	5,100	SH	DEF	12
ALLTEL CORP	COM	023551104	306	6,500	SH	DEF	5
AMERADA HESS CORP	COM	023551104	19	230	SH	DEF	6
AMERADA HESS CORP COM	COM	023551104	231	2,800	SH	DEF	3
AMERCO	COM	023586100	225	14,000	SH	DEF	6
AMERCO-8.50% PFD SER A	PFD	023586209	7	300	SH	DEF	12
AMEREN CORP.	COM	023608102	13	300	SH	DEF	2
AMEREN CORP.	COM	023608102	1,226	28,500	SH	DEF	9
AMEREN CORP	COM	023608102	946	22,004	SH	DEF	12
AMEREN CORPORATION	COM	023608102	16	360	SH	DEF	6
AMERIANA BANCORP	COM	023613102	10	700	SH	DEF	12
AOL TIME WARNER INC	COM	02364J104	92	6,785	SH	DEF	
AMERICA ONLINE INC DEL	CONV	02364JAC8	91,350	1,800,000	PRN	DEF	12
AMERICAN FIRST TAX EXEMPT INVS	COM	02364V107	328	42,450	SH	DEF	12
AMERICA MOVIL S. A. DE C. V.	ADR	02364W105	78	5,797	SH	DEF	2
AMERICA MOBIL SA ADR	ADR	02364W105	304	22,672	SH	DEF	3
AMERICA FIRST REAL ESTATE INVT	COM	02364Y101	28	3,832	SH	DEF	12
AMERICAN ANNUITY GROUP CAPITAL	PFD	023833205	33	1,300	SH	DEF	12
AMCORE FINANCIAL INC	COM	023912108	125	5,400	SH	DEF	3
***AMERICA MINERAL FIELDS INC	COM	023925100	1	1,800	SH	DEF	12
AMERICA FIRST APARTMENT	COM	023929102	231	20,000	SH	DEF	12
AMERICA FIRST MORTGAGE	COM	023934102	1,903	193,155	SH	DEF	12
AMERICAN AXLE & MANUFACTURING	COM	024061103	43	1,460	SH	DEF	12
AMERICAN AXLE & MFG HLDGS	COM	024061103	19,802	665,830	SH	DEF	3
AMERN BILTRITE INC	COM	024591109	182	13,500	SH	DEF	6
AMERN BUSINESS FINL	COM	02476B106	467	36,870	SH	DEF	6
AMERICAN CAPITAL STRATEGIES	COM	024937104	781	28,414	SH	DEF	12
AMERICAN ELECTRIC POWER CO	COM	025537101	602	15,036	SH	DEF	2
AMERICAN ELEC POWER	COM	025537101	7	180	SH	DEF	4
AMERICAN ELECTRIC PWR CO INC C	COM	025537101	1,139	28,467	SH	DEF	5
AMERICAN ELECTRIC POWER CO INC	COM	025537101	1,900	47,473	SH	DEF	12
AMERICAN ELECTRIC POWER CO INC	COM	025537101	13,596	330,000	SH	DEF	13
AMERICAN ELECTRIC POWER	COM	025537101	440	11000	SH	DEF	
AMERICAN ELECTRIC POWER CO	COM	025537101	27,320	654,275	SH	DEF	6
AMERICAN ELECTRIC POWER CO INC	PFD	025537200	5	100	SH	DEF	12
AMERICAN EAGLE OUTFITTERS INC	COM	02553E106	25	1,175	SH	DEF	12
AMERICAN EXPRESS CO.	COM	025816109	516	14,200	SH	DEF	1
AMERICAN EXPRESS COMPANY	COM	025816109	1,794	49,385	SH	DEF	2
AMERICAN EXPRESS	COM	025816109	3,666	100940	SH	DEF	4
AMERICAN EXPRESS COMPANY	COM	025816109	36	1,000	SH	DEF	7
AMERICAN EXPRESS CO.	COM	025816109	2,016	57,882	SH	DEF	9
AMERICAN EXPRESS COMPANY	COM	025816109	4,722	130,000	SH	DEF	10
AMERICAN EXPRESS CO	COM	025816109	367	10,102	SH	DEF	11
AMERICAN EXPRESS COMPANY	COM	025816109	12,240	337,016	SH	DEF	12
AMERICAN EXPRESS CO.	COM	025816109	3,023	54,800	SH	DEF	15
AMERICAN EXPRESS CO	COM	025816109	15,822	372,200	SH	DEF	6
AMERICAN EXPRESS CO COM	COM	025816109	6,222	171,308	SH	DEF	3
AMERICAN EXPRESS CO CAP TR 1	PFD	02583Y205	56	2,200	SH	DEF	12
AMERICAN FINANCIAL GROUP INC.	COM	025932104	30	1,250	SH	DEF	2
AMERICAN FINANCIAL GROUP INC	COM	025932104	72	3,003	SH	DEF	12
AMERN FINL GROUP	COM	025932104	4	140	SH	DEF	6
AMERICAN FINANCIAL HOLDINGS	COM	026075101	129	4,300	SH	DEF	12

AMERICAN FINANCIAL CAP TR I	PFD	026077206	91	3,610	SH	DEF	12	
AMERICAN FINANCIAL CORP-OHIO	PFD	026087858	7	350	SH	DEF	12	
AMERN GREETINGS CORP	CL A	026375105	23,140	1,119,500	SH	DEF	6	1,
AMERICAN GREETINGS CORP. CLASS A	COM	026375105	5	300	SH	DEF	2	
AMERICAN GREETINGS CORP-CL A	COM	026375105	856	51,395	SH	DEF	12	
AMERICAN GREETINGS CORP CL A NACOMINDL		026375105	2,023	121,400	SH	DEF	3	
AMERICAN GENERAL CAPITAL I	PFD	02638N105	47	1,750	SH	DEF	12	
AMERICAN GENERAL CAP TRUST III	PFD	02638W204	83	3,000	SH	DEF	12	
AMERICAN EXPRESS CO COM	COM	026609107	236	6,495	SH	DEF	5	
AMERICAN HOME MTG HLD INC	COM	02660M108	24	500	SH	DEF		
AMERN HOME MTG HLDGS	COM	02660M108	2,505	163,700	SH	DEF	6	
AMERICAN INTERNATIONAL GROUP	COM	026874107	29,631	434,282	SH	DEF	1	
AMERICAN INTERNATIONAL GROUP, INCCOM		026874107	4,519	66,236	SH	DEF	2	
AIG	COM	026874107	8,438	123667	SH	DEF	4	
AMERICAN INTL GROUP INC COM	COM	026874107	4,265	62,512	SH	DEF	5	
AMERICAN INTERNATIONAL GROUP, INCCOM		026874107	1,600	23,447	SH	DEF	7	
AMERICAN INTERNATIONAL GROUP INC.COM		026874107	3,406	49,914	SH	DEF	9	
AMERICAN INTERNATIONAL GROUP, INCCOM		026874107	5,800	85,000	SH	DEF	10	
AMERICAN INTERNATIONAL GROUP INC COM		026874107	1,702	24,938	SH	DEF	11	
AMERICAN INTERNATIONAL GROUP	COM	026874107	18,017	264,065	SH	DEF	12	
AMERICAN INT'L GROUP	COM	026874107	3,592	34,662	SH	DEF	15	
AMERN INTL GROUP INC	COM	026874107	9,677	144,500	SH	DEF	6	
AMERICAN INTL GROUP	COM	026874107	227	3,400	SH	DEF		
AMERICAN INTL GROUP INC COM	COM	026874107	22,403	328,348	SH	DEF	3	
AMERICAN ITALIAN PASTA CO-A	COM	027070101	7,912	155,163	SH	DEF	7	
AMERICAN ITALIAN PASTA CO-CL A	COM	027070101	8	150	SH	DEF	12	
AMERICAN MANAGEMENT SYSTEMS	COM	027352103	482	25,225	SH	DEF	12	
AMERICAN MGMT SYS INC COM NASD COML		027352103	7	350	SH	DEF	3	
*** AMERICAN MEDICAL INTL NV	CONV	027433AD3	1,900	20,000	PRN	DEF	12	
AMERICAN MEDICAL SECURITY	COM	02744P101	2	100	SH	DEF	12	
AMERICAN MEDICAL SECURITY GROUP ICOM		02744P101	3,555	148,440	SH	DEF	3	
AMERICAN MTG ACCEP CO	COM	027568104	46	3,400	SH	DEF	12	
AMERICAN NATIONAL BANKSHARES	COM	027745108	8	282	SH	DEF	12	
AMERICAN NATL INS CO	COM	028591105	6	60	SH	DEF	6	
AMERICAN PACIFIC CORP	COM	028740108	20	2,075	SH	DEF	12	
AMERICAN PAC CORP	COM	028740108	426	39,800	SH	DEF	6	
AMERICAN PHARMA PRTNRS INC	COM	02886P109	865	70,000	SH	DEF	3	
AMERICAN POWER CONVERSION	COM	029066107	9	700	SH	DEF	2	
AMERICAN POWER CONVERSION CORP	COM	029066107	496	39,291	SH	DEF	12	
AMERN PWR CONVERSION	COM	029066107	1	100	SH	DEF	6	
AMERICAN REAL ESTATE PARTNERS	COM	029169109	24	2,467	SH	DEF	12	
AMERN SHARED HOSP SV	COM	029595105	35	8,300	SH	DEF	6	
AMERICAN STANDARD COMPANIES	COM	029712106	252	3,360	SH	DEF	12	
AMERICAN STD COS INC	COM	029712106	11	150	SH	DEF	6	
AMERICAN STAND COS INC COM	COM	029712106	20,735	276,100	SH	DEF	3	
AMERICAN STATES WATER COMPANY	COM	029899101	410	15,462	SH	DEF	12	
AMERICAN TOWER CORP CL A	COM	029912201	46	13,400	SH	DEF	5	
AMERICAN TOWER CORP	COM	029912201	118	34,336	SH	DEF	12	
AMERICAN STRATEGIC INCOME	UNIT	030098107	49	3,982	SH	DEF	12	
AMERICAN STRATEGIC INCOME	UNIT	030099105	20	1,441	SH	DEF	12	
AMERICAN STRATEGIC INCOME	UNIT	03009T101	73	5,860	SH	DEF	12	
AMERICAN SUPERCONDUCTOR CORP	COM	030111108	79	14,450	SH	DEF	12	
AMERN TECH CERAMICS	COM	030137103	800	121,200	SH	DEF	6	
AMERICAN VANGUARD CO	COM	030371108	580	29,374	SH	DEF	6	
AMERICAN WATER WORKS CO INC	COM	030411102	164	3,802	SH	DEF	12	
AMERICAN WOODMARK CORP COM NASD ICOM		030506109	10,428	185,790	SH	DEF	3	
AMERICANWEST BANCORP	COM	03058P109	891	68,717	SH	DEF	6	
AMERICREDIT CORP.	COM	03060R101	13,781	491,317	SH	DEF	8	
AMERICREDIT CORP.	COM	03060R101	72,930	2,600,000	SH	DEF	10	2,
AMERICREDIT CORP	COM	03060R101	274	9,771	SH	DEF	11	
AMERICREDIT CORP	COM	03060R101	1,481	52,808	SH	DEF	12	
AMERICREDIT CORP.	COM	03060R101	112,200	4,000,000	SH	DEF	14	4,

AMERICREDIT CORPORATION	COM	03060R101	7,563	268,840	SH	DEF	6
AMERICREDIT CORP COM	COM	03060R101	2,664	94,986	SH	DEF	3
AMERICAS CAR MART INC	COM	03062T105	7	500	SH	DEF	12
AMERISTAR CASINOS INC	COM	03070Q101	3	100	SH	DEF	12
AMERISTAR CASINOS INC	COM	03070Q101	368	12,650	SH	DEF	3
AMERON INTERNATIONAL CORP	COM	030710107	56	775	SH	DEF	12
AMERON INTL CORP	COM	030710107	4,244	59,600	SH	DEF	6
AMERIPATH INC	COM	03071D109	5	200	SH	DEF	12
AMERITRADE HOLDING CORP-CL A	COM	03072H109	9	1,900	SH	DEF	12
AMERUS GROUP CO	CL A	03072M108	17,177	484,536	SH	DEF	6
AMERUS GROUP CO	COM	03072M108	2	51	SH	DEF	12
AMERISOURCEBERGEN CORP	COM	03073E105	8	100	SH	DEF	2
AMERISOURCEBERGEN CORP	COM	03073E105	56	735	SH	DEF	12
AMERIGROUP CORP	COM	03073T102	11	400	SH	DEF	12
AMERIGROUP CORPORATION	COM	03073T102	2,297	84,200	SH	DEF	3
AMERISERV FINANCIAL INC	COM	03074A102	1,199	261,875	SH	DEF	12
AMERISERV FINL INC	COM	03074A102	501	100,200	SH	DEF	6
AMERISERV FINL CAP TR I	PFD	03074B100	506	21,435	SH	DEF	12
AMES DEPARTMENT STORES INC NEW	COM	030789507	1	7,080	SH	DEF	12
AMERIGAS PARTNERS LP	COM	030975106	181	7,892	SH	DEF	12
AMERIGAS PARTNERS L P	UNIT L P	030975106	182	7,938	SH	DEF	9
AMETEK INC NEW	COM	031100100	54	1,450	SH	DEF	12
AMETEK INC	COM	031100100	272	7,200	SH	DEF	6
AMGEN, INC.	COM	031162100	6,170	147,314	SH	DEF	1
AMGEN INC.	COM	031162100	1,087	25,948	SH	DEF	2
AMGEN	COM	031162100	67	1603	SH	DEF	4
AMGEN INC	COM	031162100	968	23,104	SH	DEF	5
AMGEN INC.	COM	031162100	38	900	SH	DEF	7
AMGEN INC.	COM	031162100	602	18,498	SH	DEF	9
AMGEN INC	COM	031162100	1,329	31,722	SH	DEF	11
AMGEN INC	COM	031162100	16,143	385,448	SH	DEF	12
AMGEN INC.	COM	031162100	4,231	66,900	SH	DEF	15
AMGEN INC COM NASD INDL	COM	031162100	5,335	127,392	SH	DEF	3
AMKOR TECHNOLOGY INC	COM	031652100	14	2,200	SH	DEF	12
AMNIS SYSTEMS INC	COM	03167Y108	1	2,800	SH	DEF	12
AMPAL AMERICAN ISRAEL CORP	COM	032015109	4	1,000	SH	DEF	12
AMPAL AMERN ISRAEL CORP.	PFD	032015307	26	2,228	SH	DEF	2
AMPAL AMERICAN ISRAEL CORP	PFD	032015307	2	204	SH	DEF	12
AMPCO PITTSBURGH	COM	032037103	1,478	123,700	SH	DEF	6
AMPHENOL CORP NEW-CL A	COM	032095101	966	26,830	SH	DEF	12
AMPHENOL CORP NEW CL A	COM	032095101	11,182	310,600	SH	DEF	3
AMRECORP REALTY FUND II	COM	032157109	1	6	SH	DEF	12
AMSOUTH BANCORP	COM	032165102	11	505	SH	DEF	2
AMSOUTH BANCORPORATION	COM	032165102	3,306	147,737	SH	DEF	12
AMSOUTH BANCORP	COM	032165102	21	942	SH	DEF	6
AMSOUTH BANCORPORATION COM	COM	032165102	3,901	174,300	SH	DEF	3
AMTECH SYSTEMS INC	COM	032332504	1	200	SH	DEF	12
AMTECH SYS INC	COM	032332504	128	20,100	SH	DEF	6
AMYLIN PHARMACEUTICALS INC.	COM	032346108	13	1,200	SH	DEF	2
AMYLIN PHARMACEUTICALS INC	COM	032346108	1	70	SH	DEF	12
ANADARKO PETROLEUM	COM	032511107	17,401	352,958	SH	DEF	1
ANADARKO PETE CORP.	COM	032511107	1,595	32,349	SH	DEF	2
ANADARKO PETROLEUM CORP COM	COM	032511107	354	7,178	SH	DEF	5
ANADARKO PETE CORP.	COM	032511107	2,726	55,300	SH	DEF	10
ANADARKO PETE CORP	COM	032511107	1,591	32,277	SH	DEF	11
ANADARKO PETROLEUM CORP	COM	032511107	764	15,498	SH	DEF	12
ANADARKO PETE	COM	032511107	10,740	211,617	SH	DEF	6
ANALOG DEVICES, INC.	COM	032654105	128	4,300	SH	DEF	2
ANALOG DEVICES INC	COM	032654105	733	24,680	SH	DEF	12
ANALOG DEVICES	COM	032654105	59	1,300	SH	DEF	15
ANALOG DEVICES INC COM	COM	032654105	2,599	87,500	SH	DEF	3
ANALOGIC CORP NEW	COM	032657207	107	2,185	SH	DEF	12

ANCHOR BANCORP WIS	COM	032839102	2,242	99,200	SH	DEF	6
ANDERSONS INC	COM	034164103	1,457	115,700	SH	DEF	6
ANDREA ELECTRONICS CORP	COM	034393108	1	1,000	SH	DEF	12
ANDREW CORP	COM	034425108	53	3,693	SH	DEF	12
ANDREW CORP COM NASD INDL	COM	034425108	256	17,180	SH	DEF	3
ANDRX GROUP	COM	034553107	119	4,415	SH	DEF	12
ANGELES PARTNERS X	COM	034644401	1	10	SH	DEF	12
ANGELES INCOME PROPERTIES LTD	COM	03464D203	2	54	SH	DEF	12
ANGELES INCOME PROPERTIES LTD	COM	03464D401	1	8	SH	DEF	12
ANGELICA CORP.	COM	034663104	30	1,750	SH	DEF	2
ANGLOGOLD LTD (NEW)	ADR	035128206	16	600	SH	DEF	2
ANHEUSER-BUSCH COMPANIES INC.	COM	035229103	28,207	564,135	SH	DEF	2
ANHEUSER BUSCH COS INC COM	COM	035229103	6,530	130,609	SH	DEF	5
ANHEUSER BUSCH COMPANIES	COM	035229103	1,921	38,424	SH	DEF	11
ANHEUSER BUSCH COMPANIES INC	COM	035229103	9,323	186,464	SH	DEF	12
ANHEUSER-BUSCH CO. INC.	COM	035229103	68	900	SH	DEF	15
ANHEUSER BUSCH	COM	035229103	319	6,300	SH	DEF	
ANHEUSER BUSCH COS INC COM	COM	035229103	18,488	369,750	SH	DEF	3
ANIXTER INTERNATIONAL INC.	COM	035290105	33	1,400	SH	DEF	2
ANIXTER INTERNATIONAL INC	COM	035290105	3	114	SH	DEF	12
ANNALY MORTGAGE MANAGEMENT INC	COM	035710409	2,014	103,824	SH	DEF	12
ANNALY MORTGAGE MANAGEMENT	COM	035710409	7,078	364,870	SH	DEF	3
ANNTAYLOR STORES CORP	COM	036115103	2	60	SH	DEF	12
ANSOFT CORP	COM	036384105	26	4,400	SH	DEF	12
ANSYS INC	COM	03662Q105	3	153	SH	DEF	12
ANTHEM, INC	COM	03674B104	77	1,147	SH	DEF	2
ANTHEM, INC	COM	03674B104	13,370	198,130	SH	DEF	8
ANTHEM, INC	COM	03674B104	62,055	919,600	SH	DEF	10
ANTHEM INC	COM	03674B104	128	1,899	SH	DEF	12
ANTHEM INC	COM	03674B104	10,503	155,650	SH	DEF	3
ANTEON INTL CORP	COM	03674E108	112	4,425	SH	DEF	12
ANSWERTHINK INC	COM	036916104	2	500	SH	DEF	12
ANTHRACITE CAPITAL INC	COM	037023108	113	8,500	SH	DEF	12
ANTHRACITE CAPITAL INC	COM	037023108	1,362	102,800	SH	DEF	3
ANTIGENICS INC DEL	COM	037032109	11	1,138	SH	DEF	12
ANWORTH MORTGAGE ASSET CORP	COM	037347101	109	7,790	SH	DEF	12
ANWORTH MTG ASSET CORP	COM	037347101	5,710	408,140	SH	DEF	3
AO MOSENERGO ADR RUSSIA	ADR	037376308	2,407	764,100	SH	DEF	3
AON CORPORATION	COM	037389103	4	150	SH	DEF	2
AON CORP	COM	037389103	2,064	69,998	SH	DEF	11
AON CORP	COM	037389103	323	10,946	SH	DEF	12
APACHE CORP.	COM	037411105	436	7,580	SH	DEF	2
APACHE CORP	COM	037411105	4,621	80,392	SH	DEF	12
APACHE CORP	COM	037411105	1,031	18,405	SH	DEF	6
APACHE CORP COM	COM	037411105	1,075	18,700	SH	DEF	3
APASCO S A DE C V ADR	COM	037488103	281	9,520	SH	DEF	6
APARTMENT INVESTMENT & MGT CO CLACOMA		03748R101	62	1,250	SH	DEF	2
APARTMENT INVESTMENT &	COM	03748R101	139	2,819	SH	DEF	12
APARTMENT INVESTMENT & MGMT CO	PFD	03748R200	226	9,000	SH	DEF	12
APARTMENT INVESTMENT & MGMT CO	PFD	03748R309	188	7,600	SH	DEF	12
APARTMENT INVESTMENT & MGMT CO	PFD	03748R408	73	2,845	SH	DEF	12
APARTMENT INVT & MGMT CO	PFD	03748R861	40	1,573	SH	DEF	12
APEX MORTGAGE CAPITAL INC	COM	037564101	354	23,637	SH	DEF	12
APEX MORTGAGE CAPITAL INC	COM	037564101	2,986	199,200	SH	DEF	3
APEX MUNICIPAL FUND INC	UNIT	037580107	28	3,300	SH	DEF	12
APOGEE ENTERPRISES INC COM NASDCOMDL		037598109	6,057	421,800	SH	DEF	3
APOLLO GROUP INC-CL A	COM	037604105	622	15,783	SH	DEF	12
APOLLO GROUP INC	COM	037604204	305	10,300	SH	DEF	12
APOLLO GROUP INC.-UNIVERSITY OF PCOMNIX		037604204	485	16,390	SH	DEF	3
APOGENT TECHNOLOGIES INC.	COM	03760A101	82	4,000	SH	DEF	7
APOGENT TECHNOLOGIES INC	COM	03760A101	1,439	69,940	SH	DEF	12
APOGENT TECH INC	COM	03760A101	18	875	SH	DEF	6

APPALACHIAN POWER CO-7.30%	PFD	037735784	27	1,100	SH	DEF	12	
APPALACHIAN POWER CO-7.20%	PFD	037735792	24	1,000	SH	DEF	12	
APPALACHIAN POWER CO-8% JR SUB	PFD	037735818	10	400	SH	DEF	12	
APPALACHIAN POWER CO-8.25% JR	PFD	037735826	70	2,800	SH	DEF	12	
APPLE COMPUTER	COM	037833100	269	15,200	SH	DEF	2	
APPLE COMPUTER INC COM	COM	037833100	555	31,300	SH	DEF	5	
APPLE COMPUTER INC	COM	037833100	885	49,920	SH	DEF	12	
APPLE COMPUTER INC.	COM	037833100	43	1,600	SH	DEF	15	
APPLE COMPUTER INC	COM	037833100	2	100	SH	DEF	6	
APPLEBEES INTERNATIONAL INC	COM	037899101	62	2,700	SH	DEF	12	
APPLEBEES INTL INC	COM	037899101	12,408	540,645	SH	DEF	3	
APPLIED INNOVATION INC.	COM	037916103	2	400	SH	DEF	2	
APRIA HEALTHCARE GROUP INC	COM	037933108	299	13,350	SH	DEF	12	
APRIA HEALTHCARE GROUP	COM	037933108	2,966	132,420	SH	DEF	3	
APPLERA CORPORATION-APPLIED BIOSY	COMMS	038020103	16	800	SH	DEF	2	
APPLERA CORP	COM	038020103	193	9,892	SH	DEF	12	
APPLERA CORPORATION	COM	038020103	2	100	SH	DEF	6	
APPLERA CORP-CELERA GENOMICS	COM	038020202	2	200	SH	DEF	2	
APPLERA CORP	COM	038020202	143	11,948	SH	DEF	12	
APPLERA CP-CELERA GENOMICS GP	COM	038020202	13,241	1,059,340	SH	DEF	6	
APPLICA INC	COM	03815A106	2	200	SH	DEF	12	
APPLIED DIGITAL SOLUTIONS INC	COM	038188108	2	2,400	SH	DEF	12	
APPLIED INDUSTRIAL	COM	03820C105	18	900	SH	DEF	12	
APPLIED MATERIALS INC.	COM	038222105	5,993	315,065	SH	DEF	2	
APPLIED MATERIALS INC	COM	038222105	1,056	55,545	SH	DEF	5	
APPLIED MATERIALS INC.	COM	038222105	15	800	SH	DEF	7	
APPLIED MATERIALS INC	COM	038222105	196	10,300	SH	DEF	9	
APPLIED MATERIALS INC	COM	038222105	554	29,119	SH	DEF	11	
APPLIED MATERIALS INC	COM	038222105	5,794	304,645	SH	DEF	12	
APPLIED MATERIALS	COM	038222105	3,699	194,500	SH	DEF	3	
APPLIED MICRO CIRCUITS CORP	COM	03822W109	46	9,714	SH	DEF	12	
APPLIED MOLECULAR EVOLUTION INC	COM	03823E108	13	2,200	SH	DEF	2	
APTARGROUP INC	COM	038336103	237	7,700	SH	DEF	12	
AQUACELL TECHNOLOGIES INC	COM	03840N107	58	70,000	SH	DEF	12	
AQUILA INC	COM	03840P102	139	17,435	SH	DEF	12	
AQUILA INC	COM	03840P102	2,786	215,100	SH	DEF	6	
AQUILA INC	PFD	03840P300	38	2,000	SH	DEF	12	
ARADIGM CORP	COM	038505103	24	5,445	SH	DEF	12	
ARAMARK CORP	COM	038521100	10	400	SH	DEF	12	
ARAMARK CORP - CL B	COM	038521100	1,974	78,950	SH	DEF	3	
ARBITRON INC	COM	03875Q108	253	8,118	SH	DEF	12	
ARBITRON INC	COM	03875Q108	47	1,282	SH	DEF	6	
ARC WIRELESS SOLUTIONS INC	COM	03878K108	5	32,000	SH	DEF	12	
ARCADIS N V N Y REGIS	COM	03923E107	252	25,359	SH	DEF	6	
ARCH CHEMICALS INC	COM	03937R102	10	393	SH	DEF	12	
ARCH CHEMICALS INC	COM	03937R102	4,831	207,795	SH	DEF	6	
ARCH CHEMICALS INC	COM	03937R102	1,365	55,250	SH	DEF	3	
ARCH COAL COMPANY	COM	039380100	6	246	SH	DEF	4	
ARCH COAL INC	COM	039380100	25,723	1,120,043	SH	DEF	6	1,
ARCHER-DANIELS-MIDLAND CO.	COM	039483102	31	2,440	SH	DEF	2	
ARCHER-DANIELS	COM	039483102	15	1159	SH	DEF	4	
ARCHER-DANIELS-MIDLAND CO	COM	039483102	512	39,997	SH	DEF	12	
ARCHER-DANIEL MIDLND	COM	039483102	24	1,679	SH	DEF	6	
ARCHER DANIELS MIDLAND CO COM	COM	039483102	2,095	163,800	SH	DEF	3	
ARCHSTONE - SMITH TRUST	COM	039583109	9	334	SH	DEF	7	
ARCHSTONE-SMITH TR	COM	039583109	2,932	109,821	SH	DEF	12	
ARCHSTONE-SMITH TRUST	PFD	039583307	61	2,400	SH	DEF	12	
ARCTIC CAT INC	COM	039670104	585	29,300	SH	DEF	6	
ARDEN REALTY INC	COM	039793104	54	1,900	SH	DEF	12	
ARGONAUT GROUP INC	COM	040157109	20	921	SH	DEF	12	
ARGOSY GAMING CORP	COM	040228108	7	250	SH	DEF	12	
ARGOSY GAMING CORP	COM	040228108	190	6,700	SH	DEF	3	

ARIAD PHARMACEUTICALS INC-DEL	COM	04033A100	6	1,500	SH	DEF	12	
ARIBA INC	COM	04033V104	1	400	SH	DEF	2	
ARIBA	COM	04033v104	1	200	SH	DEF	4	
ARIBA INC	COM	04033V104	35	11,075	SH	DEF	12	
ARISTOTLE CORP NEW	COM	040448201	4	1,130	SH	DEF	12	
ARISTOTLE CORPORATION	PFD	040448300	7	1,130	SH	DEF	12	
ARKANSAS BEST CORP	COM	040790107	7,006	284,200	SH	DEF	6	
ARMSTRONG HOLDINGS INC	COM	042384107	29	16,400	SH	DEF	12	
ARMSTRONG WORLD INDUSTRIES, IN	COM	042476101	27	15,173	SH	DEF	1	
ARMSTRONG WORLD INDUSTRIES	PFD	042476606	5	400	SH	DEF	12	
ARQULE INC	COM	04269E107	45	6,600	SH	DEF	12	
ARRIS GROUP INC	COM	04269Q100	2	350	SH	DEF	12	
ARRAY BIOPHARMA INC	COM	04269X105	113	11,700	SH	DEF	12	
ARROW ELECTRONICS INC	COM	042735100	338	16,275	SH	DEF	5	
ARMOR HOLDINGS INC	COM	042735100	504	19,750	SH	DEF	5	
ARROW ELECTRONICS INC	COM	042735100	388	18,680	SH	DEF	12	
ARROW ELECTRS INC	COM	042735100	5	210	SH	DEF	6	
ARROW FINL CORP	COM	042744102	362	12,230	SH	DEF	6	
ARROW INTERNATIONAL INC	COM	042764100	433	11,080	SH	DEF	12	
ARTESYN TECHNOLOGIES INC	COM	043127109	509	78,000	SH	DEF	3	
ARTISOFT INC	COM	04314L106	6	3,875	SH	DEF	12	
ARVINMERITOR INC	COM	043353101	40	1,669	SH	DEF	12	
ARVINMERITOR INC	COM	043353101	19,811	749,775	SH	DEF	6	
ARVINMERITOR INC	COM	043353101	2,179	90,780	SH	DEF	3	
ASBURY AUTOMOTIVE GROUP INC	COM	043436104	41	3,000	SH	DEF	12	
ASBURY AUTOMOTIVE GROUP	COM	043436104	972	71,500	SH	DEF	3	
ASCENTIAL SOFTWARE CORP	COM	04362P108	9	3,173	SH	DEF	12	
***ASHANTI GOLDFIELDS CO LTD	COM	043743202	6	1,180	SH	DEF	12	
ASHLAND INC	COM	044204105	41	1000	SH	DEF	4	
ASHLAND INC	COM	044204105	143	3,526	SH	DEF	12	
ASHLAND INC	COM	044204105	6	150	SH	DEF	6	
ASHLAND INC COM	COM	044204105	134	3,300	SH	DEF	3	
ASIA PACIFIC FUND INC	COM	044901106	43	4,085	SH	DEF	12	
ASHWORTH, INC.	COM	04516H101	23	2,500	SH	DEF	2	
ASIA TIGERS FUND INC	UNIT	04516T105	23	3,000	SH	DEF	12	
ASIAINFO HOLDINGS INC	COM	04518A104	1	100	SH	DEF	12	
ASIAINFO HOLDINGS INC	COM	04518A104	38,219	2,884,430	SH	DEF	3	2,
ASPECT COMMUNICATIONS CORP	COM	04523Q102	10	3,102	SH	DEF	12	
ASPEN GROUP RESOURCES	COM	045297207	2	11,000	SH	DEF	12	
ASPEN TECHNOLOGY INC	COM	045327103	8	1,000	SH	DEF	12	
ASPEN TECHNOLOGY INC COM	COM	045327103	47	5,680	SH	DEF	3	
ASSOCIATED BANC CORP	COM	045487105	445	11,795	SH	DEF	12	
ASSOCIATED BANC CORP	COM	045487105	6	154	SH	DEF	6	
ASSOCIATED ESTATES REALTY CORP	COM	045604105	66	6,235	SH	DEF	12	
AT HOME CORP-SER A	COM	045919107	1	286,210	SH	DEF	12	
ASTORIA FINANCIAL CORPORATION	COM	046265104	32	1,000	SH	DEF	2	
ASTORIA FINANCIAL CORP	COM	046265104	164	5,120	SH	DEF	12	
ASTORIA FINANCIAL CORP.	COM	046265104	243	5,000	SH	DEF	15	
ASTORIA FINL CORP	COM	046265104	7	190	SH	DEF	6	
ASTORIA FINL CORP	COM	046265104	35,354	1,103,090	SH	DEF	3	1,
ASTRAZENECA PLC SPON ADR	COM	046353108	205	5000	SH	DEF		
ASTRONICS CORP	COM	046433108	565	61,800	SH	DEF	6	
ASTROPOWER INC	COM	04644A101	141	7,185	SH	DEF	12	
ASYST TECH CORP	COM	04648X107	433	25,455	SH	DEF	6	
ATHEROGENICS INC	COM	047439104	143	20000	SH	DEF		
ATLANTIC CAPITAL I-8.25%	PFD	048272207	308	12,315	SH	DEF	12	
ATLANTIC CAPITAL TRUST II	PFD	04827P206	132	5,300	SH	DEF	12	
ATLANTIC COAST AIRLINES HLDGS	COM	048396105	5	210	SH	DEF	12	
ATLANTIC COAST AIRLINES HLDG	COM	048396105	319	14,700	SH	DEF	3	
ATLAS AIR WORLDWIDE HLDGS INC	COM	049164106	3	750	SH	DEF	12	
ATLAS AIR WRLDWD HLG	COM	049164106	1,617	188,500	SH	DEF	6	
ATMEL CORP	COM	049513104	358	57,123	SH	DEF	12	

ATMOS ENERGY CORPORATION	COM	049560105	72	3,064	SH	DEF	2
ATMOS ENERGY CORP	COM	049560105	464	19,798	SH	DEF	12
ATRION CORP	COM	049904105	26	920	SH	DEF	12
AUDIOVOX CORP	CL A	050757103	1,563	202,500	SH	DEF	6
AUDIOVOX CORP CL A	COM	050757103	54	6,750	SH	DEF	12
***AUSTRALIA & N Z BKG GROUP	PFD	052528403	1,008	38,783	SH	DEF	12
AUTHENTIDATE HOLDING CORP	COM	052666104	3	1,000	SH	DEF	12
AUTODESK INC	COM	052769106	215	16,258	SH	DEF	12
AUTODESK INC	COM	052769106	4,277	317,950	SH	DEF	6
AUTOLLIV, INC.	COM	052800109	15	613	SH	DEF	2
AUTOLIV INC	COM	052800109	11	436	SH	DEF	12
AUTOLIV INC	COM	052800109	154	6,100	SH	DEF	3
AUTOMATIC DATA PROCESSING	COM	053015103	23,016	528,503	SH	DEF	1
AUTOMATIC DATA PROCESSING	COM	053015103	9,420	216,308	SH	DEF	2
AUTOMATIC DATA PROCESSING	COM	053015103	46	1063	SH	DEF	4
AUTOMATIC DATA PROCESSING INC	COM	053015103	441	10,122	SH	DEF	5
AUTOMATICE DATA PROCESSING INC.	COM	053015103	256	5,876	SH	DEF	9
AUTOMATIC DATA PROCESSING	COM	053015103	988	22,677	SH	DEF	11
AUTOMATIC DATA PROCESSING INC	COM	053015103	8,754	201,007	SH	DEF	12
AUTOMATIC DATA PROCESSING	COM	053015103	99	1,500	SH	DEF	15
AUTOMATIC DATA PROCESSING INC	COCOM	053015103	12,260	281,506	SH	DEF	3
AUTONATION INC DEL	COM	05329W102	1,037	71,548	SH	DEF	12
AUTONATION INC	COM	05329W102	5,181	300,700	SH	DEF	6
AUTONATION INC	COM	05329W102	2,652	182,880	SH	DEF	3
AUTOZONE INC	COM	053332102	7,534	97,460	SH	DEF	12
AUTOZONE INC	COM	053332102	37,021	478,930	SH	DEF	3
AVALONBAY COMMUNITIES INC	COM	053484101	1,013	21,690	SH	DEF	5
AVALONBAY COMMUNITIES INC	COM	053484101	268	5,747	SH	DEF	12
AVALONBAY COMMUNITIES INC	PFD	053484309	3	100	SH	DEF	12
AVALONBAY COMMUNITIES INC	PFD	053484705	33	1,225	SH	DEF	12
AVANT CORP	COM	053487104	11,670	625,050	SH	DEF	6
AVANIR PHARMACEUTICALS-CL A	COM	05348P104	1	1,000	SH	DEF	12
AVANEX CORP	COM	05348W109	51	26,375	SH	DEF	12
AVANT IMMUNOTHERAPEUTICS INC	COM	053491106	3	2,900	SH	DEF	12
AVATAR HOLDINGS INC	COM	053494100	53	1,900	SH	DEF	12
AVAYA INC	COM	053499109	10	1,935	SH	DEF	2
AVAYA INC.	COM	053499109	1	179	SH	DEF	4
AVAYA INC	COM	053499109	85	17,158	SH	DEF	12
AVAYA INC	COM	053499109	4	590	SH	DEF	6
AVANTGO INC	COM	05349M100	1	1,000	SH	DEF	12
AVENTIS	ADR	053561106	363	5,150	SH	DEF	2
AVENUE A INC	COM	053566105	7	2,000	SH	DEF	12
AVERY DENNISON CORP.	COM	053611109	50	800	SH	DEF	2
AVERY DENNISON CORP	COM	053611109	720	11,474	SH	DEF	12
AVERY DENNISON CORPORATION	COM	053611109	16	250	SH	DEF	6
AVIALL INC NEW	COM	05366B102	15	1,100	SH	DEF	12
AVIALL INC	COM	05366B102	2,242	234,300	SH	DEF	6
AVICI SYSTEMS INC	COM	05367L109	1	1,240	SH	DEF	12
AVID TECHNOLOGY INC	COM	05367P100	99	10,690	SH	DEF	11
AVID TECHNOLOGY INC	COM	05367P100	105	11,320	SH	DEF	12
AVIGEN INC.	COM	053690103	24	2500	SH	DEF	
AVISTA CORP	COM	05379B107	46	3,299	SH	DEF	12
AVISTA CORPORATION	COM	05379B107	13,845	992,450	SH	DEF	6
AVISTA CAP I 7.875% TRUST ORIG	PFD	05379G205	97	4,600	SH	DEF	12
AVITAR INC	COM	053801106	10	20,000	SH	DEF	5
AVITAR INC NEW	COM	053801106	11	21,500	SH	DEF	12
AVNET INC COM	COM	053807103	255	11,575	SH	DEF	5
AVNET INC	COM	053807103	288	13,099	SH	DEF	12
AVNET INC	COM	053807103	6	240	SH	DEF	6
AVOCA INC	COM	053843108	10	500	SH	DEF	12
AVOCENT CORP	COM	053893103	231	14,531	SH	DEF	12
AVOCENT CORPORATION	COM	053893103	3,566	223,995	SH	DEF	3

***AVINO SILVER & GOLD MINES	COM	053906103	1	2,000	SH	DEF 12
AVON PRODUCTS, INC.	COM	054303102	68	1,293	SH	DEF 2
AVON PRODUCTS, INC.	COM	054303102	2,434	46,600	SH	DEF 10
AVON PRODUCTS INC	COM	054303102	299	5,717	SH	DEF 11
AVON PRODUCTS INC	COM	054303102	2,097	40,133	SH	DEF 12
AXA-UAP - SPONSORED ADR	ADR	054536107	505	27,800	SH	DEF 2
AWARE INC-MASS	COM	05453N100	1	200	SH	DEF 12
AXCELIS TECHNOLOGIES INC	COM	054540109	37	3,239	SH	DEF 2
AXCELIS TECHNOLOGIES INC	COM	054540109	23	1,965	SH	DEF 12
AXCELIS TECHNOLOGIES INC	COM	054540109	78	6,900	SH	DEF 3
AZTAR CP	COM	054802103	11,513	559,277	SH	DEF 6
AZTAR CORP COM	COM	054802103	15,343	737,660	SH	DEF 3
***AXCAN PHARMA INC	COM	054923107	12	775	SH	DEF 12
BB&T CORP.	COM	054937107	2,401	62,205	SH	DEF 2
BB&T CORP.	COM	054937107	228	5,900	SH	DEF 7
BB&T CORP	COM	054937107	259	6,700	SH	DEF 11
BB&T CORP	COM	054937107	12,599	326,400	SH	DEF 12
BB&T CORP COM	COM	054937107	5,223	135,300	SH	DEF 3
BCSB BANKCORP INC	COM	054948104	7	500	SH	DEF 12
BAC CAPITAL TRUST I	PFD	055187207	571	22,775	SH	DEF 12
BAC CAPITAL TRUST II	PFD	055188205	158	6,300	SH	DEF 12
BAA PLC SPONSORED ADR	COM	05518L206	401	43,787	SH	DEF 6
BAE SYSTEMS PLC	ADR	05523R107	9	426	SH	DEF 2
BASF AG SPONSORED ADR	ADR	055262505	21	462	SH	DEF 2
BBC CAPITAL TRUST I	PFD	05527J200	465	18,730	SH	DEF 12
BBC CAP TR II	PFD	05527K207	523	20,850	SH	DEF 12
***BANCO BILBAO VIZCAYA	PFD	05529T206	10	400	SH	DEF 12
BCE INC.	COM	05534B109	385	22,125	SH	DEF 2
***BCE INC	COM	05534B109	55	3,141	SH	DEF 12
BCE INC	COM	05534B109	441	23,800	SH	DEF 6
BCE INC COM	COM	05534B109	3,404	195,400	SH	DEF 3
BF GOODRICH CAPITAL-8.30% CUM	PFD	05538W208	84	3,300	SH	DEF 12
BGE CAPITAL TRUST 1	PFD	055415202	1,096	44,605	SH	DEF 12
BGI INC	COM	055431100	6	25,000	SH	DEF 12
BG PLC ADR FNL INSTLL	COM	055434203	353	15,567	SH	DEF 6
THE BISYS GROUP, INC.	COM	055472104	8,096	243,136	SH	DEF 7
BISYS GROUP INC	COM	055472104	73	2,200	SH	DEF 12
BJ SERVICES CO	COM	055482103	210	6,189	SH	DEF 12
BJ'S WHOLESALE CLUB INC.	COM	05548J106	4	112	SH	DEF 2
BJS WHOLESALE CLUB INC COM	COM	05548J106	4,613	119,812	SH	DEF 5
BJ'S WHOLESALE CLUB INC.	COM	05548J106	4,184	108,675	SH	DEF 7
BJS WHOLESALE CLUB INC	COM	05548J106	2,904	75,419	SH	DEF 12
BJS WHOLESALE CLUB	COM	05548J106	4,914	113,630	SH	DEF 6
BMC INDS INC MINN	COM	055607105	322	257,200	SH	DEF 6
BP P.L.C SPONSORED ADR	ADR	055622104	18,657	369,524	SH	DEF 2
BP P.L.C SPONSORED ADR	ADR	055622104	1,639	32,452	SH	DEF 7
BP PLC	COM	055622104	18,241	361,271	SH	DEF 1
BP AMOCO PLC	COM	055622104	21,905	433,850	SH	DEF 5
BP PLC ADR	COM	055622104	1,045	20,699	SH	DEF 11
BP P L C SPONSORED ADR	COM	055622104	7,972	156,751	SH	DEF 6
BP PLC	SPONSORED	055622104	176	2,640	SH	DEF 15
BP PRUDHOE BAY ROYALTY TRUST	COM	055630107	49	4,325	SH	DEF 12
BNY CAPITAL III-7.05% TRUST	PFD	05563W206	136	5,400	SH	DEF 12
BRE PROPERTIES INC. CL A	COM	05564E106	25	800	SH	DEF 7
BRE PROPERTIES INC. CL A	COM	05564E106	1,758	56,500	SH	DEF 9
BRE PROPERTIES INC	COM	05564E106	438	14,075	SH	DEF 12
BRE PROPERTIES PERP PFD	PFD	05564E205	15	600	SH	DEF 12
BRE PROPERTIES INC	PFD	05564E403	10	400	SH	DEF 12
BNP RESIDENTIAL PPTYS INC	COM	05564T103	28	2,245	SH	DEF 12
BSB BANCORP	COM	055652101	40	1500	SH	DEF 4
BSB BANCORP INC	COM	055652101	13	505	SH	DEF 12
BSB BANCORP COM NASD BK INS	COM	055652101	5	170	SH	DEF 3

BT GROUP PLC	ADR	05577E101	241	6,315	SH	DEF	2
BMC SOFTWARE, INC.	COM	055921100	5	300	SH	DEF	2
BMC SOFTWARE, INC.	COM	055921100	5	300	SH	DEF	4
BMC SOFTWARE, INC.	COM	055921100	4	226	SH	DEF	7
BMC SOFTWARE INC	COM	055921100	223	13,439	SH	DEF	12
BMC SOFTWARE INC	COM	055921100	1,833	108,400	SH	DEF	6
B2B INTERNET HOLDERS TRUST	COM	056033103	3	1,100	SH	DEF	12
BACK YARD BURGERS INC	COM	05635W101	11	1,000	SH	DEF	2
BACK YARD BURGERS INC	COM	05635W101	47	4,200	SH	DEF	12
BAIRNCO CORP	COM	057097107	680	127,100	SH	DEF	6
***BAKBONE SOFTWARE INC	COM	057101107	2	1,000	SH	DEF	12
BAKER MICHAEL CORP	COM	057149106	15	1,000	SH	DEF	12
BAKER HUGHES INC	COM	057224107	420	12,608	SH	DEF	12
BALDOR ELECTRIC CO	COM	057741100	95	3,750	SH	DEF	12
BALL CORP	COM	058498106	134	3,228	SH	DEF	12
BALL CORPORATION	COM	058498106	30,283	725,668	SH	DEF	6
BALL CORP COM	COM	058498106	29	700	SH	DEF	3
***BALLARD POWER SYSTEMS INC	COM	05858H104	164	9,976	SH	DEF	12
BALLYS TOTAL FITNESS HOLDING	COM	05873K108	3	175	SH	DEF	12
BALLY TOTAL FITNES	COM	05873K108	11,969	579,600	SH	DEF	6
BALTEK CORP	COM	058822107	123	13,400	SH	DEF	6
BANC INSURANCE CORP	COM	05945K102	47	8,830	SH	DEF	6
BANCO BILBAO VIZCAYA ARGENTINA SAADRDR		05946K101	2	147	SH	DEF	2
BANCO BILBAO VIZCAYA	COM	05946K101	501	45,795	SH	DEF	6
BANCO COMERCIAL PORTUGUES SA ADS	ADR	059479303	9	500	SH	DEF	2
BANCORP CONN INC	COM	059684100	134	4,800	SH	DEF	6
BANCORPSOUTH INC	COM	059692103	242	12,000	SH	DEF	12
BANCORPSOUTH IND COM NASD BK INS	COM	059692103	8,371	414,400	SH	DEF	3
BANCTRUST FINANCIAL GROUP INC	COM	05978R107	15	1,200	SH	DEF	12
BANDAG INC	COM	059815100	8	275	SH	DEF	12
BANDAG INC	COM	059815100	1,510	47,200	SH	DEF	6
BANDAG INC COM	COM	059815100	122	4,300	SH	DEF	3
BANDAG INC	CL A	059815308	1,610	57,300	SH	DEF	6
BANKAMERICA CORP.	COM	060505104	437	6,204	SH	DEF	1
BANK OF AMERICA CORPORATION	COM	060505104	949	13,481	SH	DEF	2
BANK OF AMERICA	COM	060505104	8	120	SH	DEF	4
BANK OF AMERICA CORPORATION	COM	060505104	3,017	42,884	SH	DEF	5
BANK OF AMERICA CORPORATION	COM	060505104	209	2,975	SH	DEF	7
BANK OF AMERICA CORP.	COM	060505104	259	3,678	SH	DEF	9
BANK OF AMERICA CORPORATION	COM	060505104	13,938	198,100	SH	DEF	10
BANK OF AMERICA CORP	COM	060505104	414	5,880	SH	DEF	11
BANK OF AMER CORP	COM	060505104	20,111	285,836	SH	DEF	12
BANK OF AMERICA CORP.	COM	060505104	590	5,525	SH	DEF	15
BANK OF AMERICA CORP	COM	060505104	63,134	832,790	SH	DEF	6
BANK OF AMERICA CORP	COM	060505104	49,870	708,784	SH	DEF	3
BANK OF GRANITE CORP	COM	062401104	51	2,570	SH	DEF	12
BANK OF HAWAII CORP	COM	062540109	17	600	SH	DEF	2
BANK HAWAII CORP	COM	062540109	113	4,051	SH	DEF	12
BANK HAWAII CORP	COM	062540109	2,661	91,920	SH	DEF	6
BANK OF KENTUCKY FINANCIAL	COM	062896105	12	564	SH	DEF	2
BANK OF KENTUCKY FINANCIAL	COM	062896105	288	13,073	SH	DEF	12
BANK OF THE OZARKS	COM	063904106	2,345	53,300	SH	DEF	6
BANK OF THE OZARKS INC	COM	063904106	344	15,400	SH	DEF	3
BANK OF NEW YORK, INC.	COM	064057102	1,685	49,940	SH	DEF	1
BANK OF NEW YORK CO. INC.	COM	064057102	225	6,667	SH	DEF	2
BANK OF NEW YORK	COM	064057102	317	9400	SH	DEF	4
BANK NEW YORK INC COM	COM	064057102	414	12,256	SH	DEF	5
BANK OF NEW YORK CO. INC.	COM	064057102	149	4,400	SH	DEF	7
BANK OF NEW YORK	COM	064057102	1,252	37,100	SH	DEF	9
BANK OF NEW YORK CO INC	COM	064057102	1,305	38,680	SH	DEF	12
BANK OF NEW YORK CO. INC.	COM	064057102	67	1,300	SH	DEF	15
BANK OF NEW YORK	COM	064057102	197	5,800	SH	DEF	

BANK NEW YORK INC COM	COM	064057102	2,958	87,650	SH	DEF	3	
BANQUE DE NOUVELLE-ECOSSE	COM	064149107	7	200	SH	DEF	12	
BANK OF THE NORTHWEST	COM	064206105	998	52,500	SH	DEF	7	
BANK ONE CAPITAL I	PFD	06421B202	93	3,600	SH	DEF	12	
BANK ONE CAP II	PFD	06422D108	105	3,900	SH	DEF	12	
BANK ONE CORPORATION	COM	06423A103	349	9,057	SH	DEF	2	
BANC ONE	COM	06423a103	19	500	SH	DEF	4	
BANK ONE CORPORATION	COM	06423A103	793	20,600	SH	DEF	5	
BANK ONE CORPORATION	COM	06423A103	242,646	6,305,760	SH	DEF	8	
BANK ONE CORP.	COM	06423A103	8	219	SH	DEF	9	
BANK ONE CORPORATION	COM	06423A103	501,589	13,035,067	SH	DEF	10	13,
BANK ONE CORP	COM	06423A103	1,324	34,420	SH	DEF	11	
BANK ONE CORP	COM	06423A103	10,957	284,744	SH	DEF	12	
BANK ONE CORPORATION	COM	06423A103	640	11,300	SH	DEF	15	
BANK ONE CORPORATION	COM	06423A103	741	18,250	SH	DEF	6	
BANK ONE CORP	COM	06423A103	19,168	498,128	SH	DEF	3	
BANK ONE CAPITAL V	PFD	06423P209	51	1,954	SH	DEF	12	
BANK OF CAROLINAS MOCKSVILLE	COM	06423T102	1	120	SH	DEF	12	
BANK ONE CAPITAL TRUST VI	PFD	06423W204	495	19,780	SH	DEF	12	
BANKATLANTIC BANCORP INC-CL A	COM	065908501	6	500	SH	DEF	12	
BANKAMERICA CAPITAL IV-7% CUM	PFD	066044207	89	3,560	SH	DEF	12	
BANKERS TR MKT LKD DEP 68 MICD	CONV	066320C26	4,260	60,000	PRN	DEF	12	
BANKERS TR MKT LNKED DEP 30C/D	CONV	066320PM8	5,832	50,000	PRN	DEF	12	
BANKERS TR EUFE LNKED C/D 33	CONV	066320QR6	4,121	39,000	PRN	DEF	12	
BANKERS TR DELAWARE MKT LINKED	CONV	066320RD6	1,137	10,000	PRN	DEF	12	
BANKERS TR DELAWARE MKT LINKED	CONV	066320RE4	19,159	170,000	PRN	DEF	12	
BANKERS TR MKT LINKED DEP 37	CONV	066320SG8	5,291	50,000	PRN	DEF	12	
BANKERS TR MKT LINKED DEP 38	CONV	066320SW3	3,374	34,000	PRN	DEF	12	
BANKERS TR MKT LINKED DEP 54	CONV	066320ZB1	19,583	245,000	PRN	DEF	12	
BANKERS TR MKT LKD DEP 57	CONV	066320ZT2	4,524	48,000	PRN	DEF	12	
BANKERS TR MKT LKD DEP 56	CONV	066320ZU9	6,108	75,000	PRN	DEF	12	
BANKNORTH GROUP, INC.	COM	06646R107	4,965	190,800	SH	DEF	7	
BANKNORTH GROUP, INC.	COM	06646R107	1,310	50,341	SH	DEF	8	
BANKNORTH GROUP, INC.	COM	06646R107	41,632	1,600,000	SH	DEF	10	1,
BANKNORTH GROUP INC	COM	06646R107	516	19,845	SH	DEF	12	
BANKNORTH GROUP INC	COM	06646R107	8	290	SH	DEF	6	
BANKNORTH CAPITAL TRUST 8%	PFD	06646Y201	28	1,100	SH	DEF	12	
BANKUNITED CAPITAL II-9.60%	PFD	06651W207	13	500	SH	DEF	12	
BANKUNITED FINANCIAL CORP	COM	06652B103	8,701	454,350	SH	DEF	3	
BANNER CORP	COM	06652V109	3,760	172,380	SH	DEF	6	
BANTA CORP COM NASD INDL	COM	066821109	3,918	109,135	SH	DEF	3	
BANKUNITED CAPITAL III	PFD	066918202	91	3,635	SH	DEF	12	
C R BARD INC	COM	067383109	878	15,520	SH	DEF	12	
BARD C R INC	COM	067383109	3	50	SH	DEF	6	
BARD C R INC COM	COM	067383109	6	100	SH	DEF	3	
***BARCLAYS BANK PLC-CV CAP NT	PFD	06738C836	772	29,983	SH	DEF	12	
BARNES & NOBLE INC.	COM	067774109	13	500	SH	DEF	2	
BARNES & NOBLE INC	COM	067774109	788	29,800	SH	DEF	12	
BARNES & NOBLE INC	COM	067774109	4	140	SH	DEF	6	
BARNES GROUP INC	COM	067806109	652	28,100	SH	DEF	6	
BARNESANDNOBLE.COM INC	COM	067846105	1	550	SH	DEF	12	
***BARRICK GOLD CORP	COM	067901108	222	11,704	SH	DEF	12	
BARPOINT.COM INC	COM	068296102	1	7,300	SH	DEF	12	
BARR LABORATORIES INC	COM	068306109	266	4,181	SH	DEF	12	
BARRA INC	COM	068313105	6	150	SH	DEF	12	
BARRETT GROWTH FUND	COM	06846P109	1,611	199,659	SH	DEF	1	
R G BARRY CORP-OHIO	COM	068798107	8	1,562	SH	DEF	12	
BASE TEN SYS INC	COM	069779304	1	12,708	SH	DEF	12	
BASSETT FURNITURE	COM	070203104	35	1,900	SH	DEF	6	
BAUSCH & LOMB INC.	COM	071707103	1,198	35,394	SH	DEF	9	
BAUSCH & LOMB INC	COM	071707103	161	4,753	SH	DEF	12	
BAUSCH & LOMB INC	COM	071707103	19	535	SH	DEF	6	

BAUSCH & LOMB INC COM	COM	071707103	85	2,500	SH	DEF	3
BAXTER INTL INC	COM	071813109	781	17,562	SH	DEF	2
BAXTER INTERNATIONAL	COM	071813109	28	634	SH	DEF	4
BAXTER INTL INC	COM	071813109	2,030	45,680	SH	DEF	7
BAXTER INTERNATIONAL INC	COM	071813109	201	4,511	SH	DEF	11
BAXTER INTERNATIONAL INC	COM	071813109	4,010	90,212	SH	DEF	12
BAXTER INTL INC.	COM	071813109	115	1,700	SH	DEF	15
BAXTER INTL INC COM	COM	071813109	3,639	81,862	SH	DEF	3
BAY NATIONAL CORP	COM	072500101	70	10,000	SH	DEF	11
BAY NATIONAL CORP	COM	072500101	7	1,000	SH	DEF	12
BAY VIEW CAPITAL CORP-DEL	COM	07262L101	1,529	238,500	SH	DEF	12
BAY VIEW CAP I GTD TR PFD SECS	PFD	07262R207	66	2,510	SH	DEF	12
BAYCORP HLDGS CORP	COM	072728108	1,289	107,000	SH	DEF	6
BAYER AG SPONS ADR	ADR	072730302	269	8,370	SH	DEF	2
***BAYERISCHE HYPO-UND	COM	072735103	6	180	SH	DEF	12
BE AEROSPACE INC	COM	073302101	8	604	SH	DEF	12
BE AEROSPACE INC	COM	073302101	3,195	245,732	SH	DEF	6
BE SEMICONDUCTOR INDUSTRIES	COM	073320103	3,839	588,228	SH	DEF	6
BEA SYSTEMS INC.	COM	073325102	6	600	SH	DEF	2
BEA SYSTEMS	COM	073325102	44	4600	SH	DEF	4
BEA SYSTEMS INC	COM	073325102	198	21,003	SH	DEF	12
BEAR STEARNS CAPTL TRUST II	PFD	07383J209	312	12,525	SH	DEF	12
BEAR STEARNS CAPTIAL TR III	PFD	07384T206	36	1,400	SH	DEF	12
THE BEAR STEARNS COMPANIES INC.	COM	073902108	366	5,975	SH	DEF	2
BEAR STEARNS COS INC	COM	073902108	680	11,111	SH	DEF	5
THE BEAR STEARNS COMPANIES INC.	COM	073902108	26,006	424,939	SH	DEF	8
THE BEAR STEARNS COMPANIES INC.	COM	073902108	33,488	547,192	SH	DEF	10
BEAR STEARNS COMPANIES INC	COM	073902108	887	14,496	SH	DEF	12
BEAR STEARNS INC.	COM	073902108	9	100	SH	DEF	15
BEAR STEARNS COS INC	COM	073902108	13,385	222,905	SH	DEF	6
BEAR STEARNS COS INC COM	COM	073902108	1,610	26,300	SH	DEF	3
BEAR STEARNS COMPANIES INC	PFD	073902207	22	500	SH	DEF	12
BEAR STEARNS COMPANIES INC	PFD	073902702	20	450	SH	DEF	12
BEAZER HOMES USA INC	COM	07556Q105	9,310	119,021	SH	DEF	6
BEAZER HOMES USA INC	COM	07556Q105	1,216	15,200	SH	DEF	3
BECKMAN COULTER INC	COM	075811109	1,728	34,624	SH	DEF	12
BECKMAN COULTER INC	COM	075811109	2,904	58,200	SH	DEF	3
BECTON DICKINSON & CO	COM	075887109	17	500	SH	DEF	2
BECTON DICKINSON & CO	COM	075887109	632	18,350	SH	DEF	5
BECTON DICKINSON & CO	COM	075887109	2,614	75,872	SH	DEF	12
BECTON DICKINSON	COM	075887109	19	500	SH	DEF	6
BECTON DICKINSON & CO COM	COM	075887109	572	16,600	SH	DEF	3
BED, BATH, & BEYOND	COM	075896100	14	376	SH	DEF	4
BED BATH & BEYOND INC	COM	075896100	1,175	31,125	SH	DEF	12
BEDFORD BANCSHARES INC	COM	076014109	19	1,129	SH	DEF	12
BEDFORD PROPERTY INVESTORS	COM	076446301	2,066	76,250	SH	DEF	9
BEDFORD PPTY INVS INC	COM	076446301	10,279	379,300	SH	DEF	3
BEL FUSE INC	CL B	077347300	1,075	40,100	SH	DEF	6
BEL FUSE INC-CL B	COM	077347300	47	1,745	SH	DEF	12
BELDEN INC	COM	077459105	5,393	247,400	SH	DEF	6
BELLSOUTH CAP FUNDING	PFD	079857207	139	5,300	SH	DEF	12
BELLSOUTH CORP.	COM	079860102	755	23,962	SH	DEF	1
BELLSOUTH CORP.	COM	079860102	1,013	32,147	SH	DEF	2
BELLSOUTH CORP COM	COM	079860102	543	17,253	SH	DEF	5
BELLSOUTH CORP.	COM	079860102	17	540	SH	DEF	7
BELLSOUTH CORP.	COM	079860102	281	8,930	SH	DEF	9
BELLSOUTH CORP	COM	079860102	637	20,227	SH	DEF	11
BELLSOUTH CORP	COM	079860102	10,799	342,825	SH	DEF	12
BELLSOUTH CORP.	COM	079860102	249	5,200	SH	DEF	15
BELLSOUTH CORP	COM	079860102	78	2,350	SH	DEF	6
BELL SOUTH	COM	079860102	398	13,000	SH	DEF	
BELLSOUTH CORP COM	COM	079860102	21,227	673,878	SH	DEF	3

BELMONT BANCORP	COM	080162100	21	4,353	SH	DEF	12
BELO A H COM SER A	COM	080555105	2,943	130,160	SH	DEF	2
BELO CORP	COM	080555105	269	11,900	SH	DEF	12
BELO CORPORATION	COM	080555105	6	230	SH	DEF	6
***BEMA GOLD CORP	COM	08135F107	19	13,800	SH	DEF	12
BEMIS COMPANY INC	COM	081437105	866	18,239	SH	DEF	5
BEMIS CO INC	COM	081437105	649	13,655	SH	DEF	12
BENCHMARK ELECTRONICS INC	COM	08160H101	3,401	117,290	SH	DEF	3
BENETTON GROUP SPA-ADR NEW	COM	081795403	2,095	88,890	SH	DEF	6
***BENNETT ENVIRONMENTAL INC	COM	081906109	81	4,500	SH	DEF	12
BENIHANA INC	CL A	082047200	207	10,200	SH	DEF	6
BENJ FRANKLIN FEDERAL SAVINGS	COM	082072109	1	500	SH	DEF	12
BERGEN CAPITAL TRUST I	PFD	083748202	9	400	SH	DEF	12
W R BERKLEY CORP	COM	084423102	22	400	SH	DEF	12
BERKLEY W R CORP COM	COM	084423102	3,130	56,900	SH	DEF	3
BERKSHIRE HATHAWAY CLASS A	CL A	084670108	534	8	SH	DEF	4
BERKSHIRE HATHAWAY A SHARES	CL A	084670108	203	3	SH	DEF	
BERKSHIRE HATHAWAY INC. CLASS A	COM	084670108	26,987	404	SH	DEF	2
BERKSHIRE HATHAWAY INC DEL	COM	084670108	334	5	SH	DEF	5
BERKSHIRE HATHAWAY INC. CLASS A	COM	084670108	67	1	SH	DEF	7
BERKSHIRE HATHAWAY INC DEL	COM	084670108	334	5	SH	DEF	11
BERKSHIRE HATHAWAY INC-DEL	COM	084670108	2,672	40	SH	DEF	12
BERKSHIRE HATHAWAY CL B	CL B	084670207	2,109	944	SH	DEF	4
BERKSHIRE HATHAWAY	CL B	084670207	11,050	4,470	SH	DEF	6
BERKSHIRE HATHAWAY, INC. CL B	COM	084670207	494	221	SH	DEF	1
BERKSHIRE HATHAWAY INC. CLASS B	COM	084670207	976	437	SH	DEF	2
BERKSHIRE HATHAWAY INC DEL	COM	084670207	2,935	1,314	SH	DEF	5
BERKSHIRE HATHAWAY INC. CLASS B	COM	084670207	27	12	SH	DEF	7
BERKSHIRE HATHAWAY INC	COM	084670207	11,670	5,224	SH	DEF	12
BERRY PETE CO	CL A	085789105	7,152	413,400	SH	DEF	6
BEST BUY INC.	COM	086516101	5	145	SH	DEF	2
BEST BUY COMMPANY INC	COM	086516101	724	19,937	SH	DEF	5
BEST BUY INC.	COM	086516101	27	750	SH	DEF	7
BEST BUY COMPANY INC	COM	086516101	689	18,992	SH	DEF	12
BETHLEHEM STEEL CORP	COM	087509105	9	41,114	SH	DEF	12
BEVERLY ENTERPRISES INC. NEW	COM	087851309	556	73,000	SH	DEF	9
BEVERLY ENTERPRISES INC NEW	COM	087851309	53	6,980	SH	DEF	12
BEVERLY ENTERPRISES INC COM NEW	COM	087851309	84	11,100	SH	DEF	3
BHP LIMITED SPONSORED ADR	COM	088606108	11,122	920,632	SH	DEF	6
BIG LOTS, INC.	COM	089302103	4	200	SH	DEF	2
BIG LOTS, INC.	COM	089302103	2,521	128,116	SH	DEF	8
BIG LOTS, INC.	COM	089302103	78,720	4,000,000	SH	DEF	10
BIG LOTS INC	COM	089302103	1	56	SH	DEF	12
BINDVIEW DEVELOPMENT CORP	COM	090327107	3	3,000	SH	DEF	12
BIO RAD LABS INC CL A	COM	090572207	2,833	62,240	SH	DEF	3
BIO TECHNOLOGY GENERAL CORP	COM	090578105	1	200	SH	DEF	12
BIOFIELD CORP	COM	090591108	3	5,400	SH	DEF	12
BIOGEN, INC.	COM	090597105	322	7,761	SH	DEF	1
BIOGEN INC.	COM	090597105	8	200	SH	DEF	2
BIOGEN INC.	COM	090597105	1,152	27,800	SH	DEF	9
BIOGEN INC	COM	090597105	1,555	37,545	SH	DEF	12
BIOJECT MEDICAL TECHNOLOGIES	COM	09059T206	14	3,700	SH	DEF	12
BIOMET INC.	COM	090613100	8,546	315,115	SH	DEF	2
BIOMET INC	COM	090613100	2,996	110,468	SH	DEF	5
BIOMET INC.	COM	090613100	4,866	179,425	SH	DEF	7
BIOMET INC	COM	090613100	1,227	45,258	SH	DEF	12
BIOPURE CORP	COM	09065H105	24	3,134	SH	DEF	12
BIOSOURCE INTERNATIONAL INC	COM	09066H104	24	4,000	SH	DEF	12
BIOTIME INC	COM	09066L105	5	2,100	SH	DEF	12
BIOSPHERE MEDICAL INC	COM	09066V103	1	300	SH	DEF	12
BIOTECH HOLDRS TR	COM	09067D201	300	3,600	SH	DEF	2
BIOTECH HOLDRS TR	COM	09067D201	236	2,838	SH	DEF	12

BIOVAIL CORPORATION	COM	09067J109	3,350	115,676	SH	DEF	7
BIOVAIL CORP	COM	09067J109	26	900	SH	DEF	12
BIORELIANCE CORP	COM	090951104	6	240	SH	DEF	12
BIRMINGHAM STEEL CORP	COM	091250100	1	2,025	SH	DEF	12
***BIOMIRA INC	COM	09161R106	9	3,243	SH	DEF	12
BITSTREAM INC-CL A	COM	091736108	35	11,500	SH	DEF	12
BLACK & DECKER CORP.	COM	091797100	420	8,705	SH	DEF	2
BLACK & DECKER CORP.	COM	091797100	1,268	26,300	SH	DEF	9
BLACK & DECKER CORP	COM	091797100	1,498	31,081	SH	DEF	12
BLACK & DECKER CORP	COM	091797100	25	515	SH	DEF	6
BLACK BOX CORP-DEL	COM	091826107	88	2,150	SH	DEF	12
BLACK BOX CORP	COM	091826107	24,031	489,525	SH	DEF	6
BLACK HILLS CORP	COM	092113109	373	10,791	SH	DEF	12
BLACK HILLS CORP	COM	092113109	18,318	517,300	SH	DEF	6
BLACKROCK INSURED MUNICIPAL	UNIT	092474105	72	6,700	SH	DEF	12
BLACKROCK NORTH AMERICAN	UNIT	092475102	313	28,944	SH	DEF	12
BLACKROCK FLORIDA INVESTMENT	UNIT	09247B109	28	1,875	SH	DEF	12
BLACKROCK NEW JERSEY INVT	UNIT	09247C107	29	2,000	SH	DEF	12
BLACKROCK INVESTMENT QUALITY	UNIT	09247D105	14	994	SH	DEF	12
BLACKROCK INCOME TRUST INC	UNIT	09247F100	291	37,175	SH	DEF	12
BLACKROCK CALIFORNIA INSURED	UNIT	09247G108	5	300	SH	DEF	12
BLACKROCK FLORIDA INSURED	UNIT	09247H106	198	12,666	SH	DEF	12
BLACKROCK INVESTMENT QUALITY	UNIT	09247J102	30	3,200	SH	DEF	12
BLACKROCK INSURED MUNICIPAL	UNIT	09247K109	11	663	SH	DEF	12
BLACKROCK NEW YORK INSURED	UNIT	09247L107	174	11,000	SH	DEF	12
BLACKROCK MUNICIPAL TARGET	UNIT	09247M105	81	7,488	SH	DEF	12
BLACKROCK STRATEGIC TERM TRUST	UNIT	09247P108	20	2,000	SH	DEF	12
BLACKROCK INC	COM	09247X101	6,463	145,900	SH	DEF	7
BLACKROCK INC	COM	09247X101	4	100	SH	DEF	12
BLACKROCK MUNI INCOME TR	UNIT	09248F109	417	31,019	SH	DEF	12
BLACKROCK FL MUNI INCOME TR	UNIT	09248H105	15	1,047	SH	DEF	12
BLACKROCK NJ MUNI INCOME TR	UNIT	09248J101	30	2,092	SH	DEF	12
BLACKROCK HIGH YIELD TR	UNIT	09248N102	15	1,500	SH	DEF	12
BLACKROCK STRATEGIC MUN TR	UNIT	09248T109	28	2,000	SH	DEF	12
BLACKROCK CORE BD TR	UNIT	09249E101	95	7,100	SH	DEF	12
BLACKROCK STRATEGIC BOND TRUST	COM	09249G106	68	4,900	SH	DEF	12
BLACKROCK MUN BD TR	UNIT	09249H104	42	3,000	SH	DEF	12
BLACKROCK MD MUN BD TR	UNIT	09249L105	70	4,666	SH	DEF	12
BLAIR CORP	COM	092828102	8	300	SH	DEF	12
BLAIR CORP	COM	092828102	445	19,400	SH	DEF	6
BLOCK H & R INC.	COM	093671105	2,400	52,000	SH	DEF	2
BLOCK H & R INC.	COM	093671105	1,007	21,820	SH	DEF	9
H & R BLOCK INC	COM	093671105	774	16,761	SH	DEF	12
BLOCK H & R INC.	COM	093671105	210	3,000	SH	DEF	15
H & R BLOCK INC	COM	093671105	17	375	SH	DEF	6
BLOCK (H&R)	COM	093671105	36,655	794,250	SH	DEF	3
BLOCKBUSTER INC	COM	093679108	8	305	SH	DEF	12
BLOCKBUSTER INC CL A	COM	093679108	25,029	930,450	SH	DEF	3
BLONDER TONGUE LABORATORIES	COM	093698108	42	15,500	SH	DEF	12
BLONDER TONGUE LABS	COM	093698108	28	9,600	SH	DEF	6
BLUE CHIP VALUE FUND INC	UNIT	095333100	49	8,040	SH	DEF	12
BLUE MARTINI SOFTWARE INC	COM	095698106	3	2,850	SH	DEF	12
BLUEGREEN CORP	COM	096231105	69	17,800	SH	DEF	6
BLYTH INDS INC COM	COM	09643P108	365	11,700	SH	DEF	3
BNY CAPITAL II-7.80% TRUST PFD	PFD	096564208	46	1,800	SH	DEF	12
BNY CAPITAL TRUST IV	PFD	09656G201	242	9,725	SH	DEF	12
BOB EVANS FARMS INC.	COM	096761101	3	100	SH	DEF	2
BOB EVANS FARMS INC	COM	096761101	200	6,349	SH	DEF	12
BOB EVANS FARMS INC COM NASD INCOM		096761101	7,514	238,700	SH	DEF	3
BOEING CO.	COM	097023105	829	18,414	SH	DEF	2
BOEING CO COM	COM	097023105	263	5,850	SH	DEF	5
BOEING CO.	COM	097023105	1,844	40,971	SH	DEF	9

BOEING CO	COM	097023105	10,364	230,318	SH	DEF 12
BOEING CO.	COM	097023105	178	2,600	SH	DEF 15
BOEING CO	COM	097023105	21,391	501,540	SH	DEF 6
BOEING CO COM	COM	097023105	5,088	113,058	SH	DEF 3
BOISE CASCADE CORP	COM	097383103	45	1,317	SH	DEF 12
BOISE CASCADE CORP	COM	097383103	4	120	SH	DEF 6
BOLT TECHNOLOGY CORP	COM	097698104	40	9,885	SH	DEF 12
BOMBARDIER INC - CAT A" "	COM	097751101	5	600	SH	DEF 12
BOMBARDIER INC - CAT B" "	COM	097751200	13	1,548	SH	DEF 12
BON-TON STORES INC	COM	09776J101	901	212,000	SH	DEF 6
BOMBAY CO INC	COM	097924104	36	7,950	SH	DEF 12
BOMBAY CO INC	COM	097924104	604	121,100	SH	DEF 6
BOOTS CO PLC-ADR	COM	099491201	1,869	95,000	SH	DEF 6
BORDERS GROUP INC.	COM	099709107	252	13,700	SH	DEF 2
BORDERS GROUP INC	COM	099709107	199	10,815	SH	DEF 12
BORDERS GROUP INC COM	COM	099709107	3,908	212,400	SH	DEF 3
BORG WARNER AUTOMOTIVE INC	COM	099724106	85	1,476	SH	DEF 12
BORG WARNER INC	COM	099724106	26,331	408,870	SH	DEF 6
BORG WARNER AUTO	COM	099724106	12,578	217,760	SH	DEF 3
BORLAND SOFTWARE CORP	COM	099849101	3	300	SH	DEF 12
BORLAND SOFTWARE CORPORATION	COM	099849101	6,516	632,580	SH	DEF 3
BOSTON ACOUSTICS INC	COM	100534106	36	2,625	SH	DEF 12
BOSTON ACOUSTICS INC	COM	100534106	690	51,500	SH	DEF 6
BOSTON BEER CO INC-CL A	COM	100557107	32	2,028	SH	DEF 12
BOSTON COMMUNICATIONS GROUP	COM	100582105	12	1,520	SH	DEF 12
BOSTON EDISON CO 4.25% PFD	PFD	100599208	25	400	SH	DEF 12
BOSTON PROPERTIES INC.	COM	101121101	1,634	40,891	SH	DEF 2
BOSTON PROPERTIES INC	COM	101121101	370	9,250	SH	DEF 5
BOSTON PROPERTIES, INC.	COM	101121101	819	20,500	SH	DEF 9
BOSTON PROPERTIES INC	COM	101121101	76	1,900	SH	DEF 12
BOSTON SCIENTIFIC CORP.	COM	101137107	1,399	47,700	SH	DEF 2
BOSTON SCIENTIFIC CORP	COM	101137107	1,151	39,258	SH	DEF 5
BOSTON SCIENTIFIC CORP	COM	101137107	734	25,045	SH	DEF 12
BOSTON SCIENTIFIC	COM	101137107	4,336	155,700	SH	DEF 6
BOSTONFED BANCORP INC	COM	101178101	14	450	SH	DEF 12
BOSTONFED BANCORP	COM	101178101	1,769	58,000	SH	DEF 6
BOTTOMLINE TECHNOLOGIES (DE)	COM	101388106	4	700	SH	DEF 12
BOULDER TOTAL RETURN FUND INC	UNIT	101541100	8	500	SH	DEF 12
BOWATER INC	COM	102183100	150	2,755	SH	DEF 12
BOWATER INCORPORATED	COM	102183100	11,781	217,435	SH	DEF 6
BOWL AMERICA INC-CL A	COM	102565108	56	4,975	SH	DEF 12
BOWNE & CO INC	COM	103043105	19	1,300	SH	DEF 12
BOYD GAMING CORP	COM	103304101	96	6,700	SH	DEF 3
BOYDS COLLECTION LT	COM	103354106	7,682	978,600	SH	DEF 6
BOYKIN LODGING CO	COM	103430104	31	2,800	SH	DEF 12
BOYKIN LODGING COMPANY	COM	103430104	5,683	564,442	SH	DEF 6
BRADLEY PHARMACEUTICALS INC	COM	104576103	53	4,000	SH	DEF 12
BRADLEY PHARMACEUTICL CL A	COM	104576103	763	57,340	SH	DEF 3
BRADY W H CO.	COM	104674106	4	100	SH	DEF 7
***BRAINTECH INC NEW	COM	105022107	6	44,000	SH	DEF 12
BRANDYWINE REALTY TRUST-SBI	COM	105368203	2,263	87,373	SH	DEF 12
***BRASCAN CORP	COM	10549P606	49	2,125	SH	DEF 12
BRASCAN CORP LTD VTG	COM	10549P606	702	31,200	SH	DEF 6
BRASIL TELECOM PART SA ADR	ADR	105530109	2,770	97,839	SH	DEF 3
BRASS EAGLE INC	COM	10553F106	720	120,200	SH	DEF 6
BRAZIL FUND INC	UNIT	105759104	19	1,500	SH	DEF 12
BRIDGFORD FOODS CORP	COM	108763103	5	400	SH	DEF 12
BRIGGS & STRATTON CORP	COM	109043109	74	1,940	SH	DEF 12
BRIGGS & STRATTON CP WISC	COM	109043109	6,244	157,897	SH	DEF 6
BRIGHTPOINT INC	COM	109473108	2	4,050	SH	DEF 12
BRIGHTPOINT INC	COM	109473108	58	165,552	SH	DEF 6
BRILLANCE CHINA AUTOMOTIVE HLDG LCOMCOM		10949Q105	7	500	SH	DEF 3

BRINKER INTERNATIONAL INC	COM	109641100	146	4,607	SH	DEF	12	
BRISTOL-MYERS SQUIBB	COM	110122108	1,181	45,971	SH	DEF	1	
BRISTOL-MYERS SQUIBB CO.	COM	110122108	5,743	223,477	SH	DEF	2	
BRISTOL MYERS	COM	110122108	1,449	56397	SH	DEF	4	
BRISTOL MYERS SQUIBB CO	COM	110122108	668	26,000	SH	DEF	5	
BRISTOL-MYERS SQUIBB CO.	COM	110122108	2,096	81,573	SH	DEF	9	
BRISTOL-MYERS SQUIBB CO.	COM	110122108	9,895	385,000	SH	DEF	10	
BRISTOL MYERS SQUIBB CO	COM	110122108	659	25,649	SH	DEF	11	
BRISTOL MYERS SQUIBB CO	COM	110122108	20,348	791,743	SH	DEF	12	
BRISTOL-MYERS SQUIBB CO.	COM	110122108	6,565	168,200	SH	DEF	15	
BRISTOL MYERS SQUIBB	COM	110122108	15,357	494,853	SH	DEF	6	
BRISTOL MYERS SQUIBB CO COM	COM	110122108	6,236	242,628	SH	DEF	3	
BRITESMILE INC	COM	110415106	1	600	SH	DEF	12	
BRITISH AIRWAYS PLC	COM	110419306	27	900	SH	DEF	6	
BRITISH AMERICAN TOBACCO PLC	ADR	110448107	2	103	SH	DEF	2	
BRITISH ENERGY PLC	ADR	110793304	13	1,510	SH	DEF	2	
BRITTON & KOONTZ CAPITAL CORP	COM	111091104	3	200	SH	DEF	12	
BROADBAND HOLDRS TR	COM	11130P104	56	6,800	SH	DEF	12	
BROADCOM CORPORATION	COM	111320107	4	205	SH	DEF	2	
BROADCOM CORP	COM	111320107	208	11,867	SH	DEF	12	
BROADVISION INC	COM	111412102	8	24,850	SH	DEF	12	
BROADWING COMMUNICATIONS INC	COM	11161P205	30	200	SH	DEF	12	
BROADWING INC	COM	111620100	3,367	1,294,849	SH	DEF	2	1,
BROADWING INC	COM	111620100	6,260	2,407,872	SH	DEF	8	
BROADWING INC	COM	111620100	39,700	15,269,300	SH	DEF	10	15,
BROADWING INC	COM	111620100	38	14,520	SH	DEF	11	
BROADWING INC	COM	111620100	263	101,051	SH	DEF	12	
BROADWING INC	COM	111620100	38,906	14,964,000	SH	DEF	14	14,
BROADWING INC	PFD	111620407	2	100	SH	DEF	12	
BROADWING INC	PREFERDST	111620407	338	20,000	SH	DEF	14	
BROCADE COMMUNICATIONS SYS INC	COM	111621108	80	4,581	SH	DEF	12	
BROOKFIELD PROPERTIES CORP	COM	112900105	498	24,800	SH	DEF	3	
BROOKLINE BANCORP INC	COM	113739106	2,930	115,825	SH	DEF	7	
BROOKS - PRI AUTOMATION INC	COM	11442E102	2	89	SH	DEF	12	
BROOK-PRI AUTOMATION INC	COM	11442E102	89	3,500	SH	DEF	3	
BROOKSTONE INC	COM	114537103	2,082	122,700	SH	DEF	6	
BROWN & BROWN INC	COM	115236101	95	3,010	SH	DEF	12	
BROWN FORMAN CORP	CL A	115637100	192	1,800	SH	DEF	15	
BROWN FORMAN CORP. CLASS A	COM	115637100	54	771	SH	DEF	2	
BROWN FORMAN CORP. CL B	COM	115637209	223	3,237	SH	DEF	2	
BROWN FORMAN CORP-CL B	COM	115637209	345	5,005	SH	DEF	12	
TOM BROWN INC NEW	COM	115660201	7	261	SH	DEF	12	
BROWN SHOE INC	COM	115736100	7,272	303,000	SH	DEF	6	
BRUNSWICK CORP	COM	117043109	92	3,290	SH	DEF	12	
BRUNSWICK CORP	COM	117043109	745	27,990	SH	DEF	6	
BRUSH ENGINEERED MATERIALS INC	COM	117421107	30	2,400	SH	DEF	12	
BRYN MAWR BANK CORP	COM	117665109	56	1,400	SH	DEF	12	
BSQUARE CORP	COM	11776U102	2	700	SH	DEF	12	
BUCKEYE PARTNERS L P UNIT	COM	118230101	21	600	SH	DEF	2	
BUCKEYE PARTNERS LP	COM	118230101	371	10,478	SH	DEF	12	
BUCKEYE TECHNOLOGIES	COM	118255108	1,499	144,300	SH	DEF	6	
BUCKLE INC	COM	118440106	7,613	330,300	SH	DEF	6	
BUDGET GROUP INC-CL A	COM	119003101	5	25,995	SH	DEF	12	
BUILDING MATLS HLDG	COM	120113105	3,380	220,500	SH	DEF	6	
BULL RUN CORP-GA	COM	120182100	1	1,500	SH	DEF	12	
BURLINGTON COAT FAC	COM	121579106	17,466	762,700	SH	DEF	6	
BURLINGTON NORTHERN SANTA FE CORP	COM	12189T104	766	25,546	SH	DEF	2	
BURLINGTON NORTHERN SANTA FE C	COM	12189T104	1,199	39,974	SH	DEF	5	
BURLINGTON NORTHERN SANTA FE	COM	12189T104	1,167	38,897	SH	DEF	12	
BURLINGTN NRTHRN S F	COM	12189T104	30,038	1,061,400	SH	DEF	6	1,
BURLINGTON NORTHERN SANTA FE CORP	COMOM	12189T104	3,555	118,500	SH	DEF	3	
BURLINGTON RESOURCES	COM	122014103	189	4,975	SH	DEF	2	

BURLINGTON RESOURCES INC	COM	122014103	1,523	40,087	SH	DEF	12
BURLINGTON RES INC	COM	122014103	4	100	SH	DEF	6
BURLINGTON RES INC COM	COM	122014103	137	3,600	SH	DEF	3
BUSH INDS INC	CL A	123164105	1,744	172,500	SH	DEF	6
BUTLER MANUFACTURING CO	COM	123655102	10	350	SH	DEF	12
BUTLER MFG CO DEL	COM	123655102	2,360	92,700	SH	DEF	6
C&D TECHNOLOGIES INC	COM	124661109	8,625	397,300	SH	DEF	6
C & F FINANCIAL CORP	COM	12466Q104	21	1,000	SH	DEF	12
***CAE INC	COM	124765108	5	668	SH	DEF	12
CBL & ASSOCIATES PROPERTIES	COM	124830100	16	400	SH	DEF	12
CBL & ASSOCIATES PPTYS INC	COM	124830100	3,528	87,100	SH	DEF	3
CBL & ASSOCIATES PROPERTIES	PFD	124830308	50	1,000	SH	DEF	12
CCC INFORMATION SERVICES GROUP	COM	12487Q109	11	780	SH	DEF	12
CCFNB BANCORP INC-PA	COM	124880105	4	200	SH	DEF	12
CBRL GROUP INC.	COM	12489V106	6	200	SH	DEF	2
CBRL GROUP INC	COM	12489V106	199	6,535	SH	DEF	12
CBRL GROUP INC	COM	12489V106	2,156	70,860	SH	DEF	3
CCBT FINL COS INC	COM	12500Q102	2,285	89,218	SH	DEF	6
C-COR.NET	COM	125010108	10	1400	SH	DEF	4
C COR.NET CORPORATION	COM	125010108	11	1,600	SH	DEF	12
CDI CORP	COM	125071100	171	5,239	SH	DEF	12
C D I CORP	COM	125071100	1,004	35,900	SH	DEF	6
C D I CORP COM	COM	125071100	286	8,800	SH	DEF	3
CDW COMPUTER CENTERS INC	COM	125129106	9	200	SH	DEF	12
CEC ENTERTAINMENT INC	COM	125137109	9	225	SH	DEF	12
CE FRANKLIN LTD	COM	125151100	860	286800	SH	DEF	
***CHC HELICOPTER CORP	COM	12541C203	7	300	SH	DEF	12
CH ENERGY GROUP INC	COM	12541M102	378	7,683	SH	DEF	12
CIGNA CORP.	COM	125509109	453	4,650	SH	DEF	2
CIGNA CORP COM	COM	125509109	537	5,512	SH	DEF	5
CIGNA CORP	COM	125509109	998	10,248	SH	DEF	12
CIGNA CORP	COM	125509109	74	500	SH	DEF	15
CIGNA CORP	COM	125509109	7	70	SH	DEF	6
CIGNA HIGH INCOME SHARES-SBI	UNIT	12551D109	47	18,000	SH	DEF	12
CIM HIGH YIELD SECURITIES-SBI	UNIT	125527101	4	1,000	SH	DEF	12
CLECO CORP HLDGS NEW	COM	12561W105	1,583	72,299	SH	DEF	12
CLECO CORP	COM	12561W105	4,794	207,000	SH	DEF	6
CLECO CORP NEW	PFD	12561W204	5	97	SH	DEF	12
CMGI INC	COM	125750109	8	16,302	SH	DEF	12
CMS ENERGY CORP	COM	125896100	70	6,381	SH	DEF	12
CMS ENERGY	COM	125896100	8,674	790,000	SH	DEF	13
CMS ENERGY CORP	COM	125896100	6	340	SH	DEF	6
CMS ENERGY CORP	PFD	125896308	8	500	SH	DEF	12
CPI CORP	COM	125902106	1,132	63,100	SH	DEF	6
CPB INC	COM	125903104	879	20,600	SH	DEF	6
CSS INDS INC	COM	125906107	122	3,300	SH	DEF	6
CNB BANCORP INC-N Y	COM	125915108	16	550	SH	DEF	12
CPI AEROSTRUCTURES INC	COM	125919308	21	2,980	SH	DEF	12
CNL INCOME FUND XI LTD	COM	125928101	22	2,000	SH	DEF	12
CNL INCOME FUND II LTD	COM	125928200	3	6	SH	DEF	12
CNL INCOME FUND XII LTD	COM	125928705	5	500	SH	DEF	12
CNL INCOME FUND XV LTD	COM	125928812	3	300	SH	DEF	12
CNL INCOME FUND IV LTD	COM	125928838	7	20	SH	DEF	12
CNL INCOME FUND III LTD	COM	125928879	36	93	SH	DEF	12
CNL INCOME FUND XIV LTD	COM	125928887	5	500	SH	DEF	12
CTB INTL CORP	COM	125960104	1,738	98,600	SH	DEF	6
CSK AUTO CORP	COM	125965103	1,892	118,300	SH	DEF	6
CNA FINANCIAL CORP	COM	126117100	70	2,639	SH	DEF	12
CNB HOLDINGS INC-GA	COM	12612F101	2	200	SH	DEF	12
CNF INC	COM	12612W104	15	400	SH	DEF	12
CNF INC	COM	12612W104	15,399	423,403	SH	DEF	6
CNOOC LTD	COM	126132109	525	19,500	SH	DEF	6

CNET NETWORKS, INC.	COM	12613R104	867	435,839	SH	DEF	8	
CNET NETWORKS, INC.	COM	12613R104	25,870	13,000,000	SH	DEF	10	13,
CNET NETWORKS INC	COM	12613R104	76	37,986	SH	DEF	12	
CPAC INC	COM	126145101	593	85,000	SH	DEF	6	
CPL CAPITAL I-8% CUM QUARTERLY	PFD	12615P205	22	875	SH	DEF	12	
CSG SYSTEMS INTERNATIONAL INC	COM	126349109	21	1,115	SH	DEF	12	
CSG SYS INTL INC	COM	126349109	9,500	358,100	SH	DEF	6	
C S P INC	COM	126389105	3	933	SH	DEF	12	
C S X CORP.	COM	126408103	1,037	29,581	SH	DEF	2	
CSX CORP COM	COM	126408103	509	14,531	SH	DEF	5	
CSX CORP	COM	126408103	5,070	144,663	SH	DEF	12	
CSX CORP	COM	126408103	10,690	310,750	SH	DEF	6	
CT COMMUNICATIONS INC	COM	126426402	32	2,000	SH	DEF	12	
CTS CORPORATION	COM	126501105	1	100	SH	DEF	2	
CTS CORP	COM	126501105	1	80	SH	DEF	12	
CUNO INC	COM	126583103	1	20	SH	DEF	12	
CVF TECHNOLOGIES CORP	COM	12660F102	3	14,000	SH	DEF	12	
CVS CORP.	COM	126650100	1,708	55,833	SH	DEF	1	
CVS CORP.	COM	126650100	711	23,250	SH	DEF	2	
CVS CORP COM	COM	126650100	4,774	156,025	SH	DEF	5	
CVS CORP	COM	126650100	1,616	52,800	SH	DEF	9	
CVS CORP	COM	126650100	3,182	103,990	SH	DEF	12	
CVS CORP	COM	126650100	4,903	105,500	SH	DEF	15	
CVS CORP	COM	126650100	5	150	SH	DEF	6	
CV THERAPEUTICS INC	COM	126667104	11	600	SH	DEF	2	
CABLE & WIRELESS PUB LTD PLC	ADR	126830207	8	1,050	SH	DEF	2	
CABELVISION SYSTEMS-HY GRP-A	CL A	12686c109	1	150	SH	DEF	4	
CABLEVISION SYSTEMS CORP-CL A	COM	12686C109	235	24,802	SH	DEF	12	
CABLEVISION SYS CORP	COM	12686C844	8	915	SH	DEF	12	
CABLE DESIGN TECHNOLOGIES CORP.	COM	126924109	8	750	SH	DEF	2	
CABLE DESIGN TECHNOLOGIES CORP	COM	126924109	167	16,250	SH	DEF	12	
CACHEFLOW INC	COM	126946102	1	1,000	SH	DEF	12	
CABOT CORP	COM	127055101	79	2,750	SH	DEF	12	
CABOT CORP	COM	127055101	2,344	95,150	SH	DEF	6	
CABOT OIL & GAS CORP	CL A	127097103	8,232	358,700	SH	DEF	6	
CABOT OIL & GAS CORPORATION	COM	127097103	206	9,000	SH	DEF	2	
CABOT MICROELECTRONICS CORP	COM	12709P103	15	342	SH	DEF	12	
CACI INTERNATIONAL INC-CL A	COM	127190304	568	14,868	SH	DEF	12	
CADBURY SCHWEPPES DELAWARE LP	PFD	127207207	467	18,600	SH	DEF	12	
CADBURY SCHWEPPES P L C	ADR	127209302	1,181	39,120	SH	DEF	2	
CADBURY SCHWEPPES PLC-ADR	COM	127209302	5,403	180,350	SH	DEF	6	
CADENCE DESIGN SYSTEMS INC	COM	127387108	181	11,204	SH	DEF	12	
CADENCE DESIGN SYSTEM INC COM	NCOM IND	127387108	11,074	687,000	SH	DEF	3	
CADMUS COMMUNICATION	COM	127587103	596	44,200	SH	DEF	6	
CAL DIVE INTERNATIONAL INC	COM	127914109	11	500	SH	DEF	12	
CAL DIVE INTERNATIONAL INC	COM	127914109	185	8,400	SH	DEF	3	
CALAMOS CONVERTIBLE	COM	128117108	568	37,820	SH	DEF	12	
CALCASIEU REAL ESTATE & OIL CO	COM	128685203	8	1,684	SH	DEF	12	
CALGON CARBON CORP	COM	129603106	8	1,000	SH	DEF	12	
CALIFORNIA AMPLIFIER INC	COM	129900106	1	300	SH	DEF	12	
CALIFORNIA FIRST NTN	COM	130222102	755	51,700	SH	DEF	6	
CALIFORNIA MICRO DEVICES CORP	COM	130439102	2	436	SH	DEF	12	
CALIFORNIA PIZZA KITCHEN INC	COM	13054D109	78	3,150	SH	DEF	12	
CALIFORNIA WATER SERVICE GROUP	COM	130788102	200	7,933	SH	DEF	12	
CALLABLE INVT DEP RECEIPTS	CONV	13100KAE7	1,316	40,000	PRN	DEF	12	
CALLAWAY GOLF CO	COM	131193104	221	13,940	SH	DEF	12	
CALLON PETROLEUM CO-DEL	COM	13123X102	5	1,000	SH	DEF	12	
CALLON PETROLEUM COMPANY	COM	13123X102	3,085	614,997	SH	DEF	6	
CALPINE CORP.	COM	131347106	25	3,529	SH	DEF	2	
CALPINE CORPORATION	COM	131347106	113	16,100	SH	DEF	5	
CALPINE CORP.	COM	131347106	1,106	157,396	SH	DEF	8	
CALPINE CORP.	COM	131347106	33,041	4,700,000	SH	DEF	10	4,

CALPINE CORP	COM	131347106	95	13,500	SH	DEF	11	
CALPINE CORP	COM	131347106	1,929	274,417	SH	DEF	12	
CALPINE CORPORATION	COM	131347106	84	7,900	SH	DEF	15	
CALPINE CORP.	COM	131347106	35	5000	SH	DEF		
CALPINE CORP	COM	131347106	24,252	2,522,990	SH	DEF	6	2,
CALPINE CAP TR II PFD CONV	PFD	13134E309	9	300	SH	DEF	12	
CAMBIOR INC	COM	13201L103	11	10,000	SH	DEF	12	
CAMBRIDGE BANCORP	COM	132152109	6	66	SH	DEF	12	
CAMCO FINL CORP	COM	132618109	2	122	SH	DEF	2	
CAMCO FINL CORP	COM	132618109	1,520	105,900	SH	DEF	6	
CAMDEN NATIONAL CORP	COM	133034108	362	13,000	SH	DEF	12	
CAMDEN NATL CORP	COM	133034108	1,140	44,700	SH	DEF	6	
CAMDEN PROPERTY TRUST	COM	133131102	2,101	56,750	SH	DEF	9	
CAMDEN PROPERTY TRUST-SBI	COM	133131102	3,979	107,463	SH	DEF	12	
***CAMECO CORP	PFD	13321L306	13	500	SH	DEF	12	
CAMINUS CORP	COM	133766105	35	6,060	SH	DEF	3	
CAMPBELL SOUP CO	COM	134429109	372	13,435	SH	DEF	12	
CAMPBELL SOUP CO	COM	134429109	3	100	SH	DEF	6	
CAMPBELL STRATEGIC ALLOCATION	COM	134441104	184	93	SH	DEF	12	
***CANADA LIFE FINANCIAL CORP	COM	135113108	22	906	SH	DEF	12	
***CANADA SOUTHERN PETROLEUM	COM	135231108	2	400	SH	DEF	12	
***CANADIAN 88 ENERGY CORP NEW	COM	13566G509	7	4,000	SH	DEF	12	
CANADIAN NATIONAL RAILROAD	COM	136375102	52	1,000	SH	DEF	2	
***CANADIAN NATIONAL RAILWAY	COM	136375102	213	4,110	SH	DEF	12	
CANADIAN NATIONAL RAILWAY CO	COM	136375102	383	7,400	SH	DEF	3	
CANADIAN NATURAL RESOURCES LTD	COM	136385101	7	200	SH	DEF	3	
***CANADIAN PACIFIC RAILWAY	COM	13645T100	33	1,364	SH	DEF	12	
***CANADIAN SUPERIOR ENERGY	COM	136644101	1	385	SH	DEF	12	
CANDELA CORP	COM	136907102	689	117,800	SH	DEF	6	
CANNONDALE CORP	COM	137798104	2	900	SH	DEF	12	
CANON INC. - SPON ADR	ADR	138006309	918	24,275	SH	DEF	2	
CANON INC-ADR NEW REPSTG 5 SH	COM	138006309	2,583	69,475	SH	DEF	6	
CANYON RESOURCES CORP	COM	138869300	5	2,500	SH	DEF	12	
CAPACTIVE DEIONIZATION TECH	COM	139161103	6	20,000	SH	DEF	5	
CAPITAL CITY BANK GROUP INC	COM	139674105	14	400	SH	DEF	12	
CAPITAL AUTOMOTIVE REIT-SBI	COM	139733109	48	2,000	SH	DEF	12	
CAPITAL AUTOMOTIVE REIT	COM	139733109	2,120	88,850	SH	DEF	3	
CAPITAL BK CORP	COM	139793103	7	500	SH	DEF	12	
CAPITL CORP OF THE W	COM	140065103	485	22,821	SH	DEF	6	
CAPITAL CROSSING BANK	COM	140071101	11	500	SH	DEF	12	
CAPITAL CROSSING BK	COM	140071101	1,789	74,700	SH	DEF	6	
CAPITAL ONE FINANCIAL CORP.	COM	14040H105	78	1,275	SH	DEF	2	
CAPITAL ONE FINANCIAL INC	COM	14040H105	232	3,800	SH	DEF	5	
CAPITAL ONE FINANCIAL CORP	COM	14040H105	733	12,009	SH	DEF	11	
CAPITAL ONE FINANCIAL CORP	COM	14040H105	5,241	85,849	SH	DEF	12	
CAPITAL BANCORP LTD	COM	14056D105	2,861	120,700	SH	DEF	6	
CAPITOL FEDERAL FINANCIAL	COM	14057C106	26	1,000	SH	DEF	12	
CAPSTONE TURBINE CORP	COM	14067D102	51	30,831	SH	DEF	12	
CAPSTEAD MTG CORP	COM	14067E506	50	2,206	SH	DEF	12	
CAPTARIS INC	COM	14071N104	4	1,500	SH	DEF	12	
CARACO PHARMACEUTICAL	COM	14075T107	6	2,000	SH	DEF	12	
CARAUSTAR INDUSTRIES INC	COM	140909102	22	1,800	SH	DEF	12	
CARAUSTER INDUSTRIES	COM	140909102	142	11,400	SH	DEF	3	
CARDIAC SCIENCE INC NEW	COM	141410209	456	123,035	SH	DEF	12	
CARDINAL FINANCIAL CORP	COM	14149F109	11	2,382	SH	DEF	12	
CARDINAL HEALTH INC.	COM	14149Y108	1,845	30,052	SH	DEF	2	
CARDINAL HEALTH	COM	14149y108	53	864	SH	DEF	4	
CARDINAL HEALTH INC COM	COM	14149Y108	754	12,280	SH	DEF	5	
CARDINAL HEALTH INC.	COM	14149Y108	62	1,012	SH	DEF	7	
CARDINAL HEALTH INC	COM	14149Y108	2,423	39,464	SH	DEF	12	
CARDINAL HEALTH INC COM NASD IND	COM	14149Y108	3,476	56,600	SH	DEF	3	
CARDIODYNAMICS INTERNATIONAL	COM	141597104	4	1,000	SH	DEF	12	

CARDIOGENESIS CORP	COM	14159W109	6	6,000	SH	DEF	12	
CAREER EDUCATION CORP	COM	141665109	445	9,880	SH	DEF	12	
CAREADVANTAGE INC NEW	COM	14166N209	13	166,667	SH	DEF	12	
CARECENTRIC INC	COM	14166Y106	1	1,448	SH	DEF	6	
CAREMARK RX, INC.	COM	141705103	1	33	SH	DEF	2	
CAREMARK RX, INC.	COM	141705103	2,689	162,969	SH	DEF	8	
CAREMARK RX, INC.	COM	141705103	80,561	4,882,500	SH	DEF	10	4,
CAREMARK RX INC	COM	141705103	554	33,578	SH	DEF	12	
CARLISLE COMPANIES INC	COM	142339100	9	200	SH	DEF	12	
CARNEGIE INTERNATIONAL CORP	COM	143500106	1	27,000	SH	DEF	12	
CARNIVAL CORP.	COM	143658102	858	31,000	SH	DEF	1	
CARNIVAL	COM	143658102	12	450	SH	DEF	4	
CARNIVAL CORPORATION	COM	143658102	1,450	52,350	SH	DEF	5	
***CARNIVAL CORP-CL A	COM	143658102	5,574	201,310	SH	DEF	12	
CARNIVAL CORP	COM	143658102	84	2,000	SH	DEF	15	
CARNIVAL CORPORATION	COM	143658102	21,731	746,155	SH	DEF	6	
CARRIAGE SVCS INC	CL A	143905107	1,336	308,600	SH	DEF	6	
CAROLINA POWER & LIGHT CO	PFD	144141306	59	825	SH	DEF	12	
CARPENTER TECHNOLOGY CORP	COM	144285103	104	3,600	SH	DEF	12	
CARRAMERICA REALTY CORP	COM	144418100	3,250	105,342	SH	DEF	12	
CARRAMERICA REALTY CORP	PFD	144418209	278	10,970	SH	DEF	12	
CARRAMERICA REALTY CORP-DEP	PFD	144418407	246	9,702	SH	DEF	12	
CARRAMERICA REALTY CORP-DEP	PFD	144418506	13	500	SH	DEF	12	
CARREKER CORPORATION	COM	144433109	24	2,100	SH	DEF	12	
CARRIZO OIL & CO	COM	144577103	462	97,300	SH	DEF	6	
CARROLLTON BANCORP-MD	COM	145282109	50	3,500	SH	DEF	12	
CASCADE BANCORP	COM	147154108	4,913	272,969	SH	DEF	7	
CASCADE CORP	COM	147195101	10,027	680,378	SH	DEF	6	
CASCADE NATURAL GAS CORP	COM	147339105	11	526	SH	DEF	2	
CASCADE NATURAL GAS CORP	COM	147339105	2	100	SH	DEF	12	
CASH AMER INTL INC COM	COM	14754D100	356	38,710	SH	DEF	3	
CASS INFORMATION SYS	COM	14808P109	135	5,400	SH	DEF	6	
A M CASTLE & CO	COM	148411101	8	667	SH	DEF	12	
CASTLE CONVERTIBLE FUND INC	UNIT	148443104	37	1,550	SH	DEF	12	
CASTLE ENERGY CORP NEW	COM	148449309	50	7,500	SH	DEF	12	
CATALINA MARKETING CORPORATION	COM	148867104	31	1,100	SH	DEF	2	
CATALINA MARKETING CORP	COM	148867104	23	800	SH	DEF	12	
CATAPULT COMMUNICATIONS CORP	COM	149016107	2	70	SH	DEF	12	
CATAPULT COMMUNICATIONS CORP	COM	149016107	1,412	64,565	SH	DEF	3	
CATELLUS DEVELOPMENT CORP	COM	149111106	8	400	SH	DEF	12	
CATERPILLAR INC.	COM	149123101	92	1,873	SH	DEF	2	
CATERPILLAR INC.	COM	149123101	1,918	42,150	SH	DEF	9	
CATERPILLAR INC	COM	149123101	2,968	60,640	SH	DEF	12	
CATERPILLAR INC COM	COM	149123101	3,977	53,500	SH	DEF	15	
CATERPILLAR INC	COM	149123101	15,512	296,760	SH	DEF	6	
CATO CORP	CL A	149205106	9,667	357,900	SH	DEF	6	
CATO CORP CL A	COM	149205106	22	1,000	SH	DEF	12	
CEDAR FAIR, L.P. DEP REC	COM	150185106	54	2,267	SH	DEF	2	
CEDAR FAIR LP-DEP RCPTS REPSTG	COM	150185106	259	10,881	SH	DEF	12	
CELL GENESYS, INC.	COM	150921104	16	1,200	SH	DEF	2	
CELL GENESYS, INC.	COM	150921104	1,242	92,044	SH	DEF	8	
CELL GENESYS, INC.	COM	150921104	28,327	2,100,000	SH	DEF	10	2,
CELL GENESYS INC	COM	150921104	9,284	688,262	SH	DEF	12	
CELLSTAR CORP	COM	150925204	9	2,898	SH	DEF	12	
***CELESTICA INC	COM	15101Q108	58	2,550	SH	DEF	12	
CELGENE CORP	COM	151020104	18	1,155	SH	DEF	12	
CELL PATHWAYS INC	COM	15114R101	3	2,300	SH	DEF	3	
CELSION CORP	COM	15117N107	6	11,000	SH	DEF	12	
CELTRON INTL INC	COM	151187101	4	10,000	SH	DEF	12	
CEMEX SA SPON ADR 5 ORD	ADR	151290889	11,764	446,294	SH	DEF	3	
CENDANT CORP.	COM	151313103	25	1,586	SH	DEF	2	
CENDANT	COM	151313103	7,430	467875	SH	DEF	4	

CENDANT CORP COM	COM	151313103	291	18,297	SH	DEF	5	
CENDANT CORP	COM	151313103	276	17,350	SH	DEF	11	
CENDANT CORP	COM	151313103	4,655	293,141	SH	DEF	12	
CENDANT CORP.	COM	151313103	48	2,000	SH	DEF	15	
CENDANT CORPORATION	COM	151313103	4,981	272,680	SH	DEF	6	
CENDANT	COM	151313103	198	12,900	SH	DEF		
CENDANT CORP	PFD	151313889	48	1,100	SH	DEF	12	
CENTENNIAL BANCORP	COM	15133T104	2,096	287,167	SH	DEF	6	
CENTER TR INC	COM	151845104	1	180	SH	DEF	12	
CENTERPOINT PROPERTIES CORP.	COM	151895109	58	1,000	SH	DEF	2	
CENTERPOINT PROPERTIES TRUST	COM	151895109	15	250	SH	DEF	12	
CENTERPOINT PROPERTIES TRUST	PFD	151895208	51	2,000	SH	DEF	12	
CENTEX CORP	COM	152312104	1,019	17,629	SH	DEF	12	
CENTILLIUM COMMUNICATIONS INC	COM	152319109	2	200	SH	DEF	12	
CENTEX CONSTRUCTION PRODUCTS	COM	15231R109	11	300	SH	DEF	12	
CENTEX CONSTR PROD	COM	15231R109	2,464	59,000	SH	DEF	6	
CENTEX CONSTRN PRODS INC	COM	15231R109	248	6,800	SH	DEF	3	
CENTRAIS ELETRICAS BRASILEIRAS S.	ADR	15234Q207	1	167	SH	DEF	2	
***CENTRAL FUND OF CANADA LTD	COM	153501101	152	35,600	SH	DEF	12	
CENTRAL GARDEN&PET	COM	153527106	3,294	224,100	SH	DEF	6	
CENTRAL ILLINOIS LIGHT CO	PFD	153645205	58	860	SH	DEF	12	
CENTRAL PARKING CORP	COM	154785109	110	4,820	SH	DEF	12	
CENTRAL PARKING CORP	COM	154785109	361	15,800	SH	DEF	3	
CENTRAL PARKING FIN TR 5.25%	PFD	154787303	62	3,600	SH	DEF	12	
CENTRAL SECURITIES CORP	UNIT	155123102	13	600	SH	DEF	12	
CENTRAL VERMONT PUB SVC CORP.	COM	155771108	22	1,200	SH	DEF	2	
CENTRAL VERMONT PUB SVC CORP	COM	155771108	32	1,800	SH	DEF	12	
CENTRAL VT PUB SVC	COM	155771108	663	38,800	SH	DEF	6	
CENTRAL VIRGINIA BANKSHARES	COM	155792104	28	1,800	SH	DEF	12	
CENTURY ALUMINUM CO	COM	156431108	7,796	507,268	SH	DEF	6	
CENTURY BANCORP	CL A	156432106	136	5,200	SH	DEF	6	
CENTURY BUSINESS SERVICES INC	COM	156490104	193	59,291	SH	DEF	12	
CENTURY PROPERTIES FUND XVI	COM	156665606	1	20	SH	DEF	12	
CENTURYTEL INC	COM	156700106	3,353	113,675	SH	DEF	12	
CENTURYTEL INC	COM	156700106	4,737	152,830	SH	DEF	6	
CENTURYTEL INC	COM	156700106	270	9,200	SH	DEF		
CENTURYTEL INC	COM	156700106	10,146	343,940	SH	DEF	3	
CEPHALON INC	COM	156708109	2	53	SH	DEF	12	
CEPHALON INC	COM	156708109	176	3,900	SH	DEF	3	
CERADYNE INC-CALIF	COM	156710105	4	500	SH	DEF	12	
CERES GROUP INC	COM	156772105	2,039	462,600	SH	DEF	6	
CERIDIAN CORPORATION	COM	156779100	9	500	SH	DEF	2	
CERIDIAN CORPORATION	COM	156779100	1,819	95,836	SH	DEF	8	
CERIDIAN CORPORATION	COM	156779100	56,940	3,000,000	SH	DEF	10	3,
CERIDIAN CORP	COM	156779100	325	17,107	SH	DEF	12	
CERIDIAN CORP.	COM	156779100	98	3,400	SH	DEF	15	
CERIDIAN CORP	COM	156779100	78	3,410	SH	DEF	6	
CERIDIAN CORPORATION	COM	156779100	8,488	447,200	SH	DEF	3	
CERNER CORP.	COM	156782104	191	4,000	SH	DEF	2	
CERNER CORP	COM	156782104	28	590	SH	DEF	12	
CERNER CORP COM NASD INDL	COM	156782104	163	3,400	SH	DEF	3	
CERTEGY INC.	COM	156880106	2,308	62,200	SH	DEF	1	
CERTEGY INC	COM	156880106	603	16,258	SH	DEF	12	
CERTEGY INC	COM	156880106	17	450	SH	DEF	6	
CATS-SER E-COUPON-INT PMT	CONV	156883MJ6	176	2,000	PRN	DEF	12	
CATS-SER SX-STRPD CPN-TREAS	CONV	156883NG1	118	2,000	PRN	DEF	12	
CATS-SER W-INT PMT ON 2009/14&	CONV	1568843Q9	689	10,000	PRN	DEF	12	
CATS-SER X-COUPON-INT PMT ON	CONV	1568845G9	2,484	27,000	PRN	DEF	12	
CATS-PRIN-SER X-PRIN PMT ON	CONV	1568845H7	460	5,000	PRN	DEF	12	
CATS-SER Y-COUPON-INT PMT ON	CONV	1568847K8	70	1,000	PRN	DEF	12	
CATS SER A-INT PMT ON 2006/11&	CONV	156884AK4	2,015	41,000	PRN	DEF	12	
CATS-SER S-COUPON-INT PMT ON	CONV	156884D21	1,297	13,000	PRN	DEF	12	

CATS-SER S-COUPON-INT PMT ON	CONV	156884D39	6,910	70,000	PRN	DEF	12
CATS-SER S-COUPON-INT PMT ON	CONV	156884D70	182	2,000	PRN	DEF	12
CATS-SER A-COUPON-INT PMT ON	CONV	156884ES3	90	1,000	PRN	DEF	12
CATS SER K-COUPON-INT PMT ON	CONV	156884GS1	2,485	25,000	PRN	DEF	12
CATS-PRIN-SER K-PRIN PMT ON	CONV	156884GV4	9,972	103,000	PRN	DEF	12
CATS SER L-COUPON-INT PMT ON	CONV	156884LC0	196	2,000	PRN	DEF	12
CATS-PRIN-SER L-PRIN PMT ON	CONV	156884LF3	581	6,000	PRN	DEF	12
CATS SER T-COUPON INT PMT ON	CONV	156884M70	852	10,000	PRN	DEF	12
CATS SER T-COUPON INT PMT ON	CONV	156884M88	250	3,000	PRN	DEF	12
CATS SER M-COUPON-INT PMT ON	CONV	156884MW5	1,590	16,000	PRN	DEF	12
CATS-PRIN-SER M-PRIN PMT ON	CONV	156884NA2	3,487	37,000	PRN	DEF	12
CATS SER N-COUPON-INT PMT ON	CONV	156884PS1	942	10,000	PRN	DEF	12
CATS-PRIN-SER N-PRIN PMT ON	CONV	156884PT9	3,675	39,000	PRN	DEF	12
CATS SER P-COUPON-INT PMT ON	CONV	156884RN0	176	2,000	PRN	DEF	12
CATS SER P-COUPON-INT PMT ON	CONV	156884RS9	158	2,000	PRN	DEF	12
CATS-PRIN-SER U-PRIN PMT ON	CONV	156884T40	1,306	14,000	PRN	DEF	12
CATS SER F-COUPON-INT PMT ON	CONV	156884TM0	981	10,000	PRN	DEF	12
CATS SER F-COUPON-INT PMT ON	CONV	156884TN8	968	10,000	PRN	DEF	12
CATS SER F-COUPON-INT PMT ON	CONV	156884TP3	942	10,000	PRN	DEF	12
CATS SER F-COUPON-INT PMT ON	CONV	156884TQ1	276	3,000	PRN	DEF	12
CATS-CALL-F-INT PMT ON 2006/11	CONV	156884TU2	852	10,000	PRN	DEF	12
CATS SER Q-COUPON-INT PMT ON	CONV	156884VM7	9,199	100,000	PRN	DEF	12
CATS SER Q-COUPON-INT PMT ON	CONV	156884VR6	749	9,000	PRN	DEF	12
CATS SER Q-COUPON-INT PMT ON	CONV	156884VV7	74	1,000	PRN	DEF	12
CATS-SER V-COUPON-INT PMT ON	CONV	156884X94	99	1,000	PRN	DEF	12
CATS SER J-COUPON-INT PMT ON	CONV	156884XS2	269	3,000	PRN	DEF	12
CATS-SER J-COUPON-INT PMT ON	CONV	156884XT0	88	1,000	PRN	DEF	12
CATS SER J-INT PMT ON 2006/11&	CONV	156884XV5	6,051	71,000	PRN	DEF	12
CATS SER R-COUPON-INT PMT ON	CONV	156884ZH4	1,996	20,000	PRN	DEF	12
CATS SER R-COUPON-INT PMT ON	CONV	156884ZM3	93	1,000	PRN	DEF	12
CATS PRIN-SER R-PRIN PMT ON	CONV	156884ZN1	7,183	77,000	PRN	DEF	12
CERUS CORPORATION	COM	157085101	8	250	SH	DEF	2
CERUS CORP	COM	157085101	20	600	SH	DEF	12
CHALONE WINE GROUP LTD	COM	157639105	6	717	SH	DEF	12
CHAMPION ENTERPRISES INC.	COM	158496109	5	1,000	SH	DEF	9
CHAMPION ENTERPRISES INC	COM	158496109	2	400	SH	DEF	12
CHAMPIONSHIP AUTO RACING TEAMS	COM	158711101	1	150	SH	DEF	12
CHANNELL COML CORP	COM	159186105	642	100,300	SH	DEF	6
CHARLES & COLVARD LTD	COM	159765106	10	2,000	SH	DEF	12
CHARLES RIVER ASSOC	COM	159852102	146	10,000	SH	DEF	6
CHARLES RIVER LABORATORIES	COM	159864107	13,550	386,600	SH	DEF	3
CHARTER ONE FINANCIAL INC.	COM	160903100	16,088	467,941	SH	DEF	2
CHARTER ONE	COM	160903100	13,306	387026	SH	DEF	4
CHARTER ONE FINL INC	COM	160903100	3,612	105,051	SH	DEF	5
CHARTER ONE FINANCIAL INC	COM	160903100	456	13,261	SH	DEF	11
CHARTER ONE FINANCIAL INC	COM	160903100	2,762	80,341	SH	DEF	12
CHARTER ONE FINL	COM	160903100	17	470	SH	DEF	6
CHARTER MUNICIPAL MORTGAGE	COM	160908109	1,162	65,000	SH	DEF	12
CHARLOTTE RUSSE HLDG INC	COM	161048103	80	3,600	SH	DEF	3
CHARMING SHOPPES INC	COM	161133103	9	1,000	SH	DEF	12
CHARTER COMMUNICATIONS INC DEL	COM	16117M107	215	52,743	SH	DEF	12
CHARTWELL DIVID & INCOME FD	COM	16139P104	53	5,275	SH	DEF	12
CHASE CAPITAL V-7.03% CAPITAL	PFD	161479209	10	392	SH	DEF	12
CHASE CAPITAL VII 7% CAP SECS	PFD	16147M200	26	1,034	SH	DEF	12
CHASE CAPITAL IV-7.34% CAPITAL	PFD	16147N208	25	1,000	SH	DEF	12
CHASE CAPITAL VIII 8.25%	PFD	16147R209	25	900	SH	DEF	12
CHASE INDUSTRIES	COM	161568100	2,748	216,400	SH	DEF	6
CHASE MANHATTAN BANK USA NA 5	CONV	16161ESM3	1,865	20,000	PRN	DEF	12
CHASE MANHATTAN BANK USA NA 14	CONV	16161ESW1	1,385	15,000	PRN	DEF	12
CHASE MANHATTAN BK USA NA # 15	CONV	16161ESX9	870	10,000	PRN	DEF	12
CHASE MANHATTAN CORP	CONV	16161LAD6	6,573	195,000	PRN	DEF	12
CHATEAU COMMUNITIES INC.	COM	161726104	18,517	605,122	SH	DEF	2

CHATEAU COMMUNITIES INC	COM	161726104	287	9,377	SH	DEF	12	
CHATTANOOGA VY CORP SECD 1ST	CONV	162451BK3	478	5,000	PRN	DEF	12	
CHATTANOOGA VY CORP SECD 1ST	CONV	162451BP2	863	10,000	PRN	DEF	12	
CHATTANOOGA VY CORP SECD 1ST	CONV	162451BQ0	587	7,000	PRN	DEF	12	
CHATTANOOGA VY CORP SECD 1ST	CONV	162451BV9	71	1,000	PRN	DEF	12	
CHATTEM INC	COM	162456107	1,723	54,700	SH	DEF	3	
CHECKERS DRIVE-IN RESTAURANTS	COM	162809305	1	83	SH	DEF	12	
CHECKFREE CORP	COM	162813109	639	40,869	SH	DEF	12	
CHECKFREE CORP	COM	162813109	4	180	SH	DEF	6	
CHECKPOINT SYSTEMS INC	COM	162825103	70	5,965	SH	DEF	12	
CHECKPOINT SYS INC COM NASD IND	COM	162825103	7,137	610,010	SH	DEF	3	
CHEESECAKE FACTORY INC	COM	163072101	587	16,543	SH	DEF	12	
CHEESECAKE FACTORY I	COM	163072101	498	14,050	SH	DEF	3	
CHELSEA PROPERTY GROUP INC	COM	163421100	4,379	130,920	SH	DEF	3	
CHEMED CORP.	COM	163596109	20	540	SH	DEF	2	
CHEMED CORP	COM	163596109	15	400	SH	DEF	12	
CHEMICAL FINANCIAL CORP	COM	163731102	636	16,959	SH	DEF	12	
CHEMICAL FINL CORP	COM	163731102	3,388	105,260	SH	DEF	6	
CHEMICAL FINANCIAL CORP	COM	163731102	216	5,750	SH	DEF	3	
CHENIERE ENERGY INC	COM	16411R208	1	625	SH	DEF	12	
CHEROKEE INC	COM	16444H102	2,187	98,100	SH	DEF	6	
CHESAPEAKE CORP	COM	165159104	578	21,937	SH	DEF	12	
CHESAPEAKE CORP COM	COM	165159104	419	15,900	SH	DEF	3	
CHESAPEAKE ENERGY CORP	COM	165167107	583	80,960	SH	DEF	12	
CHESAPEAKE ENERGY	COM	165167107	23,145	3,077,800	SH	DEF	6	3,
CHESAPEAKE ENERGY CORP	COM	165167107	2,294	318,580	SH	DEF	3	
CHESAPEAKE FINANCIAL SHARES	COM	16517A109	10	432	SH	DEF	12	
CHEUNG KONG HONG KONG ADR	ADR	166744201	594	71,283	SH	DEF	2	
CHEVRON CORP.	COM	166751107	3,688	41,676	SH	DEF	9	
CHEVRONTEXACO CORP.	COM	166764100	1,951	22,043	SH	DEF	1	
CHEVRONTEXACO CORP	COM	166764100	24,579	277,732	SH	DEF	2	
CHEVRON TEXACO	COM	166764100	15	165	SH	DEF	4	
CHEVRONTEXACO CORP	COM	166764100	7,809	88,239	SH	DEF	5	
CHEVRONTEXACO CORP	COM	166764100	1,223	13,821	SH	DEF	7	
CHEVRONTEXACO CORP	COM	166764100	1,051	11,878	SH	DEF	11	
CHEVRONTEXACO CORP	COM	166764100	21,174	239,257	SH	DEF	12	
CHEVRONTEXACO CORP.	COM	166764100	667	4,959	SH	DEF	15	
CHEVRONTEXACO CORP	COM	166764100	25,953	297,460	SH	DEF	6	
CHEVRONTEXACO CORPORATION	COM	166764100	24,964	282,083	SH	DEF	3	
CHEVY CHASE SAVINGS BANK F S B	PFD	166784207	17	600	SH	DEF	12	
CHEVY CHASE PREFERRED CAPITAL	PFD	16678M207	213	3,720	SH	DEF	12	
CHICAGO PIZZA & BREWERY INC	COM	167889104	15	1,500	SH	DEF	12	
CHICAGO RIVET & MACH	COM	168088102	114	4,300	SH	DEF	6	
CHICO'S FAS INC.	COM	168615102	54	1,500	SH	DEF	2	
CHICOS FAS INC	COM	168615102	183	5,050	SH	DEF	12	
CHICOS FAS INC	COM	168615102	347	9,550	SH	DEF	3	
CHIEF CONSOLIDATED MINING CO	COM	168628105	3	9,400	SH	DEF	12	
CHILE FUND INC	UNIT	168834109	3	391	SH	DEF	12	
CHILES OFFSHORE INC	COM	16888M104	4,468	184,232	SH	DEF	7	
CHINA MOBILE HK LTD - SP ADR	ADR	16941M109	3,216	220,000	SH	DEF	3	
CHINA UNICOM -ADR	ADR	16945R104	1,925	250,000	SH	DEF	3	
CHIPPAC INC CL A	COM	169657103	111	18,000	SH	DEF	5	
CHIPPAC INC	COM	169657103	4,623	748,020	SH	DEF	3	
CHOICE HOTELS INTL INC.	COM	169905106	27	1,350	SH	DEF	2	
CHOICE HOTELS INTERNATIONAL	COM	169905106	67	3,364	SH	DEF	12	
CHOICE HOTELS INTL INC	COM	169905106	156	7,795	SH	DEF	3	
WTS CHIQUITA BRANDS INTL INC	WT	170032114	35	5,443	SH	DEF	12	
CHIQUITA BRANDS INTL NEW	COM	170032809	1	29	SH	DEF	2	
CHIQUITA BRANDS INTL INC	COM	170032809	11	639	SH	DEF	12	
CHIRON CORP.DEL	COM	170040109	1	16	SH	DEF	2	
CHIRON	COM	170040109	24	675	SH	DEF	4	
CHIRON CORP	COM	170040109	239	6,762	SH	DEF	12	

CHIRON CORP COM NASD INDL	COM	170040109	2,146	60,700	SH	DEF	3	
CHITTENDEN CORP	COM	170228100	12	400	SH	DEF	12	
CHOICECARE INC.	COM	170383103	2	208	SH	DEF	2	
CHOICEPOINT INC	COM	170388102	106	2,333	SH	DEF	12	
CHRISTOPHER & BANKS CORP	COM	171046105	21	500	SH	DEF	12	
CHROMCRAFT REVINGTON	COM	171117104	2,355	152,200	SH	DEF	6	
CHROMAVISION MEDICAL SYSTEMS	COM	17111P104	15	8,500	SH	DEF	12	
CHUBB CORP.	COM	171232101	609	8,600	SH	DEF	1	
CHUBB CORP.	COM	171232101	2,451	34,618	SH	DEF	2	
CHUBB	COM	171232101	18	260	SH	DEF	4	
CHUBB CORP COM	COM	171232101	715	10,095	SH	DEF	5	
CHUBB CORP.	COM	171232101	142	2,000	SH	DEF	7	
CHUBB CORP.	COM	171232101	142	2,000	SH	DEF	9	
CHUBB CORP	COM	171232101	2,801	39,567	SH	DEF	12	
CHUBB CORP	COM	171232101	784	10,638	SH	DEF	6	
CHURCH & DWIGHT CO INC	COM	171340102	188	6,000	SH	DEF	12	
CHURCHILL DOWNS INC	COM	171484108	93	2,300	SH	DEF	12	
CIBER INC	COM	17163B102	169	23,262	SH	DEF	12	
CIBER INC COM	COM	17163B102	4,901	676,050	SH	DEF	3	
CIENA CORP	COM	171779101	177	42,337	SH	DEF	12	
CIENA CORP	COM	171779101	234	41,405	SH	DEF	6	
CIMA LABS INC	COM	171796105	11	450	SH	DEF	12	
CIGNA INVESTMENT SECURITIES	UNIT	17179X106	29	1,775	SH	DEF	12	
CINCINNATI FINANCIAL CORP.	COM	172062101	21,269	457,108	SH	DEF	2	
CINCINNATI FINANCIAL CORP	COM	172062101	347	7,459	SH	DEF	11	
CINCINNATI FINANCIAL CORP	COM	172062101	2,323	49,933	SH	DEF	12	
CINCINNATI FINL CORP	COM	172062101	4	80	SH	DEF	6	
CINCINNATI GAS & ELEC 8.28% PFD	PFD	172070831	5	200	SH	DEF	2	
CINCINNATI INTER TERM RR CO	PFD	172124109	3	100	SH	DEF	2	
CINERGY CORP.	COM	172474108	1,000	27,776	SH	DEF	2	
CINERGY CORP	COM	172474108	1,953	54,262	SH	DEF	12	
CINERGY CORP	COM	172474108	5,475	150,000	SH	DEF	13	
CINERGY CORP	COM	172474108	3	80	SH	DEF	6	
CINERGY CORP	COM	172474108	12,755	354,400	SH	DEF	3	
CINERGY CORP	PFD	172474207	23	400	SH	DEF	12	
CIRCUIT CITY STORES INC.	COM	172737108	9,844	525,000	SH	DEF	10	
CIRCUIT CITY STORES INC	COM	172737108	7,075	377,349	SH	DEF	12	
CIRCUIT CITY STORES INC. CIRCUIT	COMY GROU	172737108	375	20000	SH	DEF		
CIRCUIT CITY STORE INC COM	COM	172737108	2,038	108,700	SH	DEF	3	
CIRCUIT CITY STORES INC	COM	172737306	3,111	143,700	SH	DEF	12	
CARMAX GROUP	COM	172737908	758	35000	SH	DEF		
CIRCOR INTL INC	COM	17273K109	3	150	SH	DEF	2	
CIRRUS LOGIC	COM	172755100	7	895	SH	DEF	4	
CIRRUS LOGIC INC	COM	172755100	12	1,610	SH	DEF	12	
CISCO SYSTEMS	COM	17275R102	26,508	1,900,238	SH	DEF	1	
CISCO SYSTEMS INC.	COM	17275R102	4,633	332,118	SH	DEF	2	
CISCO SYSTEMS	COM	17275R102	8,766	628417	SH	DEF	4	
CISCO SYSTEMS INC	COM	17275R102	254	18,181	SH	DEF	5	
CISCO SYSTEMS INC.	COM	17275R102	117	8,400	SH	DEF	7	
CISCO SYSTEMS INC.	COM	17275R102	517	37,068	SH	DEF	9	
CISCO SYSTEMS INC	COM	17275R102	526	37,735	SH	DEF	11	
CISCO SYSTEMS INC	COM	17275R102	14,418	1,033,566	SH	DEF	12	
CISCO SYSTEMS INC.	COM	17275R102	4,907	233,820	SH	DEF	15	
CISCO SYSTEMS PLC	COM	17275R102	394	28,560	SH	DEF		
CISCO SYSTEMS	COM	17275R102	33,217	2,381,128	SH	DEF	3	2,
CITADEL SECURITY SOFTWARE INC	COM	17288Q109	1	1,250	SH	DEF	12	
CINTAS CORP.	COM	172908105	27,752	561,439	SH	DEF	2	
CINTAS CORP	COM	172908105	236	4,770	SH	DEF	11	
CINTAS CORP	COM	172908105	308	6,232	SH	DEF	12	
CITIGROUP	COM	172967101	4,213	108,721	SH	DEF	1	
CITIGROUP INC.	COM	172967101	19,892	513,353	SH	DEF	2	
CITIGROUP	COM	172967101	40	1027	SH	DEF	4	

CITIGROUP INC	COM	172967101	8,075	208,395	SH	DEF	5	
CITIGROUP INC.	COM	172967101	479	12,366	SH	DEF	7	
CITIGROUP INC.	COM	172967101	174,443	4,501,747	SH	DEF	8	
CITIGROUP INC	COM	172967101	5,836	150,600	SH	DEF	9	
CITIGROUP INC.	COM	172967101	330,776	8,536,156	SH	DEF	10	8,
CITIGROUP INC	COM	172967101	2,619	67,589	SH	DEF	11	
CITIGROUP INC	COM	172967101	42,947	1,108,307	SH	DEF	12	
CITIGROUP INC.	COM	172967101	10,892	186,359	SH	DEF	15	
CITIGROUP INC	COM	172967101	47,997	1,111,559	SH	DEF	6	1,
CITIGROUP INC	COM	172967101	368	9,400	SH	DEF		
CITIGROUP INC	COM	172967101	72,813	1,879,057	SH	DEF	3	1,
CITIGROUP INC-DEP SHS-REPSTG	PFD	172967507	16	325	SH	DEF	12	
CITICORP CAPITAL TRUST III	PFD	17303U200	9	350	SH	DEF	12	
CITIGROUP CAPITAL IV TRUST	PFD	17305J203	74	3,000	SH	DEF	12	
CITIGROUP CAP VI 6.875% TR PFD	PFD	17305L208	28	1,100	SH	DEF	12	
CITIGROUP CAPITAL V 7%	PFD	17306K209	78	3,067	SH	DEF	12	
CITIGROUP CAPITAL VII	PFD	17306N203	511	20,200	SH	DEF	12	
CITIGROUP CAPITAL V111	PFD	17306R204	100	4,000	SH	DEF	7	
CITIGROUP CAPITAL VIII	PFD	17306R204	57	2,300	SH	DEF	12	
CITIZENS BKG CORP.	COM	174420109	36	1,236	SH	DEF	2	
CITIZENS BANKING CORP	COM	174420109	11	384	SH	DEF	12	
CITIZENS BKG CORP	COM	174420109	454	13,800	SH	DEF	6	
CITIZENS COMMUN CO	CL B	17453B101	6	590	SH	DEF	6	
CITIZENS COMMUNICATIONS CO	COM	17453B101	156	18,637	SH	DEF	2	
CITIZENS COMMUNICATIONS CO	COM	17453B101	352	42,101	SH	DEF	12	
CITIZENS FINANCIAL CORP-ELKINS	COM	17461K101	79	2,500	SH	DEF	12	
CITIZENS NATIONAL BANK OF	COM	176000107	43	325	SH	DEF	12	
CITIZENS SOUTH BANKING CORP	COM	176680106	2	121	SH	DEF	12	
CITRIX SYSTEMS INC.	COM	177376100	15	2,500	SH	DEF	2	
CITRIX SYSTEMS INC	COM	177376100	40	6,632	SH	DEF	12	
CITRIX SYSTEMS INC	COM	177376100	3,928	650,955	SH	DEF	6	
CITY HOLDING CO	COM	177835105	146	6,220	SH	DEF	12	
CITY INVESTING CO LIQ TR UNIT BEN	COMT	177900107	1	500	SH	DEF	2	
CITY INVESTING LIQUIDATING	COM	177900107	1	588	SH	DEF	12	
CITY NATIONAL CORP.	COM	178566105	2,204	41,000	SH	DEF	7	
CITY NATIONAL CORP	COM	178566105	109	2,030	SH	DEF	12	
CITY NATL CORP COM NASD BK INS	COM	178566105	156	2,910	SH	DEF	3	
CLAIRES STORES INC (FLA)	COM	179584107	30	1,300	SH	DEF	12	
CLARCOR INC.	COM	179895107	39	1,248	SH	DEF	2	
CLARCOR INC	COM	179895107	906	28,631	SH	DEF	12	
CLARCOR INC COM	COM	179895107	136	4,300	SH	DEF	3	
CLARK (DICK) PRODUCTIONS INC	COM	181512104	3	242	SH	DEF	12	
CLARUS CORP.	COM	182707109	11	2,200	SH	DEF	2	
CLARUS CORP DEL	COM	182707109	2	400	SH	DEF	12	
CLAYTON HOMES INC.	COM	184190106	172	10,900	SH	DEF	2	
CLAYTON HOMES INC	COM	184190106	111	7,019	SH	DEF	12	
CLAYTON HOMES INC DEL.	COM	184190106	18,857	1,113,093	SH	DEF	6	1,
CLEAN HARBORS INC	COM	184496107	1,076	91,500	SH	DEF	3	
CLEAR CHANNEL COMMUNICATIONS	COM	184502102	12	376	SH	DEF	2	
CLEAR CHANNEL COMMUNICATIONS	COM	184502102	432	13,506	SH	DEF	12	
CLEAR CHANNEL COMMUNICTIONS	COM	184502102	15	300	SH	DEF	15	
CLEAR CHANNEL COMMUNICATIONS COMCOM		184502102	101	3,150	SH	DEF	3	
CLEARONE COMMUNICATIONS INC	COM	185060100	15	1,000	SH	DEF	12	
CLEVELAND CLIFFS INC	COM	185896107	50	1,800	SH	DEF	12	
CLEVELAND ELEC ILLUM CO-$7.40	PFD	186108205	10	100	SH	DEF	12	
CLEVELAND ELEC ILLUM CO-ADJ	PFD	186108502	10	100	SH	DEF	12	
***CLIFTON MINING CO	COM	186904108	63	171,000	SH	DEF	12	
CLOROX CO.	COM	189054109	89	2,150	SH	DEF	2	
CLOROX COMPANY	COM	189054109	4	100	SH	DEF	4	
CLOROX CO COM	COM	189054109	261	6,300	SH	DEF	5	
CLOROX CO.	COM	189054109	388	9,388	SH	DEF	9	
CLOROX CO	COM	189054109	1,533	37,068	SH	DEF	12	

CLOROX CO DE	COM	189054109	18	425	SH	DEF	6
CLOSURE MEDICAL CORP	COM	189093107	17	1,200	SH	DEF	12
CLP HOLDINGS LTD. SPONSORED ADR	ADR	18946Q101	2	432	SH	DEF	2
***CLUBLINK CORP	COM	18947K202	2	500	SH	DEF	12
COACH INC	COM	189754104	16	300	SH	DEF	2
COACH INC	COM	189754104	93	1,689	SH	DEF	12
COACH INC	COM	189754104	296	5,400	SH	DEF	3
COACHMEN INDUSTRIES INC	COM	189873102	3	200	SH	DEF	12
COASTAL BANC SSB-PFD SER A	PFD	190415208	5	200	SH	DEF	12
COASTAL BANKING CO INC	COM	19041N100	6	700	SH	DEF	12
COASTAL BANCORP INC	COM	19041P105	2,585	79,200	SH	DEF	6
COASTAL BANCORP INC	PFD	19041P303	87	3,450	SH	DEF	12
COASTAL CAPITAL TRUST I	PFD	190428201	389	15,550	SH	DEF	12
***COASTAL CARIBBEAN OILS &	COM	190432203	1	1,289	SH	DEF	12
COASTAL FINANCE I-8.375%	PFD	190463208	85	3,500	SH	DEF	12
COBIZ INC	COM	190897108	2,084	121,100	SH	DEF	7
COBRA ELECTRS CORP	COM	191042100	881	103,700	SH	DEF	6
COCA COLA BOTTLING CO CONS	COM	191098102	13	300	SH	DEF	12
COCA COLA CO.	COM	191216100	1,677	29,940	SH	DEF	1
COCA COLA CO.	COM	191216100	11,414	203,818	SH	DEF	2
COCA COLA	COM	191216100	1,293	23097	SH	DEF	4
COCA COLA CO COM	COM	191216100	1,301	23,238	SH	DEF	5
COCA COLA CO.	COM	191216100	431	7,700	SH	DEF	7
COCA COLA CO.	COM	191216100	85	2,336	SH	DEF	9
COCA COLA CO	COM	191216100	885	15,802	SH	DEF	11
COCA COLA CO	COM	191216100	29,137	520,301	SH	DEF	12
COCA COLA CO.	COM	191216100	3,901	45,870	SH	DEF	15
COCA COLA COMPANY	COM	191216100	199	3,550	SH	DEF	
COCA COLA CO COM	COM	191216100	17,717	316,383	SH	DEF	3
COCA COLA ENTERPRISES INC	COM	191219104	580	26,287	SH	DEF	12
COCA COLA ENTERPRISE	COM	191219104	3	150	SH	DEF	6
COCA COLA ENTERPRISES INC COM	COM	191219104	501	22,700	SH	DEF	3
COCA-COLA FEMSA S A DE C V SPNSR	ADR 10S	191241108	3,674	153,100	SH	DEF	3
CODDLE CREEK FINANCIAL CORP	COM	191891100	10	300	SH	DEF	12
COEUR D ALENE MINES CORP	COM	192108108	25	15000	SH	DEF	
COGENT COMMUNICATIONS GROUP	COM	19239V104	12	9,000	SH	DEF	12
COGNEX CORP	COM	192422103	8	400	SH	DEF	12
COGNEX CORP	COM	192422103	74	3,700	SH	DEF	3
COGNITRONICS CORP	COM	192432102	210	70,100	SH	DEF	6
***COGNOS INC	COM	19244C109	22	971	SH	DEF	12
COHERENT INC	COM	192479103	39	1,305	SH	DEF	12
COHERENT INC COM NASD INDL	COM	192479103	132	4,400	SH	DEF	3
COHEN & STEERS QUALITY INCOME	COM	19247L106	935	61,622	SH	DEF	12
COHEN & STEERS TOTAL RETURN	UNIT	19247R103	395	26,510	SH	DEF	12
COHEN & STEERS ADVANTAGE	COM	19247W102	1,784	109,588	SH	DEF	12
COHU INC	COM	192576106	8	450	SH	DEF	12
COINSTAR INC	COM	19259P300	12	500	SH	DEF	2
COINSTAR INC	COM	19259P300	280	11,460	SH	DEF	3
COLE NATIONAL CORP NEW-CL A	COM	193290103	17	900	SH	DEF	12
COLE KENNETH PRODNS	CL A	193294105	1,300	49,200	SH	DEF	6
COLE KENNETH PRODTNS INC COM	COM	193294105	95	3,360	SH	DEF	3
COLGATE-PALMOLIVE CO.	COM	194162103	16,280	325,275	SH	DEF	1
COLGATE-PALMOLIVE CO.	COM	194162103	5,680	113,481	SH	DEF	2
COLGATE PALMOLIVE	COM	194162103	52	1039	SH	DEF	4
COLGATE PALMOLIVE CO COM	COM	194162103	345	6,900	SH	DEF	5
COLGATE-PALMOLIVE CO.	COM	194162103	1,176	23,500	SH	DEF	7
COLGATE PALMOLIVE CO	COM	194162103	1,416	28,284	SH	DEF	11
COLGATE PALMOLIVE CO	COM	194162103	5,580	111,485	SH	DEF	12
COLGATE PALMOLIVE	COM	194162103	99	1,300	SH	DEF	15
COLGATE PALMOLIVE CO COM	COM	194162103	3,907	78,058	SH	DEF	3
COLLINS INDS INC	COM	194858106	378	75,800	SH	DEF	6
COLONIAL BANCGROUP INC	COM	195493309	42	2,800	SH	DEF	12

COLONIAL BANCGROUP	COM	195493309	6,130	398,030	SH	DEF	6
COLONIAL CAP TRUST III	PFD	19560P205	140	5,600	SH	DEF	12
COLONIAL HIGH INCOME MUNICIPAL	UNIT	195743109	41	5,897	SH	DEF	12
COLONIAL INTERMARKET INCOME	UNIT	195762109	48	5,700	SH	DEF	12
COLONIAL INTERMEDIATE HIGH	UNIT	195763107	99	33,500	SH	DEF	12
COLONIAL INVESTMENT GRADE	UNIT	195768106	60	5,600	SH	DEF	12
COLONIAL MUNICIPAL INCOME	UNIT	195799101	40	6,728	SH	DEF	12
COLONIAL PROPERTIES TRUST	COM	195872106	721	18,522	SH	DEF	12
COLONIAL PROPERTIES TRUST	COM	195872106	3,578	91,850	SH	DEF	3
COLONIAL PROPERTIES TRUST	PFD	195872205	112	4,482	SH	DEF	12
COLONIAL PROPERTIES TR 9.25%	PFD	195872304	131	5,000	SH	DEF	12
COLORADO MEDTECH INC	COM	19652U104	1	250	SH	DEF	12
COLUMBIA BANCORP	COM	197227101	3,120	132,150	SH	DEF	7
COLUMBIA BANCORP-MD	COM	197227101	1,960	82,998	SH	DEF	12
COLUMBIA BANCORP	COM	197231103	124	10,000	SH	DEF	6
COLUMBIA BKG SYS INC	COM	197236102	1,953	170,595	SH	DEF	6
COLUMBIA FINANCIAL CORP	COM	197642101	4	200	SH	DEF	12
COLUMBIA LABORATORIES INC	COM	197779101	35	5,850	SH	DEF	12
COLUMBIA SPORTSWEAR CO	COM	198516106	240	7,500	SH	DEF	3
COLUMBUS MCKINNON	COM	199333105	737	75,100	SH	DEF	6
COLUMBUS SOUTHERN POWER CO	PFD	199575812	65	2,600	SH	DEF	12
COMFORT SYSTEMS USA INC	COM	199908104	55	11,100	SH	DEF	12
COMFORT SYS USA INC	COM	199908104	1,592	338,800	SH	DEF	6
COMARCO INC	COM	200080109	661	83,100	SH	DEF	6
COMCAST CORP. CLASS A	COM	200300101	56	2,300	SH	DEF	2
COMCAST CORP-CL A	COM	200300101	160	6,615	SH	DEF	12
COMCAST CORP SPECIAL CL A	CL A	200300200	17	730	SH	DEF	4
COMCAST CORP	CL A	200300200	1,408	50,000	SH	DEF	6
COMCAST CORP.	CLASS A	200300200	75	2,100	SH	DEF	15
COMCAST CORP. CLASS A SPECIAL	COM	200300200	137	5,767	SH	DEF	2
COMCAST CORP. CLASS A SPECIAL	COM	200300200	378	15,850	SH	DEF	7
COMCAST CORP-SPECIAL CL A	COM	200300200	4,578	192,017	SH	DEF	12
COMCAST CORP CL A SPL NASD INDL	COM	200300200	2,609	109,450	SH	DEF	3
COMED FINANCING I-8.48% TRUST	PFD	20033V209	378	15,075	SH	DEF	12
COMERICA INC.	COM	200340107	151	2,458	SH	DEF	2
COMERICA INC.	COM	200340107	798	13,000	SH	DEF	7
COMERICA INC	COM	200340107	161	2,623	SH	DEF	12
COMERICA INC	COM	200340107	510	7,950	SH	DEF	6
COMERICA CP TR I	PFD	20034Y202	171	6,750	SH	DEF	12
COMMERCE BANCORP INC-N.J.	COM	200519106	170	3,839	SH	DEF	12
COMMERCE BANCORP INC	COM	200519106	141	3,200	SH	DEF	3
COMMERCE BANCSHARES INC.	COM	200525103	6,550	148,059	SH	DEF	7
COMMERCE BANCSHARES INC	COM	200525103	39	874	SH	DEF	12
COMMERCE BANCSHARES	COM	200525103	2	50	SH	DEF	6
COMMERCE GROUP INC-MASS	COM	200641108	6	150	SH	DEF	12
COMMERCE GROUP INC	COM	200641108	26,220	666,500	SH	DEF	6
COMMERCE GROUP INC M	COM	200641108	344	8,700	SH	DEF	3
COMMERCE ONE INC	COM	200693109	13	35,009	SH	DEF	12
COMMERCEFIRST BANCORP INC	COM	200845105	26	2,500	SH	DEF	12
COMMERCIAL FEDERAL CORP	COM	201647104	29,269	1,017,452	SH	DEF	6
COMMERCIAL FEDERAL CORPORATION CO	COMASD	201647104	6,714	231,500	SH	DEF	3
COMMERCIAL METALS CO	COM	201723103	10,750	234,200	SH	DEF	6
COMMERCIAL NET LEASE REALTY	COM	202218103	2,536	158,476	SH	DEF	12
COMMERCIAL NET LEASE RLTY INC	PFD	202218111	190	7,558	SH	DEF	12
COMMONWEALTH FEDERAL SAVINGS B	CL B	20268X102	31	1038	SH	DEF	4
COMMONWEALTH BANCORP	COM	20268X102	107	3,800	SH	DEF	6
COMMONWEALTH TEL	COM	203349105	14,854	369147	SH	DEF	4
COMMONWEALTH TELEPHONE	COM	203349105	2,042	50,745	SH	DEF	12
COMMONWEALTH TELEPHONE ENTER	COM	203349105	827	20,550	SH	DEF	3
COMMONWEALTH TELEPHONE ENTERPR	COM	203349204	21	512	SH	DEF	4
COMMSCOPE INC	COM	203372107	701	56,080	SH	DEF	12
COMMUNICATION INTELLIGENCE	COM	20338K106	5	7,250	SH	DEF	12

COMMUNITY BANK OF NORTHERN	COM	203566104	16	1,614	SH	DEF	12	
COMMUNITY BANK SYSTEMS INC	COM	203607106	581	18,000	SH	DEF	12	
CMNTY BK SYST INCORPORATED	COM	203607106	15,011	475,398	SH	DEF	6	
COMMUNITY BK SYS INC	COM	203607106	34	1,060	SH	DEF	3	
COMMUNITY BANKS INC	COM	203628102	76	2,576	SH	DEF	12	
COMMUNITY CAPITAL CORP-S.C.	COM	20363C102	20	1,400	SH	DEF	12	
COMMUNITY HEALTH SYSTEMS INC	COM	203668108	303	11,300	SH	DEF	3	
COMMUNITY FIRST	COM	20366D107	14	1,250	SH	DEF	12	
COMMUNITY INVESTORS BANCORP	COM	203719109	334	33,750	SH	DEF	12	
COMMUNITY TR BANCORP	COM	204149108	3,265	130,600	SH	DEF	6	
COMPANHIA VALE DO RIO DOCE ADR	ADR	204412100	1	28	SH	DEF	2	
COMPANHIA VALE DO RIO DOCE SPON A	ADRPFD	204412100	2,341	90,200	SH	DEF	3	
CIA VALE DO RIO DOCE-ADR	ADR	204412209	12,969	468,699	SH	DEF	3	
CIA SANEAMENTO BASICO DE-ADR	ADR	20441A102	10,005	1,150,000	SH	DEF	3	1,
COMP PARANAENSE ENERG (COPEL) ADR	ADRD	20441B407	4,552	1,123,900	SH	DEF	3	1,
COMPANHIA DE BEBIDAS	ADR	20441W203	1	47	SH	DEF	2	
COMPANIA ANONIMA NACIONAL TELEFON	ADR	204421101	8	586	SH	DEF	2	
COMPAQ COMPUTER CORP COM	COM	204493100	567	23,790	SH	DEF	5	
COMPASS BANCSHARES INC	COM	20449H109	2,830	84,223	SH	DEF	12	
COMPASS BANCSHARES	COM	20449H109	9	270	SH	DEF	6	
COMPASS CAPITAL III 7.35%	PFD	20450A209	138	5,650	SH	DEF	12	
COMPLETE BUSINESS SOLUTIONS	COM	20452F107	157	28000	SH	DEF		
COMPUCOM SYSTEMS INC	COM	204780100	1	300	SH	DEF	12	
COMPUCOM SYS INC	COM	204780100	1,872	468,000	SH	DEF	6	
COMPUCREDIT CORP	COM	20478N100	4,684	673,890	SH	DEF	6	
COMPUTER ASSOCIATES INTERNATIONAL	COMC.	204912109	4	232	SH	DEF	2	
COMPUTER ASSOCIATES	COM	204912109	668	42037	SH	DEF	4	
COMPUTER ASSOC INTL INC	COM	204912109	300	18,900	SH	DEF	5	
COMPUTER ASSOCIATES INTERNATIONAL	COMC.	204912109	6	350	SH	DEF	7	
COMPUTER ASSOCIATES INTL INC	COM	204912109	4,513	283,996	SH	DEF	12	
COMPUTER ASSOCIATES INTERNATIONAL	COMC.	204912109	27,013	1,700,000	SH	DEF	14	1,
COMPUTER ASSOCIATES INTL INC.	COM	204912109	22	900	SH	DEF	15	
COMPUTER ASSOC INTL	COM	204912109	16,153	932,220	SH	DEF	6	
COMPUTER NETWORK TECHNOLOGY	COM	204925101	1	100	SH	DEF	12	
COMPUTER NETWORK TECH CORP	COM	204925101	832	135,800	SH	DEF	3	
COMPUTER SCIENCES CORP.	COM	205363104	23,631	494,372	SH	DEF	1	
COMPUTER SCIENCES CORP.	COM	205363104	2	35	SH	DEF	2	
COMPUTER SCIENCES CORP	COM	205363104	1,039	21,727	SH	DEF	12	
COMPUTER SCIENCES	COM	205363104	244	5,150	SH	DEF	6	
COMPUTER SCIENCES CORP COM	COM	205363104	16,209	339,090	SH	DEF	3	
COMPUTONE CORP NEW	COM	20562D208	96	125,922	SH	DEF	12	
COMPUWARE CORP	COM	205638109	175	28,800	SH	DEF	12	
COMPUWARE CORP.	COM	205638109	65	7,000	SH	DEF	15	
COMPUWARE CORP	COM	205638109	1	200	SH	DEF	6	
COMPUWARE CORP	COM	205638109	17,029	2,805,500	SH	DEF	3	2,
COMPX INTERNATIONAL	CL A	20563P101	1,153	93,000	SH	DEF	6	
COMSTOCK RESOURCES INC NEW	COM	205768203	8	1,000	SH	DEF	12	
COMSTOCK RES INC	COM	205768203	3,442	416,700	SH	DEF	6	
COMVERSE TECHNOLOGY INC.	COM	205862402	31,510	3,402,828	SH	DEF	8	
COMVERSE TECHNOLOGY INC.	COM	205862402	62,499	6,749,300	SH	DEF	10	6,
COMVERSE TECHNOLOGY INC NEW	COM	205862402	1,140	123,099	SH	DEF	12	
COMVERSE TECHNOLOGY INC.	COM	205862402	17	1,200	SH	DEF	15	
COMVERSE TECHNOLOGY	COM	205862402	5	380	SH	DEF	6	
CONAGRA INC.	COM	205887102	361	13,043	SH	DEF	2	
CONAGRA INC.	COM	205887102	166	6,000	SH	DEF	7	
CONAGRA INC.	COM	205887102	752	27,185	SH	DEF	9	
CONAGRA FOODS INC	COM	205887102	3,123	112,964	SH	DEF	12	
CONAGRA INC.	COM	205887102	4,455	106,100	SH	DEF	15	
CONAGRA FOODS INC	COM	205887102	16,132	603,131	SH	DEF	6	
CONAGRA INC COM	COM	205887102	3,724	134,700	SH	DEF	3	
CONAGRA CAPITAL LC-ADJ RATE	PFD	20588V307	17	750	SH	DEF	12	
CONCORD CAMERA CORP	COM	206156101	5	1,000	SH	DEF	12	

CONCORD EFS INC.	COM	206197105	7,589	251,800	SH	DEF	7	
CONCORD EFS INC	COM	206197105	286	9,500	SH	DEF	11	
CONCORD EFS INC	COM	206197105	768	25,475	SH	DEF	12	
CONCORDE CAREER COLLEGES INC	COM	20651H201	26	3,000	SH	DEF	12	
CONCUR TECHNOLOGIES INC	COM	206708109	3	1,000	SH	DEF	12	
CONCURRENT COMPUTER CORP NEW	COM	206710204	1	300	SH	DEF	12	
CONECTIV INC.	COM	206829103	45	1,750	SH	DEF	2	
CONECTIV INC	COM	206829103	279	10,794	SH	DEF	12	
CONECTIV INC.- CL A	COM	206829202	6	275	SH	DEF	2	
CONECTIV INC-CL A	COM	206829202	12	536	SH	DEF	12	
CONEXANT SYSTEMS INC.	COM	207142100	2	1,224	SH	DEF	2	
CONEXANT SYS INC COM	COM	207142100	23	14,000	SH	DEF	5	
CONEXANT SYSTEMS INC	COM	207142100	36	22,283	SH	DEF	12	
CONEXANT SYST INC	COM	207142100	1	150	SH	DEF	6	
CONMED CORP	COM	207410101	1,747	78,225	SH	DEF	3	
CONNECTICUT LIGHT & POWER CO	PFD	207597303	50	1,900	SH	DEF	12	
CONNECTICUT LIGHT & POWER CO	PFD	207597501	37	1,400	SH	DEF	12	
CONNECTICUT LIGHT & POWER CO	PFD	207597600	36	1,300	SH	DEF	12	
CONNECTICUT LIGHT & POWER CO	PFD	207597709	12	291	SH	DEF	12	
CONNECTICUT WATER SERVICE INC	COM	207797101	14	450	SH	DEF	12	
CONOCO INC	COM	208251405	325	11,704	SH	DEF	9	
CONOCO INC	COM	208251504	88	3,180	SH	DEF	2	
CONOCO	COM	208251504	11	400	SH	DEF	4	
CONOCO INC	COM	208251504	585	21,035	SH	DEF	5	
CONOCO INC	COM	208251504	658	23,673	SH	DEF	12	
CONOCO INC COM NEW	COM	208251504	33,849	1,244,765	SH	DEF	6	1,
CONOLOG CORP	COM	208254706	3	3,375	SH	DEF	12	
CONSECO INC	COM	208464107	65	32,518	SH	DEF	12	
CONSECO INC.	COM	208464107	31,920	15,960,000	SH	DEF	14	15,
CONSECO FINANCING TRUST VII	PFD	20846D206	57	8,800	SH	DEF	12	
CONSECO FINANCING TR I-9.16% PFD	PFD	20846F201	6	1,000	SH	DEF	2	
CONSECO FINANCING TR I-9.16%	PFD	20846F201	2	400	SH	DEF	12	
CONSECO FIN TR VI 9.00%	PFD	20846M206	12	2,000	SH	DEF	12	
CONSECO STRATEGIC INCOME FD	UNIT	20847A102	46	5,883	SH	DEF	12	
CONSECO FINANCING TRUST V	PFD	20847D205	4	600	SH	DEF	12	
CONSOL ENERGY INC	COM	20854P109	52	2,430	SH	DEF	12	
CONSOLIDATED CAPITAL INSTL	COM	208924100	36	218	SH	DEF	12	
CONSOLIDATED CAPITAL INSTL	COM	208924209	3	479	SH	DEF	12	
CONSOLIDATED EDISON CO N Y INC.	PFD	209111301	15	200	SH	DEF	2	
CONS EDISON CO OF NEW YORK INC	PFD	209111707	802	10,455	SH	DEF	12	
CONSOLIDATED EDISON CO OF NY	PFD	209111814	10	400	SH	DEF	12	
CONSOLIDATED EDISON CO OF NY	PFD	209111830	14	534	SH	DEF	12	
CONS EDISON CO OF NEW YORK INC	PFD	209111848	103	4,100	SH	DEF	12	
CONSOLIDATED EDISON INC.	COM	209115104	17	400	SH	DEF	2	
CONSOLILDATED EDISON INC COM	COM	209115104	574	13,750	SH	DEF	5	
CONSOLIDATED EDISON INC	COM	209115104	602	14,429	SH	DEF	12	
CONSOLDTD EDISON INC	COM	209115104	24	550	SH	DEF	6	
CONSOLIDATED EDISON INC COM	COM	209115104	15,541	372,250	SH	DEF	3	
CONSOLIDATED EDISON INC	PFD	209115203	25	1,000	SH	DEF	12	
CONSOLIDATED GRAPHICS INC-TEX	COM	209341106	10	500	SH	DEF	12	
CONSOLIDATED GRAPHIC	COM	209341106	4,070	202,500	SH	DEF	6	
CONSOLIDATED GRAPHICS INC COM	COM	209341106	15	800	SH	DEF	3	
CONSTELLATION BRANDS INC	COM	21036P108	388	12,130	SH	DEF	12	
CONSTELLATION BRANDS INC	COM	21036P108	173	5,400	SH	DEF	3	
CONSTELLATION ENERGY GROUP	COM	210371100	22	750	SH	DEF	2	
CONSTELLATION ENERGY GROUP	COM	210371100	136	4,650	SH	DEF	9	
CONSTELLATION ENERGY GROUP INC	COM	210371100	5,989	204,125	SH	DEF	12	
CONSTELLATION ENERGY GP INC	COM	210371100	12,301	422,355	SH	DEF	6	
CONSTELLATION ENERGY GROUP	COM	210371100	3,729	127,100	SH	DEF	3	
CONSUMER PORTFOLIO SERVICES	COM	210502100	16	6,000	SH	DEF	12	
CONSUMERS ENERGY CO-$4.50 CUM	PFD	210518304	55	1,003	SH	DEF	12	
CONSUMERS FINANCIAL CORP	PFD	210520300	35	8,950	SH	DEF	12	

CONSUMERS ENERGY CO FINANCING	PFD	21052A209	32	1,500	SH	DEF	12	
CONTINENTAL AG SPONSORED ADR	ADR	210771200	1	42	SH	DEF	2	
CONTINENTAL AIRLINES INC-CL B	COM	210795308	21	1,330	SH	DEF	12	
CONVERA CORP	COM	211919105	4	1,500	SH	DEF	12	
CONVERGYS CORP	COM	212485106	19,481	1,000,031	SH	DEF	2	
CONVERGYS CORP	COM	212485106	638	32,750	SH	DEF	12	
CONVERGYS CORP	COM	212485106	3	100	SH	DEF	6	
COOPER CAMERON CORP COM	COM	216640102	363	7,500	SH	DEF	5	
COOPER CAMERON CORP COM	COM	216640102	165	3,400	SH	DEF	3	
COOPER COMPANIES INC NEW (THE)	COM	216648402	5	100	SH	DEF	12	
COOPER COS INC COM NEW	COM	216648402	2,830	60,090	SH	DEF	3	
COOPER TIRE & RUBBER CO	COM	216831107	396	19,290	SH	DEF	12	
COOPER TIRE & RUBBER	COM	216831107	13,832	605,600	SH	DEF	6	
COOPER TIRE & RUBR CO COM	COM	216831107	9,090	442,340	SH	DEF	3	
COOPERATIVE BANKSHARES INC	COM	216844100	9	600	SH	DEF	12	
COORS (ADOLPH)	CLASS B	217016104	237	2,500	SH	DEF	15	
ADOLPH COORS CO-CL B	COM	217016104	69	1,102	SH	DEF	12	
COORS ADOLPH CO CL B NASD INDL	COM	217016104	15,925	255,620	SH	DEF	3	
COPART INC	COM	217204106	3	195	SH	DEF	12	
COPPER MTN NETWORKS INC	COM	217510106	8	9,300	SH	DEF	12	
COPYTELE INC	COM	217721109	2	4,500	SH	DEF	12	
CORDIANT COMMUNICATIONS PLC	COM	218514206	6,052	966,298	SH	DEF	6	
***COREL CORP	COM	21868Q109	5	6,000	SH	DEF	12	
CORINTHIAN COLLEGES INC	COM	218868107	139	4,100	SH	DEF	12	
CORIXA CORP	COM	21887F100	15	2,198	SH	DEF	12	
CORNERSTONE BANCORP INC.	COM	218925105	145	8,286	SH	DEF	9	
CORN PRODUCTS INTERNATIONAL INC.	COM	219023108	71	2,276	SH	DEF	2	
CORN PRODUCTS INTERNATIONAL	COM	219023108	325	10,435	SH	DEF	12	
CORN PRODUCTS INTL INC	COM	219023108	2,216	71,200	SH	DEF	3	
CORNELL COMP INC	COM	219141108	1,763	160,300	SH	DEF	6	
CORNERSTONE STRATEGIC RETURN	UNIT	21923Y105	1	133	SH	DEF	12	
CORNING, INC.	COM	219350105	40	11,400	SH	DEF	1	
CORNING INCORPORATED	COM	219350105	295	83,139	SH	DEF	2	
CORNING INC	COM	219350105	104	29,310	SH	DEF	5	
CORNING INCORPORATED	COM	219350105	554	156,000	SH	DEF	8	
CORNING INC	COM	219350105	1,982	558,244	SH	DEF	12	
CORNING INC.	COM	219350105	4	700	SH	DEF	15	
CORNING INC	COM	219350105	18	5000	SH	DEF		
CORNING INC	COM	219350105	13,008	2,983,080	SH	DEF	6	2,
CORP BACKED TR CTFS	PFD	21988G601	25	1,000	SH	DEF	12	
CORPORATE BKD TR CTFS TOYS R	PFD	21988G619	491	59,200	SH	DEF	12	
CBTC ROYAL CARIBBEAN CRUISES	PFD	21988G650	22	1,000	SH	DEF	12	
CORP BKD TR CTFS SER 2001-25	PFD	21988G676	39	1,600	SH	DEF	12	
CORPORATE BKD TR CTFS	PFD	21988G718	20	800	SH	DEF	12	
CORP BACKED TR CTFS	PFD	21988G742	13	600	SH	DEF	12	
CORP BACKED TRUST CTFS	PFD	21988G759	134	5,400	SH	DEF	12	
CORP BACKED TRUST CTFS WCOM	PFD	21988G775	10	1,400	SH	DEF	12	
CORP BACKED TR CTFS	PFD	21988G783	253	10,100	SH	DEF	12	
CORP BACKED TR CTFS	PFD	21988G809	13	500	SH	DEF	12	
CORP BACKED TR CTFS	PFD	21988G841	25	1,000	SH	DEF	12	
CORPORATE EXECUTIVE BOARD CO	COM	21988R102	2	45	SH	DEF	12	
CORPORATE EXECUTIVE BOARD CO	COM	21988R102	110	3,200	SH	DEF	3	
CORPORATE HIGH YIELD FUND INC	UNIT	219914108	49	6,717	SH	DEF	12	
CORRECTIONAL SVCS	COM	219921103	272	121,100	SH	DEF	6	
CORPORATE OFFICE PROPERTIES	COM	22002T108	798	54,680	SH	DEF	12	
CORPORATE OFFICE PPTYS TR	PFD	22002T207	47	1,790	SH	DEF	12	
CORPORATE OFFICE PPTYS TR	PFD	22002T306	221	8,150	SH	DEF	12	
CORPORATE OFFICE PROPERTIES	PFD	22002T405	34	1,300	SH	DEF	12	
CORRECTIONS CORP AMERICA	COM	22025Y407	3	164	SH	DEF	12	
CORRECTIONS CORP OF AMERICA	COM	22025Y407	14	800	SH	DEF	3	
CORTEX PHARMACEUTICALS INC NEW	COM	220524300	8	5,000	SH	DEF	12	
CORP BACKED TR CTFS	PFD	22080Q208	74	3,000	SH	DEF	12	

CORTS TR SHERWIN-WILLIAMS DEBS	PFD	22081H207	120	4,700	SH	DEF	12	
CORTS TR II FIRST UN CAP I	PFD	22081J203	297	11,800	SH	DEF	12	
CORTS TRUST FOR AFC CAP TRUST	PFD	22081N204	79	3,200	SH	DEF	12	
CORUS BANKSHARES INC	COM	220873103	25,949	531,221	SH	DEF	6	
CORUS GROUP PLC	ADR	22087M101	1	103	SH	DEF	2	
CORVIS CORP	COM	221009103	15	22,310	SH	DEF	12	
COST PLUS INC/CALIFORNIA	COM	221485105	256	8,400	SH	DEF	5	
COST PLUS INC/CALIFORNIA	COM	221485105	359	11,800	SH	DEF	3	
COSTCO WHSL CORP NEW	COM	22160K105	146	3,786	SH	DEF	2	
COSTCO WHOLESALE CORPORATION	COM	22160K105	1,825	47,245	SH	DEF	5	
COSTCO WHSL CORP NEW	COM	22160K105	431	11,150	SH	DEF	7	
COSTCO WHOLESALE CORP-NEW	COM	22160K105	800	20,716	SH	DEF	12	
COSTCO WHOLESALE CORP	COM	22160K105	6	100	SH	DEF	15	
CORPORATION COTT	COM	22163N106	1,072	56,471	SH	DEF	12	
COTT CORP.	COM	22163N106	47,925	2,523,700	SH	DEF	14	2,
COTTON STS LIFE INS	COM	221774102	507	50,937	SH	DEF	6	
***COUNSEL CORP	COM	22226R102	4	2,000	SH	DEF	12	
COUNTY FIRST BANK LA PLATA MD	COM	22235A108	58	3,967	SH	DEF	12	
COUNTRYWIDE CREDIT INDUSTRIES, IN	COM	222372104	724	15,000	SH	DEF	7	
COUNTRYWIDE CREDIT INDS INC	COM	222372104	766	15,885	SH	DEF	12	
COUNTRYWIDE CREDIT INDUSTRIES	COM	222372104	198	2,700	SH	DEF	15	
COUNTRYWIDE CR INDS	COM	222372104	19,628	398,120	SH	DEF	6	
COUNTRYWIDE CREDIT IND	COM	222372104	22,735	471,200	SH	DEF	3	
COUPON TREAS RCPT-INT PMT ON	CONV	222655RP9	1,159	11,660	PRN	DEF	12	
COUPON TREAS RCPT-INT PMT ON	CONV	222655RU8	3,692	41,141	PRN	DEF	12	
COURIER CORP	COM	222660102	10	250	SH	DEF	12	
COURIER CORP	COM	222660102	1,632	36,825	SH	DEF	6	
COUSINS PROPERTIES INC	COM	222795106	10	400	SH	DEF	12	
COVAD COMMUNICATIONS GROUP INC	COM	222814204	12	10,290	SH	DEF	12	
COVANCE INC	COM	222816100	29	1,525	SH	DEF	12	
COVANSYS CORP	COM	22281W103	170	30,200	SH	DEF	12	
COVENTRY HEALTH CARE INC	COM	222862104	31	1,100	SH	DEF	12	
COVENTRY HEALTH CARE	COM	222862104	20,911	735,775	SH	DEF	3	
COX COMMUNICATIONS INC. CL A	COM	224044107	6	200	SH	DEF	2	
COX COMMUNICATIONS INC. CL A	COM	224044107	83	3,000	SH	DEF	7	
COX COMMUNICATIONS INC NEW	COM	224044107	411	14,906	SH	DEF	12	
COX COMM CVT SUB DEB	CVT	224044AX5	4,106	10,200,000	PRN	DEF	16	
COX RADIO INC-CL A	COM	224051102	2	79	SH	DEF	12	
***CP SHIPS LIMITED	COM	22409V102	7	681	SH	DEF	12	
CRANE CO	COM	224399105	37	1,440	SH	DEF	12	
CRANE CO	COM	224399105	11,945	449,557	SH	DEF	6	
CREDIT SUISSE ASSET MGMT	UNIT	224916106	21	4,445	SH	DEF	12	
CRAY INC	COM	225223106	4	1,000	SH	DEF	12	
CREDENCE SYSTEMS CORP	COM	225302108	23	1,292	SH	DEF	12	
CREDIT ACCEPTANCE CORP-MICH	COM	225310101	3	200	SH	DEF	12	
CREDIT ACCEP CORP	COM	225310101	204	15,000	SH	DEF	6	
CREDIT SUISSE GROUP ADR	COM	225401108	2,426	73,255	SH	DEF	6	
CREE INC	COM	225447101	54	4,078	SH	DEF	12	
CREDIT SUISSE HIGH YIELD BD FD	UNIT	22544F103	22	5,000	SH	DEF	12	
CRESCENT REAL ESTATE EQUITIES	COM	225756105	47	2,525	SH	DEF	12	
CRIIMI MAE INC-10.875% CUM	PFD	226603207	10	600	SH	DEF	12	
CRIIMI MAE INC	PFD	226603405	1	195	SH	DEF	12	
CRIIMI MAE INC	COM	226603504	18	2,430	SH	DEF	12	
CROMPTON CORPORATION	COM	227116100	372	29,200	SH	DEF	3	
A T CROSS CO-CL A	COM	227478104	16	2,100	SH	DEF	12	
CROSS COUNTY INC	COM	22748P105	416	11,000	SH	DEF	5	
CROSS COUNTRY INC.	COM	22748P105	37	1000	SH	DEF		
CROSS TIMBERS ROYALTY TRUST	COM	22757R109	15	1,000	SH	DEF	12	
CROWN AMERICAN REALTY TRUST	COM	228186102	19	2,000	SH	DEF	12	
CROWN AMER REALTY TRUST	COM	228186102	2,672	284,270	SH	DEF	3	
CROWN CASTLE INTL CORP	COM	228227104	30	7,655	SH	DEF	12	
CROWN CASTLE INTL CORP	PFD	228227401	24	1,350	SH	DEF	12	

CROWN CORK & SEAL CO INC.	COM	228255105	1	200	SH	DEF	2
CROWN CORK & SEAL CO INC	COM	228255105	42	6,136	SH	DEF	12
CROWN CORK & SEAL	COM	228255105	283	39,250	SH	DEF	6
CROWN CORK & SEAL INC COM	COM	228255105	1,232	179,800	SH	DEF	3
CROWN MEDIA HLDGS INC	COM	228411104	77	9,775	SH	DEF	12
CROWN PACIFIC PARTNERS LP	COM	228439105	6	1,200	SH	DEF	12
CRYOLIFE, INC.	COM	228903100	32	2,000	SH	DEF	2
CRYPTOLOGIC INC	COM	228906103	37	4,240	SH	DEF	3
***CRYSTALLEX INTERNATIONAL	COM	22942F101	27	15,000	SH	DEF	12
CUBIC CORP	COM	229669106	27	1,160	SH	DEF	12
CUBIST PHARMACEUTICALS INC	COM	229678107	16	1,700	SH	DEF	12
CULLEN FROST BANKERS INC.	COM	229899109	3,375	93,875	SH	DEF	7
CULLEN FROST BANKERS INC	COM	229899109	773	21,503	SH	DEF	12
CULLEN FROST BANKERS INC COM	NACOMINDL	229899109	162	4,500	SH	DEF	3
CUMMINS INC	COM	231021106	415	12,550	SH	DEF	12
CUMMINS INC	COM	231021106	3,161	85,860	SH	DEF	6
CUMULUS MEDIA INC	COM	231082108	3	200	SH	DEF	3
CURATIVE HEALTH SERVICES INC	COM	231264102	1	75	SH	DEF	12
CURAGEN CORP	COM	23126R101	15	2,700	SH	DEF	12
CURON MEDICAL INC	COM	231292103	3	1,000	SH	DEF	12
CURTISS WRIGHT CORP	COM	231561101	59	740	SH	DEF	12
CURTISS WRIGHT CORP COM	COM	231561101	6,984	87,300	SH	DEF	3
CURTISS WRIGHT CORP	COM	231561408	21	278	SH	DEF	12
CYBERGUARD CORP	COM	231910100	184	67,000	SH	DEF	12
CUTTER & BUCK INC	COM	232217109	9	1,500	SH	DEF	12
CYBERSOURCE CORP DEL	COM	23251J106	191	82,190	SH	DEF	12
CYBERONICS INC	COM	23251P102	7	500	SH	DEF	12
CYMER INC COM	COM	232572107	191	5,450	SH	DEF	3
CYPRESS SEMICONDUCTOR	COM	232806109	15	1000	SH	DEF	4
CYPRESS SEMICONDUCTOR CORP	COM	232806109	77	5,091	SH	DEF	12
CYSIVE INC	COM	23281T108	7	2,850	SH	DEF	12
CYTEC INDUSTRIES INC	COM	232820100	64	2,040	SH	DEF	12
CYTEC INDUSTRIES INC	COM	232820100	21,414	687,946	SH	DEF	6
CYTOGEN CORP	COM	232824102	12	11,310	SH	DEF	12
D & E COMMUNICATIONS INC	COM	232860106	1	100	SH	DEF	12
CYTYC CORP	COM	232946103	246	32,307	SH	DEF	12
DBS GROUP HLDGS LTD	ADR	23304Y100	1	51	SH	DEF	2
DBS GROUP HOLDINGS LTD	COM	23304Y100	250	9,000	SH	DEF	6
DIGITAL MICROWAVE CORP COM	NASDCOMDL	23322L106	2	1,200	SH	DEF	3
DNP SELECT INCOME FD INC	UNIT	23325P104	1,249	122,649	SH	DEF	12
DPL INC.	COM	233293109	1,328	50,224	SH	DEF	2
DPL INC.	COM	233293109	1,604	60,652	SH	DEF	9
DPL INC	COM	233293109	471	17,821	SH	DEF	12
DPL INC	COM	233293109	7	270	SH	DEF	6
DQE CAPITAL CORP	PFD	23329F201	132	5,400	SH	DEF	12
DQE INC	COM	23329J104	263	18,812	SH	DEF	12
DQE	COM	23329J104	5,787	410,000	SH	DEF	13
DRS TECHNOLOGIES INC	COM	23330X100	103	2,400	SH	DEF	12
D R HORTON INC.	COM	23331A109	39	1,500	SH	DEF	2
D R HORTON INC	COM	23331A109	62	2,366	SH	DEF	12
D R HORTON INC	COM	23331A109	1,393	53,500	SH	DEF	3
DST SYSTEMS INC.	COM	233326107	238	5,200	SH	DEF	7
DST SYSTEMS INC-DEL	COM	233326107	907	19,840	SH	DEF	12
DST SYSTEMS INC COM NASDQ	COM	233326107	183	4,000	SH	DEF	3
DSP GROUP INC	COM	23332B106	16	800	SH	DEF	12
DTE ENERGY COMPANY	COM	233331107	179	4,015	SH	DEF	2
DTE ENERGY CO	COM	233331107	189	4,240	SH	DEF	12
DTE ENERGY	COM	233331107	17,062	380,000	SH	DEF	13
DTE ENERGY CO.	COM	233331107	112	2500	SH	DEF	
DTE ENERGY CO	COM	233331107	10,863	232,120	SH	DEF	6
DTE ENERGY TRUST I 7.8% TRUST	PFD	23333Q201	76	3,000	SH	DEF	12
DVI INC	COM	233343102	4,344	222,300	SH	DEF	6

DAISYTEK INTL CORP	COM	234053106	2,946	207,200	SH	DEF	6	
DAISYTEK INTL CORP COM	COM	234053106	1,096	64,600	SH	DEF	3	
***DAKOTA MINING CORP	COM	23423G105	1	102,727	SH	DEF	12	
DALEEN TECHNOLOGIES INC	COM	23437N104	89	594,657	SH	DEF	12	
FLEXTRONICS INTL LTD	COM	2353058	21	1,900	SH	DEF	15	
DANA CORPORATION	COM	235811106	16	860	SH	DEF	2	
DANA CORP	COM	235811106	157	8,450	SH	DEF	12	
DANA CORP	COM	235811106	7	310	SH	DEF	6	
DANA CORP COM	COM	235811106	8,670	467,900	SH	DEF	3	
DANAHER CORP	COM	235851102	755	11,375	SH	DEF	12	
DAOU SYSTEMS INC	COM	237015102	5	4,655	SH	DEF	12	
DARDEN RESTAURANTS INC.	COM	237194105	99	4,002	SH	DEF	2	
DARDEN RESTAURANTS INC.	COM	237194105	3,912	158,400	SH	DEF	7	
DARDEN RESTAURANTS INC	COM	237194105	842	34,101	SH	DEF	12	
DARDEN RESTAURANTS INC COM	COM	237194105	32,049	1,297,530	SH	DEF	3	1,
DATAWATCH CORP	COM	237917208	4	1,170	SH	DEF	7	
DATARAM CORP	COM	238108203	290	50,500	SH	DEF	6	
DATASTREAM SYSTEMS INC	COM	238124101	11	1,595	SH	DEF	12	
DAVE & BUSTERS INC.	COM	23833N104	28	2,304	SH	DEF	2	
DAVE & BUSTERS INC	COM	23833N104	114	9,350	SH	DEF	12	
DAVE & BUSTERS INC	COM	23833N104	2,504	206,400	SH	DEF	6	
DAVIDSON GROWTH PLUS LP	COM	238635106	3	20	SH	DEF	12	
DAVIDSON INCOME REAL ESTATE LP	COM	238637102	6	29	SH	DEF	12	
***DAVIDSON TISDALE LTD	COM	238653109	1	5,000	SH	DEF	12	
DAVIS PARTNERS FUND I, L.P.	COM	23899A996	11,790	15,000,000	SH	DEF	14	15,
DAVITA INC	COM	23918K108	11	450	SH	DEF	12	
DAXOR CORP	COM	239467103	18	1,000	SH	DEF	12	
DAYTON & MICHIGAN RR CO	COM	239649106	18	608	SH	DEF	2	
DAYTON & MICHIGAN RR	PFD	239649205	17	357	SH	DEF	2	
DEAN FOODS CO NEW	COM	242370104	267	7,159	SH	DEF	12	
DEAN FOODS CO	COM	242370104	224	6,000	SH	DEF	3	
DEB SHOPS	COM	242728103	169	5,000	SH	DEF	9	
DEB SHOPS	COM	242728103	12,479	381,010	SH	DEF	6	
DEBT STRATEGIES FD INC	COM	24276Q109	4	750	SH	DEF	12	
DECKERS OUTDOOR	COM	243537107	583	126,700	SH	DEF	6	
DECODE GENETICS INC	COM	243586104	9	2,000	SH	DEF	2	
DEERE & CO	COM	244199105	428	8,925	SH	DEF	2	
DEERE & CO	COM	244199105	1,143	23,852	SH	DEF	12	
DEERE & CO	COM	244199105	3,645	50,100	SH	DEF	15	
DEERE & CO	COM	244199105	1,779	37,710	SH	DEF	6	
DEL MONTE FOODS CO	COM	24522P103	8,234	811,200	SH	DEF	6	
DELAWARE INVTS DIVID & INCOME	UNIT	245915103	423	30,873	SH	DEF	12	
DELAWARE INVTS GLOBAL DIVID &	UNIT	245916101	13	1,000	SH	DEF	12	
DELCATH SYSTEM INC	COM	24661P104	3	3,900	SH	DEF	12	
DELIA*S CORP	COM	24688Q101	4	800	SH	DEF	12	
DELIAS CORPORATION CL A	COM	24688Q101	4	700	SH	DEF	3	
DELL COMPUTER CORPORATION	COM	247025109	15,919	608,979	SH	DEF	2	
DELL COMPUTER	COM	247025109	7,307	279530	SH	DEF	4	
DELL COMPUTER CORP	COM	247025109	4,557	174,333	SH	DEF	5	
DELL COMPUTER CORPORATION	COM	247025109	26	1,000	SH	DEF	7	
DELL COMPUTER CORP.	COM	247025109	880	33,650	SH	DEF	9	
DELL COMPUTER CORPORATION	COM	247025109	14,116	540,000	SH	DEF	10	
DELL COMPUTER CORP	COM	247025109	453	17,319	SH	DEF	11	
DELL COMPUTER CORP	COM	247025109	10,934	418,296	SH	DEF	12	
DELL COMPUTER	COM	247025109	139	3,500	SH	DEF	15	
DELL COMPUTER CORP	COM	247025109	51	1,900	SH	DEF	6	
DELL COMPUTER CORP	COM	247025109	126	4,900	SH	DEF		
DELL COMPUTER CORP COM NASD INDL	COM	247025109	26,152	1,000,447	SH	DEF	3	
DELMARVA POWER FINANCING I	PFD	247112204	40	1,600	SH	DEF	12	
DELPHI CORPORATION	COM	247126105	11	861	SH	DEF	2	
DELPHI CORPORATION	COM	247126105	147	11,157	SH	DEF	11	
DELPHI CORP	COM	247126105	3,024	229,110	SH	DEF	12	

DELPHI CORPORATION	COM	247126105	4,051	202,101	SH	DEF	15
DELPHI CORPORATION	COM	247126105	4	269	SH	DEF	6
DELPHI AUTO SYSTEMS	COM	247126105	1,724	130,600	SH	DEF	3
DELPHI FINL GRP	CL A	247131105	11,664	277,713	SH	DEF	6
DELPHI FINL GROUP INC CL A NASD I	COM	247131105	3,479	80,250	SH	DEF	3
DELTA & PINE LAND CO	COM	247357106	16	793	SH	DEF	12
DELTA & PINE LAND COMPANY	COM	247357106	1,845	93,035	SH	DEF	6
***DELRINA CORP-EXCH SHS	COM	24735L204	43	1,300	SH	DEF	12
DELTA AIR LINES INC.	COM	247361108	51	2,536	SH	DEF	2
DELTA AIR LINES INC	COM	247361108	118	5,903	SH	DEF	12
DELTA AIR LINES INC	COM	247361108	8,038	306,210	SH	DEF	6
DELTA AIR LINES INC	PFD	247361405	79	3,780	SH	DEF	12
DELTA NATURAL GAS CO INC	COM	247748106	7	300	SH	DEF	12
DELTA NAT GAS INC	COM	247748106	277	12,600	SH	DEF	6
DELTATHREE INC	COM	24783N102	1	2,200	SH	DEF	12
DELTAGEN INC	COM	24783R103	2	1,000	SH	DEF	12
DELTIC TIMBER CORP	COM	247850100	50	1,448	SH	DEF	12
DELTEK SYS INC	COM	24785A108	1,586	222,700	SH	DEF	6
DENBURY RESOURCES INC.	COM	247916208	439	43900	SH	DEF	
DENBURY RESOURCES INC	COM	247916208	644	62,550	SH	DEF	3
DELUXE CORP AVEC DROITS DE	COM	248019101	296	7,600	SH	DEF	12
DELUXE CORPORATION	COM	248019101	6,890	152,300	SH	DEF	6
DENDRITE INTL INC COM	COM	248239105	366	37,870	SH	DEF	3
DENDREON CORP	COM	24823Q107	8	4,000	SH	DEF	2
DENISON INTERNATIONAL PLC ADR	COM	248335101	56	3000	SH	DEF	
DENTSPLY INTERNATIONAL INC NEW	COM	249030107	41	1,100	SH	DEF	12
DENTSPLY INTL INC NEW COM NASD IN	COM	249030107	4,584	124,200	SH	DEF	3
DEPARTMENT 56 INC	COM	249509100	4,138	229,900	SH	DEF	6
***DESCARTES SYSTEMS GROUP INC	COM	249906108	1	200	SH	DEF	12
DESERT CMNTY BK	COM	25037Y109	26	900	SH	DEF	6
DETROIT EDISON CO QUIDS	PFD	250847688	69	2,800	SH	DEF	12
DETROIT EDISON CO-7.54% QTLY	PFD	250847696	5	200	SH	DEF	12
DETROIT EDISON CO-7.625% QTRLY	PFD	250847712	50	2,033	SH	DEF	12
DEUTSCHE LUFTHANSA A G	ADR	251561304	119	8,500	SH	DEF	2
DEUTSCHE TELEKOM AG S.A.	ADR	251566105	1	115	SH	DEF	2
DEVELOPERS DIVERSIFIED REALTY	COM	251591103	4,617	205,200	SH	DEF	1
DEVELOPERS DIVERSIFIED REALTY	COM	251591103	142	6,306	SH	DEF	12
DEVELOPERS DIVERSIFIED REALTY	PFD	251591608	45	1,800	SH	DEF	12
DEVON ENERGY CORP NEW	COM	25179M103	7	150	SH	DEF	7
DEVON ENERGY CORPORATION NEW	COM	25179M103	799	16,221	SH	DEF	12
DEVON ENERGY CORP NEW	COM	25179M103	49,280	1,000,000	SH	DEF	14
DEVON ENERGY CORP	COM	25179M103	22,672	433,912	SH	DEF	6
DEVRY INC.	COM	251893103	18	800	SH	DEF	2
DEVRY INC DEL	COM	251893103	352	15,400	SH	DEF	5
DEVRY INC.	COM	251893103	217	9,500	SH	DEF	7
DEVRY INC-DEL	COM	251893103	1,204	52,695	SH	DEF	12
DEWOLFE COS INC	COM	252115100	409	32,850	SH	DEF	6
DIAGEO PLC-SPONSORED ADR NEW	ADR	25243Q205	316	6,116	SH	DEF	2
DIAGEO PLC-SPONSORED ADR NEW	COM	25243Q205	4,933	95,841	SH	DEF	6
DIAGNOSTIC PRODUCTS CORP	COM	252450101	331	8,950	SH	DEF	12
DIAGNOSTIC PRODS CORP COM	COM	252450101	7,037	190,200	SH	DEF	3
DIAL CORP.	COM	25247D101	61	3,000	SH	DEF	9
DIAL CORP NEW	COM	25247D101	79	3,961	SH	DEF	12
DIAL CORP NEW	COM	25247D101	7,611	378,120	SH	DEF	6
DIAL CORP NEW COM	COM	25247D101	150	7,500	SH	DEF	3
DIAMOND OFFSHORE DRILLING, INC.	COM	25271C102	2	60	SH	DEF	2
DIAMOND OFFSHORE DRILLING	COM	25271C102	342	12,000	SH	DEF	5
DIAMOND OFFSHORE DRILLING INC	COM	25271C102	373	13,077	SH	DEF	12
DIAMONDS TRUST-UNIT SERIES 1	COM	252787106	1,163	12,570	SH	DEF	12
DIAMONDCLUSTER INTL INC	COM	25278P106	12	2,000	SH	DEF	12
DIASYS CORP	COM	252838107	8	9,700	SH	DEF	12
DICE INC	COM	25301P107	8	3,600	SH	DEF	12

DIEBOLD INC.	COM	253651103	315	8,450	SH	DEF	2	
DIEBOLD INC.	COM	253651103	7,380	198,165	SH	DEF	7	
DIEBOLD INC	COM	253651103	1,827	49,063	SH	DEF	12	
DIEBOLD INC COM	COM	253651103	9,720	261,000	SH	DEF	3	
DIGEX INC DEL	COM	253756100	1	6,063	SH	DEF	12	
DIGI INTERNATIONAL INC	COM	253798102	1	325	SH	DEF	12	
DIGIMARC CORP	COM	253807101	1	100	SH	DEF	12	
DIGITAL ANGEL CORP	COM	253830103	1	225	SH	DEF	12	
DIGITAL LIGHTWAVE	COM	253855100	563	181,700	SH	DEF	6	
DIGITAL INSIGHT CORP	COM	25385P106	3	170	SH	DEF	12	
DIGITAL RIVER INC	COM	25388B104	14	1,500	SH	DEF	3	
DIGITAS INC	COM	25388K104	3	600	SH	DEF	12	
DIME CMNTY BANCSHRS	COM	253922108	579	24,000	SH	DEF	6	
DIME COMMUNITY BANCSHARES INC	COM	253922108	11,892	524,100	SH	DEF	3	
DIGENE CORP	COM	253990675	4	300	SH	DEF	12	
DILLARDS INC CL A	COM	254067101	5,424	206,300	SH	DEF	3	
DILLARDS CAPITAL TRUST I	PFD	25406P200	57	2,800	SH	DEF	12	
***DIMETHAID RESEARCH INC	COM	25435L105	110	58,145	SH	DEF	12	
DIMON INC	COM	254394109	23	3,300	SH	DEF	12	
DIMON INCORPORATED	COM	254394109	6,267	880,200	SH	DEF	6	
DIMON INC COM	COM	254394109	1,190	171,900	SH	DEF	3	
DIODES INC	COM	254543101	1,020	121,300	SH	DEF	6	
DIONEX CORP	COM	254546104	25	932	SH	DEF	12	
DIOMED HOLDINGS INC	COM	25454R108	1	500	SH	DEF	12	
DIRECT INSITE CORP.	COM	25457C207	1	240	SH	DEF	2	
WALT DISNEY CO.	COM	254687106	3,640	192,572	SH	DEF	1	
THE WALT DISNEY CO.	COM	254687106	4,213	222,925	SH	DEF	2	
DISNEY	COM	254687106	6,762	357782	SH	DEF	4	
THE WALT DISNEY CO.	COM	254687106	25	1,300	SH	DEF	7	
THE WALT DISNEY CO.	COM	254687106	1,894	100,198	SH	DEF	9	
WALT DISNEY CO	COM	254687106	513	27,147	SH	DEF	11	
WALT DISNEY CO HOLDING CO	COM	254687106	12,351	653,516	SH	DEF	12	
DISNEY (WALT) CO. HOLDING CO.	COM	254687106	3,207	112,300	SH	DEF	15	
THE WALT DISNEY CO	COM	254687106	33,628	1,599,560	SH	DEF	6	1,
DISNEY WALT CO DEL COM	COM	254687106	4,718	249,647	SH	DEF	3	
WALT DISNEY COMPANY	PFD	254687304	49	1,915	SH	DEF	12	
DIVALL INSURED INCOME PPTYS LP	COM	255017105	25	50	SH	DEF	12	
DIVERSA CORP	COM	255064107	1	100	SH	DEF	12	
DIVERSIFIED SENIOR SERVICES	COM	255340101	5	131,121	SH	DEF	12	
***DIVERSINET CORP NEW	COM	25536K204	1	4,100	SH	DEF	12	
DIVINE INC	COM	255402109	3	13,570	SH	DEF	12	
DIVINE INC CL A NEW	COM	255402406	12	3,126	SH	DEF	12	
DOCUCORP INTERNATIONAL INC	COM	255911109	3	281	SH	DEF	12	
DOCUMENTUM INC	COM	256159104	5	400	SH	DEF	12	
DOLE FOOD COMPANY	COM	256605106	52	1,800	SH	DEF	2	
DOLE FOOD CO INC	COM	256605106	29	1,000	SH	DEF	12	
DOLE FOOD INC COM	COM	256605106	3,292	114,100	SH	DEF	3	
DOLLAR GENERAL CORP.	COM	256669102	10	529	SH	DEF	2	
DOLLAR GENERAL CORP	COM	256669102	215	11,288	SH	DEF	12	
DOLLAR THRIFTY AUTOMOTIVE	COM	256743105	10	400	SH	DEF	12	
DOLLAR THRIFTY AUTO	COM	256743105	1,787	76,900	SH	DEF	6	
DOLLAR TREE STORES INC	COM	256747106	26	650	SH	DEF	12	
DOLLAR TREE STORES INC COM	COM	256747106	524	13,300	SH	DEF	3	
DOMINION CNG CAP TRUST I	PFD	257206201	515	20,485	SH	DEF	12	
DOMINION HOMES INC	COM	257386102	48	2,350	SH	DEF	12	
DOMINION HOMES INC	COM	257386102	1,332	56,800	SH	DEF	6	
DOMINION RESOURCES, INC. VA	COM	25746U109	266	4,018	SH	DEF	1	
DOMINION RES INC VA NEW	COM	25746U109	117	1,760	SH	DEF	2	
DOMINION RESOURCES INC/VA	COM	25746U109	441	6,663	SH	DEF	5	
DOMINION RESOURCES INC VA NEW	COM	25746U109	735	11,096	SH	DEF	11	
DOMINION RESOURCES INC VA NEW	COM	25746U109	2,660	40,183	SH	DEF	12	
DOMINION RESOURCES	COM	25746U109	12,710	195,550	SH	DEF	13	

DOMINION RESOURCES INC/VA	COM	25746U109	10	100	SH	DEF	15
DOMINION RES INC VA	COM	25746U109	8	121	SH	DEF	6
DOMINION RESOURCES CAP TR II	PFD	25746X202	213	8,150	SH	DEF	12
DOMTAR INC	COM	257561100	11,267	964,600	SH	DEF	6
DONALDSON INC.	COM	257651109	1,913	54,600	SH	DEF	2
DONALDSON CO INC	COM	257651109	889	25,375	SH	DEF	12
DONEGAL GROUP INC	CL A	257701201	933	80,044	SH	DEF	6
DONEGAL GROUP INC	COM	257701201	15	1,500	SH	DEF	12
DONEGAL GROUP INC	CL B	257701300	459	42,671	SH	DEF	6
DONNELLEY (R R) & SONS CO	COM	257867101	116	4,200	SH	DEF	2
R R DONNELLEY & SONS CO	COM	257867101	182	6,600	SH	DEF	12
DONNELLEY R R & SONS	COM	257867101	5,321	184,555	SH	DEF	6
DONNELLEY R R & SONS CO COM	COM	257867101	8,466	307,300	SH	DEF	3
DONNELY CORP	CL A	257870105	455	23,100	SH	DEF	6
***DORAL FINANCIAL CORP	COM	25811P100	5	149	SH	DEF	12
DORAL FINL CORP COM	COM	25811P100	4,544	136,100	SH	DEF	3
DORCHESTER HUGOTON LTD-	COM	258205202	2	162	SH	DEF	12
DOUBLECLICK INC	COM	258609304	15	2,088	SH	DEF	12
***DOUBLESTAR RESOURCES LTD	COM	258903103	1	3,320	SH	DEF	12
DOVER CORP.	COM	260003108	14,604	417,254	SH	DEF	2
DOVER CORP COM	COM	260003108	938	26,800	SH	DEF	5
DOVER CORP.	COM	260003108	25	700	SH	DEF	7
DOVER CORP	COM	260003108	551	15,750	SH	DEF	11
DOVER CORP	COM	260003108	2,056	58,737	SH	DEF	12
DOVER DOWNS GAMING & ENTMT INC	COM	260095104	34	2,643	SH	DEF	12
DOVER MOTORSPORTS INC	COM	260174107	15	2,663	SH	DEF	12
DOW CHEMICAL CO	COM	260543103	1,634	47,533	SH	DEF	2
DOW CHEMICAL CO COM	COM	260543103	1,920	55,840	SH	DEF	5
DOW CHEMICAL CO	COM	260543103	251	7,297	SH	DEF	11
DOW CHEMICAL CO	COM	260543103	5,182	150,736	SH	DEF	12
DOW CHEMICAL CO.	COM	260543103	4,062	77,800	SH	DEF	15
DOW CHEM CO	COM	260543103	19,160	574,685	SH	DEF	6
DOW CHEM CO COM	COM	260543103	2,347	68,258	SH	DEF	3
DOW JONES & CO	COM	260561105	491	10,130	SH	DEF	2
DOW JONES & CO	COM	260561105	1,381	28,500	SH	DEF	9
DOW JONES & CO INC	COM	260561105	21	434	SH	DEF	12
DOWNEY FINANCIAL CAP TR I	PFD	261016208	11	400	SH	DEF	12
DOWNEY FINANCIAL CORP	COM	261018105	2	48	SH	DEF	12
DOWNEY FINANCIAL	COM	261018105	17,856	327,700	SH	DEF	6
DRESS BARN INC	COM	261570105	22	1,400	SH	DEF	12
DRESS BARN INC	COM	261570105	1,482	46,840	SH	DEF	6
DREW INDUSTRIES INC NEW	COM	26168L205	16	1,000	SH	DEF	12
DREXLER TECHNOLOGY CORP	COM	261876106	2	100	SH	DEF	12
DREYERS GRAND ICE CREAM INC COM	COMSD I	261878102	220	3,200	SH	DEF	3
DREYFUS STRATEGIC MUNICIPALS	UNIT	261932107	318	32,042	SH	DEF	12
DREYFUS HIGH YIELD STRATEGIES	UNIT	26200S101	200	47,237	SH	DEF	12
DREYFUS MUNICIPAL INCOME INC	UNIT	26201R102	12	1,350	SH	DEF	12
DREYFUS STRATEGIC MUNICIPAL	UNIT	26202F107	172	19,595	SH	DEF	12
DUPONT DE NEMOURS	COM	263534109	1,635	36,827	SH	DEF	1
DU PONT (EI) DE NEMOURS AND CO.	COM	263534109	1,620	36,479	SH	DEF	2
DUPONT	COM	263534109	6,371	143480	SH	DEF	4
DU PONT E I DE NEMOURS & CO CO	COM	263534109	654	14,738	SH	DEF	5
DU PONT (EI) DE NEMOURS AND CO.	COM	263534109	77	1,740	SH	DEF	7
DU PONT (EI) DE NEMOURS AND CO.	COM	263534109	720	16,211	SH	DEF	9
E I DU PONT DE NEMOURS & CO	COM	263534109	578	13,029	SH	DEF	11
E I DU PONT DE NEMOURS & CO	COM	263534109	10,046	226,270	SH	DEF	12
DU PONT E I DE NEMOURS & CO.	COM	263534109	4,377	64,905	SH	DEF	15
DU PONT E I DE NEMOU	COM	263534109	11,353	246,795	SH	DEF	6
DU PONT E I DE NEMOURS & CO COM	COM	263534109	20,033	451,197	SH	DEF	3
E I DUPONT DE NEMOURS $3.50PFD	PFD	263534208	85	1,425	SH	DEF	12
DU PONT E I DE NEMOURS & CO	PFD	263534307	33	420	SH	DEF	2
E I DUPONT DE NEMOURS $4.50PFD	PFD	263534307	120	1,508	SH	DEF	12

DUCKWALL-ALTO STORES	COM	264142100	1,004	70,700	SH	DEF	6
DUCOMMUN INC	COM	264147109	2,702	142,200	SH	DEF	6
DUCOMMUN INC DEL COM	COM	264147109	4,154	158,300	SH	DEF	3
DUFF & PHELPS UTILITY &	UNIT	26432K108	379	28,565	SH	DEF	12
DUKE CAP FINANCING TRUST I	PFD	264393208	90	3,560	SH	DEF	12
DUKE ENERGY CAPITAL TRUST I	PFD	264396201	60	2,415	SH	DEF	12
DUKE ENERGY CORP.	COM	264399106	2,728	87,702	SH	DEF	2
DUKE ENERGY CORP	COM	264399106	4,076	131,074	SH	DEF	5
DUKE ENERGY CORP.	COM	264399106	695	22,358	SH	DEF	9
DUKE ENERGY CORP.	COM	264399106	3,732	120,000	SH	DEF	10
DUKE ENERGY CORP	COM	264399106	6,314	203,022	SH	DEF	12
DUKE ENERGY	COM	264399106	9,686	305,000	SH	DEF	13
DUKE ENERGY CORP.	COM	264399106	151	3,200	SH	DEF	15
DUKE ENERGY CORP	COM	264399106	11,514	359,700	SH	DEF	6
DUKE ENERGY CORP COM	COM	264399106	2,182	70,150	SH	DEF	3
DUKE ENERGY CORP	PFD	264399544	144	6,600	SH	DEF	12
DUKE ENERGY CORP	PFD	264399585	224	9,950	SH	DEF	12
DUKE EN UNIT	COM	264399588	6,185	272,500	SH	DEF	13
DUKE ENERGY CORP 6.60% SR NTS	PFD	264399619	34	1,300	SH	DEF	12
DUKE ENERGY CORP-6.375% CUM	PFD	264399635	16	600	SH	DEF	12
DUKE CAPITAL FIN TRUST II	PFD	26439E204	83	3,335	SH	DEF	12
DUKE CAPITAL FINANCING TR III	PFD	26439F201	62	2,300	SH	DEF	12
DUKE ENERGY CAP TR II 7.2%	PFD	26439G209	10	400	SH	DEF	12
DUKE REALTY CORPORATION	COM	264411505	2,131	73,605	SH	DEF	2
DUKE REALTY CORP	COM	264411505	3,428	118,399	SH	DEF	12
DUKE REALTY INVT INC COM NEW	COM	264411505	2,316	80,000	SH	DEF	3
DUKE WEEKS REALTY CORP	PFD	264411810	104	4,000	SH	DEF	2
DUKE RLTY CORP DEP SHS	PFD	264411810	18	700	SH	DEF	12
DUKE REALTY CORP PREF SH	PFD	264411828	63	2,500	SH	DEF	12
DUKE REALTY CORP	PFD	264411844	31	1,200	SH	DEF	12
DUN & BRADSTREET CORP.	COM	26483E100	128	3,863	SH	DEF	2
DUN & BRADSTREET CORP	COM	26483E100	333	10,070	SH	DEF	12
DUN & BRADSTREET CORP.	COM	26483E100	136	2,700	SH	DEF	15
DUN & BRADSTREET CP NEW	COM	26483E100	17	525	SH	DEF	6
DUN & BRADSTREET CORP	COM	26483E100	30,965	936,920	SH	DEF	3
***DUNDEE BANCORP INC	COM	264901109	2	153	SH	DEF	12
***DUPONT CANADA INC	COM	265902106	17	900	SH	DEF	12
DURA AUTOMOTIVE SYS	CL A	265903104	5,722	257,728	SH	DEF	6
DURA AUTOMOTIVE SYS CL B	COM	265903104	4,355	209,900	SH	DEF	3
DUQUESNE CAPITAL LP-8.375% CUM	PFD	266224203	550	22,000	SH	DEF	12
DUQUESNE LIGHT CO-7.375% QTLY	PFD	266228840	97	3,960	SH	DEF	12
DURATEK INC	COM	26658Q102	20	2,750	SH	DEF	12
DURECT CORP	COM	266605104	32	4,000	SH	DEF	12
DUSA PHARMACEUTICALS INC.	COM	266898105	1	400	SH	DEF	2
DUSA PHARMACEUTICALS INC	COM	266898105	1	300	SH	DEF	12
DYCOM INDUSTRIES INC	COM	267475101	31	2,649	SH	DEF	12
DYCOM IND INC	COM	267475101	15,701	1,228,128	SH	DEF	6
DYNAMEX INC	COM	26784F103	2	834	SH	DEF	6
DYNEGY INC	CL A	26816Q101	5,611	631,130	SH	DEF	6
DYNEGY INC NEW	COM	26816Q101	504	70,000	SH	DEF	8
DYNEGY INC (HOLDING CO)	COM	26816Q101	216	29,975	SH	DEF	12
DYNEGY INC NEW	COM	26816Q101	10,800	1,500,000	SH	DEF	14
DYNEX CAP INC	PFD	26817Q407	41	1,500	SH	DEF	2
DYNEX CAP INC	COM	26817Q506	15	3,120	SH	DEF	12
***ECI TELECOM LTD -ORD	COM	268258100	2	700	SH	DEF	12
EDF LONDON CAP L P GTD 8.625%	PFD	268316205	987	39,381	SH	DEF	12
E DIGITAL CORP	COM	26841Y103	2	5,300	SH	DEF	12
EEX CORPORATION - NEW	COM	26842V207	3	1,464	SH	DEF	12
EEX CORPORATION	COM	26842V207	20	10000	SH	DEF	
EGL INC	COM	268484102	17	1,000	SH	DEF	12
EIX TRUST II (EDISON INTL)	PFD	26853P206	21	900	SH	DEF	12
EIX TR I	PFD	268540200	682	30,980	SH	DEF	12

ELXSI CORP	COM	268613205	154	21,700	SH	DEF	6	
EMC CORP.	COM	268648102	190	25,150	SH	DEF	1	
EMC CORP.	COM	268648102	192	25,461	SH	DEF	2	
EMC	COM	268648102	57	7526	SH	DEF	4	
EMC CORPORATION	COM	268648102	2,896	383,543	SH	DEF	5	
EMC CORP.	COM	268648102	8	1,000	SH	DEF	7	
EMC CORP.	COM	268648102	230	30,410	SH	DEF	9	
EMC CORP-MASS	COM	268648102	3,064	405,765	SH	DEF	12	
EMC CORP. (MASS)	COM	268648102	2,372	206,900	SH	DEF	15	
EMS TECHNOLGIES INC	COM	26873N108	7	350	SH	DEF	12	
ENSCO INTERNATIONAL INC.	COM	26874Q100	530	19,450	SH	DEF	2	
ENSCO INTERNATIONAL INC	COM	26874Q100	1,738	63,742	SH	DEF	5	
ENSCO INTERNATIONAL INC	COM	26874Q100	299	10,960	SH	DEF	12	
ENSCO INTL INC COM	COM	26874Q100	559	20,500	SH	DEF	3	
ENI SPA-SPONSORED ADR	COM	26874R108	8,921	113,202	SH	DEF	6	
EOG RES INC	COM	26875P101	330	8,322	SH	DEF	12	
E.ON AG S.A.	ADR	268780103	2	30	SH	DEF	2	
ERESOURCE CAPITAL GROUP INC	COM	26883W205	1	571	SH	DEF	12	
ESB FINANCIAL CORP	COM	26884F102	3	280	SH	DEF	12	
EVI INC-5% CONV SUB DEBS	PFD	268939402	154	3,100	SH	DEF	12	
EAGLE BANCORP INC MD	COM	268948106	266	18,250	SH	DEF	12	
ESS TECHNOLOGY INC	COM	269151106	12	700	SH	DEF	12	
ESS TECHNOLOGY INC	COM	269151106	12,585	717,495	SH	DEF	3	
E TRADE GROUP INC	COM	269246104	88	16,105	SH	DEF	12	
E TRADE GROUP INC	COM	269246104	1	150	SH	DEF	6	
EAGLE BANCSHARES INC	COM	26942C109	3	133	SH	DEF	12	
E INK CORPORATION	CONV PFD	269990305	159	13,250	SH	DEF	5	
EARTHLINK INC	COM	270321102	5	800	SH	DEF	2	
EARTHLINK INC	COM	270321102	69	10,251	SH	DEF	12	
EARTHLINK INC	COM	270321102	6,217	944,570	SH	DEF	6	
EARTHSHELL CORP	COM	27032B100	19	16,365	SH	DEF	12	
EAST WEST BANCORP INC	COM	27579R104	287	8,300	SH	DEF	3	
EASTERN AMERICAN NATURAL GAS	PFD	276217106	661	37,585	SH	DEF	12	
EASTERN CO	COM	276317104	816	53,000	SH	DEF	6	
EASTERN VIRGINIA BANKSHARES	COM	277196101	2,350	130,616	SH	DEF	12	
EASTGROUP PROPERTIES INC	COM	277276101	13	500	SH	DEF	12	
EASTGROUP PROPERTIES INC	COM	277276101	788	30,955	SH	DEF	6	
EASTMAN CHEMICAL CO	COM	277432100	13	267	SH	DEF	2	
EASTMAN CHEMICAL COMPANY	COM	277432100	9	200	SH	DEF	4	
EASTMAN CHEMICAL CO INC	COM	277432100	276	5,889	SH	DEF	5	
EASTMAN CHEMICAL CO	COM	277432100	1	30	SH	DEF	7	
EASTMAN CHEMICAL CO	COM	277432100	60	1,277	SH	DEF	12	
EASTMAN CHEM CO	COM	277432100	985	21,300	SH	DEF	6	
EASTMAN KODAK COMPANY	COM	277461109	208	7,137	SH	DEF	2	
EASTMAN KODAK COMPANY	COM	277461109	4	120	SH	DEF	7	
EASTMAN KODAK COMPANY	COM	277461109	210,492	7,216,049	SH	DEF	8	
EASTMAN KODAK CO.	COM	277461109	571	19,559	SH	DEF	9	
EASTMAN KODAK COMPANY	COM	277461109	426,542	14,622,609	SH	DEF	10	14,
EASTMAN KODAK CO	COM	277461109	8,756	300,168	SH	DEF	12	
EASTMAN KODAK CO.	COM	277461109	239	5,400	SH	DEF	15	
EASTMAN KODAK CO	COM	277461109	13,047	392,160	SH	DEF	6	
EASTON BANCORP INC-MD	COM	277496105	4	350	SH	DEF	12	
ETR-SER 5-COUPON-INT PMT ON	CONV	277847GG8	196	2,000	PRN	DEF	12	
ETR-SER 11-COUPON-INT PMT ON	CONV	277847TG4	89	1,000	PRN	DEF	12	
EATON CORP.	COM	278058102	200	2,750	SH	DEF	2	
EATON CORP	COM	278058102	117	1,602	SH	DEF	12	
EATON CORP	COM	278058102	2	30	SH	DEF	6	
EATON VANCE CORP-NON VTG	COM	278265103	537	17,215	SH	DEF	12	
EATON VANCE FLA MUN INOME TR	UNIT	27826B100	28	2,000	SH	DEF	12	
EATON VANCE SR INCOME TR-SBI	UNIT	27826S103	23	2,981	SH	DEF	12	
EATON VANCE NATIONAL MUNICIPAL	UNIT	27826U108	37	2,640	SH	DEF	12	
EBAY INC	COM	278642103	777	12,613	SH	DEF	12	

ECHELON CORP	COM	27874N105	398	30,900	SH	DEF	12
ECHOSTAR COMMUNICATIONS CORP	COM	278762109	358	19,285	SH	DEF	12
ECLIPSYS CORP	COM	278856109	8	1,207	SH	DEF	12
ECOLAB INC	COM	278865100	1,793	38,781	SH	DEF	12
EDELBROCK CORP	COM	279434104	532	41,690	SH	DEF	6
EDGE PETE CORP DEL	COM	279862106	823	138,800	SH	DEF	6
EDISON INTERNATIONAL	COM	281020107	331	19,490	SH	DEF	12
EDISON INTL	COM	281020107	3	150	SH	DEF	6
EDISON INTERNATIONAL	COM	281020107	4,867	286,300	SH	DEF	3
EDISON SCHS INC	COM	281033100	9	8,700	SH	DEF	12
EDO CORPORATION	COM	281347104	40	1,400	SH	DEF	2
EDO CORP	COM	281347104	108	3,800	SH	DEF	12
EDUCATION MANAGEMENT CORP	COM	28139T101	6	140	SH	DEF	12
J D EDWARDS & CO	COM	281667105	10	864	SH	DEF	12
A G EDWARDS INC	COM	281760108	225	5,792	SH	DEF	12
EDWARDS LIFESCIENCES CORP	COM	28176E108	51	2,188	SH	DEF	12
EDWARDS LIFESCIENCE	COM	28176E108	779	32,685	SH	DEF	6
EDWARDS LIFESCIENCES CP	COM	28176E108	12,594	542,850	SH	DEF	3
1838 BOND DEBENTURE TRADING	UNIT	282520105	10	500	SH	DEF	12
EL PASO CORPORATION	COM	28336L109	2,861	138,840	SH	DEF	2
EL PASO	COM	283361109	9	460	SH	DEF	4
EL PASO CORPORATION	COM	28336L109	2,268	110,024	SH	DEF	5
EL PASO CORPORATION	COM	28336L109	1,424	69,105	SH	DEF	12
EL PASO ENERGY	COM	28336L109	9,946	484,000	SH	DEF	13
EL PASO CORP	COM	28336L109	2,507	80,100	SH	DEF	15
EL PASO CORPORATION	COM	28336L109	13,425	523,400	SH	DEF	6
EL PASO CORPORATION	CVT	28336LAA7	113	5500	PRN	DEF	
EL PASO CORPORATION CVT BOND	CVT	28336LAC3	94,469	231,825,000	PRN	DEF	16
EL PASO ELECTRIC CO NEW	COM	283677854	1,012	73,055	SH	DEF	12
EL PASO ELECTRIC CO NEW	COM	283677854	23,309	1,598,268	SH	DEF	6 1,
EL PASO ELECTRIC CO COM NEW	COM	283677854	3,555	256,670	SH	DEF	3
EL PASO ENERGY CAPITAL TRUST I	PFD	283678209	10	275	SH	DEF	12
EL PASO ENERGY PARTNERS L P	COM	28368B102	743	23,300	SH	DEF	12
EL PASO ENERGY PARTNERS LP	COM	28368B102	159	5000	SH	DEF	
ELAN CORP. ADR	ADR	284131208	3	600	SH	DEF	2
ELAN CORP PLC	COM	284131208	99	18,098	SH	DEF	5
ELAN CORP PLC-ADR	COM	284131208	2,041	372,585	SH	DEF	6
ELCOR CORP COM	COM	284443108	443	16,200	SH	DEF	3
ELDER BEERMAN STORES CORP NEW	COM	284470101	1	400	SH	DEF	2
ELEC COMMUNICATIONS CORP	COM	284739109	1	28,500	SH	DEF	12
***ELDORADO GOLD CORP NEW	COM	284902103	1	700	SH	DEF	12
ELECTRO SCIENTIFIC INDS INC	COM	285229100	14	585	SH	DEF	12
ELECTROGLAS INC	COM	285324109	5	500	SH	DEF	12
ELECTRONIC ARTS INC.	COM	285512109	10	150	SH	DEF	2
ELECTRONIC ARTS INC	COM	285512109	231	3,500	SH	DEF	5
ELECTRONIC ARTS INC	COM	285512109	233	3,525	SH	DEF	12
ELECTRONIC DATA SYSTEMS	COM	285661104	135	3,624	SH	DEF	2
ELECTRONIC DATA SYSTEMS	COM	285661104	15	398	SH	DEF	4
ELECTRONIC DATA SYSTEMS CORP	COM	285661104	317	8,535	SH	DEF	11
ELECTRONIC DATA SYSTEMS CORP	COM	285661104	3,429	92,293	SH	DEF	12
ELECTRONIC DATA SYSTEMS CORP.	COM	285661104	3,741	66,300	SH	DEF	15
ELECTRONIC DATA SYS NW COM	COM	285661104	9,992	268,969	SH	DEF	3
ELECTRONIC DATA SYS CORP NEW	PFD	285661203	1,437	38,625	SH	DEF	12
ELECTRONICS BOUTIQUE HOLDINGS	COM	286045109	158	5,400	SH	DEF	12
ELECTRONICS FOR IMAGING INC	COM	286082102	52	3,295	SH	DEF	12
ELECTRONICS FOR IMAGING INC	COM	286082102	32,946	2,033,720	SH	DEF	6 1,
ELLIS PERRY INTL INC	COM	288853104	1,811	108,441	SH	DEF	6
ELLSWORTH CONVERTIBLE GROWTH &	UNIT	289074106	46	5,565	SH	DEF	12
EMBARCADERO TECHNOLOGIES INC	COM	290787100	8	1,300	SH	DEF	12
EMBRAER AIRCRAFT CORP ADR	ADR	29081M102	147	6,852	SH	DEF	3
EMCORE CORP	COM	290846104	4	650	SH	DEF	12
EMCOR GROUP INC	COM	29084Q100	644	11,400	SH	DEF	6

EMCOR GROUP INC	COM	29084Q100	22,432	382,140	SH	DEF	3	
EMERGING MARKETS FLOATING RATE	UNIT	290885102	9	800	SH	DEF	12	
EMERGE INTERACTIVE INC	COM	29088W103	5	20,430	SH	DEF	12	
EMERGING MARKETS INCOME FUND	UNIT	290920107	151	12,500	SH	DEF	12	
EMERSON ELECTRIC CO.	COM	291011104	1,354	25,300	SH	DEF	1	
EMERSON ELECTRIC CO.	COM	291011104	16,325	305,086	SH	DEF	2	
EMERSON ELECTRIC	COM	291011104	14	265	SH	DEF	4	
EMERSON ELEC CO COM	COM	291011104	3,501	65,428	SH	DEF	5	
EMERSON ELECTRIC CO	COM	291011104	504	9,420	SH	DEF	11	
EMERSON ELECTRIC CO	COM	291011104	11,828	221,039	SH	DEF	12	
EMERSON ELECTRIC CO.	COM	291011104	4,246	52,250	SH	DEF	15	
EMERSON ELEC CO	COM	291011104	16,563	286,310	SH	DEF	6	
EMERSON ELEC CO COM	COM	291011104	7,128	133,200	SH	DEF	3	
EMERSON RADIO CORP NEW	COM	291087203	3	1,500	SH	DEF	12	
EMISPHERE TECHNOLOGIES INC	COM	291345106	10	2,400	SH	DEF	12	
EMULEX CORP NEW	COM	292475209	186	8,280	SH	DEF	12	
EN POINTE TECHNOLOGIES INC	COM	29247F108	2	2,000	SH	DEF	12	
ENCANA CORPORATION	COM	292505104	1,483	48,483	SH	DEF	5	
***ENCANA CORP	COM	292505104	1,188	38,830	SH	DEF	12	
ENBRIDGE ENERGY PARTNERS L P	COM	29250R106	1,248	27,863	SH	DEF	12	
ENCORE COMPUTER CORP	COM	292555109	1	66,500	SH	DEF	12	
ENCOMPASS SERVICES CORP	COM	29255U104	1	2,000	SH	DEF	12	
ENCOMPASS SVS CORP	COM	29255U104	777	844,457	SH	DEF	6	
ENDESA S.A. ADR	ADR	29258N107	522	36,450	SH	DEF	2	
ENDESA SA-SPONSORED ADR	COM	29258N107	2,525	177,373	SH	DEF	6	
ENDO PHARMACEUTICALS HLDGS INC	COM	29264F205	534	76,300	SH	DEF	3	
ENDOCARE INC	COM	29264P104	99	7,500	SH	DEF	12	
ENERGEN CORP	COM	29265N108	7	250	SH	DEF	12	
ENERGEN CORP	COM	29265N108	17,480	642,170	SH	DEF	6	
ENERGY EAST CORPORATION	COM	29266M109	252	11,136	SH	DEF	12	
EN.EAST	COM	29266M109	23,607	1,045,500	SH	DEF	13	1,
ENERGY EAST CORP	COM	29266M109	6	240	SH	DEF	6	
ENERGIZER HLDGS INC	COM	29266R108	8	305	SH	DEF	2	
ENERGIZER HOLDINGS INC	COM	29266R108	7	241	SH	DEF	12	
ENERGIZER HLDGS INC	COM	29266R108	24	875	SH	DEF	6	
ENERGIZER HOLDINGS INC	COM	29266R108	159	5,800	SH	DEF	3	
ENERGY EAST CAP TR I 8.25%	PFD	29267G200	154	6,080	SH	DEF	12	
ENERGY PARTNERS LTD	COM	29270U105	74	8,000	SH	DEF	12	
***ENERPLUS RESOURCES FUND	COM	29274D604	46	2,500	SH	DEF	12	
ENGELHARD CORP.	COM	292845104	23	800	SH	DEF	7	
ENGELHARD CORP	COM	292845104	1	45	SH	DEF	12	
ENGLEHARD CORP	COM	292845104	95	2,200	SH	DEF	15	
ENGINEERED SUPPORT SYSTEMS INC	COM	292866100	26	500	SH	DEF	12	
ENGINEERED SUPPORT SYSTEMS	COM	292866100	77	1,470	SH	DEF	3	
ENDOCARDIAL SOLUTIONS INC	COM	292962107	3	400	SH	DEF	12	
ENNIS BUSINESS FORMS INC.	COM	293389102	264	20,250	SH	DEF	2	
ENNIS BUSINESS FORMS INC	COM	293389102	35	2,700	SH	DEF	12	
ENNIS BUSINESS FORMS	COM	293389102	3,997	285,500	SH	DEF	6	
ENPRO INDUSTRIES INC	COM	29355X107	87	16,576	SH	DEF	12	
ENRON CORP	COM	293561106	9	79,859	SH	DEF	12	
ENRON CAPITAL TRUST I-8.30%	PFD	29357N206	7	5,700	SH	DEF	12	
ENRON CAPITAL TRUST II-8.125%	PFD	29357P201	3	2,400	SH	DEF	12	
ENSTAR GROUP INC	COM	29358R107	1	40	SH	DEF	2	
ENTEGRIS INC	COM	29362U104	29	2,000	SH	DEF	12	
ENTEGRIS INC	COM	29362U104	2,628	180,000	SH	DEF	3	
ENTERASYS NETWORKS, INC.	COM	293637104	2,588	1,454,000	SH	DEF	8	
ENTERASYS NETWORKS, INC.	COM	293637104	19,773	11,108,400	SH	DEF	10	11,
ENTERASYS NETWORKS INC	COM	293637104	175	98,069	SH	DEF	12	
ENTERASYS NETWORKS, INC.	COM	293637104	21,801	12,248,000	SH	DEF	14	12,
ENTERGY LOUISIANA CAP I-9% CUM	PFD	29364A205	13	500	SH	DEF	12	
ENTERGY ARKANSAS CAPITAL I	PFD	29364C201	49	2,000	SH	DEF	12	
ENTERGY ARKANSAS INC-7.32% PFD	PFD	29364D704	9	100	SH	DEF	12	

ENTERGY ARKANSAS INC-7.80% PFD	PFD	29364D803	37	400	SH	DEF	12
ENTERGY ARKANSAS INC 6.7%	PFD	29364D811	20	800	SH	DEF	12
ENTERGY CORP NEW	COM	29364G103	191	4,499	SH	DEF	12
ENTERGY CORP	COM	29364G103	5	110	SH	DEF	6
ENTERGY GULF STS CAP I-8.75%	PFD	29364H200	260	10,465	SH	DEF	12
ENTERGY LOUISIANA INC	PFD	29364M209	7	144	SH	DEF	12
ENTERGY LOUISIANA INC	PFD	29364M407	14	231	SH	DEF	12
ENTERGY LOUISIANA INC	PFD	29364M605	36	550	SH	DEF	12
ENTERGY LOUISIANA INC 7.6%	PFD	29364M811	10	400	SH	DEF	12
ENTERGY MISSISSIPPI INC	PFD	29364N207	27	520	SH	DEF	12
ENTERGY NEW ORLEANS INC	PFD	29364P202	5	100	SH	DEF	12
ENTERGY NEW ORLEANS INC	PFD	29364P301	38	687	SH	DEF	12
ENTERGY NEW ORLEANS INC	PFD	29364P400	25	375	SH	DEF	12
ENTERPRISE CAPITAL TR I-7.44%	PFD	293701207	160	6,860	SH	DEF	12
ENTERPRISE PRODUCTS PARTNERS	COM	293792107	878	54,020	SH	DEF	12
ENTERTAINMENT PROPERTIES TRUST	COM	29380T105	115	4,675	SH	DEF	12
ENTERTAINMENT PROPERTIES TR	COM	29380T105	1,181	47,900	SH	DEF	3
ENTREMED INC	COM	29382F103	3	1,114	SH	DEF	12
ENTRAVISION COMMUNICATIONS	COM	29382R107	6	500	SH	DEF	12
ENTROPIN INC	COM	293844106	2	700	SH	DEF	12
ENTRUST INC	COM	293848107	9	3,316	SH	DEF	12
ENZON INC	COM	293904108	118	4,805	SH	DEF	12
ENZON INC COM NASD INDL	COM	293904108	9,778	397,330	SH	DEF	3
ENTERPRISE CAPITAL TRUST III	PFD	29390B201	35	1,500	SH	DEF	12
ENVIRONMENTAL ELEMENTS CORP	COM	293940102	335	119,611	SH	DEF	12
ENVIRONMENTAL TECTONICS CORP	COM	294092101	71	10,600	SH	DEF	12
ENZO BIOCHEM INC	COM	294100102	53	3,675	SH	DEF	12
EPLUS INC	COM	294268107	1,499	163,300	SH	DEF	6
EPICOR SOFTWARE CORP	COM	29426L108	5	3,000	SH	DEF	12
EQUIFAX, INC.	COM	294429105	3,000	111,100	SH	DEF	1
EQUIFAX INC.	COM	294429105	27	1,000	SH	DEF	7
EQUIFAX INC	COM	294429105	2,146	79,470	SH	DEF	12
EQUIFAX INC	COM	294429105	20	750	SH	DEF	6
EQUIFAX INC COM	COM	294429105	6,658	246,600	SH	DEF	3
EQUITABLE BANK MD	COM	29444Q105	6	210	SH	DEF	12
EQUITABLE RESOURCES INC.	COM	294549100	34	1,000	SH	DEF	2
EQUITABLE RESOURCES INC	COM	294549100	163	4,761	SH	DEF	12
EQUITABLE RES INC	COM	294549100	12,820	355,900	SH	DEF	6
EQUITABLE RESOURCE CAP TR I	PFD	294550207	243	9,825	SH	DEF	12
EQUITY INCOME FUND	UNIT	294700703	49	572	SH	DEF	12
EQUITY INNS INC	COM	294703103	2	200	SH	DEF	12
EQUITY INNS INC	PFD	294703202	18	735	SH	DEF	12
EQUITY MARKETING INC	COM	294724109	51	3,825	SH	DEF	12
EQUITY MARKETING INC	COM	294724109	1,183	86,900	SH	DEF	6
EQUITY OFFICE PROPERTIES TRUST	COM	294741103	1,818	60,413	SH	DEF	2
EQUITY OFFICE PROPERTIES TRUST	COM	294741103	211	7,016	SH	DEF	12
EQUITY OFFFICE PROPERTIES TRUST	COM	294741103	289	7,000	SH	DEF	15
EQUITY OFFICE PROPERTIES TR	PFD	294741202	13	500	SH	DEF	12
EQUITY OFFICE PROPERTIES TRUST	PFD	294741509	7	155	SH	DEF	2
EQUITY OFFICE PROPERTIES TR	PFD	294741608	38	1,480	SH	DEF	12
EQUITY OFFICE PPTYS TRUST	PFD	294741707	32	1,285	SH	DEF	12
EQUITY OIL CO	COM	294749106	332	147,600	SH	DEF	6
EQUITY ONE INC	COM	294752100	306	21,890	SH	DEF	12
EQUITY RESIDENTIAL	COM	29476L107	17,473	607,740	SH	DEF	1
EQUITY RESIDENTIAL	COM	29476L107	1,350	46,946	SH	DEF	2
EQUITY RESIDENTIAL PROPERTIES TRU	COM	29476L107	1,571	54,638	SH	DEF	9
EQUITY RESIDENTIAL	COM	29476L107	398	13,853	SH	DEF	12
EQUITY RESIDENTIAL	PFD	29476L305	13	500	SH	DEF	12
EQUITY RESIDENTIAL	PFD	29476L792	221	9,050	SH	DEF	12
EQUITY RESIDENTIAL PROPS	PFD	29476L800	7	280	SH	DEF	2
EQUITY RESIDENTIAL	PFD	29476L859	8	300	SH	DEF	12
EQUITY RESIDENTIAL INTEREST TRUST	PFD	29476L883	67	2,100	SH	DEF	2

ERICSSON L M TEL CO ADR CL B	ADR	294821400	66	46,165	SH	DEF	2	
ERICSSON L M TEL CO ADR CL B SEK	COM	294821400	27	18,800	SH	DEF	11	
ERICSSON L M TEL CO	COM	294821400	70	45,090	SH	DEF	6	
ERIE INDEMNITY CO-CL A	COM	29530P102	28	700	SH	DEF	12	
ESCALADE INC	COM	296056104	3	150	SH	DEF	12	
ESCALADE INC	COM	296056104	302	13,100	SH	DEF	6	
ESPEED, INC.	COM	296643109	27,275	2,500,000	SH	DEF	14	2,
ESTERLINE TECH CORP	COM	297425100	7,586	365,600	SH	DEF	6	
ETHAN ALLEN INTERIORS INC	COM	297602104	189	5,430	SH	DEF	12	
ETHAN ALLEN INTERIORS INC	COM	297602104	258	7,400	SH	DEF	3	
EUROPE FUND INC	UNIT	29874M103	37	3,775	SH	DEF	12	
EUROPEAN WARRANT FUND INC	UNIT	298792102	18	5,973	SH	DEF	12	
EUROTECH LTD	COM	298796103	1	4,000	SH	DEF	12	
EVANS & SUTHERLAND COMPUTER	COM	299096107	31	4,000	SH	DEF	12	
EXACTECH INC	COM	30064E109	47	3,100	SH	DEF	12	
EXCEL TECHNOLOGY	COM	30067t103	25	1200	SH	DEF	4	
EXCELON CORP	COM	300691102	18	20,050	SH	DEF	12	
EXCHANGE NATL BANK CHICAGO ILL	CONV	3013353C7	869	10,000	PRN	DEF	12	
EXCHANGE NATL BK CHICAGO ILL	CONV	3013355L5	8,197	100,000	PRN	DEF	12	
EXCHANGE NATL BK CHICAGO ILL	CONV	3013356T7	1,464	18,000	PRN	DEF	12	
EXCHANGE NATL BK C/D CHICAGO	CONV	301335EM3	1,127	12,000	PRN	DEF	12	
EXCHANGE NATL BK CHICAGO ILL	CONV	301335MX0	4,143	45,000	PRN	DEF	12	
EXCHANGE NATL BK CHICAGO IL	CONV	301335PJ8	4,455	50,000	PRN	DEF	12	
EXCHANGE NATIONAL BANK CHICAGO	CONV	301335S48	1,624	19,000	PRN	DEF	12	
EXCHANGE NATL BK CHICAGO ILL	CONV	301335UT0	861	10,000	PRN	DEF	12	
EXCHANGE NATL BANK CHICAGO ILL	CONV	301335ZU2	2,166	25,000	PRN	DEF	12	
EXCHANGE NATL BANK CHICAGO ILL	CONV	301335ZU2	8,941	108,000	PRN	DEF	12	
EXELON CORP	COM	30161N101	290	5,539	SH	DEF	9	
EXELON CORP	COM	30161N101	719	13,754	SH	DEF	12	
EXELON CORP	COM	30161N101	13,523	259,412	SH	DEF	6	
EYE CARE INTERNATIONAL INC	COM	301942108	1	2,000	SH	DEF	12	
EXIDE TECHNOLOGIES	COM	302051107	1	800	SH	DEF	12	
EXPEDIA INC	COM	302125109	49	830	SH	DEF	12	
EXPEDIA INC	COM	302125109	1,070	18,050	SH	DEF	3	
WTS EXPEDIA INC	WT	302125125	6	219	SH	DEF	12	
EXPEDITORS INTERNATIONAL OF	COM	302130109	26	784	SH	DEF	12	
EXPLORATION CO OF DELAWARE	COM	302133202	69	10,300	SH	DEF	12	
EXPLORE HOLDINGS LLC SHARES	COM	30214H929	47	19,234	SH	DEF	5	
EXPONET INC	COM	30214U102	1,330	103,900	SH	DEF	6	
EXPRESS SCRIPTS INC COMMON	COM	302182100	10	200	SH	DEF	12	
EXPRESS SCRIPTS INC	COM	302182100	10,322	205,980	SH	DEF	3	
EXPRESSJET HOLDINGS INC	COM	30218U108	2	180	SH	DEF	12	
EXPRESSJET HOLDINGS INC	COM	30218U108	56	4,300	SH	DEF	3	
EXTENDED STAY AMERN	COM	30224P101	3	200	SH	DEF	6	
EXTREME NETWORKS INC	COM	30226D106	16	1,620	SH	DEF	12	
EXXON MOBIL CORP.	COM	30231G102	37,178	908,546	SH	DEF	1	
EXXON MOBIL CORP.	COM	30231G102	42,248	1,032,460	SH	DEF	2	1,
EXXON MOBIL	COM	30231g102	204	4985	SH	DEF	4	
EXXON MOBIL CORPORATION	COM	30231G102	45,325	1,107,646	SH	DEF	5	1,
EXXON MOBIL CORP.	COM	30231G102	2,941	71,880	SH	DEF	7	
EXXON MOBIL CORP.	COM	30231G102	2,938	71,805	SH	DEF	9	
EXXON MOBIL CORP	COM	30231G102	6,729	164,452	SH	DEF	11	
EXXON MOBIL CORP	COM	30231G102	57,599	1,407,610	SH	DEF	12	
EXXON-MOBIL CORP.	COM	30231G102	888	14,284	SH	DEF	15	
EXXON MOBIL CORP	COM	30231G102	12,990	325,020	SH	DEF	6	
EXXON MOBIL CORPORATION	COM	30231G102	62,261	1,521,536	SH	DEF	3	1,
F&M BANCORP-MD	COM	302367107	573	16,251	SH	DEF	12	
F&M BANCORP MD	COM	302367107	1,421	48,149	SH	DEF	6	
F & M BANK CORP-TIMBERVILLE VA	COM	30237P106	2	86	SH	DEF	12	
FBL FINL GROUP INC	COM	30239F106	5,467	276,400	SH	DEF	6	
FBR ASSET INVT CORP	COM	30241E303	287	8,600	SH	DEF	3	
FEI CO	COM	30241L109	6	250	SH	DEF	12	

FEI COMPANY	COM	30241L109	13,984	570,550	SH	DEF	3
FFD FINANCIAL CORP	COM	30243C107	27	2,000	SH	DEF	12
FCNB CAPITAL TRUST 8.25%	PFD	30243V204	236	9,275	SH	DEF	12
FLIR SYSTEMS INC	COM	302445101	104	2,480	SH	DEF	12
FCB/NC CAP TR II	PFD	30245K206	385	14,480	SH	DEF	12
FMC CORP NEW	COM	302491303	3	100	SH	DEF	12
FMC CORP	COM	302491303	2,116	59,600	SH	DEF	6
FNB CORP-N.C.	COM	302519103	189	10,781	SH	DEF	12
F N B CORP-PA	COM	302520101	112	4,089	SH	DEF	12
FNB CORP/PA	COM	302520101	187	6,800	SH	DEF	3
FNB FINANCIAL SERV	COM	302526108	572	34,023	SH	DEF	6
FPC CAPITAL TRUST I SER A	PFD	302552203	510	20,825	SH	DEF	12
FPIC INSURANCE GROUP INC	COM	302563101	68	4,500	SH	DEF	12
FPL GROUP INC.	COM	302571104	223	3,718	SH	DEF	2
FPL GROUP INC COM	COM	302571104	697	11,617	SH	DEF	5
FPL GROUP INC.	COM	302571104	2,220	37,000	SH	DEF	9
FPL GROUP INC	COM	302571104	1,687	28,120	SH	DEF	12
FPL GROUP INC	COM	302571104	60	1000	SH	DEF	
FPL GROUP INC	COM	302571104	5	80	SH	DEF	6
FPL GROUP INC COM	COM	302571104	162	2,700	SH	DEF	3
F N B CORP-VA	COM	302930102	29	939	SH	DEF	12
FTI CONSULTING INC	COM	302941109	112	3,200	SH	DEF	12
FACTORY POINT BANCORP INC-VT	COM	303061105	105	5,221	SH	DEF	12
FACTSET RESEARCH SYSTEMS INC	COM	303075105	3	100	SH	DEF	12
FACTUAL DATA CORP	COM	303094106	867	73,500	SH	DEF	6
FAIRCHILD SEMICONDUCTOR INTL	COM	303726103	46	1,875	SH	DEF	12
FAIRCHILD SEMICONDUCTOR INTL CL A	COM	303726103	20,764	854,500	SH	DEF	3
***FAIRMONT HOTELS & RESORTS	COM	305204109	134	5,181	SH	DEF	12
FAIRMONT HOTELS RES	COM	305204109	8	300	SH	DEF	6
FALCON PRODS CORP	COM	306075102	154	29,200	SH	DEF	6
FALCONSTOR SOFTWARE INC	COM	306137100	2	400	SH	DEF	12
FALMOUTH BANCORP INC	COM	306754102	3	100	SH	DEF	12
FAMILY DOLLAR STORES INC.	COM	307000109	441	12,500	SH	DEF	2
FAMILY DOLLAR STORES INC	COM	307000109	877	24,889	SH	DEF	12
FARGO ELECTRONICS INC COM	COM	30744P102	129	15,700	SH	DEF	12
FARMER BROTHERS CO	COM	307675108	145	400	SH	DEF	2
FARMERS GROUP CAPITAL-8.45%	PFD	309593200	91	3,600	SH	DEF	12
FARMERS NATIONAL BANC CORP	COM	309627107	12	1,020	SH	DEF	12
FARMERS GROUP CAP II-8.25% CUM	PFD	309900207	104	4,100	SH	DEF	12
FASTENAL CO	COM	311900104	127	3,290	SH	DEF	12
FASTENAL CO COM NASD INDL	COM	311900104	254	6,600	SH	DEF	3
FEDDERS CORP	COM	313135501	310	108,680	SH	DEF	6
FREDDIE MAC	COM	313400301	364	5,950	SH	DEF	1
FREDDIE MAC	COM	313400301	13,255	216,593	SH	DEF	2
FREDDIE MAC	COM	313400301	9,523	155609	SH	DEF	4
FREDDIE MAC	COM	313400301	4,988	81,500	SH	DEF	5
FREDDIE MAC	COM	313400301	528	8,635	SH	DEF	11
FREDDIE MAC-VOTING COMMON	COM	313400301	7,879	128,743	SH	DEF	12
FREDDIE MAC	COM	313400301	195	2,100	SH	DEF	15
FREDDIE MAC COM	COM	313400301	6,988	114,178	SH	DEF	3
FEDERAL HOME LOAN MTG CORP	CONV	3134A24G0	5,344	350,000	PRN	DEF	12
FEDERAL HOME LOAN MTG CORP	CONV	3134A2MH8	9,912	650,000	PRN	DEF	12
FEDERAL MOGUL CORP	COM	313549107	11	15,200	SH	DEF	12
FANNIE MAE	COM	313586109	7,787	105,590	SH	DEF	1
FANNIE MAE	COM	313586109	22,301	302,382	SH	DEF	2
FANNIE MAE	COM	313586109	7,511	101840	SH	DEF	4
FANNIE MAE	COM	313586109	5,818	78,896	SH	DEF	5
FANNIE MAE	COM	313586109	4	50	SH	DEF	7
FANNIE MAE	COM	313586109	171,742	2,328,702	SH	DEF	8
FANNIE MAE	COM	313586109	10,606	143,816	SH	DEF	9
FANNIE MAE	COM	313586109	335,167	4,544,642	SH	DEF	10
FANNIE MAE	COM	313586109	2,542	34,466	SH	DEF	11

FANNIE MAE	COM	313586109	23,406	317,369	SH	DEF	12	
FANNIE MAE	COM	313586109	5,317	47,470	SH	DEF	15	
FEDERAL NATL MTG ASS	COM	313586109	36,199	452,435	SH	DEF	6	
FANNIE MAE	COM	313586109	28,829	390,897	SH	DEF	3	
FEDERAL NATL MTG ASSN CPN FNMA	CONV	31358ABP4	3,050	40,000	PRN	DEF	12	
FEDERAL NATL MTG ASSN CPN FNMA	CONV	31358ABQ2	2,878	39,000	PRN	DEF	12	
FEDERAL NATL MTG ASSN	CONV	31364FVA6	669	21,000	PRN	DEF	12	
FEDERAL REALTY INVESTMENT TRUST	COM	313747206	89	3,225	SH	DEF	2	
FEDERAL REALTY INVESTMENT TRUST	COM	313747206	1,113	40,150	SH	DEF	9	
FEDERAL REALTY INVT TRUST	COM	313747206	1,930	69,663	SH	DEF	12	
FEDERAL REALTY INVESTMENT	PFD	313747404	10	400	SH	DEF	12	
FEDERAL SIGNAL CORPORATION	COM	313855108	110	4,566	SH	DEF	2	
FEDERAL SIGNAL CORP.	COM	313855108	281	11,700	SH	DEF	9	
FEDERAL SIGNAL CORP	COM	313855108	1,422	59,250	SH	DEF	12	
FEDERATED DEPARTMENT STORES	COM	31410H101	129	3,260	SH	DEF	2	
FEDERATED DEPARTMENT STORES IN	COM	31410H101	762	19,200	SH	DEF	5	
FEDERATED DEPARTMENT STORES	COM	31410H101	254	6,388	SH	DEF	12	
FEDERATED DEPT STORE	COM	31410H101	29,067	701,930	SH	DEF	6	
FEDERATED INVESTORS INC (PA) CL	COM	314211103	7,125	206,100	SH	DEF	7	
FEDERATED INVESTORS INC (PA.)	COM	314211103	1,024	29,630	SH	DEF	12	
FEDEX CORP	COM	31428X106	53	1,000	SH	DEF	2	
FEDEX CORP	COM	31428X106	48	906	SH	DEF	7	
FEDEX CORP	COM	31428X106	1,645	30,813	SH	DEF	12	
FEDEX CORPORATION	COM	31428X106	2,050	38,000	SH	DEF	6	
FDX CORP COM	COM	31428X106	6,736	126,150	SH	DEF	3	
FELCOR LODGING TRUST INC	COM	31430F101	22	1,200	SH	DEF	2	
FELCOR LODGING TRUST INC	COM	31430F101	1,352	73,675	SH	DEF	12	
FERRELLGAS PARTNERS LP	COM	315293100	133	6,700	SH	DEF	12	
FERRO CORP.	COM	315405100	2,345	77,775	SH	DEF	2	
FERRO CORP	COM	315405100	18	600	SH	DEF	12	
F5 NETWORKS INC	COM	315616102	20	2,050	SH	DEF	12	
F5 NETWORKS INC	COM	315616102	377	38,500	SH	DEF	3	
FIBERMARK INC	COM	315646109	512	63,000	SH	DEF	6	
FIDELITY BANCORP INC-PA	COM	315831107	59	3,300	SH	DEF	12	
FIDELITY BANCORP	COM	31583B105	387	17,600	SH	DEF	6	
FIDELITY BANKSHARES INC NEW	COM	31604Q107	4,439	201,775	SH	DEF	7	
FIDELITY NATIONAL FINANCIAL INC	COM	316326107	231	7,312	SH	DEF	11	
FIDELITY NATIONAL FINANCIAL	COM	316326107	7	210	SH	DEF	12	
FIDELITY NATL FINL	COM	316326107	3,810	124,465	SH	DEF	6	
FIDELITY NATIONAL FINL INC	COM	316326107	47	1,484	SH	DEF	3	
FIFTH THIRD BANCORP	COM	316773100	73,991	1,110,139	SH	DEF	2	1,
FIFTH THIRD BANCORP	COM	316773100	4,775	71,649	SH	DEF	7	
FIFTH THIRD BANCORP	COM	316773100	380	5,699	SH	DEF	11	
FIFTH THIRD BANCORP	COM	316773100	3,128	46,937	SH	DEF	12	
FIFTH THIRD BANCORP COM NASD BK	COMS	316773100	4,659	69,900	SH	DEF	3	
FILENET CORP COM NASD INDL	COM	316869106	1,294	89,230	SH	DEF	3	
FINANCIAL FEDERAL CORP	COM	317492106	662	20,000	SH	DEF	7	
FINANCIAL INDS CORP	COM	317574101	2,189	126,900	SH	DEF	6	
FSA 6.95% SR QUIDS QRTLY INC	PFD	31769P308	51	2,000	SH	DEF	12	
FINANCING CORP STRIP SERIES-1	CONV	31771CBE4	1,988	20,000	PRN	DEF	12	
FINANCING CORP STRIPS SERIES 1	CONV	31771CBG9	1,934	20,000	PRN	DEF	12	
FINANCING CORP STRIPS SERIES 2	CONV	31771CDY8	535	6,000	PRN	DEF	12	
FINANCING CORP CPN FICO STRIPS	CONV	31771CG33	2,434	25,000	PRN	DEF	12	
FINANCING CORP STRIPS SERIES 3	CONV	31771CHH1	608	14,000	PRN	DEF	12	
FINANCING CORP STRIPS SERIES 4	CONV	31771CJV8	1,418	15,000	PRN	DEF	12	
FINANCING CORP CPN FICO STRIPS	CONV	31771CPR0	4,741	48,000	PRN	DEF	12	
FINANCING CORP CPN FICO STRIPS	CONV	31771CPV1	1,362	15,000	PRN	DEF	12	
FINANCING CORP CPN FICO STRIPS	CONV	31771CPZ2	1,223	15,000	PRN	DEF	12	
FINANCIAL CORP STRIPS SER-12	CONV	31771CS22	201	4,000	PRN	DEF	12	
FINANCING CORP CPN FICO STRIPS	CONV	31771CSC0	100	1,000	PRN	DEF	12	
FINANCING CORP STRIPS SER 13	CONV	31771CX59	356	4,000	PRN	DEF	12	
FINANCING CORP CPN FICO STRIPS	CONV	31771CZP3	1,489	15,000	PRN	DEF	12	

FINANCING CORP CPN FICO STRIPS	CONV	31771CZR9	1,447	15,000	PRN	DEF	12	
FINANCING CORP CPN FICO STRIPS	CONV	31771CZW8	2,454	29,000	PRN	DEF	12	
FINANCING CORP CPN FICO STRIPS	CONV	31771CZY4	1,116	14,000	PRN	DEF	12	
FINANCING CORP CPN FICO STRIPS	CONV	31771DBF9	2,931	31,000	PRN	DEF	12	
FINANCING CORP CPN FICO STRIPS	CONV	31771DCK7	363	10,000	PRN	DEF	12	
FINANCING CORP CPN FICO STRIPS	CONV	31771DDV2	1,799	20,000	PRN	DEF	12	
FINANCING CORP CPN FICD STRIPS	CONV	31771DEL3	275	5,000	PRN	DEF	12	
FINANCING CORP CPN FICO STRIPS	CONV	31771DEZ2	34	1,000	PRN	DEF	12	
FINANCING CORP CPN FICO STRIPS	CONV	31771DJS3	4,432	46,000	PRN	DEF	12	
FINANCING CORP-FED	CONV	31771JHQ6	1,061	12,000	PRN	DEF	12	
FINANCING CORP FEDL	CONV	31771JJF8	1,594	20,000	PRN	DEF	12	
FINDWHAT.COM INC	COM	317794105	353	66,000	SH	DEF	12	
FINISAR CORP	COM	31787A101	2	800	SH	DEF	12	
FINGER LAKES BANCORP INC	COM	31787C107	22	1,735	SH	DEF	2	
FINLAY ENTERPRISES	COM	317884203	2,837	179,000	SH	DEF	6	
FINISH LINE INC -CL	COM	317923100	1,263	70,500	SH	DEF	3	
FINOVA GROUP INC.	COM	317928109	1	5,900	SH	DEF	2	
FIREPOND INC COM	COM	318224102	1	2,000	SH	DEF	12	
FIRST ALBANY COMPANIES INC	COM	318465101	2	302	SH	DEF	12	
FIRST AMERICAN CORP	COM	318522307	27	1,157	SH	DEF	12	
FIRST AMERICAN CORP	COM	318522307	39,397	1,770,440	SH	DEF	6	1,
FIRST BANCORP P R COM	COM	318672102	8,611	228,400	SH	DEF	3	
FIRST BANCORP-TROY N.C.	COM	318910106	34	1,246	SH	DEF	12	
FIRST BELL BANCORP INC.	COM	319301107	172	10,000	SH	DEF	2	
FIRST BELL BANCORP	COM	319301107	348	20300	SH	DEF	4	
FIRST BELL BANCORP	COM	319301107	1,355	75,300	SH	DEF	6	
FIRST CAPITAL INSTL REAL	COM	31941R206	1	8	SH	DEF	12	
FIRST CASH FINL SVCS	COM	31942D107	1,244	119,200	SH	DEF	6	
FIRST CHARTER CORP-N.C.	COM	319439105	569	31,444	SH	DEF	12	
FIRST CITIZENS BANCS	CL A	31946M103	15,408	138,500	SH	DEF	6	
FIRST CITIZENS BANCSHARES INC	COM	31946M103	150	1,360	SH	DEF	12	
FIRST CITIZENS BANCSHARES INC	COM	31946M202	47	450	SH	DEF	12	
FIRST CHESTER CNTY CORP	COM	31947W100	32	2,147	SH	DEF	12	
FIRST COMMONWEALTH FINANCIAL	COM	319829107	135	10,000	SH	DEF	1	
FIRST COMMONWEALTH FINANCIAL	COM	319829107	62	4,617	SH	DEF	12	
FIRST FEDERAL CAPITAL CORP	COM	319960100	24	1,100	SH	DEF	12	
FIRST FED CAP CORP	COM	319960100	6,337	298,500	SH	DEF	6	
FIRST DATA CORP.	COM	319963104	26,712	718,058	SH	DEF	1	
FIRST DATA CORP.	COM	319963104	1,480	39,784	SH	DEF	2	
FIRST DATA	COM	319963104	7	200	SH	DEF	4	
FIRST DATA CORP.	COM	319963104	383	10,300	SH	DEF	7	
FIRST DATA CORP	COM	319963104	1,877	50,457	SH	DEF	11	
FIRST DATA CORP	COM	319963104	3,420	91,925	SH	DEF	12	
FIRST DATA CORP	COM	319963104	14,328	385,150	SH	DEF	3	
FIRST DEFIANCE FINL	COM	32006W106	2,102	103,700	SH	DEF	6	
FIRST ESSEX BANCORP	COM	320103104	1,650	53,400	SH	DEF	6	
FIRST FED BANCSHARES	COM	32020F105	80	3,200	SH	DEF	6	
FIRST FINANCIAL BANKSHARES INC	COM	32020R109	8	200	SH	DEF	12	
FIRST FINL BKSH	COM	32020R109	2,309	64,321	SH	DEF	6	
FIRST FINANCIAL CORP-IND	COM	320218100	15	283	SH	DEF	12	
FIRST FINL CORP	COM	320218100	28	600	SH	DEF	6	
FIRST FINANCIAL HOLDINGS INC	COM	320239106	64	2,000	SH	DEF	12	
FIRST FRANKLIN CORP.	COM	320272107	12	900	SH	DEF	2	
FIRST INDUSTRIAL REALTY TRUST	COM	32054K103	293	8,915	SH	DEF	12	
FIRST INDUSTRIAL REALTY TR INC	PFD	32054K806	51	2,070	SH	DEF	12	
FIRST INTL BANC CORP	COM	32054Q894	4	61	SH	DEF	6	
FIRST IND CORP	COM	32054R108	3,922	197,075	SH	DEF	6	
FIRST KEYSTONE CORP NEW	COM	320654205	92	3,993	SH	DEF	12	
FIRST MARINER BANCORP	COM	320795107	54	4,830	SH	DEF	12	
FIRST MERCHANTS CORP	COM	320817109	43	1,443	SH	DEF	12	
FIRST MERCHANTS CORP	COM	320817109	211	7,500	SH	DEF	6	
FIRST NATL CORP ORAN	COM	320942105	1,194	41,600	SH	DEF	6	

FIRST HEALTH GROUP CORP.	COM	320960107	6	200	SH	DEF	2
FIRST HEALTH GROUP CORP	COM	320960107	282	10,050	SH	DEF	12
FIRST NATIONAL COMMUNITY	COM	32110M101	8	242	SH	DEF	12
FIRST MUTUAL BANCSH	COM	32190E102	756	49,720	SH	DEF	6
FIRST OAK BROOK BKSH	CL A	335847208	649	20,400	SH	DEF	6
FIRST OAK BROOK BANCSHARES, INC.	COM	335847208	54	1,700	SH	DEF	2
FIRST PACIFIC COMPANY LTD	ADR	335889200	3	3,440	SH	DEF	2
***FIRST QUANTUM MINERALS LTD	COM	335934105	3	1,000	SH	DEF	12
FIRST PLACE FINANCIAL CORP-DEL	COM	33610T109	21	1,075	SH	DEF	12
FIRST PL FINL CORP	COM	33610T109	519	29,970	SH	DEF	6
FIRST REP BANK(S.F)	COM	336158100	818	24,900	SH	DEF	6
FIRST STATE BANCORPORATION N.M.	COM	336453105	49	1,886	SH	DEF	2
FIRST STATE BANCORPORATION N.M.	COM	336453105	1,958	75,325	SH	DEF	7
1ST SOURCE CAPITAL TRUST I	PFD	33645W200	18	700	SH	DEF	12
1ST SOURCE CORPORATION	COM	336901103	54	2,181	SH	DEF	2
1ST SOURCE CORP	COM	336901103	2,269	99,020	SH	DEF	6
FIRST TENNESSEE	COM	337162101	5,815	151,838	SH	DEF	2
FIRST TENNESSEE	COM	337162101	141	3,800	SH	DEF	9
FIRST TENNESSEE NATIONAL CORP	COM	337162101	280	7,300	SH	DEF	11
FIRST TENNESSEE NATIONAL CORP	COM	337162101	1,051	27,450	SH	DEF	12
FIRST TENN NATL CORP	COM	337162101	2	60	SH	DEF	6
FIRST TENN NATL CORP COM NASD BCOMNS		337162101	34,884	910,800	SH	DEF	3
FIRST TRUST BANK CHARLOTTE	COM	33732N105	26	1,860	SH	DEF	12
FIRST UN REAL ESTATE EQUITY &	COM	337400105	2	750	SH	DEF	2
FIRST UNION REAL ESTATE EQUITY	COM	337400105	1	500	SH	DEF	12
FIRST UNITED CORP	COM	33741H107	5	292	SH	DEF	12
FIRST UTD CORP	COM	33741H107	662	36,251	SH	DEF	6
FIRST VIRGINIA BANKS INC	COM	337477103	1,697	31,641	SH	DEF	12
FIRST VA BANKS INC	COM	337477103	48	850	SH	DEF	6
FIRST WEST VIRGINIA BANCORP	COM	337493100	34	1,903	SH	DEF	12
***FIRSTSERVICE CORPORATION	COM	33761N109	2	66	SH	DEF	12
FISERV INC.	COM	337738108	15	412	SH	DEF	2
FISERV INC.	COM	337738108	7,418	202,066	SH	DEF	7
FISERV INC	COM	337738108	172	4,682	SH	DEF	12
FISERV INC COM NASD INDL	COM	337738108	248	6,750	SH	DEF	3
FIRSTFED FINANCIAL CORP DEL	COM	337907109	4	142	SH	DEF	12
FIRST FED FINL CORP	COM	337907109	9,776	331,400	SH	DEF	6
FIRSTMERIT CORP.	COM	337915102	11	400	SH	DEF	2
FIRSTMERIT CORP	COM	337915102	421	15,273	SH	DEF	12
FIRSTFED AMER BANCOR	COM	337929103	2,309	89,341	SH	DEF	6
FLAGSTAR BANCORP INC	COM	337930101	12	500	SH	DEF	12
FLAGSTAR BANCORP INC	COM	337930101	7,066	249,250	SH	DEF	6
FIRSTENERGY CORP.	COM	337932107	85	2,553	SH	DEF	2
FIRSTENERGY CORP	COM	337932107	940	28,163	SH	DEF	12
FIRSTENERGY CORP	COM	337932107	7	209	SH	DEF	6
FISHER SCIENTIFIC INTL INC NEW	COM	338032204	326	11,653	SH	DEF	12
FISHER SCIENTIFIC INTL	COM	338032204	68	1,600	SH	DEF	15
FISHER SCIENTIFIC INTL INC COM NE	COM	338032204	395	14,100	SH	DEF	3
FIVE STAR PRODS INC	COM	33831M107	1	3,814	SH	DEF	12
FIVE STAR QUALITY CARE INC	COM	33832D106	15	2,640	SH	DEF	12
FIVE STAR QUALITY CARE INC.	COM	33832D106	22	4000	SH	DEF	
FLAG FINANCIAL CORP	COM	33832H107	5	500	SH	DEF	12
FLANDERS CORP	COM	338494107	89	44,500	SH	DEF	12
FLEET CAPITAL TRUST I-8% TRUST	PFD	33889F202	28	1,100	SH	DEF	12
FLEET CAPITAL TR III-7.05% CUM	PFD	33889N205	309	12,650	SH	DEF	12
FLEET CAPITAL TRUST IV-7.17%	PFD	33889R206	74	3,000	SH	DEF	12
FLEET CAPITAL TRUST VI GTD TR	PFD	33889T202	60	2,200	SH	DEF	12
FLEET CAPITAL TR VII	PFD	33889V207	257	10,450	SH	DEF	12
FLEET CAPITAL TRUST VIII	PFD	33889X203	7	300	SH	DEF	12
FLEETBOSTON FINANCIAL CORPORATION	COM	339030108	470	14,535	SH	DEF	2
FLEET BOSTON FINANCIAL	COM	339030108	283	8753	SH	DEF	4
FLEETBOSTON FINANCIAL CORPORAT	COM	339030108	2,458	75,978	SH	DEF	5

FLEETBOSTON FINANCIAL CORPORATION	COM	339030108	131,160	4,054,409	SH	DEF 8	
FLEET BOSTON FINANCIAL CORP.	COM	339030108	1,753	54,197	SH	DEF 9	
FLEETBOSTON FINANCIAL CORPORATION	COM	339030108	261,920	8,096,455	SH	DEF 10	8,
FLEETBOSTON FINL CORP	COM	339030108	414	12,794	SH	DEF 11	
FLEETBOSTON FINL CORP	COM	339030108	12,195	376,965	SH	DEF 12	
FLEET BOSTON FINANCIAL CORP.	COM	339030108	285	5,800	SH	DEF 15	
FLEETBOSTON FNL CORP	COM	339030108	42,872	1,217,725	SH	DEF 6	1,
FLEET BOSTON FINANCIAL CORP	COM	339030108	4,490	138,792	SH	DEF 3	
FLEETWOOD ENTERPRISES INC.	COM	339099103	711	81,680	SH	DEF 2	
FLEETWOOD ENTERPRISES INC	COM	339099103	19	2,200	SH	DEF 12	
FLEMING COMPANIES INC	COM	339130106	1,579	86,993	SH	DEF 12	
FLEMING COMPANIES INC	COM	339130106	23,977	1,169,000	SH	DEF 6	1,
FLEMINGTON PHARMACEUTICAL CORP	COM	339280109	6	3,000	SH	DEF 12	
FLEXSTEEL INDUSTRIES INC	COM	339382103	25	1,650	SH	DEF 12	
FLORIDA BANKS, INC.	COM	340560101	9	1,100	SH	DEF 2	
FLORIDA EAST COAST INDS INC	COM	340632108	488	19,285	SH	DEF 12	
FLORIDA EAST COAST INDS INC	COM	340632207	25	1,032	SH	DEF 12	
FLORIDA ROCK INDUSTRIES INC	COM	341140101	215	6,001	SH	DEF 12	
FLORIDA ROCK INDS INC COM	COM	341140101	5,904	164,880	SH	DEF 3	
FLUOR CORP NEW	COM	343412102	213	5,464	SH	DEF 12	
FLUOR CORPORATION	COM	343412102	2	50	SH	DEF 6	
FLUOR CORP (NEW)	COM	343412102	3,272	84,000	SH	DEF 3	
FLOWERS FOODS INC	COM	343498101	16	609	SH	DEF 12	
FLOWSERVE CORP	COM	34354P105	27	905	SH	DEF 12	
FLOWSERVE CORP	COM	34354P105	131	4,400	SH	DEF 3	
FLUSHING FINANCIAL CORP	COM	343873105	8	400	SH	DEF 12	
FLUSHING FINL CORP	COM	343873105	1,534	80,900	SH	DEF 6	
FLUSHING FINANCIAL CORP	COM	343873105	612	29,860	SH	DEF 3	
FOAMEX INTL INC	COM	344123104	3,201	285,800	SH	DEF 6	
FOAMEX INTERNATIONAL INC	COM	344123104	670	60,300	SH	DEF 3	
FOMENTO ECONOMICO MEX-SP ADR	ADS	344419106	13,519	344,700	SH	DEF 3	
FOOT LOCKER INC	COM	344849104	31	2,166	SH	DEF 12	
FOOT LOCKER INC	COM	344849104	44	2,890	SH	DEF 6	
FOOTHILL INDPT BANCP	COM	344905104	129	7,500	SH	DEF 6	
FOOTSTAR INC	COM	344912100	1	56	SH	DEF 12	
FOOTSTAR INC	COM	344912100	6,854	288,600	SH	DEF 6	
FORD MOTOR CO CAPITAL TRUST I	PFD	345343206	226	8,850	SH	DEF 12	
FORD MOTOR CO-DEP SHS-REPSTG	PFD	345370407	18	700	SH	DEF 12	
FORD MOTOR CO.	COM	345370860	2,242	140,113	SH	DEF 2	
FORD MOTOR	COM	345370860	400	25000	SH	DEF 4	
FORD MOTOR CO.	COM	345370860	434	27,149	SH	DEF 9	
FORD MOTOR CO.	COM	345370860	800	50,000	SH	DEF 10	
FORD MOTOR CO DEL	COM	345370860	216	13,510	SH	DEF 11	
FORD MOTOR CO DEL	COM	345370860	11,935	745,936	SH	DEF 12	
FORD MOTOR CO.	COM	345370860	205	8,422	SH	DEF 15	
FORD MOTOR CO NEW	COM	345370860	21,722	1,306,370	SH	DEF 6	1,
FORD MTR CO DEL COM	COM	345370860	3,303	206,450	SH	DEF 3	
FORD CAP TRST II 6 1/2 1-15-	COM	345395206	16,376	273,310	SH	DEF 6	
FORD MTR CO CAP TR II	PFD	345395206	1,787	31,760	SH	DEF 12	
FORD MOTOR CREDIT CORP 7.6%	PFD	345397301	18	725	SH	DEF 12	
***FORDING INC	COM	345426100	9	452	SH	DEF 12	
FOREST CITY ENTERPRISES INC	COM	345550107	81	2,319	SH	DEF 12	
FOREST LABORATORIES	COM	345838106	65	920	SH	DEF 4	
FOREST LABORATORIES INC	COM	345838106	436	6,160	SH	DEF 12	
FOREST OIL CORP	COM	346091705	57	2,000	SH	DEF 12	
FOREST OIL CORP	COM	346091705	21,731	742,700	SH	DEF 6	
FOREST OIL CORP COM NEW	COM	346091705	216	7,600	SH	DEF 3	
FORGENT NETWORKS INC	COM	34629U103	8	1,500	SH	DEF 12	
FORT DEARBORN INCOME SECS INC	UNIT	347200107	11	735	SH	DEF 12	
FORTUNE BRANDS INC.	COM	349631101	243	4,336	SH	DEF 2	
FORTUNE BRANDS, INC.	COM	349631101	17	300	SH	DEF 4	
FORTUNE BRANDS INC	COM	349631101	2,110	37,672	SH	DEF 12	

FORTUNE BRANDS INC	COM	349631101	27,069	496,930	SH	DEF	6	
FOSSIL INC	COM	349882100	6	300	SH	DEF	12	
FOUNDRY NETWORKS	COM	35063R100	1	200	SH	DEF	4	
FOUNDRY NETWORKS INC	COM	35063R100	54	7,705	SH	DEF	12	
FOUNDRY NETWORKS INC	COM	35063R100	6,976	1,052,485	SH	DEF	6	1,
FOUNDRY NETWORKS INC	COM	35063R100	78	11,050	SH	DEF	3	
4 KIDS ENTERTAINMENT INC	COM	350865101	195	9,400	SH	DEF	12	
FOX ENTERTAINMENT GROUP INC	COM	35138T107	65	3,000	SH	DEF	12	
FRANCE TELECOM SA SPON ADR	COM	35177Q105	189	10,265	SH	DEF	6	
FRANKLIN BANK N.A.	COM	352456107	304	16,000	SH	DEF	12	
FRANKLIN BK NA	COM	352456107	168	8,700	SH	DEF	6	
FRANKLIN ELECTRIC CO INC	COM	353514102	8,625	183,231	SH	DEF	12	
FRANKLIN ELEC INC COM NASD INDL	COM	353514102	1,892	40,190	SH	DEF	3	
FRANKLIN FINL CORP TENN	COM	353523202	10	400	SH	DEF	12	
FRANKLIN FINANCIAL SERVICES	COM	353525108	26	1,000	SH	DEF	12	
FRANKLIN MULTI INCOME TRUST	UNIT	354021107	25	3,325	SH	DEF	12	
FRANKLIN RESOURCES, INC.	COM	354613101	341	8,000	SH	DEF	1	
FRANKLIN RESOURCES	COM	354613101	2	53	SH	DEF	2	
FRANKLIN RESOURCES	COM	354613101	118	2774	SH	DEF	4	
FRANKLIN RESOURCES	COM	354613101	55	1,291	SH	DEF	7	
FRANKLIN RESOURCES INC	COM	354613101	682	15,987	SH	DEF	12	
FRANKLIN RESOURCES INC	COM	354613101	23	545	SH	DEF	6	
FRANKLIN UNIVERSAL TRUST-SBI	UNIT	355145103	1	200	SH	DEF	12	
FREEMARKETS INC	COM	356602102	134	9,485	SH	DEF	12	
FREEPORT MCMORAN COPPER & GOLD	PFD	35671D501	27	1,400	SH	DEF	12	
FREEPORT MCMORAN COPPER & GOLD	PFD	35671D600	1,459	49,213	SH	DEF	12	
FREEPORT MCMORAN COPPER AND GOLD	COM	35671D857	28	1,563	SH	DEF	2	
FREEPORT MCMORAN COPPER & GOLD	COM	35671D857	29	1,622	SH	DEF	12	
FREEPORT MCMORAN COPPER & GOLD	PFD	35671D865	961	85,840	SH	DEF	12	
FREEPORT MCMORAN COPPER & GOLD	PFD	35671D881	187	6,830	SH	DEF	12	
FREMONT GENERAL FINANCING I	PFD	356905208	10	500	SH	DEF	12	
FREMONT GENERAL CORP	COM	357288109	1	160	SH	DEF	12	
FRESH CHOICE INC	COM	358032100	9	3,700	SH	DEF	6	
FRESH BRANDS INC	COM	35803U108	1,043	55,800	SH	DEF	6	
FRIEDMAN BILLINGS RAMSEY GRP INC.	COM A	358433100	6	500	SH	DEF	2	
FRIEDMAN BILLINGS RAMSEY GROUP CL	COM	358433100	700	55000	SH	DEF		
FRIEDMAN BILLINGS RAMSEY CL A	COM	358433100	900	70,670	SH	DEF	3	
FRIEDMAN INDS INC	COM	358435105	240	85,627	SH	DEF	6	
FRIEDMANS INC	CL A	358438109	3,318	282,400	SH	DEF	6	
FRISCHS RESTAURANTS INC	COM	358748101	2	100	SH	DEF	12	
FRISCHS RESTAURANTS	COM	358748101	1,202	60,400	SH	DEF	6	
FRONTIER AIRLINES	COM	359065109	1,964	115,500	SH	DEF	6	
FRONTIER INSURANCE GROUP INC	COM	359081106	3	100,341	SH	DEF	12	
FRONTIER OIL CORP	COM	35914P105	70	4,000	SH	DEF	12	
FRONTIER OIL CORP	COM	35914P105	275	15,600	SH	DEF	3	
FRONTSTEP INC	COM	35921W101	1	200	SH	DEF	12	
FUELCELL ENERGY INC	COM	35952H106	183	17,760	SH	DEF	12	
FUJITSU LTD	ADR	359590304	5	150	SH	DEF	2	
FULLER H B CO	COM	359694106	5,650	195,600	SH	DEF	6	
FULLER H B CO COM NASD INDL	COM	359694106	10,574	361,010	SH	DEF	3	
FULTON FINANCIAL CORP-PA	COM	360271100	636	33,596	SH	DEF	12	
FURNITURE BRANDS INTERNATIONAL	COM	360921100	17	550	SH	DEF	12	
G & K SVCS INC CL A NASD INDL	COM	361268105	106	3,100	SH	DEF	3	
GA FINL INC	COM	361437106	246	12,900	SH	DEF	6	
GATX CORP.	COM	361448103	2,560	85,035	SH	DEF	2	
GATX CORP	COM	361448103	640	21,269	SH	DEF	12	
GATX CORP	COM	361448103	3	100	SH	DEF	6	
GBB CAPITAL V	PFD	36146Q200	1,943	76,500	SH	DEF	12	
GBC BANCORP CALIF	COM	361475106	4,916	169,400	SH	DEF	6	
GLB BANCORP INC	COM	361778103	86	8,150	SH	DEF	12	
GSE SYSTEMS INC	COM	36227K106	5	2,000	SH	DEF	12	
***GSI LUMONICS INC	COM	36229U102	1	100	SH	DEF	12	

GSI LUMONICS INC.	COM	36229U102	39	5000	SH	DEF		
G-III APPAREL GROUP	COM	36237H101	430	51,800	SH	DEF	6	
***GTSI CORP	COM	36238K103	8	1,000	SH	DEF	12	
GTSI CORP	COM	36238K103	503	58,100	SH	DEF	6	
GTC BIOTHERAPEUTICS INC	COM	36238T104	3	2,500	SH	DEF	12	
GABELLI EQUITY TRUST INC	COM	362397101	484	48,250	SH	DEF	12	
GABELLI EQUITY TR INC	PFD	362397408	26	1,000	SH	DEF	12	
GABELLI GLOBAL MULTIMEDIA	UNIT	36239Q109	4	500	SH	DEF	12	
GABELLI UTILITY TR	COM	36240A101	110	12,646	SH	DEF	12	
GABELLI CONVERTIBLE SECURITIES	UNIT	36240B109	20	1,948	SH	DEF	12	
GABLES RESIDENTIAL TRUST-SBI	COM	362418105	1,316	41,218	SH	DEF	12	
GABLES RESIDENTIAL TRUST	PFD	362418204	331	13,290	SH	DEF	12	
GADZOOKS INC	COM	362553109	419	32,800	SH	DEF	6	
GALLAGHER ARTHUR J & CO	COM	363576109	571	16,475	SH	DEF	12	
GALLAHER GROUP PLC-SPON ADR	ADR	363595109	59	1,590	SH	DEF	2	
GALLAHER GROUP PLC	COM	363595109	25,647	691,300	SH	DEF	6	
GALYANS TRADING INC	COM	36458R101	2	100	SH	DEF	12	
GAMETECH INTERNL INC	COM	36466D102	553	111,700	SH	DEF	6	
GAMESTOP CORP	COM	36466R101	1,112	53,000	SH	DEF	3	
GANNETT CO	COM	364730101	980	12,910	SH	DEF	2	
GANNETT	COM	364730101	380	5000	SH	DEF	4	
GANNETT INC COM	COM	364730101	400	5,267	SH	DEF	5	
GANNETT CO	COM	364730101	51	667	SH	DEF	7	
GANNETT INC	COM	364730101	209	2,758	SH	DEF	11	
GANNETT CO INC	COM	364730101	2,022	26,646	SH	DEF	12	
GANNETT INC DEL	COM	364730101	8	100	SH	DEF	6	
GANNETT INC COM	COM	364730101	8,129	107,100	SH	DEF	3	
THE GAP	COM	364760108	233	16437	SH	DEF	4	
GAP INC	COM	364760108	1,074	75,665	SH	DEF	12	
GAP STORES	COM	364760108	73	3,400	SH	DEF	15	
GARAN INC	COM	364802108	2,677	49,300	SH	DEF	6	
GARDEN FRESH REST	COM	365235100	1,038	79,800	SH	DEF	6	
GARDNER DENVER, INC	COM	365558105	82	4,100	SH	DEF	3	
GARTNER INC. CL A	COM	366651107	177	17,516	SH	DEF	1	
GARTNER INC	COM	366651206	5	481	SH	DEF	12	
GATEWAY, INC.	COM	367626108	7	1,550	SH	DEF	2	
GATEWAY, INC.	COM	367626108	29,372	6,615,270	SH	DEF	8	
GATEWAY INC.	COM	367626108	136	30,600	SH	DEF	9	
GATEWAY, INC.	COM	367626108	65,034	14,647,295	SH	DEF	10	14,
GATEWAY INC	COM	367626108	799	180,003	SH	DEF	12	
GATEWAY, INC.	COM	367626108	35,520	8,000,000	SH	DEF	14	8,
GATEWAY INC.	COM	367626108	20	3,000	SH	DEF	15	
GATEWAY INC.	COM	367626108	22	5000	SH	DEF		
GATEWAY INC	COM	367626108	185	34,540	SH	DEF	6	
GAYLORD ENTERTAINMENT COMPANY	COM	367905106	3	135	SH	DEF	2	
GAYLORD ENTERTAINMENT CO NEW	COM	367905106	9	389	SH	DEF	12	
GATEWAY FINANCIAL HOLDINGS INC	COM	368140109	1	99	SH	DEF	12	
GAZPROM ADR 144A RUSSIA	ADR	368287108	656	2,500	SH	DEF	3	
GEHL CO	COM	368483103	623	42,500	SH	DEF	6	
GEMSTAR TV GUIDE INTL INC	COM	36866W106	59	10,905	SH	DEF	12	
GEMSTAR-TV GUIDE INTL INC	COM	36866W106	16,170	3,000,000	SH	DEF	14	3,
GENAERA CORP.	COM	36867G100	22	12500	SH	DEF		
GENAISSANCE PHARMACEUTICALS	COM	36867W105	213	161,400	SH	DEF	12	
GENAISSANCE PHARMACEUTICALS INC	COM	36867W105	26	20000	SH	DEF		
GENCORP INC	COM	368682100	10	725	SH	DEF	12	
GENCORP INC	COM	368682100	10,202	698,800	SH	DEF	6	
GENCORP INC COM	COM	368682100	225	15,750	SH	DEF	3	
GENE LOGIC INC	COM	368689105	28	2,000	SH	DEF	12	
GENELABS TECHNOLOGIES INC	COM	368706107	22	10,900	SH	DEF	12	
GENENTECH, INC.	COM	368710406	14,138	422,015	SH	DEF	1	
GENENTECH INC	COM	368710406	16	480	SH	DEF	2	
GENENTECH INC	COM	368710406	948	28,285	SH	DEF	11	

GENENTECH INC	COM	368710406	579	17,298	SH	DEF	12	
GENERAL AMERICAN INVESTORS CO	UNIT	368802104	64	2,298	SH	DEF	12	
GENERAL CABLE CORP	COM	369300108	7,043	655,200	SH	DEF	6	
GENERAL CABLE CORP	COM	369300108	1,031	163,600	SH	DEF	3	
GENERAL DYNAMICS CORP.	COM	369550108	3,113	29,275	SH	DEF	1	
GENERAL DYNAMICS CORP.	COM	369550108	137	1,290	SH	DEF	2	
GENERAL DYNAMICS CORP.	COM	369550108	612	5,755	SH	DEF	9	
GENERAL DYNAMICS CORP	COM	369550108	1,504	14,143	SH	DEF	12	
GENERAL DYNAMICS	COM	369550108	1,709	16,990	SH	DEF	6	
GENERAL DYNAMICS CORP COM	COM	369550108	5,637	53,000	SH	DEF	3	
GENERAL ELECTRIC CO.	COM	369604103	19,976	687,633	SH	DEF	1	
GENERAL ELECTRIC CO.	COM	369604103	39,998	1,376,853	SH	DEF	2	1,
GENERAL ELECTRIC	COM	369604103	3,848	132475	SH	DEF	4	
GENERAL ELECTRIC CO COM	COM	369604103	16,350	562,833	SH	DEF	5	
GENERAL ELECTRIC CO.	COM	369604103	2,116	72,828	SH	DEF	7	
GENERAL ELECTRIC CO.	COM	369604103	7,182	247,222	SH	DEF	9	
GENERAL ELECTRIC CO.	COM	369604103	8,860	305,000	SH	DEF	10	
GENERAL ELECTRIC CO	COM	369604103	6,918	238,142	SH	DEF	11	
GENERAL ELECTRIC CO	COM	369604103	64,786	2,230,165	SH	DEF	12	
GENERAL ELECTRIC CO.	COM	369604103	10,582	245,486	SH	DEF	15	
GENERAL ELEC CO	COM	369604103	162	5,200	SH	DEF	6	
GENERAL ELEC CO COM	COM	369604103	62,349	2,146,258	SH	DEF	3	2,
GENERAL ELECTRIC CAPITAL CORP	PFD	369622527	314	12,500	SH	DEF	12	
GENERAL GROWTH PROPERTIES, INC.	COM	370021107	87	1,700	SH	DEF	2	
GENERAL GROWTH PPTYS INC	COM	370021107	533	10,450	SH	DEF	5	
GENERAL GROWTH PROPERTIES, INC.	COM	370021107	102	2,000	SH	DEF	7	
GENERAL GROWTH PROPERTIES INC	COM	370021107	89	1,750	SH	DEF	12	
GENERAL MAGIC INC	COM	370253106	1	9,350	SH	DEF	12	
GENERAL MILLS INC.	COM	370334104	365	8,281	SH	DEF	2	
GENERAL MILLS INC COM	COM	370334104	282	6,400	SH	DEF	5	
GENERAL MILLS INC	COM	370334104	1,050	23,814	SH	DEF	11	
GENERAL MILLS INC	COM	370334104	2,601	59,003	SH	DEF	12	
GENERAL MILLS	COM	370334104	4,023	60,100	SH	DEF	15	
GENERAL MOTORS ACCEPTANCE CORP	PFD	370425209	92	3,700	SH	DEF	12	
GENERAL MOTORS CORPORATION	COM	370442105	2,290	42,840	SH	DEF	2	
GENERAL MOTORS	COM	370442105	32	600	SH	DEF	4	
GENERAL MOTORS CORPORATION	COM	370442105	96,890	1,812,717	SH	DEF	8	
GENERAL MOTORS CORPORATION	COM	370442105	181,938	3,403,892	SH	DEF	10	3,
GENERAL MOTORS CORP	COM	370442105	741	13,856	SH	DEF	11	
GENERAL MOTORS CORP	COM	370442105	11,737	219,591	SH	DEF	12	
GENERAL MOTORS CORP.	COM	370442105	5,169	63,677	SH	DEF	15	
GENERAL MTRS CORP	COM	370442105	899	14,472	SH	DEF	6	
GENERAL MTRS CORP COM	COM	370442105	13,022	243,621	SH	DEF	3	
GENERAL MOTORS CORP 7.25% SR	PFD	370442758	146	5,900	SH	DEF	12	
GENERAL MOTORS CORP	PFD	370442766	30	1,200	SH	DEF	12	
GENERAL MOTORS CORP 7.25%	PFD	370442816	52	2,100	SH	DEF	12	
GENERAL MOTORS CORP	CL H	370442832	2,076	125,900	SH	DEF	15	
GENERAL MOTORS CORPORATION - CLAS	COM	370442832	32	3,089	SH	DEF	2	
GENERAL MOTORS CORP-CL H NEW	COM	370442832	681	65,438	SH	DEF	12	
GENERAL MOTORS CORP	COM	370442832	655	44,923	SH	DEF	6	
GENESCO INC	COM	371532102	7	290	SH	DEF	12	
GENESCO INC	COM	371532102	6,422	271,900	SH	DEF	6	
GENESCO INC COM	COM	371532102	182	7,480	SH	DEF	3	
GENESEE & WYO INC	CL A	371559105	3,532	150,800	SH	DEF	6	
GENESEE & WYOMING INC-CL A	COM	371559105	288	12,778	SH	DEF	12	
GENESEE & WYOMING INC-CL A	COM	371559105	1,573	69,735	SH	DEF	3	
GENESEE CORP-CL B	COM	371601204	1	52	SH	DEF	12	
GENESIS HEALTH VENTURES INC	COM	37183F107	496	24,705	SH	DEF	12	
GENESIS MICROCHIP INC	COM	37184C103	12	1,521	SH	DEF	12	
GENESIS MICROCHIP INC	COM	37184C103	110	13,140	SH	DEF	3	
GENTEX CORP	COM	371901109	24	870	SH	DEF	12	
GENLYTE GROUP INC	COM	372302109	5	128	SH	DEF	12	

GENLYTE GROUP INC	COM	372302109	2,378	56,300	SH	DEF	6
GENLYTE GROUP INC COM NASD INDL	COM	372302109	3,657	90,010	SH	DEF	3
***GENSCI REGENERATION	COM	37244V109	2	8,800	SH	DEF	12
GENTA INC NEW	COM	37245M207	84	10,150	SH	DEF	12
GENSYM CORP	COM	37245R107	4	4,400	SH	DEF	12
GENUINE PARTS CO.	COM	372460105	236	6,755	SH	DEF	2
GENUINE PARTS CO	COM	372460105	597	17,125	SH	DEF	5
GENUINE PARTS CO.	COM	372460105	70	2,000	SH	DEF	7
GENUINE PARTS CO	COM	372460105	884	25,337	SH	DEF	12
GENUINE PARTS CO	COM	372460105	2,205	60,315	SH	DEF	6
GENUS INC	COM	372461103	4	2,000	SH	DEF	12
GENTIVA HEALTH SERVICES INC	COM	37247A102	2	250	SH	DEF	12
GENSTAR THERAPEUTICS CORP	COM	37248D105	8	22,600	SH	DEF	12
GENZYME CORP.-GENERAL DIVISION	COM	372917104	20	1,048	SH	DEF	2
GENZYME	COM	372917104	11	550	SH	DEF	4
GENZYME CORP	COM	372917104	1,391	72,294	SH	DEF	12
GENZYME CORP	COM	372917500	8	3,192	SH	DEF	12
GENZYME CORPORATION-BIOSURGERY	COM	372917708	78	17,160	SH	DEF	5
GENZYME CORP BIOSURGERY	COM	372917708	27	6,007	SH	DEF	12
GEORGIA GULF CORP NEW	COM	373200203	8	300	SH	DEF	12
GEORGIA PACIFIC CORP COM	COM	373298108	396	16,119	SH	DEF	5
GEORGIA PACIFIC CORP	COM	373298108	576	23,446	SH	DEF	12
GEORGIA PAC CORP	COM	373298108	16	592	SH	DEF	6
GEORGIA PAC CORP COM	COM	373298108	16,195	658,850	SH	DEF	3
GEORGIA POWER CAPITAL TRUST I	PFD	373331206	93	3,700	SH	DEF	12
GEORGIA POWER CAPITAL TRUSTIII	PFD	373333202	30	1,200	SH	DEF	12
GEORGIA POWER COMPANY	PFD	373334549	47	1,830	SH	DEF	12
GEORGIA POWER COMPANY	PFD	373334556	40	1,600	SH	DEF	12
GEORGIA POWER CO-6.875% SENIOR	PFD	373334564	88	3,550	SH	DEF	12
GEORGIA CAPITAL TRUST IV	PFD	37333R209	202	8,235	SH	DEF	12
GEORGIA POWER CAPITAL TRUST V	PFD	37333R308	25	1,000	SH	DEF	12
GERBER CHILDRENSWEAR	COM	373701101	1,317	192,500	SH	DEF	6
GERBER SCIENTIFIC INC.	COM	373730100	4	1,200	SH	DEF	2
GERON CORP	COM	374163103	11	2,500	SH	DEF	12
GETTY IMAGES INC	COM	374276103	54	2,500	SH	DEF	12
GETTY REALTY CORP NEW	COM	374297109	440	21,745	SH	DEF	12
GEVITY HR INC	COM	374393106	15	3,845	SH	DEF	12
GIANT INDS INC	COM	374508109	1,168	142,400	SH	DEF	6
GIBRALTAR STL CORP	COM	37476F103	772	32,500	SH	DEF	6
GILEAD SCIENCES INC	COM	375558103	398	12,114	SH	DEF	12
GILEAD SCIENCES INC	COM	375558103	523	15,900	SH	DEF	3
GILLETTE CO.	COM	375766102	2,135	63,043	SH	DEF	1
GILLETTE CO.	COM	375766102	327	9,669	SH	DEF	2
GILLETTE	COM	375766102	130	3830	SH	DEF	4
GILLETTE CO COM	COM	375766102	203	6,000	SH	DEF	5
GILLETTE CO.	COM	375766102	102	3,000	SH	DEF	7
GILLETTE CO.	COM	375766102	1,726	50,950	SH	DEF	9
GILLETTE CO	COM	375766102	322	9,500	SH	DEF	11
GILLETTE CO	COM	375766102	8,269	244,135	SH	DEF	12
GILLETTE CO.	COM	375766102	62	1,200	SH	DEF	15
GILLETTE CO COM	COM	375766102	11,148	329,142	SH	DEF	3
GIORDANO INTERNATIONAL LTD	COM	376112108	2,012	327,445	SH	DEF	6
GLACIER BANCORP INC	COM	37637Q105	213	8,677	SH	DEF	2
GLACIER BANCORP INC NEW	COM	37637Q105	5,446	228,988	SH	DEF	6
***GLAMIS GOLD LTD	COM	376775102	2	200	SH	DEF	12
GLAMIS GOLD LTD	COM	376775102	290	33,000	SH	DEF	3
GLATFELTER	COM	377316104	329	17,520	SH	DEF	12
GLATFELTER	COM	377316104	235	12,500	SH	DEF	3
GLAXO SMITHKLINE SPONSORED PLC AD	ADR	37733W105	406	9,415	SH	DEF	2
GLAXO SMITHKLINE SPONSORED PLC AD	ADR	37733W105	15	341	SH	DEF	7
GLAXOSMITHKLINE PLC - SPONS ADR	ADR	37733W105	252	5,830	SH	DEF	9
GLAXOSMITHKLINE PLC-ADR	COM	37733w105	9	200	SH	DEF	4

GLAXO SMITHKLINE PLC ADR	COM	37733W105	459	10,645	SH	DEF	5
GLAXOSMITHKLINE PLC	COM	37733W105	211	4,898	SH	DEF	11
GLAXOSMITHKLINE PLC	SPONSORED	37733W105	13	300	SH	DEF	15
GLEN BURNIE BANCORP	COM	377407101	15	800	SH	DEF	12
GLENAYRE TECHNOLOGIES INC	COM	377899109	3	2,600	SH	DEF	12
GLENBOROUGH REALTY TRUST INC	COM	37803P105	7	277	SH	DEF	12
GLIMCHER REALTY TRUST-SBI	COM	379302102	199	10,734	SH	DEF	12
GLOBAL INDUSTRIES LTD	COM	379336100	188	26,900	SH	DEF	12
GLOBAL HIGH INCOME DOLLAR FUND	UNIT	37933G108	166	11,600	SH	DEF	12
GLOBAL IMAGING SYSTEMS INC	COM	37934A100	2	100	SH	DEF	12
GLOBAL IMAGING SYS	COM	37934A100	1,986	115,800	SH	DEF	6
GLOBAL IMAGING SYSTEMS	COM	37934A100	10,044	528,890	SH	DEF	3
GLOBAL PARTNERS INCOME FUND	UNIT	37935R102	35	3,150	SH	DEF	12
GLOBAL PAYMENTS INC	COM	37940X102	1,578	53,030	SH	DEF	3
GLBL POWER EQUIP INC	COM	37941P108	4,371	453,000	SH	DEF	6
GLOBECOMM SYSTEMS INC	COM	37956X103	6	1,500	SH	DEF	12
GLOBESPANVIRATA INC	COM	37957V106	105	27,034	SH	DEF	12
GOLD BANC CORP	COM	379907108	2,412	224,400	SH	DEF	6
GOLD BANC CORP INC	COM	379907108	101	9,210	SH	DEF	3
GOAMERICA INC	COM	38020R106	5	10,870	SH	DEF	12
GOLDCORP INC	COM	380956409	30	3,000	SH	DEF	2
***GOLDCORP INC	COM	380956409	69	6,900	SH	DEF	12
GOLDEN STATE BANCORP INC	COM	381197102	392	10,810	SH	DEF	12
GOLDEN ST BANCORP IN	COM	381197102	17,042	447,515	SH	DEF	6
GOLDEN ST VINTNERS INC	COM	38121K208	83	30,500	SH	DEF	12
GOLDEN WEST FINL CORP. DEL	COM	381317106	124	1,800	SH	DEF	2
GOLDEN WEST FINL CORP DEL	COM	381317106	698	10,150	SH	DEF	5
GOLDEN WEST FINL CORP. DEL	COM	381317106	688	10,000	SH	DEF	7
GOLDEN WEST FINANCIAL CORP-DEL	COM	381317106	31	451	SH	DEF	12
GOLDEN WEST FINL	COM	381317106	6	80	SH	DEF	6
GOLDMAN SACHS GROUP	COM	38141G104	7,503	102,285	SH	DEF	1
GOLDMAN SACHS GROUP, INC.	COM	38141G104	72	981	SH	DEF	2
GOLDMAN SACHS GROUP	COM	38141G104	583	7,950	SH	DEF	5
GOLDMAN SACHS GROUP INC	COM	38141G104	829	11,300	SH	DEF	11
GOLDMAN SACHS GROUP INC	COM	38141G104	2,182	29,744	SH	DEF	12
GOLDMAN SACHS GRP INC	COM	38141G104	33,023	448,680	SH	DEF	6
GOODMAN FIELDER LTD SPON ADR	COM	382382208	8,266	2,173,021	SH	DEF	6
GOODRICH CORPORATION	COM	382388106	6,270	229,519	SH	DEF	12
GOODYEAR TIRE & RUBBER CO COM	COM	382550101	333	17,775	SH	DEF	5
GOODYEAR TIRE & RUBBER CO	COM	382550101	44	2,609	SH	DEF	9
GOODYEAR TIRE & RUBBER CO	COM	382550101	905	48,344	SH	DEF	12
GOODYEAR TIRE & RUBR	COM	382550101	9	420	SH	DEF	6
GOODYS FAMILY CLOTHING INC	COM	382588101	3	300	SH	DEF	12
GOODYS FAMILY CLOTHI	COM	382588101	723	62,700	SH	DEF	3
GOTTSCHALKS INC	COM	383485109	287	84,500	SH	DEF	6
GOVERNMENT BACKED TRS CTF	CONV	383665BF2	1,192	12,000	PRN	DEF	12
W R GRACE & CO-DEL NEW	COM	38388F108	10	3,486	SH	DEF	12
GRAFTECH INTERNATIONAL LTD.	COM	384313102	1,498	121,800	SH	DEF	2
GRAINGER WW INC.	COM	384802104	90	1,800	SH	DEF	2
W W GRAINGER INC	COM	384802104	1,799	35,911	SH	DEF	12
GRAINGER W W INC	COM	384802104	2	40	SH	DEF	6
GRAND METROPOLITAN DELAWARE LP	PFD	386087209	703	25,385	SH	DEF	12
GRANITE ST BANKSHARE	COM	387472103	1,077	33,400	SH	DEF	6
GRANT PRIDECO	COM	38821g101	8	575	SH	DEF	4
GRANT PRIDECO INC	COM	38821G101	92	6,800	SH	DEF	3
GRAPHIC PACKAGING INTL CORP	COM	388690109	5	500	SH	DEF	3
GREAT AMERN FNL RES	COM	389915109	40	2,300	SH	DEF	6
GREAT ATLANTIC & PAC TEA INC COMCOM		390064103	4,807	257,220	SH	DEF	3
GREAT LAKES CHEMICAL CORP	COM	390568103	180	6,810	SH	DEF	12
GREAT LAKES REIT INC	COM	390752103	72	3,780	SH	DEF	12
GREAT LAKES REIT INC 9.75% PFD	PFD	390752202	20	750	SH	DEF	12
GREAT PLAINS ENERGY INC	COM	391164100	407	20,000	SH	DEF	2

GREAT PLAINS ENERGY INC	COM	391164100	136	6,666	SH	DEF 12	
GREAT PLAINS ENERGY	COM	391164100	10,835	465,630	SH	DEF 6	
GREAT PLAINS ENERGY INC	PFD	391164506	12	190	SH	DEF 12	
GREAT-WEST LIFE & ANNUITY INS	PFD	391369204	2	100	SH	DEF 12	
GREAT WESTERN FINANCIAL TR I	PFD	39141F203	25	1,000	SH	DEF 12	
GREATER ATLANTIC FINANCIAL	COM	391601101	776	117,354	SH	DEF 12	
GREATER BAY BANCORP	COM	391648102	6,982	226,975	SH	DEF 7	
GREATER BAY BANCORP	COM	391648102	558	18,130	SH	DEF 12	
GREATER BAY BANCORP	COM	391648102	1,838	59,750	SH	DEF 3	
GREATER CHINA FUND INC	UNIT	39167B102	24	2,455	SH	DEF 12	
GREEN MOUNTAIN POWER CORP	COM	393154109	7	400	SH	DEF 2	
GREENBRIER COS INC	COM	393657101	3,757	511,452	SH	DEF 6	
GREENPOINT FINANCIAL CORP	COM	395384100	5	100	SH	DEF 12	
GREENPOINT FINL	COM	395384100	11	210	SH	DEF 6	
GREENPOINT FINANCIAL CORP	COM	395384100	16,075	327,400	SH	DEF 3	
GREIF BROS CORP	CL A	397624107	3,644	107,400	SH	DEF 6	
GREIF BROTHERS CORP CL A MIDWEST	COM	397624107	100	3,000	SH	DEF 3	
GREKA ENERGY CORPORATION	COM	397637109	15	2,599	SH	DEF 12	
GREKA ENERGY CORP	COM	397637109	37	5,900	SH	DEF 6	
GREY GLOBAL GROUP INC	COM	39787M108	311	450	SH	DEF 12	
GREY WOLF INC	COM	397888108	45	11,000	SH	DEF 12	
GREY WOLF INC	COM	397888108	13,396	2,976,900	SH	DEF 6	2,
GRIFFON CORP	COM	398433102	168	9,290	SH	DEF 12	
GRIFFON CORP COM	COM	398433102	10,739	593,330	SH	DEF 3	
GROUP 1 AUTOMOTIVE INC	COM	398905109	293	7,670	SH	DEF 12	
GROUP 1 AUTOMOTIVE INC	COM	398905109	6,156	161,360	SH	DEF 3	
GROUP 1 SOFTWARE INC-NEW	COM	39943Y103	3	250	SH	DEF 12	
GROUP 1 SOFTWALE INC	COM	39943Y103	1,467	102,800	SH	DEF 6	
GRUPO TELEVISA SA	SP ADR RE	40049J206	2,112	37,200	SH	DEF 15	
GRUPO ELEKTRA SA SPON GDR	GDR	40050A102	2,342	270,700	SH	DEF 3	
GTECH HOLDINGS CORP	COM	400518106	5	200	SH	DEF 12	
GTECH HOLDINGS CORP	COM	400518106	22,650	886,860	SH	DEF 3	
GUIDANT CORP.	COM	401698105	1,181	39,055	SH	DEF 2	
GUIDANT CORP	COM	401698105	330	10,907	SH	DEF 11	
GUIDANT CORP	COM	401698105	1,851	61,225	SH	DEF 12	
GUIDANT CORP	COM	401698105	69	1,500	SH	DEF 15	
GUILFORD PHARMACEUTICALS INC.	COM	401829106	17	2,300	SH	DEF 2	
GUILFORD PHARMACEUTICALS INC	COM	401829106	941	124,785	SH	DEF 12	
GUILFORD PHARMACEUTICALS INC.	COM	401829106	19	2500	SH	DEF	
GUITAR CENTER INC	COM	402040109	855	46,100	SH	DEF 12	
GULF POWER CAP TR I-7.625% CUM	PFD	402473201	40	1,600	SH	DEF 12	
GULF POWER CO-7.50% JR SUB	PFD	402479810	58	2,332	SH	DEF 12	
GULFMARK OFFSHORE INC	COM	402629109	11	260	SH	DEF 3	
GULFSTREAM BANCSHARES INC	COM	402736102	13	1,000	SH	DEF 12	
H & Q HEALTHCARE INVESTORS	UNIT	404052102	226	13,019	SH	DEF 12	
H & Q LIFE SCIENCES INVESTORS	UNIT	404053100	582	40,045	SH	DEF 12	
HCA INC	COM	404119109	95	2,000	SH	DEF 2	
HCA INC	COM	404119109	1,124	23,662	SH	DEF 12	
HCA INC.	COM	404119109	115	1,600	SH	DEF 15	
HCA INC	COM	404119109	409	8,600	SH	DEF 3	
HCC INSURANCE HOLDINGS INC	COM	404132102	11	400	SH	DEF 12	
HECO CAPITAL TRUST I-8.05% CUM	PFD	404151201	68	2,700	SH	DEF 12	
HECO CAPITAL TRUST II	PFD	40415B209	222	9,135	SH	DEF 12	
H E R C PRODUCTS INC	COM	404165102	1	5,000	SH	DEF 7	
HL&P CAPITAL TRUST I-8.125%	PFD	404202202	104	4,990	SH	DEF 12	
HMN FINL INC	COM	40424G108	851	42,700	SH	DEF 6	
HNC SOFTWARE INC	COM	40425P107	1	54	SH	DEF 12	
HRPT PROPRTIES TRUST	COM	40426W101	19	2,200	SH	DEF 2	
HRPT PROPERTIES TR-SBI	COM	40426W101	225	25,401	SH	DEF 12	
HRPT PROPERTIES TRUST 9.875%	PFD	40426W200	77	2,900	SH	DEF 12	
HSBC HOLDINGS PLC SPONSORED ADR	ADR	404280406	27	472	SH	DEF 2	
HADRON INC NEW	COM	405009200	5	1,740	SH	DEF 12	

HAEMONETICS CORP-MASS	COM	405024100	6	200	SH	DEF	12	
HAGGAR CORP	COM	405173105	1,542	96,400	SH	DEF	6	
HAIN CELESTIAL GROUP INC	COM	405217100	19	1,000	SH	DEF	7	
HALLIBURTON CO.	COM	406216101	244	15,283	SH	DEF	2	
HALLIBURTON CO	COM	406216101	2,282	143,141	SH	DEF	12	
HALLIBURTON CO	COM	406216101	48	2,000	SH	DEF	15	
HALLIBURTON	COM	406216101	9,387	506,050	SH	DEF	6	
HALLIBURTON CO COM	COM	406216101	25,720	1,613,550	SH	DEF	3	1,
HALSEY DRUG CO INC	COM	406369108	2	1,000	SH	DEF	12	
HALLWOOD REALTY PARTNERS LP	COM	40636T203	2	24	SH	DEF	12	
HAMPSHIRE GROUP LTD	COM	408859106	280	13,100	SH	DEF	6	
JOHN HANCOCK BANK & THRIFT	UNIT	409735107	397	46,625	SH	DEF	12	
HANCOCK FABRICS	COM	409900107	9	500	SH	DEF	7	
HANCOCK FABRICS INC	COM	409900107	229	12,300	SH	DEF	12	
HANCOCK FABRICS INC COM	COM	409900107	5,742	309,050	SH	DEF	3	
HANCOCK HOLDING CO	COM	410120109	67	1,000	SH	DEF	12	
HANCOCK HOLDING CO	COM	410120109	96	1,425	SH	DEF	3	
JOHN HANCOCK INCOME SECURITIES	UNIT	410123103	242	16,250	SH	DEF	12	
JOHN HANCOCK PATRIOT GLOBAL	UNIT	41013G103	12	1,000	SH	DEF	12	
JOHN HANCOCK PATRIOT PREFERRED	UNIT	41013J107	95	8,000	SH	DEF	12	
JOHN HANCOCK PATRIOT PREMIUM	UNIT	41013Q101	15	1,600	SH	DEF	12	
JOHN HANCOCK PATRIOT PREMIUM	UNIT	41013T105	21	2,000	SH	DEF	12	
JOHN HANCOCK PATRIOT SELECT	UNIT	41013U102	1	100	SH	DEF	12	
JOHN HANCOCK INVESTORS TRUST	UNIT	410142103	256	13,205	SH	DEF	12	
HANCOCK JOHN FINL SERVICES INC.	COM	41014S106	71	2,003	SH	DEF	2	
HANCOCK JOHN FINL SERVICES INC.	COM	41014S106	722	20,525	SH	DEF	7	
HANCOCK JOHN FINL SVCS INC	COM	41014S106	156	4,434	SH	DEF	12	
JOHN HANCOCK FNL SVS	COM	41014S106	7,918	215,800	SH	DEF	6	
HANCOCK JOHN FINL TRENDS FD	COM	41014X105	27	2,000	SH	DEF	12	
HANDLEMAN CO	COM	410252100	4	300	SH	DEF	12	
HANDLEMAN CO DEL	COM	410252100	6,317	526,400	SH	DEF	6	
HANDSPRING INC	COM	410293104	4	2,500	SH	DEF	12	
HANGER ORTHOPEDIC GROUP INC	COM	41043F208	78	5,150	SH	DEF	12	
HANOVER CAPITAL MORTGAGE	COM	410761100	2	200	SH	DEF	12	
HANOVER COMPRESSOR CO	COM	410768105	14	1,060	SH	DEF	12	
HANOVER COMPRESSOR	COM	410768105	15,611	1,193,500	SH	DEF	6	1,
HANOVER FOODS CORP-CL A	COM	41078W100	20	400	SH	DEF	12	
HANSON PLC SPONSORED ADR	ADR	411352404	4	100	SH	DEF	2	
HARBOR BANK-VA	COM	41146K104	559	26,015	SH	DEF	12	
HARBOR FLORIDA BANCSHARES	COM	411901101	5,132	246,627	SH	DEF	7	
HARBOR FLORIDA BANCSHARES INC	COM	411901101	308	14,810	SH	DEF	12	
HARLAND JOHN H CO	COM	412693103	1,974	60,500	SH	DEF	6	
HARLAND JOHN H CO COM	COM	412693103	15,018	532,555	SH	DEF	3	
HARLEY DAVIDSON, INC.	COM	412822108	547	10,665	SH	DEF	2	
HARLEY DAVIDSON, INC.	COM	412822108	328	6,400	SH	DEF	9	
HARLEY DAVIDSON INC	COM	412822108	686	13,375	SH	DEF	11	
HARLEY DAVIDSON INC	COM	412822108	9,401	183,371	SH	DEF	12	
HARLEYSVILLE GROUP INC	COM	412824104	63	2,260	SH	DEF	12	
HARLEYSVILLE NATIONAL CORP-PA	COM	412850109	11	400	SH	DEF	12	
HARMAN INTERNATIONAL	COM	413086109	7	150	SH	DEF	12	
HARMONIC INC	COM	413160102	6	1,608	SH	DEF	12	
HARRAHS ENTERTAINMENT INC	COM	413619107	47	1,062	SH	DEF	12	
HARRAHS ENTMT INC COM	COM	413619107	2,971	67,000	SH	DEF	3	
HARRIS CORP-DEL	COM	413875105	137	3,789	SH	DEF	12	
HARRIS CORP DEL	COM	413875105	5	130	SH	DEF	6	
HARRIS CORP DEL COM	COM	413875105	21,233	585,900	SH	DEF	3	
HARSCO CORP	COM	415864107	38	1000	SH	DEF	4	
HARSCO CORP	COM	415864107	97	2,580	SH	DEF	12	
HARSCO CORP	COM	415864107	4,001	100,330	SH	DEF	6	
HARSCO CORP COM	COM	415864107	1,005	26,790	SH	DEF	3	
HARTE-HANKS INC	COM	416196103	15	710	SH	DEF	6	
HARTE-HANKS INC	COM	416196103	861	41,900	SH	DEF	3	

HARTFORD CAPITAL I-7.70% CUM	PFD	416315208	513	20,523	SH	DEF	12	
HARTFORD CAPITAL III 7.45%	PFD	41631P204	250	9,975	SH	DEF	12	
HARTFORD FINANCIAL SERVICES GROUP	COMC.	416515104	1,704	28,660	SH	DEF	2	
HARTFORD FINANCIAL	COM	416515104	12	200	SH	DEF	4	
HARTFORD FINL SVCS GROUP INC	COM	416515104	2,423	40,751	SH	DEF	5	
HARTFORD FINANCIAL SERVICES GROUP	COMC.	416515104	70	1,174	SH	DEF	7	
HARTFORD FINANCIAL SERVICES GROUP	COMC.	416515104	18	335	SH	DEF	9	
HARTFORD FINANCIAL SERVICES	COM	416515104	1,664	27,984	SH	DEF	12	
THE HARTFORD FIN SERS GRP INC	COM	416515104	15,214	241,310	SH	DEF	6	
HARTFORD LIFE CAPITAL I 7.20%	PFD	416590206	58	2,300	SH	DEF	12	
HARTFORD LIFE CAPITAL II	PFD	416591204	52	2,000	SH	DEF	12	
HARVEST NATURAL RESOURCES INC	COM	41754V103	3	500	SH	DEF	12	
HASBRO INC.	COM	418056107	36	2,687	SH	DEF	2	
HASBRO INC	COM	418056107	215	15,873	SH	DEF	12	
HASBRO INC	COM	418056107	5,263	344,115	SH	DEF	6	
HATTERAS INCOME SECURITIES INC	UNIT	419025101	90	6,478	SH	DEF	12	
HAVERTY FURNITURE COMPANIES	COM	419596101	580	29,372	SH	DEF	12	
HAVERTY FURNITURE	COM	419596101	1,087	59,600	SH	DEF	6	
HAWAIIAN AIRLS INC NEW	COM	419849104	8	2,270	SH	DEF	2	
HAWAIIAN ELEC INDS INC.	COM	419870100	85	2,000	SH	DEF	2	
HAWAIIAN ELECTRIC INDUSTRIES	COM	419870100	165	3,867	SH	DEF	12	
HAWAIIAN ELEC INDS	COM	419870100	5,011	110,000	SH	DEF	6	
HAWAIIAN ELEC INDUSTRIES COM	COM	419870100	2,619	61,550	SH	DEF	3	
HAWAIIAN ELECTRIC INDS CAP TR	PFD	41987M201	278	11,034	SH	DEF	12	
HAWKINS INC	COM	420261109	310	31,300	SH	DEF	6	
HAWTHORNE FINL CORP	COM	420542102	1,118	36,900	SH	DEF	6	
HEALTH CARE PROPERTY INVESTORS IN	COM	421915109	3,731	86,969	SH	DEF	9	
HEALTH CARE PROPERTY INVS INC	COM	421915109	1,967	45,856	SH	DEF	12	
HEALTH CARE PROPERTIES	PFD	421915307	173	7,000	SH	DEF	12	
HEALTHCARE PPTY INVS INC	PFD	421915406	51	2,000	SH	DEF	12	
HEALTHSOUTH CORP.	COM	421924101	211	16,464	SH	DEF	1	
HEALTHSOUTH CORP	COM	421924101	1,707	133,490	SH	DEF	12	
HEALTHSOUTH CORP.	COM	421924101	128	10000	SH	DEF		
HEALTHSOUTH CORP	COM	421924101	12	820	SH	DEF	6	
HEALTHSOUTH CORP COM	COM	421924101	3,265	255,300	SH	DEF	3	
HEALTHSOUTH CORP SUB DEB	CVT	421924AF8	6,751	6,880,000	PRN	DEF	16	
HEALTH MANAGEMENT ASSOCIATES, INC	COML	421933102	198	9,850	SH	DEF	2	
HEALTH MANAGEMENT ASSOCIATES	COM	421933102	412	20,450	SH	DEF	12	
HEALTHCARE REALTY TRUST	COM	421946104	2,492	77,884	SH	DEF	12	
HEALTHCARE REALTY TRUST	COM	421946104	2,064	64,500	SH	DEF	3	
HEALTH CARE REIT, INC.	COM	42217K106	367	12,250	SH	DEF	9	
HEALTH CARE REIT INC	COM	42217K106	547	18,272	SH	DEF	12	
HEALTH CARE REIT INC-8.875%	PFD	42217K205	46	1,800	SH	DEF	12	
HEALTH NET INC	CL A	42222G108	1,504	51,960	SH	DEF	6	
HEALTH NET INC.	COM	42222G108	116,605	4,355,801	SH	DEF	8	
HEALTH NET INC.	COM	42222G108	276,595	10,332,282	SH	DEF	10	10,
HEALTH NET INC	COM	42222G108	1,778	66,410	SH	DEF	12	
HEALTH-NET SYSTEMS	COM	42222G108	33	800	SH	DEF	15	
HEALTH NET INC	COM	42222G108	25,955	969,545	SH	DEF	3	
HEALTHTRONICS SURGICAL SVCS	COM	42222L107	598	34,200	SH	DEF	3	
HEARST-ARGYLE TELEVISION INC	COM	422317107	7	300	SH	DEF	12	
HEARST-ARGYLE TELE	COM	422317107	5	190	SH	DEF	6	
HEARTLAND EXPRESS INC	COM	422347104	363	15,177	SH	DEF	5	
HEARTLAND EXPRESS INC	COM	422347104	17	700	SH	DEF	12	
HECLA MINING CO	COM	422704106	61	13,100	SH	DEF	12	
HECLA MINING CO-7% CUM CONV	PFD	422704205	6	200	SH	DEF	12	
HECTOR COMMUNICATION	COM	422730101	200	15,500	SH	DEF	6	
HEIDRICK & STRUGGLES INTL INC	COM	422819102	42	2,100	SH	DEF	12	
HEINZ COMPANY	COM	423074103	308	7,500	SH	DEF	1	
H J HEINZ CO	COM	423074103	2,489	60,558	SH	DEF	2	
H.J. HEINZ	COM	423074103	33	800	SH	DEF	4	
HEINZ H J CO	COM	423074103	208	5,050	SH	DEF	5	

H J HEINZ CO	COM	423074103	1,127	27,424	SH	DEF	9	
LA COMPAGNIE H.J. HEINZ LTEE	COM	423074103	8,370	203,640	SH	DEF	12	
HEINZ H J CO	COM	423074103	6	150	SH	DEF	6	
HEINZ H J CO COM	COM	423074103	727	17,700	SH	DEF	3	
HELIX TECHNOLOGY INC.	COM	423319102	542	26,300	SH	DEF	2	
HELIX TECHNOLOGY CORP	COM	423319102	6	300	SH	DEF	12	
HELIX TECH. CORP.	COM	423319102	31	1500	SH	DEF		
HELMERICH & PAYNE	COM	423452101	368	10,300	SH	DEF	2	
HELMERICH & PAYNE INC	COM	423452101	57	1,600	SH	DEF	12	
HELMERICH&PAYNE INC	COM	423452101	8,778	233,695	SH	DEF	6	
HEMISPHERX BIOPHARMA INC	COM	42366C103	4	1,650	SH	DEF	12	
HENRY JACK & ASSOCIATES, INC.	COM	426281101	5,241	314,025	SH	DEF	7	
HENRY JACK & ASSOCIATES INC	COM	426281101	8	500	SH	DEF	12	
HERBALIFE INTL INC	CL A	426908208	5,190	270,026	SH	DEF	6	
HERBALIFE INTL	CL B	426908307	679	35,230	SH	DEF	6	
HERITAGE PROPANE PARTNERS LP	COM	426918108	27	1,000	SH	DEF	12	
HERITAGE COMMERCE CO	COM	426927109	1,005	103,400	SH	DEF	6	
HERCULES INC	COM	427056106	83	7,116	SH	DEF	12	
HERCULES INC	COM	427056106	13,440	1,067,500	SH	DEF	6	1,
HERCULES TRUST I	PFD	427097209	44	1,888	SH	DEF	12	
HERITAGE PROPERTY EQUIPMENT	COM	42725M107	313	11,700	SH	DEF	5	
HERITAGE PROPERTY INVESTMENT	COM	42725M107	300	11,250	SH	DEF	12	
HERLEY INDUSTRIES INC	COM	427398102	61	2,880	SH	DEF	12	
HERSHEY FOODS CORP.	COM	427866108	472	7,556	SH	DEF	2	
HERSHEY FOODS	COM	427866108	99	1590	SH	DEF	4	
HERSHEY FOODS CORP.	COM	427866108	7,556	120,901	SH	DEF	7	
HERSHEY FOODS CORP	COM	427866108	2,102	33,634	SH	DEF	12	
HEWLETT-PACKARD CO.	COM	428236103	286	18,744	SH	DEF	1	
HEWLETT-PACKARD COMPANY	COM	428236103	7,173	469,414	SH	DEF	2	
HEWLETT PACKARD	COM	428236103	466	30510	SH	DEF	4	
HEWLETT PACKARD CO COM	COM	428236103	2,349	153,717	SH	DEF	5	
HEWLITT PACKARD	COM	428236103	372	24,330	SH	DEF	9	
HEWLETT PACKARD CO	COM	428236103	178	11,638	SH	DEF	11	
HEWLETT PACKARD CO	COM	428236103	8,537	558,709	SH	DEF	12	
HEWLETT-PACKARD CO.	COM	428236103	2,380	102,543	SH	DEF	15	
HEWLETT PACKARD CO	COM	428236103	21,395	1,120,728	SH	DEF	6	1,
HEWLETT PACKARD CO COM	COM	428236103	11,163	730,578	SH	DEF	3	
HEXCEL CORP NEW	COM	428291108	44	10,000	SH	DEF	12	
HEXCEL CORP	COM	428291108	44	10000	SH	DEF		
HI / FN INC	COM	428358105	1	158	SH	DEF	12	
HI-TECH PHARMACAL CO INC	COM	42840B101	9	900	SH	DEF	12	
HIBBETT SPORTING GOODS INC	COM	428565105	69	2,700	SH	DEF	12	
HIBERNIA CORP	CL A	428656102	2	100	SH	DEF	6	
HIBERNIA CORP-CL A	COM	428656102	868	43,851	SH	DEF	12	
HIBERNIA CORP CL A	COM	428656102	25,824	1,304,915	SH	DEF	3	1,
HIGH INCOME OPPORTUNITY FUND	UNIT	42967Q105	38	6,200	SH	DEF	12	
HIGHWOODS PROPERTIES INC.	COM	431284108	81	3,100	SH	DEF	2	
HIGHWOODS PROPERTIES INC	COM	431284108	1,460	56,167	SH	DEF	12	
HIGHWOODS PROPERTIES INC	PFD	431284306	325	13,465	SH	DEF	12	
HIGHWOODS PROPERTIES INC-8%	PFD	431284504	60	2,500	SH	DEF	12	
HILB ROGAL & HAMILTON CO	COM	431294107	541	11,950	SH	DEF	12	
HILLENBRAND INDUSTRIES INC.	COM	431573104	716	12,753	SH	DEF	2	
HILLENBRAND INDUSTRIES INC	COM	431573104	192	3,414	SH	DEF	12	
HILLENBRAND INDS INC COM	COM	431573104	20,669	368,100	SH	DEF	3	
HILLMAN GROUP CAPITAL TR	PFD	43162L206	102	4,160	SH	DEF	12	
HILTON HOTELS CORP.	COM	432848109	97	7,000	SH	DEF	2	
HILTON HOTELS CORP	COM	432848109	445	32,000	SH	DEF	5	
HILTON HOTELS CORP.	COM	432848109	70	5,000	SH	DEF	7	
HILTON HOTELS CORP	COM	432848109	445	31,982	SH	DEF	12	
HILTON HOTELS CORP	PFD	432848307	106	4,300	SH	DEF	12	
HINES HORTICULTURE	COM	433245107	19	4,100	SH	DEF	6	
HITACHI LTD ADR 10 COM	ADR	433578507	2	25	SH	DEF	2	

HISPANIC BROADCASTING CORP	COM	43357B104	2	73	SH	DEF	12
HISPANIC BROADCASTING CORP	COM	43357B104	97	3,700	SH	DEF	3
HOLLY CORP NEW	COM	435758305	3	156	SH	DEF	12
HOLLY CORP	COM	435758305	3,242	216,700	SH	DEF	6
HOLLY CORP COM PAR $0.01	COM	435758305	90	5,400	SH	DEF	3
HOLLIS-EDEN PHARMACEUTICALS	COM	435902101	28	4,000	SH	DEF	12
HOLLYWOOD ENTERTAINMENT CORP	COM	436141105	4	200	SH	DEF	12
HOLLYWOOD ENTMT CORP	COM	436141105	1,589	76,850	SH	DEF	3
HOME FED BANCORP	COM	436926109	59	2,400	SH	DEF	6
HOME DEPOT, INC.	COM	437076102	3,058	83,267	SH	DEF	1
THE HOME DEPOT, INC.	COM	437076102	20,207	550,154	SH	DEF	2
HOME DEPOT	COM	437076102	78	2123	SH	DEF	4
HOME DEPOT INC COM	COM	437076102	1,034	28,152	SH	DEF	5
THE HOME DEPOT, INC.	COM	437076102	690	18,773	SH	DEF	7
HOME DEPOT INC.	COM	437076102	372	9,075	SH	DEF	9
HOME DEPOT INC	COM	437076102	2,285	62,223	SH	DEF	11
HOME DEPOT INC	COM	437076102	24,174	658,167	SH	DEF	12
HOME DEPOT INC.	COM	437076102	4,676	84,265	SH	DEF	15
HOME DEPOT INC COM	COM	437076102	17,232	469,165	SH	DEF	3
HOME PROPERTIES OF NEW YORK	COM	437306103	160	4,225	SH	DEF	12
HOME PROPERTIES NEW YORK INC	COM	437306103	2,278	60,040	SH	DEF	3
HOMEFED CORP	COM	43739D208	1	1,188	SH	DEF	7
HOMEFED CORP NEW	COM	43739D208	1	1,412	SH	DEF	12
HOMESTORE INC	COM	437852106	33	23,100	SH	DEF	12
HON INDUSTRIES INC.	COM	438092108	483	17,750	SH	DEF	2
HON INDUSTRIES INC	COM	438092108	789	28,995	SH	DEF	12
HONDA MOTOR CO LTD ADR NEW	COM	438128308	7,713	373,812	SH	DEF	6
HONEYWELL INT'L, INC.	COM	438516106	4,844	137,500	SH	DEF	1
HONEYWELL INTERNATIONAL INC.	COM	438516106	5,588	158,618	SH	DEF	2
HONEYWELL	COM	438516106	9,339	265095	SH	DEF	4
HONEYWELL INTERNATIONAL INC	COM	438516106	2,090	59,321	SH	DEF	5
HONEYWELL INTERNATIONAL INC.	COM	438516106	2,905	82,464	SH	DEF	9
HONEYWELL INTERNATIONAL INC.	COM	438516106	17,263	490,000	SH	DEF	10
HONEYWELL INTL INC	COM	438516106	306	8,693	SH	DEF	11
HONEYWELL INTL INC	COM	438516106	9,620	273,072	SH	DEF	12
HONEYWELL INC.	COM	438516106	2,271	42,440	SH	DEF	15
HONEYWELL INTL INC	COM	438516106	20,014	510,550	SH	DEF	6
HONEYWELL INTERNATIONAL INC	COM	438516106	5,089	144,450	SH	DEF	3
HONYWELL INTL INC	CONV	438516AJ5	6,500	100,000	PRN	DEF	12
HOOPER HOLMES, INC.	COM	439104100	738	92,200	SH	DEF	7
HOOPER HOLMES INC	COM	439104100	66	8,300	SH	DEF	12
HOOPER HOLMES INC COM	COM	439104100	809	101,130	SH	DEF	3
HOOVERS INC	COM	439321100	87	16,026	SH	DEF	12
HORACE MANN EDUCATORS CORP NEW	COM	440327104	45	2,400	SH	DEF	12
HORACE MANN EDUCATORS CORP NEW CO	COM	440327104	95	5,100	SH	DEF	3
HORIZON FINL CORP	COM	44041F105	990	69,440	SH	DEF	6
HORIZON GROUP PROPERTIES INC	COM	44041U102	1	779	SH	DEF	12
HORIZON HEALTH CORP	COM	44041Y104	20	1,000	SH	DEF	12
HORIZON HEALTH CORP	COM	44041Y104	1,565	80,700	SH	DEF	6
HORIZON OFFSHORE	COM	44043J105	1,479	149,800	SH	DEF	6
HORIZON ORGANIC HOLDING CORP	COM	44043T103	63	3,600	SH	DEF	12
HORIZON ORGANIC HOLDING	COM	44043T103	123	7,000	SH	DEF	3
HORMEL FOODS CORP	COM	440452100	449	18,743	SH	DEF	12
HORMEL FOODS CORP	COM	440452100	1	50	SH	DEF	6
HORMEL FOODS CORP COM	COM	440452100	373	15,600	SH	DEF	3
HOSPITALITY PROPERTIES TRUST	COM	44106M102	2,755	75,492	SH	DEF	12
HOSPITALITY PPTYS TR COM SH BEN I	COM	44106M102	350	9,600	SH	DEF	3
HOSPITALITY PPTYS TR	PFD	44106M300	49	1,900	SH	DEF	12
HOST MARRIOTT CORP NEW	COM	44107P104	40	3,500	SH	DEF	2
HOST MARRIOTT CP (REIT)	COM	44107P104	233	20,600	SH	DEF	9
HOST MARRIOTT CORP-NEW REIT	COM	44107P104	1,094	96,804	SH	DEF	12
HOST MARRIOTT CORP	COM	44107P104	3,796	330,640	SH	DEF	6

HOST MARRIOTT CORP NEW	PFD	44107P203	133	5,100	SH	DEF 12
HOST MARRIOTT CORP NEW	PFD	44107P401	52	1,990	SH	DEF 12
HOT TOPIC INC	COM	441339108	27	1,000	SH	DEF 12
HOT TOPIC INC	COM	441339108	131	4,900	SH	DEF 3
HOTELS.COM	COM	44147T108	8,966	212,320	SH	DEF 3
HOUSEHOLD CAPITAL TRUST I	PFD	44180E208	20	800	SH	DEF 12
HOUSEHOLD CAPITAL TRUST IV	PFD	44180R209	101	4,150	SH	DEF 12
HOUSEHOLD CAPITAL TRUST V	PFD	44180S207	11	400	SH	DEF 12
HOUSEHOLD CAP TR VI	PFD	44180T205	109	4,200	SH	DEF 12
HOUSEHOLD INTERNATIONAL	COM	441815107	1,084	21,819	SH	DEF 1
HOUSEHOLD INTERNATIONAL INC.	COM	441815107	180	3,613	SH	DEF 2
HOUSEHOLD INTERNATIONAL	COM	441815107	14	290	SH	DEF 4
HOUSEHOLD INTERNATIONAL INC	COM	441815107	2,092	42,101	SH	DEF 12
HOUSEHOLD INTL INC	COM	441815107	4,188	81,870	SH	DEF 6
HOUSEHOLD INTL INC COM	COM	441815107	6,789	136,600	SH	DEF 3
HOUSEHOLD INTL INC	PFD	441815743	22	900	SH	DEF 12
HOUSEHOLD INTERNATIONAL	PFD	441815750	188	7,700	SH	DEF 12
HOUSEHOLD INTL INC	PFD	441815792	11	200	SH	DEF 12
HOUSEHOLD INTL INC-DEP SHS	PFD	441815834	18	700	SH	DEF 12
HOUSTON EXPLORATION CO	COM	442120101	34	1,170	SH	DEF 12
HOUSTON EXPL CO	COM	442120101	14,122	456,300	SH	DEF 6
HOUSTON EXPL CO COM	COM	442120101	9,550	329,310	SH	DEF 3
HOVNANIAN ENTERPRISE	CL A	442487203	12,243	382,720	SH	DEF 6
HOWELL CORP	COM	443051107	582	42,300	SH	DEF 6
HUANENG POWER INTL INC ADR N	COM	443304100	6,351	197,100	SH	DEF 3
HUBBELL INC-CL A	COM	443510102	2	70	SH	DEF 12
HUBBELL INC. CL B	COM	443510201	305	8,922	SH	DEF 2
HUBBELL INC CL B	COM	443510201	208	6,100	SH	DEF 5
HUBBELL INC-CL B	COM	443510201	159	4,642	SH	DEF 12
HUBBELL INC CL B	COM	443510201	85	2,500	SH	DEF 3
HUDSON CITY BANCORP INC	COM	443683107	40	2,000	SH	DEF 12
HUDSON UNITED BANK	COM	444165104	156	5,458	SH	DEF 9
HUDSON UNITED BANCORP	COM	444165104	304	10,635	SH	DEF 12
HUDSON UNITED BANCORP	COM	444165104	10,087	353,175	SH	DEF 3
HUFFY CORP.	COM	444356109	10	1,200	SH	DEF 2
HUFFY CORP	COM	444356109	5	600	SH	DEF 12
HUFFY CORP	COM	444356109	1,192	158,900	SH	DEF 6
HUGHES SUPPLY INC	COM	444482103	38	850	SH	DEF 12
HUGHES SUPPLY INC	COM	444482103	2,465	62,000	SH	DEF 6
HUGHES SUPPLY INC COM	COM	444482103	11,705	260,680	SH	DEF 3
HUGOTON ROYALTY TRUST TEXAS	COM	444717102	244	23,000	SH	DEF 12
HUMANA INC	COM	444859102	466	29,816	SH	DEF 12
HUMANA INC	COM	444859102	6,227	409,295	SH	DEF 6
HUMANA INC COM	COM	444859102	4,945	316,400	SH	DEF 3
HUMAN GENOME SCIENCES INC.	COM	444903108	44	3,300	SH	DEF 2
HUMAN GENOME SCS	COM	444903108	45	3350	SH	DEF 4
HUMAN GENOME SCIENCES INC.	COM	444903108	13	1,000	SH	DEF 7
HUMAN GENOME SCIENCES INC	COM	444903108	100	7,445	SH	DEF 12
HUMBOLDT BANCORP	COM	445069107	220	14,000	SH	DEF 6
JB HUNT TRANSPORT SERVICES INC	COM	445658107	1,467	49,695	SH	DEF 12
HUNT JB TRANS SVCS	COM	445658107	6,061	221,780	SH	DEF 6
HUNT J B TRANS SVCS INC COM	NASCOMNDL	445658107	159	5,400	SH	DEF 3
HUNTER DOUGLAS NV SPONSORED	COM	445681208	5,738	743,520	SH	DEF 6
***HUNTINGTON EXPLORATION INC	COM	445901101	1	20,000	SH	DEF 12
HUNTINGTON BANCSHARES INC.	COM	446150104	4,779	246,061	SH	DEF 2
HUNTINGTON BANCSHARES INC	COM	446150104	927	47,729	SH	DEF 12
HUNTINGTON BANCSHARE	COM	446150104	13	652	SH	DEF 6
HUTCHINSON TECHNOLOGY INC COM	NCOM IND	448407106	6,646	424,950	SH	DEF 3
HUTCHINSON WHAMPOA - UNSP ADR	ADR	448415208	41	1,100	SH	DEF 2
HUTCHISON WHAMPOA LTD - ADR	COM	448415208	3,730	98,639	SH	DEF 6
HUTTIG BUILDING PRODUCTS INC	COM	448451104	2	392	SH	DEF 12
HUTTIG BUILDNG PRODS	COM	448451104	588	106,000	SH	DEF 6

HYPERION 2002 TERM TRUST INC	UNIT	448915108	20	2,000	SH	DEF	12
HYPERION 2005 INVESTMENT GRADE	UNIT	448918102	14	1,380	SH	DEF	12
ICN PHARMACEUTICALS INC NEW	COM	448924100	689	28,473	SH	DEF	12
ICN PHARMACEUTICALS INC NEW	COM	448924100	13,656	559,415	SH	DEF	6
ICN PHARMACEUTICAL INC NEW	COM	448924100	11,488	474,500	SH	DEF	3
HYPERCOM CORP	COM	44913M105	8	1,000	SH	DEF	12
HYPERCOM CORP	COM	44913M105	774	100,510	SH	DEF	3
HYPERION TOTAL RETURN FUND INC	UNIT	449145101	5	575	SH	DEF	12
HYPERION SOLUTIONS CORP	COM	44914M104	9	500	SH	DEF	12
HYPERION SOLUTIONS CORP	COM	44914M104	740	40,600	SH	DEF	3
HYSEQ INC	COM	449163302	4	1,630	SH	DEF	2
HYSEQ INC	COM	449163302	2	1,000	SH	DEF	12
HYTEK MICROSYSTEMS INC	COM	449180108	3	1,400	SH	DEF	12
ICOS CORP	COM	449295104	43	2,550	SH	DEF	12
ICU MEDICAL INC	COM	44930G107	118	3,825	SH	DEF	12
***ID BIOMEDICAL CORP	COM	44936D108	5	1,115	SH	DEF	12
IDEC PHARMACEUTICAL CORP.	COM	449370105	12	350	SH	DEF	2
IDEC PHARMACEUTICALS	COM	449370105	36	1005	SH	DEF	4
IDEC PHARMACEUTICALS CORP	COM	449370105	143	4,042	SH	DEF	12
IDEC PHARMACEUTICALS CORP COM	COM	449370105	323	9,100	SH	DEF	3
IES UTILITIES INC-7.875% QTRLY	PFD	44949R508	108	4,320	SH	DEF	12
IGEN INTERNATIONAL INC-DEL	COM	449536101	6,738	213,910	SH	DEF	12
IGEN INTERNATIONAL INC	COM	449536101	1,890	60000	SH	DEF	
IHOP CORP NEW	COM	449623107	536	18,215	SH	DEF	12
IMC GLOBAL INC	COM	449669100	857	68,522	SH	DEF	12
IMC GLOBAL INC	COM	449669100	19,181	1,422,417	SH	DEF	6
ING PRIME RATE TR	UNIT	44977W106	71	11,295	SH	DEF	12
ING CAPITAL FUNDING TRUST I	PFD	44978D107	89	3,500	SH	DEF	12
I-LINK CORP	COM	449927102	1	3,850	SH	DEF	12
IMS HEALTH INC.	COM	449934108	399	22,254	SH	DEF	2
IMS HEALTH INC	COM	449934108	712	39,688	SH	DEF	12
IRT PROPERTY CO	COM	450058102	31	2,400	SH	DEF	2
IRT PROPERTY CO	COM	450058102	34	2,650	SH	DEF	12
IRT PPTY CO COM	COM	450058102	5,318	417,400	SH	DEF	3
ISTAR FINANCIAL INC	COM	45031U101	325	11,400	SH	DEF	5
ISTAR FINANCIAL INC	COM	45031U101	1,198	42,050	SH	DEF	12
STARWOOD FINANCIAL INC	COM	45031U101	2,465	86,490	SH	DEF	3
ISTAR FINANCIAL INC	COM	45031U309	31	1,224	SH	DEF	12
ISTA PHARMACEUTICALS INC	COM	45031X105	3	3,500	SH	DEF	12
ITLA CAP CORP	COM	450565106	2,899	96,800	SH	DEF	6
ITT EDUCATIONAL SERVICES INC	COM	45068B109	26	1,200	SH	DEF	12
ITT EDUCATIONAL SVCS INC	COM	45068B109	11,922	546,900	SH	DEF	3
ITXC CORP	COM	45069F109	3	600	SH	DEF	12
IVP TECHNOLOGY CORP (NEW)	COM	45070Q300	1	5,000	SH	DEF	12
IBASIS, INC.	COM	450732102	1	2,000	SH	DEF	2
IBASIS INC	COM	450732102	1	1,600	SH	DEF	12
IBERIABANK CORP	COM	450828108	1,615	39,825	SH	DEF	7
IBERIABANK CORP	COM	450828108	59	1,450	SH	DEF	12
IBERIABANK CORP	COM	450828108	2,690	71,900	SH	DEF	6
IBIS TECHNOLOGY CORP	COM	450909106	42	6,420	SH	DEF	12
ITT INDUSTRIES, INC.	COM	450911102	318	4,500	SH	DEF	2
ITT INDUSTRIES, INC.	COM	450911102	71	1,000	SH	DEF	7
ITT INDUSTRIES INC	COM	450911102	541	7,670	SH	DEF	12
ITT INDUSTRIES INC.	COM	450911102	2,681	25,000	SH	DEF	15
ITT INDS INC(IND)	COM	450911102	3	40	SH	DEF	6
ICICI BANK LTD - SPON ADR	ADR	45104G104	249	35,500	SH	DEF	3
IDACORP INC	COM	451107106	212	7,640	SH	DEF	12
IDACORP INC	COM	451107106	19,315	563,850	SH	DEF	6
IDEX CORP	COM	45167R104	168	5,000	SH	DEF	3
IDINE REWARDS NTWRK SER A PFD	COM	45168A209	4	310	SH	DEF	6
IDEXX LABORATORIES CORP	COM	45168D104	28	1,100	SH	DEF	12
IDEXX LABS INC	COM	45168D104	23,369	906,120	SH	DEF	3

IGATE CORP	COM	45169U105	73	15,700	SH	DEF	12
IKON OFFICE SOLUTIONS INC	COM	451713101	213	22,672	SH	DEF	12
IKON OFFICE SOLUTIONS INC	COM	451713101	306	32500	SH	DEF	
IKON OFFICE SOLUTION	COM	451713101	3	310	SH	DEF	6
IKON OFFICE SOLUTIONS	COM	451713101	451	47,960	SH	DEF	3
IDENTIX INC.	COM	451906101	2	300	SH	DEF	2
IDENTIX INC	COM	451906101	29	3,953	SH	DEF	12
ILLINOIS TOOL WORKS, INC.	COM	452308109	222	3,255	SH	DEF	1
ILLINOIS TOOL WORKS	COM	452308109	6,604	96,693	SH	DEF	2
ILLINOIS TOOL WORKS	COM	452308109	386	5650	SH	DEF	4
ILLINOIS TOOL WORKS INC COM	COM	452308109	505	7,395	SH	DEF	5
ILLINOIS TOOL WORKS INC	COM	452308109	293	4,293	SH	DEF	11
ILLINOIS TOOL WORKS INC	COM	452308109	2,036	29,814	SH	DEF	12
ILLINOIS TOOL WORKS	COM	452308109	4	50	SH	DEF	6
ILLINOIS TOOL WKS INC COM	COM	452308109	7,650	112,000	SH	DEF	3
ILLUMINA INC	COM	452327109	38	5,625	SH	DEF	12
IMAGE ENTERTAINMENT INC NEW	COM	452439201	2	1,000	SH	DEF	12
IMATION CORP	COM	45245A107	21	715	SH	DEF	12
***IMAX CORP	COM	45245E109	5	800	SH	DEF	12
IMCLONE SYSTEMS INC	COM	45245W109	9	1,000	SH	DEF	2
IMCLONE SYSTEMS INC	COM	45245W109	676	77,781	SH	DEF	12
IMAGISTICS INTERNATIONAL INC	COM	45247T104	20	929	SH	DEF	2
IMAGISTICS INTL INC	COM	45247T104	28	1,281	SH	DEF	12
IMMUCOR INC	COM	452526106	174	7,430	SH	DEF	12
IMMUCOR INC	COM	452526106	1,686	71,850	SH	DEF	3
IMMUNEX CORPORATION	COM	452528102	66	2,950	SH	DEF	2
IMMUNEX	COM	452528102	12	530	SH	DEF	4
IMMUNEX CORPORATION	COM	452528102	45	2,000	SH	DEF	7
IMMUNEX CORP NEW	COM	452528102	1,206	53,999	SH	DEF	12
IMMUNOGEN INC	COM	45253H101	5	2,025	SH	DEF	12
IMPAC MORTGAGE HOLDINGS INC	COM	45254P102	142	10,500	SH	DEF	12
IMPATH INC	COM	45255G101	5	300	SH	DEF	12
IMPATH INC	COM	45255G101	55	2,000	SH	DEF	15
IMPERIAL CHEMICAL INDS PLC ADR	ADR	452704505	1	57	SH	DEF	2
IMPERIAL CHEM INDS	COM	452704505	16,825	874,000	SH	DEF	6
IMMUNOMEDICS INC	COM	452907108	114	21,905	SH	DEF	12
IMMUNOMEDICS INC COM NASD INDL	COM	452907108	118	22,600	SH	DEF	3
IMPERIAL PKG CORP	COM	453077109	1	37	SH	DEF	2
IMPERIAL TOBACCO PLC SPON ADR	ADR	453142101	6	200	SH	DEF	2
WTS IMPLANT SCIENCES CORP	WT	45320R116	1	300	SH	DEF	12
INAMED CORP	COM	453235103	325	12,170	SH	DEF	3
INCO LIMITEE	COM	453258402	4	162	SH	DEF	12
INCYTE GENOMICS INC	COM	45337C102	5	692	SH	DEF	12
INDEPENDENCE COMMUNITY BANK	COM	453414104	29	1,000	SH	DEF	12
INDEPENDENCE CMNTY BK CORP	COM	453414104	17	600	SH	DEF	3
INDEPENDENCE FEDERAL SAVINGS	COM	453432106	3	220	SH	DEF	12
INDEPENDENCE HLDG	COM	453440307	386	17,385	SH	DEF	6
INDEPENDENT BANK CORP-MASS	COM	453836108	305	13,342	SH	DEF	12
INDEPENDENT BANK CORP/MA	COM	453836108	41	1,780	SH	DEF	3
INDEPENDENT CAP TR III 8.625%	PFD	45384D201	550	21,825	SH	DEF	12
INDEPENDENT CAP TRUST IV	PFD	45385D200	534	21,100	SH	DEF	12
INDEVUS PHARMACEUTICALS INC	COM	454072109	68	58,870	SH	DEF	12
INDIA FUND INC	UNIT	454089103	10	1,000	SH	DEF	12
INDIAN RIVER BANKING CO	COM	45435P104	68	2,420	SH	DEF	12
INDIANA MICH PWR CO-7.60% JR	PFD	454889791	15	600	SH	DEF	12
INDIANA MICHIGAN POWER CO-8%	PFD	454889817	22	900	SH	DEF	12
INDUS INTERNATIONAL INC	COM	45578L100	24	10,000	SH	DEF	12
NATUZZI SPA ADR	COM	456478106	8,619	583,005	SH	DEF	6
INDYMAC BANCORP INC	COM	456607100	59	2,600	SH	DEF	12
INDYMAC BANCORP INC	COM	456607100	16,130	697,350	SH	DEF	6
INDYMAC BANCORP INC	COM	456607100	12,120	534,400	SH	DEF	3
INERGY L P	COM	456615103	30	1,000	SH	DEF	12

INFINIUM SOFTWARE INC	COM	45662Y109	6	1,000	SH	DEF	12	
INFORMATICA CORPORATION	COM	45666Q102	13	1,900	SH	DEF	12	
INFORMAX INC	COM	45677N205	5	5,000	SH	DEF	12	
INFORMAX INC	COM	45677N205	27	30000	SH	DEF		
INFORTE CORP	COM	45677R107	4	400	SH	DEF	12	
INFOSPACE INC	COM	45678T102	2	4,652	SH	DEF	12	
INFO USA INC NEW	COM	456818301	8,134	1,370,337	SH	DEF	6	1,
ING GROEP NV SPONS ADR	ADR	456837103	688	27,046	SH	DEF	2	
ING GROEP NV-SPONSORED ADR	COM	456837103	5,877	229,472	SH	DEF	6	
INGERSOLL-RAND CO.	COM	456866102	237	5,200	SH	DEF	9	
INGRAM MICRO INC	CL A	457153104	4	310	SH	DEF	6	
INGRAM MICRO INC	COM	457153104	221	16,050	SH	DEF	5	
INGRAM MICRO INC-CL A	COM	457153104	47	3,445	SH	DEF	12	
INHALE THERAPEUTIC SYS INC	COM	457191104	6	650	SH	DEF	2	
INHALE THERAPEUTIC SYSTEMS INC	COM	457191104	21	2,074	SH	DEF	12	
INKINE PHARMACEUTICAL CO INC	COM	457214104	8	9,700	SH	DEF	12	
INKTOMI CORP	COM	457277101	17	19,470	SH	DEF	12	
INNODATA CORP	COM	457642205	168	99,000	SH	DEF	6	
INPUT/OUTPUT INC	COM	457652105	3	350	SH	DEF	12	
INSITUFORM EAST INC	COM	457662104	1	1,000	SH	DEF	12	
INSITUFORM TECHNOLOGIES INC	COM	457667103	1,333	62,953	SH	DEF	12	
INSMED INC	COM	457669208	3	2,100	SH	DEF	12	
INNOTRAC CORPORATION	COM	45767M109	12	2,500	SH	DEF	12	
INNOTRAC CORP	COM	45767M109	1,108	210,958	SH	DEF	6	
INNOVATIVE SOLUTIONS & SUPPORT	COM	45769N105	23	3,059	SH	DEF	12	
INNOVATIVE SOLUTIONS	COM	45769N105	976	124,700	SH	DEF	6	
INRANGE TECHNOLOGIES CORP	COM	45769V206	4	800	SH	DEF	12	
INRANGE TECHNOLOGIES CORP	COM	45769V206	2	330	SH	DEF	3	
INKEEPERS USA TRUST	COM	4576J0104	19	2,000	SH	DEF	2	
INNKEEPERS USA TRUST-SBI	COM	4576J0104	1,070	111,661	SH	DEF	12	
INSIGHTFUL CORP	COM	45770X100	2	1,000	SH	DEF	12	
INSPIRE PHARMACEUTICALS INC	COM	457733103	3	879	SH	DEF	12	
INSTINET GROUP INC	COM	457750107	1	100	SH	DEF	6	
INSURED MUNICIPAL INCOME FUND	UNIT	45809F104	30	2,120	SH	DEF	12	
INTEGRAMED AMER INC	COM	45810N302	170	21,900	SH	DEF	6	
INTEGRATED DEVICE TECHNOLOGY	COM	458118106	110	6,080	SH	DEF	12	
INTEGRATED DEVICE TECHNOLOGY	COMCOMASD	458118106	85	4,700	SH	DEF	3	
INTEGRATED ELCTRCAL	COM	45811E103	3,471	631,000	SH	DEF	6	
INTEGRATED CIRCUIT S	COM	45811K208	13,358	661,600	SH	DEF	3	
INTEGRATED SILICON SOLUTION	COM	45812P107	3	300	SH	DEF	12	
INTEL CORP.	COM	458140100	29,859	1,634,341	SH	DEF	1	
INTEL CORP.	COM	458140100	25,402	1,390,364	SH	DEF	2	1,
INTEL	COM	458140100	286	15640	SH	DEF	4	
INTEL CORP COM	COM	458140100	3,261	178,477	SH	DEF	5	
INTEL CORP.	COM	458140100	116	6,352	SH	DEF	7	
INTEL CORP.	COM	458140100	4,725	258,594	SH	DEF	9	
INTEL CORP.	COM	458140100	4,555	249,300	SH	DEF	10	
INTEL CORP	COM	458140100	1,827	100,002	SH	DEF	11	
INTEL CORP	COM	458140100	24,016	1,314,481	SH	DEF	12	
INTEL CORP.	COM	458140100	4,888	178,340	SH	DEF	15	
INTEL CORP	COM	458140100	56	3,020	SH	DEF		
INTEL CORP COM NASD INDL	COM	458140100	33,644	1,841,478	SH	DEF	3	1,
INTELIDATA TECHNOLOGIES CORP	COM	45814T107	4	2,900	SH	DEF	12	
INTEGRATED INFORMATION SYSTEMS	COM	45817B103	7	33,800	SH	DEF	12	
INTERGRATED DEFENSE	COM	45819B101	9	300	SH	DEF	12	
INTER TEL INC	COM	458372109	1	50	SH	DEF	12	
INTER TEL INC COM NASD INDL	COM	458372109	10,321	603,220	SH	DEF	3	
INTERFACE INC	CL A	458665106	1,013	112,200	SH	DEF	6	
INTERFACE INC-CL A	COM	458665106	16	2,000	SH	DEF	12	
INTERDIGITAL COMMUNICATIONS	COM	45866A105	345	38,162	SH	DEF	12	
INTERLEUKIN GENETICS INC	COM	458738101	20	25,000	SH	DEF	12	
INTERLOTT TECH INC	COM	458764107	393	62,400	SH	DEF	6	

INTERMAGNETICS GENERAL CORP	COM	458771102	32	1,597	SH	DEF	12	
INTERMEDIA COMMUNICATIONS INC	PFD	458801404	1	22	SH	DEF	12	
INTERMET CORP COM NASD INDL	COM	45881K104	8,317	774,440	SH	DEF	3	
INTERNAP NETWORK SVCS CORP	COM	45885A102	9	37,115	SH	DEF	12	
INTL AIRCRAFT INVS	COM	458860103	23	16,700	SH	DEF	6	
INTL ALUMINUM CORP	COM	458884103	10	500	SH	DEF	12	
INTL ASSETS HOLDING CORP	COM	459028106	9	9,415	SH	DEF	12	
INTL BANCSHARES CORP	COM	459044103	348	7,500	SH	DEF	6	
INTERNATIONAL BANK FOR RECON &	CONV	459056GF8	1,411	18,000	PRN	DEF	12	
INTERNATIONAL BUSINESS MACHINE	COM	459200101	2,550	35,423	SH	DEF	1	
INTERNATIONAL BUSINESS MACHINES C	COM.	459200101	14,645	203,403	SH	DEF	2	
IBM	COM	459200101	9,311	129321	SH	DEF	4	
INTL BUSINESS MACHINES CORP CO	COM	459200101	1,705	23,679	SH	DEF	5	
INTERNATIONAL BUSINESS MACHINES C	COM.	459200101	2,647	36,767	SH	DEF	7	
INTERNATIONAL BUSINESS MACHINES C	COM.	459200101	119,729	1,662,909	SH	DEF	8	
INTERNATIONAL BUSINESS MACHINES C	COM.	459200101	2,447	33,984	SH	DEF	9	
INTERNATIONAL BUSINESS MACHINES C	COM.	459200101	241,710	3,357,082	SH	DEF	10	3,
INTERNATIONAL BUSINESS MACHINES	COM	459200101	5,350	74,306	SH	DEF	11	
INTERNATIONAL BUSINESS	COM	459200101	43,989	610,965	SH	DEF	12	
INTERNATIONAL BUSINESS MACHINES	COM	459200101	1,555	14,566	SH	DEF	15	
IBM	COM	459200101	23,524	292,401	SH	DEF	6	
INTERNATIONAL BUSINESS MACHINES	COM	459200101	187	2,600	SH	DEF		
INTERNATIONAL BUSINESS MACHINES C	COM	459200101	28,271	392,656	SH	DEF	3	
INTL FLAVORS & FRAGRANCES INC	COM	459506101	1,115	34,315	SH	DEF	12	
INTERNATIONAL LOTTERY &	COM	459824207	1	1,083	SH	DEF	12	
INTERNATIONAL GAME TECHNOLOGY	COM	459902102	210	3,700	SH	DEF	5	
INTL GAME TECHNOLOGY	COM	459902102	2,233	39,376	SH	DEF	12	
INTERNATIONAL PAPER CAP TR	PFD	460137300	2,716	56,300	SH	DEF	2	
INTERNATIONAL PAPER CAPITAL	PFD	460137300	1,008	20,900	SH	DEF	12	
INTERNATIONAL PAPER CAP TR III	PFD	460140205	508	20,360	SH	DEF	12	
INTERNATIONAL PAPER CO.	COM	460146103	2,474	56,768	SH	DEF	2	
INTERNATIONAL PAPER CO COM	COM	460146103	4,455	102,233	SH	DEF	5	
INTERNATIONAL PAPER CO	COM	460146103	5,470	125,508	SH	DEF	12	
INTERNATIONAL PAPER CO	COM	460146103	3,422	51,700	SH	DEF	15	
INTERNATIONAL PAPER	COM	460146103	4,449	103,234	SH	DEF	6	
INTERNATIONAL RECTIFIER CORPORATI	COM	460254105	16	540	SH	DEF	2	
INTERNATIONAL RECTIFIER CORP	COM	460254105	525	17,995	SH	DEF	12	
INTL REMOTE IMAGING	COM	460259500	20	5,900	SH	DEF	6	
INTL SHIPHOLDING CORP NEW	COM	460321201	90	13,700	SH	DEF	12	
INTERNATIONAL SPEEDWAY CORPORATIO	COM	460335201	4	100	SH	DEF	2	
INTERNATIONAL SPEEDWAY CORP	COM	460335201	372	9,276	SH	DEF	12	
INTL SPEEDWAY CORP CL A	COM	460335201	1,494	37,250	SH	DEF	3	
INTERNATIONAL SPEEDWAY CORP	COM	460335300	22	544	SH	DEF	12	
INTERNATIONAL SPECIALTY PRODUCTS	COM	460337108	223	29000	SH	DEF		
INTL SPLTY PRODS	COM	460337108	757	90,700	SH	DEF	6	
INTERNET CAPITAL GROUP INC	COM	46059C106	20	72,930	SH	DEF	12	
INTERNET PICTURES CORP	COM	46059S200	2	1,209	SH	DEF	12	
INTERNET HOLDRS TR	COM	46059W102	5	200	SH	DEF	12	
INTERNET ARCHITECTURE HOLDR TR	COM	46060A107	3	100	SH	DEF	2	
INTERNET ARCHITECTURE	COM	46060A107	3	100	SH	DEF	12	
INTERNET SEC SYS INC	COM	46060X107	3	211	SH	DEF	2	
INTERNET SEC SYS INC	COM	46060X107	54	4,115	SH	DEF	12	
INTERPOOL INC	COM	46062R108	3	150	SH	DEF	7	
INTERPOOL INC	COM	46062R108	11,709	496,150	SH	DEF	6	
INTERPORE INTERNATIONAL NEW	COM	46062W107	5	500	SH	DEF	12	
INTERPUBLIC GROUP COMPANIES INC.	COM	460690100	3,137	126,710	SH	DEF	2	
INTERPUBLIC GROUP	COM	460690100	793	32017	SH	DEF	4	
INTERPUBLIC GROUP OF COS INC	COM	460690100	1,360	54,945	SH	DEF	12	
INTERPUBLIC GROUP OF COS INC	COM	460690100	4,030	122,300	SH	DEF	6	
INTERPUBLIC GROUP COS CVT BOND	CVT	460690AJ9	2,269	2,900,000	PRN	DEF	16	
INTERSIL CORPORATION CL A	COM	46069S109	43	1,989	SH	DEF	12	
INTERSIL HOLDING CORP	COM	46069S109	14,874	695,700	SH	DEF	3	

INTERSTATE BAKERIES CORP-DEL	COM	46072H108	347	12,027	SH	DEF	12
INTERSTATE BAKERIES CORP	COM	46072H108	29	1000	SH	DEF	
INTERSTATE BAKERIES CP	COM	46072H108	14,409	498,940	SH	DEF	3
INTERSTATE HOTELS CORP	COM	46088R108	2	453	SH	DEF	12
INTSTATE NTL DEALER	COM	46102P104	182	39,300	SH	DEF	6
INTERTAN INC	COM	461120107	120	10,803	SH	DEF	12
INTEST CORP	COM	461147100	797	112,300	SH	DEF	6
INTRABIOTICS PHARMACEUTICALS	COM	46116T100	21	16,200	SH	DEF	12
INTRADO INC	COM	46117A100	779	40,230	SH	DEF	12
INTRADO INC	COM	46117A100	159	8,200	SH	DEF	3
INTRAWARE INC	COM	46118M103	1	500	SH	DEF	12
INTUIT CORP.	COM	461202103	25	500	SH	DEF	7
INTUIT INC	COM	461202103	1,226	24,652	SH	DEF	12
INVACARE CORP.	COM	461203101	296	8,000	SH	DEF	2
INVACARE CORP	COM	461203101	666	17,989	SH	DEF	12
INVACARE CORP COM NASD INDL	COM	461203101	67	1,800	SH	DEF	3
INTUITIVE SURGICAL, INC.	COM	46120E107	8	1,000	SH	DEF	2
INVESTMENT GRADE MUNICIPAL	UNIT	461368102	16	1,000	SH	DEF	12
INVESTMENT TECHNOLOGY GROUP	COM	46145F105	72	2,190	SH	DEF	12
INVISION TECHNOLOGIES INC	COM	461851107	13	550	SH	DEF	12
INVISION TECHNOLOGIES INC	COM	461851107	124	5,130	SH	DEF	3
INVITROGEN CORP	COM	46185R100	330	10,303	SH	DEF	12
IOMEGA CORP	COM	462030305	18	1,425	SH	DEF	12
IOMEGA CORP	COM	462030305	905	71,840	SH	DEF	6
IOMEGA CORP COM NASD INDL	COM	462030305	447	34,800	SH	DEF	3
IRON & GLASS BANCORP INC	COM	462735101	11	400	SH	DEF	12
IRON MOUNTAIN INC PA	COM	462846106	73	2,370	SH	DEF	12
IRWIN FINL CORP	COM	464119106	11,156	560,600	SH	DEF	6
I C ISAACS & CO INC	COM	464192103	1	750	SH	DEF	12
ISCO INTERNATIONAL INC	COM	46426P103	1	2,500	SH	DEF	12
ISHARES INC	COM	464286103	40	4,042	SH	DEF	12
ISHARES INC	COM	464286202	18	2,000	SH	DEF	12
ISHARES INC	COM	464286608	32	600	SH	DEF	12
ISHARES INC	COM	464286699	21	1,496	SH	DEF	12
ISHARES INC	COM	464286707	21	1,138	SH	DEF	12
ISHARES INC	COM	464286749	24	1,779	SH	DEF	12
ISHARES INC	COM	464286806	21	1,441	SH	DEF	12
ISHARES INC	COM	464286814	22	1,259	SH	DEF	12
ISHARES INC	COM	464286848	567	67,312	SH	DEF	12
ISHARES INC	COM	464286871	55	6,192	SH	DEF	12
ISHARES TRUST	COM	464287101	326	6,650	SH	DEF	12
ISHARES S&P 500 INDEX FUND	COM	464287200	27	276	SH	DEF	4
ISHARES TRUST	COM	464287408	10	200	SH	DEF	12
ISHARES TRUST	COM	464287465	106	890	SH	DEF	12
ISHARES TR	COM	464287481	29	500	SH	DEF	12
ISHARES TR	COM	464287499	934	17,055	SH	DEF	12
ISHARES TRUST	COM	464287507	1,372	14,040	SH	DEF	12
ISHARES TR	COM	464287556	159	3,110	SH	DEF	12
ISHARES TR	COM	464287564	390	4,250	SH	DEF	12
ISHARES TRUST	COM	464287580	38	757	SH	DEF	12
ISHARES TRUST	COM	464287606	101	997	SH	DEF	12
ISHARES TRUST	COM	464287630	1,229	9,040	SH	DEF	12
ISHARES TRUST	COM	464287648	401	8,400	SH	DEF	12
ISHARES TRUST	COM	464287655	1,415	15,610	SH	DEF	12
ISHARES TRUST	COM	464287663	26	375	SH	DEF	12
ISHARES TRUST	COM	464287705	1,260	13,605	SH	DEF	12
ISHARES TRUST	COM	464287713	49	2,611	SH	DEF	12
ISHARES TRUST	COM	464287721	183	5,081	SH	DEF	12
ISHARES TRUST	COM	464287747	8	1,000	SH	DEF	12
ISHARES TRUST	COM	464287754	11	259	SH	DEF	12
ISHARES TRUST	COM	464287762	119	2,328	SH	DEF	12
ISHARES TRUST	COM	464287796	5	101	SH	DEF	12

ISHARES TRUST	COM	464287804	1,574	13,750	SH	DEF	12	
ISHARES TRUST	COM	464287812	164	3,598	SH	DEF	12	
ISHARES TRUST	COM	464287838	75	1,825	SH	DEF	12	
ISHARES TRUST	COM	464287879	1,290	14,340	SH	DEF	12	
ISHARES TRUST	COM	464287887	1,176	16,215	SH	DEF	12	
ISIS PHARMACEUTICALS	COM	464330109	7	690	SH	DEF	4	
ISIS PHARMACEUTICALS INC	COM	464330109	47	4,960	SH	DEF	12	
ISLE CAPRI CASINOS INC	COM	464592104	506	25,000	SH	DEF	12	
ISLE OF CAPR CAS INC	COM	464592104	5,659	283,400	SH	DEF	6	
ISLE OF CAPRIS CASINOS INC	COM	464592104	1,062	52,455	SH	DEF	3	
***STATE OF ISRAEL	CONV	4651386X8	321	6,000	PRN	DEF	12	
***ISRAEL STATE DLR SAVINGS	CONV	465138CE3	550	6,000	PRN	DEF	12	
ITALY FUND INC	COM	465395101	2	326	SH	DEF	12	
I3 MOBILE INC	COM	465713105	2	3,000	SH	DEF	12	
ITO YOKADO LTD ADR - NEW	ADR	465714301	405	8,175	SH	DEF	2	
ITO YOKADO CO LTD ADR-NEW	COM	465714301	2,881	58,015	SH	DEF	6	
ITO YOKADO CO LTD ADR	COM	465714301	158	3,200	SH	DEF	3	
ITOCHU CORP-ADR	COM	465717106	2,145	60,527	SH	DEF	6	
ITRON INC	COM	465741106	5	200	SH	DEF	12	
ITRON INC	COM	465741106	792	30,200	SH	DEF	3	
I2 TECHNOLOGIES INC	COM	465754109	67	44,962	SH	DEF	12	
I2 TECHNOLOGIES INC	COM	465754109	641	162,160	SH	DEF	6	
***IVANHOE ENERGY INC	COM	465790103	3	2,000	SH	DEF	12	
IVAX CORP.	COM	465823102	2,059	190,675	SH	DEF	2	
IVAX CORP	COM	465823102	2,303	213,255	SH	DEF	5	
IVAX CORP	COM	465823102	245	22,729	SH	DEF	12	
IVILLAGE INC	COM	46588H105	2	1,200	SH	DEF	12	
JDN REALTY CORP	COM	465917102	540	43,213	SH	DEF	12	
JDN REALTY CORP	PFD	465917201	109	4,350	SH	DEF	12	
IXYS CORP DEL	COM	46600W106	2	445	SH	DEF	12	
J ALEXANDER CORP	COM	466096104	53	17,680	SH	DEF	12	
JBI CAPITAL TRUST I-9.25% GTD	PFD	46610Q206	3	100	SH	DEF	12	
JCP&L CAPITAL LP-8.56% CUM	PFD	46611K208	149	5,875	SH	DEF	12	
JDS UNIPHASE CORP	COM	46612J101	17	6,270	SH	DEF	2	
JDS UNIPHASE	COM	46612j101	67	25000	SH	DEF	4	
JDS UNIPHASE CORP	COM	46612J101	5	2,000	SH	DEF	7	
JDS UNIPHASE CORP	COM	46612J101	432	161,669	SH	DEF	12	
JDS UNIPHASE CORP	COM	46612J101	27	10000	SH	DEF		
JDS UNIPHASE CORP	COM	46612J101	737	254,775	SH	DEF	6	
JLG INDUSTRIES INC	COM	466210101	228	16,260	SH	DEF	12	
JLG INDS INC	COM	466210101	3,683	266,900	SH	DEF	6	
JNI CORP	COM	46622G105	2	500	SH	DEF	12	
J NET ENTERPRISES INC	COM	46622V102	4	4,900	SH	DEF	12	
JPM CHASE CAPITAL IX	PFD	46623C202	26	1,000	SH	DEF	2	
JPM CHASE CAPITAL IX	PFD	46623C202	34	1,300	SH	DEF	12	
JP MORGAN CHASE CAPITAL X	PFD	46623D200	26	1,050	SH	DEF	12	
JP REALTY INC	COM	46624A106	11	400	SH	DEF	12	
JPS INDUSTRIES INC	COM	46624E405	117	28,300	SH	DEF	6	
JP MORGAN CHASE & CO.	COM	46625H100	839	24,740	SH	DEF	1	
J.P. MORGAN CHASE & CO.	COM	46625H100	15,513	457,349	SH	DEF	2	
JP MORGAN CHASE	COM	46625h100	133	3910	SH	DEF	4	
J.P. MORGAN CHASE & CO	COM	46625H100	6,220	183,369	SH	DEF	5	
J.P. MORGAN CHASE & CO.	COM	46625H100	15	450	SH	DEF	7	
J.P. MORGAN CHASE & CO.	COM	46625H100	178,485	5,261,942	SH	DEF	8	
J P MORGAN CHASE & CO	COM	46625H100	3,277	96,616	SH	DEF	9	
J.P. MORGAN CHASE & CO.	COM	46625H100	319,895	9,430,881	SH	DEF	10	9,
JP MORGAN CHASE & CO	COM	46625H100	772	22,762	SH	DEF	11	
J P MORGAN CHASE & CO	COM	46625H100	22,063	650,437	SH	DEF	12	
JP MORGAN CHASE & CO.	COM	46625H100	4,580	88,900	SH	DEF	15	
JP MORGAN CHASE&CO	COM	46625H100	51,086	1,451,619	SH	DEF	6	1,
JP MORGAN CHASE & CO	COM	46625H100	30,818	908,551	SH	DEF	3	
J P MORGAN CHASE & CO	PFD	46625H209	969	12,750	SH	DEF	2	

J P MORGAN CHASE & CO	PFD	46625H209	61	800	SH	DEF 12	
JABIL CIRCUIT INC	COM	466313103	202	9,575	SH	DEF 12	
JACK IN THE BOX INC	COM	466367109	33,340	1,039,430	SH	DEF 6	1,
JACKSONVILLE BANCORP	COM	469248108	527	21,500	SH	DEF 6	
JACO ELECTRS INC	COM	469783104	427	72,400	SH	DEF 6	
JACOBS ENGINEERING GROUP INC	COM	469814107	29	840	SH	DEF 12	
JAKKS PACIFIC, INC.	COM	47012E106	27	1,500	SH	DEF 2	
JAKKS PAC INC	COM	47012E106	4,800	263,000	SH	DEF 6	
JAPAN SMALLER CAPITALIZATION	UNIT	47109U104	2	230	SH	DEF 12	
JARDEN CORP	COM	471109108	93	4,700	SH	DEF 3	
JARDINE FLEMING INDIA FUND INC	UNIT	471112102	11	1,581	SH	DEF 12	
JEFFERIES GROUP INC NEW	COM	472319102	59	1,400	SH	DEF 12	
JEFFERSON-PILOT CORP.	COM	475070108	5,584	118,803	SH	DEF 2	
JEFFERSON-PILOT CORP.	COM	475070108	1,130	24,050	SH	DEF 7	
JEFFERSON-PILOT CORP.	COM	475070108	334	7,102	SH	DEF 9	
JEFFERSON PILOT CORP	COM	475070108	277	5,900	SH	DEF 11	
JEFFERSON PILOT CORP	COM	475070108	6,716	142,891	SH	DEF 12	
JEFFERSON PILOT CORP	COM	475070108	8	170	SH	DEF 6	
JEFFERSON SMURFIT	COM	47508W107	6,424	216,205	SH	DEF 6	
JETBLUE AIRWAYS CORP	COM	477143101	23	500	SH	DEF 12	
JOHN NUVEEN CO-CL A	COM	478035108	895	34,838	SH	DEF 12	
JOHN NUVEEN CO -CL	COM	478035108	9,412	366,230	SH	DEF 3	
JOHNSON & JOHNSON	COM	478160104	15,686	300,162	SH	DEF 1	
JOHNSON & JOHNSON	COM	478160104	25,521	488,351	SH	DEF 2	
JOHNSON & JOHNSON	COM	478160104	7,018	134284	SH	DEF 4	
JOHNSON & JOHNSON COM	COM	478160104	8,189	156,688	SH	DEF 5	
JOHNSON & JOHNSON	COM	478160104	8,859	169,513	SH	DEF 7	
JOHNSON & JOHNSON	COM	478160104	1,476	28,248	SH	DEF 9	
JOHNSON & JOHNSON	COM	478160104	6,167	118,000	SH	DEF 10	
JOHNSON & JOHNSON	COM	478160104	3,477	66,531	SH	DEF 11	
JOHNSON & JOHNSON	COM	478160104	31,664	605,903	SH	DEF 12	
JOHNSON & JOHNSON	COM	478160104	875	11,020	SH	DEF 15	
JOHNSON & JOHNSON COM	COM	478160104	48,204	922,396	SH	DEF 3	
JOHNSON CONTROLS INC.	COM	478366107	1,387	17,000	SH	DEF 2	
JOHNSON CONTROLS INC	COM	478366107	430	5,274	SH	DEF 12	
JOHNSON CONTROLS INC.	COM	478366107	310	2,500	SH	DEF 15	
JOHNSON CONTROLS INC	COM	478366107	20	230	SH	DEF 6	
JOHNSON CTLS INC COM	COM	478366107	33,028	404,700	SH	DEF 3	
JOHNSON OUTDOORS INC	CL A	479167108	2,205	117,000	SH	DEF 6	
JOHNSON WORLDWIDE ASSOC INC	CL ACOMASD	479167108	417	24,800	SH	DEF 3	
JONES APPAREL GROUP INC	COM	480074103	8	200	SH	DEF 2	
JONES APPAREL GROUP INC.	COM	480074103	276	7,350	SH	DEF 5	
JONES APPAREL GROUP INC	COM	480074103	388	10,357	SH	DEF 12	
JONES APPAREL GRP INC	COM	480074103	30	770	SH	DEF 6	
JONES LANG LASALLE INC	COM	48020Q107	82	3,300	SH	DEF 3	
JOSEPH A BANK CLOTHIERS INC	COM	480838101	21	1,200	SH	DEF 12	
JOS A BANK CLOTHIERS	COM	480838101	1,956	96,600	SH	DEF 6	
JOS A BANK CLOTHIERS INC	COM	480838101	9	500	SH	DEF 3	
JOULE' INC	COM	481109106	8	7,300	SH	DEF 12	
JOY GLOBAL INC	COM	481165108	753	42,465	SH	DEF 12	
JOY GLOBAL INC	COM	481165108	238	13,700	SH	DEF 3	
JUNIPER NETWORKS	COM	48203R104	6	1,100	SH	DEF 2	
JUNIPER NETWORKS	COM	48203R104	68	12,039	SH	DEF 12	
JUNIPER NETWORKS INC.	COM	48203R104	17	3000	SH	DEF	
KCPL FINANCING I-8.30% TRUST	PFD	482432200	10	410	SH	DEF 12	
KCS ENERGY INC	COM	482434206	11	6,350	SH	DEF 12	
KFX INC	COM	48245L107	118	46,250	SH	DEF 12	
KLA-TENCOR CORP	COM	482480100	231	5,252	SH	DEF 12	
KLA-TENCOR CORP.	COM	482480100	134	2,000	SH	DEF 15	
KLM ROYAL DUTCH AIRLINES	COM	482516309	157	13,000	SH	DEF 11	
***KLM ROYAL DUTCH AIRLS	COM	482516309	38	3,175	SH	DEF 12	
KMART CORPORATION	COM	482584109	1	650	SH	DEF 2	

K MART CORP	COM	482584109	27	26,315	SH	DEF 12	
KPMG CONSULTING INC	COM	48265R109	107	7,224	SH	DEF 12	
KPMG CONSULTING INC	COM	48265R109	5,588	359,615	SH	DEF 6	
KPMG CONSULTING INC	COM	48265R109	7,753	521,750	SH	DEF 3	
KS BANCORP INC	COM	48266R108	17	1,125	SH	DEF 12	
K-SWISS INC -CL A	COM	482686102	10,398	400,230	SH	DEF 3	
KT CORPORATION SPONSORED ADR	ADR	48268K101	1	50	SH	DEF 2	
KT CORP SPON ADR	COM	48268K101	13,997	611,041	SH	DEF 6	
KT CORP	ADR	48268K101	25,398	1,173,115	SH	DEF 3	1,
K TRON INTL INC	COM	482730108	416	27,700	SH	DEF 6	
K2 INC	COM	482732104	2,320	277,900	SH	DEF 6	
K V PHARMACEUTICAL CO-CL A	COM	482740206	27	1,000	SH	DEF 12	
KADANT INC.	COM	48282T104	2	96	SH	DEF 2	
KADANT INC.	COM	48282T104	1	79	SH	DEF 7	
KADANT INC	COM	48282T104	4	266	SH	DEF 12	
KAMAN CORP	CL A	483548103	7,564	444,700	SH	DEF 6	
KAMAN CORP-CL A	COM	483548103	9	551	SH	DEF 12	
KANEB PIPE LINE PARTNERS LP	COM	484169107	57	1,510	SH	DEF 12	
KANEB PIPELINE PARTNERS LP	SR. PREF	484169107	113	3000	SH	DEF	
KANEB SERVICES LLC	COM	484173109	3	166	SH	DEF 12	
KANSAS CITY LIFE INSURANCE CO	COM	484836101	174	4,490	SH	DEF 12	
KANSAS CITY SOUTHERN	COM	485170302	8,320	489,430	SH	DEF 2	
KANSAS CITY SOUTHERN	COM	485170302	1,270	74,712	SH	DEF 12	
KANSAS CITY SOUTHERN	COM	485170302	24	1,400	SH	DEF 3	
KAYDON CORP.	COM	486587108	701	29,700	SH	DEF 2	
KAYDON CORP	COM	486587108	89	3,760	SH	DEF 12	
KEANE INC	COM	486665102	86	6,900	SH	DEF 12	
KEANE INC	COM	486665102	7,604	523,700	SH	DEF 6	
KB HOME	COM	48666k109	1,906	37000	SH	DEF 4	
KB HOME	COM	48666K109	85	1,650	SH	DEF 12	
KB HOME	COM	48666K109	5	90	SH	DEF 6	
KB HOME COM	COM	48666K109	9,906	192,305	SH	DEF 3	
KEITH COMPANIES INC	COM	487539108	1,473	94,710	SH	DEF 6	
KELLOGG CO	COM	487836108	1,153	32,143	SH	DEF 12	
KELLOGG CO	COM	487836108	240	4,400	SH	DEF 15	
KELLWOOD CO	COM	488044108	26	800	SH	DEF 12	
KELLWOOD CO	COM	488044108	9,235	309,900	SH	DEF 6	
KELLWOOD CO COM	COM	488044108	2,886	88,800	SH	DEF 3	
KELLY SERVICES INC-CL A	COM	488152208	76	2,825	SH	DEF 12	
KEMET CORP.	COM	488360108	9	500	SH	DEF 2	
KEMET CORP	COM	488360108	883	49,420	SH	DEF 12	
KEMET CORP	COM	488360108	1,061	52,470	SH	DEF 6	
KENDLE INTERNATIONAL INC	COM	48880L107	25	1,841	SH	DEF 2	
KENDLE INTERNATIONAL INC	COM	48880L107	27	2,000	SH	DEF 7	
KENNAMETAL INC	COM	489170100	18	500	SH	DEF 12	
KENNEDY WILSON INC NEW	COM	489399204	1	100	SH	DEF 12	
KENNEDY-WILSON INC	COM	489399204	92	16,800	SH	DEF 6	
KENTUCKY POWER CO-8.72% JR SUB	PFD	491386108	8	300	SH	DEF 12	
KERR-MCGEE CORP.	COM	492386107	377	7,041	SH	DEF 2	
KERR MCGEE CORP	COM	492386107	419	7,825	SH	DEF 12	
KERR MCGEE CORP	COM	492386107	2,935	50,527	SH	DEF 6	
KEY ENERGY SERVICES INC	COM	492914106	875	83,309	SH	DEF 12	
KEY ENERGY SVCS	COM	492914106	21,208	1,928,000	SH	DEF 6	1,
KEY ENERGY GROUP INC COM	COM	492914106	2,022	192,600	SH	DEF 3	
KEY PRODUCTION INC	COM	493138101	1,961	108,200	SH	DEF 6	
KEYCORP NEW	COM	493267108	1,020	37,378	SH	DEF 2	
KEYCORP NEW	COM	493267108	383	14,046	SH	DEF 5	
KEYCORP NEW	COM	493267108	803	29,400	SH	DEF 9	
KEYCORP NEW	COM	493267108	1,185	43,397	SH	DEF 12	
KEYCORP	COM	493267108	18,513	678,150	SH	DEF 6	
KEYCORP NEW COM	COM	493267108	1,289	47,200	SH	DEF 3	
KEYSPAN CORPORATION	COM	49337W100	151	4,009	SH	DEF 2	

KEYSPAN CORPORATION	COM	49337W100	391	10,384	SH	DEF	9	
KEYSPAN CORP	COM	49337W100	426	11,325	SH	DEF	12	
KEYSPAN CORP	COM	49337W100	19,432	538,000	SH	DEF	13	
KEYSPAN CORPORATION	COM	49337W100	3	70	SH	DEF	6	
KEYSTONE PPTY TR CORP	COM	493596100	159	10,000	SH	DEF	12	
KFORCE INC	COM	493732101	1	237	SH	DEF	12	
KIDDE PLC SPONSORED ADR	COM	493793103	4,328	328,358	SH	DEF	6	
KIMBERLY-CLARK CORP.	COM	494368103	236	3,800	SH	DEF	1	
KIMBERLY-CLARK CORP.	COM	494368103	1,724	27,808	SH	DEF	2	
KIMBERLY-CLARK	COM	494368103	9	150	SH	DEF	4	
KIMBERLY CLARK CORP COM	COM	494368103	2,836	45,735	SH	DEF	5	
KIMBERLY-CLARK CORP.	COM	494368103	217	3,500	SH	DEF	7	
KIMBERLY-CLARK CORP.	COM	494368103	2,311	37,272	SH	DEF	9	
KIMBERLY-CLARK CORP.	COM	494368103	3,410	55,000	SH	DEF	10	
KIMBERLY CLARK CORP	COM	494368103	208	3,351	SH	DEF	11	
KIMBERLY CLARK CORP	COM	494368103	6,347	102,372	SH	DEF	12	
KIMBERLY CLARK CORP.	COM	494368103	217	2,300	SH	DEF	15	
KIMBERLY CLARK CORP	COM	494368103	16	250	SH	DEF	6	
KIMBERLY-CLARK CORP	COM	494368103	218	3500	SH	DEF		
KIMBERLY CLARK CORP COM	COM	494368103	14,111	227,594	SH	DEF	3	
KIMCO REALTY CORP.	COM	49446R109	50	1,500	SH	DEF	2	
KIMCO REALTY CORP.	COM	49446R109	963	28,753	SH	DEF	7	
KIMCO REALTY CORP	COM	49446R109	149	4,435	SH	DEF	12	
KIMCO REALTY CORP	COM	49446R109	6,075	181,400	SH	DEF	3	
KIMCO REALTY CORP-DEP SHS-REP	PFD	49446R604	28	1,100	SH	DEF	12	
KINDER MORGAN ENERGY PARTNERS LP	COM	494550106	1,014	32,270	SH	DEF	2	
KINDER MORGAN ENERGY PARTNERS LP	COM	494550106	825	26,254	SH	DEF	9	
KINDER MORGAN ENERGY PARTNERS	COM	494550106	7,925	252,295	SH	DEF	12	
KINDER MORGAN ENERGY	COM	494550106	136	4,000	SH	DEF	6	
KINDERHOOK BANK CORP	COM	494555105	12	288	SH	DEF	12	
KINDER MORGAN INC KANS	COM	49455P101	2,066	54,345	SH	DEF	12	
KINDER MORGAN INC	COM	49455P101	35	800	SH	DEF	6	
KINDER MORGAN MGMT LLC	COM	49455U100	31	1,021	SH	DEF	12	
KINDRED HEALTHCARE INC	COM	494580103	15,650	353,850	SH	DEF	6	
KINDRED HEALTHCARE INC	COM	494580103	67	1,500	SH	DEF	3	
KING PHARMACEUTICALS INC	COM	495582108	3	157	SH	DEF	2	
KING PHARMACEUTICALS INC	COM	495582108	3,821	171,750	SH	DEF	7	
KING PHARMACEUTICALS INC	COM	495582108	148	6,672	SH	DEF	12	
KING PHARMACEUTICALS INC	COM	495582108	2,870	129,000	SH	DEF	3	
KING POWER INTL GROUP INC	COM	495611105	2	500	SH	DEF	12	
KINGFISHER PLC SPONSORED ADR	COM	495724304	810	81,206	SH	DEF	6	
KIRBY CORP	COM	497266106	374	15,300	SH	DEF	3	
KMART FINANCING I 7.75% CONV	PFD	498778208	1	200	SH	DEF	2	
KMART FINANCING I-7.75% TRUST	PFD	498778208	2	250	SH	DEF	12	
KNAPE & VOGT MFG CO	COM	498782101	248	19,100	SH	DEF	6	
KNIGHT-RIDDER INC	COM	499040103	1,269	20,159	SH	DEF	12	
KNIGHT-RIDDER INC	COM	499040103	3	40	SH	DEF	6	
KNIGHT RIDDER INC COM	COM	499040103	126	2,000	SH	DEF	3	
KNIGHT TRADING GROUP INC	COM	499063105	41	7,815	SH	DEF	12	
KNIGHT TRANSPORTATION INC	COM	499064103	165	7,100	SH	DEF	3	
KNOWLEDGEMAX INC	COM	49925F105	7	104,561	SH	DEF	12	
KOGER EQUITY INC	COM	500228101	48	2,500	SH	DEF	12	
KOGER EQUITY INC	COM	500228101	3,536	183,200	SH	DEF	3	
KOHLS CORP.	COM	500255104	189	2,696	SH	DEF	2	
KOHL'S CORP	COM	500255104	952	13,585	SH	DEF	5	
KOHLS CORP.	COM	500255104	105	1,500	SH	DEF	7	
KOHLS CORP	COM	500255104	422	6,026	SH	DEF	12	
KOMATSU LTD. S.A.	ADR	500458401	1	60	SH	DEF	2	
KONINKLIJKE PHILIPS ELECTRONICS N	ADR	500472303	340	12,307	SH	DEF	2	
KONINKLIJKE PHILIPS ELECTRONICS N	ADR	500472303	7,397	268,000	SH	DEF	10	
KONINKLIJKE PHILIPS ELECTRONICS	COM	500472303	328	11,895	SH	DEF	11	
KONINKLIJKE PHIL ELE	COM	500472303	34,636	1,133,382	SH	DEF	6	1,

KOOKMIN BK NEW SPONSORED ADR	COM	50049M109	7,278	143,610	SH	DEF	6	
KOPIN CORP	COM	500600101	65	9,775	SH	DEF	12	
KOREA ELECTRIC POWER CORP. ADR	ADR	500631106	145	13,810	SH	DEF	2	
KOREA ELECTRIC POWER (KEPCO) ADR	ADR	500631106	2,085	199,100	SH	DEF	3	
KOREA FUND INC	UNIT	500634100	74	4,515	SH	DEF	12	
KOREA EQUITY FUND INC	UNIT	50063B104	25	6,000	SH	DEF	12	
KOS PHARMACEUTICALS INC	COM	500648100	20	1,000	SH	DEF	12	
KOSS CORP	COM	500692108	348	19,900	SH	DEF	6	
KRAFT FOODS INC	CL A	50075N104	1,303	30,300	SH	DEF	6	
KRAFT FOODS INC CLASS A	CL A	50075N104	261	4,200	SH	DEF	15	
KRAFT FOODS INC	COM	50075N104	16	381	SH	DEF	2	
KRAFT FOODS INC	COM	50075N104	6,723	164,175	SH	DEF	7	
KRAFT FOODS INC	COM	50075N104	1,080	26,364	SH	DEF	12	
KRAMONT REALTY TRUST COM SH BEN I	COM	50075Q107	203	12,700	SH	DEF	9	
KRAMONT REALTY TRUST	COM	50075Q107	79	4,910	SH	DEF	12	
KRISPY KREME DOUGHNUTS INC	COM	501014104	274	8,500	SH	DEF	12	
KRISPY KREME DOUGHNUTS INC	COM	501014104	200	6,200	SH	DEF	3	
THE KROGER CO.	COM	501044101	6,433	323,246	SH	DEF	2	
KROGER CO COM	COM	501044101	249	12,500	SH	DEF	5	
THE KROGER CO.	COM	501044101	239	12,000	SH	DEF	7	
THE KROGER CO.	COM	501044101	183,404	9,216,300	SH	DEF	8	
THE KROGER CO.	COM	501044101	345,370	17,355,287	SH	DEF	10	17,
KROGER CO	COM	501044101	5,330	267,821	SH	DEF	12	
KROGER CO.	COM	501044101	3,207	106,100	SH	DEF	15	
KROGER CO	COM	501044101	13	650	SH	DEF	6	
KROGER CO COM	COM	501044101	1,598	80,300	SH	DEF	3	
KROLL, INC.	COM	501049100	10	500	SH	DEF	2	
KRONOS INC	COM	501052104	49	1,608	SH	DEF	12	
KRUPP GOVERNMENT INCOME	COM	501118103	82	13,138	SH	DEF	12	
KRUPP INSURED MORTGAGE LP	COM	501120109	14	5,500	SH	DEF	12	
KRUPP INSURED PLUS LP	COM	501124101	3	1,038	SH	DEF	12	
KRUPP INSURED PLUS II LP	COM	501125108	35	15,303	SH	DEF	12	
KRUPP INSURED PLUS III LP	COM	501126106	31	15,419	SH	DEF	12	
KUBOTA CORP-ADR	COM	501173207	2,475	38,235	SH	DEF	6	
KULICKE & SOFFA INDUSTRIES INC	COM	501242101	2	200	SH	DEF	12	
KULICKE & SOFFA INDS INC COM NA	COMINDL	501242101	3,973	320,660	SH	DEF	3	
KYPHON INC	COM	501577100	4	285	SH	DEF	12	
LCA-VISION INC.	COM	501803209	2	2,000	SH	DEF	2	
LCA-VISION INC NEW	COM	501803209	2	1,430	SH	DEF	12	
LCC INTERNATIONAL INC CL A	COM	501810105	1	500	SH	DEF	12	
LNR PROPERTY CORP	COM	501940100	28	800	SH	DEF	12	
LL & E ROYALTY TRUST UBI	COM	502003106	2	1,050	SH	DEF	12	
LMI AEROSPACE INC	COM	502079106	56	10,700	SH	DEF	6	
LSB BANCSHARES INC-N.C.	COM	502158108	44	2,217	SH	DEF	12	
LSI LOGIC CORP.	COM	502161102	11	1,300	SH	DEF	2	
LSI LOGIC CORP.	COM	502161102	155	21,100	SH	DEF	9	
LSI LOGIC CORP	COM	502161102	214	24,416	SH	DEF	12	
LSI LOGIC CORP	COM	502161102	9	770	SH	DEF	6	
LSI LOGIC CORP COM	COM	502161102	6	700	SH	DEF	3	
LSI INDUSTRIES INC	COM	50216C108	66	3,600	SH	DEF	2	
LSI INDUSTRIES INC	COM	50216C108	55	3,000	SH	DEF	7	
LSI INDUSTRIES INC	COM	50216C108	12	652	SH	DEF	12	
LTC PROPERTIES INC	COM	502175102	29	3,400	SH	DEF	12	
LTX CORP	COM	502392103	118	8,270	SH	DEF	12	
LTX CORP COM NASD INDL	COM	502392103	64	4,500	SH	DEF	3	
L-3 COMMUNICATIONS HLDGS COM	COM	502424104	4,782	88,550	SH	DEF	1	
L-3 COMMUNICATIONS HOLDINGS INC	COM	502424104	552	10,230	SH	DEF	11	
L-3 COMMUNICATIONS HLDINGS INC	COM	502424104	232	4,305	SH	DEF	12	
L-3 COMM HLDGS INC	COM	502424104	65	1200	SH	DEF		
LA BARGE INC	COM	502470107	8	2,000	SH	DEF	12	
LA QUINTA PROPERTIES INC	PFD	50419Q201	147	6,150	SH	DEF	12	
LA QUINTA CORP	COM	50419U202	18	2,513	SH	DEF	12	

LA QUINTA CORP	COM	50419U202	20,744	2,851,091	SH	DEF	6	2,
LABOR READY INC COM NEW	COM	505401208	126	21,540	SH	DEF	3	
LABONE INC	COM	50540L105	70	2,700	SH	DEF	3	
LABORATORY CORP AMER HLDGS	COM	50540R409	5	116	SH	DEF	2	
LABORATORY CORP AMER HLDGS	COM	50540R409	358	7,846	SH	DEF	12	
LABORATORY CORP AMER HLDGS	COM	50540R409	178	3,900	SH	DEF	3	
LACLEDE GROUP INC	COM	505597104	47	2,000	SH	DEF	2	
LACLEDE GROUP INC	COM	505597104	22	934	SH	DEF	12	
LADISH INC	COM	505754200	2,299	212,900	SH	DEF	6	
LAFARGE NORTH AMER INC	COM	505862102	18	500	SH	DEF	12	
LAFARGE NORTH AMCA	COM	505862102	2,467	58,870	SH	DEF	6	
LAFARGE CORP COM	COM	505862102	6,907	196,500	SH	DEF	3	
LAHAINA ACQUISITIONS INC	COM	507275105	4	5,000	SH	DEF	12	
LAKELAND FINL CORP	COM	511656100	56	2,000	SH	DEF	6	
LAKES ENTERTAINMENT	COM	51206P109	1,035	138,000	SH	DEF	6	
LAM RESEARCH CORP.	COM	512807108	5	300	SH	DEF	2	
LAM RESEARCH CORP	COM	512807108	173	9,622	SH	DEF	12	
LAMAR ADVERTISING CO-CL A	COM	512815101	2,717	73,025	SH	DEF	12	
LAMSON & SESSIONS CO	COM	513696104	654	133,400	SH	DEF	6	
LANCASTER COLONY CORP.	COM	513847103	1,312	36,800	SH	DEF	2	
LANCASTER COLONY CORP.	COM	513847103	250	7,000	SH	DEF	9	
LANCASTER COLONY CORP	COM	513847103	83	2,333	SH	DEF	12	
LANCASTER COLONY CRP	COM	513847103	11,516	302,745	SH	DEF	6	
LANCASTER COLONY CORP COM NASD	COML	513847103	535	15,000	SH	DEF	3	
LANCE INC	COM	514606102	28	1,925	SH	DEF	12	
LANCER CORP-TEX	COM	514614106	6	1,000	SH	DEF	12	
LANDAIR CORP	COM	514757103	13	800	SH	DEF	12	
LANDAUER INC.	COM	51476103	901	23,200	SH	DEF	9	
LANDAUER INC	COM	51476K103	4	100	SH	DEF	12	
LANDAUER INC	COM	51476K103	419	10,800	SH	DEF	3	
LANDAMERICA FINANCIAL GROUP	COM	514936103	25	800	SH	DEF	12	
LANDAMERICA FINL G	COM	514936103	11,567	357,000	SH	DEF	6	
LANDS END INC	COM	515086106	6	100	SH	DEF	12	
LANDRYS RESTAURANTS INC	COM	51508L103	3	100	SH	DEF	12	
LANDRYS RESTAURANTS INC	COM	51508L103	602	23,610	SH	DEF	3	
LANDSTAR SYSTEMS INC	COM	515098101	1,182	11,065	SH	DEF	12	
LANDSTAR SYS INC	COM	515098101	5,539	52,200	SH	DEF	6	
LANDSTAR SYS INC	COM	515098101	1,309	12,250	SH	DEF	3	
LANGER BIOMECHANICS GROUP	COM	515707107	1	100	SH	DEF	7	
LARGE SCALE BIOLOGY CORP	COM	517053104	2	1,000	SH	DEF	12	
LASER-PACIFIC MEDIA	COM	517923108	154	56,900	SH	DEF	6	
LASALLE HOTEL PROPERTIES SBI	COM	517942108	32	2,000	SH	DEF	2	
LASALLE HOTEL PROPERTIES	COM	517942108	480	30,505	SH	DEF	12	
LASALLE HOTEL PROPERTIES	PFD	517942207	44	1,600	SH	DEF	12	
LASALLE NATL BANK CHICAGO ILL	CONV	51803AE62	3,009	100,000	PRN	DEF	12	
LASALLE BANK N A CHICAGO ILL	CONV	51803MG72	5,556	60,000	PRN	DEF	12	
LASALLE BK N A CHICAGO ILL	CONV	51803MNP4	3,644	40,000	PRN	DEF	12	
LASALLE BANK N A CHICAGO ILL	CONV	51803MUL5	4,936	54,000	PRN	DEF	12	
LASALLE BK N A CHICAGO ILL	CONV	51803MVV2	14,195	170,000	PRN	DEF	12	
LASALLE BK N A CHICAGO ILL	CONV	51803MXC2	4,585	50,000	PRN	DEF	12	
LASALLE NATL BANK CHICAGO ILL	CONV	51803RL42	2,817	30,000	PRN	DEF	12	
LASALLE BK N A S&P LINKED	CONV	51803RNH1	1,908	20,000	PRN	DEF	12	
LASALLE NATL BK CHICAGO ILL	CONV	51803RXT4	1,884	20,000	PRN	DEF	12	
LASER MORTGAGE MANAGEMENT INC	COM	51806D100	1	650	SH	DEF	12	
LATIN AMERICAN EQUITY FD INC	UNIT	51827Q106	16	1,471	SH	DEF	12	
THE LATIN AMERN DISCOVERY FD I	COM	51828C106	112	13,000	SH	DEF	5	
LATITUDE COMMUNICATIONS INC	COM	518292107	6	4,650	SH	DEF	12	
LATTICE SEMICONDUCTOR CORP	COM	518415104	1	150	SH	DEF	12	
ESTEE LAUDER COMPANIES	COM	518439104	35	1,000	SH	DEF	2	
ESTEE LAUDER COMPANIES INC	COM	518439104	213	6,062	SH	DEF	12	
LAUREL CAPITAL GROUP INC	COM	518629100	142	7,000	SH	DEF	12	
LAWSON PRODS INC	COM	520776105	907	29,300	SH	DEF	6	

LAZARE KAPLAN INTL INC	COM	521078105	67	9,400	SH	DEF	12	
LEAP WIRELESS INTERNATIONAL	COM	521863100	4	3,727	SH	DEF	12	
LEAR CORPORATION	COM	521865105	446	9,650	SH	DEF	5	
LEAR CORP	COM	521865105	5	100	SH	DEF	12	
LEAR CORPORATION	COM	521865105	6	130	SH	DEF	6	
LEAR CORP COM	COM	521865105	28,114	607,870	SH	DEF	3	
LEE ENTERPRISES INC	COM	523768109	1,350	38,560	SH	DEF	12	
LEEDS FEDERAL BANKSHARES INC	COM	524226107	29	900	SH	DEF	12	
LEESPORT FINANCIAL CORP	COM	524477106	4	200	SH	DEF	12	
LEGATO SYSTEMS INC	COM	524651106	21	5,878	SH	DEF	12	
LEGGETT & PLATT INC.	COM	524660107	779	33,300	SH	DEF	2	
LEGGETT & PLATT	COM	524660107	11,025	471153	SH	DEF	4	
LEGGETT & PLATT INC	COM	524660107	1,469	62,775	SH	DEF	5	
LEGGETT & PLATT INC	COM	524660107	12	500	SH	DEF	12	
LEGGETT & PLATT INC	COM	524660107	19	815	SH	DEF	6	
LEGG MASON, INC.	COM	524901105	322	6,532	SH	DEF	2	
LEGG MASON, INC.	COM	524901105	1,879	38,075	SH	DEF	7	
LEGG MASON, INC	COM	524901105	2,326	47,148	SH	DEF	11	
LEGG MASON INC	COM	524901105	21,292	431,541	SH	DEF	12	
LEHMAN BROTHERS HOLDINGS INC	COM	524908100	199	3,175	SH	DEF	2	
LEHMAN BROTHERS HLDGS INC	COM	524908100	911	14,570	SH	DEF	5	
LEHMAN BROTHERS HOLDINGS INC	COM	524908100	417	6,671	SH	DEF	12	
LEHMAN BROS HLDGS	COM	524908100	13,903	227,920	SH	DEF	6	
LEHMAN BROS HLDGS CAP TR I	PFD	52518B200	162	6,400	SH	DEF	12	
LEHMAN BROS HLDGS CAP TR II	PFD	52518G209	96	3,800	SH	DEF	12	
LENDINGTREE INC	COM	52602Q105	49	3,840	SH	DEF	12	
LENNAR CORP	COM	526057104	257	4,200	SH	DEF	12	
LENNAR CORP.	COM	526057104	232	2,500	SH	DEF	15	
LENNAR CORP COM	COM	526057104	30,672	501,180	SH	DEF	3	
LENNOX INTL INC	COM	526107107	194	10,805	SH	DEF	12	
LENNOX INTERNATIONAL INC	COM	526107107	8,644	480,500	SH	DEF	3	
LEUCADIA NATIONAL	COM	527288104	11	335	SH	DEF	2	
LEUCADIA NATIONAL CORP	COM	527288104	642	20,290	SH	DEF	12	
LEUCADIA NATL CORP	COM	527288104	4	120	SH	DEF	6	
LEVEL 3 COMMUNICATIONS, INC.	COM	52729N100	5,464	1,852,148	SH	DEF	8	
LEVEL 3 COMMUNICATIONS, INC.	COM	52729N100	47,200	16,000,000	SH	DEF	10	16,
LEVEL 3 COMMUNICATIONS INC	COM	52729N100	420	142,302	SH	DEF	12	
LEVEL 3 COMMUNICATIONS, INC.	COM	52729N100	59,000	20,000,000	SH	DEF	14	20,
LEVEL	COM	52729N100	9	2,000	SH	DEF	15	
LEXINGTON CORPORATE PROPERTIES TR	COM	529043101	23	1,415	SH	DEF	2	
LEXINGTON CORPORATE PPTYS TR	COM	529043101	1,023	62,000	SH	DEF	3	
LEXMARK INTERNATIONAL, INC.	COM	529771107	16	302	SH	DEF	2	
LEXMARK INTERNATIONAL GROUP A	COM	529771107	439	8,064	SH	DEF	5	
LEXMARK INTERNATIONAL, INC.	COM	529771107	10,880	200,000	SH	DEF	10	
LEXMARK INTERNATIONAL INC	COM	529771107	182	3,347	SH	DEF	12	
LIBBEY INC	COM	529898108	5,218	150,800	SH	DEF	6	
LIBERTY ALL-STAR GROWTH FUND	UNIT	529900102	90	13,712	SH	DEF	12	
LIBERTY ALL-STAR EQUITY FUND	UNIT	530158104	440	51,327	SH	DEF	12	
LIBERTY CORP-S.C.	COM	530370105	8	200	SH	DEF	12	
LIBERTY MEDIA GROUP CVT BOND	CVT	530715AG6	21,058	42,650,000	PRN	DEF	16	
LIBERTY MEDIA GROUP CVT BOND	CVT	530715AL5	35,370	78,600,000	PRN	DEF	16	
LIBERTY MEDIA-A	CL A	530718105	5	500	SH	DEF	4	
LIBERTY MEDIA CORP.	COM	530718105	6,432	643,223	SH	DEF	1	
LIBERTY MEDIA CORP - SERIES A NEW	COM	530718105	34	3,400	SH	DEF	2	
LIBERTY MEDIA CORP - SERIES A NEW	COM	530718105	12,000	1,200,000	SH	DEF	10	1,
LIBERTY MEDIA CORP	COM	530718105	4,115	411,529	SH	DEF	12	
LIBERTY MEDIA COR	COM	530718105	4,665	387,100	SH	DEF	6	
LIBERTY PROPERTY TRUST-SBI	COM	531172104	408	11,649	SH	DEF	12	
LIBERTY PROPERTY TRUST	PFD	531172203	19	750	SH	DEF	12	
LIFECELL CORP	COM	531927101	5	2,000	SH	DEF	12	
LIFECORE BIOMEDICAL INC	COM	532187101	6	500	SH	DEF	12	
LIFEPOINT HOSPITALS INC	COM	53219L109	2	57	SH	DEF	12	

LIGAND PHARMACEUTICALS INC	COM	53220K207	35	2,400	SH	DEF 12
LIGAND PHARMACEUTICALS INC CL B	COM	53220K207	138	9,500	SH	DEF 3
LIGHTBRIDGE INC	COM	532226107	382	45,190	SH	DEF 3
LIGHTPATH TECHNOLOGIES INC	COM	532257102	2	2,315	SH	DEF 12
ELI LILLY & CO.	COM	532457108	13,243	234,813	SH	DEF 1
LILLY (ELI) & CO.	COM	532457108	910	16,127	SH	DEF 2
LILLY	COM	532457108	38	680	SH	DEF 4
LILLY ELI & CO COM	COM	532457108	635	11,262	SH	DEF 5
LILLY (ELI) & CO.	COM	532457108	5,166	91,599	SH	DEF 7
LILLY (ELI) & CO.	COM	532457108	1	20	SH	DEF 9
ELI LILLY & CO	COM	532457108	522	9,253	SH	DEF 11
ELI LILLY & CO	COM	532457108	8,907	157,932	SH	DEF 12
LILLY ELI & CO.	COM	532457108	171	2,000	SH	DEF 15
LILLY ELI	COM	532457108	143	2,400	SH	DEF
LILLY ELI & CO COM	COM	532457108	7,729	137,047	SH	DEF 3
LIMITED BRANDS	COM	532716107	557	26,137	SH	DEF 2
LIMITED BRANDS INC	COM	532716107	1,177	55,246	SH	DEF 12
LIMITED BRANDS INC.	COM	532716107	110	3,400	SH	DEF 15
LIMITED BRANDS INC	COM	532716107	3	165	SH	DEF 6
LIMITED BRANDS INC	COM	532716107	1,468	68,900	SH	DEF 3
LINCARE HOLDINGS INC	COM	532791100	1,282	39,675	SH	DEF 12
LINCOLN ELEC HOLDINGS INC	COM	533900106	1,013	37,640	SH	DEF 12
LINCOLN ELEC HLDGS	COM	533900106	14,761	527,000	SH	DEF 6
LINCOLN ELECTRIC HLDGS INC	COM	533900106	1,549	57,600	SH	DEF 3
LINCOLN NATL CAP V	PFD	534042205	23	900	SH	DEF 12
LINCOLN NATIONAL CAPITAL III	PFD	53417P209	361	14,425	SH	DEF 12
LINCOLN NATIONAL CONVERTIBLE	UNIT	534183108	106	8,000	SH	DEF 12
LINCOLN NATIONAL CORP. IND.	COM	534187109	4,938	117,564	SH	DEF 2
LINCOLN NATL CORP IND COM	COM	534187109	2,730	64,990	SH	DEF 5
LINCOLN NATIONAL CORP. IND.	COM	534187109	735	17,500	SH	DEF 7
LINCOLN NATIONAL CORP - IND	COM	534187109	289	6,875	SH	DEF 11
LINCOLN NATIONAL CORP-IND	COM	534187109	923	21,972	SH	DEF 12
LINCOLN NATL CORP	COM	534187109	22	480	SH	DEF 6
LINCOLN NATIONAL INCOME FUND	UNIT	534217104	39	3,000	SH	DEF 12
LINDSAY MANUFACTURING CO	COM	535555106	17	724	SH	DEF 12
LINEAR TECHNOLOGY CORP.	COM	535678106	4,521	143,850	SH	DEF 1
LINEAR TECHNOLOGY CORP	COM	535678106	849	27,003	SH	DEF 12
LINENS N THINGS INC	COM	535679104	103	3,125	SH	DEF 12
LITHIA MTRS INC	CL A	536797103	3,976	155,300	SH	DEF 6
LITHIA MOTORS INC CL A	COM	536797103	226	8,400	SH	DEF 3
LITTLEFUSE INC.	COM	537008104	23	1,000	SH	DEF 2
LITTELFUSE INC	COM	537008104	663	28,650	SH	DEF 12
LIVEPERSON INC.	COM	538146101	13	20,162	SH	DEF 1
LIZ CLAIBORNE INC	COM	539320101	417	13,100	SH	DEF 5
LIZ CLAIBORNE INC	COM	539320101	411	12,917	SH	DEF 12
LIZ CLAIBORNE INC	COM	539320101	4,381	143,020	SH	DEF 6
LIZ CLAIBORNE INC COM NASD INDL	COM	539320101	12,323	387,530	SH	DEF 3
***LLOYDS TSB GROUP PLC	COM	539439109	19	467	SH	DEF 12
LLOYDS TSB GROUP ADR	COM	539439109	217	5,310	SH	DEF 6
LO-JACK CORP	COM	539451104	105	20,200	SH	DEF 6
LOCAL FINANCIAL CAPITAL TR I	PFD	539551200	384	15,100	SH	DEF 12
LOCAL FINANCIAL CORP	COM	539553107	26	1,582	SH	DEF 2
LOCAL FINL CORP	COM	539553107	4,965	319,300	SH	DEF 6
LOCH HARRIS INC NEW	COM	539578203	2	39,500	SH	DEF 12
LOCKHEED MARTIN CORP.	COM	539830109	10,095	145,245	SH	DEF 1
LOCKHEED MARTIN CORP.	COM	539830109	664	9,559	SH	DEF 2
LOCKHEED MARTIN CORP	COM	539830109	3,178	45,733	SH	DEF 12
LOEWS CORP.	COM	540424108	2,296	43,330	SH	DEF 2
LOEWS CORP.	COM	540424108	424	8,000	SH	DEF 7
LOEWS CORP	COM	540424108	974	18,385	SH	DEF 12
LOEWS CORP DELAWARE	COM	540424108	28,255	509,600	SH	DEF 6
LOEWS CORP	COM	540424207	3	100	SH	DEF 12

LOEWS CORP SUB NOTE	CVT	540424AL2	26,486	30,400,000	PRN	DEF	16	
LONE STAR STEAKHOUSE & SALOON	COM	542307103	922	39,078	SH	DEF	12	
LONE STAR STKHSE & SALOON INC	COM	542307103	18,259	819,751	SH	DEF	6	
LONE STAR TECHNOLOGIES INC	COM	542312103	41	1,775	SH	DEF	12	
LONE STAR TECH	COM	542312103	1,846	76,900	SH	DEF	6	
LONGS DRUG STORES CORP	COM	543162101	5	180	SH	DEF	12	
LOOKSMART LTD	COM	543442107	2	1,100	SH	DEF	12	
***LORUS THERAPEUTICS INC	COM	544191109	7	10,850	SH	DEF	12	
LOUDCLOUD INC	COM	545735102	3	2,000	SH	DEF	12	
LOUISIANA PACIFIC CORP.	COM	546347105	34	3,170	SH	DEF	2	
LOUISIANA PACIFIC CORP	COM	546347105	1	75	SH	DEF	12	
LOUISVILLE GAS & ELECTRIC CO	PFD	546676206	4	200	SH	DEF	12	
LOWE'S COMPANIES, INC.	COM	548661107	3,629	79,929	SH	DEF	2	
LOWES COS INC COM	COM	548661107	334	7,347	SH	DEF	5	
LOWES COMPANIES INC	COM	548661107	905	19,925	SH	DEF	11	
LOWES COMPANIES INC	COM	548661107	6,933	152,701	SH	DEF	12	
LUBRIZOL CORP COM	COM	549271104	292	8,725	SH	DEF	5	
LUBRIZOL CORP.	COM	549271104	571	17,036	SH	DEF	9	
LUBRIZOL CORP	COM	549271104	23	700	SH	DEF	12	
LUBRIZOL CORP COM	COM	549271104	7,812	233,200	SH	DEF	3	
LUBYS CAFETERIAS INC.	COM	549282101	17	2,535	SH	DEF	2	
LUBY'S INC	COM	549282101	24	3,650	SH	DEF	12	
LUCENT TECHNOLOGIES INC.	COM	549463107	24	14,591	SH	DEF	2	
LUCENT TECHNOLOGIES	COM	549463107	2	968	SH	DEF	4	
LUCENT TECHNOLOGIES INC COM	COM	549463107	29	17,611	SH	DEF	5	
LUCENT TECHNOLOGIES INC.	COM	549463107	16,621	10,012,429	SH	DEF	8	
LUCENT TECHNOLOGIES INC.	COM	549463107	27	12,716	SH	DEF	9	
LUCENT TECHNOLOGIES INC.	COM	549463107	31,547	19,004,500	SH	DEF	10	19,
LUCENT TECHNOLOGIES INC	COM	549463107	26	15,439	SH	DEF	11	
LUCENT TECHNOLOGIES INC	COM	549463107	1,187	714,915	SH	DEF	12	
LUCENT TECHNOLOGY	COM	549463107	1,261	500,000	SH	DEF	15	
LUCENT TECHNOLOGIES	COM	549463107	8,550	1,850,865	SH	DEF	6	1,
LUFKIN INDS INC	COM	549764108	1,937	71,700	SH	DEF	6	
LUMINEX CORP DEL	COM	55027E102	810	107,790	SH	DEF	12	
LUXOTTICA GROUP SPA SPONSORED ADR	ADR	55068R202	19	1,000	SH	DEF	2	
LYON WILLIAM HOMES	COM	552074106	1	40	SH	DEF	12	
LYON WILLIAM HOMES	COM	552074106	358	13,500	SH	DEF	6	
LYONDELL CHEMICAL COMPANY	COM	552078107	9	625	SH	DEF	12	
LYONDELL CHEMICAL COMPANY	COM	552078107	15,199	979,805	SH	DEF	6	
LYONDELL PETROCHEMICAL CO COM	COM	552078107	340	22,500	SH	DEF	3	
M & T BANK	COM	55261f104	24,130	281367	SH	DEF	4	
M&T BANK CORPORATION	COM	55261F104	7,114	82,950	SH	DEF	7	
M & T BANK CORP	COM	55261F104	504	5,875	SH	DEF	12	
MAF BANCORP	COM	55261R108	86	2,299	SH	DEF	2	
MAF BANCORP	COM	55261R108	13,224	351694	SH	DEF	4	
MAF BANCORP INC	COM	55261R108	8	200	SH	DEF	12	
MAF BANCORP INC	COM	55261R108	7,942	202,350	SH	DEF	6	
MBIA, INC.	COM	55262C100	466	8,235	SH	DEF	2	
MBIA INC	COM	55262C100	295	5,212	SH	DEF	5	
MBIA, INC.	COM	55262C100	1,807	31,968	SH	DEF	9	
MBIA INC	COM	55262C100	526	9,310	SH	DEF	12	
MBIA INC	COM	55262C100	54	955	SH	DEF	6	
MBNA CORPORATION	COM	55262L100	141	4,255	SH	DEF	2	
MBNA	COM	552621100	71	2142	SH	DEF	4	
MBNA CORP	COM	55262L100	573	17,325	SH	DEF	5	
MBNA CORPORATION	COM	55262L100	79,420	2,401,569	SH	DEF	8	
MBNA CORPORATION	COM	55262L100	131,495	3,976,250	SH	DEF	10	3,
MBNA CORP	COM	55262L100	495	14,974	SH	DEF	11	
MBNA CORP	COM	55262L100	10,758	325,295	SH	DEF	12	
MBNA CORPORATION	COM	55262L100	10	200	SH	DEF	15	
MBNA CORP	COM	55262L100	26	775	SH	DEF	6	
MBNA CORP	COM	55262L100	228	6,900	SH	DEF		

MBNA CORP	COM	55262L100	11,548	349,200	SH	DEF	3	
MBNA CORP-7.50% CUM PFD SER A	PFD	55262L209	36	1,400	SH	DEF	12	
MB FINANCIAL INC	COM	55264U108	1,445	43,200	SH	DEF	3	
MDC HOLDINGS	COM	552676108	7,334	164,768	SH	DEF	6	
M D C HLDGS INC COM	COM	552676108	7,810	150,185	SH	DEF	3	
MCI CAPITAL I-8% CUM QUARTERLY	PFD	55267Y206	37	9,923	SH	DEF	12	
M D U RESOURCES GROUP, INC.	COM	552690109	47	1,800	SH	DEF	2	
MDU RESOURCES GROUP INC	COM	552690109	157	5,975	SH	DEF	12	
MDU RES GROUP INC	COM	552690109	4,804	160,300	SH	DEF	6	
MCSI INC	COM	55270M108	4	400	SH	DEF	2	
MCSI INC	COM	55270M108	12,656	1,031,862	SH	DEF	6	1,
MEPC INTL CAPITAL LP-9.125%	PFD	55271M206	12	500	SH	DEF	12	
MFS CHARTER INCOME TRUST-SBI	UNIT	552727109	211	24,832	SH	DEF	12	
MFS MULTIMARKET INCOME TRUST	UNIT	552737108	126	21,381	SH	DEF	12	
MFS MUNICIPAL INCOME TRUST-SBI	UNIT	552738106	352	44,627	SH	DEF	12	
MFS INTERMEDIATE INCOME TRUST	UNIT	55273C107	668	93,309	SH	DEF	12	
MGIC INVESTMENT CORPORATION	COM	552848103	61	900	SH	DEF	2	
MGIC INVESTMENT CORPORATION	COM	552848103	298,158	4,397,614	SH	DEF	8	
MGIC INVESTMENT CORPORATION	COM	552848103	638,054	9,410,821	SH	DEF	10	9,
MGIC INVESTMENT CORP-WISC	COM	552848103	3,163	46,659	SH	DEF	12	
MGIC INVESTMENT CORP.	COM	552848103	51	500	SH	DEF	15	
MGIC INVT CORP	COM	552848103	14,481	198,970	SH	DEF	6	
MGIC INVT CORP WIS COM	COM	552848103	16,808	247,900	SH	DEF	3	
MGI PHARMA INC	COM	552880106	23	3,250	SH	DEF	12	
MGI PROPERTIES	COM	552885105	3	7,187	SH	DEF	12	
MFS GOVERNMENT MARKETS INCOME	UNIT	552939100	269	39,915	SH	DEF	12	
MGM MIRAGE INC.	COM	552953101	32,418	960,519	SH	DEF	8	
MGM MIRAGE INC.	COM	552953101	150,798	4,468,085	SH	DEF	10	4,
MGM MIRAGE	COM	552953101	126	3,719	SH	DEF	12	
MGM MIRAGE	COM	552953101	5	100	SH	DEF	15	
MGM MIRAGE	COM	552953101	12	330	SH	DEF	6	
MGM GRAND INC	COM	552953101	4,772	141,400	SH	DEF	3	
MIM CORP	COM	553044108	204	16,880	SH	DEF	3	
M/I SCHOTTENSTEIN	COM	55305B101	7,391	115,400	SH	DEF	6	
M/I SCHOTTENSTEIN HOMES INC	COM	55305B101	1,590	42,200	SH	DEF	3	
MKS INSTRUMENTS INC	COM	55306N104	32	1,600	SH	DEF	12	
MM02 PLC	ADR	55309W101	199	31,640	SH	DEF	2	
MPS GROUP INC	COM	553409103	56	6,603	SH	DEF	12	
MRV COMMUNICATIONS INC	COM	553477100	5	3,050	SH	DEF	12	
PROJECT SOFTWARE & DEV IN COM	COM	55347W105	6	560	SH	DEF	3	
MSC.SOFTWARE CORPORATION	COM	553531104	2,199	245,750	SH	DEF	3	
MSDW CAPITAL TRUST I-7.10%	PFD	553538208	65	2,600	SH	DEF	12	
MSU CORP	COM	553757105	9	100,000	SH	DEF	15	
MTR GAMING GROUP INC	COM	553769100	15	900	SH	DEF	12	
MTS SYSTEMS CORP	COM	553777103	126	12,100	SH	DEF	6	
MTC TECHNOLOGIES INC	COM	55377A106	1,822	95,900	SH	DEF	12	
MTI TECHNOLOGY CORP	COM	553903105	1	1,000	SH	DEF	12	
M-WAVE INC	COM	554034108	85	18,900	SH	DEF	6	
MACDERMID INC	COM	554273102	5	215	SH	DEF	12	
MACERICH CO	COM	554382101	15,827	510,560	SH	DEF	3	
MACK-CALI REALTY CORP	COM	554489104	805	22,900	SH	DEF	12	
MACK CALI RLTY CORP COM	COM	554489104	1,803	51,300	SH	DEF	3	
MACKIE DESIGNS INC	COM	554541102	1	200	SH	DEF	12	
MACROCHEM CORP-DEL	COM	555903103	1	500	SH	DEF	12	
MACROVISION CORP	COM	555904101	13	975	SH	DEF	12	
MACROMEDIA INC	COM	556100105	2	172	SH	DEF	12	
MACRONIX INTL LTD ADR	COM	556103109	380	65,000	SH	DEF	3	
MADDEN STEVEN LTD	COM	556269108	2,661	156,800	SH	DEF	6	
STEVEN MADDEN LTD	COM	556269108	2,637	133,000	SH	DEF	3	
MADISON GAS & ELECTRIC CO	COM	557497104	7	234	SH	DEF	12	
MAGELLAN HEALTH SVCS	COM	559079108	2,433	455,600	SH	DEF	6	
MAGELLAN PETROLEUM CORP	COM	559091301	3	3,000	SH	DEF	12	

MAGNA INTL INC	COM	559222401	337	4,900	SH	DEF	5	
***MAGNA INTERNATIONAL INC	COM	559222401	75	1,085	SH	DEF	12	
MAGNA INTL INC CL A NASD INDL	COM	559222401	12,524	181,900	SH	DEF	3	
MAGNA INTL INC	PFD	559222609	8	300	SH	DEF	2	
MAGNUM HUNTER RESOURCES INC	COM	55972F203	6	750	SH	DEF	12	
MAGNUM HUNTER RES	COM	55972F203	3,805	502,600	SH	DEF	6	
MAHANAGAR TELEPHONE ADR	ADR	559778402	103	17,500	SH	DEF	3	
MAIL WELL INC	COM	560321200	252	48,458	SH	DEF	12	
MAIL WELL INC	COM	560321200	6,149	1,160,505	SH	DEF	6	1,
MAIN STREET BANKS, INC.	COM	56034R102	12	586	SH	DEF	2	
MAINE PUB SVC CO	COM	560483109	286	9,400	SH	DEF	6	
MAINSOURCE FINANCIAL	COM	56062Y102	62	2,625	SH	DEF	6	
MAJOR AUTOMOTIVE COS INC	COM	560775108	1	1,000	SH	DEF	12	
MANAGED MUNICIPALS PORTFOLIO	UNIT	561662107	30	2,800	SH	DEF	12	
MANAGED HIGH INCOME PORTFOLIO	UNIT	56166C105	17	2,900	SH	DEF	12	
MANAGED HIGH YIELD PLUS FUND	UNIT	561911108	39	8,541	SH	DEF	12	
MANCHESTER TECH INC	COM	562398107	262	107,950	SH	DEF	6	
MANDALAY RESORT GROUP	COM	562567107	4	150	SH	DEF	2	
MANDALAY RESORT GROUP	COM	562567107	5,035	182,621	SH	DEF	8	
MANDALAY RESORT GROUP	COM	562567107	72,746	2,638,600	SH	DEF	10	2,
MANDALAY RESORT GROUP	COM	562567107	399	14,464	SH	DEF	12	
MANDALAY RESORT GRP	COM	562567107	5	150	SH	DEF	6	
MANDALAY RESORT GROUP	COM	562567107	1,787	64,820	SH	DEF	3	
MANITOWOC CO INC.	COM	563571108	25	700	SH	DEF	2	
MANITOWOC CO INC	COM	563571108	1,556	43,855	SH	DEF	12	
MANITOWOC INC	COM	563571108	1,428	36,200	SH	DEF	6	
MANITOWOC INC COM	COM	563571108	317	8,920	SH	DEF	3	
MANNATECH INC	COM	563771104	1	200	SH	DEF	12	
MANOR CARE INC	COM	564055101	197	8,550	SH	DEF	2	
MANOR CARE INC	COM	564055101	72	3,500	SH	DEF	9	
MANOR CARE INC NEW	COM	564055101	82	3,564	SH	DEF	12	
MANOR CARE INC	COM	564055101	5,001	217,455	SH	DEF	3	
MANPOWER INC.	COM	56418H100	1,941	52,814	SH	DEF	8	
MANPOWER INC.	COM	56418H100	62,475	1,700,000	SH	DEF	10	1,
MANPOWER INC-WISC	COM	56418H100	218	5,930	SH	DEF	12	
MANPOWER INC COM	COM	56418H100	77	2,100	SH	DEF	3	
MANTECH INTERNATIONAL CORP	COM	564563104	106	4,400	SH	DEF	12	
MANUFACTURED HOME COMMUNITIES	COM	564682102	11	300	SH	DEF	12	
MANUFACTURERS SERVICES LTD	COM	565005105	5	1,000	SH	DEF	12	
MANUFACTURERS SVS LT	COM	565005105	1,781	347,200	SH	DEF	6	
MANUGISTICS GROUP INC	COM	565011103	24	3,916	SH	DEF	12	
MANULIFE FINL CORP	COM	56501R106	229	8,000	SH	DEF	2	
CORPORATION FINANCIERE MANUVIE	COM	56501R106	147	5,144	SH	DEF	12	
MAPINFO CORP	COM	565105103	82	9,000	SH	DEF	12	
MARATHON OIL CORPORATION	COM	565849106	3	97	SH	DEF	2	
MARATHON OIL CORP	COM	565849106	2,057	75,854	SH	DEF	12	
MARATHON OIL CORP.	COM	565849106	206	5,000	SH	DEF	15	
MARATHON OIL CORP	COM	565849106	20,584	750,701	SH	DEF	6	
MARATHON OIL CORP	COM	565849106	15,344	565,800	SH	DEF	3	
MARINEMAX INC	COM	567908108	3,091	256,500	SH	DEF	6	
MARINE PETROLEUM TRUST UBI	COM	568423107	5	188	SH	DEF	12	
MARKEL CORP.	COM	570535104	39	200	SH	DEF	2	
MARKEL CORP HOLDING CO	COM	570535104	118	600	SH	DEF	12	
MARKEL CORP COM NASD INDL	COM	570535104	473	2,400	SH	DEF	3	
MARKET 2000+HOLDRS TRUST	COM	57059Y204	152	3,100	SH	DEF	12	
MARKETWATCH.COM INC	COM	570619106	1	300	SH	DEF	12	
MARKWEST ENERGY PARTNERS L P	COM	570759100	22	1,000	SH	DEF	12	
MARKS & SPENCER PLC-ADR	ADR	570912105	1	36	SH	DEF	2	
MARSH & MCLENNAN CO.	COM	571748102	601	6,225	SH	DEF	1	
MARSH & MCLENNAN COS INC	COM	571748102	230	2,384	SH	DEF	2	
MARSH & MCLENNAN	COM	571748102	10	100	SH	DEF	4	
MARSH & MCLENNAN COS INC	COM	571748102	97	1,000	SH	DEF	7	

MARSH & MCLENNAN COS INC	COM	571748102	2,718	28,135	SH	DEF	9
MARSH & MCLENNAN COMPANIES INC	COM	571748102	312	3,231	SH	DEF	11
MARSH & MCLENNAN COMPANIES INC	COM	571748102	4,378	45,319	SH	DEF	12
MARSH & MCLENNAN CO. INC.	COM	571748102	88	600	SH	DEF	15
MARSH & MCLENNAN COS INC COM	COM	571748102	3,516	36,400	SH	DEF	3
MARSH SUPERMARKETS	CL A	571783307	435	27,700	SH	DEF	6
MARSHALL & ILSLEY CORP.	COM	571834100	718	23,200	SH	DEF	2
MARSHALL & ILSLEY CORP.	COM	571834100	489	15,800	SH	DEF	7
MARSHALL & ILSLEY CORP	COM	571834100	208	6,740	SH	DEF	12
MARSHALL & ILSLEY	COM	571834100	3	50	SH	DEF	6
MARRIOTT INTL INC	CL A	571903202	5	120	SH	DEF	6
MARRIOTT INTERNATIONAL CL A	COM	571903202	61	1,593	SH	DEF	2
MARRIOTT INTERNATIONAL CL A	COM	571903202	46	1,200	SH	DEF	7
MARRIOTT INTERNATIONAL INC NEW	COM	571903202	1,706	44,840	SH	DEF	12
MARTEK BIOSCIENCES CORP	COM	572901106	40	1,910	SH	DEF	12
MARTHA STEWART LIVING OMNIMED	COM	573083102	1	100	SH	DEF	7
MARTHA STEWART LIVING	COM	573083102	9	780	SH	DEF	12
MARTIN MARIETTA MATERIALS	COM	573284106	4,963	127,263	SH	DEF	2
MARTIN MARIETTA MATERIALS INC	COM	573284106	278	7,123	SH	DEF	12
MARTIN MARIETTA MATL	COM	573284106	3,673	91,830	SH	DEF	6
MARVEL ENTERPRISES INC	COM	57383M108	6	1,100	SH	DEF	12
MASCO CORP.	COM	574599106	357	13,184	SH	DEF	2
MASCO CORP	COM	574599106	147	5,439	SH	DEF	12
MASCO CORP.	COM	574599106	81	3000	SH	DEF	
MASCO CORP	COM	574599106	4	150	SH	DEF	6
MASSACHUSETTS DEV FIN AGENCY	PFD	57563P103	11	400	SH	DEF	12
MASSBANK CORP.	COM	576152102	42	1,200	SH	DEF	7
MASSBANK CORP-READING MASS	COM	576152102	21	600	SH	DEF	12
MASSBANK CP READ MAS	COM	576152102	308	9,500	SH	DEF	6
MASSEY ENERGY CORP	COM	576206106	90	7,053	SH	DEF	12
MASSMUTUAL CORPORATE INVESTORS	UNIT	576292106	9	400	SH	DEF	12
MASTEC INC	COM	576323109	28	3,770	SH	DEF	12
MASTEC INC	COM	576323109	7,175	896,900	SH	DEF	6
MATRIX CAP CORP	COM	576819106	883	70,900	SH	DEF	6
MATRIX SVC CO	COM	576853105	1,087	113,800	SH	DEF	6
MATRIXX INITIATIVES INC	COM	57685L105	35	3,500	SH	DEF	12
MATSUSHITA ELEC IND	ADR	576879209	142	10,260	SH	DEF	2
MATTEL INC.	COM	577081102	58	2,755	SH	DEF	2
MATTEL INC.	COM	577081102	16	747	SH	DEF	7
MATTEL INC	COM	577081102	809	38,389	SH	DEF	12
MATTEL INC	COM	577081102	547	25,750	SH	DEF	6
MATTSON TECHNOLOGY INC	COM	577223100	14	3,000	SH	DEF	12
MAXTOR	COM	577729205	5	1200	SH	DEF	4
MAXTOR CORP (NEW)	COM	577729205	7	1,619	SH	DEF	12
MAXIM INTEGRATED PRODUCTS INC	COM	57772K101	580	15,143	SH	DEF	12
MAXWELL SHOE INC	CL A	577766108	2,995	218,750	SH	DEF	6
MAXWELL TECHNOLOGIES INC	COM	577767106	2	225	SH	DEF	12
MAY DEPARTMENT STORES	COM	577778103	888	26,965	SH	DEF	2
MAY DEPT STORES CO COM	COM	577778103	578	17,556	SH	DEF	5
MAY DEPARTMENT STORES	COM	577778103	1,364	41,431	SH	DEF	9
MAY DEPARTMENT STORES	COM	577778103	12,843	390,000	SH	DEF	10
MAY DEPT STORES CO	COM	577778103	1,346	40,876	SH	DEF	12
MAY DEPT STORES CO	COM	577778103	712	20,225	SH	DEF	6
MAVERICK TUBE CORP	COM	577914104	16	1,055	SH	DEF	12
MAVERICK TUBE CORP	COM	577914104	10,149	654,800	SH	DEF	6
MAXIMUS INC	COM	577933104	768	24,220	SH	DEF	12
MAXIMUS INC COM	COM	577933104	108	3,400	SH	DEF	3
MAYTAG CORP.	COM	578592107	29	680	SH	DEF	2
MAYTAG CORP	COM	578592107	96	2,250	SH	DEF	12
MAYTAG CORP	PFD	578592206	26	1,000	SH	DEF	12
MCAFEE.COM CORP	COM	579062100	16	1,100	SH	DEF	12
MCCLATCHY CO-CL A (HLDG CO)	COM	579489105	19	300	SH	DEF	6

MCCLATCHY NEWSPAPERS INC CL A	COM	579489105	19,173	3,500	SH	DEF	3	
MCCORMICK & CO INC VOTING	COM	579780107	640	24,808	SH	DEF	12	
MCCORMICK & CO.	COM	579780206	3,532	137,156	SH	DEF	2	
MCCORMICK & CO INC NON-VOTING	COM	579780206	3,154	122,502	SH	DEF	12	
MC CORMICK AND CO NON VOTING	COM	579780206	23	875	SH	DEF	6	
MCDATA CORP	COM	580031102	49	5,500	SH	DEF	12	
MCDATA CORPORATION CL A	COM	580031201	1	82	SH	DEF	2	
MCDATA CORP	COM	580031201	25	2,841	SH	DEF	12	
***MCDERMOTT INTERNATIONAL INC	COM	580037109	6	800	SH	DEF	12	
MCDERMOTT INTL INC COM	COM	580037109	5,092	628,600	SH	DEF	3	
MCDONALDS CORP.	COM	580135101	1,021	35,900	SH	DEF	1	
MCDONALD'S CORPORATION	COM	580135101	16,241	570,860	SH	DEF	2	
MCDONALD'S	COM	580135101	17	600	SH	DEF	4	
MCDONALDS CORP COM	COM	580135101	4,301	151,195	SH	DEF	5	
MCDONALD'S CORPORATION	COM	580135101	23	801	SH	DEF	7	
MCDONALDS CORP.	COM	580135101	1,336	46,950	SH	DEF	9	
MCDONALDS CORP	COM	580135101	837	29,432	SH	DEF	11	
MCDONALDS CORP	COM	580135101	8,416	295,810	SH	DEF	12	
MCDONALDS CORP.	COM	580135101	3,786	87,625	SH	DEF	15	
MCDONALDS CORP	COM	580135101	3,503	117,000	SH	DEF	6	
MCDONALDS CORP	COM	580135101	229	8,000	SH	DEF		
MCDONALDS CORP COM	COM	580135101	12,864	452,175	SH	DEF	3	
MCGRATH RENTCORP	COM	580589109	5,022	183,700	SH	DEF	6	
MCGRAW HILL	COM	580645109	31	521	SH	DEF	4	
MCGRAW-HILL COMPANIES INC.	COM	580645109	251	4,200	SH	DEF	7	
MCGRAW HILL COMPANIES INC	COM	580645109	534	8,940	SH	DEF	12	
MCGRAW HILL	COM	580645109	120	2,000	SH	DEF		
MCK COMMUNICATIONS INC	COM	581243102	3	3,000	SH	DEF	12	
MCKESSON CORPORATION	COM	58155Q103	49	1,500	SH	DEF	2	
MCKESSON CORPORATION	COM	58155Q103	182,465	5,579,982	SH	DEF	8	
MCKESSON HBOC INC.	COM	58155Q103	7	200	SH	DEF	9	
MCKESSON CORPORATION	COM	58155Q103	346,871	10,607,662	SH	DEF	10	10,
MCKESSON CORP	COM	58155Q103	3,240	99,097	SH	DEF	12	
MCKESSON CORP.	COM	58155Q103	10	200	SH	DEF	15	
MCLEODUSA INC	COM	582266706	3	6,941	SH	DEF	12	
MCRAE INDUSTRIES INC CL A	COM	582757209	3	400	SH	DEF	12	
MEADE INSTRUMENTS CORP	COM	583062104	9	1,500	SH	DEF	12	
MEADWESTVACO CORP	COM	583334107	321	9,569	SH	DEF	2	
MEADWESTVACO CORP	COM	583334107	1,027	30,604	SH	DEF	5	
MEADWESTVACO CORP	COM	583334107	885	26,378	SH	DEF	12	
MEADWESTVACO CORP	COM	583334107	107	2,100	SH	DEF	15	
MEADWESTVACO CORP	COM	583334107	1,427	44,960	SH	DEF	6	
MEASUREMENT SPECIALTIES, INC.	COM	583421102	3	1,000	SH	DEF	2	
MECHANICAL TECHNOLOGY INC	COM	583538103	101	93,181	SH	DEF	12	
MECHANICAL TECHNOLOGY INC	COM	583538103	32	30000	SH	DEF		
MEDAREX INC	COM	583916101	27	3,640	SH	DEF	12	
MED-DESIGN CORP	COM	583926100	34	2,650	SH	DEF	12	
MEDALLION FINANCIAL CORP	COM	583928106	5	900	SH	DEF	12	
MED DIVERSIFIED INC	COM	58401N102	2	7,800	SH	DEF	12	
MEDAMICUS INC	COM	584027106	2	200	SH	DEF	12	
MEDCATH CORP	COM	58404W109	308	18,000	SH	DEF	3	
MEDFORD BANCORP INC	COM	584131106	174	5,000	SH	DEF	12	
MEDFORD BANCORP INC	COM	584131106	144	5,500	SH	DEF	6	
MEDI-HUT CO INC	COM	58438C103	3	1,000	SH	DEF	12	
MEDIA ARTS GROUP INC	COM	58439C102	22	5,200	SH	DEF	12	
MEDIA GENERAL INC. CLASS A	COM	584404107	48	800	SH	DEF	2	
MEDIA GENERAL INC-CL A	COM	584404107	227	3,785	SH	DEF	12	
MEDIA GEN INC CL A	COM	584404107	18	300	SH	DEF	3	
MEDIAONE FINANCE TRUST III	PFD	584458202	467	23,000	SH	DEF	12	
MEDICAL ACTION INDUSTRIES INC	COM	58449L100	10	800	SH	DEF	12	
MEDICAL TECHNOLOGY SYSTEM INC	COM	58462R802	1	400	SH	DEF	12	
MEDICIS PHARMACEUTICAL CORP	COM	584690309	46	1,073	SH	DEF	12	

MEDIMMUNE INC.	COM	584699102	2,062	78,120	SH	DEF	2
MEDIMMUNE	COM	584699102	24	925	SH	DEF	4
MEDIMMUNE INC	COM	584699102	1,804	68,342	SH	DEF	12
MEDIMMUNE INC	COM	584699102	214	8,100	SH	DEF	3
MEDIWARE INFORMATION SYSTEMS	COM	584946107	4	500	SH	DEF	12
MEDQUIST INC	COM	584949101	9	353	SH	DEF	12
MEDQUIST INC	COM	584949101	48	1,800	SH	DEF	3
MEDTRONIC, INC.	COM	585055106	31,767	741,347	SH	DEF	1
MEDTRONIC INC.	COM	585055106	15,177	354,178	SH	DEF	2
MEDTRONIC	COM	585055106	53	1229	SH	DEF	4
MEDTRONIC INC COM	COM	585055106	5,086	118,704	SH	DEF	5
MEDTRONIC INC.	COM	585055106	4,319	100,786	SH	DEF	7
MEDTRONICS INC.	COM	585055106	1,450	33,836	SH	DEF	9
MEDTRONIC INC	COM	585055106	2,195	51,225	SH	DEF	11
MEDTRONIC INC	COM	585055106	7,241	168,987	SH	DEF	12
MEDTRONIC INC.	COM	585055106	189	2,900	SH	DEF	15
MEDTRONIC INC	COM	585055106	179	4,140	SH	DEF	
MEDTRONIC INC COM	COM	585055106	6,023	140,564	SH	DEF	3
MELLON FINANCIAL CORP.	COM	58551A108	369	11,748	SH	DEF	1
MELLON FINANCIAL CORPORATION	COM	58551A108	13,556	431,301	SH	DEF	2
MELLON FINANCIAL	COM	58551A108	11,762	374229	SH	DEF	4
MELLON FINANCIAL CORP.	COM	58551A108	470	14,950	SH	DEF	5
MELLON FINL CORP	COM	58551A108	4,583	145,814	SH	DEF	9
MELLON FINANCIAL CORPORATION	COM	58551A108	2,426	77,200	SH	DEF	10
MELLON FINANCIAL CORP	COM	58551A108	293	9,325	SH	DEF	11
MELLON FINL CORP	COM	58551A108	1,626	51,740	SH	DEF	12
MELLON FINL CORP COM	COM	58551A108	62	1,300	SH	DEF	15
MEMBERWORKS INC	COM	586002107	3,294	177,780	SH	DEF	3
MEMRY CORP NEW	COM	586263204	48	25,769	SH	DEF	12
MENTOR CORP MINN COM NASD INDL	COM	587188103	10,171	277,075	SH	DEF	3
MENTOR GRAPHICS CORP	COM	587200106	81	5,679	SH	DEF	12
MENTOR GRAPHICS CORP COM NASD I	COM	587200106	9,080	638,535	SH	DEF	3
MERCANTILE BANKSHARES CORP.	COM	587405101	148	3,600	SH	DEF	2
MERCANTILE BANKSHARES CORP.	COM	587405101	5,038	122,800	SH	DEF	7
MERCANTILE BANKSHARES CORP	COM	587405101	7,671	186,973	SH	DEF	12
MERCATOR SOFTWARE INC	COM	587587106	3	2,150	SH	DEF	12
MERCHANTS BANCSHARES	COM	588448100	1,880	67,800	SH	DEF	6
MERCK & CO., INC.	COM	589331107	8,466	167,185	SH	DEF	1
MERCK & CO., INC.	COM	589331107	30,172	595,823	SH	DEF	2
MERCK	COM	589331107	17,937	354211	SH	DEF	4
MERCK & CO INC COM	COM	589331107	7,179	141,758	SH	DEF	5
MERCK & CO., INC.	COM	589331107	2,328	45,966	SH	DEF	7
MERCK & CO., INC.	COM	589331107	2,578	50,900	SH	DEF	9
MERCK & CO., INC.	COM	589331107	11,394	225,000	SH	DEF	10
MERCK & CO INC	COM	589331107	2,543	50,225	SH	DEF	11
MERCK & CO INC	COM	589331107	39,491	779,834	SH	DEF	12
MERCK & CO. INC.	COM	589331107	12,265	159,480	SH	DEF	15
MERCK & CO	COM	589331107	37,661	693,965	SH	DEF	6
MERCK & CO INC COM	COM	589331107	28,282	558,486	SH	DEF	3
MERCURY AIR GROUP	COM	589354109	538	113,791	SH	DEF	6
MERCURY COMPUTER SYSTEMS INC.	COM	589378108	4	200	SH	DEF	2
MERCURY COMPUTER SYSTEMS INC	COM	589378108	52	2,385	SH	DEF	12
MERCURY GENERAL CORP NEW	COM	589400100	116	2,400	SH	DEF	12
MERCURY INTERACTIVE CORP	COM	589405109	62	2,695	SH	DEF	12
MERCURY INTERACTIVE CORP	COM	589405109	149	6,500	SH	DEF	3
MEREDITH CORP	COM	589433101	38	1,000	SH	DEF	12
MERIDIAN BIOSCIENCE, INC	COM	589584101	15	2,173	SH	DEF	2
MERIDIAN MEDICAL TECHNOLOGIES	COM	589658103	25	700	SH	DEF	12
MERIDIAN MEDICAL TECH INC	COM	589658103	1,668	46,200	SH	DEF	3
MERIDIAN RESOURCE CORP (THE)	COM	58977Q109	4	1,000	SH	DEF	12
MERIDIAN RESOURCE	COM	58977Q109	2,911	851,100	SH	DEF	6
MERISTAR HOSPITALITY CORP	COM	58984Y103	21	1,400	SH	DEF	2

MERISTAR HOSPITALITY CORP	COM	58984Y103	725	47,542	SH	DEF	12
MERIT MEDICAL SYSTEMS INC	COM	589889104	2,863	138,760	SH	DEF	3
MERIDIAN GOLD INC	COM	589975101	212	13,200	SH	DEF	3
MERRILL LYNCH PREFERRED CAP TR	PFD	589977206	10	400	SH	DEF	12
MERGE TECHNOLOGIES INC.	COM	589981109	80	7,700	SH	DEF	15
MERISTAR HOTELS & RESORTS INC	COM	589988104	1	700	SH	DEF	12
MERITOR SAVINGS BANK-PA	COM	590007100	25	17,300	SH	DEF	12
MERITAGE CORPORATION	COM	59001A102	100	2,200	SH	DEF	3
MERIX CORP	COM	590049102	1,019	58,900	SH	DEF	6
MERRILL LYNCH & CO., INC.	COM	590188108	528	13,030	SH	DEF	2
MERRILL LYNCH	COM	590188108	18	450	SH	DEF	4
MERRILL LYNCH & CO., INC.	COM	590188108	1,766	43,600	SH	DEF	9
MERRILL LYNCH & CO INC	COM	590188108	2,039	50,335	SH	DEF	12
MERRILL LYNCH & CO.	COM	590188108	6,348	103,200	SH	DEF	15
MERRILL LYNCH & CO	COM	590188108	12,229	300,400	SH	DEF	6
MERRILL LYNCH & CO INC COM	COM	590188108	3,939	97,250	SH	DEF	3
MERRILL LYNCH & CO NIKKEI 225	COM	590188553	9	1,000	SH	DEF	12
MERRILL LYNCH & CO INC-MAJOR 8	PFD	590188694	21	2,000	SH	DEF	12
MERRILL LYNCH & CO 9% CUM PFD	PFD	590188819	31	1,100	SH	DEF	2
MERRILL LYNCH & CO INC-DEP SHS	PFD	590188819	39	1,400	SH	DEF	12
MERRILL LYNCH & COS INC	CONV	59018SRZ9	3,189	200,000	PRN	DEF	12
MERRILL LYNCH PREFERRED CAP TR	PFD	59021C203	89	3,380	SH	DEF	12
MERRILL LYNCH PREFERRED CAP TR	PFD	59021F206	233	9,445	SH	DEF	12
MERRILL LYNCH CAPITAL TRUST IV	PFD	59021G204	48	1,950	SH	DEF	12
MERRILL LYNCH & CO INC	COM	59021J505	3	300	SH	DEF	12
MERRILL LYNCH & CO INC	COM	59021J703	24	2,364	SH	DEF	12
MERRILL LYNCH & CO INC	COM	59021J802	46	5,000	SH	DEF	12
MERRILL LYNCH & CO INC	COM	59021J836	6	1,000	SH	DEF	12
MERRILL LYNCH PFD CAP TR V	PFD	59021K205	8	337	SH	DEF	2
MERRILL LYNCH 7.28% PFD CAP	PFD	59021K205	135	5,400	SH	DEF	12
MESA AIR GROUP INC	COM	590479101	1,143	124,210	SH	DEF	3
MESA LABS INC	COM	59064R109	189	29,500	SH	DEF	6
MESA ROYALTY TRUST-UBI	COM	590660106	67	1,750	SH	DEF	12
MESABA HOLDINGS INC	COM	59066B102	7,124	1,129,147	SH	DEF	6
MESTEK INC	COM	590829107	854	41,800	SH	DEF	6
MET-ED CAPITAL TRUST 7.35%	PFD	590860102	186	8,046	SH	DEF	12
MET-PRO CORP	COM	590876306	16	1,100	SH	DEF	12
MET PRO CORP	COM	590876306	1,332	89,500	SH	DEF	6
METASOLV INC	COM	59139P104	42	10,500	SH	DEF	5
METASOLV INC	COM	59139P104	10	2,547	SH	DEF	12
***METHANEX CORP	COM	59151K108	7	839	SH	DEF	12
METHANEX CORPORATION	COM	59151K108	5,664	669,212	SH	DEF	6
METHODE ELECTRONICS INC CL A NASCOMNDL		591520200	4,234	331,520	SH	DEF	3
METLIFE INC	COM	59156R108	1,399	48,592	SH	DEF	12
METLIFE INC	COM	59156R108	4	100	SH	DEF	15
METLIFE INC	COM	59156R108	13,392	403,000	SH	DEF	6
METLIFE INC	PFD	59156R207	9	100	SH	DEF	12
METRIS COMPANIES INC	COM	591598107	85	10,240	SH	DEF	11
METRIS COMPANIES INC	COM	591598107	62	7,450	SH	DEF	12
METRIS COS INC	COM	591598107	17,225	1,170,200	SH	DEF	6
METRIS COS INC COM	COM	591598107	97	11,700	SH	DEF	3
METRO-GOLDWYN-MAYER INC.	COM	591610100	985	84,181	SH	DEF	8
METRO-GOLDWYN-MAYER INC.	COM	591610100	40,275	3,442,298	SH	DEF	10
METRO-GOLDWYN-MAYER INC NEW	COM	591610100	8	687	SH	DEF	12
METRO-GOLDWYN-MAYER INC.	COM	591610100	4	200	SH	DEF	15
METRO GOLDWYN MAYER	COM	591610100	8	500	SH	DEF	6
METRO ONE TELECOMMUNICATIONS	COM	59163F105	2	138	SH	DEF	12
METROCORP BANCSHARES INC	COM	591650106	3	238	SH	DEF	2
METROMEDIA FIBER NETWORK INC	COM	591689104	2	245,387	SH	DEF	12
METTLER TOLEDO INTERNATIONAL	COM	592688105	6	150	SH	DEF	2
METTLER-TOLEDO INTERNATIONAL	COM	592688105	37	990	SH	DEF	12
MEXICO EQUITY & INCOME FUND	UNIT	592834105	14	1,684	SH	DEF	12

MEXICO FUND INC	UNIT	592835102	34	2,062	SH	DEF	12
MICHAELS STORES INC	COM	594087108	39	1,000	SH	DEF	12
MICHAEL'S STORES INC COM	COM	594087108	173	4,440	SH	DEF	3
MICHIGAN NATL BK NASDAQ 100	CONV	594558BH0	909	10,000	PRN	DEF	12
MICROS SYSTEMS INC	COM	594901100	644	23,230	SH	DEF	12
MICROS SYSTEMS INC	COM	594901100	2,765	99,800	SH	DEF	3
MICROSOFT CORP.	COM	594918104	42,875	783,815	SH	DEF	1
MICROSOFT CORP.	COM	594918104	30,827	563,566	SH	DEF	2
MICROSOFT	COM	594918104	12,378	226293	SH	DEF	4
MICROSOFT CORP	COM	594918104	8,682	158,718	SH	DEF	5
MICROSOFT CORP.	COM	594918104	635	11,600	SH	DEF	7
MICROSOFT CORP.	COM	594918104	3,994	73,010	SH	DEF	9
MICROSOFT CORP.	COM	594918104	8,314	152,000	SH	DEF	10
MICROSOFT CORP	COM	594918104	5,185	94,782	SH	DEF	11
MICROSOFT CORP	COM	594918104	32,939	602,182	SH	DEF	12
MICROSOFT CORP.	COM	594918104	8,194	100,845	SH	DEF	15
MICROSOFT CORP	COM	594918104	164	3,000	SH	DEF	
MICROSOFT CORP COM NASD INDL	COM	594918104	55,158	1,008,369	SH	DEF	3
MICROSTRATEGY INC CL A	COM	594972101	2	3,820	SH	DEF	12
MICROCHIP TECHNOLOGY INC.	COM	595017104	21	750	SH	DEF	2
MICROCHIP TECHNOLOGY INC	COM	595017104	4	150	SH	DEF	12
MICROCHIP TECHNOLOGY	COM	595017104	3,796	138,377	SH	DEF	3
***MICROCELL TELECOMMUNICAT-	COM	59501T304	1	8,310	SH	DEF	12
MICROFINANCIAL INC	COM	595072109	2,012	254,400	SH	DEF	6
MICROMUSE INC	COM	595094103	14	3,193	SH	DEF	12
MICRON TECHNOLOGY INC	COM	595112103	170	8,398	SH	DEF	12
MICRON TECHNOLOGY	COM	595112103	46	1,500	SH	DEF	15
MICRON TECHNOLOGY	COM	595112103	7,552	320,255	SH	DEF	6
MICROSEMI CORP	COM	595137100	317	48,030	SH	DEF	12
MICROSEMI CORP COM NASD INDL	COM	595137100	3,906	591,750	SH	DEF	3
MICROTUNE INC DEL	COM	59514P109	41	4,650	SH	DEF	12
MID-AMERICA APARTMENT	COM	59522J103	315	11,784	SH	DEF	12
MID-AMER APT CMNTYS	COM	59522J103	468	17,500	SH	DEF	3
MID-AMERICA APARTMENT	PFD	59522J202	25	1,000	SH	DEF	12
MID-AMERICA APARTMENT	PFD	59522J301	89	3,550	SH	DEF	12
MID-ATLANTIC REALTY TRUST-SBI	COM	595232109	1,185	67,322	SH	DEF	12
MID ATLANTIC MEDICAL SERVICES	COM	59523C107	704	22,458	SH	DEF	12
MID ATLANTIC MEDICAL SVCS	COM	59523C107	14,139	451,020	SH	DEF	3
MID-STATE BANCSHARES	COM	595440108	820	42,500	SH	DEF	7
MID-STATE BANCSHARE	COM	595440108	525	28,200	SH	DEF	6
MIDAS INC	COM	595626102	4	300	SH	DEF	12
MIDAS INC	COM	595626102	3,490	258,900	SH	DEF	6
S&P MID-CAP 400 DEPOSITARY RECEIP	COM	595635103	105	1,175	SH	DEF	2
STANDARD & POORS MIDCAP 400	COM	595635103	2,152	24,032	SH	DEF	12
S & P "MIDCAP SPDR'S"	UNIT SER	595635103	41	300	SH	DEF	15
MIDCAROLINA FINANCIAL	COM	59563Q107	22	1,646	SH	DEF	12
MIDDLEBURG FINANCIAL CORP	COM	596094102	215	4,440	SH	DEF	12
MIDDLESEX WATER CO	COM	596680108	436	16,592	SH	DEF	12
MIDLAND CO	COM	597486109	3,624	77,100	SH	DEF	6
MIDWEST EXPRESS HLDGS INC COM	COM	597911106	364	27,600	SH	DEF	3
MIDSOUTH BANCORP INC-LA	COM	598039105	18	1,378	SH	DEF	12
MIDWAY GAMES INC	COM	598148104	6	700	SH	DEF	12
MILACRON INC	COM	598709103	227	22,401	SH	DEF	2
MILACRON INC	COM	598709103	3,872	309,785	SH	DEF	6
MILACRON INC 4% PFD	PFD	598709202	4	108	SH	DEF	2
MILLENNIUM PHARMACEUTICALS INC	COM	599902103	30	2,500	SH	DEF	2
MILLENNIUM PHARMACEUTICALS INC	COM	599902103	176	14,500	SH	DEF	5
MILLENNIUM PHARMACEUTICALS INC	COM	599902103	429	35,337	SH	DEF	12
MILLENNIUM CHEMICALS INC	COM	599903101	1	100	SH	DEF	12
MILLEA HOLDINGS, INC. ADR	ADR	60032R106	2	45	SH	DEF	2
MILLENNIUM BANKSHARES CORP	COM	60037B106	78	10,000	SH	DEF	12
MILLENNIUM CELL INC	COM	60038B105	422	136,170	SH	DEF	12

MILLER HERMAN INC.	COM	600544100	89	4,400	SH	DEF	2
HERMAN MILLER INC	COM	600544100	8	400	SH	DEF	12
HERMAN MILLER INC	COM	600544100	17	850	SH	DEF	6
MILLIPORE CORP	COM	601073109	267	8,358	SH	DEF	12
MILLS CORP	COM	601148109	2,668	86,056	SH	DEF	12
MILLS CORP.	COM	601148109	93	3000	SH	DEF	
MILLS MUSIC TRUST-UBI	COM	601158108	21	800	SH	DEF	12
MINE SAFETY APPLIANCES CO	COM	602720104	68	1,705	SH	DEF	12
MINE SAFETY APPLIANC	COM	602720104	1,702	37,900	SH	DEF	6
MINERALS TECHNOLOGIES	COM	603158106	9,003	182,550	SH	DEF	3
MINNESOTA MINING & MANUFACTURING	COM	604059105	228	2,400	SH	DEF	9
MIRANT CORPORATION	COM	604675108	27	3,657	SH	DEF	2
MIRANT CORP	COM	604675108	3	238	SH	DEF	9
MIRANT CORP	COM	604675108	794	108,813	SH	DEF	12
MIRANT CORP.	COM	604675108	1,428	128,847	SH	DEF	15
MIRANT CORP	COM	604675108	2	158	SH	DEF	6
MIRANT TR I	PFD	60467Q102	139	4,675	SH	DEF	12
MISONIX INC	COM	604871103	19	3,000	SH	DEF	12
MISSION CAPITAL LP-9.875% CUM	PFD	605034206	53	2,100	SH	DEF	12
MISSION CAPITAL LP-8.50% CUM	PFD	605034305	73	2,800	SH	DEF	12
MISSION RESOURCES CORP	COM	605109107	3	2,300	SH	DEF	12
MISSION RESOURCES CO	COM	605109107	664	299,200	SH	DEF	6
MISSION WEST PPTYS INC MD	COM	605203108	21	1,750	SH	DEF	12
MISSISSIPPI CHEMICAL CORP NEW	COM	605288208	7	6,000	SH	DEF	12
MISSISSIPPI POWER CO-7% PFD	PFD	605417500	9	100	SH	DEF	12
MISSISSIPPI VY BANCSHARES INC	COM	605720101	2,567	49,625	SH	DEF	7
MITSUBISHI TOKYO FINANCIAL GROUP,ADRC.		606816106	31	4,520	SH	DEF	2
MITSUBISHI TOKYO FINANCIAL GR	COM	606816106	1,280	186,065	SH	DEF	6
MOBIUS MANAGEMENT SYSTEMS INC	COM	606925105	1	200	SH	DEF	12
MOBILE MINI INC	COM	60740F105	14	800	SH	DEF	12
MOBILE PET SYSTEM INC	COM	60740U102	1	1,500	SH	DEF	12
MODTECH HLDGS INC	COM	60783C100	2,326	209,700	SH	DEF	6
MOHAWK INDUSTRIES INC	COM	608190104	249	4,050	SH	DEF	12
MOHAWK INDUSTRIES IN	COM	608190104	271	4,400	SH	DEF	3
MOLECULAR DEVICES CORP	COM	60851C107	9	500	SH	DEF	12
MOLEX INC.	COM	608554101	812	24,205	SH	DEF	2
MOLEX INC	COM	608554101	83	2,478	SH	DEF	12
MOLEX INC. CL A	COM	608554200	1,036	37,784	SH	DEF	2
MOLEX INC. CL A	COM	608554200	41	1,500	SH	DEF	7
MOLEX INC-CL A	COM	608554200	266	9,715	SH	DEF	12
MONACO COACH CORP	COM	60886R103	15	700	SH	DEF	12
MONADNOCK PAPER MILLS INC	COM	608990107	246	3,171	SH	DEF	5
MONARCH SERVICES INC	COM	609176102	1	450	SH	DEF	12
ROBERT MONDAVI CORP-CL A	COM	609200100	72	2,100	SH	DEF	12
MONOLITHIC SYSTEM TECHNOLOGY INC	COM	609842109	47	4,210	SH	DEF	3
MONONGAHELA POWER CO4.50%PFD C	PFD	610202400	3	50	SH	DEF	12
MONRO MUFFLER BRAKE	COM	610236101	752	34,250	SH	DEF	6
MONSANTO CO	COM	61166W101	51	2,849	SH	DEF	12
MONSANTO CO	COM	61166W101	4	150	SH	DEF	6
MONSANTO CO /NEW	COM	61166W101	3,631	204,000	SH	DEF	3
MONTANA POWER CAP I-8.45% CUM	PFD	612083204	64	2,600	SH	DEF	12
MONTGOMERY STREET INCOME	UNIT	614115103	108	5,680	SH	DEF	12
MONY GROUP INC	COM	615337102	12	340	SH	DEF	12
MONY GROUP INC	COM	615337102	3	100	SH	DEF	6
MOODYS CORP	COM	615369105	583	11,727	SH	DEF	2
MOODYS CORP	COM	615369105	703	14,140	SH	DEF	12
MOOG INC	CL A	615394202	4,857	159,500	SH	DEF	6
MOOG INC CL A	COM	615394202	2,877	67,100	SH	DEF	3
CORPORATION MOORE LTEE	COM	615785102	57	5,000	SH	DEF	12
MORGAN J P & CO INC	CONV	61688AAF5	5,976	400,000	PRN	DEF	12
MORGAN STANLEY	COM	617446448	379	8,792	SH	DEF	2
MORGAN STANLEY	COM	617446448	11	260	SH	DEF	4

MORGAN STANLEY	COM	617446448	1,329	30,850	SH	DEF	5
MORGAN STANLEY	COM	617446448	2,780	64,529	SH	DEF	12
MORGAN STANLEY	COM	617446448	98	1,500	SH	DEF	15
MORGAN STANLEY	COM	617446448	14,206	312,500	SH	DEF	6
MORGAN STANLEY	COM	617446448	144	3,400	SH	DEF	
MORGAN STANLEY	COM	617446448	6,855	159,115	SH	DEF	3
MORGAN STANLEY EMERGING MARKET	COM	61744G107	3,225	336,940	SH	DEF	5
MORGAN STANLEY	UNIT	61744G107	479	50,100	SH	DEF	12
MORGAN STANLEY	UNIT	61744H105	7	1,050	SH	DEF	12
MORGAN STANLEY	UNIT	61744M104	6	1,000	SH	DEF	12
MORGAN STANLEY	UNIT	61744U106	14	1,683	SH	DEF	12
MORGAN STANLEY DEAN WITTER&CO	COM	61744Y355	29	1,000	SH	DEF	12
MORGAN STANLEY DEAN WITTER &	COM	61744Y660	6	450	SH	DEF	12
MORGAN STANLEY	UNIT	61745C105	11	1,151	SH	DEF	12
MORGAN STANLEY	UNIT	61745P106	18	2,000	SH	DEF	12
MORGAN STANLEY	UNIT	61745P304	2	2,000	SH	DEF	12
MORGAN STANLEY	UNIT	61745P429	42	4,600	SH	DEF	12
MORGAN STANLEY	UNIT	61745P437	48	5,406	SH	DEF	12
MORGAN STANLEY	UNIT	61745P452	195	24,000	SH	DEF	12
MORGAN STANLEY	UNIT	61745P585	7	500	SH	DEF	12
MORGAN STANLEY	UNIT	61745P668	183	12,775	SH	DEF	12
MORGAN STANLEY	UNIT	61745P734	33	2,330	SH	DEF	12
MORGAN STANLEY	UNIT	61745P791	82	5,800	SH	DEF	12
MORGAN STANLEY	UNIT	61745P866	13	870	SH	DEF	12
MORGAN STANLEY	UNIT	61745P874	5	295	SH	DEF	12
UNIT MS SELECT TEN IND 01-4	COM	61747G161	2	185	SH	DEF	6
MORGAN STANLEY CAPITAL TRUST	PFD	61747N109	186	7,400	SH	DEF	12
SMALL-MID SPECIAL VALUE A	COM	61747V101	926	94,360	SH	DEF	6
MORTON'S RESTAURANT	COM	619429103	263	19,000	SH	DEF	6
MOSSIMO INC	COM	619696107	1	150	SH	DEF	12
MOTHERS WORK INC	COM	619903107	1,310	33,328	SH	DEF	12
MOTOROLA CAPITAL TRUST I 6.68% PFPFD		620074203	7	355	SH	DEF	2
MOTOROLA CAPITAL TRUST I	PFD	620074203	448	23,970	SH	DEF	12
MOTOROLA INC.	COM	620076109	693	48,050	SH	DEF	2
MOTOROLA INC COM	COM	620076109	162	11,100	SH	DEF	5
MOTOROLA INC.	COM	620076109	1,417	97,114	SH	DEF	9
MOTOROLA INC.	COM	620076109	2,596	180,000	SH	DEF	10
MOTOROLA INC	COM	620076109	179	12,290	SH	DEF	11
MOTOROLA INC	COM	620076109	5,216	361,696	SH	DEF	12
MOTOROLA INC.	COM	620076109	83	3,800	SH	DEF	15
MOTOROLA INC COMMON STOCK	COM	620076109	208	14,400	SH	DEF	
MOTOROLA INC COM	COM	620076109	11,957	819,500	SH	DEF	3
MOTOROLA INC	PFD	620076208	85	1,850	SH	DEF	12
MOUNTAIN VALLEY BANCSHARES INC	COM	62430P104	66	3,000	SH	DEF	12
MOVADO GROUP INC	COM	624580106	2,853	132,700	SH	DEF	6
MOVIE GALLERY INC	COM	624581104	1,447	68,500	SH	DEF	3
MUELLER INDUSTRIES INC	COM	624756102	13	400	SH	DEF	12
MUELLER INDS INC	COM	624756102	6,993	211,000	SH	DEF	6
MUELLER INDUSTRIES	COM	624756102	124	3,900	SH	DEF	3
MULTEX COM INC	COM	625367107	4	1,100	SH	DEF	12
MULTI COLOR CORP	COM	625383104	34	2,250	SH	DEF	12
MULTI COLOR CORP	COM	625383104	132	7,950	SH	DEF	6
MULTIMEDIA GAMES INC	COM	625453105	256	11,720	SH	DEF	3
MUNIHOLDINGS INSURED FUND INC	UNIT	625930102	26	2,000	SH	DEF	12
MUNIHOLDINGS NEW JERSEY	UNIT	625936109	28	2,000	SH	DEF	12
MUNICIPAL ADVANTAGE FUND INC	UNIT	626189104	33	2,500	SH	DEF	12
MUNIASSETS FUND INC	UNIT	62618Q106	2	159	SH	DEF	12
MUNICIPAL HIGH INCOME FUND INC	UNIT	626214100	83	10,100	SH	DEF	12
MUNICIPAL PARTNERS FUND II INC	UNIT	62622E107	17	1,300	SH	DEF	12
MUNIENHANCED FUND INC	UNIT	626243109	622	56,700	SH	DEF	12
MUNIMAE MIDLAND LLC	COM	62624B101	2,662	101,749	SH	DEF	12
MUNIHOLDINGS FLORIDA INSURED	UNIT	62624W105	160	11,400	SH	DEF	12

MUNIHOLDINGS INSD FD II INC	UNIT	62625A102	61	4,680	SH	DEF	12	
MUNIVEST FUND INC	UNIT	626295109	69	7,700	SH	DEF	12	
MUNIYIELD CALIFORNIA FUND INC	UNIT	626296107	61	4,100	SH	DEF	12	
MUNIYIELD FUND INC	UNIT	626299101	56	4,183	SH	DEF	12	
MUNIYIELD CALIFORNIA INSURED	UNIT	62629L104	7	483	SH	DEF	12	
MUNIVEST FUND II INC	PFD	62629P303	13	5	SH	DEF	12	
MUNIYIELD QUALITY FUND INC	UNIT	626302103	15	1,034	SH	DEF	12	
MUNIYIELD INSURED FUND INC	UNIT	62630E107	13	915	SH	DEF	12	
MUNIYIELD QUALITY FUND II INC	UNIT	62630T104	22	1,844	SH	DEF	12	
MUNIYIELD PENNSYLVANIA INSD FD	UNIT	62630V109	25	1,676	SH	DEF	12	
MURPHY OIL CORP	COM	626717102	188	2,279	SH	DEF	12	
MURPHY OIL CORP	COM	626717102	5,041	54,530	SH	DEF	6	
MYERS INDUSTIES, INC.	COM	628464109	2	114	SH	DEF	2	
MYERS INDUSTRIES INC	COM	628464109	6,156	359,177	SH	DEF	12	
MYERS INDS INC	COM	628464109	1,666	105,527	SH	DEF	6	
MYERS INDS INC COM	COM	628464109	539	31,460	SH	DEF	3	
MYKROLIS CORP	COM	62852P103	26	2,166	SH	DEF	12	
MYLAN LABORATORIES INC	COM	628530107	1,176	37,499	SH	DEF	12	
MYLAN LABORATORIES	COM	628530107	200	4,200	SH	DEF	15	
MYLAN LABS INC	COM	628530107	2	50	SH	DEF	6	
MYLAN LABS INC COM	COM	628530107	19,168	611,435	SH	DEF	3	
MYRIAD GENETICS INC	COM	62855J104	24	1,200	SH	DEF	2	
MYRIAD GENETICS INC	COM	62855J104	26	1,300	SH	DEF	12	
NAB EXCHANGEABLE PFD TRUST	PFD	628714206	40	1,600	SH	DEF	12	
NB CAPITAL CORP-DEP SHS REPSTG	PFD	62874N607	616	23,256	SH	DEF	12	
NBTY INC COM	COM	628782104	2,037	131,580	SH	DEF	3	
NCI BUILDING SYSTEMS INC	COM	628852105	9,545	491,555	SH	DEF	6	
NCO GROUP INC	COM	628858102	3	150	SH	DEF	12	
NCO GROUP INC	COM	628858102	9,266	368,300	SH	DEF	6	
NCO GROUP INC	COM	628858102	989	45,400	SH	DEF	3	
NCO PTFL MANAGEMENT	COM	62885J108	740	105,712	SH	DEF	6	
NCR CORP.	COM	62886E108	46	1,327	SH	DEF	2	
NCR CORP NEW	COM	62886E108	408	11,800	SH	DEF	5	
NCR CORP.	COM	62886E108	1	18	SH	DEF	7	
NCR CORP NEW	COM	62886E108	848	24,515	SH	DEF	12	
NCR CORP	COM	62886E108	7	200	SH	DEF	6	
NIC INC	COM	62914B100	31	21,200	SH	DEF	12	
NL INDS INC	COM	629156407	16,412	911,800	SH	DEF	6	
NN INC	COM	629337106	90	7,000	SH	DEF	12	
NPB CAPITAL TRUST-9% TRUST PFD	PFD	629359209	26	1,000	SH	DEF	12	
NRG ENERGY INC	COM	629377102	4	410	SH	DEF	6	
NTN COMMUNICATIONS INC. NEW	COM	629410309	9	7500	SH	DEF		
NTS MORTGAGE INCOME FUND LP	COM	629419102	3	1,020	SH	DEF	12	
NUI CORP HOLDING COMPANY	COM	629431107	44	1,600	SH	DEF	12	
NUI CORPORATION	COM	629431107	5,657	222,000	SH	DEF	6	
NUI CORP COM	COM	629431107	1,944	70,700	SH	DEF	3	
NVP CAPITAL III	PFD	62944L201	27	1,400	SH	DEF	12	
NVP CAPITAL I-8.20% CUM QTRLY	PFD	62944M209	33	1,650	SH	DEF	12	
NVR INC	COM	62944T105	4	13	SH	DEF	12	
NVR INC	COM	62944T105	36,236	112,185	SH	DEF	3	
NABI BIOPHARMACEUTICALS	COM	629519109	93	17,400	SH	DEF	12	
NABORS INDUSTRIES INC	COM	629568106	2,201	62,355	SH	DEF	5	
NACCO INDS INC	CL A	629579103	13,105	191,180	SH	DEF	6	
NACCO INDUSTRIES INC	COM	629579103	29	500	SH	DEF	2	
NACCO INDUSTRIES A	COM	629579103	4,991	86,228	SH	DEF	6	
***NAM TAI ELECTRONICS INC NEW	COM	629865205	3	140	SH	DEF	12	
NAM TAI ELECTRONICS	COM	629865205	61	3,100	SH	DEF	3	
***NAMIBIAN MINERALS CORP	COM	629913104	4	37,800	SH	DEF	12	
NAMIBIAN MINERALS CORP COM	COM	629913104	176	1,758,000	SH	DEF	3	1,
NANOGEN INC	COM	630075109	5	1,500	SH	DEF	12	
NANOPHASE TECHNOLOGIES CORP	COM	630079101	6	1,000	SH	DEF	7	
NASDAQ 100 SHARES	COM	631100104	226	8,651	SH	DEF	2	

NASDAQ-100	COM	631100104	8	295	SH	DEF	4
NASDAQ 100 SHARES	COM	631100104	2,953	113,286	SH	DEF	12
NASDAQ	COM	631100104	12	300	SH	DEF	15
NASH FINCH CO	COM	631158102	776	25,000	SH	DEF	6
NASH FINCH CO COM NASD INDL	COM	631158102	7,977	249,590	SH	DEF	3
NATIONAL AUSTRALIA BANK LTD SPON	ADR	632525408	800	8,050	SH	DEF	2
BANQUE NATIONALE DU CANADA	COM	633067103	4	200	SH	DEF	12
NATIONAL BANKSHARES INC-VA	COM	634865109	11	400	SH	DEF	12
NATIONAL CITY CORP.	COM	635405103	235	7,056	SH	DEF	1
NATIONAL CITY CORP.	COM	635405103	5,264	158,328	SH	DEF	2
NATIONAL CITY CORP COM	COM	635405103	1,108	33,323	SH	DEF	5
NATIONAL CITY CORP.	COM	635405103	3,199	96,200	SH	DEF	7
NATIONAL CITY CORP	COM	635405103	3,452	103,816	SH	DEF	12
NATIONAL CITY CORP	COM	635405103	10	300	SH	DEF	6
NATIONAL CITY CORP	COM	635405103	8,740	262,850	SH	DEF	3
NATIONAL COMMERCE CAP TR II	PFD	635458201	240	9,600	SH	DEF	12
NATIONAL COMMERCE FINANCIAL CORPOCOMIO		63545P104	677	25,750	SH	DEF	2
NATIONAL COMMERCE FINANCIAL CORPOCOMIO		63545P104	4,929	187,425	SH	DEF	7
NATIONAL COMMERCE FINANCIAL	COM	63545P104	1,752	66,620	SH	DEF	12
NATIONAL COMMERCE FINANCIAL CORP	COM	63545P104	934	35,500	SH	DEF	3
NATIONAL DENTEX CORP	COM	63563H109	738	28,900	SH	DEF	6
NATIONAL EQUIP SVCS INC	COM	635847106	1	325	SH	DEF	12
NATIONAL HEALTH REALTY INC	COM	635905102	25	1,335	SH	DEF	12
NATIONAL FUEL GAS CO	COM	636180101	195	8,682	SH	DEF	12
NATIONAL FUEL GAS CO	COM	636180101	6,216	267,570	SH	DEF	6
NATIONAL GOLF PROPERTIES INC	COM	63623G109	16	1,900	SH	DEF	12
NATIONAL HEALTH INVESTORS INC	COM	63633D104	117	7,300	SH	DEF	12
NATIONAL HEALTH INVS	COM	63633D104	1,187	74,200	SH	DEF	3
NATIONAL INSTRUMENTS CORP	COM	636518102	104	3,200	SH	DEF	12
NATIONAL-OILWELL INC	COM	637071101	4	170	SH	DEF	6
NATIONAL-OILWELL INC	COM	637071101	270	12,820	SH	DEF	3
NATIONAL PENN BANCSHARES INC	COM	637138108	16	618	SH	DEF	12
NATIONAL PRESTO INDUSTRIES INC	COM	637215104	117	3,650	SH	DEF	12
NATIONAL RESEARCH CORP	COM	637372103	4	500	SH	DEF	12
NATIONAL RURAL UTILITIES COOP-	PFD	637432303	462	18,700	SH	DEF	12
NATIONAL RURAL UTILITIES	PFD	637432402	417	16,850	SH	DEF	12
NATIONAL RURAL UTILITY 7.625%	PFD	637432501	5	200	SH	DEF	12
NATIONAL RURAL UTILITY 7.40%	PFD	637432600	15	600	SH	DEF	12
NATIONAL SEMICONDUCTOR CORP	COM	637640103	660	22,618	SH	DEF	12
NATIONAL SERVICE INDUSTRIES INC	COM	637657206	2	200	SH	DEF	2
NATIONAL SERVICES INDUSTRIES	COM	637657206	8	849	SH	DEF	12
NATIONAL SVC INDS INC NEW	COM	637657206	4,251	469,082	SH	DEF	6
NATIONAL WESTN LIFE	CL A	638522102	6,136	55,400	SH	DEF	6
NATIONAL WESTERN LIFE INS CO	COM	638522102	11	100	SH	DEF	12
***NATIONAL WESTMINSTER BANK	PFD	638539809	679	26,508	SH	DEF	12
NATIONS BALANCED TARGET	UNIT	63857K107	25	2,500	SH	DEF	12
NATIONWIDE FINL SVCS	CL A	638612101	21,301	493,660	SH	DEF	6
NATIONWIDE FINANCIAL SERVICES, INCOM		638612101	553	14,000	SH	DEF	7
NATIONWIDE FINANCIAL SERVICES	COM	638612101	32	801	SH	DEF	12
NATIONWIDE FIN SVCS INC CL A	COM	638612101	9,343	237,460	SH	DEF	6
NATIONWIDE FINANCIAL SVCS	PFD	63861E204	283	11,350	SH	DEF	12
NATIONWIDE HEALTH PROPERTIES INC.COM		638620104	210	11,200	SH	DEF	9
NATIONWIDE HEALTH PROPERTIES	COM	638620104	2,628	140,185	SH	DEF	12
NATURAL ALTERNATIVES INTL INC	COM	638842302	2	500	SH	DEF	12
NATURAL CHEMISTRY INC	CONV PFD	63884L201	9	16,600	SH	DEF	5
NATURAL CHEMISTRY INC	CONV PFD	63884L904	9	16,589	SH	DEF	5
NATURE SUNSHINE PROD	COM	639027101	3,098	281,400	SH	DEF	6
NATUZZI S P A ADR	COM	63905A101	2,869	190,773	SH	DEF	6
NAUTICA ENTERPRISES INC	COM	639089101	224	17,275	SH	DEF	12
NAUTICA ENTERPRISES	COM	639089101	8,280	637,900	SH	DEF	6
NAUTILUS GROUP INC	COM	63910B102	478	15,605	SH	DEF	12
NAUTILUS GROUP INC	COM	63910B102	27,171	887,931	SH	DEF	3

NAVARRE CORP	COM	639208107	4	2,160	SH	DEF	12
NAVISTAR INTERNATIONAL CORP	COM	63934E108	22	681	SH	DEF	12
NAVIGANT CONSULTING INC	COM	63935N107	61	8,750	SH	DEF	12
NAVIGANT INTL INC	COM	63935R108	1	82	SH	DEF	12
NAVIGANT INTL INC	COM	63935R108	511	33,600	SH	DEF	6
NDCHEALTH CORP	COM	639480102	1,848	66,250	SH	DEF	3
NEFFS BANCORP INC-PA	COM	640098109	19	100	SH	DEF	12
NEIMAN-MARCUS GROUP INC	COM	640204202	35	1,023	SH	DEF	12
NEIMAN MARCUS GRP CL A	COM	640204202	18	525	SH	DEF	6
NEIMAN MARCUS GROUP	CL B	640204301	1,670	47,700	SH	DEF	6
NEIMAN MARCUS GROUP INC	COM	640204301	5	156	SH	DEF	2
NEIMAN-MARCUS GROUP INC	COM	640204301	10	299	SH	DEF	12
NEOFORMA INC	COM	640475505	1	50	SH	DEF	12
NEON SYSTEM INC	COM	640509105	13	3,000	SH	DEF	12
NEOPROBE CORP	COM	640518106	1	2,200	SH	DEF	12
NEORX CORP NEW	COM	640520300	46	38,595	SH	DEF	12
NEOTHERAPEUTICS INC	COM	640656104	4	21,436	SH	DEF	12
NEUROTECH DEVELOPMENT CORP	COM	640902300	4	68,182	SH	DEF	12
NEOPHARM INC	COM	640919106	3	220	SH	DEF	12
NET.BANK INC	COM	640933107	183	15,700	SH	DEF	12
NETBANK INC	COM	640933107	1,798	154,350	SH	DEF	3
NETWORKS ASSOCIATES INC	COM	640938106	66	3,450	SH	DEF	12
NESS ENERGY INTERNATIONAL INC	COM	64104P105	3	5,400	SH	DEF	12
NESTLE SA SPONSORED ADR	ADR	641069406	2,770	47,510	SH	DEF	2
NETEGRITY INC	COM	64110P107	160	26,000	SH	DEF	12
NETMANAGE INC	COM	641144100	12	21,891	SH	DEF	12
NETOPIA INC	COM	64114K104	6	2,100	SH	DEF	12
NETIQ CORP	COM	64115P102	11	500	SH	DEF	12
NETIQ CORP	COM	64115P102	19,453	859,610	SH	DEF	3
NETWORK APPLIANCE, INC.	COM	64120L104	574	46,118	SH	DEF	1
NETWORK APPLIANCE	COM	641201104	47	3749	SH	DEF	4
NETWORK APPLIANCE INC	COM	64120L104	477	38,351	SH	DEF	12
NETWORK APPLIANCE INC	COM	64120L104	2	100	SH	DEF	15
NEUBERGER BERMAN INC.	COM	641234109	535	14,625	SH	DEF	12
NEUROGEN CORP	COM	64124E106	6	500	SH	DEF	12
NEUROCRINE BIOSCIENCES INC	COM	64125C109	49	1,700	SH	DEF	12
NEW AMERICA HIGH INCOME FUND	UNIT	641876107	16	7,000	SH	DEF	12
NEW CENTURY FINANCIAL CORP.	COM	64352D101	6,362	181,925	SH	DEF	7
NEW CENTURY FIN CORP	COM	64352D101	8,097	299,000	SH	DEF	6
NEW CENTURY FINANCIAL CORP COM	COM	64352D101	1,160	33,170	SH	DEF	3
NEW CENTURY EQUITY HLDGS CORP	COM	64353J107	2	5,400	SH	DEF	12
NEW ENGLAND BUSINESS SERVICE	COM	643872104	50	2,000	SH	DEF	2
NEW ENGLAND BUSINESS SVC INC C	COM	643872104	5,028	200,017	SH	DEF	5
NEW ENGLAND BUSINESS	COM	643872104	5,658	213,900	SH	DEF	6
NEW ENGLAND BUSINESS SVC INC	COMCOMASD	643872104	721	28,690	SH	DEF	3
NEW FOCUS INC	COM	644383101	3	1,000	SH	DEF	12
NEW HAMP THRIFT BCSH	COM	644722100	70	3,800	SH	DEF	6
NEW JERSEY ECONOMIC DEV AU ST	PFD	645915208	240	9,500	SH	DEF	12
NEW JERSEY RESOURCES	COM	646025106	23	771	SH	DEF	4
NEW JERSEY RESOURCES CORP	COM	646025106	9	300	SH	DEF	12
NEW JERSEY RES CORP	COM	646025106	2,455	80,500	SH	DEF	6
NEW PLAN EXCEL REALTY TRUST	COM	648053106	8	400	SH	DEF	7
NEW PLAN EXCEL REALTY TRUST	COM	648053106	715	34,334	SH	DEF	12
NEW PLAN EXCEL REALTY TR INC	PFD	648053502	38	1,500	SH	DEF	12
NEW SOUTH CAPITAL TR I	PFD	648910206	56	5,700	SH	DEF	12
NEW WINDSOR BANCORP INC	COM	649203106	35	1,126	SH	DEF	12
NEW YORK COMMUNITY BANCORP INC	COM	649445103	12,571	463,860	SH	DEF	3
NEW YORK TIMES CO.	COM	650111107	70	1,350	SH	DEF	2
NEW YORK TIMES CO CL A	COM	650111107	16,573	321,798	SH	DEF	5
NEW YORK TIMES CO-CL A	COM	650111107	2,089	40,556	SH	DEF	12
NEW YORK TIMES CO-CONV CL B	COM	650111404	6	120	SH	DEF	12
NEWELL RUBBERMAID INC.	COM	651229106	538	15,335	SH	DEF	2

NEWELL RUBBERMAID INC	COM	651229106	2,349	67,008	SH	DEF	12	
NEWELL RUBBERMAID INC	COM	651229106	26,736	770,975	SH	DEF	6	
NEWFIELD EXPLORATION CO	COM	651290108	11	300	SH	DEF	12	
NEWFIELD EXPL CO	COM	651290108	5,221	144,790	SH	DEF	6	
NEWFIELD EXPLORATION CO	COM	651290108	12,201	328,260	SH	DEF	3	
NEWHALL LAND & FARMING CO-CAL	COM	651426108	51	1,600	SH	DEF	12	
NEWMARK HOMES CORP	COM	651578106	43	2,600	SH	DEF	6	
NEWMIL BANCORP INC	COM	651633109	20	1,000	SH	DEF	12	
NEWMONT MINING CORP HOLDING CO	COM	651639106	99	3,756	SH	DEF	2	
NEWMONT MINING CORP HOLDING CO	COM	651639106	59	2,244	SH	DEF	7	
NEWMONT MINING CORP	COM	651639106	1,318	50,055	SH	DEF	12	
NEWMONT MNG CORP	COM	651639106	4,097	102,446	SH	DEF	15	
NEWPARK RESOURCES INC. COM PAR $0	COM	651718504	257	34,932	SH	DEF	2	
NEWPARK RESOURCES INC NEW	COM	651718504	3	400	SH	DEF	12	
NEWPORT CORP	COM	651824104	76	4,827	SH	DEF	12	
NEWS CORPORATION LIMITED	ADR	652487703	8	365	SH	DEF	2	
NEWS CORP	COM	652487703	5	211	SH	DEF	4	
NEXMED INC	COM	652903105	1	246	SH	DEF	12	
NEXTERA ENTERPRISES INC	COM	65332E101	2	2,500	SH	DEF	12	
NEXTEL COMM INC	CL A	65332V103	1,334	274,400	SH	DEF	6	
NEXTEL COMMUNICATIONS, INC.	COM	65332V103	5	1,500	SH	DEF	2	
NEXTEL COMMUNICATIONS, INC.	COM	65332V103	90,001	28,037,590	SH	DEF	8	
NEXTEL COMMUNICATIONS, INC.	COM	65332V103	228,908	71,310,903	SH	DEF	10	71,
NEXTEL COMMUNICATIONS INC-CL A	COM	65332V103	2,405	749,357	SH	DEF	12	
NEXTEL COMMUNICATIONS INC.	COM	65332V103	23	4,700	SH	DEF	15	
NEXTEL PARTNERS INC	COM	65333F107	788	261,750	SH	DEF	12	
NEXT LEVEL COMMUNICATIONS INC	COM	65333U104	1	500	SH	DEF	12	
***NEXEN INC	PFD	65334H300	95	3,800	SH	DEF	12	
***NEXEN INC	PFD	65334H409	40	1,600	SH	DEF	12	
NIAGARA MOHAWK POWER 3.90% PFD	PFD	653522409	59	900	SH	DEF	12	
NICOR INC.	COM	654086107	23	500	SH	DEF	2	
NICOR INC	COM	654086107	217	4,737	SH	DEF	12	
NICOR INC	COM	654086107	4,734	98,500	SH	DEF	6	
NIKE INC.	COM	654106103	343	6,400	SH	DEF	2	
NIKE INC-CL B	COM	654106103	804	14,985	SH	DEF	12	
99 CENTS ONLY STORES	COM	65440K106	9	353	SH	DEF	12	
99 CENTS ONLY STORES	COM	65440K106	455	17,733	SH	DEF	3	
NINTENDO LTD ADR NEW	COM	654445303	731	40,165	SH	DEF	6	
NIPSCO CAPITAL MARKETS INC	COM	654638105	5	200	SH	DEF	12	
NISOURCE INC.	COM	65473P105	83	3,800	SH	DEF	2	
NISOURCE INC	COM	65473P105	1,863	85,330	SH	DEF	12	
NISOURCE INC	COM	65473P105	13,714	615,000	SH	DEF	13	
NISOURCE INC	COM	65473P105	32	1,318	SH	DEF	6	
NISOURCE INC PREMIUM INCOME	PFD	65473P303	190	4,500	SH	DEF	12	
NISOURCE INC	COM	65473P600	32	15,456	SH	DEF	12	
NISOURCE INC	COM	65473P600	2	908	SH	DEF	6	
NOKIA OYJ SPONSORED ADR	ADR	654902204	949	65,535	SH	DEF	2	
NOKIA OYJ SPONSORED ADR	ADR	654902204	8,978	620,000	SH	DEF	10	
NOKIA CORP -SPON ADR	ADR	654902204	127	5,790	SH	DEF	15	
NOKIA CORP. SPONS ADR	COM	654902204	295	20,400	SH	DEF	1	
NOKIA	COM	654902204	36	2485	SH	DEF	4	
NOKIA CORP SPONSORED ADR	COM	654902204	519	35,870	SH	DEF	5	
NOKIA CORP	COM	654902204	806	55,696	SH	DEF	11	
NOBLE ENERGY INC	COM	655044105	526	14,580	SH	DEF	12	
NOBLE ENERGY INC	COM	655044105	5	120	SH	DEF	6	
NOLAND CO	COM	655286102	3	99	SH	DEF	12	
NON INVASIVE MONITORING	COM	655366508	3	5,825	SH	DEF	12	
NORDSTROM INC.	COM	655664100	23	1,000	SH	DEF	2	
NORDSTROM INC	COM	655664100	272	11,990	SH	DEF	12	
NORDSTROM INC	COM	655664100	7	280	SH	DEF	6	
NORDSTROM INC COM NASD INDL	COM	655664100	1,019	45,000	SH	DEF	3	
NORFOLK SOUTHERN CORP.	COM	655844108	3,784	161,837	SH	DEF	2	

NORFOLK SOUTHERN	COM	655844108	32	1350	SH	DEF	4
NORFOLK SOUTHN CORP COM	COM	655844108	2,974	127,220	SH	DEF	5
NORFOLK SOUTHERN CORP	COM	655844108	2,724	116,522	SH	DEF	12
NORFOLK SOUTHERN	COM	655844108	74	3,490	SH	DEF	6
NORFOLK SOUTHERN RAILWAY CO.	PFD	655855203	4	118	SH	DEF	2
NORFOLK SOUTHERN RAILWAY CO	PFD	655855203	83	2,195	SH	DEF	12
NORSK HYDRO AS ADR	ADR	656531605	233	4,850	SH	DEF	2
NORTEK INC	COM	656559101	9	200	SH	DEF	12
NORTEK INC	COM	656559101	8,258	192,000	SH	DEF	6
NORTEL NETWORKS CORP.	COM	656568102	22	15,103	SH	DEF	2
NORTEL NETWORKS CORP	COM	656568102	275	189,400	SH	DEF	5
***NORTEL NETWORKS CORP	COM	656568102	201	138,508	SH	DEF	12
NORTEL NETWORKS CORP.	COM	656568102	1	240	SH	DEF	15
NORTH CENT BANCSHRS	COM	658418108	466	16,800	SH	DEF	6
NORTH EUROPEAN OIL ROYALTY TRUST	COM	659310106	8	315	SH	DEF	2
NORTH EUROPEAN OIL ROYALTY	COM	659310106	25	1,030	SH	DEF	12
NORTH FORK BANCORP, INC.-DEL	COM	659424105	133	3,350	SH	DEF	2
NORTH FORK BANCORP	COM	659424105	334	8,400	SH	DEF	5
NORTH FORK BANCORP, INC.-DEL	COM	659424105	11,475	288,250	SH	DEF	7
NORTH FORK BANCORPORATION INC	COM	659424105	6,928	174,025	SH	DEF	12
NORTH FORK BANCORPORATION INC.	COM	659424105	318	8,000	SH	DEF	3
NORTH PITTSBURGH SYSTEMS INC	COM	661562108	468	29,065	SH	DEF	12
NORTH VALLEY BANCORP	COM	66304M105	842	49,500	SH	DEF	6
NORTHEAST BANCORP	COM	663904100	53	3,700	SH	DEF	6
NORTHEAST UTILITIES	COM	664397106	20	1,042	SH	DEF	12
NORTHEAST UTILS	COM	664397106	6	280	SH	DEF	6
NORTHERN BORDER PARTNERS LP	COM	664785102	354	9,901	SH	DEF	12
NORTHERN IND PUB SVC 4.22% PFD	PFD	665262200	6	100	SH	DEF	12
NORTHERN INDIANA PUBLIC	PFD	665262309	42	700	SH	DEF	12
NORTHERN IND PUB SVC CO CUM	PFD	665262879	55	1,110	SH	DEF	12
NORTHERN TECH INTL	COM	665809109	63	15,500	SH	DEF	6
NORTHERN TRUST CORP.	COM	665859104	128	2,900	SH	DEF	2
NORTHERN TRUST CORP.	COM	665859104	655	14,875	SH	DEF	7
NORTHERN TRUST CORP	COM	665859104	2,469	56,043	SH	DEF	12
NORTHFIELD LABORATORIES INC	COM	666135108	4	1,100	SH	DEF	12
NORTHPOINT COMMUNICATIONS	COM	666610100	1	5,755	SH	DEF	12
NORTHRIM BANCORP INC	COM	666762109	4,180	291,675	SH	DEF	7
NORTHRIM BANCORP INC	COM	666762109	866	55,308	SH	DEF	6
NORTHROP GRUMMAN CORP.	COM	666807102	63	500	SH	DEF	2
NORTHROP GRUMMAN CORP	COM	666807102	2,092	16,733	SH	DEF	12
NORTHROP GRUMMAN CP(HLDG CO)	COM	666807102	68,223	558,620	SH	DEF	6
NORTHWEST BIOTHERAPEUTICS	COM	66737P105	23	7,600	SH	DEF	3
NORTHWEST NATURAL GAS CO	COM	667655104	119	4,123	SH	DEF	12
NORTHWEST NAT GAS CO	COM	667655104	3,770	128,900	SH	DEF	6
NORTHWEST NAT GAS CO COM NASD I	COM	667655104	5,963	207,400	SH	DEF	3
NORTHWEST PIPE CO	COM	667746101	2,144	107,200	SH	DEF	6
NORTHWESTERN CAPITAL FINANCING	PFD	668031206	22	1,000	SH	DEF	12
NORTHWESTERN CAP FIN II	PFD	668033202	163	6,800	SH	DEF	12
NORTHWESTERN CORP CAP TR III	PFD	668034200	106	4,500	SH	DEF	12
NORTHWESTERN CORP	COM	668074107	603	35,576	SH	DEF	12
NORTHWESTERN CORP	COM	668074107	8,246	467,700	SH	DEF	6
NOVA CHEMICALS CORP	PFD	66977W208	5	200	SH	DEF	12
NOVA CHEMICALS CORP. 9.04% PFD	PFD	66977W307	2	100	SH	DEF	2
NOVARTIS AG-ADR	ADR	66987V109	689	15,720	SH	DEF	2
NOVARTIS AG-ADR	ADR	66987V109	22	500	SH	DEF	7
NOVARTIS AG-ADR	ADR	66987V109	127	2,900	SH	DEF	9
NOVARTIS AG SPONSORED	COM	66987V109	35,515	827,544	SH	DEF	6
NU HORIZONS ELECTRS	COM	669908105	1,076	122,100	SH	DEF	6
NOVADIGM INC	COM	669937104	1	200	SH	DEF	12
NOVASTAR FINANCIAL INC	COM	669947400	36	1,000	SH	DEF	12
NOVASTAR FINANCIAL INC	COM	669947400	461	12,900	SH	DEF	3
NUANCE COMMUNICATIONS INC	COM	669967101	24	5,800	SH	DEF	12

NOVAVAX INC	COM	670002104	11	2,675	SH	DEF	12
NOVELL, INC.	COM	670006105	3	1,000	SH	DEF	2
NOVELL INC	COM	670006105	136	42,245	SH	DEF	12
NOVELL INC	COM	670006105	3	760	SH	DEF	6
NOVELLUS SYSTEMS, INC.	COM	670008101	9	250	SH	DEF	2
NOVELLUS SYSTEMS INC	COM	670008101	43	1,272	SH	DEF	12
NOVEN PHARMACEUTICALS INC	COM	670009109	13	500	SH	DEF	12
NOVO-NORDISK A/S ADR	ADR	670100205	273	8,300	SH	DEF	2
NOVO-NORDISK A/S	COM	670100205	30	950	SH	DEF	6
NOVOSTE CORP	COM	67010C100	90	19,535	SH	DEF	12
NSTOR TECHNOLOGIES INC	COM	67018N108	11	47,000	SH	DEF	12
NU SKIN ENTERPRISES	CL A	67018T105	4,475	358,000	SH	DEF	6
NU SKIN ASIA INC CL A	COM	67018T105	3,182	218,700	SH	DEF	3
NSTAR	COM	67019E107	252	5,632	SH	DEF	12
NSTAR	COM	67019E107	3,125	65,095	SH	DEF	6
NSTAR COM	COM	67019E107	2,186	48,820	SH	DEF	3
NTELOS INC	COM	67019U101	2	1,400	SH	DEF	12
NUCOR CORP.	COM	670346105	53	822	SH	DEF	2
NUCOR CORP	COM	670346105	1,339	20,594	SH	DEF	12
NUCOR CORP	COM	670346105	13	200	SH	DEF	6
NUCOR CORP	COM	670346105	1,489	22,900	SH	DEF	3
NUMERICAL TECHNOLOGIES INC	COM	67053T101	55	13,700	SH	DEF	12
NUVEEN CONNECTICUT PREMIUM	UNIT	67060D107	17	1,000	SH	DEF	12
NUVEEN GEORGIA PREMIUM INCOME	UNIT	67060F102	13	800	SH	DEF	12
NUVEEN NORTH CAROLINA PREMIUM	UNIT	67060P100	161	9,626	SH	DEF	12
NUVEEN N C PREM INCOME MUN FD	PFD	67060P209	20	8	SH	DEF	12
NUTRACEUTICAL INTL C	COM	67060Y101	251	35,100	SH	DEF	6
NUVEEN PENNSYLVANIA PREMIUM	UNIT	67061F101	149	10,099	SH	DEF	12
NUVEEN MARYLAND PREMIUM INCOME	UNIT	67061Q107	614	38,281	SH	DEF	12
NUVEEN MARYLAND PREMIUM INCOME	PFD	67061Q206	153	61	SH	DEF	12
NUVEEN MARYLAND PREMIUM INCOME	PFD	67061Q305	65	26	SH	DEF	12
NUVEEN SELECT MATURITIES	UNIT	67061T101	237	23,399	SH	DEF	12
NUVEEN INVESTMENT QUALITY	UNIT	67062E103	568	37,589	SH	DEF	12
NUVEEN INVESTMENT QUALITY MUN	PFD	67062E400	13	5	SH	DEF	12
NUVEEN INVT QUALITY MUN FD INC	PFD	67062E509	50	20	SH	DEF	12
NUVEEN SELECT TAX FREE INCOME	UNIT	67062F100	163	11,305	SH	DEF	12
NUVEEN MUNICIPAL ADVANTAGE	UNIT	67062H106	2,139	141,574	SH	DEF	12
NUVEEN MUNICIPAL ADVANTAGE FD	PFD	67062H205	8	3	SH	DEF	12
NUVEEN MUNICIPAL ADVANTAGE	PFD	67062H304	28	11	SH	DEF	12
NUVEEN MUNICIPAL ADVANTAGE	PFD	67062H403	5	2	SH	DEF	12
NUVEEN MUNICIPAL ADVANTAGE	PFD	67062H502	83	33	SH	DEF	12
NUVEEN MUN ADVANTAGE FD INC	PFD	67062H601	8	3	SH	DEF	12
NUVEEN MUNICIPAL INCOME FUND	UNIT	67062J102	86	8,337	SH	DEF	12
NUVEEN NEW YORK MUNICIPAL	UNIT	67062M105	6	688	SH	DEF	12
NUVEEN INSURED QUALITY	UNIT	67062N103	315	20,028	SH	DEF	12
NUVEEN INSURED QUALITY FD MAR	PFD	67062N509	5	2	SH	DEF	12
NUVEEN INSD QUALITY MUN FD INC	PFD	67062N608	8	3	SH	DEF	12
NUVEEN PERFORMANCE PLUS	UNIT	67062P108	2,014	136,435	SH	DEF	12
NUVEEN PERFORMANCE PLUS MUN FD	PFD	67062P207	13	5	SH	DEF	12
NUVEEN PERFORMANCE PLUS MUN	PFD	67062P306	40	16	SH	DEF	12
NUVEEN PERFORMANCE PLUS MUN	PFD	67062P405	30	12	SH	DEF	12
NUVEEN PERFORMANCE PLUS MUN FD	PFD	67062P504	18	7	SH	DEF	12
NUVEEN N Y PERFORMANCE PLUS	PFD	67062R203	5	2	SH	DEF	12
NUVEEN NEW YORK PERFORMANCE	PFD	67062R302	5	2	SH	DEF	12
NUVEEN NEW YORK PERFORMANCE	PFD	67062R401	3	1	SH	DEF	12
NUVEEN PREMIUM INCOME	UNIT	67062T100	3,006	207,311	SH	DEF	12
NUVEEN PREMIUM INCOME MUN FUND	PFD	67062T308	443	177	SH	DEF	12
NUVEEN PREMIUM INCOME MUN FUND	PFD	67062T407	3	1	SH	DEF	12
NUVEEN MUNICIPAL MARKET	UNIT	67062W103	1,876	128,839	SH	DEF	12
NUVEEN MUNICIPAL MARKET OPPOR-	PFD	67062W301	100	40	SH	DEF	12
NUVEEN MUNICIPAL MARKET OPPOR-	PFD	67062W400	38	15	SH	DEF	12
NUVEEN NEW YORK INVT QUALITY	PFD	67062X309	5	2	SH	DEF	12

NUVEEN SELECT TAX FREE INCOME	UNIT	67063C106	497	35,215	SH	DEF	12
NUVEEN PREMIUM INCOME	UNIT	67063W102	307	20,897	SH	DEF	12
NUVEEN PREMIUM INCOME MUN FUND	PFD	67063W201	18	7	SH	DEF	12
NUVEEN PREM INC MUN FD 2 MAR T	PFD	67063W300	15	6	SH	DEF	12
NUVEEN PREMIUM INCOME MUN FUND	PFD	67063W409	28	11	SH	DEF	12
NUVEEN PREMIUM INCOME MUN FUND	PFD	67063W607	13	5	SH	DEF	12
NUVEEN SELECT TAX FREE INCOME	UNIT	67063X100	58	4,300	SH	DEF	12
NUVEEN VIRGINIA PREMIUM INCOME	UNIT	67064R102	318	18,900	SH	DEF	12
NUVEEN VIRGINIA PREMIUM INCOME	PFD	67064R201	3	1	SH	DEF	12
NUVEEN VIRGINIA PREMIUM INCOME	PFD	67064R300	10	4	SH	DEF	12
NVIDIA CORP	COM	67066G104	11	665	SH	DEF	12
NVIDIA CORP	COM	67066G104	7,347	427,630	SH	DEF	3
NUVEEN DIVID ADVANTAGE MUN FD	UNIT	67066V101	327	21,685	SH	DEF	12
NUVEEN DIVID ADVANTAGE MUN FD	PFD	67066V200	20	8	SH	DEF	12
NUVEEN DIVID ADVANTAGE MUN FD	PFD	67066V309	8	3	SH	DEF	12
NUVEEN DIVID ADVANTAGE MUN FD	PFD	67066V408	25	10	SH	DEF	12
NUVEEN SR INCOME FD	UNIT	67067Y104	183	23,900	SH	DEF	12
NUVEEN VA DIVID ADVANTAGE MUN	UNIT	67069M108	812	55,187	SH	DEF	12
NUVEEN NORTH CAROLINA DIVID	UNIT	67069N106	70	4,500	SH	DEF	12
NUVEEN NORTH CAROLINA DIVID	PFD	67069N205	48	19	SH	DEF	12
NUVEEN MASS DIVID ADVANTAGE D	UNIT	67069P101	22	1,345	SH	DEF	12
NUVEEN MD DIVID ADVANTAGE MUN	UNIT	67069R107	901	57,694	SH	DEF	12
NUVEEN MARYLAND DIVIDEND	PFD	67069R206	78	31	SH	DEF	12
NUVEEN CONN DIVID ADVANTAGE	UNIT	67069T103	32	2,000	SH	DEF	12
NUVEEN CALIFORNIA DIVIDEND	UNIT	67069X104	14	1,000	SH	DEF	12
NUVEEN NEW JERSEY DIVID	UNIT	67069Y102	35	2,500	SH	DEF	12
NUVEEN INSURED PREMIUM INCOME	UNIT	6706D8104	214	15,374	SH	DEF	12
NUVEEN INSURED PREMIUM INCOME	PFD	6706D8203	15	6	SH	DEF	12
NUVEEN INSURED PREMIUM INCOME	PFD	6706D8302	13	5	SH	DEF	12
NUVEEN INSURED PREMIUM INCOME	PFD	6706D8401	28	11	SH	DEF	12
NUVEEN INSURED PREMIUM INCOME	PFD	6706D8500	15	6	SH	DEF	12
NUVEEN INSURED PREMIUM INCOME	PFD	6706D8609	60	24	SH	DEF	12
NUVEEN PREMIUM INCOME	UNIT	6706K4105	310	22,860	SH	DEF	12
NUVEEN PREMIUM INCOME MUN FUND	PFD	6706K4204	138	55	SH	DEF	12
NUVEEN PREMIUM INCOME MUN FUND	PFD	6706K4303	5	2	SH	DEF	12
NUVEEN PREMIUM INCOME MUN FUND	PFD	6706K4402	13	5	SH	DEF	12
NUVEEN PREMIUM INCOME MUN FUND	PFD	6706K4501	95	38	SH	DEF	12
NUVEEN PREMIUM INCOME MUN FUND	PFD	6706K4709	3	1	SH	DEF	12
NUVEEN PREMIUM INCOME MUN FUND	PFD	6706K4808	8	3	SH	DEF	12
NUVEEN PREM INCOME MUN FD 4	PFD	6706K4881	20	8	SH	DEF	12
NUVEEN OHIO DIVIDEND	UNIT	67070C107	15	966	SH	DEF	12
NUVEEN PENNSYLVANIA DIVIDEND	UNIT	67070E103	221	14,862	SH	DEF	12
NUVEEN DIVIDEND ADVANTAGE	UNIT	67070F100	2,633	184,383	SH	DEF	12
NUVEEN DIVID ADVANTAGE MUN FD	PFD	67070F209	3	1	SH	DEF	12
NUVEEN DIVID ADVANTAGE MUN FD	PFD	67070F407	15	6	SH	DEF	12
NUVEEN OHIO DIVIDEND	UNIT	67070R104	13	900	SH	DEF	12
NUVEEN MARYLAND DIVIDEND	UNIT	67070V105	50	3,333	SH	DEF	12
NUVEEN MD DIVID ADVANTAGE MUN	PFD	67070V204	6	25	SH	DEF	12
NUVEEN DIVIDEND ADVANTAGE	UNIT	67070X101	1,473	104,350	SH	DEF	12
NYFIX INC	COM	670712108	18	2,100	SH	DEF	12
NUVEEN REAL ESTATE INCOME FD	UNIT	67071B108	996	62,165	SH	DEF	12
NUVEEN VA DIVID ADVANTAGE MUN	UNIT	67071C106	225	15,111	SH	DEF	12
NUVEEN NORTH CAROLINA DIVID	UNIT	67071D104	105	7,028	SH	DEF	12
NUVEEN INSD DIVID ADVANTAGE	UNIT	67071L106	266	17,755	SH	DEF	12
NUVEEN CT DIVIDEND ADVANTAGE	UNIT	67071R103	221	14,111	SH	DEF	12
NUVEEN QUALITY PFD INCOME FUND	UNIT	67071S101	580	37,638	SH	DEF	12
NUVEEN OHIO DIVIDEND ADVANTAGE	UNIT	67071V104	25	1,665	SH	DEF	12
NUVEEN PA DIVIDEND ADVANTAGE	UNIT	67071W102	80	5,458	SH	DEF	12
NYVATEX OIL CORP	COM	670794106	8	50,000	SH	DEF	12
OAO TECHNOLOGY SOLUTIONS INC	COM	67082B105	8	5,100	SH	DEF	12
OGE ENERGY CORP	COM	670837103	149	6,516	SH	DEF	12
OGE ENERGY CORP COM	COM	670837103	1,170	51,210	SH	DEF	6

O I CORP	COM	670841105	54	10,800	SH	DEF	6
OGE ENERGY CAPITAL TRUST I	PFD	67084C200	95	3,600	SH	DEF	12
OM GROUP INC	COM	670872100	85	1,370	SH	DEF	12
OM GROUP INC	COM	670872100	93	1,500	SH	DEF	3
NUVEEN MUNICIPAL VALUE FUND	UNIT	670928100	831	86,652	SH	DEF	12
NUVEEN FLORIDA INVESTMENT	UNIT	670970102	48	3,017	SH	DEF	12
NUVEEN FLA INVT QUALITY MUN FD	PFD	670970201	13	5	SH	DEF	12
NUVEEN FLORIDA INVT QUALITY	PFD	670970300	5	2	SH	DEF	12
NUVEEN NEW JERSEY INVESTMENT	UNIT	670971100	122	8,000	SH	DEF	12
NUVEEN PENNSYLVANIA INVESTMENT	UNIT	670972108	369	24,320	SH	DEF	12
NUVEEN PENNSYLVANIA INVT QUAL-	PFD	670972306	3	1	SH	DEF	12
NUVEEN SELECT QUALITY	UNIT	670973106	2,208	150,540	SH	DEF	12
NUVEEN SELECT QUALITY MUN FUND	PFD	670973205	3	1	SH	DEF	12
NUVEEN SELECT QUALITY MUN FUND	PFD	670973403	5	2	SH	DEF	12
NUVEEN SELECT QUALITY MUN FUND	PFD	670973502	5	2	SH	DEF	12
NVIEW CORP	COM	670974104	1	24,000	SH	DEF	12
NUVEEN NEW YORK SELECT QUALITY	UNIT	670976109	207	13,536	SH	DEF	12
NUVEEN QUALITY INCOME	UNIT	670977107	740	50,838	SH	DEF	12
NUVEEN QUALITY INCOME MUN FUND	PFD	670977206	5	2	SH	DEF	12
NUVEEN QUALITY INCOME MUN FUND	PFD	670977305	3	1	SH	DEF	12
NUVEEN QUALITY INCOME MUN FUND	PFD	670977404	5	2	SH	DEF	12
NUVEEN QUALITY INCOME MUN FUND	PFD	670977503	90	36	SH	DEF	12
NUVEEN QUALITY INCOME MUN FUND	PFD	670977602	25	10	SH	DEF	12
NUVEEN FLORIDA QUALITY INCOME	UNIT	670978105	97	6,047	SH	DEF	12
NUVEEN FLORIDA QUALITY INCOME	PFD	670978204	13	5	SH	DEF	12
NUVEEN OHIO QUALITY INCOME	UNIT	670980101	182	9,784	SH	DEF	12
NUVEEN INSURED MUNICIPAL	UNIT	670984103	1,084	69,770	SH	DEF	12
NUVEEN INSURED MUN OPPORTUNITY	PFD	670984202	5	2	SH	DEF	12
NUVEEN INSURED MUN OPPORTUNITY	PFD	670984301	40	16	SH	DEF	12
NUVEEN INSURED MUN OPPORTUNITY	PFD	670984400	30	12	SH	DEF	12
NUVEEN INSD MUN OPP FD MAR	PFD	670984608	28	11	SH	DEF	12
NUVEEN INSURED MUN OPPORTUNITY	PFD	670984707	3	1	SH	DEF	12
NUVEEN INSD MUN OPPORTUNITY FD	PFD	670984806	10	4	SH	DEF	12
NUVEEN CALIFORNIA QUALITY	UNIT	670985100	11	700	SH	DEF	12
NUVEEN NEW YORK QUALITY INCOME	UNIT	670986108	186	12,446	SH	DEF	12
NUVEEN NEW YORK QUALITY INCOME	PFD	670986207	8	3	SH	DEF	12
NUVEEN NEW YORK QUALITY INCOME	PFD	670986306	3	1	SH	DEF	12
NUVEEN PREMIER INSURED	UNIT	670987106	47	3,000	SH	DEF	12
NUVEEN PREMIER INSD MUN INCOME	PFD	670987205	125	50	SH	DEF	12
NUVEEN PREMIER INSURED MUN	PFD	670987304	88	35	SH	DEF	12
NUVEEN PREMIER MUNICIPAL	UNIT	670988104	188	12,656	SH	DEF	12
NUVEEN PREMIER MUNICIPAL	PFD	670988203	45	18	SH	DEF	12
NUVEEN PREMIER MUN INCOME FUND	PFD	670988302	5	2	SH	DEF	12
NUVEEN PREMIER MUN INCOME FD	PFD	670988401	40	16	SH	DEF	12
NUVEEN NEW JERSEY PREMIUM	UNIT	67101N106	64	4,159	SH	DEF	12
NUVEEN INSURED NEW YORK PREM-	UNIT	67101R107	34	2,200	SH	DEF	12
NUVEEN INSURED N Y PREM INCOME	PFD	67101R305	5	2	SH	DEF	12
NUVEEN INSURED FLORIDA PREMIUM	UNIT	67101V108	92	5,862	SH	DEF	12
NUVEEN INSURED FLA PREM INCOME	PFD	67101V207	23	9	SH	DEF	12
NUVEEN INSURED FLORIDA PREMIUM	PFD	67101V306	15	6	SH	DEF	12
OSI SYSTEMS INC	COM	671044105	671	33,830	SH	DEF	3
OAK TECHNOLOGY INC	COM	671802106	1	175	SH	DEF	12
OAK TECHNOLOGY INC COM	COM	671802106	549	121,200	SH	DEF	3
OAKLEY INC	COM	673662102	23	1,300	SH	DEF	12
OAKWOOD HOMES CORP	COM	674098207	25	4,930	SH	DEF	12
OCCIDENTAL PETE CORP COM	COM	674599105	1,320	44,000	SH	DEF	5
OCCIDENTAL PETE CORP DEL COM	COM	674599105	274	9,121	SH	DEF	12
OCCIDENTAL PETE CORP	COM	674599105	27	920	SH	DEF	6
OCCIDENTAL PETE CORP DEL COM	COM	674599105	26,475	882,800	SH	DEF	3
OCEAN ENERGY INC	COM	67481E106	394	18,166	SH	DEF	12
OCEAN ENERGY INC	COM	67481E106	113	5,200	SH	DEF	3
OCEANEERING INTERNATIONAL INC	COM	675232102	27	1000	SH	DEF	

OCEANEERING INTL INC COM NASD I	COM	675232102	155	5,740	SH	DEF	3	
OCTEL CORP	COM	675727101	728	28,700	SH	DEF	3	
OCULAR SCIENCES INC COM	COM	675744106	1,145	43,200	SH	DEF	3	
OCWEN FINANCIAL CORP.	COM	675746101	31	5,688	SH	DEF	2	
OFFICE DEPOT INC	COM	676220106	336	20000	SH	DEF	4	
OFFICE DEPOT INC	COM	676220106	369	21,975	SH	DEF	12	
OFFICE DEPOT INC.	COM	676220106	191	7,500	SH	DEF	15	
OFFICE DEPOT INC COM NASD INDL	COM	676220106	30,065	1,789,600	SH	DEF	3	1,
OFFICE DEPOT INC	CONV	676220AB2	671	10,000	PRN	DEF	12	
OFFICEMAX INC	COM	67622M108	51	8,575	SH	DEF	12	
OFFSHORE LOGISTICS	COM	676255102	8,910	424,500	SH	DEF	6	
OFFSHORE LOGISTICS INC COM NASD	COMDL	676255102	3,631	152,000	SH	DEF	3	
OGLEBAY NORTON CO	COM	677007106	528	41,900	SH	DEF	6	
OHIO CASUALTY CORP.	COM	677240103	284	13,580	SH	DEF	2	
OHIO CASUALTY CORP	COM	677240103	2,300	110,025	SH	DEF	12	
OHIO CASUALTY CORP.	COM	677240103	14,143	676,700	SH	DEF	3	
OHIO EDISON FINANCING TRUST-9%	PFD	677350209	80	3,200	SH	DEF	12	
OHIO POWER CO-7.375%	PFD	677415762	10	400	SH	DEF	12	
OHIO POWER CO-7.92% JR SUB	PFD	677415770	10	400	SH	DEF	12	
LUKOIL OIL CO SPONSORED ADR RUSS	ADR	677862104	15,074	231,900	SH	DEF	3	
OIL SVC HOLDRS TR	COM	678002106	80	1,300	SH	DEF	12	
OILGEAR CO	COM	678042102	3	512	SH	DEF	12	
OLD DOMINION FREIGHT LINES INC	COM	679580100	65	4,335	SH	DEF	12	
OLD DOMINION FGHT	COM	679580100	1,022	73,500	SH	DEF	6	
OLD NATL BANCP IND	COM	680033107	142	5,550	SH	DEF	6	
OLD NATIONAL BANCORP	COM	680033107	33	1,300	SH	DEF	3	
OLD POINT FINANCIAL CORP	COM	680194107	198	6,100	SH	DEF	12	
OLD REPUBLIC INTL CORP	COM	680223104	37	1,175	SH	DEF	12	
OLD REP INTL CORP	COM	680223104	10,063	303,100	SH	DEF	6	
OLD REPUBLIC INTL CORP	COM	680223104	7,309	232,020	SH	DEF	3	
OLIN CORP NEW	COM	680665205	162	7,311	SH	DEF	12	
OMNICARE INC.	COM	681904108	9,191	350,000	SH	DEF	8	
OMNICARE INC	COM	681904108	418	15,918	SH	DEF	12	
OMNICARE INC.	COM	681904108	47,268	1,800,000	SH	DEF	14	1,
OMNICARE INC	COM	681904108	5	190	SH	DEF	6	
OMNICARE INC COM	COM	681904108	4,992	190,100	SH	DEF	3	
OMNICOM GROUP INC.	COM	681919106	9	199	SH	DEF	2	
OMNICOM GROUP	COM	681919106	544	11875	SH	DEF	4	
OMNICOM GROUP INC COM	COM	681919106	1,164	25,423	SH	DEF	5	
OMNICOM GROUP INC	COM	681919106	827	18,049	SH	DEF	12	
OMEGA HEALTHCARE INVESTORS INC	COM	681936100	19	2,472	SH	DEF	12	
1-800 CONTACTS INC	COM	681977104	2,342	154,100	SH	DEF	6	
OMEGA FINANCIAL CORP	COM	682092101	110	3,000	SH	DEF	12	
OMEGA WORLDWIDE INC	COM	68210B108	2	936	SH	DEF	12	
OMEGA PROTEIN CORP	COM	68210P107	5	1,100	SH	DEF	12	
OMNI ENERGY SERVICES CORP	COM	68210T109	6	10,000	SH	DEF	12	
OMNOVA SOLUTIONS INC	COM	682129101	4	475	SH	DEF	12	
ON ASSIGNMENT INC	COM	682159108	2,342	131,583	SH	DEF	12	
ON ASSIGNMENT INC.	COM	682159108	890	50000	SH	DEF		
ON COMMAND CORP.	COM	682160106	1	580	SH	DEF	2	
ON-SITE SOURCING INC	COM	682195102	3	1,000	SH	DEF	12	
ON TECHNOLOGY CORP	COM	68219P108	56	31,000	SH	DEF	12	
ONE LIBERTY PROPERTIES INC	COM	682406103	6	435	SH	DEF	12	
ONE LIBERTY PROPERTIES INC	PFD	682406202	16	900	SH	DEF	12	
ONEIDA LTD	COM	682505102	19	1,000	SH	DEF	2	
ONEOK INC NEW	COM	682680103	35	1,600	SH	DEF	12	
ONLINE POWER SUPPLY INC	COM	68274C109	2	1,000	SH	DEF	12	
ONYX ACCEP CORP	COM	682914106	432	86,800	SH	DEF	6	
ONYX PHARMACEUTICALS INC	COM	683399109	2	271	SH	DEF	12	
ONYX SOFTWARE CORP	COM	683402101	7	2,050	SH	DEF	12	
OPEN TEXT CORP.	COM	683715106	12	400	SH	DEF	15	
OPEN TEXT CORP	COM	683715106	22	1,110	SH	DEF	3	

OPENWAVE SYSTEMS INC	COM	683718100	7,721	1,376,267	SH	DEF	5
OPENWAVE SYS INC	COM	683718100	34	6,127	SH	DEF	12
OPENWAVE SYS INC	COM	683718100	2	360	SH	DEF	6
OPINION RESH CORP	COM	683755102	314	51,700	SH	DEF	6
OPNET TECHNOLOGIES INC	COM	683757108	10	1,100	SH	DEF	12
OPTICAL SENSORS INC	COM	68384P107	1	2,000	SH	DEF	12
***OPTIMAL ROBOTICS CORP-CL A	COM	68388R208	36	5,000	SH	DEF	12
ORACLE CORP.	COM	68389X105	6,139	648,289	SH	DEF	1
ORACLE CORP	COM	68389X105	6,318	667,212	SH	DEF	2
ORACLE	COM	68389X105	19	1979	SH	DEF	4
ORACLE SYSTEMS CORP	COM	68389X105	1,634	172,564	SH	DEF	5
ORACLE CORP	COM	68389X105	67	7,100	SH	DEF	7
ORACLE CORP	COM	68389X105	889	93,893	SH	DEF	9
ORACLE CORP	COM	68389X105	131	13,885	SH	DEF	11
ORACLE CORP	COM	68389X105	7,920	836,334	SH	DEF	12
ORACLE CORP.	COM	68389X105	207	14,400	SH	DEF	15
ORACLE CORP	COM	68389X105	6	800	SH	DEF	6
ORACLE CORP COM	COM	68389X105	5,867	619,578	SH	DEF	3
OPPENHEIMER MULTI-SECTOR	UNIT	683933105	85	10,865	SH	DEF	12
OPTI INC	COM	683960108	3	2,000	SH	DEF	12
ORASURE TECHNOLOGIES INC	COM	68554V108	75	11,592	SH	DEF	12
ORBITAL SCIENCES CORP	COM	685564106	4	500	SH	DEF	12
ORCHID BIOSCIENCES INC	COM	68571P100	1	1,000	SH	DEF	12
ORGANOGENESIS INC	COM	685906109	2	8,000	SH	DEF	12
O REILLY AUTOMOTIVE INC	COM	686091109	29	1,050	SH	DEF	12
ORIENTAL FINL GROUP	COM	68618W100	2,086	86,500	SH	DEF	6
ORIX CORP ADR SPONSOR	COM	686330101	5,368	133,206	SH	DEF	6
ORPHAN MEDICAL INC	COM	687303107	24	2,500	SH	DEF	12
ORTHOLOGIC CORP	COM	68750J107	31	5,600	SH	DEF	12
ORTHODONTIC CENTERS OF AMERICA IN	COM	68750P103	237	10,284	SH	DEF	11
ORTHODONTIC CENTERS OF AMERICA	COM	68750P103	20	850	SH	DEF	12
ORTHODONTIC CTRS AMER INC COM	COM	68750P103	106	4,600	SH	DEF	3
OSHKOSH B GOSH INC	CL A	688222207	5,635	148,300	SH	DEF	6
OSHKOSH B GOSH INC CL A NASD IN	COM	688222207	10	220	SH	DEF	3
OSHKOSH TRUCK CORP. CLASS B	COM	688239201	166	2,800	SH	DEF	2
OSHKOSH TRUCK CORP CL B NASD IN	COM	688239201	3,060	51,770	SH	DEF	3
OSMONICS INC	COM	688350107	48	3,000	SH	DEF	12
OSTEOTECH INC	COM	688582105	10	1,300	SH	DEF	12
OTTER TAIL CORP	COM	689648103	25	800	SH	DEF	12
OTTER TAIL PWR CO COM NASD INDL	COM	689648103	609	19,330	SH	DEF	3
OUTBACK STEAKHOUSE INC	COM	689899102	1,073	30,582	SH	DEF	12
OUTBACK STEAKHOUSE INC	COM	689899102	101	1,900	SH	DEF	15
OUTLOOK GROUP CORP	COM	690113105	175	33,800	SH	DEF	6
OVERLAND DATA INC	COM	690213103	11	650	SH	DEF	12
OVERLAND DATA INC	COM	690213103	411	24,950	SH	DEF	3
OVERSEAS SHIPHOLDING GROUP INC	COM	690368105	175	8,325	SH	DEF	12
OVERSEAS SHIPHOLDING	COM	690368105	13,910	623,500	SH	DEF	6
OVERTURE SERVICES INC	COM	69039R100	642	25,690	SH	DEF	12
OVERTURE SERVICES INC	COM	69039R100	5,808	232,500	SH	DEF	3
OWENS & MINOR INC. NEW	COM	690732102	403	20,400	SH	DEF	9
OWENS & MINOR INC HOLDING CO	COM	690732102	1,869	94,576	SH	DEF	12
OWENS & MINOR INC NEW COM	COM	690732102	3,147	159,260	SH	DEF	3
OWENS CORNING	COM	69073F103	15	12,490	SH	DEF	12
OWENS ILLINOIS INC NEW	COM	690768403	22	1,635	SH	DEF	12
OWENS-ILLINOIS INC	COM	690768403	10,075	733,230	SH	DEF	3
OWOSSO CORP	COM	691217103	166	207,738	SH	DEF	12
OXFORD HEALTH PLANS, INC.	COM	691471106	12	256	SH	DEF	7
OXFORD HEALTH PLANS INC	COM	691471106	276	5,941	SH	DEF	12
OXFORD HEALTH PLANS, INC.	COM	691471106	38,562	830,000	SH	DEF	14
OXFORD HEALTH PLANS	COM	691471106	9	190	SH	DEF	6
OXFORD HEALTH PLANS	COM	691471106	544	11,700	SH	DEF	3
OXFORD INDS INC	COM	691497309	2,929	106,600	SH	DEF	6

OXY CAPITAL TRUST I 8.16 TR	PFD	692070204	77	3,100	SH	DEF 12	
P&F INDUSTRIES	CL A	692830508	39	5,500	SH	DEF 6	
P A M TRANSN SVCS	COM	693149106	1,266	51,200	SH	DEF 6	
P C CONNECTION	COM	69318J100	337	34,600	SH	DEF 6	
PECO ENERGY CO-$3.80 PFD	PFD	693304206	46	800	SH	DEF 12	
PECO ENERGY CO-$4.30 PFD	PFD	693304305	6	100	SH	DEF 12	
PECO ENERGY CO-$4.40 PFD	PFD	693304404	130	2,000	SH	DEF 12	
PECO ENERGY CO-$4.68 PFD	PFD	693304503	7	100	SH	DEF 12	
PECO ENERGY CAP TR II-TR RCPTS	PFD	69331A201	51	2,000	SH	DEF 12	
PG&E CORP	COM	69331C108	31	1,750	SH	DEF 12	
PG&E CORP	COM	69331C108	45,285	2,106,275	SH	DEF 6	2,
PG&E CORP COM	COM	69331C108	22,119	1,236,400	SH	DEF 3	1,
PFF BANCORP INC	COM	69331W104	7,712	228,900	SH	DEF 6	
PF CHANGS CHINA BISTRO INC	COM	69333Y108	87	2,780	SH	DEF 12	
PF CHANGS CHINA BISTRO INC	COM	69333Y108	402	12,800	SH	DEF 3	
PFS BANCORP INC	COM	69335R101	8	500	SH	DEF 12	
PIMCO COMMERCIAL MORTGAGE	UNIT	693388100	145	10,035	SH	DEF 12	
PLC CAPITAL TRUST I-8.25% TR	PFD	693406209	40	1,600	SH	DEF 12	
PLM EQUIPMENT GROWTH FUND	COM	693413106	1	2,680	SH	DEF 12	
PLM EQUIPMENT GROWTH FUND V	COM	69341H402	1	1,250	SH	DEF 12	
PMC CAPITAL INC.	COM	693430100	16	2,400	SH	DEF 2	
PMC CAPITAL INC	COM	693430100	15	2,250	SH	DEF 12	
PMC COMMERCIAL TRUST-SBI	COM	693434102	7	495	SH	DEF 12	
PMC-SIERRA INC	COM	69344F106	36	3,841	SH	DEF 12	
PMI GROUP INC.	COM	69344M101	2,088	54,650	SH	DEF 2	
THE PMI GROUP	COM	69344M101	6,099	159,662	SH	DEF 5	
PMI GROUP INC	COM	69344M101	240	6,270	SH	DEF 12	
THE PMI GROUP INC.	COM	69344M101	174	3,000	SH	DEF 15	
PMI GROUP INC	COM	69344M101	2,980	34,850	SH	DEF 6	
PMI GROUP INC	COM	69344M101	43,434	1,137,020	SH	DEF 3	1,
PNC FINANCIAL SERVICES GROUP	COM	693475105	3,656	69,927	SH	DEF 2	
PNC	COM	693475105	67	1284	SH	DEF 4	
PNC FINANCIAL SERVICES GROUP	COM	693475105	2,994	57,275	SH	DEF 9	
PNC FINANCIAL SVCS GROUP INC	COM	693475105	4,116	78,722	SH	DEF 12	
PNC FINANCIAL SERVICES GROUP	COM	693475105	71	900	SH	DEF 15	
PNC BANK CORP	COM	693475105	1,990	35,810	SH	DEF 6	
PNC BK CORP COM	COM	693475105	26	500	SH	DEF 3	
POSCO SPONSORED ADR	ADR	693483109	130	4,760	SH	DEF 2	
POSCO ADR SPONSORED	COM	693483109	20,986	751,672	SH	DEF 6	
POSCO	ADR	693483109	4,922	180,500	SH	DEF 3	
PP&L CAPITAL TR II-8.10% CUM	PFD	693498206	65	2,600	SH	DEF 12	
PNM RESOURCES INC	COM	69349H107	5	200	SH	DEF 12	
PNM RES INC	COM	69349H107	15,145	582,500	SH	DEF 6	
PNM RESOURCES INC	COM	69349H107	4,305	177,900	SH	DEF 3	
PPG INDUSTRIES, INC.	COM	693506107	349	5,643	SH	DEF 1	
PPG INDUSTRIES, INC.	COM	693506107	847	13,680	SH	DEF 2	
PPG INDUSTRIES INC	COM	693506107	3,273	52,876	SH	DEF 12	
PPG INDUSTRIES INC	COM	693506107	19,017	332,580	SH	DEF 6	
PPL CORPORATION	COM	69351T106	3	100	SH	DEF 2	
PPL CORPORATION	COM	69351T106	324	9,789	SH	DEF 9	
PPL CORPORATION	COM	69351T106	1,409	42,600	SH	DEF 12	
PPL CORPORATION	COM	69351T106	4,719	150,000	SH	DEF 13	
PPL CORP	COM	69351T106	908	25,670	SH	DEF 6	
PPL ELECTRIC UTILITIES CORP	PFD	69351U202	1	12	SH	DEF 12	
PPL CAP FDG TR I	PFD	69352F204	236	12,500	SH	DEF 12	
PS BUSINESS PARKS INC	COM	69360J107	2,237	64,000	SH	DEF 3	
PS BUSINESS PKS INC CALIF	COM	69360J503	13	500	SH	DEF 12	
PSS WORLD MEDICAL INC	COM	69366A100	6	800	SH	DEF 12	
PSS WORLD MEDICAL INC	COM	69366A100	3,579	441,850	SH	DEF 3	
PTEK HOLDINGS INC	COM	69366M104	455	78,762	SH	DEF 12	
PACCAR INC.	COM	693718108	153	3,450	SH	DEF 2	
PACCAR INC	COM	693718108	6	136	SH	DEF 12	

PACCAR INC	COM	693718108	3	60	SH	DEF	6
PAC-WEST TELECOMM INC	COM	69371Y101	7	15,150	SH	DEF	12
PACER INTERNATIONAL INC TENN	COM	69373H106	5	300	SH	DEF	12
PACHOLDER HIGH YIELD FUND INC	UNIT	693742108	6	700	SH	DEF	12
PACIFIC AMERICAN INCOME SHARES	UNIT	693796104	1,539	104,841	SH	DEF	12
PACIFIC CAP BANCORP NEW	COM	69404P101	3,911	163,767	SH	DEF	7
PACIFIC CREST CAPITAL INC	COM	694166109	1	21	SH	DEF	12
PACIFIC CREST CAP	COM	694166109	599	21,300	SH	DEF	6
PACIFIC GAS & ELECTRIC COMPANY	PFD	694308644	28	1,200	SH	DEF	12
PACIFIC NORTHWEST BANCORP	COM	69466M103	626	20,000	SH	DEF	7
PACIFIC NORTHWEST BANCORP	COM	69466M103	371	11,850	SH	DEF	12
PACIFICARE HEALTH SYSTEMS INC	COM	695112102	777	28,583	SH	DEF	12
PACIFICARE HEALTH	COM	695112102	22,647	816,390	SH	DEF	6
PACIFICORP CAPITAL I-8.25% CUM	PFD	695115204	105	4,270	SH	DEF	12
PACIFICORP CAPITAL II-7.70%	PFD	69511N205	17	700	SH	DEF	12
PACKAGING CORP AMER	COM	695156109	442	22,225	SH	DEF	12
PACKETEER INC	COM	695210104	2	400	SH	DEF	12
PACTIV CORP	COM	695257105	1,281	53,828	SH	DEF	12
PACTIV CORPORATION	COM	695257105	9,234	387,970	SH	DEF	3
PAIN THERAPEUTICS INC	COM	69562K100	4	500	SH	DEF	12
PALL CORP.	COM	696429307	50	2,400	SH	DEF	2
PALL CORP.	COM	696429307	120	6,400	SH	DEF	9
PALL CORP	COM	696429307	818	39,431	SH	DEF	12
PALL CORP	COM	696429307	3,183	101,000	SH	DEF	15
PALM BEACH NATIONAL HOLDING CO	COM	696595107	964	20,722	SH	DEF	12
PALM INC	COM	696642107	66	37,780	SH	DEF	12
PALM INC	COM	696642107	3	1,000	SH	DEF	15
PALOMAR MED TECHNOLOGIES INC	COM	697529303	1	613	SH	DEF	12
PAMRAPO BANCORP INC	COM	697738102	12	800	SH	DEF	12
PANAMSAT CORP	COM	697933109	8	310	SH	DEF	6
PAN PACIFIC RETAIL PROPERTIES	COM	69806L104	55	1,610	SH	DEF	12
PAN PAC RETAIL PPTYS INC	COM	69806L104	1,456	42,600	SH	DEF	3
PANERA BREAD CO CL A	COM	69840W108	692	19,920	SH	DEF	12
PAPA JOHNS INTERNATIONAL INC	COM	698813102	372	11,150	SH	DEF	12
PAPA JOHNS INTL	COM	698813102	7,062	208,200	SH	DEF	6
PAPA JOHNS INTERNATIONAL INC	COM	698813102	777	23,260	SH	DEF	3
PARACELSIAN INC	COM	698898103	21	194,333	SH	DEF	12
PARADIGM MEDICAL INDUSTRIES	COM	69900Q108	20	25,000	SH	DEF	12
PARADIGM GENETICS INC	COM	69900R106	3	1,806	SH	DEF	12
PARADYNE NETWORKS INC	COM	69911G107	5	1,220	SH	DEF	12
PARAGON TECHNOLOGIES INC	COM	69912T108	2	300	SH	DEF	12
PARALLEL PETE CORP	COM	699157103	632	221,885	SH	DEF	6
PARAMETRIC TECHNOLOGY CORP	COM	699173100	21	5,866	SH	DEF	12
PAREXEL INTERNATIONAL CORP	COM	699462107	260	18,715	SH	DEF	12
PARK NATIONAL CORP	COM	700658107	14	160	SH	DEF	2
PARK NATIONAL CORP	COM	700658107	142	1,653	SH	DEF	12
PARK OHIO INDS INC OHIO	COM	700677107	2	370	SH	DEF	2
PARKPLACE ENTERTAINMENT CORP	COM	700690100	50	4,915	SH	DEF	12
PARK PL ENTMT CORP	COM	700690100	7	620	SH	DEF	6
PARKER DRILLING CO	COM	701081101	24	7,200	SH	DEF	12
PARKER HANNIFIN CORP.	COM	701094104	56	1,162	SH	DEF	2
PARKER HANNIFIN CORP.	COM	701094104	5	110	SH	DEF	9
PARKER HANNIFIN CORP	COM	701094104	709	14,843	SH	DEF	12
PARKER HANNIFIN CORP	COM	701094104	3	60	SH	DEF	6
PARKVALE FINANCIAL CORP	COM	701492100	688	24,032	SH	DEF	12
PARKVALE FINL CORP	COM	701492100	2,600	89,649	SH	DEF	6
PARKWAY PPTYS INC COM	COM	70159Q104	306	8,400	SH	DEF	3
PARKWAY PPTYS INC	PFD	70159Q302	15	600	SH	DEF	12
PARTNER RE CAP TRUST I	PFD	70212C209	197	7,800	SH	DEF	12
PATINA OIL & GAS CORP	COM	703224105	123	4,500	SH	DEF	3
PATRIOT BANK CORPORATION PA	COM	70335P103	1	100	SH	DEF	12
PATRIOT BANK COR PA	COM	70335P103	485	34,200	SH	DEF	6

PATTERSON DENTAL CO	COM	703412106	259	5,145	SH	DEF	12
PATTERSON-UTI ENERGY INC	COM	703481101	74	2,612	SH	DEF	12
PATTERSON UTI ENGY	COM	703481101	6,635	217,100	SH	DEF	6
PATTERSON-UTI ENERGY INC	COM	703481101	150	5,300	SH	DEF	3
PAXAR CORP	COM	704227107	67	4,000	SH	DEF	12
PAXAR CORP	COM	704227107	5,125	305,990	SH	DEF	3
PAXSON COMMUNICATIONS CORP	COM	704231109	190	34,550	SH	DEF	12
PAYCHEX, INC.	COM	704326107	6,716	214,640	SH	DEF	1
PAYCHEX INC.	COM	704326107	5	150	SH	DEF	2
PAYCHEX INC.	COM	704326107	3	100	SH	DEF	9
PAYCHEX INC	COM	704326107	895	28,615	SH	DEF	11
PAYCHEX INC	COM	704326107	515	16,452	SH	DEF	12
PAYLESS SHOESOURCE INC	COM	704379106	27	467	SH	DEF	12
PAYLESS SHOESOURCE	COM	704379106	18,428	329,600	SH	DEF	6
PAYPAL INC	COM	704508100	152	7,500	SH	DEF	12
PEABODY ENERGY CORPORATION	COM	704549104	181	6,400	SH	DEF	12
PEABODY ENERGY CORP.	COM	704549104	85	3000	SH	DEF	
PEABODY ENERGY CORP C	COM	704549104	27,174	961,030	SH	DEF	6
PEAPACK-GLADSTONE FINANCIAL CO	COM	704692102	2,268	37,062	SH	DEF	1
PEAPACK-GLADSTONE FINANCIAL	COM	704699107	14	236	SH	DEF	12
PEC SOLUTIONS INC	COM	705107100	12	500	SH	DEF	12
PEC SOLUTIONS INC	COM	705107100	832	34,800	SH	DEF	3
PECHINEY SPONSORED AD	COM	705151207	4,029	171,326	SH	DEF	6
PECO II INC	COM	705221109	2	500	SH	DEF	12
PEDIATRIX MEDICAL GROUP INC	COM	705324101	51	2,050	SH	DEF	12
PEDIATRIX MED GROUP COM	COM	705324101	1,097	43,890	SH	DEF	3
PEET'S COFFEE & TEA INC.	COM	705560100	77	4,200	SH	DEF	2
PEETS COFFEE & TEA INC	COM	705560100	9	500	SH	DEF	12
PEGASUS COMMUNICATIONS CORP	COM	705904100	2	2,300	SH	DEF	12
PEGASUS SYSTEMS INC	COM	705906105	2,784	159,100	SH	DEF	3
PENELEC CAPITAL TRUST 7.34%	PFD	706871209	59	2,600	SH	DEF	12
PFIZER	COM	707081103	356	10163	SH	DEF	4
PENN ENGR & MFG CORP	CL A	707389102	498	28,000	SH	DEF	6
PENN ENGR & MFG CORP	COM	707389300	974	54,400	SH	DEF	6
PENN NATIONAL GAMING INC	COM	707569109	11	600	SH	DEF	12
PENN NATIONAL GAMING INC	COM	707569109	7,041	387,920	SH	DEF	3
PENN TREATY AMERN	COM	707874103	854	194,200	SH	DEF	6
PENN VIRGINIA CORP	COM	707882106	1,572	40,319	SH	DEF	12
PENN VIRGINIA CORP	COM	707882106	4,411	124,300	SH	DEF	6
PENN VA CORP COM NASD INDL	COM	707882106	1,463	37,520	SH	DEF	3
PENN VA RESOURCE PARTNERS L P	COM	707884102	1,041	51,384	SH	DEF	12
PENNEY (J C) CO INC.	COM	708160106	30	1,370	SH	DEF	2
J C PENNEY CO INC	COM	708160106	270	12,268	SH	DEF	12
PENNEY J C INC	COM	708160106	298	12,170	SH	DEF	6
JC PENNEY CO INC (HOLDING CO)	COM	708160106	352	16,000	SH	DEF	3
PENNFED CAPITAL TRUST I-8.90%	PFD	708166202	13	500	SH	DEF	12
PENNFED FINL SVCS	COM	708167101	1,697	64,000	SH	DEF	6
PENNROCK FINANCIAL SERVICES	COM	708352109	3	105	SH	DEF	12
PENNSYLVANIA COMMERCE BANCORP INC	COM	708677109	1,028	22,168	SH	DEF	7
PENNSYLVANIA COMMERCE	COM	708677109	71	1,532	SH	DEF	12
PENNSYLVANIA POWER CO-4.24%PFD	PFD	709068100	3	58	SH	DEF	12
PENNSYLVANIA REAL ESTATE	COM	709102107	25	904	SH	DEF	12
PENNZOIL-QUAKER STATE CO	COM	709323109	279	12,952	SH	DEF	12
PENTAIR INC	COM	709631105	537	11,160	SH	DEF	12
PENTAIR INC.	COM	709631105	48,080	1,000,000	SH	DEF	14
PENTAIR INC	COM	709631105	5	100	SH	DEF	6
PENTAIR INC COM NASD INDL	COM	709631105	351	7,300	SH	DEF	3
PENTON MEDIA INC.	COM	709668107	1	300	SH	DEF	2
PENWEST PHARMACEUTICALS CO	COM	709754105	2	100	SH	DEF	12
PEOPLES BANCORP INC-OH	COM	709789101	68	2,389	SH	DEF	12
PEOPLES BANCORP	COM	709789101	960	35,000	SH	DEF	6
PEOPLES BANCSHARES CAPITAL TR	PFD	709793202	50	5,000	SH	DEF	12

PEOPLES BANK-BRIDGEPORT CONN	COM	710198102	131	5,001	SH	DEF	12
PEOPLES BANCORP OF N C INC	COM	710577107	8	462	SH	DEF	12
PEOPLES ENERGY CORP.	COM	711030106	22	600	SH	DEF	2
PEOPLES ENERGY CORP	COM	711030106	77	2,108	SH	DEF	12
PEOPLES ENERGY CORP	COM	711030106	23,262	590,700	SH	DEF	6
PEOPLESOFT, INC.	COM	712713106	442	29,705	SH	DEF	1
PEOPLESOFT INC.	COM	712713106	9	600	SH	DEF	2
PEOPLESOFT INC	COM	712713106	138	9,275	SH	DEF	12
PEP BOYS MANNY MOE & JACK	COM	713278109	329	19,508	SH	DEF	9
PEP BOYS-MANNY MOE & JACK	COM	713278109	59	3,490	SH	DEF	12
PEP BOYS MANNY MOE & JACK COM	COM	713278109	7,643	453,590	SH	DEF	3
THE PEPSI BOTTLING GROUP INC	COM	713409100	3	100	SH	DEF	12
PEPSI BOTTLING GROUP	COM	713409100	5,784	187,800	SH	DEF	3
PEPSIAMERICAS, INC.	COM	71343P200	26	1,767	SH	DEF	2
PEPSIAMERICAS INC	COM	71343P200	158	10,600	SH	DEF	12
PEPSIAMERICAS INC	COM	71343P200	5	330	SH	DEF	6
PEPSIAMERICAS INC	COM	71343P200	1,455	97,400	SH	DEF	3
PEPSICO CAP RES INC GTD DEB	CONV	713440AS4	1,953	20,000	PRN	DEF	12
PEPSICO CAP RES INC GTD DEB	CONV	713440AT2	14,502	156,000	PRN	DEF	12
PEPSICO CAP RES INC GTD DEB	CONV	713440AX3	3,578	50,000	PRN	DEF	12
PEPSICO CAP RES INC GTD DEB	CONV	713440AY1	659	10,000	PRN	DEF	12
PEPSICO	COM	713448108	12,682	263,114	SH	DEF	1
PEPSICO, INC.	COM	713448108	10,419	216,166	SH	DEF	2
PEPSICO	COM	713448108	85	1755	SH	DEF	4
PEPSICO INC COM	COM	713448108	3,934	81,611	SH	DEF	5
PEPSICO, INC.	COM	713448108	945	19,600	SH	DEF	7
PEPSICO, INC.	COM	713448108	1,829	37,947	SH	DEF	9
PEPSICO INC	COM	713448108	15,816	328,141	SH	DEF	11
PEPSICO INC	COM	713448108	19,419	402,891	SH	DEF	12
PEPSICO INC.	COM	713448108	2,935	40,100	SH	DEF	15
PEPSICO INC	COM	713448108	902	17,350	SH	DEF	6
PEPSICO INC	COM	713448108	316	6,500	SH	DEF	
PEPSICO INC COM	COM	713448108	11,474	238,047	SH	DEF	3
PEREGRINE PHARMACEUTICALS INC	COM	713661106	1	1,000	SH	DEF	12
PEREGRINE SYSTEMS INC	COM	71366Q101	5	17,735	SH	DEF	12
PEREGRINE SYSTEMS INC	COM	71366Q101	2	1,500	SH	DEF	15
PERFORMANCE FOOD GROUP CO	COM	713755106	150	4,435	SH	DEF	12
PERFORMANCE FOOD GROUP CO	COM	713755106	159	4,700	SH	DEF	3
PERFORMANCE TECHNOLOGIES INC	COM	71376K102	7	1,000	SH	DEF	12
PERINI CORP	COM	713839108	474	120,000	SH	DEF	6
PERKINELMER, INC.	COM	714046109	2	176	SH	DEF	2
PERKINELMER INC,	COM	714046109	276	25,000	SH	DEF	9
PERKINELMER INC	COM	714046109	46	4,176	SH	DEF	12
PERKINELMER INC	COM	714046109	1	50	SH	DEF	6
PEROT SYSTEMS CORP	COM	714265105	415	38,075	SH	DEF	12
PEROT SYSTEMS CORP CL A	COM	714265105	657	60,300	SH	DEF	3
PERRIGO COMPANY	COM	714290103	7	500	SH	DEF	2
PERRIGO CO	COM	714290103	668	51,375	SH	DEF	12
PERRIGO CO COM NASD INDL	COM	714290103	6,127	471,330	SH	DEF	3
PERVASIVE SOFTWARE INC	COM	715710109	2	500	SH	DEF	12
PETROCORP INC	COM	71645N101	1,335	139,800	SH	DEF	6
PETROCHINA COMPANY LIMITED ADR	ADR	71646E100	1	45	SH	DEF	2
PETROLEUM & RESOURCES CORP	UNIT	716549100	83	3,659	SH	DEF	12
PETROLEO BRASILEIRO S.A.- PETROBRADRAD		71654V101	1	58	SH	DEF	2
PETROLEO BRASILEIRO S.A. - ADR	ADR	71654V101	19,624	1,127,800	SH	DEF	3 1,
PETROLEO BRASILEIRO S.A.-ADR	ADR	71654V408	262	13,900	SH	DEF	3
PETROLEUM DEVELOPMENT CORP-NEV	COM	716578109	6	1,000	SH	DEF	12
PETROLEUM DEV CORP	COM	716578109	1,659	258,800	SH	DEF	6
***PETROQUEST ENERGY INC	COM	716748108	85	15,200	SH	DEF	12
PETSMART INC	COM	716768106	58	3,585	SH	DEF	12
PETSMART INC	COM	716768106	5,761	359,190	SH	DEF	3
PFIZER, INC.	COM	717081103	35,588	1,016,802	SH	DEF	1

PFIZER INC.	COM	717081103	24,149	689,965	SH	DEF	2	
PFIZER INC COM	COM	717081103	10,894	311,266	SH	DEF	5	
PFIZER INC.	COM	717081103	4,623	132,093	SH	DEF	7	
PFIZER INC.	COM	717081103	4,721	134,886	SH	DEF	9	
PFIZER INC	COM	717081103	3,079	87,959	SH	DEF	11	
PFIZER INC	COM	717081103	41,466	1,184,738	SH	DEF	12	
PFIZER INC.	COM	717081103	14,489	272,775	SH	DEF	15	
PFIZER INC	COM	717081103	477	13,000	SH	DEF		
PFIZER INC COM	COM	717081103	55,645	1,589,851	SH	DEF	3	1,
PHARMACEUTICAL PRODUCT	COM	717124101	559	21,220	SH	DEF	12	
PHARMACEUTOCAL PROD DEV INC	COM	717124101	114	4,330	SH	DEF	3	
PHARMACEUTICAL RESOURCES INC	COM	717125108	196	7,050	SH	DEF	12	
PHARMACEUTICAL RES INC COM	COM	717125108	3,157	113,640	SH	DEF	3	
PHARMACEUTICAL HOLDRS TR	COM	71712A206	46	600	SH	DEF	12	
PHARMACOPEIA INC.	COM	71713B104	456	53,500	SH	DEF	9	
PHARMACOPEIA INC	COM	71713B104	24	2,837	SH	DEF	12	
PHARMANETICS INC	COM	71713J107	29	5,750	SH	DEF	12	
PHARMACIA CORP	COM	71713U102	5,106	136,338	SH	DEF	2	
PHARMACIA	COM	71713U102	15	400	SH	DEF	4	
PHARMACIA CORPORATION	COM	71713U102	5,126	136,876	SH	DEF	5	
PHARMACIA CORP	COM	71713U102	19	500	SH	DEF	7	
PHARMACIA CORP	COM	71713U102	363	9,680	SH	DEF	11	
PHARMACIA CORP	COM	71713U102	5,217	139,312	SH	DEF	12	
PHARMACIA CORP.	COM	71713U102	178	3,133	SH	DEF	15	
PHARMACIA CORP	COM	71713U102	1,680	38,897	SH	DEF	6	
PHARMACIA CORPORATION	COM	71713U102	20,125	537,386	SH	DEF	3	
PHELPS DODGE	COM	717265102	10	240	SH	DEF	2	
PHELPS DODGE CORP	COM	717265102	598	14,524	SH	DEF	12	
PHELPS DODGE CORP	COM	717265102	4,572	117,210	SH	DEF	6	
PHILADELPHIA CONS HLDG CO.	COM	717528103	6,306	139,075	SH	DEF	7	
PHILADELPHIA CONSOLIDATED	COM	717528103	45	1,000	SH	DEF	12	
PHILA AUTH INDL DEV PENSION	PFD	71781M206	88	3,500	SH	DEF	12	
PHILADELPHIA SUBURBAN CORP NEW	COM	718009608	146	7,227	SH	DEF	12	
PHILIP MORRIS COS.	COM	718154107	953	21,810	SH	DEF	1	
PHILIP MORRIS COMPANIES INC.	COM	718154107	2,594	59,395	SH	DEF	2	
PHILIP MORRIS COS INC COM	COM	718154107	931	21,325	SH	DEF	5	
PHILIP MORRIS COMPANIES INC	COM	718154107	340	7,775	SH	DEF	11	
PHILIP MORRIS COMPANIES INC	COM	718154107	11,947	273,519	SH	DEF	12	
PHILIP MORRIS COMPANIES	COM	718154107	14,366	216,560	SH	DEF	15	
PHILIP MORRIS CO INC	COM	718154107	3,928	68,620	SH	DEF	6	
PHILIP MORRIS COS INC COM	COM	718154107	42,786	979,536	SH	DEF	3	
PHILLIPS PETROLEUM COMPANY	COM	718507106	3,986	67,701	SH	DEF	2	
PHILLIPS PETROLEUM CO COM	COM	718507106	1,756	29,823	SH	DEF	5	
PHILLIPS PETROLEUM COMPANY	COM	718507106	59	1,000	SH	DEF	7	
PHILLIPS PETROLEUM	COM	718507106	289	4,900	SH	DEF	9	
PHILLIPS PETROLEUM CO	COM	718507106	2,955	50,190	SH	DEF	12	
PHILLIPS PETROLEUM CO	COM	718507106	24,314	422,385	SH	DEF	6	
PHILLIPS PETE CO COM	COM	718507106	9,168	155,700	SH	DEF	3	
PHILLIPS VAN HEUSEN CORP	COM	718592108	83	5,300	SH	DEF	12	
PHILLIPS VAN HEUSEN	COM	718592108	6,911	440,200	SH	DEF	6	
PHILLIPS VAN HEUSEN CORP COM	COM	718592108	1,463	93,800	SH	DEF	3	
THE PHOENIX COMPANIES, INC.	COM	71902E109	17	941	SH	DEF	2	
PHOENIX COMPANIES INC NEW	COM	71902E109	31	1,714	SH	DEF	12	
PHOENIX COS INC NEW	PFD	71902E208	66	2,650	SH	DEF	12	
PHOENIX GROUP CORP	COM	71906P100	1	15,000	SH	DEF	12	
PHOENIX TECHNOLOGIES LTD	COM	719153108	36	3,600	SH	DEF	3	
PHOTON DYNAMICS INC	COM	719364101	31	1,025	SH	DEF	12	
PHOTRONICS INC	COM	719405102	4,227	223,200	SH	DEF	3	
PHYCOGEN INC COM	COM	7194099A4	200	10,288	SH	DEF	5	
PIEDMONT NATURAL GAS CO	COM	720186105	30	800	SH	DEF	2	
PIEDMONT NATURAL GAS CO INC	COM	720186105	713	19,288	SH	DEF	12	
PIER 1 IMPORTS INC.	COM	720279108	21	1,000	SH	DEF	2	

PIER 1 IMPORTS INC	COM	720279108	140	6,650	SH	DEF	12	
PIER 1 IMPORTS INC DEL COM	COM	720279108	970	46,180	SH	DEF	3	
PILGRIMS PRIDE CORP	CL B	721467108	5,490	378,070	SH	DEF	6	
PILGRIMS PRIDE CORP	COM	721467108	3,578	258,440	SH	DEF	6	
PILGRIM'S PRIDE CORP	CL A	721467207	2,072	191,660	SH	DEF	6	
PIMCO CALIF MUN INCOME FUND	UNIT	72200N106	30	2,000	SH	DEF	12	
PIMCO MUN INCOME FUND	UNIT	72200R107	7	500	SH	DEF	12	
PIMCO STRATEGIC GLOBAL GOVT FD	UNIT	72200X104	147	12,804	SH	DEF	12	
PINELAWN CEMETERY	COM	723104105	31	200	SH	DEF	12	
PINNACLE ENTERTAINMENT INC	COM	723456109	681	64,020	SH	DEF	12	
PINNACLE ENTERTAINMENT, INC.	COM	723456109	19,134	1,800,000	SH	DEF	14	1,
HOLLYWOOD PK INC NEW COM	COM	723456109	66	6,200	SH	DEF	3	
PINNACLE BANKSHARES CORP	COM	72345E102	26	1,794	SH	DEF	12	
PINNACLE BUSINESS MANAGEMENT	COM	72345F109	8	2,000,000	SH	DEF	12	
PINNACLE SYSTEMS INC	COM	723481107	18	1,600	SH	DEF	12	
PINNACLE SYS INC COM	COM	723481107	1,664	151,430	SH	DEF	3	
PINNACLE WEST CAPITAL CORP	COM	723484101	45	1,150	SH	DEF	12	
PINNACLE WEST CAP	COM	723484101	7	180	SH	DEF	6	
PINNACLE WEST CAP CORP COM	COM	723484101	6,477	163,980	SH	DEF	3	
PIONEER HIGH INCOME TR	UNIT	72369H106	62	4,537	SH	DEF	12	
PIONEER INTEREST SHARES	UNIT	723703104	52	4,400	SH	DEF	12	
PIONEER NATURAL RESOURCES CO	COM	723787107	24	910	SH	DEF	12	
PIONEER NATURAL RES	COM	723787107	5	210	SH	DEF	6	
PIONEER RAILCORP	COM	723839106	2	1,000	SH	DEF	12	
PIONEER STANDARD	COM	723877106	554	53,300	SH	DEF	2	
PIONEER STANDARD ELECTRONICS	COM	723877106	41	3,950	SH	DEF	12	
PIONEER STD ELECTRS	COM	723877106	2,159	190,200	SH	DEF	6	
PITNEY-BOWES, INC.	COM	724479100	833	20,979	SH	DEF	2	
PITNEY-BOWES, INC.	COM	724479100	2,233	56,230	SH	DEF	9	
PITNEY BOWES INC AVEC DROITS	COM	724479100	1,562	39,322	SH	DEF	12	
PITNEY BOWES INC.	COM	724479100	3,016	50,000	SH	DEF	15	
PITNEY BOWES INC	COM	724479100	1,189	30,180	SH	DEF	6	
PITNEY BOWES INC COM	COM	724479100	1,176	29,600	SH	DEF	3	
PITTSBURGH & WEST VIRGINIA	COM	724819107	9	1,000	SH	DEF	12	
PITTSBURGH FINANCIAL CORP	COM	725098107	21	1,500	SH	DEF	12	
PITTSTON CO COM BRINKS GRP	COM	725701106	3,156	131,520	SH	DEF	3	
PIXAR	COM	725811103	62	1,400	SH	DEF	12	
PIXAR	COM	725811103	2,706	64,430	SH	DEF	6	
PIXELWORKS INC	COM	72581M107	125	14,930	SH	DEF	3	
PLACER DOME INC.	COM	725906101	23	2,042	SH	DEF	2	
***PLACER DOME INC	COM	725906101	1,306	116,480	SH	DEF	12	
***PLACER DOME INC-8.625% CDN	PFD	725906200	57	2,300	SH	DEF	12	
PLAINS ALL AMERICAN PIPELINE	COM	726503105	149	5,781	SH	DEF	12	
PLAINS RESOURCES INC. NEW	COM	726540503	642	24,000	SH	DEF	2	
PLAINS RESOURCES INC	COM	726540503	631	23,600	SH	DEF	3	
PLANAR SYSTEMS INC	COM	726900103	3,176	164,980	SH	DEF	3	
PLAN VISTA CORP	COM	72701P105	1	322	SH	DEF	12	
PLANTRONICS INC NEW	COM	727493108	29	1,500	SH	DEF	12	
PLAYBOY ENTERPRISES INC	COM	728117300	51	4,000	SH	DEF	12	
PLAYTEX PRODUCTS INC	COM	72813P100	5	375	SH	DEF	12	
PLAYTEX PRODUCTS INC	COM	72813P100	6,733	519,900	SH	DEF	3	
PLUG PWR INC	COM	72919P103	1	150	SH	DEF	12	
PLUM CREEK TIMBER COMPANY, INC.	COM	729251108	166	5,393	SH	DEF	2	
PLUM CREEK TIMBER	COM	729251108	40	1315	SH	DEF	4	
PLUM CREEK TIMBER COMPANY, INC	COM	729251108	436	14,200	SH	DEF	5	
PLUM CREEK TIMBER COMPANY, INC.	COM	729251108	22	708	SH	DEF	7	
PLUM CREEK TIMBER CO INC	COM	729251108	2,355	76,714	SH	DEF	12	
POGO PRODUCING CO	COM	730448107	50	1,543	SH	DEF	12	
POGO PRODUCING CO	COM	730448107	7,880	249,200	SH	DEF	6	
POGO PRODUCING CO COM	COM	730448107	786	24,110	SH	DEF	3	
POLARIS INDS INC	COM	731068102	1,238	17,800	SH	DEF	6	
POLARIS INDS INC COM	COM	731068102	12,630	194,310	SH	DEF	3	

POLO RALPH LAUREN	CL A	731572103	5	210	SH	DEF	6
POLYCOM INC	COM	73172K104	2	200	SH	DEF	2
POLYCOM INC	COM	73172K104	500	41,730	SH	DEF	12
POLYMEDICA CORP	COM	731738100	86	3,380	SH	DEF	12
POLYONE CORP	COM	73179P106	101	9000	SH	DEF	
POLYONE CORP	COM	73179P106	973	83,350	SH	DEF	6
POLYONE CORPORATION	COM	73179P106	1,960	174,200	SH	DEF	3
POMEROY COMPUTER RESOURCES INC.	COM	731822102	25	1,695	SH	DEF	2
POMEROY COMPUTER RES	COM	731822102	3,180	213,400	SH	DEF	6
POPE & TALBOT INC	COM	732827100	26	1,400	SH	DEF	12
***POPULAR INC	COM	733174106	2,862	84,985	SH	DEF	12
POPULAR INC	COM	733174106	2	50	SH	DEF	6
POPULAR INC COM	COM	733174106	12,076	358,545	SH	DEF	3
PORT FINANCIAL CORP	COM	734119100	10	260	SH	DEF	12
PORTAL SOFTWARE	COM	736126103	38	50000	SH	DEF	4
PORTAL SOFTWARE INC	COM	736126103	13	17,498	SH	DEF	12
PORTLAND GENERAL ELECTRIC CO	COM	736508854	6	300	SH	DEF	12
PORTUGAL TEL SGPS SA	COM	737273102	52	7,140	SH	DEF	6
POSSIS MEDICAL INC.	COM	737407106	6	500	SH	DEF	2
POSSIS MEDICAL INC COM	COM	737407106	90	7,300	SH	DEF	3
POST PROPERTIES INC.	COM	737464107	1,088	36,090	SH	DEF	2
POST PROPERTIES INC	COM	737464107	125	4,138	SH	DEF	12
POST PROPERTIES INC-7.625% CUM	PFD	737464404	29	1,250	SH	DEF	12
***POTASH CORP OF SASKATCHEWAN	COM	73755L107	20	300	SH	DEF	12
POTOMAC ELECTRIC POWER CO	COM	737679100	37	1,710	SH	DEF	2
POTOMAC ELECTRIC POWER CO	COM	737679100	1,389	64,663	SH	DEF	12
POTOMAC ELEC PWR CO	COM	737679100	5	230	SH	DEF	6
POTOMAC ELEC PWR CO COM	COM	737679100	642	29,900	SH	DEF	3
POTOMAC ELECTRIC POWER CO TR I	PFD	73767N208	181	7,300	SH	DEF	12
POWERGEN PLC-SPONSORED ADR FINAL	ADR	738905405	70	1,500	SH	DEF	2
POWER-ONE INC	COM	739308104	22	3,500	SH	DEF	12
POWERWAVE TECHNOLOGIES INC	COM	739363109	16	1,800	SH	DEF	12
POWERWAVE TECHNOLOGIES INC	COM	739363109	775	84,590	SH	DEF	3
PRACTICEWORKS INC	COM	739419109	2	100	SH	DEF	12
POZEN INC	COM	73941U102	3	500	SH	DEF	12
PRAECIS PHARMACEUTICALS INC	COM	739421105	16	4,600	SH	DEF	2
PRAECIS PHARMACEUTICALS INC	COM	739421105	33	9,425	SH	DEF	12
PRAXAIR INC.	COM	74005P104	60	1,045	SH	DEF	2
PRAXAIR INC	COM	74005P104	330	5,800	SH	DEF	5
PRAXAIR INC.	COM	74005P104	57	1,000	SH	DEF	7
PRAXAIR INC	COM	74005P104	365	6,399	SH	DEF	12
PRAXAIR	COM	74005P104	87	1,000	SH	DEF	15
PRAXAIR INC	COM	74005P104	872	15,580	SH	DEF	6
PRE-PAID LEGAL SERVICES INC	COM	740065107	26	1,300	SH	DEF	12
PRECISION CASTPARTS CORP	COM	740189105	103	3,115	SH	DEF	12
PRECISION CASTPARTS C	COM	740189105	13,203	384,075	SH	DEF	6
PRECISION CASTPARTS CORP COM	COM	740189105	426	12,900	SH	DEF	3
PRECISION DRILLING CORP	COM	74022D100	66	1900	SH	DEF	
PRECISION DRILLING CORP COM	COM	74022D100	9,225	265,540	SH	DEF	3
PREFERRED INCOME OPPORTUNITY	UNIT	74037H104	15	1,200	SH	DEF	12
PREFERREDPLUS TR	PFD	740434402	7	1,000	SH	DEF	12
PREMCOR INC	COM	74045Q104	62	2,400	SH	DEF	3
PRENTISS PROPERTIES TRUST	COM	740706106	9	280	SH	DEF	2
PRENTISS PPTYS TRUST	COM	740706106	905	28,500	SH	DEF	3
PRESIDENTIAL LIFE CORP	COM	740884101	83	4,098	SH	DEF	12
PRESIDENTIAL LIFE CO	COM	740884101	152	7,500	SH	DEF	3
PRESIDENTIAL REALTY CORP NEW	COM	741004204	1	100	SH	DEF	12
PRESSTEK INC	COM	741113104	1	300	SH	DEF	12
PRESTIGE BANCORP INC	COM	741115109	2	175	SH	DEF	12
PRICE COMMUNICATIONS CORP NEW	COM	741437305	150	9,400	SH	DEF	12
PRICE COMMUN CORP COMMON STK.	COM	741437305	9	536	SH	DEF	16
PRICE LEGACY CORP	COM	74144P205	8	500	SH	DEF	12

PRICE T ROWE GROUP INC	COM	74144T108	2,891	87,911	SH	DEF	12
T ROWE PRICE GROUP INC	COM	74144T108	15	450	SH	DEF	6
PRICELINE.COM INC	COM	741503106	181	64,900	SH	DEF	12
PRIDE INTERNATIONAL INC	COM	74153Q102	185	11,800	SH	DEF	12
PRIDE INTL INC DEL	COM	74153Q102	549	28,280	SH	DEF	6
PRIME MEDICAL SERVICES INC NEW	COM	74156D108	12	1,000	SH	DEF	12
PRIME MED SVC	COM	74156D108	2,291	251,000	SH	DEF	6
PRIME RETAIL INC	COM	741570105	3	22,498	SH	DEF	12
PRIME RETAIL INC-8.50% CONV	PFD	741570303	5	1,697	SH	DEF	12
PRIMEDIA INC	COM	74157K101	8	6,200	SH	DEF	12
PRIME GROUP REALTY TRUST-SBI	COM	74158J103	13	2,025	SH	DEF	12
PRIME GROUP REALTY TRUST 9.0%	PFD	74158J202	39	2,250	SH	DEF	12
PRIME HOSPITALITY	COM	741917108	4,062	321,400	SH	DEF	6
PRIMUS TELECOMMUNICATIONS	COM	741929103	4	6,250	SH	DEF	12
PRIDE INTERNATIONAL INC.	COM	741932107	78	5,000	SH	DEF	2
PRINCETON REVIEW INC	COM	742352107	53	5,800	SH	DEF	12
PRINCETON VIDEO IMAGE INC	COM	742476104	1	500	SH	DEF	12
PRINCIPAL FINANCIAL GROUP INC	COM	74251V102	3,266	105,340	SH	DEF	2
PRINCIPAL FINANCIAL GROUP	COM	74251V102	2,334	75,295	SH	DEF	5
PRINCIPAL FINANCIAL GROUP INC	COM	74251V102	429	13,843	SH	DEF	12
PRINCIPAL FINL GRP	COM	74251V102	49	1,600	SH	DEF	6
PRIN TREAS RCPT-PRIN PMT ON	CONV	742520AB5	4,841	50,000	PRN	DEF	12
PRIORITY HEALTHCARE CORP-CL B	COM	74264T102	2	80	SH	DEF	12
PRIORITY HEALTHCARE CORP CL B	COM	74264T102	233	9,900	SH	DEF	3
PROBUSINESS SERVICES INC	COM	742674104	4	300	SH	DEF	12
PRIVATEBANCORP CAPITAL TR I	PFD	74268E200	101	9,400	SH	DEF	12
PROCTER & GAMBLE CO.	COM	742718109	1,753	19,630	SH	DEF	1
PROCTER & GAMBLE CO.	COM	742718109	52,760	590,813	SH	DEF	2
PROCTER & GAMBLE	COM	742718109	466	5222	SH	DEF	4
PROCTER & GAMBLE CO COM	COM	742718109	15,077	168,831	SH	DEF	5
PROCTER & GAMBLE CO.	COM	742718109	1,874	20,990	SH	DEF	7
PROCTER & GAMBLE CO.	COM	742718109	1,055	11,818	SH	DEF	9
PROCTER & GAMBLE CO	COM	742718109	7,141	79,965	SH	DEF	11
PROCTER & GAMBLE CO	COM	742718109	27,688	310,056	SH	DEF	12
PROCTER & GAMBLE CO.	COM	742718109	827	6,100	SH	DEF	15
PROCTER & GAMBLE CO	COM	742718109	7,043	78,650	SH	DEF	6
PROCTER & GAMBLE CO COM	COM	742718109	45,363	507,981	SH	DEF	3
***PROCYON BIOPHARMA INC	COM	74280P100	12	25,000	SH	DEF	12
PROGRESS ENERGY INC.	COM	743263105	787	15,130	SH	DEF	2
PROGRESS ENERGY INC	COM	743263105	320	6,150	SH	DEF	9
PROGRESS ENERGY INC	COM	743263105	1,032	19,851	SH	DEF	11
PROGRESS ENERGY INC	COM	743263105	2,931	56,348	SH	DEF	12
PROGRESS ENERGY INC.	COM	743263105	103	1,300	SH	DEF	15
PROGRESS ENERGY INC	COM	743263105	62	1,187	SH	DEF	6
PROGRESS FINL CORP	COM	743266108	325	32,500	SH	DEF	6
PROGRESS SOFTWARE CORP	COM	743312100	6	400	SH	DEF	12
PROGRESS SOFTWARE CO	COM	743312100	4,510	305,610	SH	DEF	3
PROGRESSIVE CORP-OHIO	COM	743315103	246	4,260	SH	DEF	12
PROLOGIS	COM	743410102	79	3,050	SH	DEF	2
PROLOGIS	COM	743410102	846	32,539	SH	DEF	12
PROLOGIS	PFD	743410508	185	7,426	SH	DEF	12
PROLOGIS	PFD	743410607	52	2,000	SH	DEF	12
***PROMETIC LIFE SCIENCES	COM	74342Q104	2	1,100	SH	DEF	12
PROPHET 21	COM	743459109	1	100	SH	DEF	4
PROQUEST COMPANY	COM	74346P102	7	200	SH	DEF	12
PROQUEST COMPANY	COM	74346P102	408	11,505	SH	DEF	3
PROSPECT STREET HIGH INCOME	UNIT	743586406	11	2,339	SH	DEF	12
PROTECTIVE LIFE CORP.	COM	743674103	2,877	86,925	SH	DEF	7
PROTECTIVE LIFE CORP	COM	743674103	58	1,750	SH	DEF	12
PROTECTIVE LIFE CORP	COM	743674103	5	140	SH	DEF	6
PROTEIN DESIGN LABS, INC.	COM	74369L103	37	3400	SH	DEF	4
PROTEIN DESIGN LABS INC	COM	74369L103	21	1,930	SH	DEF	12

PROTON ENERGY SYSTEM INC	COM	74371K101	10	3,000	SH	DEF	12	
PROVIDENT BANKSHARES	COM	743859100	10	414	SH	DEF	4	
PROVIDENT BANKSHARES CORP.	COM	743859100	24	1,001	SH	DEF	7	
PROVIDENT BANKSHARES CORP	COM	743859100	1,416	59,768	SH	DEF	12	
PROVIDENT FINANCIAL GRP	COM	743866105	705	24,312	SH	DEF	2	
PROVIDENT FINANCIAL GROUP	COM	743866105	445	15335	SH	DEF	4	
PROVIDENT FINANCIAL GROUP INC	COM	743866105	229	7,900	SH	DEF	12	
PROVIDENT FINL HLDGS	COM	743868101	242	7,500	SH	DEF	6	
PROVIDENT CAPITAL TRUST II	PFD	74386E207	32	1,350	SH	DEF	12	
PROVIDENT CAPITAL TRUST III	PFD	74386F303	104	4,000	SH	DEF	12	
PROVIDENT CAP TRUST IV	PFD	74386H200	20	800	SH	DEF	12	
***PROVIDENT ENERGY TRUST	COM	74386K104	7	1,000	SH	DEF	12	
PROVINCE HEALTHCARE CO	COM	743977100	20	900	SH	DEF	12	
PROVINCE HEALTHCARE CO	COM	743977100	164	7,350	SH	DEF	3	
PROVIDENT TRUST II	PFD	74405Y200	340	12,705	SH	DEF	12	
PROVIDIAN FINANCIAL CORP.	COM	74406A102	2	400	SH	DEF	2	
PROVIDIAN FINANCIAL CORP.	COM	74406A102	12,032	2,046,204	SH	DEF	8	
PROVIDIAN FINANCIAL CORP.	COM	74406A102	79,968	13,600,000	SH	DEF	10	13,
PROVIDIAN FINANCIAL CORP	COM	74406A102	1,552	263,936	SH	DEF	12	
PROVIDIAN FINANCIAL CORP.	COM	74406A102	58,800	10,000,000	SH	DEF	14	10,
PROVIDIAN FINANCIAL CORP	COM	74406A102	29	5000	SH	DEF		
PRUDENTIAL FINANCIAL INC	COM	744320102	54	1,606	SH	DEF	2	
PRUDENTIAL FINANCIAL INC	COM	744320102	1,121	33,614	SH	DEF	12	
PSINET INC	PFD	74437C309	8	2,750	SH	DEF	12	
PUBLIC SERVICE ELEC & GAS CO	PFD	744567504	33	500	SH	DEF	12	
PUBLIC SVC ELEC & GAS CAP LP	PFD	744569302	76	3,000	SH	DEF	12	
PUBLIC SERVICE ENTERPRISE GROUP	COM	744573106	27	615	SH	DEF	2	
PUBLIC SERVICE ENTERPRISE GROUP	COM	744573106	807	18,632	SH	DEF	9	
PUBLIC SERVICE ENTERPRISE	COM	744573106	2,133	49,268	SH	DEF	12	
PUBLIC SVC ENTERPR	COM	744573106	5	100	SH	DEF	6	
PUBLIC STORAGE INC	COM	74460D109	11	291	SH	DEF	12	
PUBLIC STORAGE INC	COM	74460D109	3,555	96,750	SH	DEF	6	
PUBLIC STORAGE INC COM	COM	74460D109	22,902	617,300	SH	DEF	3	
PUBLIC STORAGE INC	PFD	74460D620	152	6,100	SH	DEF	12	
PUBLIC STORAGE INC 7.625%	PFD	74460D646	35	1,400	SH	DEF	12	
PUBLIC STORAGE INC	PFD	74460D653	135	5,400	SH	DEF	12	
PUBLIC STORAGE INC	PFD	74460D687	109	4,300	SH	DEF	12	
PUBLIC STORAGE INC-10% CUM PFD	PFD	74460D703	22	800	SH	DEF	12	
PUBLIC STORAGE INC 8.60% PERP	PFD	74460D711	38	1,450	SH	DEF	12	
PUBLIC STORAGE INC DEP SH	PFD	74460D760	95	3,700	SH	DEF	12	
PUBLIC STORAGE INC DEP SHS	PFD	74460D778	3	100	SH	DEF	12	
PUBLIC STORAGE 8.75% CUM PERP	PFD	74460D794	21	800	SH	DEF	12	
PUBLIC STORAGE INC-DEP SHS	PFD	74460D828	25	1,000	SH	DEF	12	
PUBLICIS GROUPE S A N	COM	74463M106	391	14,410	SH	DEF	6	
PUGET ENERGY INCORPORATED	COM	745310102	4	200	SH	DEF	7	
PUGET ENERGY INC	COM	745310102	335	16,233	SH	DEF	12	
PUGET ENERGY INC NEW	COM	745310102	8,685	418,328	SH	DEF	6	
PUGET SOUND ENERGY CAPTAL	PFD	74531W201	24	1,000	SH	DEF	12	
PULASKI FINANCIAL CORP	COM	745548107	291	15,000	SH	DEF	12	
PULITZER INC	COM	745769109	109	2,100	SH	DEF	3	
PULTE HOMES INC	COM	745867101	57	994	SH	DEF	12	
PULTE HOMES INC	COM	745867101	7	130	SH	DEF	6	
PURE WORLD INC	COM	74622C106	4	6,017	SH	DEF	12	
PURE RESOURCES INC	COM	74622E102	104	5,000	SH	DEF	12	
PURE RESOURCES INC	COM	74622E102	1,907	88,500	SH	DEF	6	
PUTNAM CONVERTIBLE OPPORTUNIT-	UNIT	746479104	100	6,400	SH	DEF	12	
PUTNAM HIGH INCOME CONVERTIBLE	UNIT	746779107	12	1,900	SH	DEF	12	
PUTNAM HIGH YIELD MUNICIPAL	UNIT	746781103	27	3,440	SH	DEF	12	
PUTNAM INVESTMENT GRADE	UNIT	746805100	95	8,200	SH	DEF	12	
PUTNAM MANAGED HIGH YIELD	UNIT	746819101	62	7,600	SH	DEF	12	
PUTNAM MANAGED MUNICIPAL	UNIT	746823103	200	24,994	SH	DEF	12	
PUTNAM MASTER INCOME TRUST-SBI	UNIT	74683K104	786	113,300	SH	DEF	12	

PUTNAM PREMIER INCOME TRUST	UNIT	746853100	1,039	165,766	SH	DEF	12	
PUTNAM MASTER INTERMEDIATE	UNIT	746909100	916	146,280	SH	DEF	12	
PUTNAM TAX FREE HEALTH CARE	UNIT	746920107	134	11,000	SH	DEF	12	
PUTNAM NEW YORK INVESTMENT	UNIT	746921105	19	1,500	SH	DEF	12	
PUTNAM MUNICIPAL OPPORTUNITIES	UNIT	746922103	174	13,400	SH	DEF	12	
***QLT INC	COM	746927102	1	100	SH	DEF	12	
QLOGIC CORP	COM	747277101	156	4,095	SH	DEF	12	
Q E P INC	COM	74727K102	126	29,575	SH	DEF	6	
Q-NET TECHNOLOGIES INC	COM	74728V107	3	2,500	SH	DEF	12	
QUAKER CHEMICAL CORP	COM	747316107	59	2,400	SH	DEF	12	
QUAKER CHEM CORP	COM	747316107	3,264	145,700	SH	DEF	6	
QUAKER CITY BANCORP	COM	74731K106	975	27,100	SH	DEF	6	
QUAKER FABRIC	COM	747399103	183	14,000	SH	DEF	6	
QUALCOMM INC.	COM	747525103	437	15,905	SH	DEF	2	
QUALCOMM INC	COM	747525103	503	18,280	SH	DEF	5	
QUALCOMM INC	COM	747525103	5,463	198,710	SH	DEF	12	
QUALCOMM INC.	COM	747525103	4	100	SH	DEF	15	
QUALCOMM	COM	747525103	473	17,200	SH	DEF	3	
QUALITY SYSTEMS INC	COM	747582104	217	12,870	SH	DEF	12	
QUALSTAR CORP	COM	74758R109	7	1,000	SH	DEF	6	
QUANEX CORP	COM	747620102	8,924	247,200	SH	DEF	6	
QUANEX CORP COM	COM	747620102	12,616	288,690	SH	DEF	3	
QUANTA SVCS INC	COM	74762E102	12,045	958,200	SH	DEF	6	
QUANTUM-DLT & STORAGE	COM	747906204	6	1410	SH	DEF	4	
QUANTUM CORP DSSG COM	COM	747906204	55	13,028	SH	DEF	12	
QUANTUM CORP	COM	747906204	1,975	282,200	SH	DEF	6	
QUEENSTOWN BANCORP OF MARYLAND	COM	74831Y105	12	212	SH	DEF	12	
QUEST DIAGNOSTICS INC	COM	74834L100	939	10,908	SH	DEF	12	
QUESTAR CORP.	COM	748356102	40	1,600	SH	DEF	2	
QUESTAR CORP	COM	748356102	299	12,100	SH	DEF	5	
QUESTAR CORP	COM	748356102	16	665	SH	DEF	12	
QUESTAR CORP	COM	748356102	6,920	251,000	SH	DEF	6	
QUIKSILVER INC	COM	74838C106	2,178	94,500	SH	DEF	6	
QUINTILES TRANSNATIONAL CORP	COM	748767100	2,411	192,999	SH	DEF	12	
QUINTILES TRANSNATION	COM	748767100	3,559	263,430	SH	DEF	6	
QUINTILES TRANSNATIONAL CORP	COM	748767100	24	1,900	SH	DEF	3	
QUINTON CARDIOLOGY SYSTEM	COM	748773108	151	16,700	SH	DEF	3	
QWEST COMMUNICATIONS INTERNATIONA	COMIN	749121109	124	44,134	SH	DEF	2	
QWEST COMMUNICATIONS	COM	749121109	77	27400	SH	DEF	4	
QWEST COMMUNICATIONS INTERNATI	COM	749121109	541	193,328	SH	DEF	5	
QWEST COMMUNICATIONS INTERNATIONA	COMIN	749121109	1	326	SH	DEF	7	
QWEST COMMUNICATIONS INTERNATIONA	COMINC	749121109	56,025	20,008,870	SH	DEF	8	
QWEST COMMUNICATIONS INTERNATIONA	COMIN	749121109	16	8,795	SH	DEF	9	
QWEST COMMUNICATIONS INTERNATIONA	COMIN	749121109	106,930	38,189,460	SH	DEF	10	38,
QWEST COMMUNICATIONS INTL INC	COM	749121109	42	15,077	SH	DEF	11	
QWEST COMMUNICATIONS	COM	749121109	1,090	389,224	SH	DEF	12	
QWEST COMMUNICATIONS INTL. INC.	COM	749121109	7	1,600	SH	DEF	15	
QWEST COMMUNICATIONS INTL INC	COM	749121109	14	5000	SH	DEF		
QWEST COMMUNCTN INTL	COM	749121109	4,757	921,850	SH	DEF	6	
R & B INC	COM	749124103	918	94,300	SH	DEF	6	
R&G FINANCIAL CORP CL B	COM	749136107	12,530	528,450	SH	DEF	3	
RAIT INVESTMENT TRUST	COM	749227104	20	853	SH	DEF	12	
RBI CAPITAL TRUST I-9.10%	PFD	749257200	34	3,500	SH	DEF	12	
RCM TECHNOLOGIES INC	COM	749360400	843	163,600	SH	DEF	6	
RCN CORPORATION	COM	749361101	9	6536	SH	DEF	4	
RCN CORP	COM	749361101	63	45,758	SH	DEF	12	
REI TRUST I TRUST ORIGINATED	PFD	749490207	235	13,525	SH	DEF	12	
R H INVESTMENT COMPANY INC	COM	749550992	2,891	14,908	SH	DEF	5	
RFS HOTEL INVESTORS INC	COM	74955J108	144	10,600	SH	DEF	12	
RGC RESOURCES INC	COM	74955L103	38	2,100	SH	DEF	12	
RHBT FINANCIAL CORP	COM	74955Q102	22	1,500	SH	DEF	12	
R.H. DONNELLY CORP.	COM	74955W307	62	2,224	SH	DEF	2	

R.H. DONNELLY CORP.	COM	74955W307	182	6,500	SH	DEF	9	
R H DONNELLEY CORP (NEW)	COM	74955W307	3	102	SH	DEF	12	
RH DONNELLEY CORP	COM	74955W307	8,348	298,450	SH	DEF	3	
RGS ENERGY GRP INC	COM	74956K104	5,957	148,780	SH	DEF	6	
RLI CORP	COM	749607107	26	500	SH	DEF	12	
RPM INC-OHIO	COM	749685103	552	36,219	SH	DEF	12	
RPM INC OHIO COM NASD INDL	COM	749685103	5,623	368,750	SH	DEF	3	
RSA SECURITY INC	COM	749719100	6	1,305	SH	DEF	12	
***RADIANT ENERGY CORP	COM	749931101	1	18,000	SH	DEF	12	
RF MICRO DEVICES INC	COM	749941100	743	97,477	SH	DEF	12	
R G S ENERGY GROUP INC	COM	749CSH995	259	6,550	SH	DEF	12	
R G S ENERGY GROUP INC	COM	749STK984	134	3,412	SH	DEF	12	
RACING CHAMPIONS CORP	COM	750069106	373	21,000	SH	DEF	3	
RADIAN GROUP INC.	COM	750236101	8,988	183,996	SH	DEF	8	
RADIAN GROUP INC.	COM	750236101	123,395	2,526,000	SH	DEF	10	2,
RADIAN GROUP INC	COM	750236101	502	10,275	SH	DEF	12	
RADIAN GROUP INC	COM	750236101	11	200	SH	DEF	6	
RADIAN GROUP INC	COM	750236101	32,457	664,420	SH	DEF	3	
RADIANT SYSTEMS INC	COM	75025N102	19	1,450	SH	DEF	12	
RADIOLOGIX INC	COM	75040K109	2,436	182,600	SH	DEF	6	
RADIO ONE INC CL D	COM	75040P405	73	4,900	SH	DEF	3	
RADIO UNICA COMMUNICATIONS	COM	75040Q106	4	2,500	SH	DEF	12	
RADIOSHACK CORP	COM	750438103	1,609	53,537	SH	DEF	12	
RADIOSHACK CORP	COM	750438103	1,014	29,600	SH	DEF	6	
RADISYS CORP	COM	750459109	3	300	SH	DEF	12	
RADVA CORP	COM	750610107	1	3,850	SH	DEF	12	
RADYNE COMSTREAM INC	COM	750611402	2	500	SH	DEF	12	
RADYNE COMSTREAM INC	COM	750611402	102	22,900	SH	DEF	6	
RAILAMERICA INC	COM	750753105	98	9,090	SH	DEF	12	
RAINDANCE COMMUNICATIONS INC	COM	75086X106	6	1,000	SH	DEF	12	
RAMBUS INC.	COM	750917106	16	3,900	SH	DEF	2	
RAMBUS INC	COM	750917106	21	5,134	SH	DEF	12	
RALCORP HOLDINGS INC NEW	COM	751028101	5	150	SH	DEF	12	
RALCORP HLDGS INC COM	COM	751028101	2,019	64,600	SH	DEF	3	
RAMTRON INTERNATIONAL CORPORATION	COM	751907304	1	400	SH	DEF	2	
RANGE RESOURCES CORP	COM	75281A109	3,470	655,900	SH	DEF	6	
RANGE RESOURCES CORP	COM	75281A109	471	84,030	SH	DEF	3	
RATIONAL SOFTWARE CORP COM	COM	75409P202	204	24,863	SH	DEF	5	
RATIONAL SOFTWARE CORP NEW	COM	75409P202	87	10,545	SH	DEF	12	
RATIONAL SOFTWARE CORP COM NEW	COM	75409P202	80	9,800	SH	DEF	3	
RAVEN INDUSTRIES INC	COM	754212108	61	2,250	SH	DEF	12	
RAVEN INDS INC	COM	754212108	1,327	49,800	SH	DEF	6	
RAYMOND JAMES FINANCIAL INC.	COM	754730109	32	1,125	SH	DEF	2	
RAYMOND JAMES FINANCIAL INC	COM	754730109	125	4,374	SH	DEF	12	
RAYONIER INC.	COM	754907103	23	475	SH	DEF	2	
RAYONIER INC.	COM	754907103	5	100	SH	DEF	7	
RAYONIER INC	COM	754907103	84	1,704	SH	DEF	12	
RAYOVAC CORP	COM	755081106	22	1,200	SH	DEF	12	
RAYOVAC CORP	COM	755081106	571	31,300	SH	DEF	6	
RAYTHEON COMPANY	COM	755111507	400	9,816	SH	DEF	2	
RAYTHEON CO	COM	755111507	2,412	59,184	SH	DEF	12	
RAYTHEON CO NEW COM	COM	755111507	72,676	1,700,830	SH	DEF	6	1,
RAYTHEON CO	PFD	755111606	40	600	SH	DEF	12	
RAZORFISH INC	COM	755236106	1	7,700	SH	DEF	12	
READ RITE CORP	COM	755246105	1	1,800	SH	DEF	12	
READERS DIGEST ASSOCIATION INC	COM	755267101	11	600	SH	DEF	12	
REALNETWORKS INC	COM	75605L104	39	9,635	SH	DEF	12	
REALTY INCOME CORP	COM	756109104	220	5,970	SH	DEF	12	
REALTY INCOME CORP 8.25%	PFD	756109203	5	175	SH	DEF	12	
REALTY PARKING PROPERTIES LP	COM	756124103	9	876	SH	DEF	12	
REALTY PARKING PROPERTIES LP	COM	756124202	9	800	SH	DEF	12	
RECKSON ASSOCIATES REALTY CORP	COM	75621K106	394	15,825	SH	DEF	12	

RECKSON ASSOCS RLTY CORP	COM	75621K304	200	7,843	SH	DEF	12	
RED HAT INC	COM	756577102	80	13,630	SH	DEF	12	
RED HAT INC	COM	756577102	29	5000	SH	DEF		
REDBACK NETWORKS INC	COM	757209101	3	1,495	SH	DEF	12	
REDWOOD TRUST INC	COM	758075402	431	13,693	SH	DEF	12	
REEBOK INTERNATIONAL LTD	COM	758110100	152	5,138	SH	DEF	12	
REEBOK INTL LTD	COM	758110100	486	18,570	SH	DEF	6	
REEBOK INTL LTD COM	COM	758110100	3,269	110,800	SH	DEF	3	
REFAC	COM	758653109	132	41,400	SH	DEF	6	
REGAL-BELOIT CORP	COM	758750103	65	2,670	SH	DEF	12	
REGAL BELOIT CORP COM	COM	758750103	126	5,200	SH	DEF	3	
REGENCY CENTERS CORP	COM	758849103	160	5,400	SH	DEF	12	
REGENCY REALTY CORP	COM	758849103	1,035	34,900	SH	DEF	3	
REGENERON PHARMACEUTICALS INC	COM	75886F107	37	2,570	SH	DEF	12	
REGENERATION TECHNOLOGIES INC	COM	75886N100	67	11,100	SH	DEF	12	
REGIS CORP-MINN	COM	758932107	2,831	104,775	SH	DEF	12	
REGIS CORP MINN COM NASD INDL	COM	758932107	6,419	237,580	SH	DEF	3	
REGIONS FINANCIAL CORP.	COM	758940100	278	7,920	SH	DEF	2	
REGIONS FINANCIAL CORP	COM	758940100	343	9,759	SH	DEF	5	
REGIONS FINANCIAL CORP	COM	758940100	1,380	39,254	SH	DEF	12	
REGIONS FINANCIAL CORP.	COM	758940100	214	4,000	SH	DEF	15	
REGIONS FINL CORP	COM	758940100	21	590	SH	DEF	6	
REHABILICARE INC	COM	758944102	197	36,600	SH	DEF	6	
REGISTER.COM INC	COM	75914G101	12	1,595	SH	DEF	12	
REGISTER.COM	COM	75914G101	1,426	187,140	SH	DEF	3	
REGIONS FINANCING TRUST I	PFD	75914H208	62	2,400	SH	DEF	12	
REINSURANCE GRP	COM	759351109	248	7,900	SH	DEF	6	
RELIANCE STEEL& ALUM	COM	759509102	404	13,100	SH	DEF	6	
RELIANT RESOURCES INC	COM	75952B105	111	12,700	SH	DEF	5	
RELIANT RESOURCES INC	COM	75952B105	13	1,500	SH	DEF	12	
RELIANT RES INC COM	COM	75952B105	8,095	923,445	SH	DEF	6	
RELIASTAR FINANCING II-8.10%	PFD	75952F205	25	1,000	SH	DEF	12	
RELIANT ENERGY INC	COM	75952J108	226	13,364	SH	DEF	2	
RELIANT ENERGY INC	COM	75952J108	607	35,938	SH	DEF	12	
RELIANT ENERGY INC	COM	75952J108	8,634	507,590	SH	DEF	6	
RELIANT ENERGY INC	COM	75952J108	1,930	114,200	SH	DEF	3	
REMEDYTEMP INC	CL A	759549108	2,015	115,800	SH	DEF	6	
RELIABILITY INC	COM	759903107	48	20,000	SH	DEF	12	
REPLIGEN CORP	COM	759916109	3	1,200	SH	DEF	12	
RENAL CARE GROUP INC	COM	759930100	192	6,155	SH	DEF	12	
RENT A CENTER INC NEW	COM	76009N100	546	9,419	SH	DEF	11	
RENT A CENTER INC-NEW	COM	76009N100	29	500	SH	DEF	12	
RENT A CTR INC NEW CO	COM	76009N100	35,945	633,525	SH	DEF	6	
RENT WAY INC	COM	76009U104	6	440	SH	DEF	3	
RENTECH INC	COM	760112102	77	154,120	SH	DEF	12	
REPSOL S.A. ADR	ADR	76026T205	234	19,750	SH	DEF	2	
REPUBLIC BANCORP KY	CL A	760281204	123	10,700	SH	DEF	6	
REPUBLIC BANCORP INC-KY CL A	COM	760281204	53	4,500	SH	DEF	12	
REPUBLIC BANCORP INC-MICH	COM	760282103	22	1,500	SH	DEF	12	
REPUBLIC BANCORP	COM	760282103	8,186	562,971	SH	DEF	6	
REPUBLIC FIRST BNCP	COM	760416107	546	84,200	SH	DEF	6	
REPUBLIC SERVICES, INC.	COM	760759100	18,071	947,599	SH	DEF	8	
REPUBLIC SERVICES, INC.	COM	760759100	126,487	6,632,800	SH	DEF	10	6,
REPUBLIC SERVICES INC	COM	760759100	777	40,749	SH	DEF	12	
REPUBLIC SERVICES, INC.	COM	760759100	57,210	3,000,000	SH	DEF	14	3,
REPUBLIC SVCS INC	COM	760759100	8	360	SH	DEF	6	
REPUBLIC SERVICES INC CL A	COM	760759100	1,861	97,600	SH	DEF	3	
RESEARCH FRONTIERS INC	COM	760911107	13	900	SH	DEF	12	
RESEARCH IN MOTION LIMITED	COM	760975102	5,730	503,517	SH	DEF	8	
RESEARCH IN MOTION LIMITED	COM	760975102	29,588	2,600,000	SH	DEF	10	2,
***RESEARCH IN MOTION LTD	COM	760975102	214	18,780	SH	DEF	12	
RESEARCH IN MOTION LIMITED	COM	760975102	22,760	2,000,000	SH	DEF	14	2,

RESMED INC	COM	761152107	9	300	SH	DEF	12
RESOLUTION FDG CORP FED BOOK	CONV	76116EBE9	948	10,000	PRN	DEF	12
RESOLUTION FDG CORP FED BOOK	CONV	76116EEN6	188	2,000	PRN	DEF	12
RESOLUTION FDG CORP FED BOOK	CONV	76116EEQ9	6,443	72,000	PRN	DEF	12
RESOLUTION FDG CORP FED BOOK	CONV	76116EES5	3,666	43,000	PRN	DEF	12
RESOLUTION FDG CORP FEDL	CONV	76116EHC7	2,581	104,000	PRN	DEF	12
RESORTQUEST INTERNATIONAL INC	COM	761183102	3	600	SH	DEF	12
RESORTQUEST INTL INC	COM	761183102	1,666	260,300	SH	DEF	6
RESOURCE AMERICA INC	CL A	761195205	727	63,300	SH	DEF	6
RESOURCE BANKSHARES CORP	COM	76121R104	20	1,000	SH	DEF	12
RESPIRONICS INC	COM	761230101	13,392	393,305	SH	DEF	3
RETEK INC	COM	76128Q109	177	7,300	SH	DEF	3
REUNION INDUSTRIES INC	COM	761312107	3	22,700	SH	DEF	12
REUTERS GROUP PLC SPON ADR	ADR	76132M102	39	1,203	SH	DEF	2
REUTERS GROUP PLC ADR	COM	76132M102	4,252	130,345	SH	DEF	6
REVLON INC-CL A	COM	761525500	4	800	SH	DEF	12
REX HIDE INC	COM	761576107	87	6,200	SH	DEF	12
REX STORES CORP.	COM	761624105	62	4,500	SH	DEF	2
REX STORES CORP	COM	761624105	3,055	188,448	SH	DEF	6
REYNOLDS & REYNOLDS	CL A	761695105	5	150	SH	DEF	6
REYNOLDS & REYNOLDS COMPANY	COM	761695105	42	1,496	SH	DEF	2
REYNOLDS & REYNOLDS CO CL A	COM	761695105	612	21,900	SH	DEF	5
REYNOLDS & REYNOLDS CO-CL A	COM	761695105	162	5,812	SH	DEF	12
REYNOLDS & REYNOLDS CO CL A	COM	761695105	9,091	325,270	SH	DEF	3
REYNOLDS R J TOB HLDGS INC	COM	76182K105	15	280	SH	DEF	2
REYNOLDS R J TOB HOLDINGS INC	COM	76182K105	126	2,346	SH	DEF	12
RJ REYNOLDS TOBACCO HLDGS	COM	76182K105	207	3,850	SH	DEF	3
RHEOMETRICS SCIENTIFIC INC	COM	762073104	3	5,000	SH	DEF	12
RIBAPHARM INC	COM	762537108	11,248	1,097,350	SH	DEF	6
RIBAPHARM INC	COM	762537108	315	34,700	SH	DEF	3
RICHARDSON ELECTRS	COM	763165107	944	84,900	SH	DEF	6
LES MINES RICHMONT	COM	76547T106	8	2,500	SH	DEF	12
RIGEL PHARMACEUTICALS, INC.	COM	766559108	41	11,200	SH	DEF	2
RIGGS NATIONAL CORP	COM	766570105	49	3,300	SH	DEF	12
RIGHT MANAGEMENT CONSULTANTS	COM	766573109	2,534	96,340	SH	DEF	3
RIMAGE CORP	COM	766721104	85	10,100	SH	DEF	6
RIO TINTO PLC - SPONSORED ADR	ADR	767204100	588	7,940	SH	DEF	2
RIO TINTO LTD ADR SPO	COM	767204100	4,192	56,261	SH	DEF	6
RITE AID CORP.	COM	767754104	32	13,500	SH	DEF	2
RITE AID CORP	COM	767754104	246	104,825	SH	DEF	12
RIVERSTONE NETWORKS INC	COM	769320102	94	30,000	SH	DEF	5
RIVERSTONE NETWORKS, INC.	COM	769320102	3,848	1,229,400	SH	DEF	8
RIVERSTONE NETWORKS, INC.	COM	769320102	21,559	6,887,800	SH	DEF	10
RIVERSTONE NETWORKS INC	COM	769320102	158	50,532	SH	DEF	12
RIVERSTONE NETWORKS, INC.	COM	769320102	18,154	5,800,000	SH	DEF	14
RIVERSTONE NETWORKS	COM	769320102	3,456	979,060	SH	DEF	6
RIVIANA FOODS INC.	COM	769536103	1,279	50,450	SH	DEF	7
ROADHOUSE GRILL INC	COM	769725102	2	9,500	SH	DEF	12
ROADWAY CORPORATION	COM	769742107	17	475	SH	DEF	12
ROADWAY CORP	COM	769742107	5,625	175,659	SH	DEF	6
ROADWAY EXPRESS IN	COM	769742107	11,134	309,890	SH	DEF	3
ROANOKE ELECTRIC STEEL CORP	COM	769841107	16	1,012	SH	DEF	12
ROANOKE ELEC STEEL	COM	769841107	273	19,850	SH	DEF	6
ROBBINS & MYERS INC	COM	770196103	3,252	134,900	SH	DEF	6
ROBERT HALF INTERNATIONAL INC	COM	770323103	149	6,393	SH	DEF	12
ROBOTIC VISION SYS INC	COM	771047101	142	154500	SH	DEF	
ROBOTIC VISION SYSTEMS INC	COM	771074101	49	52,750	SH	DEF	12
ROCHE HOLDING AG	ADR	771195104	159	2,100	SH	DEF	2
ROCHE HLDG LTD SPONSO	COM	771195104	2,753	36,155	SH	DEF	6
ROCHESTER GAS & ELECTRIC CORP.	PFD	771367208	1	20	SH	DEF	2
ROCK-TENN CO	CL A	772739207	7,852	422,600	SH	DEF	6
ROCK-TENN COMPANY	COM	772739207	4,635	252,600	SH	DEF	3

ROCKFORD CORP	COM	77316P101	451	49,400	SH	DEF	6	
ROCKWELL INTERNATIONAL CORP.	COM	773903109	24	1,224	SH	DEF	2	
ROCKWELL INTL CORP NEW	COM	773903109	371	18,560	SH	DEF	5	
ROCKWELL AUTOMATION INC	COM	773903109	180	8,995	SH	DEF	12	
ROCKWELL COLLINS, INC.	COM	774341101	34	1,224	SH	DEF	2	
ROCKWELL COLLINS	COM	774341101	509	18,560	SH	DEF	5	
ROCKWELL COLLINS INC,	COM	774341101	1,072	39,100	SH	DEF	9	
ROCKWELL COLLINS INC	COM	774341101	199	7,240	SH	DEF	12	
ROFIN SINAR TECHNOLOGIES INC	COM	775043102	176	19300	SH	DEF		
ROFIN SINAR TECH INC	COM	775043102	817	78,600	SH	DEF	6	
***ROGERS COMMUNICATIONS INC	COM	775109200	2	179	SH	DEF	12	
ROGERS CORP	COM	775133101	27	1,000	SH	DEF	12	
***ROGERS WIRELESS	COM	775315104	1	150	SH	DEF	12	
ROHM & HAAS	COM	775371107	256	6,325	SH	DEF	2	
ROHM & HAAS CO	COM	775371107	126	3,101	SH	DEF	12	
ROHM & HAAS CO	COM	775371107	4	100	SH	DEF	6	
ROLLS-ROYCE PLC S.A.	ADR	775781206	2	130	SH	DEF	2	
ROPER INDUSTRIES INC NEW	COM	776696106	27	714	SH	DEF	12	
ROPER INDUSTRIES INC	COM	776696106	165	4,420	SH	DEF	3	
ROSLYN BANCORP	COM	778162107	26	1207	SH	DEF	4	
ROSLYN BANCORP INC	COM	778162107	4	190	SH	DEF	6	
ROSLYN BANCORP INC COM	COM	778162107	25,968	1,189,560	SH	DEF	3	1,
ROSS STORES INC	COM	778296103	754	18,495	SH	DEF	12	
ROSS STORES INC COM NASD INDL	COM	778296103	21,709	532,740	SH	DEF	3	
ROSTELKOM SPONSORED ADR	COM	778529107	2,213	368,800	SH	DEF	3	
ROUSE CAPITAL-9.25% CUM QTRLY	PFD	779272202	1,575	62,504	SH	DEF	12	
ROUSE CO	ADR	779273101	109	3,292	SH	DEF	9	
ROUSE CO	COM	779273101	1,061	32,153	SH	DEF	12	
ROUSE CO	COM	779273101	31	925	SH	DEF	6	
ROUSE CO.	REIT	779273101	40	800	SH	DEF	15	
ROUSE CO-CONV PFD SER B	PFD	779273309	75	1,600	SH	DEF	12	
ROWAN COMPANIES INC	COM	779382100	97	4,538	SH	DEF	12	
ROWAN COS INC	COM	779382100	5	200	SH	DEF	6	
THE ROWE COMPANIES	COM	779528108	15	5,200	SH	DEF	12	
***ROYAL GROUP TECHNOLOGIES	COM	779915107	112	5,350	SH	DEF	12	
ROXIO INC	COM	780008108	8	1,066	SH	DEF	12	
ROXIO INC	COM	780008108	3,833	532,300	SH	DEF	3	
ROYAL & SUN ALLIANCE INSURANCE GRADRLC		78004V202	1	50	SH	DEF	2	
ROYAL APPLIANCE MFG	COM	780076105	1,420	213,600	SH	DEF	6	
ROYAL BANCSHARES PA	CL A	780081105	835	40,800	SH	DEF	6	
BANQUE ROYALE DU CANADA	COM	780087102	1,717	49,335	SH	DEF	12	
THE ROYAL BANK OF SCOTLAND GRP PLPFDFD		780097507	13	500	SH	DEF	2	
***ROYAL BANK OF SCOTLAND	PFD	780097507	937	35,175	SH	DEF	12	
ROYAL DUTCH PETROLEUM CO ADR	ADR	780257804	4,466	80,812	SH	DEF	2	
ROYAL DUTCH PETROLEUM CO ADR	ADR	780257804	605	10,949	SH	DEF	7	
ROYAL DUTCH PETROLEUM CO ADR	ADR	780257804	1,517	27,444	SH	DEF	9	
ROYAL DUTCH PETE CO NY REG GLD	COM	780257804	858	15,530	SH	DEF	1	
ROYAL DUTCH PETRO-NY SHARES	COM	780257804	1,185	21440	SH	DEF	4	
ROYAL DUTCH PETROLEUM CO	COM	780257804	882	15,955	SH	DEF	5	
ROYAL DUTCH PETE CO	COM	780257804	358	6,478	SH	DEF	11	
***ROYAL DUTCH PETROLEUM CO	COM	780257804	6,591	119,254	SH	DEF	12	
ROYAL DUTCH PETROLEUM CO. NY REG NY REG GL		780257804	562	6,700	SH	DEF	15	
ROYAL DUTCH PETE CO NY REG GLD1.2	COM	780257804	11,713	211,919	SH	DEF	3	
ROYAL GOLD INC	COM	780287108	12	900	SH	DEF	12	
***ROYAL OAK MINES INC	COM	78051D105	1	202,625	SH	DEF	12	
ROYALE ENERGY INC	COM	78074G200	150	23,575	SH	DEF	6	
ROYCE FOCUS TRUST INC	UNIT	78080N108	45	6,500	SH	DEF	12	
ROYCE VALUE TRUST INC	UNIT	780910105	4,433	267,870	SH	DEF	12	
ROYCE VALUE TRUST INC	PFD	780910204	60	2,300	SH	DEF	12	
ROYCE VALUE TRUST TR INC PFD	PFD	780910303	10	400	SH	DEF	12	
ROYCE MICRO-CAP TRUST INC	UNIT	780915104	95	8,145	SH	DEF	12	
ROYAL PRECISION INC	COM	780921102	1	2,000	SH	DEF	2	

RUBY TUESDAY INC.	COM	781182100	71	3,680	SH	DEF	2	
RUBY TUESDAY INC	COM	781182100	755	38,922	SH	DEF	12	
RUBY TUESDAY INC	COM	781182100	4	200	SH	DEF	3	
RUDDICK CORP	COM	781258108	105	6,200	SH	DEF	12	
RUDOLPH TECHNOLOGIES INC	COM	781270103	5,452	218,700	SH	DEF	3	
RUSH ENTERPRISES INC	COM	781846100	448	43,200	SH	DEF	6	
RUSS BERRIE & CO	COM	782233100	1,493	43,700	SH	DEF	6	
RUSSELL CORP	COM	782352108	5,182	280,400	SH	DEF	6	
RUSSELL CORP COM	COM	782352108	405	21,050	SH	DEF	3	
RYANS FAMILY STEAK HOUSES INC	COM	783519101	44	3,330	SH	DEF	12	
RYANS FAMILY STEAK	COM	783519101	15,319	877,350	SH	DEF	6	
RYANS FAMILY STEAK HOUSE INC	COMCOMASD	783519101	4,250	321,730	SH	DEF	3	
RYDER SYSTEM INC	COM	783549108	90	3,330	SH	DEF	12	
RYDER SYS INC	COM	783549108	1	50	SH	DEF	6	
RYDER SYS INC COM	COM	783549108	767	28,300	SH	DEF	3	
RYLAND GROUP INC	COM	783764103	65	1,308	SH	DEF	12	
RYLAND GROUP INC	COM	783764103	15,023	278,200	SH	DEF	6	
RYLAND GROUP INC COM	COM	783764103	22,988	462,070	SH	DEF	3	
S & K FAMOUS BRANDS INC	COM	783774102	6	500	SH	DEF	12	
S&K FAMOUS BRANDS	COM	783774102	720	54,500	SH	DEF	6	
S & T BANCORP INC	COM	783859101	24	900	SH	DEF	12	
S & T BANCORP INC	COM	783859101	5,561	220,831	SH	DEF	6	
SBC COMMUNICATIONS, INC.	COM	78387G103	1,199	39,312	SH	DEF	1	
SBC COMMUNICATIONS INC.	COM	78387G103	13,865	454,583	SH	DEF	2	
SBC COMMUNICATIONS	COM	78387g103	78	2542	SH	DEF	4	
SBC COMMUNICATIONS INC	COM	78387G103	3,533	115,831	SH	DEF	5	
SBC COMMUNICATIONS INC.	COM	78387G103	95	3,100	SH	DEF	7	
SBC COMMUNICATIONS INC.	COM	78387G103	508	16,640	SH	DEF	9	
SBC COMMUNICATIONS INC.	COM	78387G103	2,593	85,000	SH	DEF	10	
SBC COMMUNICATIONS INC	COM	78387G103	1,488	48,774	SH	DEF	11	
SBC COMMUNICATIONS INC	COM	78387G103	9,494	311,290	SH	DEF	12	
SBC COMMUNICATIONS	COM	78387G103	3,885	83,874	SH	DEF	15	
SBC COMMUNICATIONS, I	COM	78387G103	5,818	170,895	SH	DEF	6	
SBC COMMUNICATIONS	COM	78387G103	422	14,000	SH	DEF		
SBC COMMUNICATIONS INC	COM	78387G103	42,111	1,380,690	SH	DEF	3	1,
SBC COMMUNICATIONS INC	PFD	78387G301	706	27,950	SH	DEF	12	
SBS TECHNOLOGIES INC	COM	78387P103	1	100	SH	DEF	12	
SBA COMMUNICATIONS CORP	COM	78388J106	7	5,200	SH	DEF	12	
SCP POOL CORP	COM	784028102	68	2,435	SH	DEF	12	
SCMP GROUP LTD SPONSO	COM	78402H102	5,981	2,045,957	SH	DEF	6	1,
SEI INVESTMENTS CO	COM	784117103	5	187	SH	DEF	12	
SFBC INTL INC	COM	784121105	54	3,225	SH	DEF	12	
SFBC INTL INC	COM	784121105	405	24,130	SH	DEF	3	
SI DIAMOND TECHNOLOGY INC	COM	784249104	8	20,000	SH	DEF	12	
SJG CAPITAL TRUST-8.35% PFD	PFD	78427Q202	5	200	SH	DEF	12	
SK TELECOM CO., LTD. SPONSORED AD	ADR	78440P108	1	58	SH	DEF	2	
SK TELECOM LTD ADR SP	COM	78440P108	1,829	73,745	SH	DEF	6	
SK TELECOM ADR	ADR	78440P108	5,579	225,066	SH	DEF	3	
SL GREEN REALTY CORP	COM	78440X101	4	100	SH	DEF	12	
SLM CORPORATION	COM	78442P106	247	2,550	SH	DEF	2	
SLM CORP	COM	78442p106	21	215	SH	DEF	4	
SLM CORPORATION	COM	78442P106	345	3,560	SH	DEF	12	
SLM CORPORATION	PFD	78442P205	15	300	SH	DEF	12	
SNTL CORPORATION	COM	78461S106	11	60,000	SH	DEF	12	
SPS TECHNOLOGIES INC	COM	784626103	23	600	SH	DEF	12	
SPS TECHNOLOGIES INC	COM	784626103	8,186	223,600	SH	DEF	6	
STANDARD & POORS DEP RECEIPTS	COM	78462F103	75	759	SH	DEF	2	
S&P 500 SPIDERS	COM	78462F103	2,877	29077	SH	DEF	4	
STANDARD & POOR'S DEPOSITARY R	COM	78462F103	247	2,500	SH	DEF	5	
STANDARD & POORS DEP RECEIPTS	COM	78462F103	277	2,800	SH	DEF	7	
STANDARD & POORS DEPOSITORY	COM	78462F103	3,763	38,023	SH	DEF	12	
S & P "SPDR'S"	UNIT SER	78462F103	790	5,240	SH	DEF	15	

SPSS INC	COM	78462K102	117	7,506	SH	DEF 12
SPX CORP	COM	784635104	207	1,760	SH	DEF 9
SPX CORP	COM	784635104	87	740	SH	DEF 12
SPX CORP COM	COM	784635104	776	6,600	SH	DEF 3
S1 CORP	COM	78463B101	24	3,300	SH	DEF 12
SECURITY FIRST CORP	COM	78463B101	1,354	183,200	SH	DEF 3
SSBH CAPITAL I-7.20% CUM TRUST	PFD	784646200	191	7,700	SH	DEF 12
SRA INTERNATIONAL INC	COM	78464R105	11	400	SH	DEF 12
SRA INTERNATIONAL INC	COM	78464R105	11	400	SH	DEF 3
SM&A	COM	78465D105	26	6,900	SH	DEF 12
SVT INC	COM	784878100	2	500	SH	DEF 12
SABA SOFTWARE INC	COM	784932105	3	1,000	SH	DEF 12
S Y BANCORP INC	COM	785060104	88	2,152	SH	DEF 12
SABRE HOLDING CORP	CL A	785905100	1,465	37,178	SH	DEF 6
SABRE HOLDINGS CORP CL A	COM	785905100	84	2,336	SH	DEF 12
SAFECO CORP	COM	786429100	713	23,095	SH	DEF 12
SAFECO CORP	COM	786429100	11	330	SH	DEF 6
SAFECO CORP COM NASD BK INS	COM	786429100	1,609	52,100	SH	DEF 3
SAFEGUARD SCIENTIFICS INC.	COM	786449108	8	4,000	SH	DEF 2
SAFEGUARD SCIENTIFICS INC	COM	786449108	41	20,340	SH	DEF 12
SAFENET INC	COM	78645R107	22	1,600	SH	DEF 12
SAFEWAY INC.	COM	786514208	9,150	313,457	SH	DEF 2
SAFEWAY INC NEW	COM	786514208	2,875	98,490	SH	DEF 5
SAFEWAY INC.	COM	786514208	4	134	SH	DEF 7
SAFEWAY INC	COM	786514208	392	13,423	SH	DEF 11
SAFEWAY INC	COM	786514208	2,754	94,335	SH	DEF 12
SAFEWAY INC	COM	786514208	135	3,050	SH	DEF 15
SAFEWAY INC COM NEW	COM	786514208	8	275	SH	DEF 6
SAFLINK CORP	COM	786578302	8	3,142	SH	DEF 12
SAGA COMMUNICATIONS INC-CL A	COM	786598102	15	656	SH	DEF 12
ST FRANCIS CAP CORP	COM	789374105	3,451	145,900	SH	DEF 6
ST JOE CO	COM	790148100	1,034	34,450	SH	DEF 12
ST JOE CORP COM	COM	790148100	3,491	116,300	SH	DEF 3
ST JUDE MEDICAL INC.	COM	790849103	778	10,540	SH	DEF 2
ST JUDE MEDICAL INC	COM	790849103	267	3,610	SH	DEF 12
ST. JUDE MEDICAL INC.	COM	790849103	336	3,000	SH	DEF 15
ST JUDE MED INC COM NASD INDL	COM	790849103	25,375	343,600	SH	DEF 3
ST. MARY LAND & EXPLORATION	COM	792228108	321	13,400	SH	DEF 2
ST MARY LAND & EXPLORATION CO	COM	792228108	12	500	SH	DEF 12
ST MARY LAND & EXPLO	COM	792228108	77	3,210	SH	DEF 3
ST. PAUL COMPANIES INC.	COM	792860108	128	3,300	SH	DEF 2
ST PAUL COMPANIES INC	COM	792860108	200	5,127	SH	DEF 12
ST PAUL COS INC	COM	792860108	425	9,980	SH	DEF 6
SAKS INC	COM	79377W108	14	1,055	SH	DEF 12
SAKS INCORPORATED	COM	79377W108	971	75,600	SH	DEF 3
SALANT CORP NEW	COM	794004200	1	364	SH	DEF 12
SALOMON BROTHERS HIGH INCOME	UNIT	794907105	150	14,821	SH	DEF 12
SALOMON BROTHERS FUND INC	UNIT	795477108	148	13,875	SH	DEF 12
SALOMON BROTHERS HIGH INCOME	UNIT	79547Q106	9	1,000	SH	DEF 12
SALOMON BROTHERS 2008 WORLD-	UNIT	79548R103	204	20,100	SH	DEF 12
SALOMON BROTHERS WORLDWIDE	UNIT	79548T109	197	15,600	SH	DEF 12
SALTON INC.	COM	795757103	7	500	SH	DEF 2
SALTON INC	COM	795757103	15	1,040	SH	DEF 12
SALTON INC	COM	795757103	2,275	158,900	SH	DEF 6
SAN DIEGO GAS & ELEC 4.40% PFD	PFD	797440203	5	400	SH	DEF 12
SAN JUAN BASIN ROYALTY TR-UBI	COM	798241105	153	13,800	SH	DEF 12
SAN PAOLO-IMI S P A	ADR	799175104	411	20,488	SH	DEF 2
SANCHEZ COMPUTER ASSOCIATES	COM	799702105	132	29,620	SH	DEF 12
SANDISK CORP.	COM	80004C101	2	165	SH	DEF 2
SANDISK CORP	COM	80004C101	30	2,385	SH	DEF 12
SANDY SPRING BANCORP INC	COM	800363103	1,396	43,411	SH	DEF 12
SANDY SPRING CAP TR I	PFD	800365207	485	18,405	SH	DEF 12

SANFILIPPO JOHN B	COM	800422107	596	85,900	SH	DEF	6	
SANGAMO BIOSCIENCES INC	COM	800677106	50	8,500	SH	DEF	12	
SANMINA-SCI CORP.	COM	800907107	123	19,500	SH	DEF	1	
SANMINA-SCI CORPORATION.	COM	800907107	33	5,304	SH	DEF	2	
SANMINA CORP	COM	800907107	242	38,355	SH	DEF	5	
SANMINA-SCI CORP	COM	800907107	119	18,876	SH	DEF	12	
SANGSTAT MED CORP COM	COM	801003104	3,360	146,230	SH	DEF	3	
SAP AG SPONSORED ADR	ADR	803054204	16	660	SH	DEF	2	
SAPIENT CORP	COM	803062108	1	1,277	SH	DEF	12	
SAPPI LTD ADR SPON NE	COM	803069202	32,213	2,218,814	SH	DEF	6	2,
SARA LEE CORP.	COM	803111103	328	15,895	SH	DEF	2	
SARA LEE CORP COM	COM	803111103	686	33,244	SH	DEF	5	
SARA LEE CORP.	COM	803111103	2,017	97,712	SH	DEF	9	
SARA LEE CORP	COM	803111103	253	12,250	SH	DEF	11	
SARA LEE CORP	COM	803111103	4,092	198,264	SH	DEF	12	
SARA LEE CORP	COM	803111103	27,075	1,295,441	SH	DEF	6	1,
SATCON TECHNOLOGY CORP	COM	803893106	2	1,150	SH	DEF	12	
SAUCONY INC	CL A	804120103	360	52,200	SH	DEF	6	
SAUCONY INC-CL A	COM	804120103	2	300	SH	DEF	12	
SAUL CENTERS INC	COM	804395101	551	21,275	SH	DEF	12	
SCANA CORP NEW	COM	80589M102	229	7,414	SH	DEF	11	
SCANA CORPORATION NEW	COM	80589M102	1,933	62,603	SH	DEF	12	
SCANA CORPORATION	COM	80589M102	7	220	SH	DEF	6	
SCANA CORP COM	COM	80589M102	3,853	124,810	SH	DEF	3	
SCANSOURCE INC	COM	806037107	28	450	SH	DEF	12	
SCANSOURCE INC COM	COM	806037107	88	1,440	SH	DEF	3	
SCANSOFT INC	COM	80603P107	12	1,557	SH	DEF	12	
HENRY SCHEIN INC	COM	806407102	22	500	SH	DEF	12	
HENRY SCHEIN INC	COM	806407102	17,048	383,100	SH	DEF	3	
SCHERING A G SPONS ADR	COM	806585204	196	3,305	SH	DEF	6	
SCHERING-PLOUGH CORP.	COM	806605101	4,910	199,610	SH	DEF	1	
SCHERING-PLOUGH CORP.	COM	806605101	4,743	192,793	SH	DEF	2	
SCHERING-PLOUGH	COM	806605101	4,598	186930	SH	DEF	4	
SCHERING PLOUGH CORP COM	COM	806605101	1,097	44,611	SH	DEF	5	
SCHERING-PLOUGH CORP.	COM	806605101	231	9,403	SH	DEF	9	
SCHERING-PLOUGH CORP	COM	806605101	412	16,732	SH	DEF	11	
SCHERING PLOUGH CORP	COM	806605101	12,831	521,573	SH	DEF	12	
SCHERING-PLOUGH CORP.	COM	806605101	7,655	204,900	SH	DEF	15	
SCHERING PLOUGH CORP	COM	806605101	1,608	60,800	SH	DEF	6	
SCHERING PLOUGH CORP COM	COM	806605101	4,540	184,554	SH	DEF	3	
SCHLOTZSKYS INC	COM	806832101	30	6,400	SH	DEF	6	
SCHLUMBERGER LTD.	COM	806857108	400	8,600	SH	DEF	1	
SCHLUMBERGER LIMITED	COM	806857108	8,126	174,761	SH	DEF	2	
SCHLUMBERGER LTD COM	COM	806857108	3,112	66,931	SH	DEF	5	
SCHLUMBERGER LIMITED	COM	806857108	1,244	26,749	SH	DEF	9	
SCHLUMBERGER LTD	COM	806857108	647	13,909	SH	DEF	11	
***SCHLUMBERGER LTD	COM	806857108	5,359	115,255	SH	DEF	12	
SCHLUMBERGER LTD.	COM	806857108	3,672	52,000	SH	DEF	15	
SCHLUMBERGER LTD	COM	806857108	3,357	65,000	SH	DEF	6	
SCHLUMBERGER	COM	806857108	210	4,400	SH	DEF		
SCHLUMBERGER LTD COM	COM	806857108	820	17,636	SH	DEF	3	
SCHOLASTIC CORP	COM	807066105	6	150	SH	DEF	12	
SCHOOL SPECIALTY INC	COM	807863105	2	92	SH	DEF	12	
SCHUFF INTL INC	COM	808156103	232	88,700	SH	DEF	6	
A SCHULMAN INC	COM	808194104	200	9,321	SH	DEF	12	
SCHWAB CHARLES CORP.	COM	808513105	3,111	277,808	SH	DEF	2	
SCHWAB CHARLES CORP.	COM	808513105	723	64,536	SH	DEF	9	
CHARLES SCHWAB CORP NEW	COM	808513105	898	80,217	SH	DEF	12	
SCHWAB (CHARLES) CORP	COM	808513105	56	3,300	SH	DEF	15	
SCHWEITZER-MAUDUIT INTL	COM	808541106	1	40	SH	DEF	2	
SCHWEITZER-MAUDUIT	COM	808541106	7,699	271,000	SH	DEF	6	
SCICLONE PHARMACEUTICALS INC	COM	80862K104	95	47,300	SH	DEF	12	

SCIENTIFIC-ATLANTA INC.	COM	808655104	156	9,500	SH	DEF	2
SCIENTIFIC-ATLANTA INC.	COM	808655104	15	900	SH	DEF	4
SCIENTIFIC ATLANTA INC	COM	808655104	723	43,953	SH	DEF	12
SCIENTIFIC ATLANTA	COM	808655104	449	23,085	SH	DEF	6
SCIENTIFIC GAMES CORP	COM	80874P109	248	31,200	SH	DEF	12
SCIENTIFIC GAMES CORP - A	COM	80874P109	484	61,000	SH	DEF	3
SCIOS INC	COM	808905103	99	3,239	SH	DEF	12
SCIQUEST INC	COM	80908Q107	4	5,500	SH	DEF	12
***SCITEX CORP LTD	COM	809090103	12	5,565	SH	DEF	12
THE SCOTTS CO CLASS A	COM	810186106	250	5,500	SH	DEF	2
SCOTT'S	COM	810186106	91	2000	SH	DEF	4
SCOTTS CO-CL A	COM	810186106	73	1,600	SH	DEF	12
SCREAMINGMEDIA INC	COM	810883108	19	12,000	SH	DEF	12
SCRIPPS CO E W CL A	COM	811054204	216	2,800	SH	DEF	2
E W SCRIPPS CO NEW-CL A	COM	811054204	69	900	SH	DEF	12
SCUDDER HIGH INCOME TR	UNIT	811153105	132	22,100	SH	DEF	12
SCUDDER GLOBAL HIGH INCOME	UNIT	81115E101	3	500	SH	DEF	12
SCUDDER INTER GOVT TR	UNIT	811163104	106	15,228	SH	DEF	12
SCUDDER NEW ASIA FUND INC	UNIT	811183102	23	2,500	SH	DEF	12
SCUDDER MULTI-MARKET INCOME TR	UNIT	81118Q101	121	15,926	SH	DEF	12
SCUDDER STRATEGIC MUN INCOME	UNIT	811234103	66	5,650	SH	DEF	12
***SEA CONTAINERS LTD	COM	811371103	9	632	SH	DEF	12
***SEA CONTAINERS LTD-CL A	COM	811371707	60	4,142	SH	DEF	12
SEABULK INTL INC	COM	81169P101	45	5,754	SH	DEF	12
SEACOAST BKG CORP FL	CL A	811707108	442	8,600	SH	DEF	6
SEACOAST BANKING CORP FLA	COM	811707306	739	12,800	SH	DEF	7
SEACOAST BANKING CORPORATION	COM	811707306	1,815	31,443	SH	DEF	12
SEACOAST FINANCIAL SERVICES	COM	81170Q106	75	3,000	SH	DEF	12
SEACOAST CAPITAL TRUST I	PFD	81170U206	368	14,500	SH	DEF	12
JOS E. SEAGRAM & SONS INC 8%	PFD	811845205	73	3,047	SH	DEF	12
SEACOR HOLDINGS, INC.	COM	811904101	4,950	104,550	SH	DEF	7
SEACOR SMIT INC	COM	811904101	15,881	326,100	SH	DEF	6
SEACOR SMIT INC COM	COM	811904101	7,739	163,450	SH	DEF	3
SEALED AIR CORP.	COM	81211K100	68	1,700	SH	DEF	2
SEALED AIR CORP COM	COM	81211K100	201	5,000	SH	DEF	5
SEALED AIR CORP NEW	COM	81211K100	188	4,662	SH	DEF	12
SEALED AIR CORP COM	COM	81211K100	7,313	181,600	SH	DEF	3
SEALED AIR CORP NEW-$2 CONV	PFD	81211K209	7	166	SH	DEF	12
SEARIVER MARITIME FINL HLDG	CONV	812293AB4	8,977	162,000	PRN	DEF	12
SEARS ROEBUCK & CO	COM	812387108	128	2,352	SH	DEF	2
SEARS ROEBUCK & CO COM	COM	812387108	643	11,850	SH	DEF	5
SEARS ROEBUCK & CO	COM	812387108	1,190	21,922	SH	DEF	12
SEARS ROEBUCK & CO	COM	812387108	1,467	25,300	SH	DEF	6
SEARS ROEBUCK & CO COM	COM	812387108	8,740	160,950	SH	DEF	3
SEARS ROEBUCK ACCEPTANCE CORP	PFD	812404200	498	20,100	SH	DEF	12
SEARS ROEBUCK ACCEPTANCE CORP	PFD	812404309	10	400	SH	DEF	12
SEARS ROEBUCK ACCEPTANCE CORP	PFD	812404408	35	1,400	SH	DEF	12
SEATTLE GENETICS INC	COM	812578102	10	2,000	SH	DEF	12
SEATTLE GENETICS INC.	COM	812578102	39	7500	SH	DEF	
SECOM CO LTD ADR	ADR	813113206	20	200	SH	DEF	2
SECOND BANCORP INC	COM	813114105	328	12,900	SH	DEF	6
SECTOR SPDR TRUST	COM	81369Y100	13	559	SH	DEF	12
SECTOR SPDR TRUST	COM	81369Y209	20	730	SH	DEF	12
SECTOR SPDR TRUST	COM	81369Y308	27	1,194	SH	DEF	12
SECTOR SPDR TRUST	COM	81369Y407	1	39	SH	DEF	12
SECTOR SPDR TRUST	COM	81369Y506	22	843	SH	DEF	12
SECTOR SPDR TRUST	COM	81369Y605	178	7,086	SH	DEF	12
SECTOR SPDR TRUST	COM	81369Y704	2	75	SH	DEF	12
SECTOR SPDR TRUST	COM	81369Y803	652	41,219	SH	DEF	12
SECTOR SPDR TRUST	COM	81369Y886	3	132	SH	DEF	12
SECURE COMPUTING CORP	COM	813705100	16	2,082	SH	DEF	12
SEDONA CORP PA	COM	815677109	1	1,000	SH	DEF	12

SEIBELS BRUCE GROUP INC NEW	COM	816006209	1	507	SH	DEF 12
SEITEL INC NEW	COM	816074306	8	7,950	SH	DEF 12
SEITEL INC	COM	816074306	756	295,500	SH	DEF 6
SELAS CORP AMER	COM	816119101	110	45,700	SH	DEF 6
SELECT MED CORP	COM	816196109	8	500	SH	DEF 12
SELECTIVE INSURANCE GROUP INC	COM	816300107	8	300	SH	DEF 12
SELIGMAN QUALITY MUNICIPAL	UNIT	816343107	2	135	SH	DEF 12
SEMICONDUCTOR HOLDRS TR	COM	816636203	6	200	SH	DEF 12
SEMOTUS SOLUTIONS INC	COM	81684P107	1	2,700	SH	DEF 12
SEMTECH CORP	COM	816850101	1	44	SH	DEF 12
SEMPRA ENERGY	COM	816851109	497	22,448	SH	DEF 12
SEMPRA ENERGY COM	COM	816851109	11,069	500,115	SH	DEF 6
SEMPRA ENERGY	COM	816851109	20,481	925,500	SH	DEF 3
SEMPRA ENERGY CAPITAL TRUST I	PFD	81685Q203	78	3,000	SH	DEF 12
SEMITOOL INC	COM	816909105	1,163	86,800	SH	DEF 6
SENIOR HIGH INCOME PORTFOLIO	UNIT	81721E107	123	24,405	SH	DEF 12
SENIOR HSG PPTYS TR	COM	81721M109	2,703	172,149	SH	DEF 12
SENIOR HSG PPTYS TR	COM	81721M109	2,961	208,660	SH	DEF 6
SENSIENT TECHNOLOGIES CORP	COM	81725T100	32	1,400	SH	DEF 2
SENSIENT TECHNOLOGIES CORP	COM	81725T100	505	22,200	SH	DEF 5
SENSIENT TECHNOLOGIES CORP	COM	81725T100	845	37,145	SH	DEF 12
SENSYTECH INC	COM	81726S101	35	3,789	SH	DEF 12
SEPRACOR INC.	COM	817315104	5,430	568,600	SH	DEF 8
SEPRACOR INC	COM	817315104	100	10,474	SH	DEF 12
SEROLOGICALS CORP	COM	817523103	9,772	534,280	SH	DEF 3
SERVICE CORP. INTERNATIONAL	COM	817565104	36	7,500	SH	DEF 2
SERVICE CORP INTERNATIONAL	COM	817565104	442	91,564	SH	DEF 12
SERVICE CORP INTL COM	COM	817565104	1,607	385,450	SH	DEF 6
SERVICEMASTER CO	COM	81760N109	331	24,128	SH	DEF 2
SERVICEMASTER CO (THE)	COM	81760N109	3,840	279,854	SH	DEF 12
SERVICEMASTER CO	COM	81760N109	16	1,175	SH	DEF 6
SERVICEMASTER CO COM	COM	81760N109	1,817	132,400	SH	DEF 3
7-ELEVEN INC	COM	817826209	5	622	SH	DEF 12
7 ELEVEN INC	COM	817826209	5,958	722,450	SH	DEF 6
SHARPER IMAGE	COM	820013100	189	10,000	SH	DEF 6
SHARPER IMAGE CORP	COM	820013100	203	10,080	SH	DEF 3
SHAW GROUP INC	COM	820280105	1,157	37,690	SH	DEF 12
SHAW GROUP INC	COM	820280105	16,725	500,000	SH	DEF 6
***SHAW COMMUNICATIONS INC	PFD	82028K606	28	1,500	SH	DEF 12
SHELBOURNE PROPERTIES I INC	COM	821373107	1	12	SH	DEF 12
SHELL TRANSPORT & TRADING PLC	ADR	822703609	703	15,612	SH	DEF 2
SHELL TRANSPORT & TRADING PLC	ADR	822703609	14	300	SH	DEF 7
***SHELL TRANSPORT & TRADING	COM	822703609	121	2,694	SH	DEF 12
SHENANDOAH TELECOMMUNICATIONS	COM	82312B106	182	3,380	SH	DEF 12
SHERWIN WILLIAMS CORP.	COM	824348106	24	800	SH	DEF 2
SHERWIN-WILLIAMS CO	COM	824348106	1,283	42,875	SH	DEF 5
SHERWIN WILLIAMS CO	COM	824348106	2,660	88,875	SH	DEF 12
SHERWIN WILLIAMS CO	COM	824348106	13	400	SH	DEF 6
SHERWIN WILLIAMS CO COM	COM	824348106	5,318	177,670	SH	DEF 3
SHIRE PHARMACEUTICALS	COM	82481R106	5,176	197,105	SH	DEF 6
SHOE CARNIVAL INC-IND	COM	824889109	11	500	SH	DEF 12
SHOE CARNIVAL INC	COM	824889109	2,953	155,400	SH	DEF 6
SHOE CARNIVAL INC	COM	824889109	789	36,950	SH	DEF 3
SHOPKO STORES INC	COM	824911101	2	100	SH	DEF 12
SHOPKO STORES INC	COM	824911101	2,958	143,800	SH	DEF 6
SHOP AT HOME INC NEW	COM	825066301	1	500	SH	DEF 12
SHORE BANCSHARES INC	COM	825107105	249	11,845	SH	DEF 12
SHURGARD STORAGE CENTERS INC	COM	82567D104	615	17,709	SH	DEF 12
SHURGARD STORAGE CENTER INC	PFD	82567D203	35	1,400	SH	DEF 12
SHURGARD STORAGE CENTERS INC	PFD	82567D302	110	4,300	SH	DEF 12
SIBNEFT-SPON ADR	ADR	825731102	3,168	176,000	SH	DEF 3
SICOR	COM	825846108	39	2105	SH	DEF 4

SICOR INC	COM	825846108	32	1,740	SH	DEF	12	
SICOR INC	COM	825846108	39,874	2,150,690	SH	DEF	3	2,
SIEBEL SYSTEMS, INC.	COM	826170102	7	513	SH	DEF	2	
SIEBEL SYSTEMS, INC.	COM	826170102	7	500	SH	DEF	7	
SIEBEL SYSTEMS INC	COM	826170102	405	28,499	SH	DEF	12	
SIEMENS A G SPONSORED	COM	826197501	1,077	18,210	SH	DEF	6	
SIERRA HEALTH SERVICES INC	COM	826322109	4	200	SH	DEF	12	
SIERRA HEALTH SVCS INC COM	COM	826322109	9,062	405,440	SH	DEF	3	
SIERRA PACIFIC RESOURCES NEW	COM	826428104	611	78,361	SH	DEF	12	
SIFCO INDS INC	COM	826546103	316	57,500	SH	DEF	6	
SIGMA-ALDRICH CORP.	COM	826552101	110	2,200	SH	DEF	2	
SIGMA ALDRICH CORP COM	COM	826552101	316	6,300	SH	DEF	5	
SIGMA-ALDRICH CORP	COM	826552101	1,548	30,870	SH	DEF	12	
SILICON LABORATORIES INC	COM	826919102	235	8,700	SH	DEF	3	
SILGAN HLDGS INC	COM	827048109	10,340	275,300	SH	DEF	6	
SILGAN HOLDINGS INC	COM	827048109	10,843	268,120	SH	DEF	3	
SILICON STORAGE TECHNOLOGY INC	COM	827057100	28	3,532	SH	DEF	12	
SILICON STGE TECH	COM	827057100	1,306	120,900	SH	DEF	6	
SILICON VALLEY BANCSHARES	COM	827064106	32	1,200	SH	DEF	12	
SILICON VY BANCSHARE	COM	827064106	9,299	298,800	SH	DEF	6	
SILICONIX INC NEW	COM	827079203	6	200	SH	DEF	12	
SILICONWARE PRECISION INDUSTRIES	ADR	827084864	1,903	551,500	SH	DEF	3	
SILVER DINER INC	COM	827655101	1	5,100	SH	DEF	12	
***SILVER STANDARD RESOURCES	COM	82823L106	3	500	SH	DEF	12	
SILVERLEAF RESORTS INC	COM	828395103	1	1,450	SH	DEF	12	
SIMMONS 1ST NATL COR	CL A	828730200	2,125	61,500	SH	DEF	6	
SIMON PROPERTY GROUP INC	COM	828806109	74	2,000	SH	DEF	2	
SIMON PROPERTY GROUP INC	COM	828806109	1,514	41,100	SH	DEF	9	
SIMON PROPERTY GROUP INC	COM	828806109	3,282	89,076	SH	DEF	12	
SIMON PPTY GROUP INC	COM	828806109	530	10,500	SH	DEF	15	
SIMON PPTY GROUP INC	PFD	828806604	71	2,700	SH	DEF	12	
SIMPLEX SOLUTIONS INC	COM	828854109	4	300	SH	DEF	12	
SIMPSON MANUFACTURING CO INC	COM	829073105	34	600	SH	DEF	12	
SIMTEK CORP	COM	829204106	1	4,000	SH	DEF	12	
SINCLAIR BROADCAST GROUP INC	COM	829226109	14	970	SH	DEF	12	
SINGAPORE FUND INC	UNIT	82929L109	1	100	SH	DEF	12	
SINGAPORE TELECOMMUNICATIONS LTD	ADR	82929R106	22	2,800	SH	DEF	2	
SINGER CO N V	COM	82930F208	1	320	SH	DEF	12	
SINOPEC SHANGHAI - SPONS ADR	ADR	82935M109	6	400	SH	DEF	2	
SIRIUS SATELLITE RADIO INC	COM	82966U103	50	13,340	SH	DEF	12	
SITEL CORP	COM	82980K107	8	2,650	SH	DEF	12	
SIX FLAGS INC	COM	83001P109	38	2,600	SH	DEF	12	
SIX FLAGS INC	COM	83001P109	1	50	SH	DEF	6	
SIX FLAGS INC	PFD	83001P505	29	1,260	SH	DEF	12	
SIZELER PROPERTY INVESTORS INC	COM	830137105	12	1,125	SH	DEF	12	
SKECHERS U S A INC	CL A	830566105	6,517	300,200	SH	DEF	6	
SKECHERS USA INC	COM	830566105	24	1,100	SH	DEF	12	
SKECHERS USA INC	COM	830566105	1,020	47,190	SH	DEF	3	
SKILLSOFT CORP	COM	83066P101	17	2,120	SH	DEF	12	
SKY FINANCIAL GROUP INC	COM	83080P103	57	2,696	SH	DEF	2	
SKY FINANCIAL GROUP INC	COM	83080P103	624	29,526	SH	DEF	12	
SKY FINL GROUP INC	COM	83080P103	1	50	SH	DEF	6	
SKY FINANCIAL GROUP INC	COM	83080P103	795	37,600	SH	DEF	3	
SKYWEST INC COM NASD INDL	COM	830879102	6,254	267,400	SH	DEF	3	
SKYWORKS SOLUTIONS, INC.	COM	83088M102	2	430	SH	DEF	2	
SKYWORKS SOLUTIONS INC	COM	83088M102	43	7,705	SH	DEF	12	
SLIPPERY ROCK FINANCIAL CORP	COM	831471107	8	500	SH	DEF	12	
SMALLCAP FUND INC TM	COM	831680103	15	1,464	SH	DEF	12	
SMART & FINAL INC	COM	831683107	4	500	SH	DEF	12	
SMEDVIG ASA ADR	COM	83169H105	3,467	493,422	SH	DEF	6	
SMITH & WESSON HOLDING CORP	COM	831756101	12	6,000	SH	DEF	12	
SMITH & WOLLENSKY RESTAURANT	COM	831758107	54	9,500	SH	DEF	12	

SMITH & NEPHEW P L C	COM	83175M205	2,330	40,851	SH	DEF	6
A O SMITH CORP	COM	831865209	20	630	SH	DEF	12
SMITH INTL INC COM	COM	832110100	2,005	29,400	SH	DEF	3
SMITHFIELD FOODS INC	COM	832248108	4,296	231,565	SH	DEF	12
SMITHFIELD FOODS INC.	COM	832248108	1,972	70,000	SH	DEF	15
SMITHFIELD FOODS INC	COM	832248108	3,096	168,250	SH	DEF	6
THE J.M. SMUCKER COMPANY	COM	832696405	1,078	31,598	SH	DEF	2
JM SMUCKER CO	COM	832696405	2	60	SH	DEF	4
THE J.M. SMUCKER COMPANY	COM	832696405	14	419	SH	DEF	7
SMUCKER J M COMPANY	COM	832696405	567	16,626	SH	DEF	12
JM SMUCKER CO.	COM	832696405	40	769	SH	DEF	15
SMURFIT-STONE CONTAINER CORP	COM	832727101	692	44,900	SH	DEF	5
SMURFIT-STONE CONTAINER CORP	COM	832727101	14	927	SH	DEF	12
SMURFIT-STONE CONTNR	COM	832727101	28	1,710	SH	DEF	6
SMURFIT-STONE CONTAINER CORP	COM	832727101	7,776	504,300	SH	DEF	3
SNAP-ON INC	COM	833034101	91	3,050	SH	DEF	12
SOCIEDAD QUIMCA Y MINERA DE CHILLADR A		833635105	44	2,000	SH	DEF	2
SOCIETE GENERALE FRAN	COM	83364L109	1,264	95,600	SH	DEF	6
SOFTWARE SPECTRUM	COM	833960107	1,822	49,700	SH	DEF	6
SOFTNET SYSTEMS INC	COM	833964109	83	45,175	SH	DEF	12
SOLA INTL INC	COM	834092108	4,611	384,900	SH	DEF	6
SOLECTRON CORP.	COM	834182107	34	5,500	SH	DEF	2
SOLECTRON	COM	834182107	101	16500	SH	DEF	4
SOLECTRON CORPORATION	COM	834182107	464	75,475	SH	DEF	5
SOLECTRON CORP	COM	834182107	176	28,623	SH	DEF	12
SOLECTRON CORP	COM	834182107	3	300	SH	DEF	15
SOLECTRON CORP	COM	834182107	182	22,550	SH	DEF	6
SOLECTRON CORP CONV. NOTE	CVT	834182AK3	10,508	18,000,000	PRN	DEF	16
SOLUTIA INC.	COM	834376105	1	168	SH	DEF	2
SOLUTIA INC	COM	834376105	23	3,268	SH	DEF	12
SOLUTIA INC	COM	834376105	2,135	261,990	SH	DEF	6
SOMERA COMMUNICATIONS INC	COM	834458101	1,515	212,120	SH	DEF	3
SONEX RESEARCH INC	COM	835448101	2	15,500	SH	DEF	12
SONIC CORP	COM	835451105	138	4,400	SH	DEF	3
SONIC AUTOMOTIVE INC-CL A	COM	83545G102	26	1,000	SH	DEF	12
SONIC AUTOMOTIVE INC	COM	83545G102	7,480	290,470	SH	DEF	3
SONIC SOLUTIONS	COM	835460106	12	1,500	SH	DEF	12
SONICBLUE INC	COM	83546Q109	9	8,968	SH	DEF	12
SONICWALL INC	COM	835470105	15	3,050	SH	DEF	12
SONOCO PRODS CO COM	COM	835495102	398	14,048	SH	DEF	5
SONOCO PRODUCTS CO	COM	835495102	1,580	55,793	SH	DEF	12
SONOCO PRODS	COM	835495102	6	200	SH	DEF	6
SONY CORP. - SPONSORED ADR	ADR	835699307	1,452	27,340	SH	DEF	2
SONY CORP	COM	835699307	2,562	44,350	SH	DEF	6
SORRENTO NETWORKS CORP	COM	83586Q100	1	800	SH	DEF	12
SOTHEBYS HOLDINGS INC-CL A	COM	835898107	356	25,000	SH	DEF	12
SONUS NETWORKS INC	COM	835916107	5	2,300	SH	DEF	12
SOUNDVIEW TECHNOLOGY GROUP INC	COM	83611Q109	22	12,700	SH	DEF	12
SOURCE INFORMATION MANAGEMENT	COM	836151209	1	100	SH	DEF	12
SOURCE INFO MGMT CO	COM	836151209	624	132,800	SH	DEF	6
SOUTH CAROLINA ELEC & GAS CO	PFD	837004308	15	400	SH	DEF	12
SOUTH FINL GROUP INC	COM	837841105	45	2,000	SH	DEF	12
SOUTH JERSEY INDUSTRIES INC	COM	838518108	17	517	SH	DEF	12
SOUTH JERSEY INDS	COM	838518108	179	5,100	SH	DEF	6
SOUTHERN CALIFORNIA EDISON CO	PFD	842400301	14	1,000	SH	DEF	12
THE SOUTHERN COMPANY	COM	842587107	317	11,582	SH	DEF	2
SOUTHERN CO	COM	842587107	379	13,848	SH	DEF	9
SOUTHERN CO	COM	842587107	1,730	63,126	SH	DEF	12
SOUTHERN CO	COM	842587107	250	6,000	SH	DEF	15
SOUTHERN CO	COM	842587107	8	300	SH	DEF	6
SOUTHERN CO COM	COM	842587107	7,773	283,700	SH	DEF	3
SOUTHERN COMPANY CAPITAL TRUST	PFD	84258T208	198	7,900	SH	DEF	12

SOUTHERN COMMUNITY FINANCIAL	COM	842632101	175	23,338	SH	DEF	12
SOUTHERN COMPANY CAP TR IV	PFD	842636201	40	1,600	SH	DEF	12
SOUTHERN CO CAPTL TRUST V	PFD	842637209	31	1,250	SH	DEF	12
SOUTHERN CONNECTICUT BANCORP	COM	84264A102	2	220	SH	DEF	12
SOUTHERN FINL BANCORP INC	COM	842870107	1,645	51,485	SH	DEF	7
SOUTHERN FINL BANCOR	COM	842870107	271	9,600	SH	DEF	6
SOUTHERN PACIFIC PETROLEUM NL	ADR	843581406	1	68	SH	DEF	2
***SOUTHERN PAC PETE N L	COM	843581406	1	93	SH	DEF	12
SOUTHERN UNION	COM	844030106	311	18286	SH	DEF	4
SOUTHERN UNION CO NEW	COM	844030106	19	1,136	SH	DEF	12
SOUTHERN UNION FINANCING I	PFD	844038208	59	2,350	SH	DEF	12
SOUTHTRUST CORP.	COM	844730101	31	1,200	SH	DEF	2
SOUTHTRUST CORP COM	COM	844730101	353	13,500	SH	DEF	5
SOUTHTRUST CORP	COM	844730101	1,593	60,980	SH	DEF	12
SOUTHTRUST CORP	COM	844730101	4	160	SH	DEF	6
SOUTHWEST AIRLINES CO.	COM	844741108	89	5,500	SH	DEF	2
SOUTHWEST AIRLINES	COM	844741108	287	17775	SH	DEF	4
SOUTHWEST AIRLINES CO	COM	844741108	1,526	94,433	SH	DEF	12
STHWST BANCORP INC	COM	844767103	1,700	68,000	SH	DEF	6
SOUTHWEST BANCORP OF TEXAS	COM	84476R109	217	6,000	SH	DEF	5
SOUTHWEST BANCORPORATION OF TEXASCOMC.		84476R109	5,409	149,350	SH	DEF	7
SOUTHWEST BANCORPORATION OF	COM	84476R109	266	7,345	SH	DEF	12
SOUTHWEST BANCORPORATION COM	COM	84476R109	127	3,500	SH	DEF	3
SOUTHWEST GAS CORP	COM	844895102	233	9,405	SH	DEF	12
SOUTHWEST GAS CORP COM	COM	844895102	2,777	112,190	SH	DEF	3
SOUTHWEST ROYALTIES INC INCOME	COM	844918102	1	16	SH	DEF	12
SOUTHWEST WATER CO	COM	845331107	31	1,680	SH	DEF	12
SOUTHWESTERN BELL TELEPHONE CO	PFD	845335108	78	3,100	SH	DEF	12
SOUTHWESTERN ENERGY CO	COM	845467109	8	539	SH	DEF	12
SOUTHWESTERN ENERGY	COM	845467109	6,326	450,600	SH	DEF	6
SOUTHWESTERN ENERGY CO COM	COM	845467109	862	56,730	SH	DEF	3
SOUTHWESTERN PUBLIC SERVICE	PFD	845739200	6	266	SH	DEF	12
SOVEREIGN BANCORP	COM	845905108	9,617	643257	SH	DEF	4
SOVEREIGN BANCORP INC.	COM	845905108	1,788	119,620	SH	DEF	8
SOVEREIGN BANCORP INC.	COM	845905108	53,820	3,600,000	SH	DEF	10
SOVEREIGN BANCORP INC	COM	845905108	2,037	136,257	SH	DEF	12
SOVEREIGN BANCORP	COM	845905108	5,278	340,960	SH	DEF	6
SOVEREIGN BANCORP IN	COM	845905108	399	26,700	SH	DEF	3
SOVRAN SELF STORAGE INC	COM	84610H108	24	700	SH	DEF	12
SPACELABS MEDICAL INC	COM	846247104	1	100	SH	DEF	12
SPARTAN MOTORS INC	COM	846819100	1,061	80,400	SH	DEF	6
SPARTAN MOTORS INC	COM	846819100	23	1,500	SH	DEF	3
SPARTAN STORES INC	COM	846822104	1,820	328,000	SH	DEF	6
SPARTECH CORP NEW	COM	847220209	5	200	SH	DEF	12
SPARTECH CORP	COM	847220209	1,579	62,400	SH	DEF	6
SPECTRASITE HOLDINGS INC	COM	84760T100	5	27,325	SH	DEF	12
SPECTRUM CONTROL INC	COM	847615101	4	700	SH	DEF	12
SPECTRUM CONTROL INC	COM	847615101	541	78,300	SH	DEF	6
SPECTRX INC	COM	847635109	2	500	SH	DEF	12
***SPECTRUM SIGNAL PROCESSING	COM	84763F107	38	20,000	SH	DEF	12
SPEECHWORKS INTL INC	COM	84764M101	5	1,400	SH	DEF	12
SPEECHWORKS INTL INC.	COM	84764M101	18	5000	SH	DEF	
SPEEDFAM IPEC INC	COM	847705100	3	500	SH	DEF	12
SPEEDWAY MOTORSPORTS INC	COM	847788106	16	635	SH	DEF	12
SPHERION CORP	COM	848420105	694	58,360	SH	DEF	12
SPHERION CORPORATION	COM	848420105	1,047	94,900	SH	DEF	6
SPHERIX INC	COM	84842R106	62	10,330	SH	DEF	12
SPIEGEL INC	CL A	848457107	152	99,700	SH	DEF	6
SPINNAKER EXPL CO	COM	84855W109	46	1,272	SH	DEF	12
SPINNAKER EXPL CO	COM	84855W109	1,669	43,600	SH	DEF	6
SPINNAKER EXPLORATION CO	COM	84855W109	90	2,500	SH	DEF	3
SPORT CHALET INC	COM	849163100	69	7,500	SH	DEF	6

SPORTS AUTHORITY INC	COM	849176102	11	1,000	SH	DEF	12
SPORTS AUTHORITY INC	COM	849176102	909	80,000	SH	DEF	3
SPRINT CORPORATION (FON GROUP)	COM	852061100	385	36,285	SH	DEF	2
SPRINT	COM	852061100	7	660	SH	DEF	4
SPRINT CORP	COM	852061100	1,078	101,634	SH	DEF	12
SPRINT CORP	COM	852061100	12,246	748,218	SH	DEF	6
SPRINT CORP COM	COM	852061100	1,403	132,200	SH	DEF	3
SPRINT CORP. (PCS GROUP)	COM	852061506	40	8,922	SH	DEF	2
SPRINT CORPORATION PCS GROUP	COM	852061506	177	39,700	SH	DEF	5
SPRINT CORP. (PCS GROUP)	COM	852061506	34	7,550	SH	DEF	7
SPRINT CORP PCS GROUP SER 1	COM	852061506	304	68,057	SH	DEF	12
SS&C TECHNOLOGIES INC COM	COM	85227Q100	5	360	SH	DEF	3
ST PAUL CAP TR I	PFD	85231F207	328	13,190	SH	DEF	12
STANCORP FINANCIAL GROUP INC.	COM	852891100	8,964	161,520	SH	DEF	7
STANCORP FINL GROUP INC	COM	852891100	128	2,300	SH	DEF	3
STAMFORD INTERNATIONAL INC	COM	852902105	1	800	SH	DEF	7
STANDARD COML CORP	COM	853258101	3,228	170,800	SH	DEF	6
STANDARD COML CORP COM	COM	853258101	241	11,100	SH	DEF	3
STANDARD MANAGEMENT CORPORATION	COM	853612109	3	420	SH	DEF	2
STANDARD MANAGEMENT CORP	COM	853612109	4	500	SH	DEF	12
STANDARD MGMT CORP	COM	853612109	1,025	128,900	SH	DEF	6
STANDARD MICROSYSTEMS	COM	853626109	22	920	SH	DEF	4
STANDARD MOTOR PRODUCTS, INC.	COM	853666105	25	1,500	SH	DEF	2
STANDARD PAC CORP NEW	COM	85375C101	228	6,500	SH	DEF	5
STANDARD PAC CORP	COM	85375C101	14,464	438,300	SH	DEF	6
STANDARD REGISTER CO COM NASD I	COM	853887107	3,497	102,270	SH	DEF	3
STANDEX INTL CORP	COM	854231107	6,844	266,105	SH	DEF	6
STANLEY FURNITURE	COM	854305208	630	19,800	SH	DEF	6
LA COMPAGNIE STANLEY WORKS	COM	854616109	1,121	27,333	SH	DEF	12
STAPLES INC.	COM	855030102	114	5,782	SH	DEF	2
STAPLES INC	COM	855030102	234	11,900	SH	DEF	5
STAPLES INC	COM	855030102	2,232	113,312	SH	DEF	12
STAPLES INC	COM	855030102	2,392	121,400	SH	DEF	3
STAR GAS PARTNERS LP	COM	85512C105	325	17,689	SH	DEF	12
STAR GAS PARTNERS LP	COM	85512C105	55	3000	SH	DEF	
STAR SCIENTIFIC INC	COM	85517P101	15	8,200	SH	DEF	12
STARBUCKS CORP.	COM	855244109	77	3,090	SH	DEF	2
STARBUCKS CORP	COM	855244109	643	25,872	SH	DEF	12
STARBUCKS	COM	855244109	149	6,000	SH	DEF	
STARRETT L S CO	CL A	855668109	326	14,400	SH	DEF	6
STARTEK INC	COM	85569C107	524	19,600	SH	DEF	3
STATE AUTO FINANCIAL CORP	COM	855707105	38	2,330	SH	DEF	12
STATE AUTO FINL CORP	COM	855707105	1,123	69,300	SH	DEF	6
STARTECH ENVIRONMENTAL CORP	COM	855906103	3	1,858	SH	DEF	12
STARWOOD HOTELS & RESORTS WORLDWI	COMIN	85590A203	68	2,068	SH	DEF	2
STARWOOD HOTELS & RESORTS WORLDWI	COMIN	85590A203	3	100	SH	DEF	7
STARWOOD HOTELS & RESORTS WORLDWI	COMINC	85590A203	86,302	2,623,957	SH	DEF	8
STARWOOD HOTELS & RESORTS WORLDWI	COMIN	85590A203	210,103	6,388,055	SH	DEF	10
STARWOOD HOTELS & RESORTS	COM	85590A203	614	18,670	SH	DEF	12
STARWOOD HOTELS	COM	85590A203	10	200	SH	DEF	15
STARWOOD HTLS&RES	COM	85590A203	17	470	SH	DEF	6
STATE FINANCIAL SERVICES CORP	COM	856855101	25	1,720	SH	DEF	12
STATE STREET CORP.	COM	857477103	33,287	744,667	SH	DEF	1
STATE STREET CORP.	COM	857477103	75	1,670	SH	DEF	2
STATE STREET	COM	857477103	47	1062	SH	DEF	4
STATE STREET CORP	COM	857477103	206	4,600	SH	DEF	5
STATE STREET CORP.	COM	857477103	206	4,600	SH	DEF	7
STATE STREET CORP	COM	857477103	569	12,728	SH	DEF	11
STATE STREET CORP	COM	857477103	3,857	86,297	SH	DEF	12
STATEN ISLAND BANCORP INC	COM	857550107	31	1,600	SH	DEF	12
STATEN ISLAND BANCORP INC	COM	857550107	1,971	102,640	SH	DEF	3
STATION CASINOS, INC.	COM	857689103	182	10,200	SH	DEF	2

STATION CASINOS INC	COM	857689103	2	100	SH	DEF 12	
STATION CASINOS INC	COM	857689103	148	8,300	SH	DEF 3	
STEAK N SHAKE CO	COM	857873103	16	1,003	SH	DEF 12	
THE STEAK N SHAKE COMPANY	COM	857873103	171	10,900	SH	DEF 3	
STEEL DYNAMICS INC	COM	858119100	3	200	SH	DEF 12	
STEEL TECHNOLOGIES	COM	858147101	1,938	174,000	SH	DEF 6	
STEELCASE INC. CL A	CL A	858155203	269	20100	SH	DEF 4	
STEELCASE INC	CL A	858155203	5	300	SH	DEF 6	
STEELCASE INC-MICH CL A	COM	858155203	17	1,300	SH	DEF 12	
STEIN MART INC	COM	858375108	433	36,455	SH	DEF 12	
STEIN MART INC	COM	858375108	605	53,300	SH	DEF 6	
STEINWAY MUSICAL INS	COM	858495104	2,944	132,900	SH	DEF 6	
STEMCELLS INC	COM	85857R105	6	4,000	SH	DEF 12	
STEPAN CO	COM	858586100	3,801	141,300	SH	DEF 6	
STERLING BANCSHARES INC	COM	858907108	76	5,150	SH	DEF 12	
STERICYCLE INC	COM	858912108	21	600	SH	DEF 12	
STERICYCLE INC	COM	858912108	198	5,600	SH	DEF 3	
STERLING BANCSHARES CAPITAL	PFD	858917206	252	9,830	SH	DEF 12	
STERIS CORP.	COM	859152100	60	3,157	SH	DEF 2	
STERIS CORP	COM	859152100	23	1,200	SH	DEF 12	
STERIS CORP	COM	859152100	3,276	171,425	SH	DEF 3	
STERLING BANCORP	COM	859158107	1,527	44,253	SH	DEF 6	
STERLING BANCSHARES CAP TR II	PFD	85915H206	238	9,200	SH	DEF 12	
STERLING FINANCIAL CORP-PA	COM	859317109	190	7,607	SH	DEF 12	
STERLING FINL CORP	COM	859319105	3,983	173,931	SH	DEF 6	
STEWART & STEVENSON SERVICES	COM	860342104	515	29,050	SH	DEF 12	
STEWART & STEVENSON	COM	860342104	3,312	197,000	SH	DEF 6	
STEWART ENTERPRISES	CL A	860370105	12,042	2,004,000	SH	DEF 6	1,
STEWART ENTERPRISES INC-CL A	COM	860370105	77	12,085	SH	DEF 12	
STEWART INFO SVCS CO	COM	860372101	6,211	312,900	SH	DEF 6	
STIFEL FINANCIAL CAP TR I	PFD	860629203	93	3,700	SH	DEF 12	
STILLWATER MINING CO	COM	86074Q102	80	4,943	SH	DEF 12	
STILLWATER MINING CO	COM	86074Q102	25	1,000	SH	DEF 15	
STILLWATER MNG CO	COM	86074Q102	28,484	1,676,605	SH	DEF 6	1,
STILWELL FINANCIAL INC	COM	860831106	10,459	574,669	SH	DEF 2	
STILLWELL FINANCIAL CORP	COM	860831106	324	17,800	SH	DEF 9	
STILWELL FINANCIAL INC	COM	860831106	2,561	140,693	SH	DEF 12	
STILWELL FINL INC	COM	860831106	2	100	SH	DEF 6	
STILWELL FINANCIAL INC	PFD	860831304	12	500	SH	DEF 12	
***STMICROELECTRONICS N V	COM	861012102	58	2,373	SH	DEF 12	
STMICROELECTRONICS N V	COM	861012102	3,359	138,050	SH	DEF 3	
STONE & WEBSTER INC	COM	861572105	1	2,750	SH	DEF 12	
STONE & WEBSTER INC	COM	861572105	27	50000	SH	DEF	
STONE ENERGY CORP.	COM	861642106	1,520	37,776	SH	DEF 2	
STONE ENERGY CORP	COM	861642106	599	14,886	SH	DEF 12	
STONE ENERGY CORP	COM	861642106	18,201	442,300	SH	DEF 6	
STONECUTTER MILLS CORP-CL A	COM	861793107	27	286	SH	DEF 12	
STONECUTTER MILLS CORP CLASS B	COM	861793206	42	439	SH	DEF 12	
STONEPATH GROUP INC	COM	861837102	41	37,000	SH	DEF 12	
STORA ENSO AB ADR SPO	COM	86210M106	16,740	1,183,019	SH	DEF 6	1,
STORAGE TECHNOLOGY CORP NEW	COM	862111200	122	7,647	SH	DEF 12	
STORAGE TECHNOLOGY	COM	862111200	357	19,850	SH	DEF 6	
STORAGE TECHNOLOGY CORP COM PAR	COM0	862111200	25,353	1,587,535	SH	DEF 3	1,
STORAGE COMPUTER CORP	COM	86211A101	58	14,450	SH	DEF 12	
STORAGENETWORKS INC	COM	86211E103	1	615	SH	DEF 12	
STRATEGIC GLOBAL INCOME FUND	UNIT	862719101	18	1,441	SH	DEF 12	
STRATOS LIGHTWAVE INC	COM	863100103	12	7,582	SH	DEF 12	
STRATTEC SECURITY CORP.	COM	863111100	28	500	SH	DEF 2	
STRATTEC SECURITY CORP	COM	863111100	9	168	SH	DEF 12	
STRATTEC SEC CORP	COM	863111100	2,430	46,600	SH	DEF 6	
STRATUS PROPERTIES INC	COM	863167201	1	89	SH	DEF 12	
STRATUS SERVICE GROUP INC	COM	863170106	1	3,000	SH	DEF 12	

STRAYER EDUCATION INC	COM	863236105	462	7,258	SH	DEF	12
STREETTRACKS SER TR	COM	86330E406	1,026	7,620	SH	DEF	12
STREETTRACKS SER TR	COM	86330E703	3	100	SH	DEF	12
STRIDE RITE CORP	COM	863314100	1,510	191,100	SH	DEF	6
STRIDE RITE CORP COM	COM	863314100	213	26,580	SH	DEF	3
STRYKER CORP.	COM	863667101	11,665	218,000	SH	DEF	1
STRYKER CORP.	COM	863667101	161	3,007	SH	DEF	2
STRYKER CORP	COM	863667101	209	3,914	SH	DEF	12
STUDENT LOAN CORP	COM	863902102	254	3,070	SH	DEF	12
STURGIS BANCORP INC	COM	864087101	12	1,100	SH	DEF	12
STURM RUGER & CO INC	COM	864159108	217	15,302	SH	DEF	12
SUBURBAN PROPANE PARTNERS LP	COM	864482104	654	25,150	SH	DEF	12
SUFFOLK BANCORP	COM	864739107	56	1,540	SH	DEF	3
SUMITOMO MITSUI BANKING CORP	ADR	865622104	1	257	SH	DEF	2
SUMMA INDS	COM	86562T105	677	69,100	SH	DEF	6
SUMMIT BANCSHARES	COM	866011109	365	14,800	SH	DEF	6
SUMMIT BK CORP GA	COM	866013105	129	7,460	SH	DEF	6
SUMMIT PROPERTIES INC.	COM	866239106	1,546	66,200	SH	DEF	9
SUMMIT PROPERTIES INC	COM	866239106	237	10,146	SH	DEF	12
SUN BANCORP INC-PA	COM	866634108	21	872	SH	DEF	12
SUN CAPITAL TRUST II PFD SECS	PFD	866650203	5	500	SH	DEF	12
SUN COMMUNITIES, INC.	COM	866674104	27	650	SH	DEF	2
***SUN LIFE FINANCIAL SERVICES	COM	866796105	84	3,863	SH	DEF	12
SUN MICROSYSTEMS, INC.	COM	866810104	254	50,750	SH	DEF	1
SUN MICROSYSTEMS INC.	COM	866810104	2,911	580,995	SH	DEF	2
SUN MICROSYSTEMS	COM	866810104	7	1380	SH	DEF	4
SUN MICROSYSTEMS INC COM	COM	866810104	2,098	418,860	SH	DEF	5
SUN MICROSYSTEMS INC.	COM	866810104	4	800	SH	DEF	7
SUN MICROSYSTEMS INC.	COM	866810104	321	64,155	SH	DEF	9
SUN MICROSYSTEMS INC.	COM	866810104	1,378	275,000	SH	DEF	10
SUN MICROSYSTEMS INC	COM	866810104	208	41,462	SH	DEF	11
SUN MICROSYSTEMS INC	COM	866810104	3,970	792,487	SH	DEF	12
SUN MICROSYSTEMS INC.	COM	866810104	2,308	303,400	SH	DEF	15
SUNBEAM CORP-DEL NEW	COM	867071102	4	42,700	SH	DEF	12
***SUNCOR ENERGY INC	COM	867229106	59	3,300	SH	DEF	12
SUNCOR ENERGY INC	PFD	867229601	26	1,000	SH	DEF	12
SUNGARD DATA SYSTEMS INC.	COM	867363103	23	881	SH	DEF	2
SUNGARD DATA SYSTEMS INC.	COM	867363103	68	2,556	SH	DEF	7
SUNGARD DATA SYSTEMS INC	COM	867363103	169	6,375	SH	DEF	12
SUNGARD DATA SYSTEMS INC	COM	867363103	25	950	SH	DEF	6
SUNGARD DATA SYS INC COM NASD ICOM		867363103	119	4,500	SH	DEF	3
SUNOCO LOGISTICS PARTNERS LP	COM	86764L108	41	1,900	SH	DEF	12
SUNOCO INC.	COM	86764P109	8	228	SH	DEF	2
SUNOCO INC	COM	86764P109	487	13,656	SH	DEF	12
SUNOCO INC.	COM	86764P109	5	100	SH	DEF	15
SUNOCO INC	COM	86764P109	6	170	SH	DEF	6
SUNRISE ASSISTED LIVING INC	COM	86768K106	2,919	108,905	SH	DEF	12
SUNRISE ASSISTED LIVING INC.	COM	86768K106	1,206	45000	SH	DEF	
SUNRISE ASSISTED LVG	COM	86768K106	10,691	366,000	SH	DEF	6
SUNTRUST CAP V	PFD	86789N204	43	1,700	SH	DEF	12
SUNTRON CORP	COM	86789P100	90	10,625	SH	DEF	6
SUNTRUST BANKS INC.	COM	867914103	567	8,367	SH	DEF	2
SUNTRUST BANKS INC	COM	867914103	965	14,250	SH	DEF	5
SUNTRUST BANKS INC.	COM	867914103	701	10,352	SH	DEF	7
SUNTRUST BANKS INC	COM	867914103	15,766	232,818	SH	DEF	12
SUNTRUST BANKS INC	COM	867914103	456	6,800	SH	DEF	6
SUNTRUST BKS INC COM	COM	867914103	5,262	77,700	SH	DEF	3
SUPERGEN INC	COM	868059106	29	4,000	SH	DEF	12
SUPERIOR CONSULTANT HLDGS CORP	COM	868146101	4	750	SH	DEF	12
SUPERIOR ENERGY SERVICES INC	COM	868157108	17	1,700	SH	DEF	12
SUPERIOR ENERGY SVCS	COM	868157108	2,789	265,100	SH	DEF	6
SUPERIOR ENERGY SERVICES INC	COM	868157108	5,243	516,530	SH	DEF	3

SUPERIOR FINANCIAL CORP.	COM	868161100	4	200	SH	DEF	7	
SUPERIOR FNL COR DEL	COM	868161100	2,454	135,200	SH	DEF	6	
SUPERIOR INDUSTRIES INTL INC	COM	868168105	59	1,280	SH	DEF	12	
SUPERIOR UNIFORM GROUP INC	COM	868358102	129	12,500	SH	DEF	12	
SUPERIOR SURGICL MFG	COM	868358102	1,137	101,100	SH	DEF	6	
SUPERIOR TR I PFD CONV 8.50%	PFD	86836P202	3	1,700	SH	DEF	12	
SUPERTEX INC	COM	868532102	2	100	SH	DEF	12	
SUPERVALU INC	COM	868536103	324	13,200	SH	DEF	5	
SUPERVALU INC	COM	868536103	1,089	44,379	SH	DEF	12	
SUPERVALU INC COM	COM	868536103	44,135	1,561,580	SH	DEF	6	1,
SUPERVALU INC COM	COM	868536103	34,056	1,388,360	SH	DEF	3	1,
SUPREME INDS INC	CL A	868607102	948	152,873	SH	DEF	6	
SUPREME INDUSTRIES INC-CL A	COM	868607102	8	1,337	SH	DEF	12	
SUREBEAM CORP	COM	86866R102	11	2,000	SH	DEF	12	
SURGILIGHT INC	COM	868828104	1	6,500	SH	DEF	12	
SURGUTNEFTEGAZ JSC SPON ADR	ADR	868861204	187	9,570	SH	DEF	3	
SUSQUEHANNA BANCSHARES INC-PA	COM	869099101	611	26,899	SH	DEF	12	
*** SWEDEN KINGDOM SER A-84	CONV	870200BN1	2,445	25,000	PRN	DEF	12	
SWEPCO CAPITAL I-7.875% TRUST	PFD	870695202	30	1,200	SH	DEF	12	
SWIFT ENERGY CO	COM	870738101	41	2,600	SH	DEF	12	
SWIFT ENERGY CO	COM	870738101	7,628	520,000	SH	DEF	6	
SWIFT TRANSPORTATION CO INC	COM	870756103	1,029	44,180	SH	DEF	12	
SWIFT TRANSPORT CO	COM	870756103	2,347	111,980	SH	DEF	6	
SWIRE PACIFIC LTD SPONSORED ADR	ADR	870794302	2	298	SH	DEF	2	
SWISS HELVETIA FUND INC	UNIT	870875101	13	1,165	SH	DEF	12	
SWISSCOM AG	ADR	871013108	23	797	SH	DEF	2	
SYBASE, INC.	COM	871130100	54,642	5,179,300	SH	DEF	10	5,
SYBASE INC	COM	871130100	114	10,840	SH	DEF	12	
SYBASE INC	COM	871130100	14,165	1,342,660	SH	DEF	3	1,
SYBRON DENTAL SPECIALTIES, INC	COM	871142105	25	1,333	SH	DEF	7	
SYBRON DENTAL SPECIALTIES INC	COM	871142105	443	23,934	SH	DEF	12	
SYBRON DENTAL SPECIALTIES INC	COM	871142105	1,294	69,960	SH	DEF	3	
SYCAMORE NETWORKS INC	COM	871206108	12	3,090	SH	DEF	12	
SYKES ENTERPRISES INC	COM	871237103	1,629	211,860	SH	DEF	3	
SYBASE, INC.	COM	87130100	7,263	688,461	SH	DEF	8	
SYLVAN INC	COM	871371100	222	17,046	SH	DEF	12	
SYLVAN FOODS HLDGS	COM	871371100	671	52,800	SH	DEF	6	
SYLVAN LEARNING SYSTEMS INC	COM	871399101	138	6,933	SH	DEF	12	
SYLVAN LEARNING SYST	COM	871399101	96	4,800	SH	DEF	3	
SYMANTEC CORPORATION	COM	871503108	99	3,000	SH	DEF	2	
SYMANTEC CORPORATION	COM	871503108	11,602	353,190	SH	DEF	8	
SYMANTEC CORPORATION	COM	871503108	90,679	2,760,400	SH	DEF	10	2,
SYMANTEC CORP	COM	871503108	3,965	120,714	SH	DEF	12	
SYMANTEC CORPORATION	COM	871503108	42,705	1,300,000	SH	DEF	14	1,
SYMANTEC CORP	COM	871503108	3,353	97,560	SH	DEF	6	
SYMANTEC CORP COM NASD INDL	COM	871503108	7,120	216,750	SH	DEF	3	
SYMBOL TECHNOLOGIES	COM	871508107	1,929	226,900	SH	DEF	1	
SYMBOL TECHNOLOGIES INC.	COM	871508107	11	1,282	SH	DEF	2	
SYMBOL TECHNOLOGIES INC	COM	871508107	234	27,499	SH	DEF	12	
SYMBOL TECHNOLOGIES INC	COM	871508107	43	5000	SH	DEF		
SYMBOL TECHNOLOGIES	COM	871508107	1	100	SH	DEF	6	
SYMMETRICOM INC	COM	871543104	1	235	SH	DEF	12	
SYMYX TECHNOLOGIES INC	COM	87155S108	7	500	SH	DEF	12	
SYNALLOY CORP	COM	871565107	63	13,900	SH	DEF	6	
SYNCOR INTL CORP DEL COM NASD ICOM		87157J106	205	6,500	SH	DEF	3	
SYNOPSYS INC	COM	871607107	58	1,063	SH	DEF	12	
SYNOPSYS INC	COM	871607107	5,094	94,873	SH	DEF	6	
SYNOPSYS INC	COM	871607107	15,672	285,940	SH	DEF	3	
SYNGENTA AG - SPONSORED ADR	ADR	87160A100	273	22,444	SH	DEF	2	
SYNOVUS FINANCIAL CORP.	COM	87161C105	33	1,192	SH	DEF	2	
SYNOVUS FINANCIAL CORP.	COM	87161C105	2,219	80,650	SH	DEF	7	
SYNOVUS FINANCIAL CORP	COM	87161C105	143	5,185	SH	DEF	12	

SYNTHETECH INC	COM	87162E100	1	1,000	SH	DEF	12
SYNTEL INC	COM	87162H103	17	1,400	SH	DEF	12
SYPRIS SOLUTIONS INC	COM	871655106	191	10,500	SH	DEF	12
SYSCO CORP.	COM	871829107	18,676	686,110	SH	DEF	2
SYSCO	COM	871829107	31	1142	SH	DEF	4
SYSCO CORP.	COM	871829107	5,240	192,500	SH	DEF	7
SYSCO CORP	COM	871829107	253	9,279	SH	DEF	11
SYSCO CORP	COM	871829107	834	30,650	SH	DEF	12
SYSTEMAX INC	COM	871851101	1	300	SH	DEF	12
SYSTEMS & COMPUTER TECHNOLOGY COR	COM	871873105	19	1,437	SH	DEF	2
SYSTEMS & COMPUTER TECHNOLOGY COCOM	NASD	871873105	753	55,740	SH	DEF	3
SYSTEX CORP GDR 144A	GDR	87203M103	50	21,852	SH	DEF	3
TBC CORP	COM	872180104	219	13,787	SH	DEF	12
TBC CORP	COM	872180104	5,518	351,900	SH	DEF	6
TBC CORP COM NASD INDL	COM	872180104	6,065	381,950	SH	DEF	3
TB WOODS CORP	COM	872226105	471	55,700	SH	DEF	6
TBX RESOURCES INC	COM	872228101	1	3,810	SH	DEF	12
TCF FINANCIAL CORP.	COM	872275102	8,217	167,350	SH	DEF	7
TCF FINANCIAL CORP	COM	872275102	176	3,590	SH	DEF	12
TCF FINANCIAL CORP	COM	872275102	142	2,900	SH	DEF	3
TC PIPELINES LP	COM	87233Q108	283	11,925	SH	DEF	12
TCW CONVERTIBLE SECURITIES	UNIT	872340104	372	59,300	SH	DEF	12
TCW DW TERM TRUST 2002-SBI	UNIT	87234T101	11	1,000	SH	DEF	12
TCW DW TERM TRUST 2003-SBI	UNIT	87234U108	80	7,427	SH	DEF	12
TDK CORPORATION SA	ADR	872351408	1	20	SH	DEF	2
TDS CAPITAL II-8.04% TRUST	PFD	87235R203	75	3,700	SH	DEF	12
TECO ENERGY INC.	COM	872375100	10	400	SH	DEF	2
TECO ENERGY INC	COM	872375100	734	29,640	SH	DEF	12
TECO ENERGY INC.	COM	872375100	62	2500	SH	DEF	
TECO ENERGY INC	COM	872375100	7	290	SH	DEF	6
TECO ENERGY INC	PFD	872375209	12	500	SH	DEF	12
TEPPCO PARTNERS LP	COM	872384102	853	26,603	SH	DEF	12
TESSCO TECHNOLOGIES INC	COM	872386107	5	500	SH	DEF	12
TF FINL CORP	COM	872391107	300	12,600	SH	DEF	6
THQ INC NEW	COM	872443403	514	17,242	SH	DEF	12
THQ INC	COM	872443403	125	4,200	SH	DEF	3
TJX COMPANIES, INC.	COM	872540109	9	450	SH	DEF	2
TJX COMPANIES (NEW)	COM	872540109	561	28,624	SH	DEF	5
TJX COMPANIES, INC.	COM	872540109	739	37,695	SH	DEF	8
TJX COMPANIES, INC.	COM	872540109	41,063	2,094,000	SH	DEF	10
TJX COMPANIES INC NEW	COM	872540109	2,885	147,128	SH	DEF	12
TJX COMPANIES INC	COM	872540109	5,981	283,590	SH	DEF	6
TJX COS INC NEW COM	COM	872540109	18,400	938,300	SH	DEF	3
***TLC VISION CORPORATION	COM	872549100	12	4,925	SH	DEF	12
TLC VISION CORP COM	COM	872549100	56	21,280	SH	DEF	6
TMBR/SHARP DRILLING INC	COM	87257P101	4	292	SH	DEF	12
TMBR/SHARP DRILLING	COM	87257P101	959	64,600	SH	DEF	6
T-NETIX INC	COM	872597109	76	22,800	SH	DEF	12
T R W INC.	COM	872649108	146	2,570	SH	DEF	2
T R W INC.	COM	872649108	792	13,900	SH	DEF	9
TRW INC	COM	872649108	419	7,360	SH	DEF	12
TRW INC	COM	872649108	6,061	110,395	SH	DEF	6
TSR INC	COM	872885108	206	36,700	SH	DEF	6
TMP WORLDWIDE INC	COM	872941109	13	600	SH	DEF	12
TTM TECHNOLOGIES INC	COM	87305R109	6	1,240	SH	DEF	3
TEXAS UTILITIES CAPITAL I	PFD	873167209	163	6,600	SH	DEF	12
TXU CORP	COM	873168108	466	9,035	SH	DEF	2
TXU CORP	COM	873168108	1	17	SH	DEF	7
TXU CORP	COM	873168108	688	13,350	SH	DEF	11
TXU CORP	COM	873168108	4,003	77,652	SH	DEF	12
TXU	COM	873168108	1,804	35,000	SH	DEF	13
TXU CORPORATION	COM	873168108	16	200	SH	DEF	15

TXU CORP.	COM	873168108	180	3500	SH	DEF	
TXU CORP COM	COM	873168108	36,794	715,930	SH	DEF	6
TXU CORPORATION	COM	873168108	17,310	335,800	SH	DEF	3
TXU	PFD	873168884	20,170	400,000	SH	DEF	13
TXU EUROPE CAP I	PFD	87316S203	31	1,200	SH	DEF	12
TXU GAS CO PFD SER F	PFD	873170302	37	1,500	SH	DEF	12
TXU US HLDGS CO	PFD	87317Q768	13	500	SH	DEF	12
TAB PRODUCTS CO-DELAWARE	COM	873197107	5	1,000	SH	DEF	12
TAIWAN SEMICONDUCTOR CO. LTD SPONADRDR		874039100	116	8,911	SH	DEF	2
TAIWAN SEMICONDUCTOR	COM	874039100	14,832	976,858	SH	DEF	6
TAIWAN SEMICONDUCTOR - SP ADR	ADR	874039100	1,178	99,711	SH	DEF	3
TAKE-TWO INTERACTIVE SOFTWARE	COM	874054109	2	100	SH	DEF	12
TAKE-TWO INTERACTIVE SOFTWRE	COM	874054109	1,911	92,790	SH	DEF	3
TALBOTS INC	COM	874161102	303	8,670	SH	DEF	12
***TALISMAN ENERGY INC	COM	87425E103	5	103	SH	DEF	12
TALISMAN ENERGY INC	COM	87425E103	12,010	266,000	SH	DEF	3
TALISMAN ENERGY INC	PFD	87425E509	33	1,300	SH	DEF	12
TALK AMERICA HOLDINGS INC	COM	87426R103	163	39,445	SH	DEF	12
TALK AMERICA HOLDINGS INC	COM	87426R103	23,021	5,574,200	SH	DEF	14
TANDY BRANDS ACCESS	COM	875378101	1,129	90,900	SH	DEF	6
TANGER FACTORY OUTLET CENTERS	COM	875465106	434	14,707	SH	DEF	12
TANOX INC	COM	87588Q109	14	1,300	SH	DEF	2
TARGET CORP.	COM	87612E106	10,795	283,330	SH	DEF	1
TARGET CORP	COM	87612E106	15,904	417,425	SH	DEF	2
TARGET	COM	87612e106	27	709	SH	DEF	4
TARGET CORP	COM	87612E106	5,503	144,426	SH	DEF	5
TARGET CORP	COM	87612E106	255	6,700	SH	DEF	7
TARGET CORP	COM	87612E106	610	16,007	SH	DEF	11
TARGET CORP	COM	87612E106	7,055	185,159	SH	DEF	12
TARGET CORP.	COM	87612E106	150	2,600	SH	DEF	15
TARGET CORPORATION	COM	87612E106	944	22,785	SH	DEF	6
TARGET CORP	COM	87612E106	4,383	115,039	SH	DEF	3
TARGETS TRUST VI	COM	87612P101	2	750	SH	DEF	12
TASTY BAKING CO.	COM	876553306	74	5,000	SH	DEF	9
TASTY BAKING CO	COM	876553306	582	43,137	SH	DEF	12
TAUBMAN CENTERS, INC.	COM	876664103	61	4,000	SH	DEF	2
TAUBMAN CENTERS INC	COM	876664103	38	2,500	SH	DEF	12
TAUBMAN CENTERS INC-8.30% CUM	PFD	876664202	58	2,500	SH	DEF	12
CALVIN B TAYLOR BANKSHARES INC	COM	876838103	9	264	SH	DEF	12
TEAM INC	COM	878155100	18	2,000	SH	DEF	12
TEAMSTAFF INC	COM	87815U204	3	427	SH	DEF	12
TEAM SPORTS ENTERTAINMENT INC	COM	87815W101	36	50,000	SH	DEF	12
TECH DATA CORP	COM	878237106	173	4,583	SH	DEF	12
TECH DATA CORP	COM	878237106	5	120	SH	DEF	6
TECH OPS SEVCON	COM	878293109	70	8,000	SH	DEF	6
TECHNE CORP	COM	878377100	11	400	SH	DEF	12
TECHNE CORP	COM	878377100	99	3,500	SH	DEF	3
TECHNIP COFLEXIP ADR	COM	878546209	262	9,575	SH	DEF	6
TECHNITROL	COM	878555101	6,643	285095	SH	DEF	4
TECHNITROL INC	COM	878555101	633	27,154	SH	DEF	12
TECHNITROL INC	COM	878555101	3,107	120,200	SH	DEF	6
TECHTRONIC INDS LTD S	COM	87873R101	3,559	208,253	SH	DEF	6
TECO CAPITAL TRUST I-8.50%	PFD	87875R208	122	4,600	SH	DEF	12
TECUMSEH PRODS CO	CL A	878895200	6,454	138,800	SH	DEF	6
TECUMSEH PRODUCTS CO-CL A	COM	878895200	114	2,150	SH	DEF	12
TECUMSEH PRODUCTS CO -CL A	COM	878895200	138	2,600	SH	DEF	3
TEKELEC INC	COM	879101103	73	9,078	SH	DEF	12
TEKTRONIX INC	COM	879131100	19	1,042	SH	DEF	12
TEKTRONIX INC	COM	879131100	1	50	SH	DEF	6
TELECENTRO OESTE CELULAR ADR	ADR	87923P105	56	12,600	SH	DEF	3
TELEBANC CAPITAL TRUST II	PFD	87925Y203	1,451	66,700	SH	DEF	12
TELEBANC CAP TRUST	PREF	87925Y203	623	30000	SH	DEF	

TELECOM CORP. OF NEW	ADR	879278208	13	660	SH	DEF	2	
TELECOM HOLDRS TR	COM	87927P200	3	100	SH	DEF	12	
TELECOM ITALIA SPA S.A.	ADR	87927W106	1	12	SH	DEF	2	
TELECOMINICAOES BRASILEIRAS SA AD	ADR	879287308	2	73	SH	DEF	2	
TELECOMMUNICATIONS SYSTEMS INC	COM	87929J103	6	3,100	SH	DEF	12	
TELEDYNE TECHNOLOGIES INC	COM	879360105	25	1,224	SH	DEF	12	
TELEFLEX INC.	COM	879369106	57	1,000	SH	DEF	2	
TELEFLEX INC	COM	879369106	206	3,600	SH	DEF	11	
TELEFLEX INC	COM	879369106	10,000	174,985	SH	DEF	12	
TELEFONICA SA SPONS ADR	ADR	879382208	1,011	40,689	SH	DEF	2	
TELEFONICA DE ESPANA	COM	879382208	4,841	182,288	SH	DEF	6	
TELEFONOS DE MEXICO SA SPONS ADR	ADR	879403780	113	3,509	SH	DEF	2	
TELEFONOS DE MEXICO	SPON ADR	879403780	5	100	SH	DEF	15	
TELEFONOS DE MEXICO S A ADR REP O	ADRL	879403780	458	14,272	SH	DEF	3	
TELEPHONE & DATA SYSTEMS, INC.	COM	879433100	307	5,065	SH	DEF	2	
TELEPHONE & DATA SYSTEMS, INC.	COM	879433100	91	1,500	SH	DEF	7	
TELEPHONE & DATA SYSTEMS INC	COM	879433100	12	200	SH	DEF	12	
TELEPHONE & DATA SYS	COM	879433100	1,163	15,340	SH	DEF	6	
TELEPHONE & DATA SYSTEMS INC	PFD	879433878	39	2,000	SH	DEF	12	
TELENETICS CORP	COM	87943P408	1	5,000	SH	DEF	12	
TELIK INC	COM	87959M109	732	58,550	SH	DEF	12	
TELLABS, INC.	COM	879664100	6	1,000	SH	DEF	2	
TELLABS INC	COM	879664100	338	54,550	SH	DEF	5	
TELLABS, INC.	COM	879664100	31,333	5,053,789	SH	DEF	8	
TELLABS INC.	COM	879664100	302	48,668	SH	DEF	9	
TELLABS, INC.	COM	879664100	64,507	10,404,360	SH	DEF	10	10,
TELLABS INC	COM	879664100	1,150	185,408	SH	DEF	12	
TELLABS INC.	COM	879664100	9	900	SH	DEF	15	
TELLABS INC	COM	879664100	246	25,500	SH	DEF	6	
***TELUS CORPORATION	COM	87971M202	2	253	SH	DEF	12	
TEMPLE INLAND INC.	COM	879868107	139	2,400	SH	DEF	2	
TEMPLE INLAND INC COM	COM	879868107	333	5,750	SH	DEF	5	
TEMPLE INLAND INC	COM	879868107	609	10,523	SH	DEF	12	
TEMPLE INLAND INC.	COM	879868107	87	1500	SH	DEF		
TEMPLE INLAND INC	COM	879868107	532	9,550	SH	DEF	6	
TEMPLE-INLAND INC	PFD	879868206	77	1,400	SH	DEF	12	
TEMPLETON GLOBAL GOVTS INCOME	UNIT	879929107	2,905	410,345	SH	DEF	12	
TEMPLETON DRAGON FUND INC	UNIT	88018T101	207	22,425	SH	DEF	12	
TEMPLETON CHINA WORLD FUND	UNIT	88018X102	126	13,010	SH	DEF	12	
TEMPLETON EMERGING MARKETS	UNIT	880190103	19	1,750	SH	DEF	12	
TEMPLETON EMERGING MARKETS	UNIT	880191101	237	24,737	SH	DEF	12	
TEMPLETON EMERGING MARKETS	UNIT	880192109	2,103	193,995	SH	DEF	12	
TEMPLETON GLOBAL INCOME FUND	UNIT	880198106	380	50,007	SH	DEF	12	
TENET HEALTHCARE CORP.	COM	88033G100	72	1,000	SH	DEF	2	
TENET HEALTHCARE CORP	COM	88033G100	1,396	19,508	SH	DEF	12	
TENET HEALTHCARE	COM	88033G100	127	1,700	SH	DEF	6	
TENET HEALTHCARE CORP	COM	88033G100	8,557	119,600	SH	DEF	3	
TENET HEALTHCARE CORP SR. SUB. NO	CVT	88033GAD2	2,063	2,075,000	PRN	DEF	16	
TENGASCO INC (NEW)	COM	88033R205	28	9,855	SH	DEF	12	
TENGTU INTERNATIONAL CORP	COM	88033T102	7	10,000	SH	DEF	15	
TENNANT CO	COM	880345103	36	900	SH	DEF	2	
TENNANT CO	COM	880345103	11	276	SH	DEF	12	
TENNECO AUTOMOTIVE INC	COM	880349105	2	361	SH	DEF	12	
TENNESSEE VALLEY AUTH	PFD	880591300	77	3,000	SH	DEF	12	
TENNESSEE VALLEY AUTH 6.50%	PFD	880591409	111	4,300	SH	DEF	12	
TENNESSEE VALLEY AUTH FEDL CPN	CONV	88059EHE7	812	27,000	PRN	DEF	12	
TERADYNE INC	COM	880770102	613	26,069	SH	DEF	12	
TERADYNE INC	COM	880770102	81	3,000	SH	DEF	6	
TERAYON COMMUNICATION SYSTEMS	COM	880775101	14	10,660	SH	DEF	12	
TERAYON COMMUN SYSTEMS INC	COM	880775101	9	6,500	SH	DEF	3	
TEREX CORP NEW	COM	880779103	173	7,685	SH	DEF	12	
TEREX CORP	COM	880779103	13,807	543,600	SH	DEF	6	

TERAFORCE TECHNOLOGY CORP	COM	88077T109	1	4,500	SH	DEF 12	
TESCO PLC-ADR	COM	881575302	3,523	316,340	SH	DEF 6	
TESORO PETROLEUM CORP	COM	881609101	2	300	SH	DEF 12	
TESORO PETE CORP	COM	881609101	8,139	1,154,500	SH	DEF 6	1,
TEVA PHARMACEUTICAL-SP ADR	ADR	881624209	22	332	SH	DEF 2	
TETRA TECHNOLOGIES INC DEL	COM	88162F105	3	100	SH	DEF 7	
TETRA TECHNOLOGIES	COM	88162F105	3,690	149,400	SH	DEF 6	
TETRA TECHNOLOGIES INC DEL	COM	88162F105	1,585	59,700	SH	DEF 3	
TETRA TECH INC NEW	COM	88162G103	91	6,200	SH	DEF 12	
TEXACO INC.	COM	881694103	18	200	SH	DEF 9	
TEXAS BIOTECHNOLOGY CORP	COM	88221T104	1	300	SH	DEF 12	
TEXAS INDUSTRIES INC	COM	882491103	2,257	71,675	SH	DEF 12	
TEXAS INDS INC COM	COM	882491103	1,175	37,300	SH	DEF 3	
TEXAS INSTRUMENTS INC.	COM	882508104	6,132	258,750	SH	DEF 2	
TEXAS INSTRUMENTS	COM	882508104	9,416	397314	SH	DEF 4	
TEXAS INSTRUMENTS INC COM	COM	882508104	1,280	54,000	SH	DEF 5	
TEXAS INSTRUMENTS INC	COM	882508104	884	37,305	SH	DEF 11	
TEXAS INSTRUMENTS INC	COM	882508104	7,287	307,459	SH	DEF 12	
TEXAS INSTRUMENTS INC.	COM	882508104	130	3,600	SH	DEF 15	
TEXAS INSTRS INC COM	COM	882508104	5,018	211,750	SH	DEF 3	
TEXAS PACIFIC LAND TRUST	COM	882610108	324	7,950	SH	DEF 12	
TEXAS REGIONAL BANCSHARES INC.	COM	882673106	8,355	171,693	SH	DEF 7	
TEXAS REGIONAL BANCSHARES INC	COM	882673106	55	1,100	SH	DEF 12	
THAI FUND INC	UNIT	882904105	24	5,100	SH	DEF 12	
THAI CAPITAL FUND INC	UNIT	882905102	1	700	SH	DEF 12	
TEXTRON CAPITAL I TRUST PFD	PFD	883198202	25	1,000	SH	DEF 2	
TEXTRON CAPITAL I-7.92% TRUST	PFD	883198202	934	37,375	SH	DEF 12	
TEXTRON INC.	COM	883203101	209	4,450	SH	DEF 2	
TEXTRON INC.	COM	883203101	347	7,400	SH	DEF 9	
TEXTRON INC	COM	883203101	8,171	174,213	SH	DEF 12	
TEXTRON INC	COM	883203101	12,347	263,140	SH	DEF 6	
THERAGENICS CORP	COM	883375107	34	4,000	SH	DEF 12	
THERAGENICS CORP COM	COM	883375107	175	20,800	SH	DEF 3	
THERASENSE INC	COM	883381105	74	4,005	SH	DEF 12	
THERMO ELECTRON CORP.	COM	883556102	27	1,635	SH	DEF 2	
THERMO ELECTRON CORP.	COM	883556102	13	800	SH	DEF 7	
THERMO ELECTRON CORP	COM	883556102	107	6,462	SH	DEF 12	
THERMO ELECTRON CORP	COM	883556102	433	23,600	SH	DEF 6	
THOMAS & BETTS CORP	COM	884315102	1	50	SH	DEF 12	
THOMAS INDS INC	COM	884425109	263	9,100	SH	DEF 6	
THOMAS INDS INC COM	COM	884425109	29	1,000	SH	DEF 3	
THORNBURG MORTGAGE INC	COM	885218107	16	800	SH	DEF 12	
THORNBURG MTG ASSET CORP	COM	885218107	10,539	535,495	SH	DEF 3	
3COM CORP	ADR	885535104	22	5000	SH	DEF	
3 COM CORP.	COM	885535104	1	225	SH	DEF 2	
3COM CORP	COM	885535104	76	17,211	SH	DEF 12	
3COM CORP	COM	885535104	8,370	1,505,320	SH	DEF 6	1,
3DO CO	COM	88553W105	1	1,000	SH	DEF 12	
3-D SYSTEMS CORP-DEL NEW	COM	88554D205	9	700	SH	DEF 12	
THREE FIVE SYSTEMS INC	COM	88554L108	5	450	SH	DEF 12	
THREE RIVS BANCORP INC	COM	88562Q107	8	475	SH	DEF 12	
THREE RIVS BANCORP	COM	88562Q107	1,384	77,000	SH	DEF 6	
3TEC ENERGY CORP	COM	88575R308	2,618	174,500	SH	DEF 6	
3M COMPANY	COM	88579Y101	1,199	9,747	SH	DEF 1	
3M COMPANY	COM	88579Y101	2,921	23,750	SH	DEF 2	
3M CO.	COM	88579Y101	28	226	SH	DEF 4	
3M COMPANY	COM	88579Y101	1,820	14,794	SH	DEF 5	
3M COMPANY	COM	88579Y101	382	3,106	SH	DEF 7	
3M COMPANY	COM	88579Y101	3,998	32,500	SH	DEF 10	
3M COMPANY	COM	88579Y101	373	3,036	SH	DEF 11	
3M COMPANY	COM	88579Y101	5,918	48,115	SH	DEF 12	
3M CO.	COM	88579Y101	423	2,265	SH	DEF 15	

3M CO	COM	88579Y101	11,093	90,189	SH	DEF 3	
TIBCO SOFTWARE INC	COM	88632Q103	7	1,325	SH	DEF 12	
TIBCO SOFTWARE INC	COM	88632Q103	1,614	271,200	SH	DEF 6	
TICKETMASTER	COM	88633P203	7	400	SH	DEF 12	
TIDEWATER INC	COM	886423102	148	4,500	SH	DEF 12	
TIDEWATER INC	COM	886423102	41,615	1,093,800	SH	DEF 6	1,
TIER TECHNOLOGIES INC CL - B	COM	88650Q100	106	5,940	SH	DEF 3	
TIFFANY & CO. NEW	COM	886547108	3	92	SH	DEF 2	
TIFFANY & CO NEW	COM	886547108	66	1,870	SH	DEF 12	
TIMBERLAND BANCORP I	COM	887098101	984	57,500	SH	DEF 6	
TIMBERLAND CO	CL A	887100105	11,646	300,300	SH	DEF 6	
TIMBERLAND CO-CL A	COM	887100105	90	2,500	SH	DEF 12	
TIME WARNER TELECOM INC	COM	887319101	12	7,060	SH	DEF 12	
TIMKEN CO	COM	887389104	47	2,100	SH	DEF 12	
TIMKEN CO COM	COM	887389104	1,018	45,600	SH	DEF 3	
TIPPERARY CORP NEW	COM	888002300	33	19,000	SH	DEF 12	
TIPPINGPOINT TECHNOLOGIES INC	COM	888011103	4	359	SH	DEF 12	
TITAN CORP	COM	888266103	53	2,899	SH	DEF 12	
TITAN PHARMACEUTICALS INC-DEL	COM	888314101	2	473	SH	DEF 12	
TITANIUM METALS CORP	COM	888339108	8	2,200	SH	DEF 12	
TODD SHIPYARDS CORP	COM	889039103	1,104	78,300	SH	DEF 6	
TODHUNTER INTL INC	COM	889050100	271	23,800	SH	DEF 6	
TOLEDO EDISON CO 4 1/4% PFD	PFD	889175204	86	1,500	SH	DEF 12	
TOLEDO EDISON CO-4.25% PFD	PFD	889175303	91	1,650	SH	DEF 12	
TOLEDO EDISON CO-4.56% PFD	PFD	889175402	6	100	SH	DEF 12	
TOLL BROTHERS INC	COM	889478103	305	10,396	SH	DEF 12	
TOLL BROTHERS INC COM	COM	889478103	422	14,400	SH	DEF 3	
TOLLGRADE COMMUNICATIONS INC	COM	889542106	6	390	SH	DEF 3	
TOMRA SYSTEMS ASA	ADR	889905204	24	3,000	SH	DEF 2	
TOMKINS PLC SPONSORED ADR	ADR	890030208	154	10,217	SH	DEF 2	
TOO INC	COM	890333107	39	1,265	SH	DEF 12	
TOOTSIE ROLL INDUSTRIES INC.	COM	890516107	856	22,190	SH	DEF 2	
TOOTSIE ROLL	COM	890516107	82	2116	SH	DEF 4	
TOOTSIE ROLL INDUSTRIES INC	COM	890516107	158	4,097	SH	DEF 12	
TOPPS CO INC	COM	890786106	4	373	SH	DEF 12	
TOPPS INC	COM	890786106	7,931	771,500	SH	DEF 6	
TOR MINERALS INTL INC	COM	890878101	1	800	SH	DEF 12	
TORCH OFFSHORE INC	COM	891019101	1	150	SH	DEF 12	
TORCHMARK CORP	COM	891027104	1,004	26,291	SH	DEF 12	
TORCHMARK CORP	COM	891027104	5,263	130,395	SH	DEF 6	
TORCHMARK CORP COM	COM	891027104	7,769	203,365	SH	DEF 3	
TORCHMARK CAPITAL TRUST I	PFD	89102Q201	15	600	SH	DEF 12	
TORO CO	COM	891092108	20,934	364,982	SH	DEF 6	
TORO CO COM	COM	891092108	3,154	55,490	SH	DEF 3	
BANQUE TORONTO DOMINION	COM	891160509	176	7,500	SH	DEF 12	
TORRINGTON WATER CO	COM	891466104	53	700	SH	DEF 12	
TOTAL FINA ELF S.A. ADR	ADR	89151E109	11,915	147,282	SH	DEF 2	
TOUCH AMERICA HOLDINGS INC	COM	891539108	11	3,950	SH	DEF 12	
TOWER AUTOMOTIVE INC	COM	891707101	8	600	SH	DEF 12	
TOWER AUTOMOTIVE INC.	COM	891707101	92	6625	SH	DEF	
TOWER AUTOMOTIVE INC	COM	891707101	5,956	463,500	SH	DEF 6	
TOWER AUTOMOTIVE INC	COM	891707101	2,914	208,900	SH	DEF 3	
TOTAL SYSTEM SERVICES INC.	COM	891906109	376	20,000	SH	DEF 7	
TOTAL SYSTEM SERVICES INC	COM	891906109	11	577	SH	DEF 12	
TRACK DATA CORP	COM	891918104	50	41,820	SH	DEF 12	
THE TOWN AND COUNTRY TRUST	COM	892081100	280	12,500	SH	DEF 2	
TOWN & COUNTRY TRUST	COM	892081100	685	30,600	SH	DEF 12	
TOYOTA MTR CORP	COM	892331307	2,095	37,905	SH	DEF 6	
TOYS 'R' US INC.	COM	892335100	1,279	73,214	SH	DEF 9	
TOYS R US INC	COM	892335100	1,662	95,145	SH	DEF 12	
TOYS R US	COM	892335100	19	700	SH	DEF 15	
TOYS R US	COM	892335100	574	31,510	SH	DEF 6	

TOYS R US INC PREFER	COM	892335209	28,821	560,245	SH	DEF	6
TRACTOR SUPPLY CO	COM	892356106	128	1,800	SH	DEF	12
TRACTOR SUPPLY CO	COM	892356106	950	17,000	SH	DEF	6
TRACTOR SUPPLY CO	COM	892356106	93	1,310	SH	DEF	3
TRAMMEL CROW	COM	89288R106	5,520	408,900	SH	DEF	6
TRANS WORLD ENTMT COR	COM	89336Q100	5,418	894,665	SH	DEF	6
TRANSACTION SYSTEMS ARCHIT	CLASS A	893416107	19	1,050	SH	DEF	15
TRANSACTION SYSTEMS ARCHITECTS	COM	893416107	12	1,000	SH	DEF	12
TRANSACTION SYS ARCHITECTS CL A	COM	893416107	2,050	174,300	SH	DEF	3
TRANSAMERICA FINCL CORP DEB	CONV	893502AM6	2,209	30,000	PRN	DEF	12
TRANSAMERICA FINCL CORP DEB	CONV	893502AP9	7,165	150,000	PRN	DEF	12
TRANSAMERICA INCOME SHARES INC	UNIT	893506105	157	6,000	SH	DEF	12
TRANSATLANTIC HOLDINGS, INC.	COM	893521104	70	873	SH	DEF	7
TRANSATLANTIC HOLDINGS INC	COM	893521104	244	3,047	SH	DEF	12
***TRANSCANADA CAPITAL-8.75%	PFD	893525204	5	200	SH	DEF	12
***TRANSCANADA PIPELINES LTD	COM	893526103	2	100	SH	DEF	12
***TRANSCANADA PIPELINES LTD	PFD	893526723	31	1,200	SH	DEF	12
TRANSKARYOTIC THERAPIES INC	COM	893735100	18	500	SH	DEF	12
TRANSKARYOTIC THERAPIES INC	COM	893735100	213	5,900	SH	DEF	3
TRANSMETA CORP DEL	COM	89376R109	4	1,510	SH	DEF	12
TRAVELERS P&C CAPITAL I	PFD	893931204	643	25,650	SH	DEF	12
TRANSAMERICA FINANCE CORP	PFD	893950204	30	1,200	SH	DEF	12
TRANSWITCH CORP	COM	894065101	5	7,300	SH	DEF	12
TRAVELERS P&C CAPITAL II	PFD	89420B209	212	8,500	SH	DEF	12
TRAVELERS PPTY	CL A	89420G109	4,266	243,100	SH	DEF	6
TRAVELERS PROPERTY CASUALTY CORP	COM	89420G109	620	35,000	SH	DEF	8
TRAVELERS PROPERTY CASUALTY	COM	89420G109	32	1,831	SH	DEF	12
TIGR-SER 23-COUPON-INT PMT ON	CONV	8946432G9	1,508	16,000	PRN	DEF	12
TIGR-SER 18-COUPON-INT PMT ON	CONV	894643D69	998	10,000	PRN	DEF	12
TIGR-SER 18-COUPON-INT PMT ON	CONV	894643D85	195	2,000	PRN	DEF	12
TIGR-SER 18-COUPON-INT PMT ON	CONV	894643D93	5,526	58,000	PRN	DEF	12
TIGR-SER 18-COUPON-INT PMT ON	CONV	894643F42	210	3,000	PRN	DEF	12
TIGR-COUPON-SER 9-INT PMT ON	CONV	894643QQ1	294	3,000	PRN	DEF	12
TIGR-PRIN-SER 9-PRIN PMT ON	CONV	894643QS7	1,065	11,000	PRN	DEF	12
TIGR-SER 21-COUPON-INT PMT ON	CONV	894643T21	9,809	100,000	PRN	DEF	12
TIGR-SER 12-COUPON-INT PMT ON	CONV	894643TV7	7,068	73,000	PRN	DEF	12
TREDEGAR CORPORATION	COM	894650100	39	1,630	SH	DEF	12
TREMONT CORP-DEL NEW	COM	894745207	2	70	SH	DEF	12
TRENDWEST RESORTS	COM	894917103	1,025	43,300	SH	DEF	6
TREX INC	COM	89531P105	377	12,000	SH	DEF	12
TRI CITY BANK SHARES CORP - WISC	COM	895364107	1	15	SH	DEF	2
TRI-CONTINENTAL CORP	UNIT	895436103	417	25,876	SH	DEF	12
TRI-CONTINENTAL CORP-$2.50 PFD	PFD	895436202	8	200	SH	DEF	12
TRIAD HOSPITAL INC	COM	89579K109	5	112	SH	DEF	12
TRIAD GUARANTY INC	COM	895925105	48	1,100	SH	DEF	12
TRIAD GTY INC COM	COM	895925105	3,024	69,480	SH	DEF	3
TRIARC COS INC	CL A	895927101	4,024	146,525	SH	DEF	6
TRIARC COS INC	COM	895927101	6,869	254,657	SH	DEF	6
TRIARC COMPANIES INC CVT SUB DEB	CVT	895927AB7	3,688	10,000,000	PRN	DEF	16
TRIBUNE COMPANY	COM	896047107	102	2,350	SH	DEF	2
TRIBUNE	COM	896047107	8,275	190241	SH	DEF	4
TRIBUNE CO NEW	COM	896047107	443	10,190	SH	DEF	12
TRIBUNE COMPANY	COM	896047107	66	1,000	SH	DEF	15
TRIBUNE CO DELAWARE NEW	COM	896047107	18	425	SH	DEF	6
TRICO BANCSHARES	COM	896095106	675	25,500	SH	DEF	12
TRICO BANCSHARES	COM	896095106	702	26,500	SH	DEF	6
TRICO MARINE SERVICES INC	COM	896106101	10	1,500	SH	DEF	12
TRICORD SYSTEMS INC	COM	896121100	1	5,750	SH	DEF	12
TRIKON TECHNOLOGIES INC	COM	896187408	180	19,990	SH	DEF	3
TRIGON HEALTHCARE INC	COM	89618L100	224	2,223	SH	DEF	12
TRIGON HEALTHCARE INC.	COM	89618L100	306	2,000	SH	DEF	15
TRIGON HEALTHCARE	COM	89618L100	5,736	55,390	SH	DEF	6

TRIGON HEALTHCARE INC	COM	89618L100	15,555	154,650	SH	DEF	3	
TRIMBLE NAV LTD	COM	896239100	5	300	SH	DEF	2	
TRIMBLE NAVIGATION LTD	COM	896239100	5	300	SH	DEF	12	
TRIMBLE NAVIGATION LTD	COM	896239100	504	32,500	SH	DEF	3	
TRINITY PETROLEUM TRUST-CBI	COM	896556107	3	100	SH	DEF	12	
TRIQUINT SEMICONDUCTOR INC	COM	89674K103	9	1,458	SH	DEF	12	
TRIUMPH GROUP INC NEW	COM	896818101	58	1,300	SH	DEF	12	
TRIUMPH GROUP INC.	COM	896818101	45	1000	SH	DEF		
TRIUMPH GROUP INC	COM	896818101	11,309	254,700	SH	DEF	6	
TRIUMPH GROUP INC	COM	896818101	147	3,300	SH	DEF	3	
***TRIZEC CANADA INC	COM	896874104	4	224	SH	DEF	12	
TRIZEC PROPERTIES INC	COM	89687P107	17	1,025	SH	DEF	12	
TROPICAL SPORTSWEAR INTL CORP.	COM	89708P102	11	500	SH	DEF		
TROPICAL SPORTSWEAR	COM	89708P102	1,909	74,000	SH	DEF	6	
TROVER SOLUTIONS INC	COM	897249108	12	2,000	SH	DEF	12	
TROVER SOLUTIONS INC	COM	897249108	990	179,700	SH	DEF	6	
TRUST CERTIFICATES 2001-3	PFD	89826T200	114	4,600	SH	DEF	12	
TRUST CO OF NEW JERSEY NEW	COM	898304100	28	1,096	SH	DEF	12	
TRUST CO NJ JERSEY	COM	898304100	2,297	98,300	SH	DEF	6	
TRUSTCO BANK CORP N Y	COM	898349105	368	27,977	SH	DEF	12	
TRUSTMARK CORP	COM	898402102	1,304	51,023	SH	DEF	12	
TRUSTMARK CORP	COM	898402102	2,022	79,550	SH	DEF	6	
TRUSTMARK CORP COM NASD INDL	COM	898402102	4,168	163,150	SH	DEF	3	
TUESDAY MORNING CORP-NEW	COM	899035505	223	12,000	SH	DEF	12	
TULARIK INC	COM	899165104	9	1,000	SH	DEF	12	
TUMBLEWEED COMMUNICATIONS CORP	COM	899690101	33	17,694	SH	DEF	12	
TUPPERWARE CORP.	COM	899896104	9	420	SH	DEF	2	
TUPPERWARE CORP	COM	899896104	2,028	97,542	SH	DEF	12	
TUPPERWARE CORP	COM	899896104	14,559	657,900	SH	DEF	6	
FIRED UP INC.	COM	8S00969	5	2,000	SH	DEF	2	
CENTERBANK	COM	8S01605	375	25,000	SH	DEF	2	
LOSANTIVILLE CNTY CLUB LAND	COM	8S02062	4	15	SH	DEF	2	
TURNSTONE SYSTEMS INC	COM	900423104	32	7,500	SH	DEF	7	
TURNSTONE SYSTEMS INC	COM	900423104	3	800	SH	DEF	12	
TWIN DISC INC	COM	901476101	323	22,200	SH	DEF	6	
II VI INC	COM	902104108	16	1,100	SH	DEF	12	
2002 TARGET TERM TRUST INC	UNIT	902106103	2	116	SH	DEF	12	
TXU CAPITAL TRUST II	PFD	90210S204	83	3,250	SH	DEF	12	
TYCO INTERNATIONAL LTD	COM	902124106	3,038	224,901	SH	DEF	2	
TYCO INTERNATIONAL	COM	902124106	9	654	SH	DEF	4	
TYCO INTERNATIONAL LTD	COM	902124106	3,112	230,321	SH	DEF	5	
TYCO INTERNATIONAL LTD	COM	902124106	178,564	13,217,200	SH	DEF	8	
TYCO INTERNATIONAL LTD	COM	902124106	580	42,940	SH	DEF	9	
TYCO INTERNATIONAL LTD	COM	902124106	360,178	26,660,140	SH	DEF	10	26,
TYCO INTERNATIONAL LTD	COM	902124106	181	13,397	SH	DEF	11	
***TYCO INTERNATIONAL LTD	COM	902124106	11,467	848,753	SH	DEF	12	
TYCO INTERNATIONAL LTD	COM	902124106	81,060	6,000,000	SH	DEF	14	6,
TYCO INTERNATIONAL	COM	902124106	129	6,300	SH	DEF	15	
TYCO INTL LTD NEW COM	COM	902124106	27,649	1,497,284	SH	DEF	6	1,
TYCO INTL LTD NEW COM	COM	902124106	836	61,867	SH	DEF	3	
TYCO INTL LTD NEW	CONV	902124AC0	2,582	45,000	PRN	DEF	12	
TYSON FOODS INC	CL A	902494103	7	470	SH	DEF	6	
TYSON FOODS INC.	COM	902494103	18	1,169	SH	DEF	2	
TYSON FOODS INC-CL A	COM	902494103	8	500	SH	DEF	12	
UAL CORP NEW	COM	902549500	5	450	SH	DEF	12	
UAL CORP-DEPOSITARY SHS-REPSTG	PFD	902549708	10	500	SH	DEF	12	
UAL CORP CAPITAL TR I-13.25%	PFD	90254Y208	18	900	SH	DEF	12	
UCBH HOLDINGS INC.	COM	90262T308	8,155	214,550	SH	DEF	7	
UDS CAPITAL I-8.32% TRUST	PFD	902655208	280	11,323	SH	DEF	12	
UGI CORP HOLDING CO	COM	902681105	57	1,800	SH	DEF	12	
UGI CORP NEW	COM	902681105	9,492	296,177	SH	DEF	6	
UGI CORP NEW COM	COM	902681105	10,762	336,940	SH	DEF	3	

UICI COM	COM	902737105	8,816	436,440	SH	DEF	3	
UIL HOLDINGS CORP	COM	902748102	626	11,486	SH	DEF	12	
UIL HOLDING CO	COM	902748102	7,875	142,400	SH	DEF	6	
UNITED ILLUM CO COM	COM	902748102	4,508	82,775	SH	DEF	3	
UMB FINANCIAL CORP	COM	902788108	8	173	SH	DEF	12	
UMB FINL CORP	COM	902788108	2,578	54,200	SH	DEF	6	
UMB FINL CORP COM	COM	902788108	56	1,200	SH	DEF	3	
U S B HLDG INC	COM	902910108	90	5,800	SH	DEF	6	
UST INC	COM	902911106	272	8,000	SH	DEF	11	
UST INC	COM	902911106	295	8,676	SH	DEF	12	
UST INC	COM	902911106	3	80	SH	DEF	6	
U S PLASTIC LUMBER CORP	COM	902948108	2	5,000	SH	DEF	12	
U S ENERGY SYSTEMS INC	COM	902951102	4	2,400	SH	DEF	12	
U S RESTAURANT PROPERTIES INC	COM	902971100	2	150	SH	DEF	12	
U.S. BANCORP	COM	902973304	22,147	948,495	SH	DEF	2	
US BANCORP	COM	902973304	311	13,299	SH	DEF	5	
U.S. BANCORP	COM	902973304	967	41,395	SH	DEF	7	
US BANCORP DEL	COM	902973304	4,031	172,622	SH	DEF	12	
U S BANCORP	COM	902973304	36,688	1,565,115	SH	DEF	6	1,
US BANCORP	COM	902973304	20,355	871,739	SH	DEF	3	
USA INTERACTIVE	COM	902984103	47	2,000	SH	DEF	2	
USA INTERACTIVE	COM	902984103	90,674	3,866,674	SH	DEF	8	
USA INTERACTIVE	COM	902984103	323,851	13,810,262	SH	DEF	10	13,
USA INTERACTIVE	COM	902984103	1,779	75,865	SH	DEF	12	
USA INTERACTIVE	COM	902984103	2,802	98,305	SH	DEF	6	
USA INTERACTIVE	COM	902984103	291	12,400	SH	DEF	3	
USA INTERACTIVE - RESTRICTED	COM	9029LMCM4	47,024	2,005,300	SH	DEF	8	
URS CORP NEW	COM	903236107	41	1,447	SH	DEF	12	
URS CORP	COM	903236107	6,350	215,100	SH	DEF	6	
URS CORP	COM	903236107	10,644	380,130	SH	DEF	3	
USANA HEALTH SCIENC	COM	90328M107	428	76,400	SH	DEF	6	
USA TECHNOLOGIES INC	COM	90328S401	1	5,000	SH	DEF	12	
USG CORP NEW	COM	903293405	7	1,000	SH	DEF	12	
USB CAPITAL II-7.20% TRUST	PFD	90332M200	15	600	SH	DEF	12	
USEC INC	COM	90333E108	13	1,500	SH	DEF	12	
USEC INC	COM	90333E108	1,102	147,100	SH	DEF	6	
U.S CONCRETE INC	COM	90333L102	1,709	302,477	SH	DEF	6	
US LABORATORIES INC	COM	90333T105	3	200	SH	DEF	12	
U S BANCORP CAPITAL III 7.75%	PFD	90335H208	152	5,940	SH	DEF	12	
US 1 INDUSTRIES INC	COM	903369106	2	7,000	SH	DEF	12	
US UNWIRED INC	COM	90338R104	2	800	SH	DEF	12	
US ONCOLOGY INC	COM	90338W103	5	650	SH	DEF	12	
***UNIBANCO-UNIAO DE BANCOS	COM	90458E107	3	200	SH	DEF	12	
UNIBANCO-UNI GDS BRAZIL	GDS	90458E107	3,224	195,400	SH	DEF	3	
UNICOMP INC NEW	COM	90465L409	3	25,720	SH	DEF	12	
UNIFI INC	COM	904677101	76	6,955	SH	DEF	12	
UNIFI	COM	904677101	237	21,700	SH	DEF	3	
UNIFAB INTERNATIONAL INC	COM	90467L100	1	1,900	SH	DEF	12	
UNIGENE LABORATORIES INC	COM	904753100	5	12,500	SH	DEF	12	
UNILEVER PLC	ADR	904767704	62	1,708	SH	DEF	2	
UNILEVER PLC	SPON ADR	904767704	139	2,500	SH	DEF	15	
UNILEVER N.V.	COM	904784709	775	11,961	SH	DEF	1	
***UNILEVER N V	COM	904784709	531	8,187	SH	DEF	12	
UNILEVER N.V.	N Y SHS N	904784709	6	89	SH	DEF	15	
UNILEVER N.V. NEW YORK SHARES	COM	904784709	3,823	59,000	SH	DEF	3	
UNION ACCEP CORP	CL A	904832102	2,304	329,600	SH	DEF	6	
UNION ELECTRIC CO-$1.735 PFD	PFD	906548763	7	300	SH	DEF	12	
UNION PACIFIC CORP.	COM	907818108	5,636	89,059	SH	DEF	2	
UNION PACIFIC CORP COM	COM	907818108	375	5,933	SH	DEF	5	
UNION PACIFIC CORP.	COM	907818108	72	1,140	SH	DEF	7	
UNION PACIFIC CORP	COM	907818108	360	5,691	SH	DEF	11	
UNION PACIFIC CORP	COM	907818108	1,776	28,067	SH	DEF	12	

UNION PAC CORP	COM	907818108	65	1,068	SH	DEF	6	
UNION PAC CORP COM	COM	907818108	11,609	183,450	SH	DEF	3	
UNION PACIFIC CAPITAL TRUST TERM	PFD	907824403	31	600	SH	DEF	2	
UNION PLANTERS CORP	COM	908068109	4,574	141,294	SH	DEF	12	
UNION PLANTERS CORP	COM	908068109	6	120	SH	DEF	6	
UNION PLANTERS CORP COM	COM	908068109	29,674	916,700	SH	DEF	3	
UNIONBANCAL CORPORATION	COM	908906100	1,448	30,903	SH	DEF	8	
UNIONBANCAL CORPORATION	COM	908906100	42,760	912,700	SH	DEF	10	
UNISOURCE ENERGY CORP	COM	909205106	39	2,120	SH	DEF	12	
UNISOURCE ENERGY	COM	909205106	11,322	581,800	SH	DEF	6	
UNISYS	COM	909214108	4,729	525440	SH	DEF	4	
UNISYS CORP.	COM	909214108	370	41,059	SH	DEF	9	
UNISYS CORP.	COM	909214108	7,741	860,100	SH	DEF	10	
UNISYS CORP AUTREFOIS	COM	909214108	1,258	139,772	SH	DEF	12	
UNISYS CORP.	COM	909214108	36,000	4,000,000	SH	DEF	14	4,
UNISYS CORP.	COM	909214108	72	8000	SH	DEF		
UNISYS CORPORATION	COM	909214108	2	150	SH	DEF	6	
UNIT CORP	COM	909218109	12,038	645,100	SH	DEF	6	
UNIT CORP COM	COM	909218109	163	9,400	SH	DEF	3	
UNITED AUTO GROUP	COM	909440109	5,031	191,000	SH	DEF	6	
UNITED AUTO GROUP INC	COM	909440109	3,896	186,400	SH	DEF	3	
UNITED COMMUNITY BANCORP	COM	909832107	2	117	SH	DEF	12	
UNITED BANKSHARES	COM	909907107	73	2500	SH	DEF	4	
UNITED BANKSHARES INC-W VA	COM	909907107	453	15,425	SH	DEF	12	
UNITED BANKSHARES INC	COM	909907107	4,832	164,475	SH	DEF	3	
UNITED DEFENSE INDUSTRIES INC	COM	91018B104	122	5,300	SH	DEF	12	
UNITED DOMINION REALTY TRUST	COM	910197102	241	15,300	SH	DEF	2	
UNITED DOMINION REALTY TRUST	COM	910197102	1,044	66,300	SH	DEF	9	
UNITED DOMINION REALTY TRUST	COM	910197102	1,720	109,214	SH	DEF	12	
UNITED DOMINION RLTY	COM	910197102	167	10,606	SH	DEF	6	
UNITED DOMINION REALTY TRUST	PFD	910197409	13	500	SH	DEF	12	
UNITED GUARDIAN INC	COM	910571108	5	900	SH	DEF	12	
UNITED HEALTHCARE	COM	910581107	38	415	SH	DEF	4	
UNITED INDUSTRIAL CORP	COM	910671106	14	645	SH	DEF	12	
UNITED MICROELECTRONICS CORP - ADADR		910873207	312	42,450	SH	DEF	3	
UNITED NATIONAL BANCORP-N.J.	COM	910909100	361	15,700	SH	DEF	12	
UTD NATL BANCORP N J	COM	910909100	4,274	186,569	SH	DEF	6	
UNITED MOBIL HOMES INC	COM	911024107	588	45,240	SH	DEF	12	
UNITED NATURAL FOODS INC	COM	911163103	1	50	SH	DEF	12	
UNITED NATURAL FOODS INC	COM	911163103	2,326	119,300	SH	DEF	3	
UNITED ONLINE INC	COM	911268100	37	3,083	SH	DEF	12	
UNITED ONLINE INC COM	COM	911268100	15,584	1,410,450	SH	DEF	6	1,
UNITED OVERSEAS BANK LTD SPONS AD	ADR	911271302	15	1,066	SH	DEF	2	
UNITED OVERSEAS BK LT	COM	911271302	5,117	352,253	SH	DEF	6	
UNITED PARCEL SERVICE	CLASS B	911312106	38	400	SH	DEF	15	
UNITED PARCEL SERVICE CL B	COM	911312106	16,295	263,880	SH	DEF	1	
UNITED PARCEL SERVICE INC.	COM	911312106	509	8,246	SH	DEF	2	
UNITED PARCEL SERVICE INC	COM	911312106	3,832	62,053	SH	DEF	5	
UNITED PARCEL SERVICE INC	COM	911312106	1,445	23,403	SH	DEF	9	
UNITED PARCEL SERVICE INC CL B	COM	911312106	383	6,210	SH	DEF	11	
UNITED PARCEL SVC INC	COM	911312106	3,905	63,237	SH	DEF	12	
UNITED PARCEL SERVICE CL B	COM	911312106	2,087	33,800	SH	DEF	3	
UNITED RENTALS INC	COM	911363109	354	16,218	SH	DEF	11	
UNITED RENTALS INC	COM	911363109	2,591	118,839	SH	DEF	12	
UNITED RENTAL INC	COM	911363109	5,500	235,650	SH	DEF	6	
UNITED RENTALS INC	COM	911363109	2,838	130,200	SH	DEF	3	
UNITED STATES CELLUL	COM	911684108	7	180	SH	DEF	6	
US CELLULAR CORP	COM	911684108	4,492	176,500	SH	DEF	3	
US AIR GROUP	COM	911905107	2	500	SH	DEF	2	
US AIRWAYS GROUP INC	COM	911905107	20	5,350	SH	DEF	12	
UNITED STATES LIME & MINERALS	COM	911922102	1,180	271,317	SH	DEF	12	
U S INDUSTRIES INC NEW	COM	912080108	10	2,930	SH	DEF	12	

UNITED STS STL LLC	PFD	91263P204	10	400	SH	DEF	12	
UNITED STATES STL CORP NEW	COM	912909108	9	474	SH	DEF	12	
UNITED STATES STEEL C	COM	912909108	26,760	1,322,175	SH	DEF	6	1,
UNITED STATES STEEL CORP	COM	912909108	274	13,800	SH	DEF	3	
UNITED STATIONERS INC	COM	913004107	6	212	SH	DEF	12	
UNITED STATIONERS	COM	913004107	19,539	513,500	SH	DEF	6	
UNITED SURGICAL PARTNERS INTL	COM	913016309	153	5,000	SH	DEF	12	
UNITED TECHNOLOGIES CORP.	COM	913017109	735	10,819	SH	DEF	1	
UNITED TECHNOLOGIES CORP.	COM	913017109	2,869	42,252	SH	DEF	2	
UNITED TECHNOLOGIES CORP COM	COM	913017109	1,105	16,270	SH	DEF	5	
UNITED TECHNOLOGIES CORP.	COM	913017109	48	700	SH	DEF	7	
UNITED TECHNOLOGIES CORP	COM	913017109	390	5,750	SH	DEF	11	
UNITED TECHNOLOGIES CORP	COM	913017109	5,384	79,293	SH	DEF	12	
UNITED TECHNOLOGIES CORP.	COM	913017109	320	3,105	SH	DEF	15	
UNITED TECHNOLOGIES	COM	913017109	16,534	240,078	SH	DEF	6	
UNITED TECHNOLOGIES CORP COM	COM	913017109	13,320	196,169	SH	DEF	3	
UNITED THERAPEUTICS CORP DEL	COM	91307C102	2	200	SH	DEF	12	
UNITEDHEALTH GROUP INCORPORATED	COM	91324P102	217	2,374	SH	DEF	2	
UNITED HEALTH GROUP INC	COM	91324P102	886	9,673	SH	DEF	5	
UNITEDHEALTH GROUP INCORPORATED	COM	91324P102	412,236	4,502,850	SH	DEF	8	
UNITEDHEALTH GROUP INCORPORATED	COM	91324P102	869,087	9,493,034	SH	DEF	10	9,
UNITEDHEALTH GROUP INC	COM	91324P102	3,782	41,309	SH	DEF	12	
UNITED HEALTHCARE CORP.	COM	91324P102	70	500	SH	DEF	15	
UNITEDHEALTH GROUP INC	COM	91324P102	28,646	312,900	SH	DEF	3	
UNITIL CORP	COM	913259107	913	30,550	SH	DEF	12	
UNITRIN INC	COM	913275103	178	4,976	SH	DEF	12	
UNIVERSAL ACCESS GLOBAL HLDGS	COM	91336M105	1	5,800	SH	DEF	12	
UNIVERSAL AMERN FINL	COM	913377107	851	118,900	SH	DEF	6	
UNIVERSAL COMPRESSION HOLDINGS	COM	913431102	2,530	105,450	SH	DEF	3	
UNIVERSAL CORP	COM	913456109	18,441	454,200	SH	DEF	6	
UNIVERSAL CORP COM	COM	913456109	7,576	206,420	SH	DEF	3	
UNIVERSAL DISPLAY CORP	COM	91347P105	2	200	SH	DEF	12	
UNIVERSAL FST PRODS	COM	913543104	7,976	323,300	SH	DEF	6	
UNIVERSAL FOREST PRODS INC	COM	913543104	3,379	144,290	SH	DEF	3	
UNIVERSAL HLTH RLTY INCOME TR	COM	91359E105	16	613	SH	DEF	2	
UNIVERSAL HEALTH REALTY INCOME TR	COM	91359E105	63	2,400	SH	DEF	3	
UNIVERSAL SECURITY INSTRUMENTS	COM	913821302	1	175	SH	DEF	12	
UNIVERSAL STAINLES	COM	913837100	1,387	88,900	SH	DEF	6	
UNIVERSAL HEALTH	COM	913903100	15	300	SH	DEF	2	
UNIVERSAL HEALTH SERVICES INC	COM	913903100	337	6,886	SH	DEF	12	
UNIVERSE2U INC	COM	914019104	1	2,000	SH	DEF	12	
UNIVISION COMMUNICATIONS INC	COM	914906102	5	150	SH	DEF	2	
UNIVISION COMMUNICATIONS INC	COM	914906102	40	1,286	SH	DEF	12	
UNIVISION COMMUNICATIONS INC CL A	COM	914906102	122	3,900	SH	DEF	3	
UNOCAL CORP.	COM	915289102	2,894	78,335	SH	DEF	2	
UNOCAL CORP	COM	915289102	637	17,255	SH	DEF	12	
UNOCAL CORP	COM	915289102	4	120	SH	DEF	6	
UNOCAL CAPITAL TRUST	PFD	91528T207	20	400	SH	DEF	2	
UNOCAL CAPITAL TRUST-6.25%	PFD	91528T207	76	1,500	SH	DEF	12	
UNIZAN FINL CORP	COM	91528W101	413	19,275	SH	DEF	12	
UNIZAN FINANCIAL COR	COM	91528W101	2,866	140,495	SH	DEF	6	
UNUMPROVIDENT CORPORATION	COM	91529Y106	5	197	SH	DEF	2	
UNUMPROVIDENT CORP	COM	91529Y106	206	8,086	SH	DEF	5	
UNUMPROVIDENT CORPORATION	COM	91529Y106	2,733	107,401	SH	DEF	8	
UNUMPROVIDENT CORPORATION	COM	91529Y106	98,619	3,875,000	SH	DEF	10	3,
UNUMPROVIDENT CORP	COM	91529Y106	2,703	106,227	SH	DEF	12	
UNUMPROVIDENT CORPORATION	COM	91529Y106	53,445	2,100,000	SH	DEF	14	2,
UNUMPROVIDENT CORP	COM	91529Y106	23,200	917,849	SH	DEF	6	
UNUMPROVIDENT CORP	PFD	91529Y304	25	1,000	SH	DEF	12	
UPGRADE INTERNATIONAL CORP NEW	COM	915301204	1	2,400	SH	DEF	12	
UPM KYMMENE CORP	COM	915436109	8,028	202,803	SH	DEF	6	
USFREIGHTWAYS CORP	COM	916906100	30	800	SH	DEF	12	

USFREIGHTWAYS CORP CO	COM	916906100	17,431	489,451	SH	DEF	6	
USFREIGHTWAYS CORP COM	COM	916906100	352	9,300	SH	DEF	3	
URBAN OUTFITTERS INC	COM	917047102	7	200	SH	DEF	12	
URSTADT BIDDLE PROPERTIES INC	COM	917286106	7	700	SH	DEF	12	
URSTADT BIDDLE PROPERTIES INC	COM	917286205	6	500	SH	DEF	12	
UTAH MED PRODS INC	COM	917488108	486	31,626	SH	DEF	6	
UTILITIES HOLDRS TR	COM	918019100	105	1,300	SH	DEF	12	
UTSTARCOM INC	COM	918076100	300	14,885	SH	DEF	12	
UTSTARCOM INC	COM	918076100	29,523	1,463,700	SH	DEF	3	1,
VA SOFTWARE CORP	COM	91819B105	2	1,605	SH	DEF	12	
V F CORP.	COM	918204108	63	1,600	SH	DEF	2	
V F CORP COM	COM	918204108	381	9,725	SH	DEF	5	
V F CORP	COM	918204108	120	3,067	SH	DEF	12	
V F CORP	COM	918204108	12	280	SH	DEF	6	
V-ONE CORP	COM	918278102	1	1,260	SH	DEF	12	
VAIL BANKS INC	COM	918779109	970	78,000	SH	DEF	6	
VAIL RESORTS INC	COM	91879Q109	1	50	SH	DEF	12	
VALASSIS COMMUNICATIONS INC	COM	918866104	30	825	SH	DEF	12	
VALASSIS COMMUNICATI	COM	918866104	322	8,815	SH	DEF	3	
VALENCE TECHNOLOGY INC	COM	918914102	4	2,900	SH	DEF	12	
VALERO L P	COM	91913W104	148	4,050	SH	DEF	12	
VALERO ENERGY CORP NEW	COM	91913Y100	159	4,254	SH	DEF	12	
VALLEY NATIONAL BANCORP	COM	919794107	1,738	62,500	SH	DEF	12	
VALMONT IND INC	COM	920253101	20	1,000	SH	DEF	2	
THE VALSPAR CORP.	COM	920355104	7,596	168,285	SH	DEF	2	
VALSPAR CORP	COM	920355104	7,960	176,333	SH	DEF	12	
VALUE CITY DEPARTMENT STORES	COM	920387107	1	200	SH	DEF	12	
VALUE HOLDINGS INC	COM	92039J100	1	75,000	SH	DEF	12	
VALUECLICK INC	COM	92046N102	3	988	SH	DEF	12	
VALUEVISION MEDIA INC	COM	92047K107	56	3,100	SH	DEF	2	
VAN KAMPEN MUNICIPAL INCOME	UNIT	920909108	230	25,950	SH	DEF	12	
VAN KAMPEN HIGH INCOME TRUST	UNIT	920911104	9	2,280	SH	DEF	12	
VAN KAMPEN HIGH INCOME TRUST	UNIT	920913100	5	1,000	SH	DEF	12	
VAN KAMPEN MUNICIPAL TRUST	UNIT	920919107	146	9,887	SH	DEF	12	
VAN KAMPEN FLORIDA QUALITY	UNIT	920921103	69	4,600	SH	DEF	12	
VAN KAMPEN OHIO QUALITY	UNIT	920923109	62	3,450	SH	DEF	12	
VAN KAMPEN PENNSYLVANIA	UNIT	920924107	35	2,000	SH	DEF	12	
VAN KAMPEN TRUST FOR INSURED	UNIT	920928108	8	500	SH	DEF	12	
VAN KAMPEN TR FOR INVESTMENT	UNIT	920929106	68	4,350	SH	DEF	12	
VAN KAMPEN TRUST FOR INVT	UNIT	920931102	28	1,700	SH	DEF	12	
VAN KAMPEN TR FOR INVESTMENT	UNIT	920933108	34	2,000	SH	DEF	12	
VAN KAMPEN TR FOR INVESTMENT	UNIT	920934106	30	1,766	SH	DEF	12	
VAN KAMPEN MUNICIPAL	UNIT	920935103	56	3,467	SH	DEF	12	
VAN KAMPEN ADVANTAGE	UNIT	920937109	65	3,800	SH	DEF	12	
VAN KAMPEN STRATEGIC SECTOR	UNIT	920943107	45	3,200	SH	DEF	12	
VAN KAMPEN BOND FUND	UNIT	920955101	249	13,480	SH	DEF	12	
VAN KAMPEN INCOME TRUST	UNIT	920957107	41	6,760	SH	DEF	12	
VAN KAMPEN SENIOR INCOME TRUST	UNIT	920961109	147	20,412	SH	DEF	12	
VAN KAMPEN ADVANTAGE MUNICIPAL	UNIT	921124103	55	3,500	SH	DEF	12	
VAN KAMPEN ADVANTAGE MUNICIPAL	UNIT	92112K107	35	2,500	SH	DEF	12	
VAN KAMPEN PENNSYLVANIA VALUE	UNIT	92112T108	83	5,200	SH	DEF	12	
VAN KAMPEN OHIO VALUE	UNIT	92112W101	16	1,050	SH	DEF	12	
VAN KAMPEN VALUE MUNICIPAL	UNIT	921132106	16	1,100	SH	DEF	12	
VARCO INTL INC DEL	COM	922122106	9	500	SH	DEF	12	
VARCO INTL INC	COM	922122106	1	50	SH	DEF	6	
VARCO INTERNATIONAL INC	COM	922122106	170	9,720	SH	DEF	3	
VARIAN INC	COM	922206107	20	600	SH	DEF	2	
VARIAN INC	COM	922206107	26	800	SH	DEF	12	
VARIAN SEMICONDUCTOR EQUIP	COM	922207105	20	600	SH	DEF	2	
VARIAN SEMICONDUCTOR EQUIPMENT	COM	922207105	20	595	SH	DEF	12	
VARIAN SEMICONDUC EQ	COM	922207105	2,208	55,500	SH	DEF	6	
VARIAN SEMICONDUCTOR EQUIPMENT	COM	922207105	1,998	58,890	SH	DEF	3	

VARIAN MEDICAL SYSTEMS INC	COM	92220P105	49	1,200	SH	DEF	2	
VARIAN MEDICAL SYSTEMS INC	COM	92220P105	30	740	SH	DEF	12	
VARIAN MEDICAL SYSTEMS INC	COM	92220P105	422	10,400	SH	DEF	3	
VARITEK INDS INC	COM	922246202	1	625	SH	DEF	12	
VARSITY BRANDS INC	COM	92227P108	27	6,000	SH	DEF	2	
VASOMEDICAL INC	COM	922321104	4	1,617	SH	DEF	12	
***VASOGEN INC	COM	92232F103	50	19,100	SH	DEF	12	
VAXGEN INC NEW	COM	922390208	5	845	SH	DEF	12	
VECTREN CORP	COM	92240G101	175	6,982	SH	DEF	2	
VECTREN CORP	COM	92240G101	103	4,093	SH	DEF	12	
VECTOR GROUP LTD	COM	92240M108	8	430	SH	DEF	7	
VECTOR GROUP LTD	COM	92240M108	371	21,088	SH	DEF	12	
VELCRO INDUSTRIES NV	COM	922571104	1	100	SH	DEF	12	
VENTAS INC	COM	92276F100	26	2,002	SH	DEF	12	
VENTAS INC	COM	92276F100	694	54,400	SH	DEF	3	
VENTANA MEDICAL SYSTEMS INC	COM	92276H106	22	1,000	SH	DEF	12	
VERIDIAN CORPORATION	COM	92342R203	70	3,100	SH	DEF	12	
VERITAS SOFTWARE CORP	COM	923436109	9	465	SH	DEF	2	
VERITAS SOFTWARE	COM	923436109	8	425	SH	DEF	4	
VERITAS SOFTWARE CORP	COM	923436109	431	21,783	SH	DEF	12	
VERITAS SOFTWARE CORP	COM	923436109	42	1,400	SH	DEF	15	
VERISIGN INC.	COM	92343E102	4	500	SH	DEF	2	
VERISIGN INC	COM	92343E102	34	4,704	SH	DEF	12	
VERISIGN INC.	COM	92343E102	21,570	3,000,000	SH	DEF	14	3,
VERISIGN INC	COM	92343E102	1,690	174,600	SH	DEF	6	
VERISIGN	COM	92343E102	52	7,100	SH	DEF		
VERITAS DGC INC COM	COM	92343P107	646	51,280	SH	DEF	3	
VERIZON	COM	92343V104	11,081	275,981	SH	DEF	1	
VERIZON COMMUNICATIONS	COM	92343V104	11,585	288,553	SH	DEF	2	
VERIZON COMMUNICATIONS	COM	92343v104	117	2904	SH	DEF	4	
VERIZON COMMUNICATIONS	COM	92343V104	2,586	64,417	SH	DEF	5	
VERIZON COMMUNICATIONS	COM	92343V104	29	714	SH	DEF	7	
VERIZON COMMUNICATIONS	COM	92343V104	4,330	107,840	SH	DEF	9	
VERIZON COMMUNICATIONS	COM	92343V104	4,617	115,000	SH	DEF	10	
VERIZON COMMUNICATIONS	COM	92343V104	2,897	72,147	SH	DEF	11	
VERIZON COMMUNICATIONS	COM	92343V104	26,269	654,270	SH	DEF	12	
VERIZON COMMUNICATIONS	COM	92343V104	4,380	72,166	SH	DEF	15	
VERIZON	COM	92343V104	32,914	766,327	SH	DEF	6	
VERIZON COMUNICATIONS	COM	92343V104	780	19,900	SH	DEF		
VERIZON COMMUNICATIONS INC	COM	92343V104	27,037	673,393	SH	DEF	3	
VERIZON GLOBAL FDG CORP CONV BOND	CVT	92344GAN6	46,494	86,100,000	PRN	DEF	16	
VERIZON SOUTH INC	PFD	92344J209	137	5,600	SH	DEF	12	
VERIZON NEW ENGLAND INC	PFD	92344R201	242	9,950	SH	DEF	12	
VERMONT PURE HOLDINGS LTD	COM	924237100	15	3,500	SH	DEF	12	
VESTCOM INTERNATIONAL INC	COM	924904105	12	2,100	SH	DEF	12	
VERSO TECHNOLOGIES INC	COM	925317109	4	8,500	SH	DEF	12	
VERTEX PHARMACEUTICALS INC.	COM	92532F100	18	1,100	SH	DEF	2	
VERTEX PHARMACEUTICALS INC	COM	92532F100	2	93	SH	DEF	12	
VERTICALNET INC-PA	COM	92532L107	3	15,895	SH	DEF	12	
VESTA INSURANCE GROUP INC	COM	925391104	21	4,950	SH	DEF	12	
VIACOM INC CLASS A	COM	925524100	4	100	SH	DEF	2	
VIACOM INC-CL A	COM	925524100	251	5,646	SH	DEF	12	
VIACOM INC	CL B	925524308	3,013	61,550	SH	DEF	6	
VIACOM "B" SHARES	CL B	925524308	179	4,300	SH	DEF		
VIACOM INC.	CLASS B	925524308	201	2,976	SH	DEF	15	
VIACOM, INC. CL B	COM	925524308	235	5,287	SH	DEF	1	
VIACOM INC CLASS B	COM	925524308	241	5,427	SH	DEF	2	
VIACOM INC CL B	COM	925524308	1,346	30,349	SH	DEF	5	
VIACOM INC CLASS B	COM	925524308	126	2,850	SH	DEF	7	
VIACOM INC CLASS B	COM	925524308	499	11,256	SH	DEF	9	
VIACOM INC CL B	COM	925524308	339	7,640	SH	DEF	11	
VIACOM INC-CL B	COM	925524308	4,959	111,774	SH	DEF	12	

VIACOM INC CL B	COM	925524308	10,259	231,206	SH	DEF	3	
VIACOM INC	PFD	925524407	50	2,000	SH	DEF	12	
VIAD CORP	COM	92552R109	171	6,563	SH	DEF	12	
VIAD CORP	COM	92552R109	14,300	550,000	SH	DEF	14	
VIAD CORP	COM	92552R109	192	7,400	SH	DEF	3	
VIAD CORP	PFD	92552R307	10	175	SH	DEF	12	
VIANT CORP	COM	92553N107	7	6,000	SH	DEF	12	
VIASYS HEALTHCARE INC	COM	92553Q209	2	131	SH	DEF	2	
VIASYS HEALTHCARE INC	COM	92553Q209	3	146	SH	DEF	7	
VIASYS HEALTHCARE INC	COM	92553Q209	17	997	SH	DEF	12	
VIASYS HEALTHCARE INC	COM	92553Q209	758	43,450	SH	DEF	3	
VIADOR INC	COM	92553R108	1	3,500	SH	DEF	12	
VICAL INC	COM	925602104	1	200	SH	DEF	12	
VICINITY CORP	COM	925653107	6	3,000	SH	DEF	12	
VICOR CORP	COM	925815102	89	12,800	SH	DEF	12	
VICTOR INDUSTRIES INC	COM	925903106	3	120,000	SH	DEF	12	
VIGNETTE CORP	COM	926734104	1	700	SH	DEF	12	
VIISAGE TECHNOLOGY INC	COM	92675K106	5	1,000	SH	DEF	12	
VILLAGE SUPER MARKET	CL A	927107409	130	3,800	SH	DEF	6	
VINTAGE PETE INC	COM	927460105	24,339	2,094,915	SH	DEF	6	2,
VINTAGE PETROLEUM INC	COM	927460105	418	35,100	SH	DEF	3	
VION PHARMACEUTICALS INC	COM	927624106	11	27,950	SH	DEF	12	
VIRAGEN INC	COM	927638106	21	30,300	SH	DEF	5	
VIRAGEN INC	COM	927638106	9	13,333	SH	DEF	12	
VIRAGE LOGIC CORPORATION	COM	92763R104	103	7,900	SH	DEF	3	
VIRGINIA COMM BANCORP INC	COM	92778Q109	48	1,825	SH	DEF	12	
VIRGINIA ELECTRIC & POWER CO.	PFD	927804591	15	600	SH	DEF	12	
VIRGINIA ELEC & POWER CO	PFD	927804617	317	12,570	SH	DEF	12	
VIRGINIA FINANCIAL GROUP INC	COM	927810101	321	10,027	SH	DEF	12	
VIRGINIA POWER CAP TR I-8.05%	PFD	928082205	154	6,150	SH	DEF	12	
VIROPHARMA INC	COM	928241108	2	1,400	SH	DEF	12	
VISHAY INTERTECHNOLOGY INC.	COM	928298108	23	1,032	SH	DEF	2	
VISHAY INTERTECHNOLOGY INC	COM	928298108	1,010	45,897	SH	DEF	12	
VISHAY INTERTECH	COM	928298108	4,765	194,000	SH	DEF	6	
VISTEON CORP	COM	92839U107	161	11,348	SH	DEF	2	
VISTEON CORP	COM	92839U107	533	37,545	SH	DEF	12	
VISTEON CORP	COM	92839U107	9,193	583,680	SH	DEF	6	
VISUAL NETWORKS INC	COM	928444108	173	121,823	SH	DEF	12	
VISX INC-DEL	COM	92844S105	23	2,110	SH	DEF	12	
VITALWORKS INC	COM	928483106	3	400	SH	DEF	12	
INFOCURE INC	COM	928483106	631	76,900	SH	DEF	3	
VITESSE SEMICONDUCTOR CORP.	COM	928497106	9	3,000	SH	DEF	2	
VITESSE SEMICONDUCTOR CORP	COM	928497106	31	10,104	SH	DEF	12	
VITRIA TECHNOLOGY INC	COM	92849Q104	3	3,350	SH	DEF	12	
VIVENDI UNIVERSAL-SP ADR	ADR	92851S204	5	229	SH	DEF	2	
VIVENDI UNIVERSAL ADR	ADR	92851S204	273	12,680	SH	DEF	9	
VIVENDI UNIVERSAL	COM	92851S204	4,673	192,655	SH	DEF	6	
VIVUS INC	COM	928551100	14	2,025	SH	DEF	12	
VIXEL CORP DEL	COM	928552108	4	1,500	SH	DEF	12	
VNB CAPITAL TRUST I 7.75%	PFD	92856Q203	263	10,360	SH	DEF	12	
VODAFONE GROUP PLC NEW	ADR	92857W100	128	9,403	SH	DEF	2	
VODAFONE GROUP PLC NEW	ADR	92857W100	5,358	392,500	SH	DEF	10	
VODAFONE AIRTOUCH PLC ADS	COM	92857W100	5,815	426,004	SH	DEF	1	
VODAFONE GROUP PLC-SP ADR	COM	92857W100	299	21,900	SH	DEF	5	
VODAFONE AIRTOUC (4VODFF)	COM	92857W100	1	426	SH	DEF	6	
VORNADO REALTY TRUST COMMON SHARE	COM	929042109	1,465	31,716	SH	DEF	2	
VORNADO REALTY TRUST	COM	929042109	543	11,757	SH	DEF	12	
VORNADO RLTY TR SH BEN INT	COM	929042109	651	14,100	SH	DEF	3	
VORNADO REALTY TRUST-6.50%	PFD	929042208	13	200	SH	DEF	12	
VORNADO REALTY TRUST	PFD	929042406	46	1,800	SH	DEF	12	
VULCAN MATERIALS CO	COM	929160109	232	5,300	SH	DEF	12	
VULCAN MATLS CO	COM	929160109	2	50	SH	DEF	6	

WD 40 CO	COM	929236107	183	6,595	SH	DEF	12
WD 40 CO COM NASD INDL	COM	929236107	288	10,380	SH	DEF	3
WFS FINL INC	COM	92923B106	3,100	103,225	SH	DEF	6
WCI COMMUNITIES INC	COM	92923C104	23	800	SH	DEF	12
WEC CAP TR I TR PFD SECS 6.85%	PFD	92923G204	68	2,800	SH	DEF	12
WHX CORP-CONV PFD SER A	PFD	929248201	2	500	SH	DEF	12
WGL HOLDINGS INC	COM	92924F106	817	31,540	SH	DEF	12
W-H ENERGY SVCS INC	COM	92925E108	10,755	471,700	SH	DEF	6
W-H ENERGY SERVICES INC	COM	92925E108	2,610	117,800	SH	DEF	3
WMS INDUSTRIES INC	COM	929297109	4	300	SH	DEF	12
WPP GROUP PLC SPONSORED ADR	ADR	929309300	132,470	3,005,141	SH	DEF	8
WPP GROUP PLC SPONSORED ADR	ADR	929309300	5,731	130,000	SH	DEF	10
WPP GROUP PLC SPONS A	COM	929309300	3,899	89,980	SH	DEF	6
WPSR CAPITAL TRUST I	PFD	92930N200	147	5,883	SH	DEF	12
W P CAREY & CO LLC	COM	92930Y107	702	31,187	SH	DEF	12
WPS RESOURCES	COM	92931B106	154	3,780	SH	DEF	9
WPS RESOURCES CORP	COM	92931B106	647	15,836	SH	DEF	12
WPS RESOURCES CORP	COM	92931B106	1,524	37,100	SH	DEF	6
WSFS FINANCIAL CORP.	COM	929328102	1,035	40,000	SH	DEF	2
WSFS FINANCIAL CORP	COM	929328102	5	200	SH	DEF	12
WSFS FINL CORP	COM	929328102	3,760	156,100	SH	DEF	6
WVS FINL CORP	COM	929358109	16	1,000	SH	DEF	6
WABASH NATIONAL CORP	COM	929566107	16	1,600	SH	DEF	12
WABTEC	COM	929740108	1,917	139,900	SH	DEF	6
WACKENHUT CORRECTIONS CORP	COM	929798106	838	57,373	SH	DEF	12
WACKENHUT CORRECT	COM	929798106	954	63,600	SH	DEF	6
WACHOVIA CORPORATION	COM	929903102	526	13,764	SH	DEF	2
WACHOVIA	COM	929903102	15,733	412085	SH	DEF	4
WACHOVIA CORP	COM	929903102	1,813	47,494	SH	DEF	5
WACHOVIA CORP 2ND NEW COM	COM	929903102	1,223	32,039	SH	DEF	9
WACHOVIA CORP 2ND NEW	COM	929903102	574	15,037	SH	DEF	11
WACHOVIA CORP 2ND NEW	COM	929903102	16,362	428,541	SH	DEF	12
WACHOVIA CORP.	COM	929903102	180	3,100	SH	DEF	15
WACHOVIA GROUP COM	COM	929903102	70,980	1,855,205	SH	DEF	6
WACHOVIA CORP	COM	929903102	21,153	554,033	SH	DEF	3
WACHOVIA CORP 2ND NEW	PFD	929903201	21	60,470	SH	DEF	12
WADDELL & REED FINL	CL A	930059100	25	1,000	SH	DEF	6
WADDELL & REED FINANCIAL - A	COM	930059100	413	18,000	SH	DEF	7
WADDELL & REED FINANCIAL INC	COM	930059100	17	762	SH	DEF	12
WAKE FOREST BANCSHARES INC	COM	930888102	88	5,485	SH	DEF	12
WAL-MART STORES	COM	931142103	892	16,210	SH	DEF	1
WAL-MART STORES, INC.	COM	931142103	3,286	59,741	SH	DEF	2
WAL-MART	COM	931142103	57	1037	SH	DEF	4
WAL MART STORES INC	COM	931142103	4,195	76,264	SH	DEF	5
WAL-MART STORES, INC.	COM	931142103	1,411	25,641	SH	DEF	7
WAL-MART STORES INC.	COM	931142103	1,408	25,599	SH	DEF	9
WAL-MART STORES, INC.	COM	931142103	3,812	69,300	SH	DEF	10
WAL-MART STORES INC	COM	931142103	5,511	100,187	SH	DEF	11
WAL-MART STORES INC	COM	931142103	16,438	298,822	SH	DEF	12
WALMART STORES INC.	COM	931142103	3,589	42,955	SH	DEF	15
WAL MART STORES INC COM	COM	931142103	25,777	468,592	SH	DEF	3
WALGREEN CO	COM	931422109	5,468	141,560	SH	DEF	2
WALGREEN	COM	931422109	205	5300	SH	DEF	4
WALGREEN CO COM	COM	931422109	2,400	62,120	SH	DEF	5
WALGREEN CO	COM	931422109	7,407	191,744	SH	DEF	7
WALGREEN CO	COM	931422109	2,403	62,211	SH	DEF	12
WALGREEN CO.	COM	931422109	153	2,600	SH	DEF	15
WALGREEN CO COM	COM	931422109	4,455	115,317	SH	DEF	3
WALKER INTERACTIVE SYSTEMS INC	COM	931664106	6	5,000	SH	DEF	12
WALLACE COMPUTER SERVICES INC	COM	932270101	97	4,500	SH	DEF	12
WALLACE COMPUTER SVC	COM	932270101	9,989	465,900	SH	DEF	6
WALTER INDS INC	COM	93317Q105	11,588	808,100	SH	DEF	6

WALTER INDUSTRIES INC	COM	93317Q105	391	29,300	SH	DEF	3	
WARNACO GROUP INC-CL A	COM	934390105	1	12,500	SH	DEF	12	
WARREN BANCORP INC	COM	934710104	1,022	88,700	SH	DEF	6	
WASHINGTON FEDERAL INC.	COM	938824109	3,339	132,186	SH	DEF	2	
WASHINGTON FEDERAL	COM	938824109	982	38865	SH	DEF	4	
WASHINGTON FEDERAL INC	COM	938824109	106	4,214	SH	DEF	12	
WASHINGTON FED INC	COM	938824109	20,119	754,040	SH	DEF	6	
WASHINGTON FED INC COM	COM	938824109	26,731	1,058,230	SH	DEF	3	
WASHINGTON MUTUAL, INC.	COM	939322103	678	18,267	SH	DEF	2	
WASHINGTON MUTUAL	COM	939322103	2,488	67039	SH	DEF	4	
WASHINGTON MUTUAL INC COM	COM	939322103	3,121	84,088	SH	DEF	5	
WASHINGTON MUTUAL, INC.	COM	939322103	5,246	141,375	SH	DEF	7	
WASHINGTON MUTUAL, INC.	COM	939322103	296,900	8,000,549	SH	DEF	8	
WASHINGTON MUTUAL INC.	COM	939322103	919	24,774	SH	DEF	9	
WASHINGTON MUTUAL, INC.	COM	939322103	641,514	17,286,820	SH	DEF	10	17,
WASHINGTON MUTUAL INC	COM	939322103	376	10,145	SH	DEF	11	
WASHINGTON MUTUAL INC	COM	939322103	11,700	315,274	SH	DEF	12	
WASHINGTON MUTUAL, INC.	COM	939322103	37,110	1,000,000	SH	DEF	14	1,
WASHINGTON MUTUAL INC.	COM	939322103	524	9,700	SH	DEF	15	
WASHINGTON MUT INC	COM	939322103	46,063	1,206,197	SH	DEF	6	1,
WASHINGTON MUTUAL INC	COM	939322103	11,512	310,200	SH	DEF	3	
WASHINGTON POST CO-CL B	COM	939640108	3,194	5,860	SH	DEF	12	
WASHINGTON POST	COM	939640108	41	50	SH	DEF	15	
WASHINGTON REAL ESTATE INVESTORS	COMST	939653101	263	9,100	SH	DEF	2	
WASHINGTON REAL ESTATE	COM	939653101	3,125	108,138	SH	DEF	12	
WASHINGTON TRUST BANCORP INC	COM	940610108	50	2,094	SH	DEF	12	
WASTE CONNECTIONS INC	COM	941053100	5	150	SH	DEF	12	
WASTE CONNECTIONS INC	COM	941053100	156	5,000	SH	DEF	3	
WASTE HLDGS INC	COM	941057101	670	90,750	SH	DEF	6	
WASTE MANAGEMENT	COM	94106l109	7,324	281165	SH	DEF	4	
WASTE MANAGEMENT, INC.	COM	94106L109	319,238	12,254,832	SH	DEF	8	
WASTE MANAGEMENT INC.	COM	94106L109	452	17,350	SH	DEF	9	
WASTE MANAGEMENT, INC.	COM	94106L109	685,278	26,306,256	SH	DEF	10	26,
WASTE MANAGEMENT INC DEL	COM	94106L109	7,493	287,639	SH	DEF	12	
WASTE MANAGEMENT INC.	COM	94106L109	51	1,300	SH	DEF	15	
WASTE MGMT INC (DELA)	COM	94106L109	23	875	SH	DEF	6	
WASTE MANAGEMENT INC	COM	94106L109	3,525	135,300	SH	DEF	3	
WATER PIK TECHNOLOGIES INC	COM	94113U100	5	420	SH	DEF	12	
WATER PIK TECH INC	COM	94113U100	2,309	192,400	SH	DEF	6	
WATERFORD STERLING CORP	COM	941443103	1	5,000	SH	DEF	12	
WATERS CORP.	COM	941848103	342	12,800	SH	DEF	9	
WATERS CORP	COM	941848103	702	26,301	SH	DEF	12	
WATERSIDE CAPITAL CORP	COM	941872103	22	8,566	SH	DEF	12	
WATSCO INC	COM	942622200	5	300	SH	DEF	12	
WATSCO INC	COM	942622200	936	54,400	SH	DEF	6	
WATSCO INC COM	COM	942622200	175	9,600	SH	DEF	3	
WATSON PHARMACEUTICALS	COM	942683103	310	12,275	SH	DEF	5	
WATSON PHARMACEUTICALS INC	COM	942683103	930	36,790	SH	DEF	12	
WATSON PHARMACEUTCLS	COM	942683103	6	220	SH	DEF	6	
WATTS INDUSTRIES INC	CL A	942749102	3,721	199,500	SH	DEF	6	
WATTS INDUSTRIES INC CLASS A	COM	942749102	6	300	SH	DEF	2	
WATTS INDS INC CL A NASD INDL	COM	942749102	2,856	143,870	SH	DEF	3	
WAUSAU-MOSINEE PAPER CORP	COM	943315101	218	18,050	SH	DEF	12	
WAVE SYSTEMS CORP-CL A	COM	943526103	25	17,200	SH	DEF	12	
WAYPOINT FINANCIAL	COM	946756103	55	2800	SH	DEF	4	
WAYPOINT FINANCIAL CORP	COM	946756103	414	21,173	SH	DEF	12	
WEATHERFORD INTERNATIONAL	COM	947074100	25	575	SH	DEF	4	
WEATHERFORD INTERNATIONAL INC	COM	947074100	609	14,100	SH	DEF	5	
WEBSENSE INC	COM	947684106	2,316	90,580	SH	DEF	3	
WEBMETHODS INC	COM	94768C108	17	1,736	SH	DEF	12	
WEBMD CORP	COM	94769M105	79	14,036	SH	DEF	12	
WEBMD CORP COM	COM	94769M105	4,115	747,255	SH	DEF	6	

WEBSTER FINANCIAL CORP	COM	947890109	2,728	71,341	SH	DEF	12	
WEBSTER FINANCIAL CO	COM	947890109	5,702	144,800	SH	DEF	6	
WEBSTER FINL CORP WA	COM	947890109	16,219	424,150	SH	DEF	3	
WEIGHT WATCHERS INTL INC	COM	948626106	274	6,300	SH	DEF	3	
WEINGARTEN REALTY INVESTORS	COM	948741103	63	1,774	SH	DEF	2	
WEINGARTEN REALTY INVESTORS	COM	948741103	2,286	64,575	SH	DEF	9	
WEINGARTEN REALTY INVESTORS	COM	948741103	1,717	48,493	SH	DEF	12	
WEINGARTEN REALTY INVESTORS	PFD	948741202	10	400	SH	DEF	12	
WEIS MARKETS INC	COM	948849104	53	1,441	SH	DEF	2	
WEIS MARKETS INC	COM	948849104	1,055	28,695	SH	DEF	12	
WELLMAN INC	COM	949702104	1,152	69,640	SH	DEF	6	
WELLPOINT HEALTH NETWORKS INC.	COM	94973H108	17,547	225,514	SH	DEF	8	
WELLPOINT HEALTH NETWORKS INC.	COM	94973H108	161,845	2,080,000	SH	DEF	10	2,
WELLPOINT HEALTH NTWRKS NEW	COM	94973H108	249	3,200	SH	DEF	11	
WELLPOINT HEALTH NETWORKS INC	COM	94973H108	371	4,767	SH	DEF	12	
WELLPOINT HLTH NETWORKS NEW CL A	COM	94973H108	5,509	70,800	SH	DEF	3	
WELLS FARGO & CO.	COM	949746101	691	13,800	SH	DEF	1	
WELLS FARGO COMPANY	COM	949746101	1,408	28,126	SH	DEF	2	
WELLS FARGO	COM	949746101	4,177	83439	SH	DEF	4	
WELLS FARGO & COMPANY NEW	COM	949746101	3,400	67,927	SH	DEF	5	
WELLS FARGO COMPANY	COM	949746101	6,026	120,374	SH	DEF	7	
WELLS FARGO & CO	COM	949746101	510	10,193	SH	DEF	11	
WELLS FARGO & CO-NEW	COM	949746101	9,695	193,666	SH	DEF	12	
WELLS FARGO & CO	COM	949746101	525	6,900	SH	DEF	15	
WELLS FARGO & CO	COM	949746101	278	5,300	SH	DEF	6	
WELLS FARGO & CO COM	COM	949746101	35,591	710,967	SH	DEF	3	
WELLS FARGO & CO NEW ADJ RATE	PFD	949746200	24	500	SH	DEF	12	
WELLS FARGO CAP TR V	PFD	94975T209	53	2,100	SH	DEF	12	
WELLS FARGO CAP TRUST IV	PFD	94976Y207	1,754	69,452	SH	DEF	12	
WELLS FARGO CAPT TRUST VI	PFD	94978B205	174	7,000	SH	DEF	12	
WELLSFORD REAL PPTYS	COM	950240200	3,348	161,503	SH	DEF	6	
WENDY'S INTERNATIONAL INC	COM	950590109	4	108	SH	DEF	2	
WENDYS INTERNATIONAL INC	COM	950590109	3,335	83,719	SH	DEF	12	
WERNER ENTERPRISES INC	COM	950755108	345	16,200	SH	DEF	12	
WERNER ENTERPRISES INC COM NASDCOMDL		950755108	1,283	60,210	SH	DEF	3	
WESBANCO INC	COM	950810101	116	4,912	SH	DEF	12	
WESBANCO INC	COM	950810101	276	11,800	SH	DEF	6	
WESBANCO INC CAPITAL TRUST I	PFD	950810309	107	10,600	SH	DEF	12	
WESCO FINANCIAL CORP	COM	950817106	158	525	SH	DEF	12	
WESCO INTL INC	COM	95082P105	16	2,500	SH	DEF	2	
WESCO INTL INC	COM	95082P105	5,412	753,800	SH	DEF	6	
WEST COAST BANCORP	COM	952145100	2,567	171,160	SH	DEF	6	
WEST CORPORATION	COM	952355105	5,177	234,700	SH	DEF	3	
WEST MARINE INC	COM	954235107	10	800	SH	DEF	12	
WEST PHARMACEUTICAL SVCS INC	COM	955306105	13	400	SH	DEF	12	
WESTAMERICA BANCORP	COM	957090103	12	300	SH	DEF	12	
WESTAR ENERGY, INC.	COM	95709T100	9	600	SH	DEF	2	
WESTAR ENERGY INC	COM	95709T100	38	2,477	SH	DEF	12	
WESTBANK CORP	COM	957116106	91	6,800	SH	DEF	6	
WESTCOAST HOSP CORP	COM	95750P106	44	5,900	SH	DEF	6	
WESTELL TECHNOLOGIES INC-CL A	COM	957541105	2	1,000	SH	DEF	12	
WESTERN ASSET PREMIER BD FUND	UNIT	957664105	4,495	311,080	SH	DEF	12	
WESTCORP INC	COM	957907108	8,239	267,749	SH	DEF	6	
WESTERN DIGITAL CORP	COM	958102105	136	41,720	SH	DEF	12	
WESTERN GAS RESOURCES INC	COM	958259103	34	900	SH	DEF	12	
WESTERN GAS RESOURCES INC	PFD	958259202	2	65	SH	DEF	12	
WESTERN RESOURCES CAPITAL II	PFD	958905200	14	700	SH	DEF	12	
WESTERN RES CAP I-7.875% CUM	PFD	959423203	207	10,854	SH	DEF	12	
WESTERN RESOURCES	COM	959425109	6,102	360,420	SH	DEF	6	
WESTERN SIERRA BANCORP	COM	959522103	2,846	118,981	SH	DEF	7	
WESTERN WIRELESS CORP-CL A	COM	95988E204	5	1,400	SH	DEF	12	
WESTFIELD FINANCIAL INC	COM	96008D101	6	400	SH	DEF	12	

GEORGE WESTON LIMITEE	COM	961148509	25	300	SH	DEF	12	
WESTPAC CAPITAL TRUST I	PFD	96121S209	31	1,200	SH	DEF	12	
WESTPOINT STEVENS INC	COM	961238102	18	4,565	SH	DEF	12	
WESTWOOD ONE, INC.	COM	961815107	334	10,000	SH	DEF	1	
WESTWOOD ONE INC	COM	961815107	156	4,676	SH	DEF	12	
WET SEAL INC -CL A	COM	961840105	25,597	1,053,360	SH	DEF	3	
WEYERHAEUSER CO. B	COM	962166104	534	8,363	SH	DEF	1	
WEYERHAEUSER CO.	COM	962166104	897	14,045	SH	DEF	1	
WEYERHAEUSER CO.	COM	962166104	525	8,230	SH	DEF	2	
WEYERHAEUSER CO	COM	962166104	643	10,066	SH	DEF	12	
WEYERHAEUSER CO	COM	962166104	27	280	SH	DEF	15	
WEYERHAEUSER CO	COM	962166104	7	100	SH	DEF	6	
WHIRLPOOL CORP	COM	963320106	698	10,675	SH	DEF	5	
WHIRLPOOL CORP	COM	963320106	84	1,279	SH	DEF	12	
WHIRLPOOL CORP	COM	963320106	783	10,960	SH	DEF	6	
WHIRLPOOL CORP COM	COM	963320106	2,536	38,800	SH	DEF	3	
WHITE ELECTRIC DESIGNS CORP	COM	963801105	30	4,000	SH	DEF	12	
WHITEHALL JEWELLERS INC	COM	965063100	616	29,700	SH	DEF	3	
WHITMAN EDUCATION GROUP INC	COM	966524100	48	8,000	SH	DEF	12	
WHITNEY HOLDING CORP	COM	966612103	128	4,149	SH	DEF	12	
WHITNEY INFORMATION NETWORK	COM	966621104	1	300	SH	DEF	12	
WHOLE FOODS MARKET, INC.	COM	966837106	96	2,000	SH	DEF	2	
WHOLE FOODS MARKET, INC.	COM	966837106	1,369	28,400	SH	DEF	7	
WHOLE FOODS MARKET INC	COM	966837106	169	3,497	SH	DEF	12	
WILD OATS MARKETS INC.	COM	96808B107	31	1,950	SH	DEF	2	
WILD OATS MARKETS INC	COM	96808B107	5	300	SH	DEF	12	
JOHN WILEY & SONS INC	COM	968223206	40	1,670	SH	DEF	7	
JOHN WILEY & SONS INC-CL A	COM	968223206	1,365	56,912	SH	DEF	12	
JOHN WILEY & SONS INC-CL B	COM	968223305	77	3,200	SH	DEF	12	
WILLIAMS COMMUNICATIONS GROUP	COM	969455104	1	29,207	SH	DEF	12	
WILLIAMS COMPANIES INC.	COM	969457100	31	5,255	SH	DEF	2	
WILLIAMS COMPANIES	COM	969457100	4	610	SH	DEF	4	
WILLIAMS COMPANIES INC	COM	969457100	495	82,570	SH	DEF	12	
WILLIAMS COS	COM	969457100	8,292	1,163,000	SH	DEF	13	1,
WILLIAMS COMPANIES INC.	COM	969457100	5,990	1,000,000	SH	DEF	14	1,
WILLIAMS COS INC	COM	969457100	1,522	168,300	SH	DEF	15	
WILLIAMS COS INC COM	COM	969457100	27,309	2,326,934	SH	DEF	6	2,
WILLIAMS COS INC	PFD	969457886	390	31,025	SH	DEF	12	
WILLIAMS COS	PFD	969457886	4,128	300,000	SH	DEF	13	
WILLIAMS CLAYTON EN	COM	969490101	500	40,200	SH	DEF	6	
WILLIAMS ENERGY PARTNERS L P	COM	969491109	5,607	167,384	SH	DEF	12	
WILLIAMS SONOMA INC.	COM	969904101	399	13,016	SH	DEF	2	
WILLIAMS SONOMA INC	COM	969904101	215	7,007	SH	DEF	12	
WILLIS LEASE FINANCE	COM	970646105	184	39,900	SH	DEF	6	
WILMINGTON TRUST CORP. NEW	COM	971807102	387	12,700	SH	DEF	7	
WILMINGTON TRUST CORP	COM	971807102	1,369	44,879	SH	DEF	12	
WILMINGTON TRUST CORP COM	COM	971807102	214	7,000	SH	DEF	3	
WILSHIRE OIL CO TEX	COM	971889100	64	13,700	SH	DEF	6	
WILSONS LEATHER EXPERTS INC	COM	972463103	14	1,000	SH	DEF	12	
WILSONS LEATHER EXPR	COM	972463103	2,589	174,100	SH	DEF	6	
WIND RIVER SYSTEMS INC	COM	973149107	36	7,155	SH	DEF	12	
WINFIELD CAPITAL CORP	COM	973859101	1	1,700	SH	DEF	12	
WINN-DIXIE STORES INC	COM	974280109	1,103	70,722	SH	DEF	12	
WINN DIXIE STORES	COM	974280109	11,301	582,250	SH	DEF	6	
WINNEBAGO INDUSTRIES INC	COM	974637100	1	32	SH	DEF	12	
WINNEBAGO INDS INC COM	COM	974637100	1,285	29,200	SH	DEF	3	
WINTON FINL CORP	COM	976446104	25	2,500	SH	DEF	2	
WINTON FINANCIAL CORP	COM	976446104	37	3,711	SH	DEF	12	
WIRELESS TELECOM GROUP INC	COM	976524108	1	600	SH	DEF	12	
WIRELESS FACILITIES INC	COM	97653A103	1	300	SH	DEF	12	
WIRELESS HOLDRS TR	COM	97653L208	10	300	SH	DEF	12	
WISCONSIN ENERGY CORP COM	COM	976657106	294	11,650	SH	DEF	5	

WISCONSIN ENERGY CORP	COM	976657106	1,611	63,732	SH	DEF 12	
WISCONSIN ENERGY	COM	976657106	7	250	SH	DEF 6	
WISCONSIN ENERGY CORP COM	COM	976657106	8,762	346,720	SH	DEF 3	
WISCONSIN POWER & LIGHT CO	PFD	976826305	43	600	SH	DEF 12	
WOLTERS KLUWER NV SPONS ADR	ADR	977874205	487	25,630	SH	DEF 2	
WOLTERS KLUWER N V AD	COM	977874205	5,388	270,687	SH	DEF 6	
WOLVERINE TUBE INC	COM	978093102	2	300	SH	DEF 12	
WOLVERINE TUBE INC	COM	978093102	1,796	212,500	SH	DEF 6	
WOLVERINE WORLD WIDE INC	COM	978097103	34	1,920	SH	DEF 12	
WOODWARD GOVNR CO	COM	980745103	1,749	29,000	SH	DEF 6	
WOODWARD GOVERNOR CO	COM	980745103	2,060	34,840	SH	DEF 3	
WORKFLOW MGMT INC	COM	98137N109	751	215,300	SH	DEF 6	
WORLD ACCEPTANCE CORP-S.C.	COM	981419104	13	1,500	SH	DEF 12	
WORLD ACCEP CORP	COM	981419104	2,814	337,000	SH	DEF 6	
WORLD FUEL SVCS CORP	COM	981475106	3,384	169,200	SH	DEF 6	
WORLD FUEL SERVICES CORP COM	COM	981475106	1,227	50,290	SH	DEF 3	
WORLD WIRELESS COMMUNICATIONS	COM	98155B102	1	3700	SH	DEF	
WORLDGATE COMMUNICATIONS INC	COM	98156L307	15	10,715	SH	DEF 12	
WORLD WRESTLING ENT	CL A	98156Q108	1,165	79,490	SH	DEF 6	
WORLD WRESTLING FEDN	COM	98156Q108	2,993	210,250	SH	DEF 6	
WORLDCOM INC.-WORLDCOM GROUP	COM	98157d106	2	2141	SH	DEF 4	
WORLDCOM INC-WORLDCOM GROUP	COM	98157D106	523	630,459	SH	DEF 5	
WORLDCOM, INC. - WORLDCOM GROUP	COM	98157D106	7	33,937	SH	DEF 9	
WORLDCOM INC-GA NEW	COM	98157D106	374	450,606	SH	DEF 12	
WORLDCOM INC	COM	98157D106	3,312	2,025,683	SH	DEF 6	1,
WORLDCOM, INC. - MCI GROUP	COM	98157D304	2	1,484	SH	DEF 2	
WORLDCOM INC GA NEW	COM	98157D304	22	13,161	SH	DEF 12	
WORTHINGTON INDUSTRIES, INC.	COM	981811102	91	5,000	SH	DEF 2	
WORTHINGTON INDUSTRIES INC	COM	981811102	211	11,660	SH	DEF 12	
WORTHINGTON INDS INC COM NASD ICOM		981811102	12,569	694,415	SH	DEF 3	
WRIGHT MEDICAL GROUP INC	COM	98235T107	81	4,000	SH	DEF 3	
WRIGLEY (WM) JR. COMPANY	COM	982526105	80	1,440	SH	DEF 2	
WRIGLEY (WM) JR. COMPANY	COM	982526105	9,537	172,305	SH	DEF 7	
WM WRIGLEY JR CO	COM	982526105	230	4,150	SH	DEF 11	
WM WRIGLEY JR CO	COM	982526105	868	15,690	SH	DEF 12	
WM WRIGLEY JR CO-CL B	COM	982526204	164	2,880	SH	DEF 12	
WYETH	COM	983024100	3,052	59,605	SH	DEF 1	
WYETH	COM	983024100	6,944	135,619	SH	DEF 2	
WYETH	COM	983024100	41	803	SH	DEF 4	
WYETH CORP	COM	983024100	3,064	59,846	SH	DEF 5	
WYETH	COM	983024100	855	16,700	SH	DEF 7	
WYETH	COM	983024100	289	5,652	SH	DEF 9	
WYETH	COM	983024100	871	17,006	SH	DEF 11	
WYETH	COM	983024100	12,294	240,117	SH	DEF 12	
WYETH	COM	983024100	9,196	118,305	SH	DEF 15	
WYETH	COM	983024100	3,961	71,375	SH	DEF 6	
WYETH	COM	983024100	10,196	199,136	SH	DEF 3	
WYNDHAM INTERNATIONAL INC	COM	983101106	8	6,627	SH	DEF 12	
XM SATELLITE RADIO HLDGS INC	COM	983759101	118	16,060	SH	DEF 12	
XO COMMUNICATIONS INC	COM	983764101	1	34,722	SH	DEF 12	
X-RITE INC	COM	983857103	21	2,400	SH	DEF 12	
XTO ENERGY INC	COM	98385X106	9	450	SH	DEF 12	
XTO ENERGY INC	COM	98385X106	28,595	1,388,110	SH	DEF 3	1,
XCEL ENERGY, INC.	COM	98389B100	98	5,816	SH	DEF 2	
XCEL ENERGY, INC.	COM	98389B100	7	400	SH	DEF 7	
XCEL ENERGY INC.	COM	98389B100	347	20,662	SH	DEF 9	
XCEL ENERGY INC	COM	98389B100	394	23,514	SH	DEF 11	
XCEL ENERGY INC	COM	98389B100	8,809	525,273	SH	DEF 12	
XCEL ENERGY	COM	98389B100	13,626	857,000	SH	DEF 13	
XCEL ENERGY INC	COM	98389B100	8	350	SH	DEF 6	
XCEL ENERGY INC	PFD	98389B209	24	455	SH	DEF 12	
XANSER CORP	COM	98389J103	1	500	SH	DEF 12	

XETA TECHNOLOGIES INC	COM	983909102	4	1,200	SH	DEF	12
XETA TECH INC	COM	983909102	490	111,700	SH	DEF	6
XILINX INC	COM	983919101	384	17,115	SH	DEF	12
XEROX CORP	COM	984121103	918	131,757	SH	DEF	12
XEROX CORP	COM	984121103	68	7,540	SH	DEF	6
XEROX CORP COM	COM	984121103	3,164	454,000	SH	DEF	3
XEROX CORP CONVERTIBLE	CVT	984121BB8	6,143	10,325,000	PRN	DEF	16
XYBERNAUT CORP	COM	984149104	1	1,300	SH	DEF	12
YAHOO INC	COM	984332106	40	2,700	SH	DEF	2
YAHOO INC	COM	984332106	314	21,295	SH	DEF	12
YANG MING MARINE 144A GDR TAIWAN	GDR	984749101	1	431	SH	DEF	3
YANKEE CANDLE INC	COM	984757104	28	1,050	SH	DEF	12
XICOR INC	COM	984903104	3	800	SH	DEF	12
YARDVILLE NATIONAL BANCORP N J	COM	985021104	136	6,800	SH	DEF	9
YARDVILLE NATIONAL BANCORP-N J	COM	985021104	328	16,441	SH	DEF	12
YARDVILLE NATL BANC	COM	985021104	2,408	126,800	SH	DEF	6
YELLOW CORP	COM	985509108	16	500	SH	DEF	12
YELLOW CORP	COM	985509108	885	32,250	SH	DEF	6
YELLOW CORP COM	COM	985509108	6,396	197,400	SH	DEF	3
YORK INTERNATIONAL INC	COM	986670107	35	1,050	SH	DEF	2
YORK INTERNATIONAL CORP NEW	COM	986670107	17	500	SH	DEF	12
YORK INTL CORP	COM	986670107	21,397	603,580	SH	DEF	6
YORKSHIRE CAPITAL TRUST I	PFD	98719V206	57	2,300	SH	DEF	12
YOUNG BROADCASTING INC-CL A	COM	987434107	33	1,850	SH	DEF	12
YUM! BRANDS, INC.	COM	988498101	202	6,922	SH	DEF	2
YUM BRANDS INC	COM	988498101	626	21,400	SH	DEF	11
YUM BRANDS INC	COM	988498101	1,556	53,192	SH	DEF	12
YUM BRANDS INC	COM	988498101	275	4,300	SH	DEF	6
YUM! BRANDS INC	COM	988498101	9,003	307,800	SH	DEF	3
Z-TEL TECHNOLOGIES INC	COM	988792107	39	46,480	SH	DEF	12
ZALE CORP	COM	988858106	30,449	710,090	SH	DEF	6
ZALE CORP NEW COM	COM	988858106	1,120	30,900	SH	DEF	3
ZAPATA CORP	COM	989070602	91	2,990	SH	DEF	12
ZEBRA TECHNOLOGIES CORP-CL A	COM	989207105	5	100	SH	DEF	12
ZEBRA TECHNOLOGIES C	COM	989207105	1,297	26,890	SH	DEF	3
ZILA INC	COM	989513205	9	9,100	SH	DEF	12
ZIMMER HOLDINGS, INC.	COM	98956P102	568	15,917	SH	DEF	2
ZIMMER HOLDINGS	COM	98956p102	2	60	SH	DEF	4
ZIMMER HOLDINGS, INC.	COM	98956P102	56	1,559	SH	DEF	7
ZIMMER HOLDINGS INC	COM	98956P102	2,569	72,048	SH	DEF	12
ZIMMER HOLDINGS INC	COM	98956P102	64	1,180	SH	DEF	15
ZIONS BANCORP	COM	989701107	18,528	355,623	SH	DEF	1
ZIONS BANCORPORATION	COM	989701107	3,397	65,201	SH	DEF	7
ZIONS BANCORP	COM	989701107	563	10,815	SH	DEF	11
ZIONS BANCORPORATION	COM	989701107	1,231	23,633	SH	DEF	12
ZIXIT CORP.	COM	98974P100	27	5000	SH	DEF	
ZORAN CORP	COM	98975F101	63	2,737	SH	DEF	12
ZORAN CORP	COM	98975F101	199	8,700	SH	DEF	3
ZONAGEN INC	COM	98975L108	5	3,000	SH	DEF	12
ZOLTEK COMPANIES INC	COM	98975W104	11	4,000	SH	DEF	12
ZURICH FINANCIAL SERVICES AG ADR	ADR	98982M107	2	95	SH	DEF	2
ZWEIG FUND INC	UNIT	989834106	92	14,527	SH	DEF	12
ZWEIG TOTAL RETURN FUND INC	UNIT	989837109	26	4,240	SH	DEF	12
ZOMAX INC - MN	COM	989929104	18	4,700	SH	DEF	12
ZOMAX OPTICAL MEDIA	COM	989929104	1,230	258,900	SH	DEF	6
NORTH STAR INC.	COM	990186918	27	2,000	SH	DEF	2
***ENVIPCO HLDGS NV	COM	B3603F117	1	3,000	SH	DEF	12
AFSC EQUITY FUND	COM	BLA111113	2,606	113,862	SH	DEF	6
***AIXTRON ORD NPV	COM	D0198L101	48	3,900	SH	DEF	12
***BASF AG-ORD	COM	D06216101	34	750	SH	DEF	12
***BAYERISCHE MOTEREN WERKE AG	COM	D12096109	4	100	SH	DEF	12
DAIMLERCHRYSLER A.G.	ADR	D1668R123	231	4,780	SH	DEF	2

DAIMLERCHRYSLER A.G.	ADR	D1668R123	635	13,165	SH	DEF 9	
***DAIMLERCHRYSLER A.G.	COM	D1668R123	1,114	23,094	SH	DEF 12	
DAIMLERCHRYSLER AG	COM	D1668R123	9,012	186,850	SH	DEF 3	
***DEUTSCHE BANK AG NAMEN AKT	COM	D18190898	18	266	SH	DEF 12	
DEUTSCHE BANK AG NAMEN AKT NP	COM	D18190898	5,013	71,891	SH	DEF 6	
***DEUTSCHE BANK AG NAMEN AKT	COM	D1820R102	128	1,850	SH	DEF 12	
***E.ON AG NPV	COM	D24909109	40	700	SH	DEF 12	
***SCHERING AG	COM	D67334108	81	1,300	SH	DEF 12	
***THYSSEN KRUPP AG	COM	D8398Q119	17	1,100	SH	DEF 12	
***FOMENTO DE CONSTRUCCIONES &	COM	E52236143	37	1,500	SH	DEF 12	
***ACCOR	COM	F00189120	41	1,000	SH	DEF 12	
***DASSAULT SYSTEMES SA	COM	F2457H100	23	500	SH	DEF 12	
***EURO DISNEY SCA-DEP RCPTS	COM	F26387112	1	800	SH	DEF 12	
***SANOFI-SYNTHELABO	COM	F5548N101	30	500	SH	DEF 12	
***VINCI SA	COM	F5879X108	68	1,000	SH	DEF 12	
***VIVENDI UNIVERSAL	COM	F7063C114	4	165	SH	DEF 12	
***THALES	COM	F9156M108	42	1,000	SH	DEF 12	
***ACE LTD-ORD	COM	G0070K103	199	6,282	SH	DEF 12	
ACE LIMITED	COM	G0070K103	37,340	1,078,891	SH	DEF 6	1,
AMDOCS LIMITED	COM	G02602103	90	11,900	SH	DEF 2	
AMDOCS LIMITED	COM	G02602103	187	24,784	SH	DEF 8	
AMDOCS LIMITED	COM	G02602103	5,285	700,000	SH	DEF 10	
***AMDOCS LIMITED	COM	G02602103	59	7,849	SH	DEF 12	
AMDOCS LIMITED ORD	COM	G02602103	2,328	310,630	SH	DEF 6	
ANNUITY & LIFE RE (HLDGS.)	COM	G03910109	508	18,500	SH	DEF 15	
ANNUITY AND LIFE RE HLDGS	COM	G03910109	8,043	449,441	SH	DEF 6	
***APEX SILVER MINES LTD	COM	G04074103	606	41,770	SH	DEF 12	
ARCH CAPITAL GROUP LTD	COM	G0450A105	42	1,500	SH	DEF 12	
ACCENTURE LTD.	COM	G1150G111	1,632	85,917	SH	DEF 8	
ACCENTURE LTD.	COM	G1150G111	49,875	2,625,000	SH	DEF 10	2,
***ACCENTURE LTD CL-A	COM	G1150G111	5	250	SH	DEF 12	
ACCENTURE LTD	COM	G1150G111	152	8000	SH	DEF	
***BOOSEY & HAWKES GR	COM	G1239DD10	5	1,659	SH	DEF 12	
***BSCH FINANCE LTD	PFD	G16547153	42	1,650	SH	DEF 12	
***BSCH FINANCE LTD	PFD	G16547179	30	1,200	SH	DEF 12	
***BSCH FINANCE LTD	PFD	G16547187	47	1,900	SH	DEF 12	
***BSCH FINANCE LTD	PFD	G16547286	132	5,125	SH	DEF 12	
BUNGE LTD	COM	G16962105	2,228	105,600	SH	DEF 3	
***CARLTON COMMUNICATIONS PLC	PFD	G19068140	17	875	SH	DEF 12	
COOPER INDS LTD	CL A	G24182100	4,285	98,810	SH	DEF 6	
COOPER INDUSTRIES, LTD.	COM	G24182100	122	3,100	SH	DEF 2	
***COOPER INDUSTRIES LTD	COM	G24182100	970	24,670	SH	DEF 12	
COOPER INDUSTRIES NEW	COM	G24182100	17,275	439,775	SH	DEF 6	
***ESPIRITO SANTO OVERSEAS LTD	PFD	G3122A107	32	1,245	SH	DEF 12	
***ESPIRITO SANTO OVERSEAS LTD	PFD	G3122A115	76	3,000	SH	DEF 12	
***EURO-ASIA AGRICULTURAL	COM	G3141Z109	74	245,000	SH	DEF 12	
***XCELERA INC	COM	G31611109	4	4,572	SH	DEF 12	
***EUROTUNNEL PLC/EUROTUNNEL	COM	G32060108	26	30,000	SH	DEF 12	
***EVEREST RE GROUP LTD	COM	G3223R108	199	3,561	SH	DEF 12	
EVEREST RE GROUP LTD	COM	G3223R108	13,883	229,924	SH	DEF 6	
EVEREST REINSURANCE HLDGS	COM	G3223R108	34	600	SH	DEF 3	
FRESH DEL MONTE PRODUCE INC	COM	G36738105	8,493	339,700	SH	DEF 3	
***GARMIN LTD	COM	G37260109	37	1,700	SH	DEF 12	
***GLAXOSMITHKLINE	COM	G3910J112	3	141	SH	DEF 12	
***GLOBAL CROSSING LTD	COM	G3921A100	7	147,832	SH	DEF 12	
***GLOBALSANTAFE CORP	COM	G3930E101	299	10,917	SH	DEF 12	
GLOBALSANTAFE CORP	COM	G3930E101	1,355	44,061	SH	DEF 6	
***DIAGEO PLC-ORD 28 101/108P	COM	G42089113	9	720	SH	DEF 12	
***HELEN OF TROY LTD-BERMUDA	COM	G4388N106	11	950	SH	DEF 12	
HELEN OF TROY CORP COM NASD IND	COM	G4388N106	71	6,100	SH	DEF 3	
INGERSOLL RAND CO.	CLASS A	G4776G101	83	1,200	SH	DEF 15	
***INGERSOLL RAND CO LTD	COM	G4776G101	1,773	38,826	SH	DEF 12	

INGERSOLL RAND CO COM	COM	G4776G101	12,305	269,500	SH	DEF	3
***IPC HOLDINGS LTD	COM	G4933P101	18	600	SH	DEF	12
IPC HOLDINGS LTD	COM	G4933P101	11,707	383,320	SH	DEF	3
***IQE PLC	COM	G49356119	13	18,356	SH	DEF	12
***KNIGHTSBRIDGE TANKERS LTD	COM	G5299G106	659	45,808	SH	DEF	12
***LASALLE RE HOLDINGS LTD	PFD	G5383Q119	94	4,400	SH	DEF	12
***LLOYDS TSB GROUP PLC-ORD	COM	G5542W106	36	3,659	SH	DEF	12
***LORAL SPACE &	COM	G56462107	14	14,195	SH	DEF	12
MARVELL TECHNOLOGY GROUP LTD	COM	G5876H105	9,894	497,430	SH	DEF	3
NABORS INDUSTRIES, LTD.	COM	G6359F103	1,570	44,470	SH	DEF	2
***NABORS INDUSTRIES LTD	COM	G6359F103	179	5,070	SH	DEF	12
***NEWSCORP OVERSEAS LTD	PFD	G6478B108	205	8,800	SH	DEF	12
***NEWSCORP OVERSEAS LTD	PFD	G6478B116	47	2,400	SH	DEF	12
NOBLE CORPORATION	COM	G65422100	5	135	SH	DEF	2
NOBLE CORP	COM	G65422100	379	9,830	SH	DEF	12
***NORDIC AMERICAN TANKER	COM	G65773106	1	100	SH	DEF	12
***ORIENT EXPRESS HOTELS LTD	COM	G67743107	39	2,250	SH	DEF	12
***PARTNERRE LTD	COM	G6852T105	18	375	SH	DEF	12
***PARTNERRE LTD-8% CUM PFD	PFD	G6852T113	122	4,957	SH	DEF	12
***C P POKPHAND CO LTD	COM	G71507100	1	23,000	SH	DEF	12
***PSION PLC-ORD 5P	COM	G72928107	2	2,500	SH	DEF	12
***QIAO XING UNIVERSAL	COM	G7303A109	45	12,500	SH	DEF	12
***RENAISSANCERE HOLDINGS LTD	COM	G7496G103	79	2,145	SH	DEF	12
RENAISSANCE RE HLDGS	COM	G7496G103	10,682	288,690	SH	DEF	6
RENAISSANCERE HOLDINGS LTD	COM	G7496G103	6,369	174,010	SH	DEF	3
***RENAISSANCERE HOLDINGS LTD	PFD	G7496G202	12	500	SH	DEF	12
***REPSOL INTERNATIONAL CAP	PFD	G7513K103	51	2,385	SH	DEF	12
***RHONE POULENC OVERSEAS LTD	PFD	G75495104	532	20,766	SH	DEF	12
***ROYAL BANK OF SCOTLAND	COM	G76891111	26	917	SH	DEF	12
***ROYAL BK OF SCOTLAND GRP	COM	G76893190	1	726	SH	DEF	12
***SEVEN SEAS PETROLEUM INC	COM	G80550109	6	2,500	SH	DEF	12
***SHIRE PHARMACEUTICALS GROUP	COM	G81083100	22	2,500	SH	DEF	12
SMITH & NEPHEW P L C	COM	G82343164	205	36,262	SH	DEF	6
***TIERS PRINCIPAL PROTECTED	COM	G88649119	4	500	SH	DEF	12
***TOMMY HILFIGER CORP-ORD	COM	G8915Z102	64	4,500	SH	DEF	12
TOMMY HILFIGER CORP	COM	G8915Z102	8,047	542,695	SH	DEF	6
TOMMY HILFIGER CORP	COM	G8915Z102	1,219	85,120	SH	DEF	3
TRANSOCEAN INC.	COM	G90078109	12	372	SH	DEF	2
***TRANSOCEAN INC	COM	G90078109	708	22,715	SH	DEF	12
TRANSOCEAN INC.	COM	G90078109	76	1,600	SH	DEF	15
TRANSOCEAN SEDCO FORE	COM	G90078109	32,633	971,415	SH	DEF	6
***TRENWICK GROUP LTD BERMUDA	COM	G9032C109	9	1,237	SH	DEF	12
***VODAFONE GROUP PLC NEW	COM	G93882101	12	9,222	SH	DEF	12
***WEATHERFORD INTERNATIONAL	COM	G95089101	618	14,317	SH	DEF	12
***WEMBLY PLC-ORD 100P	COM	G95393164	62	5,500	SH	DEF	12
***WHITE MTNS INS GROUP LTD	COM	G9618E107	797	2,517	SH	DEF	12
***WILLIS GROUP HOLDINGS LTD	COM	G96655108	356	10,820	SH	DEF	12
WILLIS GROUP HOLDINGS LTD	COM	G96655108	6,251	189,950	SH	DEF	3
XL CAP LTD	CL A	G98255105	1,307	14,761	SH	DEF	6
XL CAPITAL LTD - CLASS A	COM	G98255105	51	600	SH	DEF	2
XL CAPITAL LTD CL A	COM	G98255105	212	2,500	SH	DEF	11
***XL CAPITAL LTD-CL A	COM	G98255105	253	2,988	SH	DEF	12
XL CAPITAL LTD CL A	COM	G98255105	23	275	SH	DEF	6
XL CAPITAL LTD CL A	COM	G98255105	6,183	73,000	SH	DEF	3
***XOMA LTD-(BERMUDA)	COM	G9825R107	49	12,300	SH	DEF	12
***YUE YUEN INDUSTRIAL	COM	G98803128	3	1,000	SH	DEF	12
***ZIMBABWE PLATINUM MINES LTD	COM	G9891N113	4	5,000	SH	DEF	12
***ALCON INC	COM	H01301102	21	625	SH	DEF	12
ALCON INC	COM	H01301102	96	2,800	SH	DEF	3
***CREDIT SUISSE GRP	COM	H3698D419	13	400	SH	DEF	12
***JULIUS BEAR HOLDING AG	COM	H4407G180	34	120	SH	DEF	12
***NESTLE SA	COM	H57312466	47	200	SH	DEF	12

***SWATCH GROUP AG	COM	H83949141	71	800	SH	DEF	12	
***UBS AG	COM	H8920M855	262	5,258	SH	DEF	12	
***ZURICH FINANCIAL SERVICES	COM	H9870Y105	10	50	SH	DEF	12	
***ISUZU MOTORS LTD	COM	J24994105	3	5,000	SH	DEF	12	
***MITSUBISHI HEAVY INDUSTRIES	COM	J44002129	7	2,300	SH	DEF	12	
***MITSUI SUMITOMO INSURANCE	COM	J45174109	11	2,000	SH	DEF	12	
***SHOWA SHELL SEKIYU KK	COM	J75390104	35	6,000	SH	DEF	12	
TERUMO CORP.	COM	J83173104	271	20,300	SH	DEF	2	
***TOYOTA INDUSTRIES	COM	J91085100	5	300	SH	DEF	12	
***MILLICOM INTERNATIONAL	COM	L6388F102	8	5,000	SH	DEF	12	
MURRAY GLOBAL RETU ZERO DIV PFD	PFD	M004280	154	99,624	SH	DEF	2	
***AUDIOCODES LTD ORD	COM	M15342104	3	1,200	SH	DEF	12	
CHECK POINT SOFTWARE TECH LTD	COM	M22465104	7	500	SH	DEF	2	
***CHECK POINT SOFTWARE	COM	M22465104	202	14,893	SH	DEF	12	
CHECK POINT SOFTWARE TECHN	COM	M22465104	3,280	241,900	SH	DEF	3	
***COMPUGEN LIMITED	COM	M25722105	41	18,800	SH	DEF	12	
***ELSCINT LTD-ORD NEW	COM	M40168102	1	160	SH	DEF	12	
***EMBLAZE SYSTEMS LTD	COM	M40266104	1	400	SH	DEF	12	
***GILAT SATELLITE NETWORKS	COM	M51474100	1	550	SH	DEF	12	
GIVEN IMAGING	COM	M52020100	42	3,500	SH	DEF	12	
***LANOPTICS LTD-ORD	COM	M6706C103	274	39,726	SH	DEF	12	
***LUMENIS LTD	COM	M6778Q105	43	11,720	SH	DEF	12	
ORBOTECH LTD	COM	M75253100	8,158	321,114	SH	DEF	6	
***TARO PHARMACEUTICAL	COM	M8737E108	2	100	SH	DEF	12	
TTI TEAM TELECOM INTL LTD	COM	M88258104	696	43,490	SH	DEF	3	
ASM INTERNATIONAL N V	COM	N07045102	1,070	62,000	SH	DEF	3	
***ASML HOLDING NV NY REG SHS	COM	N07059111	10	643	SH	DEF	12	
***CNH GLOBAL N.V.	COM	N20935107	1	300	SH	DEF	12	
CORE LABORATIORIES N.V.	COM	N22717107	5	400	SH	DEF	4	
***CORE LABORATORIES NV	COM	N22717107	1	90	SH	DEF	12	
CORE LABORATORIES NV	COM	N22717107	1,679	139,650	SH	DEF	3	
***MADGE NETWORKS NV	COM	N5424G106	1	6,770	SH	DEF	12	
***RANDSTAD HLDGS NV	COM	N7291Y137	40	3,416	SH	DEF	12	
OMEGA CAPITAL PARTNERS LP	COM	OCPL	9,316	10,000,000	SH	DEF	14	10,
***CAPITAL RE LLC-7.65% CUM	PFD	P20578103	453	18,485	SH	DEF	12	
***GRUPO FINACIERO BANORTE SA	COM	P49501201	18	7,860	SH	DEF	12	
***GRUPO FINANCIERO BBVA	COM	P49505103	1	1,777	SH	DEF	12	
PANAMERICAN BEVERAGES INC CL A	COM	P74823108	227	15,900	SH	DEF	3	
***STEINER LEISURE LTD	COM	P8744Y102	30	2,062	SH	DEF	12	
***SUN INTERNATIONAL HOTELS	COM	P8797T133	10	405	SH	DEF	12	
***TELECOM ARGENTINA STET-	COM	P9028N101	1	6,000	SH	DEF	12	
***TELEFONICA DE ARGENTINA SA	COM	P90325104	1	2,447	SH	DEF	12	
***TRANS TASMAN PROPERTIES LTD	COM	Q9194N108	2	16,317	SH	DEF	12	
***EKSPORTFINANS AS-8.70% NON-	PFD	R20543162	5	200	SH	DEF	12	
***BANCO POPLARE DI V	COM	T15659104	96	7,500	SH	DEF	12	
***CASSA DI RISPARMIO	COM	T2605P108	66	50,000	SH	DEF	12	
***HOLDING PART IND	COM	T5251W111	67	30,000	SH	DEF	12	
***ROYAL CARIBBEAN CRUISES LTD	COM	V7780T103	104	5,331	SH	DEF	12	
ROYAL CARIBBEAN CRUIS	COM	V7780T103	4,237	208,264	SH	DEF	6	
***SINGAPORE AIRLINES LTD	COM	V80178110	2	307	SH	DEF	12	
***INVESTOR AB	COM	W48102102	20	2,200	SH	DEF	12	
***SWEDISH EXPORT CREDIT CORP	PFD	W92947212	633	24,867	SH	DEF	12	
***SWEDISH EXPORT CREDIT CORP	PFD	W92947246	89	3,550	SH	DEF	12	
WACHOVIA BANK DEP SHARES	COM	WB DEP	1	3,840	SH	DEF	2	
***COCA COLA HELLENIC BOTTLING	COM	X1435J105	7	439	SH	DEF	12	
***NOKIA (AB) OY	COM	X61873133	18	1,200	SH	DEF	12	
***TIETOENATOR OYJ ORD	COM	X90409115	17	700	SH	DEF	12	
COMMONWEALTH INCOME & GROWTH	COM	XX8S04443	2	150	SH	DEF	12	
UNIPROP MANUFACTURED HSG	COM	XX8S04488	1	2	SH	DEF	12	
INVESTORS U S GOLD CERTIFICATE	COM	XXH693020	4	13	SH	DEF	12	
ML LEE ACQUISITION FUND	COM	XXM034484	1	12	SH	DEF	12	
ASE TEST LIMITED	COM	Y02516105	13,262	1,367,200	SH	DEF	3	1,

***BANGKOK BANK PUBLIC CO LTD	COM	Y0606R119	41	25,000	SH	DEF 12	
***CATHAY PACIFIC AIRWAYS LTD	COM	Y11757104	5	3,500	SH	DEF 12	
***CREATIVE TECHNOLOGY LTD-ORD	COM	Y1775U107	23	2,532	SH	DEF 12	
FLEXTRONICS INTERNATIONAL LTD	COM	Y2573F102	46	6,506	SH	DEF 2	
***FLEXTRONICS INTERNATIONAL	COM	Y2573F102	7,540	1,057,524	SH	DEF 12	
FLEXTRONICS INTERNATIONAL LTD	COM	Y2573F102	1,070	150,000	SH	DEF 14	
FLEXTRONICS INTERNATIONAL LTD	COM	Y2573F102	428	60000	SH	DEF	
FLEXTRONICS INTL	COM	Y2573F102	1,986	150,100	SH	DEF 6	
GIGAMEDIA LIMITED	COM	Y2711Y104	1,614	1,795,800	SH	DEF 3	1,
***HENDERSON LAND DEVELOPMENT	COM	Y31476107	87	21,000	SH	DEF 12	
***HONG KONG EXCHANGE	COM	Y3506N105	61	37,000	SH	DEF 12	
OMI CORP NEW	COM	Y6476W104	8	1,850	SH	DEF 12	
***PACIFIC CENTURY CYBERWORKS	COM	Y6801N134	1	5,500	SH	DEF 12	
***P T LIPPO BANK	COM	Y71289212	35	5,000,000	SH	DEF 12	
***SHIN CORPORATION PLC	COM	Y77496142	35	105,000	SH	DEF 12	
***SINGAPORE EXCHANGE	COM	Y79946102	66	100,000	SH	DEF 12	
***TEEKAY SHIPPING CORP	COM	Y8564W103	252	6,829	SH	DEF 12	
***VENTURE CORP SGD 0.25	COM	Y9360Y103	64	8,000	SH	DEF 12	