

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

LEGG MASON INC  
Form 13F-HR  
August 14, 2003

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

Form 13F

Form 13F COVER PAGE

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

Check here if Amendment [ ]; 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 Reporting Manager:

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

Signature, Place, and Date of Signing:

Timothy C. Scheve Baltimore, MD August 14, 2003

Report Type (Check only one.):

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

List of Other Managers Reporting for this Manager:

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

FORM 13F SUMMARY PAGE

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Report Summary:

Number of Other Included Managers: 15

Form13F Information Table Entry Total: 7359

Form13F Information Table Value Total: \$42,350,888 (thousands)

List of Other Included Managers:

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

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

FORM 13F INFORMATION TABLE

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x\$1000)	SHARES/ PRN	SH/ PRN	PUT/ CALL	INVSTMT DISCRETN	OTH MANA
1838 BD-DEB TRADING FD	COM	282520105	25	1151	SH		DEF	12
1ST SOURCE CORP	COM	336901103	42	2181	SH		DEF	2
3COM CORP	COM	885535104	7	1450	SH		DEF	11
3COM CORP	COM	885535104	59	12676	SH		DEF	12
3COM CORP	COM	885535104	23	5000	SH		DEF	
3COM CORP	COM	885535104	2901	621104	SH		DEF	6
3DO CO	COM NEW	88553W204	0	125	SH		DEF	12
3M CO	COM	88579Y101	3116	22634	SH		DEF	2
3M CO	COM	88579Y101	1496	11604	SH		DEF	5
3M CO	COM	88579Y101	9	66	SH		DEF	6
3M CO	COM	88579Y101	880	6821	SH		DEF	1
3M CO	COM	88579Y101	193	1500	SH		DEF	1
3M CO	COM	88579Y101	6426	49820.23	SH		DEF	12
3M CO	COM	88579Y101	823	6382	SH		DEF	11
3M CO	COM	88579Y101	5896	45709	SH		DEF	3
3M CO	COM	88579Y101	44	342	SH		DEF	4
4 KIDS ENTMT INC	COM	350865101	56	3000	SH		DEF	11

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7-ELEVEN INC	COM NEW	817826209	5247	497300	SH	DEF	6
7-ELEVEN INC	COM NEW	817826209	57	5400	SH	DEF	3
7-ELEVEN INC	COM NEW	817826209	17	1600	SH	DEF	12
99 CENTS ONLY STORES	COM	65440K106	13	366	SH	DEF	12
A C MOORE ARTS & CRAFTS INC	COM	00086T103	20	1000	SH	DEF	12
A D C TELECOMMUNICATIONS	COM	000886101	94	40900	SH	DEF	5
A D C TELECOMMUNICATIONS	COM	000886101	4	1852	SH	DEF	2
AAIPHARMA INC	COM	00252W104	3	173	SH	DEF	12
AAR CORP	COM	000361105	7549	1081667	SH	DEF	6
AARON RENTS INC	COM	002535201	8261	320210	SH	DEF	3
ABBOTT LABS	COM	002824100	6576	150270	SH	DEF	1
ABBOTT LABS	COM	002824100	20463	493795	SH	DEF	2
ABBOTT LABS	COM	002824100	8438	192824	SH	DEF	3
ABBOTT LABS	COM	002824100	9589	219117	SH	DEF	4
ABBOTT LABS	COM	002824100	1400	31990	SH	DEF	6
ABBOTT LABS	COM	002824100	6681	152681	SH	DEF	5
ABBOTT LABS	COM	002824100	279	6328		DEF	9
ABC BANCORP	COM	000400101	1205	85000	SH	DEF	6
ABERCROMBIE & FITCH CO	CL A	002896207	28157	991110	SH	DEF	6
ABERCROMBIE & FITCH CO	CL A	002896207	16741	589270	SH	DEF	3
ABERCROMBIE & FITCH CO	CL A	002896207	57	2000	SH	DEF	4
ABERCROMBIE & FITCH CO	CL A	002896207	19196	665916	SH	DEF	6
ABGENIX INC	COM	00339B107	344	32775	SH	DEF	12
ABINGTON BANCORP INC NEW	COM	00350P100	330	13000	SH	DEF	6
ABITIBI-CONSOLIDATED INC	COM	003924107	24049	2796359	SH	DEF	14
ABLE LABORATORIES INC	COM NEW	00371N407	20	1033	SH	DEF	12
ACADIA RLTY TR	COM SH BEN INT	004239109	85	8500	SH	DEF	2
ACCENTURE LTD BERMUDA	CL A	G1150G111	2303	127317	SH	DEF	8
ACCENTURE LTD BERMUDA	CL A	G1150G111	10	500	SH	DEF	2
ACCENTURE LTD BERMUDA	CL A	G1150G111	57658	3187300	SH	DEF	10
ACCENTURE LTD BERMUDA	CL A	G1150G111	242	13400		DEF	9
ACCENTURE LTD BERMUDA	CL A	G1150G111	118	6500	SH	DEF	12
ACCESS PHARMACEUTICALS INC	COM NEW	00431M209	465	154333	SH	DEF	5
ACCESS PHARMACEUTICALS INC	COM NEW	00431M209	31	10000	SH	DEF	12
ACCREDO HEALTH INC	COM	00437V104	13	525	SH	DEF	2
ACCREDO HEALTH INC	COM	00437V104	1	46	SH	DEF	12
ACE CASH EXPRESS INC	COM	004403101	1170	107600	SH	DEF	6
ACE LTD	ORD	G0070K103	1780	51900	SH	DEF	3
ACE LTD	ORD	G0070K103	408	11909	SH	DEF	12
ACE LTD	ORD	G0070K103	22458	654850	SH	DEF	6
ACE LTD	ORD	G0070K103	1221	35600	SH	DEF	5
ACETO CORP	COM	0044446100	44	2100	SH	DEF	2
ACTEL CORP	COM	004934105	885	43000	SH	DEF	3
ACTIVISION INC NEW	COM NEW	004930202	25713	1977361	SH	DEF	6
ACTUANT CORP	CL A NEW	00508X203	629	13300	SH	DEF	3
ACTUATE CORP	COM	00508B102	7	2600	SH	DEF	12
ACUITY BRANDS INC	COM	00508Y102	140	7725	SH	DEF	12
ACUITY BRANDS INC	COM	00508Y102	9190	505800	SH	DEF	6
ACUITY BRANDS INC	COM	00508Y102	9	475	SH	DEF	11
ACUITY BRANDS INC	COM	00508Y102	14	800	SH	DEF	2
ACUITY BRANDS INC	COM	00508Y102	11339	624070	SH	DEF	3
ACXIOM CORP	COM	005125109	10331	684600	SH	DEF	8
ACXIOM CORP	COM	005125109	45270	3000000	SH	DEF	13
ADAPTEC INC	COM	00651F108	29	3700	SH	DEF	12
ADAPTEC INC	COM	00651F108	153	19200	SH	DEF	3
ADECCO SA	SPONSORED ADR	006754105	567	47420	SH	DEF	6
ADOBE SYS INC	COM	00724F101	140	4202	SH	DEF	2
ADOBE SYS INC	COM	00724F101	270	8420.36	SH	DEF	12
ADOBE SYS INC	COM	00724F101	14017	437090	SH	DEF	3
ADTRAN INC	COM	00738A106	0	0	SH	DEF	12
ADTRAN INC	COM	00738A106	1791	34700	SH	DEF	3
ADVANCED AUTO PARTS INC	COM	00751Y106	146	2400	SH	DEF	12

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ADVANCED AUTO PARTS INC	COM		00751Y106	3815	62640	SH	DEF	3
ADVANCED DIGITAL INFORMATION	COM		007525108	1053	106100	SH	DEF	3
ADVANCED FIBRE COMMUNICATION	COM		00754A105	255	15688	SH	DEF	12
ADVANCED FIBRE COMMUNICATION	COM		00754A105	3	170	SH	DEF	6
ADVANCED MEDICAL OPTICS INC	COM		00763M108	4	252	SH	DEF	12
ADVANCED MEDICAL OPTICS INC	COM		00763M108	0	2	SH	DEF	1
ADVANCED MEDICAL OPTICS INC	COM		00763M108	12	711	SH	DEF	2
ADVANCED MEDICAL OPTICS INC	COM		00763M108	2917	171100	SH	DEF	3
ADVANCED MICRO DEVICES INC	COM		007903107	515	70600	SH	DEF	2
ADVANCED MICRO DEVICES INC	COM		007903107	132	20600	SH	DEF	3
ADVANCED MICRO DEVICES INC	COM		007903107	323	50400	SH	DEF	6
ADVANCED NEUROMODULATION SYS	COM		00757t101	285	5500		DEF	9
ADVANCED NEUROMODULATION SYS	COM		00757T101	13	250	SH	DEF	12
ADVANCEPCS	COM		00790K109	32	850	SH	DEF	12
ADVANCEPCS	COM		00790K109	1893	49500	SH	DEF	3
ADVANTA CORP	CL A		007942105	1327	134860	SH	DEF	6
ADVISORY BRD CO	COM		00762W107	0	10	SH	DEF	12
ADVO INC	COM		007585102	19149	431280	SH	DEF	3
AEGON N V	ORD AMER REG		007924103	82	6718	SH	DEF	2
AEROPOSTALE	COM		007865108	5017	233580	SH	DEF	3
AES CORP	COM		00130H105	1276	201000	SH	DEF	
AES CORP	COM		00130H105	397590	62612647	SH	DEF	10
AES CORP	COM		00130H105	209678	33020182	SH	DEF	8
AES CORP	COM		00130H105	1937	305091	SH	DEF	16
AES CORP	COM		00130H105	50800	8000000	SH	DEF	13
AES CORP	COM		00130H105	68	10650	SH	DEF	11
AES CORP	COM		00130H105	3771	593867	SH	DEF	12
AES CORP	COM		00130H105	21	3077	SH	DEF	2
AES CORP	COM		00130H105	234	36836	SH	DEF	5
AES TR III	PFD CV 6.75%		00808N202	993	29225	SH	DEF	12
AES TR III	PFD CV 6.75%		00808N202	46	1350	SH	DEF	11
AETHER SYS INC	COM		00808V105	82	16741	SH	DEF	12
AETHER SYS INC	COM		00808V105	14	2950	SH	DEF	3
AETNA INC NEW	COM		00817Y108	54	900	SH	DEF	1
AETNA INC NEW	COM		00817Y108	22	370	SH	DEF	6
AETNA INC NEW	COM		00817Y108	343	5700	SH	DEF	5
AETNA INC NEW	COM		00817Y108	33	550	SH	DEF	11
AETNA INC NEW	COM		00817Y108	522	8664	SH	DEF	12
AETNA INC NEW	COM		00817y108	78	1300	SH	DEF	4
AEW REAL ESTATE INCOME FD	COM		00104H107	70	4500	SH	DEF	12
AFC ENTERPRISES INC	COM		00104Q107	88	6000	SH	DEF	2
AFC ENTERPRISES INC	COM		00104Q107	5259	321246	SH	DEF	6
AFFYMETRIX INC	COM		00826T108	64	2900	SH	DEF	2
AFFYMETRIX INC	COM		00826T108	72	3640	SH	DEF	12
AFLAC INC	COM		001055102	90	2797		DEF	9
AFLAC INC	COM		001055102	209	6800	SH	DEF	3
AFLAC INC	COM		001055102	7	229	SH	DEF	4
AFLAC INC	COM		001055102	2609	83130	SH	DEF	2
AFTERMARKET TECHNOLOGY CORP	COM		008318107	3658	345070	SH	DEF	6
AG SVCS AMER INC	COM		001250109	298	50100	SH	DEF	6
AGERE SYS INC	CL B		00845V209	98	42462	SH	DEF	12
AGERE SYS INC	CL B		00845V209	233	101265	SH	DEF	6
AGERE SYS INC	CL A		00845V100	7792	3344326	SH	DEF	6
AGERE SYS INC	CL A		00845V100	0	8	SH	DEF	1
AGERE SYS INC	CL A		00845V100	19	8230	SH	DEF	12
AGERE SYS INC	CL B		00845V209	3	1301	SH	DEF	2
AGERE SYS INC	CL B		00845V209	1	223	SH	DEF	1
AGERE SYS INC	CL A		00845V100	0	49	SH	DEF	2
AGERE SYS INC	CL B		00845V209	37	14423	SH	DEF	6
AGILE SOFTWARE CORP DEL	COM		00846X105	8	810	SH	DEF	12
AGILENT TECHNOLOGIES INC	COM		00846U101	226	11544	SH	DEF	5
AGILENT TECHNOLOGIES INC	COM		00846u101	26	1354	SH	DEF	4

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AGILENT TECHNOLOGIES INC	COM	00846U101	9	475	SH	DEF	11
AGILENT TECHNOLOGIES INC	COM	00846U101	1287	65828	SH	DEF	12
AGILENT TECHNOLOGIES INC	COM	00846U101	7	380	SH	DEF	1
AGILENT TECHNOLOGIES INC	COM	00846U101	1344	62554	SH	DEF	2
AGILENT TECHNOLOGIES INC	COM	00846U101	31065	1574862	SH	DEF	6
AGL RES INC	COM	001204106	12278	482640	SH	DEF	3
AGL RES INC	COM	001204106	13982	549600	SH	DEF	6
AGNICO EAGLE MINES LTD	COM	008474108	7374	474200	SH	DEF	14
AGRIUM INC	COM	008916108	15721	1065800	SH	DEF	14
AIM SELECT REAL ESTATE INCM	SHS	00888R107	198	13810.47	SH	DEF	12
AIR METHODS CORP	COM PAR \$.06	009128307	236	30500	SH	DEF	6
AIR PRODS & CHEMS INC	COM	009158106	7862	189000	SH	DEF	6
AIR PRODS & CHEMS INC	COM	009158106	132	2925	SH	DEF	2
AIR PRODS & CHEMS INC	COM	009158106	610	14675	SH	DEF	5
AIR PRODS & CHEMS INC	COM	009158106	75	1800	SH	DEF	4
AIRBORNE INC	COM	009269101	135	6400		DEF	9
AIRNET COMMUNICATIONS CORP	COM	00941P106	1	682.58	SH	DEF	12
AIRNET SYS INC	COM	009417106	519	128100	SH	DEF	6
AIRTRAN HLDGS INC	COM	00949P108	22	2125	SH	DEF	12
AKAMAI TECHNOLOGIES INC	COM	00971T101	0	100	SH	DEF	1
AKAMAI TECHNOLOGIES INC	COM	00971T101	14	2915	SH	DEF	12
AKZO NOBEL NV	SPONSORED ADR	010199305	72	2410	SH	DEF	2
AKZO NOBEL NV	SPONSORED ADR	010199305	3863	141645	SH	DEF	6
ALABAMA NATL BANCORP DELA	COM	010317105	426	8603	SH	DEF	2
ALARIS MED INC	COM	011637105	1935	149450	SH	DEF	3
ALBANY INTL CORP	CL A	012348108	1114	40652	SH	DEF	6
ALBANY INTL CORP	CL A	012348108	20759	757630	SH	DEF	3
ALBANY MOLECULAR RESH INC	COM	012423109	5080	336201	SH	DEF	6
ALBEMARLE CORP	COM	012653101	12	430	SH	DEF	6
ALBERTSONS INC	COM	013104104	189560	9872902	SH	DEF	8
ALBERTSONS INC	COM	013104104	7	380	SH	DEF	6
ALBERTSONS INC	COM	013104104	13	700	SH	DEF	2
ALBERTSONS INC	COM	013104104	19	1000	SH	DEF	3
ALCAN INC	COM	013716105	36915	878715	SH	DEF	14
ALCATEL	SPONSORED ADR	013904305	175	19435	SH	DEF	2
ALCOA INC	COM	013817101	36167	1417406	SH	DEF	6
ALCOA INC	COM	013817101	237	9541	SH	DEF	2
ALCOA INC	COM	013817101	4	145	SH	DEF	4
ALCOA INC	COM	013817101	2101	82400	SH	DEF	3
ALCON INC	COM SHS	H01301102	16	350	SH	DEF	12
ALEXANDER & BALDWIN INC	COM	014482103	24077	919266	SH	DEF	6
ALEXION PHARMACEUTICALS INC	COM	015351109	18	1000	SH	DEF	2
ALFA CORP	COM	015385107	597	47777	SH	DEF	6
ALKERMES INC	COM	01642T108	2	130	SH	DEF	2
ALKERMES INC	COM	01642t108	9	850	SH	DEF	4
ALKERMES INC	COM	01642T108	14	1275	SH	DEF	12
ALLEGHANY CORP DEL	COM	017175100	6261	32580	SH	DEF	6
ALLEGHENY ENERGY INC	COM	017361106	10	1355	SH	DEF	2
ALLEGHENY ENERGY INC	COM	017361106	22156	2621938	SH	DEF	6
ALLEGHENY TECHNOLOGIES INC	COM	01741R102	168	25386	SH	DEF	12
ALLEGHENY TECHNOLOGIES INC	COM	01741R102	15	2000	SH	DEF	2
ALLEGIANCE TELECOM INC	COM	01747T102	1	19800	SH	DEF	12
ALLEGIANCE TELECOM INC	COM	01747T102	0	2400	SH	DEF	2
ALLEGIANT BANCORP INC	COM	017476102	1912	94400	SH	DEF	6
ALLEN TELECOM INC	COM	018091108	12056	729770	SH	DEF	3
ALLERGAN INC	COM	018490102	249	3200	SH	DEF	2
ALLETE INC	COM	018522102	1	50	SH	DEF	6
ALLETE INC	COM	018522102	21	800	SH	DEF	2
ALLIANCE CAP MGMT HLDG L P	UNIT LTD PARTN	01855A101	1970	53972	SH	DEF	12
ALLIANCE CAP MGMT HLDG L P	UNIT LTD PARTN	01855A101	2042	55947		DEF	9
ALLIANCE CAP MGMT HLDG L P	UNIT LTD PARTN	01855A101	6116	167560	SH	DEF	6
ALLIANCE DATA SYSTEMS CORP	COM	018581108	140	6000	SH	DEF	3

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ALLIANCE FINANCIAL CORP NY	COM	019205103	15	550	SH	DEF	2
ALLIANCE GAMING CORP	COM NEW	01859P609	38	2000	SH	DEF	12
ALLIANCE IMAGING INC	COM NEW	018606202	2058	467800	SH	DEF	6
ALLIANCE NATL MUN INCOME FD	COM	01864U106	143	9899.78	SH	DEF	12
ALLIANCE RES PARTNER L P	UT LTD PART	01877R108	55	2025	SH	DEF	12
ALLIANCE WORLD DLR GV FD II	COM	01879R106	381	31691	SH	DEF	12
ALLIANT ENERGY CORP	COM	018802108	69	3462		DEF	9
ALLIANT ENERGY CORP	COM	018802108	5345	280870	SH	DEF	6
ALLIANT TECHSYSTEMS INC	COM	018804104	123	2233	SH	DEF	2
ALLIANZ AKTIENGESELLSCHAFT	SP ADR 1/10 SH	018805101	3918	467855	SH	DEF	6
ALLIED CAP CORP NEW	COM	01903Q108	3232	139893.28	SH	DEF	12
ALLIED CAP CORP NEW	COM	01903Q108	1	60	SH	DEF	6
ALLIED CAP CORP NEW	COM	01903Q108	40	1750	SH	DEF	11
ALLIED IRISH BKS P L C	SPON ADR ORD	019228402	1306	45570	SH	DEF	6
ALLIED IRISH BKS P L C	SPON ADR ORD	019228402	96	3300	SH	DEF	2
ALLIED WASTE INDS INC	COM PAR\$.01NEW	019589308	5379	535200	SH	DEF	6
ALLIED WASTE INDS INC	COM PAR\$.01NEW	019589308	10712	1065900	SH	DEF	3
ALLOU HEALTHCARE INC	CL A	019782101	82	67000	SH	DEF	6
ALLOY INC	COM	019855105	2056	318759	SH	DEF	6
ALLSTATE CORP	COM	020002101	10801	302980	SH	DEF	3
ALLSTATE CORP	COM	020002101	1590	44604	SH	DEF	6
ALLSTATE CORP	COM	020002101	343	8878	SH	DEF	2
ALLTEL CORP	COM	020039103	12269	254439	SH	DEF	4
ALLTEL CORP	COM	020039103	381	8240	SH	DEF	2
ALLTEL CORP	COM	020039103	2	50	SH	DEF	6
ALLTEL CORP	COM	020039103	1654	34300	SH	DEF	8
ALLTEL CORP	COM	020039103	5245	108765	SH	DEF	5
ALLTEL CORP	COM	020039103	4239	87900	SH	DEF	3
ALPHARMA INC	CL A	020813101	17016	787770	SH	DEF	3
ALTERA CORP	COM	021441100	5	300	SH	DEF	2
ALTERA CORP	COM	021441100	212	12900	SH	DEF	6
ALTIRIS INC	COM	02148M100	9	450	SH	DEF	12
AMAZON COM INC	COM	023135106	1136	31125		DEF	9
AMAZON COM INC	COM	023135106	28	800	SH	DEF	2
AMAZON COM INC	COM	023135106	548743	15038188	SH	DEF	8
AMAZON COM INC	COM	023135106	189748	5200000	SH	DEF	13
AMB PROPERTY CORP	COM	00163T109	23	800	SH	DEF	12
AMB PROPERTY CORP	COM	00163T109	16	600	SH	DEF	2
AMBAC FINL GROUP INC	COM	023139108	249	3755	SH	DEF	6
AMBAC FINL GROUP INC	COM	023139108	23	350	SH	DEF	2
AMBASSADORS GROUP INC	COM	023177108	317	22700	SH	DEF	6
AMCOL INTL CORP	COM	02341W103	1834	229300	SH	DEF	6
AMCOR LTD	ADR NEW	02341R302	53	2400	SH	DEF	2
AMCORE FINL INC	COM	023912108	1288	55450	SH	DEF	3
AMDOCS LTD	ORD	G02602103	37141	1547560	SH	DEF	3
AMDOCS LTD	ORD	G02602103	541	22544	SH	DEF	12
AMDOCS LTD	ORD	G02602103	2109	87884	SH	DEF	8
AMDOCS LTD	ORD	G02602103	38726	1613600	SH	DEF	10
AMDOCS LTD	ORD	G02602103	119180	4923836	SH	DEF	6
AMERADA HESS CORP	COM	023551104	100	2106		DEF	9
AMERADA HESS CORP	COM	023551104	547	11130	SH	DEF	6
AMEREN CORP	COM	023608102	16	360	SH	DEF	6
AMEREN CORP	COM	023608102	1444	32750		DEF	9
AMEREN CORP	COM	023608102	13	300	SH	DEF	2
AMERICA FIRST REAL ESTATE IN	UNIT LTD PARTN	02364Y101	11	1468	SH	DEF	12
AMERICA FIRST TAX EX IVS L P	BEN UNIT CTF	02364V107	227	31650	SH	DEF	12
AMERICA MOVIL S A DE C V	SPON ADR L SHS	02364W105	110	5124	SH	DEF	2
AMERICAN AXLE & MFG HLDGS IN	COM	024061103	9694	405600	SH	DEF	6
AMERICAN AXLE & MFG HLDGS IN	COM	024061103	25009	1046410	SH	DEF	3
AMERICAN BUSINESS FINL SVCS	COM	02476B106	54	8400	SH	DEF	6
AMERICAN ELEC PWR INC	COM	025537101	10345	346800	SH	DEF	6
AMERICAN ELEC PWR INC	COM	025537101	127	4638	SH	DEF	2

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AMERICAN ELEC PWR INC	COM	025537101	932	31250	SH	DEF	5
AMERICAN EXPRESS CO	COM	025816109	13783	329658	SH	DEF	3
AMERICAN EXPRESS CO	COM	025816109	12419	297006	SH	DEF	6
AMERICAN EXPRESS CO	COM	025816109	594	14200	SH	DEF	1
AMERICAN EXPRESS CO	COM	025816109	2710	60541	SH	DEF	2
AMERICAN EXPRESS CO	COM	025816109	943	22560	SH	DEF	4
AMERICAN EXPRESS CO	COM	025816109	852	18774		DEF	9
AMERICAN FINL GROUP INC OHIO	COM	025932104	29	1250	SH	DEF	2
AMERICAN FINL GROUP INC OHIO	COM	025932104	3747	164340	SH	DEF	6
AMERICAN GREETINGS CORP	CL A	026375105	5	300	SH	DEF	2
AMERICAN GREETINGS CORP	CL A	026375105	10470	533075	SH	DEF	6
AMERICAN HEALTHWAYS INC	COM	02649V104	971	26950	SH	DEF	3
AMERICAN HEALTHWAYS INC	COM	02649V104	217	6005	SH	DEF	12
AMERICAN HOME MTG HLDGS INC	COM	02660M108	3261	168800	SH	DEF	6
AMERICAN HOME MTG HLDGS INC	COM	02660M108	307	15660	SH	DEF	12
AMERICAN INTL GROUP INC	COM	026874107	25729	466277	SH	DEF	1
AMERICAN INTL GROUP INC	COM	026874107	36599	663266	SH	DEF	3
AMERICAN INTL GROUP INC	COM	026874107	6251	103192	SH	DEF	2
AMERICAN INTL GROUP INC	COM	026874107	5591	101317	SH	DEF	5
AMERICAN INTL GROUP INC	COM	026874107	21123	382628	SH	DEF	6
AMERICAN INTL GROUP INC	COM	026874107	2549	46194		DEF	9
AMERICAN INTL GROUP INC	COM	026874107	7964	144334	SH	DEF	4
AMERICAN MED SEC GROUP INC	COM	02744P101	10117	529680	SH	DEF	3
AMERICAN MED SEC GROUP INC	COM	02744P101	2	100	SH	DEF	12
AMERICAN NATL INS CO	COM	028591105	5	60	SH	DEF	6
AMERICAN PHARMACEUTICALS PTN	COM	02886P109	997	29400	SH	DEF	3
AMERICAN PHARMACEUTICALS PTN	COM	02886P109	41	1216	SH	DEF	12
AMERICAN PHYSICIANS CAPITAL	COM	028884104	14904	602365	SH	DEF	6
AMERICAN PWR CONVERSION CORP	COM	029066107	2	100	SH	DEF	6
AMERICAN PWR CONVERSION CORP	COM	029066107	52	3200	SH	DEF	2
AMERICAN PWR CONVERSION CORP	COM	029066107	12	800	SH	DEF	3
AMERICAN SHARED HOSPITAL SVC	COM	029595105	36	7100	SH	DEF	6
AMERICAN STD COS INC DEL	COM	029712106	11	150	SH	DEF	6
AMERICAN TOWER CORP	CL A	029912201	120	13600	SH	DEF	5
AMERICAN VANGUARD CORP	COM	030371108	626	33998	SH	DEF	6
AMERICAN WOODMARK CORP	COM	030506109	10681	227400	SH	DEF	3
AMERICANWEST BANCORPORATION	COM	03058P109	513	31331	SH	DEF	6
AMERICREDIT CORP	COM	03060R101	98325	11500000	SH	DEF	13
AMERICREDIT CORP	COM	03060R101	34200	4000000	SH	DEF	10
AMERICREDIT CORP	COM	03060R101	351	41085	SH	DEF	12
AMERICREDIT CORP	COM	03060R101	6337	741217	SH	DEF	8
AMERIGAS PARTNERS L P	UNIT L P INT	030975106	212	7938		DEF	9
AMERIGROUP CORP	COM	03073T102	4658	125220	SH	DEF	3
AMERISERV FINL INC	COM	03074A102	17	4576	SH	DEF	12
AMERISOURCEBERGEN CORP	COM	03073E105	11	164	SH	DEF	2
AMERISOURCEBERGEN CORP	COM	03073E105	215	3100	SH	DEF	5
AMERITRADE HLDG CORP NEW	COM	03074K100	19	2500	SH	DEF	12
AMERON INTL INC	COM	030710107	3352	96400	SH	DEF	6
AMERUS GROUP CO	COM	03072M108	19148	679236	SH	DEF	6
AMERUS GROUP CO	COM	03072M108	1	39	SH	DEF	12
AMETEK INC NEW	COM	031100100	7093	193540	SH	DEF	3
AMGEN INC	COM	031162100	13892	210682	SH	DEF	3
AMGEN INC	COM	031162100	28	400		DEF	9
AMGEN INC	COM	031162100	18914	286840	SH	DEF	1
AMGEN INC	COM	031162100	349	5296	SH	DEF	4
AMGEN INC	COM	031162100	3858	55970	SH	DEF	2
AMGEN INC	COM	031162100	1317	19970	SH	DEF	5
AMKOR TECHNOLOGY INC	COM	031652100	7943	603600	SH	DEF	3
AMN HEALTHCARE SERVICES INC	COM	001744101	7098	558900	SH	DEF	6
AMPAL AMERN ISRAEL CORP	PFD CV 6.50%	032015307	19	2228	SH	DEF	2
AMPHENOL CORP NEW	CL A	032095101	19053	406940	SH	DEF	3
AMR CORP	COM	001765106	77	6987		DEF	9

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AMREP CORP NEW	COM	032159105	1	54	SH	DEF	2
AMSOUTH BANCORPORATION	COM	032165102	21	942	SH	DEF	6
AMSOUTH BANCORPORATION	COM	032165102	7	300	SH	DEF	4
AMSOUTH BANCORPORATION	COM	032165102	1096	50200		DEF	9
AMYLIN PHARMACEUTICALS INC	COM	032346108	28	1200	SH	DEF	2
ANADARKO PETE CORP	COM	032511107	1455	33017	SH	DEF	2
ANADARKO PETE CORP	COM	032511107	14929	336652	SH	DEF	6
ANADARKO PETE CORP	COM	032511107	13137	295406	SH	DEF	1
ANADARKO PETE CORP	COM	032511107	4	100	SH	DEF	3
ANALOG DEVICES INC	COM	032654105	8	222	SH	DEF	6
ANALOG DEVICES INC	COM	032654105	157	4198	SH	DEF	2
ANALOGIC CORP	COM PAR \$0.05	032657207	4191	85960	SH	DEF	3
ANCHOR BANCORP WIS INC	COM	032839102	6664	278958	SH	DEF	6
ANCHOR BANCORP WIS INC	COM	032839102	4658	194990	SH	DEF	3
ANDERSONS INC	COM	034164103	1019	83200	SH	DEF	6
ANDREW CORP	COM	034425108	19	1775	SH	DEF	2
ANDRX GROUP	COM	034553107	209	10500	SH	DEF	6
ANGEION CORP	COM	03462H404	0	1	SH	DEF	12
ANGELICA CORP	COM	034663104	31	1750	SH	DEF	2
ANGELICA CORP	COM	034663104	6143	362400	SH	DEF	3
ANGLOGOLD LTD	SPONSORED ADR	035128206	32	1000	SH	DEF	2
ANHEUSER BUSCH COS INC	COM	035229103	2294	44940	SH	DEF	5
ANHEUSER BUSCH COS INC	COM	035229103	5821	114030	SH	DEF	3
ANHEUSER BUSCH COS INC	COM	035229103	27351	530667	SH	DEF	2
ANIXTER INTL INC	COM	035290105	30	1400	SH	DEF	2
ANNALY MTG MGMT INC	COM	035710409	127	6250	SH	DEF	2
ANNTAYLOR STORES CORP	COM	036115103	20911	722310	SH	DEF	3
ANSYS INC	COM	03662Q105	570	18220	SH	DEF	3
ANTEON INTL CORP	COM	03674E108	2347	84100	SH	DEF	3
ANTHEM INC	COM	03674B104	9287	120380	SH	DEF	8
ANTHEM INC	COM	03674B104	8764	113600	SH	DEF	3
ANTHEM INC	COM	03674B104	48605	630000	SH	DEF	10
ANTHEM INC	COM	03674B104	763	9889	SH	DEF	12
ANTHEM INC	COM	03674B104	69	884	SH	DEF	2
AOL TIME WARNER INC	COM	00184A105	725	45034	SH	DEF	11
AOL TIME WARNER INC	COM	00184A105	16789	1043460	SH	DEF	12
AOL TIME WARNER INC	COM	00184a105	8	500	SH	DEF	4
AOL TIME WARNER INC	COM	00184A105	430065	26728722	SH	DEF	10
AOL TIME WARNER INC	COM	00184A105	2494	155000	SH	DEF	6
AOL TIME WARNER INC	COM	00184A105	587	36511	SH	DEF	1
AOL TIME WARNER INC	COM	00184A105	1918	119209	SH	DEF	16
AOL TIME WARNER INC	COM	00184A105	9026	535688	SH	DEF	2
AOL TIME WARNER INC	COM	00184A105	10	600	SH	DEF	1
AOL TIME WARNER INC	COM	00184A105	8054	500584	SH	DEF	3
AOL TIME WARNER INC	COM	00184A105	209021	12990715	SH	DEF	8
AOL TIME WARNER INC	COM	00184A105	2208	137231		DEF	9
AON CORP	COM	037389103	21190	880000	SH	DEF	13
AON CORP	COM	037389103	3	140	SH	DEF	6
AP PHARMA INC	COM	00202j104	3	1580	SH	DEF	4
APAC CUSTOMER SERVICES INC	COM	00185E106	688	269644	SH	DEF	6
APACHE CORP	COM	037411105	636	10033	SH	DEF	2
APACHE CORP	COM	037411105	1230	18934	SH	DEF	6
APACHE CORP	COM	037411105	27387	420944	SH	DEF	3
APACHE CORP	COM	037411105	528	8108	SH	DEF	5
APACHE CORP	COM	037411105	472	7248	SH	DEF	1
APARTMENT INVT & MGMT CO	CL A	03748R101	55	1500	SH	DEF	2
APARTMENT INVT & MGMT CO	PFD CV P \$.01	03748R861	40	1573	SH	DEF	12
APARTMENT INVT & MGMT CO	CL A	03748R101	148	4279	SH	DEF	12
APEX SILVER MINES LTD	ORD	G04074103	645	43712	SH	DEF	12
APOGEE ENTERPRISES INC	COM	037598109	9395	1046824	SH	DEF	6
APOGENT TECHNOLOGIES INC	COM	03760A101	1469	73460	SH	DEF	12
APOGENT TECHNOLOGIES INC	COM	03760A101	83	4150	SH	DEF	11



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APOGENT TECHNOLOGIES INC	COM	03760A101	2	100	SH	DEF	6
APOLLO GROUP INC	CL A	037604105	68	1100	SH	DEF	4
APOLLO GROUP INC	COM UNV PHOENX	037604204	20613	409890	SH	DEF	3
APPLE COMPUTER INC	COM	037833100	33	1600	SH	DEF	2
APPLE COMPUTER INC	COM	037833100	274	14400	SH	DEF	5
APPLE COMPUTER INC	COM	037833100	8	400	SH	DEF	6
APPLE COMPUTER INC	COM	037833100	9560	500000	SH	DEF	13
APPLEBEES INTL INC	COM	037899101	32	1000	SH	DEF	2
APPLERA CORP	COM CE GEN GRP	038020202	2	200	SH	DEF	2
APPLERA CORP	COM AP BIO GRP	038020103	16	800	SH	DEF	2
APPLERA CORP	COM AP BIO GRP	038020103	122	6400	SH	DEF	3
APPLERA CORP	COM CE GEN GRP	038020202	2138	207200	SH	DEF	6
APPLICA INC	COM	03815A106	94	11000	SH	DEF	12
APPLIED FILMS CORP	COM	038197109	272	10500	SH	DEF	3
APPLIED INDL TECHNOLOGIES IN	COM	03820C105	30	1400	SH	DEF	12
APPLIED INDL TECHNOLOGIES IN	COM	03820C105	1289	61100	SH	DEF	3
APPLIED INNOVATION INC	COM	037916103	2	400	SH	DEF	2
APPLIED MATLS INC	COM	038222105	2650	167280	SH	DEF	3
APPLIED MATLS INC	COM	038222105	22	1378		DEF	9
APPLIED MATLS INC	COM	038222105	181	11450	SH	DEF	5
APPLIED MATLS INC	COM	038222105	8	486	SH	DEF	6
APPLIED MATLS INC	COM	038222105	7926	422492	SH	DEF	2
APPLIED MICRO CIRCUITS CORP	COM	03822W109	5	900	SH	DEF	12
APPLIED MICRO CIRCUITS CORP	COM	03822W109	146	24100	SH	DEF	6
APPLIED MOLECULAR EVOLUTION	COM	03823E108	10	2200	SH	DEF	2
APRIA HEALTHCARE GROUP INC	COM	037933108	5646	226920	SH	DEF	3
APT SATELLITE HOLDINGS LTD	SPONSORED ADR	00203R105	67	21400	SH	DEF	2
APTARGROUP INC	COM	038336103	770	21400	SH	DEF	3
AQUACELL TECHNOLOGIES INC	COM	03840N107	195	65000	SH	DEF	12
AQUILA INC	COM	03840P102	779	302060	SH	DEF	12
ARBITRON INC	COM	03875Q108	46	1282	SH	DEF	6
ARBITRON INC	COM	03875Q108	171	4780	SH	DEF	12
ARCADIS N V	NY REGISTRY SH	03923E107	319	30834	SH	DEF	6
ARCH CAP GROUP LTD	ORD	G0450A105	1446	41700	SH	DEF	3
ARCH CHEMICALS INC	COM	03937R102	8	393	SH	DEF	12
ARCH CHEMICALS INC	COM	03937R102	7042	368695	SH	DEF	6
ARCH COAL INC	COM	039380100	30234	1319256	SH	DEF	6
ARCH COAL INC	COM	039380100	6	246	SH	DEF	4
ARCHER DANIELS MIDLAND CO	COM	039483102	190	14800	SH	DEF	3
ARCHER DANIELS MIDLAND CO	COM	039483102	30	2440	SH	DEF	2
ARCHER DANIELS MIDLAND CO	COM	039483102	159	12549		DEF	9
ARCHER DANIELS MIDLAND CO	COM	039483102	22	1679	SH	DEF	6
ARCTIC CAT INC	COM	039670104	2811	148000	SH	DEF	6
ARDEN RLTY INC	COM	039793104	97	3750	SH	DEF	3
ARIAD PHARMACEUTICALS INC	COM	04033A100	10	2300	SH	DEF	12
ARIBA INC	COM	04033V104	1	200	SH	DEF	4
ARIBA INC	COM	04033V104	10	3200	SH	DEF	12
ARRAY BIOPHARMA INC	COM	04269X105	120	38000	SH	DEF	12
ARROW ELECTRS INC	COM	042735100	3	210	SH	DEF	6
ARROW ELECTRS INC	COM	042735100	180	11800	SH	DEF	5
ARROW FINL CORP	COM	042744102	302	9038	SH	DEF	6
ARTISAN COMPONENTS INC	COM	042923102	159	7100	SH	DEF	3
ARTISTDIRECT INC	COM NEW	04315D400	0	3	SH	DEF	12
ARVINMERITOR INC	COM	043353101	30501	1511440	SH	DEF	6
ARVINMERITOR INC	COM	043353101	1144	56700	SH	DEF	3
ASBURY AUTOMOTIVE GROUP INC	COM	043436104	2401	178100	SH	DEF	6
ASE TEST LTD	ORD	Y02516105	23403	4255025	SH	DEF	3
ASHLAND INC	COM	044204105	31	1000	SH	DEF	4
ASHLAND INC	COM	044204105	5	150	SH	DEF	6
ASIA TIGERS FD INC	COM	04516T105	2	198	SH	DEF	6
ASK JEEVES INC	COM	045174109	3093	226560	SH	DEF	3
ASML HLDG NV	N Y SHS	N07059111	6	643	SH	DEF	12

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ASPECT COMMUNICATIONS CORP	COM	04523Q102	11	3102	SH	DEF	12
ASSOCIATED BANC CORP	COM	045487105	2082	56870	SH	DEF	3
ASSOCIATED BANC CORP	COM	045487105	6	154	SH	DEF	6
ASTORIA FINL CORP	COM	046265104	28	1000	SH	DEF	2
ASTORIA FINL CORP	COM	046265104	5	190	SH	DEF	6
ASTRONICS CORP	COM	046433108	219	67500	SH	DEF	6
ASTROPOWER INC	COM	04644A101	37	11150	SH	DEF	12
AT & T LATIN AMER CORP	COM	04649A106	0	330	SH	DEF	12
AT&T CORP	COM NEW	001957505	568	28641	SH	DEF	2
AT&T CORP	COM NEW	001957505	2268	117833	SH	DEF	6
AT&T WIRELESS SVCS INC	COM	00209A106	381	46400	SH	DEF	3
AT&T WIRELESS SVCS INC	COM	00209A106	41	5000	SH	DEF	
AT&T WIRELESS SVCS INC	COM	00209A106	1560	189986.5	SH	DEF	12
AT&T WIRELESS SVCS INC	COM	00209A106	32	3915	SH	DEF	11
AT&T WIRELESS SVCS INC	COM	00209A106	0	32	SH	DEF	1
AT&T WIRELESS SVCS INC	COM	00209A106	4716	574375	SH	DEF	5
AT&T WIRELESS SVCS INC	COM	00209A106	448	56771	SH	DEF	2
AT&T WIRELESS SVCS INC	COM	00209a106	9080	1105918	SH	DEF	4
ATC HEALTHCARE INC	CL A	00209C102	6	9000	SH	DEF	12
ATHEROGENICS INC	COM	047439104	747	50000	SH	DEF	
ATLANTIC COAST AIRLINES HLDG	COM	048396105	8406	629700	SH	DEF	6
ATLANTIC COAST AIRLINES HLDG	COM	048396105	1553	116300	SH	DEF	3
ATMEL CORP	SDCV	5/2 049513AE4	226	6000	SH	DEF	12
ATMOS ENERGY CORP	COM	049560105	67	2764	SH	DEF	2
ATMOS ENERGY CORP	COM	049560105	45	1800	SH	DEF	3
ATP OIL & GAS CORP	COM	00208J108	4	600	SH	DEF	12
AU OPTRONICS CORP	SPONSORED ADR	002255107	1210	174900	SH	DEF	3
AURORA FOODS INC	COM	05164B106	1	2763	SH	DEF	12
AUTOBYTEL INC	COM	05275N106	1	100	SH	DEF	12
AUTODESK INC	COM	052769106	1515	93500	SH	DEF	6
AUTOLIV INC	COM	052800109	18	613	SH	DEF	2
AUTOLIV INC	COM	052800109	11254	415580	SH	DEF	3
AUTOMATIC DATA PROCESSING IN	COM	053015103	14211	393659	SH	DEF	2
AUTOMATIC DATA PROCESSING IN	COM	053015103	18002	531658	SH	DEF	1
AUTOMATIC DATA PROCESSING IN	COM	053015103	12156	359014	SH	DEF	4
AUTOMATIC DATA PROCESSING IN	COM	053015103	4317	127497	SH	DEF	5
AUTOMATIC DATA PROCESSING IN	COM	053015103	8334	246126	SH	DEF	3
AUTOMATIC DATA PROCESSING IN	COM	053015103	347	9548		DEF	9
AUTONATION INC	COM	05329W102	2	150	SH	DEF	6
AUTONATION INC	COM	05329W102	2	100	SH	DEF	12
AUTOZONE INC	COM	053332102	38	500	SH	DEF	4
AUTOZONE INC	COM	053332102	1755	23100	SH	DEF	3
AVALONBAY CMNTYS INC	COM	053484101	209	4900	SH	DEF	3
AVALONBAY CMNTYS INC	COM	053484101	537	12590	SH	DEF	5
AVALONBAY CMNTYS INC	COM	053484101	15	350	SH	DEF	2
AVANEX CORP	COM	05348W109	75	18650	SH	DEF	12
AVAYA INC	COM	053499109	2	231	SH	DEF	2
AVAYA INC	COM	053499109	9586	1483890	SH	DEF	3
AVENTIS	SPONSORED ADR	053561106	3324	61275	SH	DEF	6
AVENTIS	SPONSORED ADR	053561106	64	1230	SH	DEF	2
AVERY DENNISON CORP	COM	053611109	50	935	SH	DEF	2
AVIALL INC NEW	COM	05366B102	2960	260300	SH	DEF	6
AVID TECHNOLOGY INC	COM	05367P100	4304	121830	SH	DEF	3
AVISTA CORP	COM	05379B107	911	64350	SH	DEF	3
AVISTA CORP	COM	05379B107	716	50600	SH	DEF	6
AVISTA CORP	COM	05379B107	35	2443	SH	DEF	12
AVITAR INC NEW	COM	053801106	4	20000	SH	DEF	5
AVNET INC	COM	053807103	6846	539890	SH	DEF	3
AVNET INC	COM	053807103	3	240	SH	DEF	6
AVNET INC	COM	053807103	147	11575	SH	DEF	5
AVOCENT CORP	COM	053893103	31071	1039525	SH	DEF	3
AVON PRODS INC	COM	054303102	70	1100	SH	DEF	2

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AVX CORP NEW	COM	002444107	2	150	SH	DEF	6
AVX CORP NEW	COM	002444107	13	1100	SH	DEF	2
AWARE INC MASS	COM	05453N100	0	200	SH	DEF	12
AXA	SPONSORED ADR	054536107	272	16766	SH	DEF	2
AXA	SPONSORED ADR	054536107	5514	348135	SH	DEF	6
AXCELIS TECHNOLOGIES INC	COM	054540109	22	2827	SH	DEF	2
AZTAR CORP	COM	054802103	35985	2232234	SH	DEF	6
AZZ INC	COM	002474104	815	74000	SH	DEF	6
B A S F A G	SPONSORED ADR	055262505	2337	53226	SH	DEF	6
BACK YD BURGERS INC	COM	05635W101	28	5330	SH	DEF	12
BACK YD BURGERS INC	COM	05635W101	5	1000	SH	DEF	2
BAIRNCO CORP	COM	057097107	543	90200	SH	DEF	6
BAKER MICHAEL CORP	COM	057149106	1098	102600	SH	DEF	6
BALL CORP	COM	058498106	50	1100	SH	DEF	4
BALL CORP	COM	058498106	8441	185480	SH	DEF	6
BALLARD PWR SYS INC	COM	05858H104	101	7450	SH	DEF	12
BALLARD PWR SYS INC	COM	05858H104	5	350	SH	DEF	11
BALLY TOTAL FITNESS HLDG COR	COM	05873K108	5148	570100	SH	DEF	6
BALLY TOTAL FITNESS HLDG COR	COM	05873K108	0	50	SH	DEF	12
BANCO BILBAO VIZCAYA ARGENTA	SPONSORED ADR	05946K101	505	47445	SH	DEF	6
BANCORPSOUTH INC	COM	059692103	18774	900430	SH	DEF	3
BANDAG INC	CL A	059815308	1885	53700	SH	DEF	6
BANDAG INC	COM	059815100	8414	225770	SH	DEF	3
BANK HAWAII CORP	COM	062540109	5502	165970	SH	DEF	6
BANK HAWAII CORP	COM	062540109	2688	81100	SH	DEF	3
BANK MONTREAL QUE	COM	063671101	97298	2286670	SH	DEF	14
BANK NEW YORK INC	COM	064057102	503	17500	SH	DEF	1
BANK NEW YORK INC	COM	064057102	299	9623	SH	DEF	2
BANK NEW YORK INC	COM	064057102	2092	72757	SH	DEF	9
BANK NEW YORK INC	COM	064057102	1343	46700	SH	DEF	3
BANK NEW YORK INC	COM	064057102	280	9725	SH	DEF	4
BANK NEW YORK INC	COM	064057102	2	60	SH	DEF	6
BANK NEW YORK INC	COM	064057102	312	10850	SH	DEF	5
BANK NOVA SCOTIA HALIFAX	COM	064149107	82428	1371507	SH	DEF	14
BANK OF AMERICA CORPORATION	COM	060505104	935	11241	SH	DEF	2
BANK OF AMERICA CORPORATION	COM	060505104	2687	34003	SH	DEF	5
BANK OF AMERICA CORPORATION	COM	060505104	52898	669236	SH	DEF	6
BANK OF AMERICA CORPORATION	COM	060505104	45529	576102	SH	DEF	3
BANK OF AMERICA CORPORATION	COM	060505104	516	6534	SH	DEF	1
BANK OF AMERICA CORPORATION	COM	060505104	314	3762	SH	DEF	9
BANK OF AMERICA CORPORATION	COM	060505104	9	120	SH	DEF	4
BANK OF BERMUDA LTD	SHS	G07644100	23	628	SH	DEF	2
BANK OF THE OZARKS INC	COM	063904106	834	21710	SH	DEF	3
BANK ONE CORP	COM	06423a103	19	500	SH	DEF	4
BANK ONE CORP	COM	06423A103	1907	51284	SH	DEF	16
BANK ONE CORP	COM	06423A103	32	873	SH	DEF	9
BANK ONE CORP	COM	06423A103	279	7128	SH	DEF	2
BANK ONE CORP	COM	06423A103	11488	308980	SH	DEF	3
BANK ONE CORP	COM	06423A103	8222	221151.3	SH	DEF	12
BANK ONE CORP	COM	06423A103	6111	164360	SH	DEF	6
BANK ONE CORP	COM	06423A103	1106	29748	SH	DEF	11
BANK ONE CORP	COM	06423A103	418446	11254605	SH	DEF	10
BANK ONE CORP	COM	06423A103	219529	5904495	SH	DEF	8
BANKNORTH GROUP INC NEW	COM	06646R107	6406	251000	SH	DEF	1
BANKNORTH GROUP INC NEW	COM	06646R107	40832	1600000	SH	DEF	10
BANKNORTH GROUP INC NEW	COM	06646R107	1711	67041	SH	DEF	8
BANKNORTH GROUP INC NEW	COM	06646R107	97	3790	SH	DEF	11
BANKNORTH GROUP INC NEW	COM	06646R107	7	290	SH	DEF	6
BANKNORTH GROUP INC NEW	COM	06646R107	1923	75350.21	SH	DEF	12
BANKNORTH GROUP INC NEW	COM	06646R107	1067	41800	SH	DEF	3
BANNER CORP	COM	06652V109	9	450	SH	DEF	3
BANTA CORP	COM	066821109	18293	565115	SH	DEF	3

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BARD C R INC	COM	067383109	7173	100590	SH	DEF	3
BARNES & NOBLE INC	COM	067774109	23371	1013945	SH	DEF	6
BARNES & NOBLE INC	COM	067774109	2997	130000	SH	DEF	3
BARRA INC	COM	068313105	6359	175715	SH	DEF	6
BARRICK GOLD CORP	COM	067901108	47053	1961340	SH	DEF	14
BAUSCH & LOMB INC	COM	071707103	151	4170	SH	DEF	2
BAUSCH & LOMB INC	COM	071707103	923	24502		DEF	9
BAUSCH & LOMB INC	COM	071707103	12033	320870	SH	DEF	3
BAUSCH & LOMB INC	COM	071707103	4	110	SH	DEF	6
BAXTER INTL INC	COM	071813109	299	11500	SH	DEF	3
BAXTER INTL INC	COM	071813109	1310	50386		DEF	9
BAXTER INTL INC	COM	071813109	7384	274095	SH	DEF	2
BAXTER INTL INC	COM	071813109	17	644	SH	DEF	4
BAXTER INTL INC	COM	071813109	1131	43500	SH	DEF	5
BAXTER INTL INC	COM	071813109	106857	4109900	SH	DEF	8
BAXTER INTL INC	COM	071813109	96	3700	SH	DEF	6
BAY VIEW CAP CORP DEL	COM	07262L101	291	50400	SH	DEF	12
BAYCORP HLDGS CORP	COM	072728108	68	4901	SH	DEF	6
BAYER A G	SPONSORED ADR	072730302	99	4470	SH	DEF	2
BB&T CORP	COM	054937107	21	600	SH	DEF	3
BB&T CORP	COM	054937107	1507	43442	SH	DEF	2
BB&T CORP	COM	054937107	2	50	SH	DEF	6
BCE INC	COM	05534B109	49	2141	SH	DEF	12
BCE INC	COM	05534B109	97859	3150635	SH	DEF	14
BCE INC	COM	05534B109	161	7325	SH	DEF	2
BCE INC	COM	05534B109	1102	47550	SH	DEF	6
BEAR STEARNS COS INC	COM	073902108	409	5975	SH	DEF	2
BEAR STEARNS COS INC	COM	073902108	678	9364	SH	DEF	5
BEAR STEARNS COS INC	COM	073902108	14830	204700	SH	DEF	6
BEARINGPOINT INC	COM	074002106	3263	338164	SH	DEF	6
BEAZER HOMES USA INC	COM	07556Q105	2132	25530	SH	DEF	3
BEAZER HOMES USA INC	COM	07556Q105	1826	21870	SH	DEF	12
BEAZER HOMES USA INC	COM	07556Q105	8434	101000	SH	DEF	13
BEAZER HOMES USA INC	COM	07556Q105	4335	51921	SH	DEF	6
BECKMAN COULTER INC	COM	075811109	2	50	SH	DEF	6
BECKMAN COULTER INC	COM	075811109	41	1010	SH	DEF	3
BECTON DICKINSON & CO	COM	075887109	38	1000	SH	DEF	2
BECTON DICKINSON & CO	COM	075887109	602	15500	SH	DEF	6
BECTON DICKINSON & CO	COM	075887109	8930	229850	SH	DEF	3
BECTON DICKINSON & CO	COM	075887109	629	16200	SH	DEF	5
BED BATH & BEYOND INC	COM	075896100	11	300	SH	DEF	2
BED BATH & BEYOND INC	COM	075896100	35	900	SH	DEF	4
BED BATH & BEYOND INC	COM	075896100	7	174	SH	DEF	6
BEDFORD PPTY INVS INC	COM PAR \$0.02	076446301	2052	72243		DEF	9
BEDFORD PPTY INVS INC	COM PAR \$0.02	076446301	22164	780440	SH	DEF	3
BEI TECHNOLOGIES INC	COM	05538P104	6	465	SH	DEF	11
BELLSOUTH CORP	COM	079860102	589	22116	SH	DEF	1
BELLSOUTH CORP	COM	079860102	17756	666768	SH	DEF	3
BELLSOUTH CORP	COM	079860102	3397	132456	SH	DEF	2
BELLSOUTH CORP	COM	079860102	474	17810	SH	DEF	5
BELLSOUTH CORP	COM	079860102	863	32410	SH	DEF	6
BELLSOUTH CORP	COM	079860102	195	7381		DEF	9
BELO CORP	COM SER A	080555105	1967	86860	SH	DEF	2
BELO CORP	COM SER A	080555105	308	13770	SH	DEF	3
BELO CORP	COM SER A	080555105	5	230	SH	DEF	6
BEMA GOLD CORP	COM	08135F107	3	2000	SH	DEF	12
BEMIS INC	COM	081437105	807	17239	SH	DEF	5
BENCHMARK ELECTRS INC	COM	08160H101	25688	835110	SH	DEF	3
BENIHANA INC	CL A	082047200	873	66130	SH	DEF	6
BERKLEY W R CORP	COM	084423102	12699	240960	SH	DEF	3
BERKLEY W R CORP	COM	084423102	37	700	SH	DEF	4
BERKSHIRE HATHAWAY INC DEL	CL B	084670207	3086	1270	SH	DEF	5

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BERKSHIRE HATHAWAY INC DEL	CL A	084670108	363	5	SH	DEF	5
BERKSHIRE HATHAWAY INC DEL	CL B	084670207	2175	895	SH	DEF	4
BERKSHIRE HATHAWAY INC DEL	CL B	084670207	1089	459	SH	DEF	2
BERKSHIRE HATHAWAY INC DEL	CL B	084670207	488	201	SH	DEF	1
BERKSHIRE HATHAWAY INC DEL	CL B	084670207	27245	11212	SH	DEF	8
BERKSHIRE HATHAWAY INC DEL	CL B	084670207	12381	5095	SH	DEF	6
BERKSHIRE HATHAWAY INC DEL	CL A	084670108	28409	399	SH	DEF	2
BEST BUY INC	COM	086516101	280	6374	SH	DEF	5
BEST BUY INC	COM	086516101	10	228	SH	DEF	6
BEST BUY INC	COM	086516101	7941	180800	SH	DEF	3
BEVERLY ENTERPRISES INC	COM NEW	087851309	296	56887		DEF	9
BEVERLY ENTERPRISES INC	COM NEW	087851309	5651	1614700	SH	DEF	6
BG PLC	ADR FIN INST N	055434203	435	18975	SH	DEF	6
BHP BILLITON LTD	SPONSORED ADR	088606108	4740	403265	SH	DEF	6
BIG LOTS INC	COM	089302103	2259	150216	SH	DEF	8
BIG LOTS INC	COM	089302103	3	200	SH	DEF	2
BIO RAD LABS INC	CL A	090572207	3685	66580	SH	DEF	3
BIOGEN INC	COM	090597105	8	200	SH	DEF	2
BIOGEN INC	COM	090597105	945	24869		DEF	9
BIOGEN INC	COM	090597105	756	19900	SH	DEF	3
BIOJECT MED TECH INC	COM NEW	09059T206	10	2600	SH	DEF	12
BIOMET INC	COM	090613100	721	25125	SH	DEF	5
BIOMET INC	COM	090613100	247	8600	SH	DEF	3
BIOMET INC	COM	090613100	14491	502106	SH	DEF	2
BIOPURE CORP	CL A	09065H105	22	3600	SH	DEF	12
BIORELIANCE CORP	COM	090951104	2	70	SH	DEF	2
BIOSITE INC	COM	090945106	556	11530	SH	DEF	3
BIOSPHERE MEDICAL INC	COM	09066V103	2	300	SH	DEF	12
BIOTECH HOLDERS TR	DEPOSTRY RCPTS	09067D201	399	3000	SH	DEF	2
BIOTECH HOLDERS TR	DEPOSTRY RCPTS	09067D201	86	700	SH	DEF	12
BIOTECH HOLDERS TR	DEPOSTRY RCPTS	09067D201	36975	-300000	SH	DEF	13
BIOTIME INC	COM	09066L105	0	100	SH	DEF	12
BIOVAIL CORP	COM	09067J109	6	147	SH	DEF	2
BIOVAIL CORP	COM	09067J109	8538	135650	SH	DEF	14
BIOVAIL CORP	COM	09067J109	174	3700	SH	DEF	6
BIOVAIL CORP	COM	09067J109	19	400	SH	DEF	12
BISYS GROUP INC	COM	055472104	1	60	SH	DEF	6
BJS WHOLESALE CLUB INC	COM	05548J106	5	300	SH	DEF	11
BJS WHOLESALE CLUB INC	COM	05548J106	38626	2557640	SH	DEF	6
BJS WHOLESALE CLUB INC	COM	05548J106	320	21222	SH	DEF	5
BJS WHOLESALE CLUB INC	COM	05548J106	854	56712	SH	DEF	12
BLACK & DECKER CORP	COM	091797100	4	90	SH	DEF	6
BLACK & DECKER CORP	COM	091797100	3113	72772	SH	DEF	2
BLACK & DECKER CORP	COM	091797100	1150	26477		DEF	9
BLACK BOX CORP DEL	COM	091826107	7919	219231	SH	DEF	6
BLACK HILLS CORP	COM	092113109	13241	431300	SH	DEF	6
BLACKROCK BROAD INVT GRD 200	COM	09247Q106	11	675	SH	DEF	12
BLACKROCK FL INSD MUN 2008 T	COM	09247H106	147	8866	SH	DEF	12
BLACKROCK FLA INVT QUALITY M	COM	09247B109	36	2250	SH	DEF	12
BLACKROCK FLA MUN INCOME TR	SH BEN INT	09248H105	41	2831.97	SH	DEF	12
BLACKROCK HIGH YIELD TR	SH BEN INT	09248N102	51	4966	SH	DEF	12
BLACKROCK INC	CL A	09247X101	4732	105070	SH	DEF	3
BLACKROCK INC	CL A	09247X101	7134	158400	SH	DEF	1
BLACKROCK INCOME TR INC	COM	09247F100	342	43275	SH	DEF	12
BLACKROCK INSD MUN 2008 TRM	COM	09247K109	55	3072.87	SH	DEF	12
BLACKROCK INVT QUALITY MUN T	COM	09247D105	37	2500	SH	DEF	12
BLACKROCK INVT QUALITY TERM	COM	09247J102	19	2000	SH	DEF	12
BLACKROCK MD MUNICIPAL BOND	COM	09249L105	105	6761.51	SH	DEF	12
BLACKROCK MUN INCOME TR	SH BEN INT	09248F109	549	39429.1	SH	DEF	12
BLACKROCK MUN TARGET TERM TR	COM	09247M105	122	10938	SH	DEF	12
BLACKROCK MUNI 2018 TERM TR	COM	09248C106	22	1506.97	SH	DEF	12
BLACKROCK MUNI INCOME TR II	COM	09249N101	55	3840.36	SH	DEF	12

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BLACKROCK MUNICIPAL BOND TR	COM	09249H104	63	4250	SH	DEF	12
BLACKROCK N J MUN INCOME TR	SH BEN INT	09248J101	32	2209.07	SH	DEF	12
BLACKROCK NJ INVT QUALITY MU	COM	09247C107	30	2000	SH	DEF	12
BLACKROCK NY INSD MUN 2008 T	COM	09247L107	205	12132	SH	DEF	12
BLACKROCK STRATEGIC MUN TR	COM	09248T109	30	2000	SH	DEF	12
BLAIR CORP	COM	092828102	2014	90700	SH	DEF	6
BLOCK H & R INC	COM	093671105	142	3142		DEF	9
BLOCK H & R INC	COM	093671105	21360	493880	SH	DEF	3
BLOCK H & R INC	COM	093671105	1472	32704	SH	DEF	2
BLOCKBUSTER INC	CL A	093679108	14462	858300	SH	DEF	3
BLUE COAT SYSTEMS INC	COM NEW	09534T508	5	910	SH	DEF	12
BLUEGREEN CORP	COM	096231105	1310	275800	SH	DEF	6
BLYTH INC	COM	09643P108	9895	363780	SH	DEF	3
BMC SOFTWARE INC	COM	055921100	4	300	SH	DEF	2
BMC SOFTWARE INC	COM	055921100	14567	892040	SH	DEF	3
BNP RESIDENTIAL PPTYS INC	COM	05564T103	26	2428	SH	DEF	12
BOB EVANS FARMS INC	COM	096761101	9509	339740	SH	DEF	6
BOB EVANS FARMS INC	COM	096761101	3	100	SH	DEF	2
BOB EVANS FARMS INC	COM	096761101	3893	139100	SH	DEF	3
BOEING CO	COM	097023105	3951	115126		DEF	9
BOEING CO	COM	097023105	39333	1145389	SH	DEF	6
BOEING CO	COM	097023105	215	6250	SH	DEF	5
BOEING CO	COM	097023105	7289	212398	SH	DEF	3
BOEING CO	COM	097023105	929	28524	SH	DEF	2
BOISE CASCADE CORP	COM	097383103	3	120	SH	DEF	6
BOISE CASCADE CORP	COM	097383103	1346	56300	SH	DEF	3
BOK FINL CORP	COM NEW	05561Q201	37	952	SH	DEF	12
BOK FINL CORP	COM NEW	05561Q201	4555	118042	SH	DEF	3
BON-TON STORES INC	COM	09776J101	745	150600	SH	DEF	6
BORDERS GROUP INC	COM	099709107	16165	917950	SH	DEF	6
BORDERS GROUP INC	COM	099709107	740	40000		DEF	9
BORDERS GROUP INC	COM	099709107	305	16900	SH	DEF	2
BORG WARNER INC	COM	099724106	21434	332830	SH	DEF	3
BORG WARNER INC	COM	099724106	22403	347870	SH	DEF	6
BOSTON ACOUSTICS INC	COM	100534106	8	825	SH	DEF	12
BOSTON BEER INC	CL A	100557107	0	18	SH	DEF	12
BOSTON COMMUNICATIONS GROUP	COM	100582105	15270	902990	SH	DEF	3
BOSTON LIFE SCIENCES INC	COM NEW	100843408	0	210	SH	DEF	12
BOSTON PROPERTIES INC	COM	101121101	188	4300	SH	DEF	3
BOSTON PROPERTIES INC	COM	101121101	123	2810	SH	DEF	12
BOSTON PROPERTIES INC	COM	101121101	3751	86480	SH	DEF	2
BOSTON PROPERTIES INC	COM	101121101	232	5300	SH	DEF	6
BOSTON PROPERTIES INC	COM	101121101	905	20347		DEF	9
BOSTON SCIENTIFIC CORP	COM	101137107	309	5050	SH	DEF	5
BOSTON SCIENTIFIC CORP	COM	101137107	1610	27875	SH	DEF	2
BOSTON SCIENTIFIC CORP	COM	101137107	5556	90941	SH	DEF	6
BOSTON SCIENTIFIC CORP	COM	101137107	495	8105	SH	DEF	12
BOSTON SCIENTIFIC CORP	COM	101137107	37	600	SH	DEF	4
BOSTONFED BANCORP INC	COM	101178101	12	450	SH	DEF	12
BOTTOMLINE TECH DEL INC	COM	101388106	6	700	SH	DEF	12
BOULDER TOTAL RETURN FD INC	COM	101541100	6	500	SH	DEF	12
BOWATER INC	COM	102183100	4	100	SH	DEF	2
BOWATER INC	COM	102183100	144	3835	SH	DEF	12
BOWATER INC	COM	102183100	9788	261160	SH	DEF	6
BOWL AMER INC	CL A	102565108	52	4410	SH	DEF	12
BOWNE & CO INC	COM	103043105	17	1300	SH	DEF	12
BOYD GAMING CORP	COM	103304101	2682	155360	SH	DEF	3
BOYDS COLLECTION LTD	COM	103354106	3870	821600	SH	DEF	6
BOYKIN LODGING CO	COM	103430104	7219	919690	SH	DEF	6
BP PLC	SPONSORED ADR	055622104	15932	379149	SH	DEF	1
BP PLC	SPONSORED ADR	055622104	15074	358745	SH	DEF	5
BP PLC	SPONSORED ADR	055622104	12144	289193	SH	DEF	6

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BRADLEY PHARMACEUTICALS INC	COM	104576103	66	4000	SH	DEF	12
BRADLEY PHARMACEUTICALS INC	COM	104576103	7959	482380	SH	DEF	3
BRADY CORP	CL A	104674106	3	100	SH	DEF	1
BRANDYWINE RLTY TR	SH BEN INT NEW	105368203	25	1000	SH	DEF	11
BRANDYWINE RLTY TR	SH BEN INT NEW	105368203	2924	118760.16	SH	DEF	12
BRANTLEY CAP CORP	COM	105494108	68	8000	SH	DEF	12
BRASCAN CORP	CL A LTD VT SH	10549P606	786	31890	SH	DEF	6
BRASCAN CORP	CL A LTD VT SH	10549P606	26864	807950	SH	DEF	14
BRASCAN CORP	CL A LTD VT SH	10549P606	52	2125	SH	DEF	12
BRASS EAGLE INC	COM	10553F106	758	91100	SH	DEF	6
BRAZIL FD INC	COM	105759104	22	1500	SH	DEF	12
BRE PROPERTIES INC	CL A	05564E106	1854	54600		DEF	9
BRE PROPERTIES INC	CL A	05564E106	16	500	SH	DEF	2
BRIDGFORD FOODS CORP	COM	108763103	50	6600	SH	DEF	12
BRIGGS & STRATTON CORP	COM	109043109	115	2285	SH	DEF	12
BRIGGS & STRATTON CORP	COM	109043109	4356	86250	SH	DEF	3
BRIGHTPOINT INC	COM NEW	109473405	5	368	SH	DEF	12
BRIGHTPOINT INC	COM NEW	109473405	4983	401190	SH	DEF	3
BRILLIANCE CHINA AUTO HLDG L	SPONSORED ADR	10949Q105	168	5900	SH	DEF	3
BRINKER INTL INC	DBC	109641AC4	213	3000	SH	DEF	12
BRINKER INTL INC	COM	109641100	355	9861	SH	DEF	12
BRINKER INTL INC	COM	109641100	1477	41000	SH	DEF	3
BRINKER INTL INC	COM	109641100	7	202	SH	DEF	11
BRISTOL MYERS SQUIBB CO	COM	110122108	5593	212995	SH	DEF	2
BRISTOL MYERS SQUIBB CO	COM	110122108	2219	81738		DEF	9
BRISTOL MYERS SQUIBB CO	COM	110122108	11	400	SH	DEF	1
BRISTOL MYERS SQUIBB CO	COM	110122108	4375	161160	SH	DEF	5
BRISTOL MYERS SQUIBB CO	COM	110122108	7295	268686	SH	DEF	4
BRISTOL MYERS SQUIBB CO	COM	110122108	18277	673183.63	SH	DEF	12
BRISTOL MYERS SQUIBB CO	COM	110122108	5622	207058	SH	DEF	3
BRISTOL MYERS SQUIBB CO	COM	110122108	1852	68200	SH	DEF	8
BRISTOL MYERS SQUIBB CO	COM	110122108	14661	540000	SH	DEF	10
BRISTOL MYERS SQUIBB CO	COM	110122108	42517	1564633	SH	DEF	6
BRISTOL MYERS SQUIBB CO	COM	110122108	724	26656	SH	DEF	11
BRISTOL MYERS SQUIBB CO	COM	110122108	766	28200	SH	DEF	1
BRITISH AWYS PLC	ADR 2ND INSTAL	110419306	23	900	SH	DEF	6
BROADBAND HOLDRS TR	DEPOSITRY RCPT	11130P104	43	4500	SH	DEF	12
BROADCOM CORP	CL A	111320107	45	1820	SH	DEF	12
BROADVISION INC	COM NEW	111412607	12	2084	SH	DEF	12
BROCADE COMMUNICATIONS SYS I	COM	111621108	2	400	SH	DEF	2
BROCADE COMMUNICATIONS SYS I	COM	111621108	51	8590	SH	DEF	12
BROOKLINE BANCORP INC DEL	COM	11373M107	144	10299	SH	DEF	12
BROOKLINE BANCORP INC DEL	COM	11373M107	52	3686	SH	DEF	11
BROOKLINE BANCORP INC DEL	COM	11373M107	4115	293914	SH	DEF	1
BROOKSTONE INC	COM	114537103	56	2800	SH	DEF	3
BROWN & BROWN INC	COM	115236101	49	1500	SH	DEF	11
BROWN & BROWN INC	COM	115236101	4694	144425	SH	DEF	1
BROWN & BROWN INC	COM	115236101	81	2500	SH	DEF	12
BROWN FORMAN CORP	CL B	115637209	407	5191	SH	DEF	2
BROWN FORMAN CORP	CL A	115637100	110	1371	SH	DEF	2
BROWN FORMAN CORP	CL B	115637209	568	7220.79	SH	DEF	12
BROWN SHOE INC NEW	COM	115736100	6982	234300	SH	DEF	6
BROWN SHOE INC NEW	COM	115736100	7462	250400	SH	DEF	3
BROWN SHOE INC NEW	COM	115736100	29	973	SH	DEF	12
BROWN TOM INC	COM NEW	115660201	21	761	SH	DEF	12
BRUNSWICK CORP	COM	117043109	5	190	SH	DEF	6
BRUNSWICK CORP	COM	117043109	53	2115	SH	DEF	12
BRYN MAWR BK CORP	COM	117665109	52	1400	SH	DEF	12
BSB BANCORP	COM	055652101	50	2000	SH	DEF	4
BT GROUP PLC	ADR	05577E101	39	1180	SH	DEF	2
BUCA INC	COM	117769109	3	500	SH	DEF	12
BUCA INC	COM	117769109	645	111400	SH	DEF	6

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BUCKEYE PARTNERS L P	UNIT LTD PARTN	118230101	385	9803.38	SH	DEF	12
BUCKEYE PARTNERS L P	UNIT LTD PARTN	118230101	23	600	SH	DEF	2
BUCKLE INC	COM	118440106	6171	320900	SH	DEF	6
BUILDING MATLS HLDG CORP	COM	120113105	2657	179400	SH	DEF	6
BUNGE LIMITED	COM	G16962105	12	420	SH	DEF	12
BURLINGTON COAT FACTORY	COM	121579106	14413	805200	SH	DEF	6
BURLINGTON COAT FACTORY	COM	121579106	482	26920	SH	DEF	3
BURLINGTON NORTHN SANTA FE C	COM	12189T104	19	660	SH	DEF	11
BURLINGTON NORTHN SANTA FE C	COM	12189T104	698	24600	SH	DEF	2
BURLINGTON NORTHN SANTA FE C	COM	12189T104	1161	40836	SH	DEF	12
BURLINGTON NORTHN SANTA FE C	COM	12189T104	32445	1140826	SH	DEF	6
BURLINGTON NORTHN SANTA FE C	COM	12189T104	210	7400	SH	DEF	3
BURLINGTON NORTHN SANTA FE C	COM	12189T104	1182	41574	SH	DEF	5
BURLINGTON RES INC	COM	122014103	27	500	SH	DEF	11
BURLINGTON RES INC	COM	122014103	5	100	SH	DEF	6
BURLINGTON RES INC	COM	122014103	222	4381	SH	DEF	2
BURLINGTON RES INC	COM	122014103	2020	37351	SH	DEF	12
BUTLER MFG CO DEL	COM	123655102	6	350	SH	DEF	12
C & F FINL CORP	COM	12466Q104	39	1000	SH	DEF	12
C COR NET CORP	COM	125010108	7	1400	SH	DEF	4
C COR NET CORP	COM	125010108	8	1600	SH	DEF	12
C D I CORP	COM	125071100	60	2300	SH	DEF	12
C&D TECHNOLOGIES INC	COM	124661109	9041	627965	SH	DEF	6
CABCO TR FOR BELL SOUTH DEBS	TR CTF 6.75%	126795202	23	900	SH	DEF	2
CABLE DESIGN TECHNOLOGIES CO	COM	126924109	118	16525	SH	DEF	12
CABLEVISION SYS CORP	CL A NY CABLVS	12686C109	80	3833	SH	DEF	12
CABLEVISION SYS CORP	CL A NY CABLVS	12686c109	3	150	SH	DEF	4
CABOT CORP	COM	127055101	63	2200	SH	DEF	12
CABOT CORP	COM	127055101	1	50	SH	DEF	6
CABOT MICROELECTRONICS CORP	COM	12709P103	26	512	SH	DEF	12
CABOT MICROELECTRONICS CORP	COM	12709p103	8	160	SH	DEF	4
CABOT OIL & GAS CORP	COM	127097103	0	7	SH	DEF	12
CABOT OIL & GAS CORP	COM	127097103	211	8000	SH	DEF	2
CABOT OIL & GAS CORP	COM	127097103	15023	544100	SH	DEF	3
CACHE INC	COM NEW	127150308	8	500	SH	DEF	12
CACI INTL INC	CL A	127190304	17995	524630	SH	DEF	3
CACI INTL INC	CL A	127190304	51	1500	SH	DEF	11
CACI INTL INC	CL A	127190304	6102	177900	SH	DEF	1
CACI INTL INC	CL A	127190304	244	7100	SH	DEF	12
CADBURY SCHWEPPE PLC	ADR	127209302	689	29095	SH	DEF	6
CADBURY SCHWEPPE PLC	ADR	127209302	564	24920	SH	DEF	2
CADENCE DESIGN SYSTEM INC	COM	127387108	105	8700	SH	DEF	3
CADENCE DESIGN SYSTEM INC	COM	127387108	219	18186	SH	DEF	12
CAE INC	COM	124765108	3	668	SH	DEF	12
CAL DIVE INTL INC	COM	127914109	22	1000	SH	DEF	12
CALAMOS CONV OPP AND INC FD	SH BEN INT	128117108	28	1500	SH	DEF	11
CALAMOS CONV OPP AND INC FD	SH BEN INT	128117108	938	50894.55	SH	DEF	12
CALGON CARBON CORP	COM	129603106	5	800	SH	DEF	12
CALIFORNIA AMPLIFIER INC	COM	129900106	516	144509	SH	DEF	6
CALIFORNIA FIRST NTNL BANCOR	COM	130222102	736	77586	SH	DEF	6
CALIFORNIA PIZZA KITCHEN INC	COM	13054D109	65	3010	SH	DEF	12
CALIFORNIA WTR SVC GROUP	COM	130788102	258	9163	SH	DEF	12
CALLAWAY GOLF CO	COM	131193104	1532	115900	SH	DEF	6
CALLAWAY GOLF CO	COM	131193104	319	24118	SH	DEF	12
CALPINE CORP	COM	131347106	4	529	SH	DEF	2
CALPINE CORP	COM	131347106	56	8500	SH	DEF	11
CALPINE CORP	COM	131347106	1114	168859	SH	DEF	12
CALPINE CORP	COM	131347106	100	15100	SH	DEF	5
CALPINE CORP	COM	131347106	5798	877002	SH	DEF	6
CAMBREX CORP	COM	132011107	735	31700		DEF	9
CAMCO FINL CORP	COM	132618109	960	61842	SH	DEF	6
CAMCO FINL CORP	COM	132618109	2	122	SH	DEF	2



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CAMDEN NATL CORP	COM	133034108	358	13000	SH	DEF	12
CAMDEN NATL CORP	COM	133034108	1075	39100	SH	DEF	6
CAMDEN PPTY TR	SH BEN INT	133131102	1895	52666		DEF	9
CAMDEN PPTY TR	SH BEN INT	133131102	1824	52188.38	SH	DEF	12
CAMDEN PPTY TR	SH BEN INT	133131102	40	1150	SH	DEF	11
CAMECO CORP	COM	13321L108	15453	35250	SH	DEF	14
CAMPBELL SOUP CO	COM	134429109	180	7343	SH	DEF	12
CAMPBELL SOUP CO	COM	134429109	2	100	SH	DEF	6
CANADA LIFE FINL CORP	COM	135113108	83	2513	SH	DEF	12
CANADA SOUTHN PETE LTD	LTD VTG SH	135231108	13	2888	SH	DEF	12
CANADIAN NAT RES LTD	COM	136385101	80	2000	SH	DEF	11
CANADIAN NAT RES LTD	COM	136385101	4	106	SH	DEF	12
CANADIAN NAT RES LTD	COM	136385101	22281	414530	SH	DEF	14
CANADIAN NATL RY CO	COM	136375102	49	1000	SH	DEF	2
CANADIAN NATL RY CO	COM	136375102	35480	545175	SH	DEF	14
CANADIAN NATL RY CO	COM	136375102	187	3878.29	SH	DEF	12
CANADIAN PAC RY LTD	COM	13645T100	10393	342890	SH	DEF	14
CANADIAN PAC RY LTD	COM	13645T100	38	1697	SH	DEF	12
CANADIAN PAC RY LTD	COM	13645T100	7	300	SH	DEF	11
CANDELA CORP	COM	136907102	2321	200400	SH	DEF	3
CANNONDALE CORP	COM	137798104	0	600	SH	DEF	12
CANON INC	ADR	138006309	8290	167170	SH	DEF	6
CANON INC	ADR	138006309	715	15325	SH	DEF	2
CANWEST GLOBAL COMMUNICATION	SHS NON VTG	138906300	2	200	SH	DEF	14
CAPITAL AUTOMOTIVE REIT	COM SH BEN INT	139733109	17088	610290	SH	DEF	3
CAPITAL AUTOMOTIVE REIT	COM SH BEN INT	139733109	132	4700	SH	DEF	12
CAPITAL BK CORP	COM	139793103	7	500	SH	DEF	12
CAPITAL CITY BK GROUP INC	COM	139674105	34	946	SH	DEF	12
CAPITAL CORP OF THE WEST	COM	140065103	542	21606	SH	DEF	6
CAPITAL CROSSING BK	COM	140071101	6	250	SH	DEF	12
CAPITAL CROSSING BK	COM	140071101	1252	52000	SH	DEF	6
CAPITAL ONE FINL CORP	COM	14040H105	147949	3008307	SH	DEF	8
CAPITAL ONE FINL CORP	COM	14040H105	6	120	SH	DEF	6
CAPITAL ONE FINL CORP	COM	14040H105	226	4600	SH	DEF	5
CAPITAL ONE FINL CORP	COM	14040H105	20844	423840	SH	DEF	3
CAPITAL ONE FINL CORP	COM	14040H105	80	1647	SH	DEF	2
CAPITAL ONE FINL CORP	COM	14040H105	287109	5837931	SH	DEF	10
CAPITAL ONE FINL CORP	COM	14040H105	4138	84130.61	SH	DEF	12
CAPITAL ONE FINL CORP	COM	14040H105	1321	26860	SH	DEF	16
CAPITAL ONE FINL CORP	COM	14040H105	1475	30000	SH	DEF	
CAPITAL ONE FINL CORP	COM	14040H105	1045	21243	SH	DEF	11
CAPITOL BANCORP LTD	COM	14056D105	2596	95800	SH	DEF	6
CAPITOL FED FINL	COM	14057C106	28	1000	SH	DEF	12
CAPSTEAD MTG CORP	COM NO PAR	14067E506	3	250	SH	DEF	12
CAPSTONE TURBINE CORP	COM	14067D102	2	1450	SH	DEF	12
CAPTARIS INC	COM	14071N104	3	1000	SH	DEF	
CARAUSTAR INDS INC	COM	140909102	3	400	SH	DEF	12
CARDIAC SCIENCE INC	COM NEW	141410209	21	7925	SH	DEF	12
CARDINAL FINL CORP	COM	14149F109	5	794	SH	DEF	12
CARDINAL HEALTH INC	COM	14149Y108	25	384	SH	DEF	4
CARDINAL HEALTH INC	COM	14149Y108	8329	129670	SH	DEF	2
CARDINAL HEALTH INC	COM	14149Y108	456	7096	SH	DEF	11
CARDINAL HEALTH INC	COM	14149Y108	9	144	SH	DEF	6
CARDINAL HEALTH INC	COM	14149Y108	684	10635	SH	DEF	5
CARDINAL HEALTH INC	COM	14149Y108	39	600	SH	DEF	1
CARDINAL HEALTH INC	COM	14149Y108	3787	58892.19	SH	DEF	12
CARDINAL HEALTH INC	COM	14149Y108	3845	59800	SH	DEF	3
CAREER EDUCATION CORP	COM	141665109	68	990	SH	DEF	12
CAREMARK RX INC	COM	141705103	11	461	SH	DEF	2
CAREMARK RX INC	COM	141705103	110424	4300000	SH	DEF	10
CAREMARK RX INC	COM	141705103	445	17347	SH	DEF	12
CAREMARK RX INC	COM	141705103	4717	183669	SH	DEF	8

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CAREMARK RX INC	COM	141705103	35	1350	SH	DEF	11
CARLISLE COS INC	COM	142339100	8	200	SH	DEF	12
CARMAX INC	COM	143130102	98	3242	SH	DEF	3
CARMAX INC	COM	143130102	28	941	SH	DEF	11
CARMAX INC	COM	143130102	1809	60000	SH	DEF	
CARMAX INC	COM	143130102	7137	236722.5	SH	DEF	12
CARNIVAL CORP	COM	143658102	988	30400	SH	DEF	5
CARNIVAL CORP	COM	143658102	780	24000	SH	DEF	1
CARPENTER TECHNOLOGY CORP	COM	144285103	10071	643495	SH	DEF	6
CARRAMERICA RLTY CORP	COM	144418100	281	10100	SH	DEF	3
CARRAMERICA RLTY CORP	COM	144418100	36	1300	SH	DEF	11
CARRAMERICA RLTY CORP	COM	144418100	5411	194572.2	SH	DEF	12
CARREKER CORP	COM	144433109	10	2100	SH	DEF	12
CARRIAGE SVCS INC	COM	143905107	835	235800	SH	DEF	6
CARRIER ACCESS CORP	COM	144460102	1	425	SH	DEF	2
CARRINGTON LABS INC	COM	144525102	10	3500	SH	DEF	2
CARRINGTON LABS INC	COM	144525102	0	12	SH	DEF	12
CARRIZO OIL & CO INC	COM	144577103	22	3600	SH	DEF	6
CARROLLTON BANCORP	COM	145282109	222	13151	SH	DEF	12
CARROLLTON BANCORP	COM	145282109	11	630	SH	DEF	11
CASCADE BANCORP	COM	147154108	6326	365010	SH	DEF	1
CASCADE BANCORP	COM	147154108	46	2700	SH	DEF	11
CASCADE CORP	COM	147195101	2547	146400	SH	DEF	6
CASCADE FINL CORP	COM	147272108	1067	70400	SH	DEF	1
CASCADE FINL CORP	COM	147272108	30	2000	SH	DEF	11
CASCADE NAT GAS CORP	COM	147339105	10	526	SH	DEF	2
CASH AMER INTL INC	COM	14754D100	5810	439450	SH	DEF	3
CASH AMER INTL INC	COM	14754D100	1585	119900	SH	DEF	6
CASTLE CONV FD INC	COM	148443104	10	450	SH	DEF	12
CASTLE ENERGY CORP	COM PAR\$0.50N	148449309	36	7500	SH	DEF	12
CATELLUS DEV CORP	COM	149111106	26	1150	SH	DEF	2
CATERPILLAR INC DEL	COM	149123101	28	500	SH	DEF	11
CATERPILLAR INC DEL	COM	149123101	927	16019		DEF	9
CATERPILLAR INC DEL	COM	149123101	6223	111805.22	SH	DEF	12
CATERPILLAR INC DEL	COM	149123101	24110	433160	SH	DEF	6
CATERPILLAR INC DEL	COM	149123101	193	3000	SH	DEF	2
CATERPILLAR INC DEL	COM	149123101	4709	220940	SH	DEF	6
CATO CORP NEW	CL A	149205106	9127	432950	SH	DEF	6
CATO CORP NEW	CL A	149205106	2	100	SH	DEF	12
CAVALIER HOMES INC	COM	149507105	0	100	SH	DEF	12
CBL & ASSOC PPTYS INC	COM	124830100	241	5600	SH	DEF	12
CBL & ASSOC PPTYS INC	COM	124830100	1621	37700	SH	DEF	3
CBL & ASSOC PPTYS INC	COM	124830100	12	285	SH	DEF	11
CBRL GROUP INC	COM	12489V106	208	5348	SH	DEF	12
CBRL GROUP INC	COM	12489V106	353	9100	SH	DEF	3
CCBT FINL COS INC	COM	12500Q102	5	200	SH	DEF	
CCC INFORMATION SVCS GROUP I	COM	12487Q109	11	780	SH	DEF	12
CDN IMPERIAL BK OF COMMERCE	COM	136069101	80580	1494983	SH	DEF	14
CDN SUPERIOR ENERGY INC	COM	136644101	0	385	SH	DEF	12
CE FRANKLIN LTD	COM	125151100	1031	462500	SH	DEF	
CEC ENTMT INC	COM	125137109	51688	1396490	SH	DEF	6
CEC ENTMT INC	COM	125137109	1666	45100	SH	DEF	3
CEC ENTMT INC	COM	125137109	8	225	SH	DEF	12
CEDAR FAIR L P	DEPOSITRY UNIT	150185106	221	7900	SH	DEF	5
CEDAR FAIR L P	DEPOSITRY UNIT	150185106	353	12597.89	SH	DEF	12
CEDAR FAIR L P	DEPOSITRY UNIT	150185106	43	1600	SH	DEF	2
CELANESE AG	ORD	D1497A101	0	10	SH	DEF	12
CELANESE AG	ORD	D1497A101	2558	103969	SH	DEF	6
CELANESE AG	ORD	D1497A101	1908	79500	SH	DEF	3
CELESTICA INC	SUB VTG SHS	15101Q108	315	20000	SH	DEF	4
CELESTICA INC	SUB VTG SHS	15101Q108	3729	176550	SH	DEF	14
CELESTICA INC	SUB VTG SHS	15101Q108	63	4000	SH	DEF	12

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CELGENE CORP	COM	151020104	35	1161	SH	DEF	4
CELGENE CORP	COM	151020104	9	310	SH	DEF	12
CELL GENESYS INC	COM	150921104	11	1200	SH	DEF	2
CELL GENESYS INC	COM	150921104	18144	2100000	SH	DEF	10
CELL GENESYS INC	COM	150921104	2	275	SH	DEF	11
CELL GENESYS INC	COM	150921104	914	105844	SH	DEF	8
CELL GENESYS INC	COM	150921104	5865	678867	SH	DEF	12
CELLSTAR CORP	COM NEW	150925204	8	2138	SH	DEF	12
CELSION CORPORATION	COM	15117N107	6	5500	SH	DEF	12
CEMEX S A	SPON ADR 5 ORD	151290889	22	1000	SH	DEF	11
CENDANT CORP	COM	151313103	6947	379212	SH	DEF	6
CENDANT CORP	COM	151313103	9746	531961	SH	DEF	4
CENDANT CORP	COM	151313103	6387	348655	SH	DEF	12
CENDANT CORP	COM	151313103	5225	285202	SH	DEF	5
CENDANT CORP	COM	151313103	29	1586	SH	DEF	2
CENDANT CORP	COM	151313103	10518	574100	SH	DEF	8
CENDANT CORP	COM	151313103	52	2850	SH	DEF	11
CENDANT CORP	COM	151313103	6159	336200	SH	DEF	3
CENDANT CORP	COM	151313103	67784	3700000	SH	DEF	13
CENTENE CORP DEL	COM	15135B101	1356	35000	SH	DEF	3
CENTERPOINT ENERGY INC	COM	15189T107	2	290	SH	DEF	6
CENTERPOINT ENERGY INC	COM	15189T107	134	16395	SH	DEF	12
CENTERPOINT ENERGY INC	COM	15189T107	2	300	SH	DEF	2
CENTERPOINT PPTYS TR	SH BEN INT	151895109	63	1000	SH	DEF	2
CENTEX CONSTRUCTION PRODUCTS	COM	15231R109	8	200	SH	DEF	12
CENTEX CONSTRUCTION PRODUCTS	COM	15231R109	369	9210	SH	DEF	3
CENTEX CONSTRUCTION PRODUCTS	COM	15231R109	4129	103000	SH	DEF	6
CENTEX CORP	COM	152312104	86	1100	SH	DEF	4
CENTEX CORP	COM	152312104	38	490	SH	DEF	12
CENTEX CORP	COM	152312104	-194	-2500	SH	DEF	
CENTRAL FD CDA LTD	CL A	153501101	4	900	SH	DEF	12
CENTRAL GARDEN & PET CO	COM	153527106	639	26600	SH	DEF	3
CENTRAL GARDEN & PET CO	COM	153527106	3991	166000	SH	DEF	6
CENTRAL PKG CORP	COM	154785109	58	4668	SH	DEF	12
CENTRAL PKG CORP	COM	154785109	73	5900	SH	DEF	6
CENTRAL PKG CORP	COM	154785109	1	80	SH	DEF	2
CENTRAL VA BANKSHARES INC	COM	155792104	34	1750	SH	DEF	12
CENTRAL VT PUB SVC CORP	COM	155771108	47	2400	SH	DEF	12
CENTRAL VT PUB SVC CORP	COM	155771108	25	1200	SH	DEF	2
CENTRAL VT PUB SVC CORP	COM	155771108	2152	110100	SH	DEF	6
CENTURY ALUM CO	COM	156431108	12108	1682177	SH	DEF	6
CENTURY BUSINESS SVCS INC	COM	156490104	190	58591	SH	DEF	12
CENTURYTEL INC	COM	156700106	34871	1000600	SH	DEF	3
CENTURYTEL INC	COM	156700106	4013	115164	SH	DEF	12
CENTURYTEL INC	COM	156700106	20	600	SH	DEF	2
CENTURYTEL INC	COM	156700106	10090	289530	SH	DEF	6
CENTURYTEL INC	COM	156700106	31	900	SH	DEF	11
CEPHALON INC	COM	156708109	372	9060	SH	DEF	3
CEPHALON INC	COM	156708109	2	53	SH	DEF	12
CEPHEID	COM	15670R107	23	4600	SH	DEF	12
CERES GROUP INC	COM	156772105	1415	512500	SH	DEF	6
CERIDIAN CORP NEW	COM	156779100	16	950	SH	DEF	11
CERIDIAN CORP NEW	COM	156779100	219	12890	SH	DEF	12
CERIDIAN CORP NEW	COM	156779100	50910	3000000	SH	DEF	10
CERIDIAN CORP NEW	COM	156779100	329	19400	SH	DEF	3
CERIDIAN CORP NEW	COM	156779100	2275	134036	SH	DEF	8
CERIDIAN CORP NEW	COM	156779100	75	4410	SH	DEF	6
CERNER CORP	COM	156782104	1	50	SH	DEF	6
CERNER CORP	COM	156782104	40	1725	SH	DEF	12
CERNER CORP	COM	156782104	118	4000	SH	DEF	2
CERTEGY INC	COM	156880106	279	10038.5	SH	DEF	12
CERTEGY INC	COM	156880106	13	475	SH	DEF	11

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CERTEGY INC	COM	156880106	1	50	SH	DEF	6
CERTEGY INC	COM	156880106	3381	121848	SH	DEF	1
CERUS CORP	COM	157085101	2	250	SH	DEF	2
CERUS CORP	COM	157085101	5	600	SH	DEF	12
CH ENERGY GROUP INC	COM	12541M102	369	8200	SH	DEF	3
CH ENERGY GROUP INC	COM	12541M102	667	14813	SH	DEF	12
CHALONE WINE GROUP LTD	COM	157639105	4	517	SH	DEF	12
CHAMPION ENTERPRISES INC	COM	158496109	5	1000		DEF	9
CHAMPS ENTMT INC DEL	COM	158787101	3	700	SH	DEF	12
CHARLES & COLVARD LTD	COM	159765106	12	3000	SH	DEF	12
CHARLES RIV LABS INTL INC	COM	159864107	23572	732490	SH	DEF	3
CHARLES RIV LABS INTL INC	COM	159864107	8	241	SH	DEF	2
CHARLOTTE RUSSE HLDG INC	COM	161048103	2848	271256	SH	DEF	6
CHARTER COMMUNICATIONS INC D	CL A	16117M107	82	22047	SH	DEF	12
CHARTER MUN MTG ACCEP CO	SH BEN INT	160908109	931	48950	SH	DEF	12
CHARTER ONE FINL INC	COM	160903100	17	543	SH	DEF	6
CHARTER ONE FINL INC	COM	160903100	344	11047	SH	DEF	11
CHARTER ONE FINL INC	COM	160903100	5153	165278	SH	DEF	5
CHARTER ONE FINL INC	COM	160903100	9196	294938	SH	DEF	4
CHARTER ONE FINL INC	COM	160903100	2886	92569.07	SH	DEF	12
CHARTER ONE FINL INC	COM	160903100	22354	682137	SH	DEF	2
CHARTWELL DIVD & INCOME FD I	COM	16139P104	32	3482.57	SH	DEF	12
CHATEAU CMNTYS INC	COM	161726104	860	29272	SH	DEF	2
CHATEAU CMNTYS INC	COM	161726104	161	5454	SH	DEF	12
CHATTEM INC	COM	162456107	13535	720740	SH	DEF	3
CHATTEM INC	COM	162456107	1890	102155	SH	DEF	6
CHC HELICOPTER CORP	CL A SUB VTG	12541C203	484	18600	SH	DEF	14
CHECK POINT SOFTWARE TECH LT	ORD	M22465104	4643	237500	SH	DEF	3
CHECK POINT SOFTWARE TECH LT	ORD	M22465104	8	500	SH	DEF	2
CHECK POINT SOFTWARE TECH LT	ORD	M22465104	201	10284	SH	DEF	12
CHECKERS DRIVE-IN RESTAURANT	COM NEW	162809305	1	83	SH	DEF	12
CHECKFREE CORP NEW	COM	162813109	5	180	SH	DEF	6
CHECKFREE CORP NEW	COM	162813109	1535	55126	SH	DEF	12
CHECKPOINT SYS INC	COM	162825103	100	7050	SH	DEF	12
CHECKPOINT SYS INC	COM	162825103	12173	860310	SH	DEF	3
CHEESECAKE FACTORY INC	COM	163072101	107	2993	SH	DEF	12
CHEESECAKE FACTORY INC	COM	163072101	32	900	SH	DEF	4
CHELSEA PPTY GROUP INC	COM	163421100	22	549.57	SH	DEF	12
CHELSEA PPTY GROUP INC	COM	163421100	31328	777170	SH	DEF	3
CHEMICAL FINL CORP	COM	163731102	4544	153779	SH	DEF	6
CHEROKEE INC DEL NEW	COM	16444H102	1748	87300	SH	DEF	6
CHESAPEAKE CORP	COM	165159104	1940	88800	SH	DEF	3
CHESAPEAKE CORP	COM	165159104	37	1708	SH	DEF	12
CHESAPEAKE ENERGY CORP	COM	165167107	3939	389996	SH	DEF	12
CHESAPEAKE ENERGY CORP	COM	165167107	60	5954	SH	DEF	11
CHESAPEAKE UTILS CORP	COM	165303108	24	1080	SH	DEF	12
CHEVRONTEXACO CORP	COM	166764100	530	7346	SH	DEF	1
CHEVRONTEXACO CORP	COM	166764100	16360	225498	SH	DEF	2
CHEVRONTEXACO CORP	COM	166764100	5427	75172	SH	DEF	5
CHEVRONTEXACO CORP	COM	166764100	12	165	SH	DEF	4
CHEVRONTEXACO CORP	COM	166764100	1030	14267	SH	DEF	11
CHEVRONTEXACO CORP	COM	166764100	1496	20715	SH	DEF	1
CHEVRONTEXACO CORP	COM	166764100	18506	256309.17	SH	DEF	12
CHEVRONTEXACO CORP	COM	166764100	43760	606097	SH	DEF	6
CHEVRONTEXACO CORP	COM	166764100	26213	363057	SH	DEF	3
CHICAGO MERCANTILE HLDGS INC	CL A	167760107	7	100	SH	DEF	12
CHICOS FAS INC	COM	168615102	77	3100	SH	DEF	2
CHICOS FAS INC	COM	168615102	198	9390	SH	DEF	12
CHILDRENS PL RETAIL STORES I	COM	168905107	139	7000	SH	DEF	12
CHILE FD INC	COM	168834109	3	391.44	SH	DEF	12
CHINA FD INC	COM	169373107	81	3500	SH	DEF	12
CHINA MOBILE HONG KONG LTD	SPONSORED ADR	16941M109	82	7000	SH	DEF	3

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CHIPPAC INC	CL A	169657103	14854	1951890	SH	DEF	3
CHIQUITA BRANDS INTL INC	*W EXP 01/01/200	170032114	20	5739	SH	DEF	12
CHIQUITA BRANDS INTL INC	COM	170032809	0	29	SH	DEF	2
CHIQUITA BRANDS INTL INC	COM	170032809	6	409	SH	DEF	12
CHIRON CORP	COM	170040109	30	675	SH	DEF	4
CHIRON CORP	COM	170040109	1	16	SH	DEF	2
CHIRON CORP	COM	170040109	3886	88600	SH	DEF	3
CHIRON CORP	COM	170040109	144	3291	SH	DEF	12
CHOICE HOTELS INTL INC	COM	169905106	38	1350	SH	DEF	2
CHOICE HOTELS INTL INC	COM	169905106	82	3000	SH	DEF	12
CHOICE HOTELS INTL INC	COM	169905106	7730	283055	SH	DEF	3
CHOICEPOINT INC	COM	170388102	26	749	SH	DEF	11
CHOICEPOINT INC	COM	170388102	117	3386	SH	DEF	12
CHORDIANT SOFTWARE INC	COM	170404107	4	2180	SH	DEF	12
CHRISTOPHER & BANKS CORP	COM	171046105	6	150	SH	DEF	11
CHRISTOPHER & BANKS CORP	COM	171046105	6	150	SH	DEF	12
CHROMAVISION MED SYS INC	COM	17111P104	13	8500	SH	DEF	12
CHROMCRAFT REVINGTON INC	COM	171117104	1125	90400	SH	DEF	6
CHUBB CORP	COM	171232101	1309	21820	SH	DEF	5
CHUBB CORP	COM	171232101	120	2000		DEF	9
CHUBB CORP	COM	171232101	1657	27301	SH	DEF	2
CHUBB CORP	COM	171232101	50	825	SH	DEF	11
CHUBB CORP	COM	171232101	2537	42277.81	SH	DEF	12
CHUBB CORP	COM	171232101	911	15128	SH	DEF	6
CHUBB CORP	COM	171232101	546	9100	SH	DEF	1
CHURCH & DWIGHT INC	COM	171340102	147	4500	SH	DEF	12
CHURCHILL DOWNS INC	COM	171484108	8	200	SH	DEF	12
CIBER INC	COM	17163B102	3143	447690	SH	DEF	3
CIBER INC	COM	17163B102	162	23112	SH	DEF	12
CIENA CORP	COM	171779101	69	13400	SH	DEF	3
CIENA CORP	COM	171779101	130	25085	SH	DEF	6
CIENA CORP	COM	171779101	450	86775	SH	DEF	12
CIGNA CORP	COM	125509109	19719	419688	SH	DEF	6
CIGNA CORP	COM	125509109	471	10042	SH	DEF	5
CIGNA CORP	COM	125509109	383	8162	SH	DEF	12
CIGNA CORP	COM	125509109	59	1250	SH	DEF	11
CIGNA CORP	COM	125509109	184	4500	SH	DEF	2
CIGNA HIGH INCOME SHS	SH BEN INT	12551D109	33	11700	SH	DEF	12
CIGNA INVTS SECS INC	COM	17179X106	31	1775	SH	DEF	12
CIM HIGH YIELD SECS	SH BEN INT	125527101	5	1000	SH	DEF	12
CIMA LABS INC	COM	171796105	225	8380	SH	DEF	12
CIMAREX ENERGY CO	COM	171798101	145	6100	SH	DEF	3
CIMAREX ENERGY CO	COM	171798101	5	212	SH	DEF	12
CIMAREX ENERGY CO	COM	171798101	9368	397861	SH	DEF	6
CIMAREX ENERGY CO	COM	171798101	51	2549	SH	DEF	2
CIMAREX ENERGY CO	COM	171798101	32	1334	SH	DEF	11
CINCINNATI FINL CORP	COM	172062101	17774	453175	SH	DEF	2
CINCINNATI FINL CORP	COM	172062101	2246	60560.53	SH	DEF	12
CINCINNATI FINL CORP	COM	172062101	128	3466	SH	DEF	11
CINCINNATI FINL CORP	COM	172062101	6	160	SH	DEF	6
CINERGY CORP	COM	172474108	102	2775	SH	DEF	11
CINERGY CORP	COM	172474108	1862	50610.47	SH	DEF	12
CINERGY CORP	COM	172474108	1174	31900	SH	DEF	3
CINERGY CORP	COM	172474108	3	80	SH	DEF	6
CINERGY CORP	COM	172474108	990	28752	SH	DEF	2
CINERGY CORP	COM	172474108	4044	110000	SH	DEF	16
CINTAS CORP	COM	172908105	364	10269.32	SH	DEF	12
CINTAS CORP	COM	172908105	21381	565931	SH	DEF	2
CINTAS CORP	COM	172908105	193	5445	SH	DEF	11
CIPHERGEN BIOSYSTEMS INC	COM	17252Y104	379	37000	SH	DEF	3
CIRCOR INTL INC	COM	17273K109	9	500	SH	DEF	12
CIRCUIT CITY STORE INC	COM	172737108	26	3000	SH	DEF	11

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CIRCUIT CITY STORE INC	COM	172737108	84	9500	SH	DEF	3
CIRCUIT CITY STORE INC	COM	172737108	1056	120000	SH	DEF	
CIRCUIT CITY STORE INC	COM	172737108	2	200	SH	DEF	6
CIRCUIT CITY STORE INC	COM	172737108	4221	479668.77	SH	DEF	12
CIRRUS LOGIC INC	COM	172755100	4	895	SH	DEF	4
CISCO SYS INC	COM	17275R102	6543	389697	SH	DEF	5
CISCO SYS INC	COM	17275R102	14734	882815.79	SH	DEF	12
CISCO SYS INC	COM	17275R102	5841	313548	SH	DEF	2
CISCO SYS INC	COM	17275R102	4169	248328	SH	DEF	6
CISCO SYS INC	COM	17275R102	680	36525		DEF	9
CISCO SYS INC	COM	17275R102	34099	2030908	SH	DEF	3
CISCO SYS INC	COM	17275R102	11287	672262	SH	DEF	4
CISCO SYS INC	COM	17275R102	29357	1748497	SH	DEF	1
CISCO SYS INC	COM	17275R102	32	1900	SH	DEF	1
CISCO SYS INC	COM	17275R102	627	37334	SH	DEF	11
CIT GROUP INC	COM	125581108	6461	262100	SH	DEF	8
CIT GROUP INC	COM	125581108	36975	1500000	SH	DEF	13
CIT GROUP INC	COM	125581108	1660	67343	SH	DEF	12
CITIBANK WEST FSB SAN FRAN C	2ND CONT LITIG	17306J301	0	8	SH	DEF	12
CITIBANK WEST FSB SAN FRAN C	CONT LITIG REC	17306J202	0	19	SH	DEF	12
CITIGROUP INC	COM	172967101	236026	5514633	SH	DEF	8
CITIGROUP INC	COM	172967101	3430	80146	SH	DEF	11
CITIGROUP INC	COM	172967101	2045	47787	SH	DEF	16
CITIGROUP INC	COM	172967101	448580	10480835	SH	DEF	10
CITIGROUP INC	COM	172967101	38867	908099.46	SH	DEF	12
CITIGROUP INC	COM	172967101	44	1027	SH	DEF	4
CITIGROUP INC	COM	172967101	72505	1693475	SH	DEF	6
CITIGROUP INC	COM	172967101	4489	104878	SH	DEF	1
CITIGROUP INC	COM	172967101	172	4025	SH	DEF	1
CITIGROUP INC	COM	172967101	5250	122680	SH	DEF	5
CITIGROUP INC	COM	172967101	6907	161373		DEF	9
CITIGROUP INC	COM	172967101	75995	1775578	SH	DEF	3
CITIGROUP INC	COM	172967101	28032	616759	SH	DEF	2
CITIGROUP INVTS LN FD INC	COM	17307C107	146	10850	SH	DEF	12
CITIZENS BKG CORP MICH	COM	174420109	33	1244	SH	DEF	12
CITIZENS COMMUNICATIONS CO	COM	17453B101	166	12900	SH	DEF	3
CITIZENS COMMUNICATIONS CO	COM	17453B101	64	5303	SH	DEF	2
CITIZENS COMMUNICATIONS CO	COM	17453B101	251	19490	SH	DEF	12
CITIZENS FIRST BANCORP INC D	COM	17461R106	7	300	SH	DEF	12
CITIZENS SOUTH BKG CP DEL	COM	176682102	5	389	SH	DEF	12
CITRIX SYS INC	COM	177376100	56	2500	SH	DEF	2
CITRIX SYS INC	COM	177376100	42898	2106960	SH	DEF	3
CITRIX SYS INC	COM	177376100	9368	460100	SH	DEF	6
CITRIX SYS INC	COM	177376100	51	2512	SH	DEF	12
CITY HLDG CO	COM	177835105	10574	361390	SH	DEF	3
CITY HLDG CO	COM	177835105	101	3450	SH	DEF	12
CITY INVESTING CO LIQ TR	UNIT BEN INT	177900107	1	588	SH	DEF	12
CITY INVESTING CO LIQ TR	UNIT BEN INT	177900107	1	500	SH	DEF	2
CITY NATL CORP	COM	178566105	2473	55500	SH	DEF	3
CITY NATL CORP	COM	178566105	74	1655	SH	DEF	12
CLAIRES STORES INC	COM	179584107	4745	187110	SH	DEF	3
CLAIRES STORES INC	COM	179584107	8	300	SH	DEF	12
CLARCOR INC	COM	179895107	69	1700	SH	DEF	2
CLARCOR INC	COM	179895107	77	2000	SH	DEF	11
CLARCOR INC	COM	179895107	702	18206	SH	DEF	12
CLARUS CORP	COM	182707109	1	200	SH	DEF	12
CLARUS CORP	COM	182707109	14	2000	SH	DEF	2
CLAXSON INTERACTIVE GROUP IN	CL A	G21912103	1	2516	SH	DEF	12
CLAYTON HOMES INC	COM	184190106	126	9606		DEF	9
CLAYTON HOMES INC	COM	184190106	129	9900	SH	DEF	2
CLAYTON HOMES INC	COM	184190106	70	5555	SH	DEF	12
CLAYTON HOMES INC	COM	184190106	38399	3057382	SH	DEF	6

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CLEAR CHANNEL COMMUNICATIONS	COM	184502102	122	2994	SH	DEF	2
CLEAR CHANNEL COMMUNICATIONS	COM	184502102	165	3900	SH	DEF	3
CLEAR CHANNEL COMMUNICATIONS	COM	184502102	733	17302	SH	DEF	12
CLEAR CHANNEL COMMUNICATIONS	COM	184502102	149	3525	SH	DEF	11
CLEARONE COMMUNICATIONS INC	COM	185060100	3	1400	SH	DEF	12
CLECO CORP NEW	COM	12561W105	17	1000	SH	DEF	1
CLECO CORP NEW	COM	12561W105	11947	689800	SH	DEF	6
CLECO CORP NEW	COM	12561W105	3469	200303	SH	DEF	12
CLECO CORP NEW	COM	12561W105	29	1700	SH	DEF	11
CLEVELAND CLIFFS INC	COM	185896107	34	1916	SH	DEF	12
CLOROX CO DEL	COM	189054109	4	100	SH	DEF	4
CLOROX CO DEL	COM	189054109	337	7900	SH	DEF	5
CLOROX CO DEL	COM	189054109	60	1400	SH	DEF	11
CLOROX CO DEL	COM	189054109	63	1400	SH	DEF	2
CLOROX CO DEL	COM	189054109	3610	84639.99	SH	DEF	12
CLOROX CO DEL	COM	189054109	397	8970		DEF	9
CLOSURE MED CORP	COM	189093107	22	1150	SH	DEF	12
CMGI INC	COM	125750109	18	12163	SH	DEF	12
CMS ENERGY CORP	COM	125896100	160	19766	SH	DEF	12
CNA FINL CORP	COM	126117100	3	110	SH	DEF	6
CNA FINL CORP	COM	126117100	57	2300	SH	DEF	12
CNET NETWORKS INC	COM	12613R104	37	6000	SH	DEF	12
CNET NETWORKS INC	COM	12613R104	3869	621039	SH	DEF	8
CNET NETWORKS INC	COM	12613R104	80990	13000000	SH	DEF	10
CNF INC	COM	12612W104	9	345	SH	DEF	12
CNF INC	COM	12612W104	3990	157200	SH	DEF	6
CNF INC	COM	12612W104	368	14500	SH	DEF	3
CNS INC	COM	126136100	99	11590	SH	DEF	6
COACH INC	COM	189754104	50	1014	SH	DEF	12
COACH INC	COM	189754104	32	600	SH	DEF	2
COAST FEDERAL LITIGATION TR	RIGHT 99/99/9999	19034Q110	0	2600	SH	DEF	12
COASTAL BANCORP INC	COM	19041P105	1665	58700	SH	DEF	6
COBIZ INC	COM	190897108	21	1500	SH	DEF	11
COBIZ INC	COM	190897108	1649	120200	SH	DEF	1
COCA COLA BOTTLING CO CONS	COM	191098102	30	553	SH	DEF	12
COCA COLA CO	COM	191216100	20499	441699.43	SH	DEF	12
COCA COLA CO	COM	191216100	1597	34410	SH	DEF	1
COCA COLA CO	COM	191216100	9065	201033	SH	DEF	2
COCA COLA CO	COM	191216100	1239	26693		DEF	9
COCA COLA CO	COM	191216100	21715	467903	SH	DEF	3
COCA COLA CO	COM	191216100	246	5300	SH	DEF	1
COCA COLA CO	COM	191216100	341	7357	SH	DEF	4
COCA COLA CO	COM	191216100	936	20177	SH	DEF	5
COCA COLA CO	COM	191216100	581	12525	SH	DEF	11
COCA COLA ENTERPRISES INC	COM	191219104	9	500	SH	DEF	11
COCA COLA ENTERPRISES INC	COM	191219104	270	14880	SH	DEF	12
COCA COLA ENTERPRISES INC	COM	191219104	3	150	SH	DEF	6
COCA-COLA FEMSA S A DE C V	SPON ADR REP L	191241108	7583	349112	SH	DEF	6
COEUR D ALENE MINES CORP IDA	COM	192108108	2	1300	SH	DEF	12
COEUR D ALENE MINES CORP IDA	COM	192108108	21	15000	SH	DEF	
COGNEX CORP	COM	192422103	967	43300	SH	DEF	3
COGNIZANT TECHNOLOGY SOLUTIO	CL A	192446102	2	81	SH	DEF	12
COGNIZANT TECHNOLOGY SOLUTIO	CL A	192446102	74	2400	SH	DEF	2
COGNOS INC	COM	19244C109	3910	107225	SH	DEF	14
COGNOS INC	COM	19244C109	22	821	SH	DEF	12
COHEN & STEERS ADV INC RLTY	COM	19247W102	1699	105162.86	SH	DEF	12
COHEN & STEERS PREM INC RLTY	COM	19247V104	1475	92777.19	SH	DEF	12
COHEN & STEERS QUALITY RLTY	COM	19247L106	2331	149712.09	SH	DEF	12
COHEN & STEERS TOTAL RETURN	COM	19247R103	251	15722	SH	DEF	12
COHERENT INC	COM	192479103	29	1200	SH	DEF	12
COHU INC	COM	192576106	7	450	SH	DEF	11
COHU INC	COM	192576106	7	450	SH	DEF	12

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COHU INC	COM	192576106	1409	90350	SH	DEF	3
COINSTAR INC	COM	19259P300	2	200	SH	DEF	2
COINSTAR INC	COM	19259P300	11813	621550	SH	DEF	6
COLE KENNETH PRODTNS INC	CL A	193294105	3992	204800	SH	DEF	3
COLE NATIONAL CORP NEW	CL A	193290103	11	900	SH	DEF	12
COLGATE PALMOLIVE CO	COM	194162103	811	14000	SH	DEF	1
COLGATE PALMOLIVE CO	COM	194162103	377	6500	SH	DEF	5
COLGATE PALMOLIVE CO	COM	194162103	3484	60128	SH	DEF	3
COLGATE PALMOLIVE CO	COM	194162103	9606	169725	SH	DEF	2
COLGATE PALMOLIVE CO	COM	194162103	61	1047	SH	DEF	4
COLGATE PALMOLIVE CO	COM	194162103	16604	286525	SH	DEF	1
COLGATE PALMOLIVE CO	COM	194162103	4932	85104.91	SH	DEF	12
COLGATE PALMOLIVE CO	COM	194162103	2000	34512	SH	DEF	11
COLLAGENEX PHARMACEUTICALS I	COM	19419B100	13	1000	SH	DEF	12
COLLEGIATE PACIFIC INC	*W EXP 05/26/200	194589115	0	4	SH	DEF	12
COLLEGIATE PACIFIC INC	COM NEW	194589206	0	4	SH	DEF	12
COLLINS & AIKMAN CORP NEW	COM NEW	194830204	1	500	SH	DEF	12
COLLINS INDS INC	COM	194858106	88	25200	SH	DEF	6
COLONIAL BANCGROUP INC	COM	195493309	5394	388930	SH	DEF	6
COLONIAL BANCGROUP INC	COM	195493309	317	22888	SH	DEF	12
COLONIAL BANCGROUP INC	COM	195493309	12	875	SH	DEF	11
COLONIAL HIGH INCOME MUN TR	SH BEN INT	195743109	46	6997	SH	DEF	12
COLONIAL INTER HIGH INCOME F	SH BEN INT	195763107	133	39500	SH	DEF	12
COLONIAL INTERMARKET INCM TR	SH BEN INT	195762109	27	3000	SH	DEF	12
COLONIAL INVT GRADE MUN TR	SH BEN INT	195768106	60	5600	SH	DEF	12
COLONIAL MUN INCOME TR	SH BEN INT	195799101	46	7863.31	SH	DEF	12
COLONIAL PPTYS TR	COM SH BEN INT	195872106	353	10034	SH	DEF	12
COLONIAL PPTYS TR	COM SH BEN INT	195872106	336	9300		DEF	9
COLONIAL PPTYS TR	COM SH BEN INT	195872106	99	2800	SH	DEF	11
COLORADO MEDTECH INC	COM	19652U104	1	250	SH	DEF	12
COLUMBIA BANCORP	COM	197227101	3164	131825	SH	DEF	1
COLUMBIA BANCORP	COM	197227101	793	33056.11	SH	DEF	12
COLUMBIA BANCORP	COM	197227101	29	1200	SH	DEF	11
COLUMBIA BKG SYS INC	COM	197236102	2483	138230	SH	DEF	6
COLUMBIA BKG SYS INC	COM	197236102	1286	71620	SH	DEF	3
COLUMBIA LABS INC	COM	197779101	214	19050	SH	DEF	12
COLUMBIA SPORTSWEAR CO	COM	198516106	3	50	SH	DEF	6
COLUMBIA SPORTSWEAR CO	COM	198516106	14	282	SH	DEF	11
COMCAST CORP NEW	CL A	20030N101	1530	50705	SH	DEF	16
COMCAST CORP NEW	CL A SPL	20030N200	626	21600	SH	DEF	6
COMCAST CORP NEW	CL A SPL	20030N200	6287	218069.87	SH	DEF	12
COMCAST CORP NEW	CL A SPL	20030N200	141	4880	SH	DEF	11
COMCAST CORP NEW	CL A	20030N101	17700	586482	SH	DEF	6
COMCAST CORP NEW	CL A	20030N101	7269	240850	SH	DEF	3
COMCAST CORP NEW	CL A	20030N101	49	1617	SH	DEF	
COMCAST CORP NEW	CL A SPL	20030N200	21	730	SH	DEF	4
COMCAST CORP NEW	CL A	20030N101	313315	10381537	SH	DEF	10
COMCAST CORP NEW	CL A SPL	20030N200	247	8472	SH	DEF	2
COMCAST CORP NEW	CL A	20030N101	2474	81356	SH	DEF	2
COMCAST CORP NEW	CL A SPL	20030N200	3	120	SH	DEF	6
COMCAST CORP NEW	CL A	20030n101	9	291	SH	DEF	4
COMCAST CORP NEW	CL A	20030N101	176175	5837483	SH	DEF	8
COMCAST CORP NEW	CL A	20030N101	222	7364	SH	DEF	11
COMCAST CORP NEW	CL A	20030N101	278	8622	SH	DEF	6
COMCAST CORP NEW	CL A	20030N101	1012	33531		DEF	9
COMCAST CORP NEW	CL A	20030N101	4271	141520	SH	DEF	12
COMCAST CORP NEW	CL A	20030N101	1	32	SH	DEF	1
COMERICA INC	COM	200340107	95	2058	SH	DEF	2
COMERICA INC	COM	200340107	8682	186701	SH	DEF	6
COMERICA INC	COM	200340107	396	8508	SH	DEF	12
COMERICA INC	COM	200340107	77	1656	SH	DEF	11
COMFORCE CORP	COM	20038K109	0	3	SH	DEF	12



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COMFORT SYS USA INC	COM	199908104	717	272500	SH	DEF	6
COMFORT SYS USA INC	COM	199908104	21	7900	SH	DEF	12
COMMERCE BANCORP INC NJ	COM	200519106	240	6461.21	SH	DEF	12
COMMERCE BANCORP INC NJ	COM	200519106	23698	638770	SH	DEF	3
COMMERCE BANCSHARES INC	COM	200525103	6523	167467	SH	DEF	1
COMMERCE BANCSHARES INC	COM	200525103	77	1976	SH	DEF	12
COMMERCE BANCSHARES INC	COM	200525103	2	52	SH	DEF	6
COMMERCE BANCSHARES INC	COM	200525103	39	1000	SH	DEF	11
COMMERCE GROUP INC MASS	COM	200641108	19242	531550	SH	DEF	6
COMMERCE ONE INC DEL	COM NEW	200693208	9	3880	SH	DEF	12
COMMERCIAL FEDERAL CORPORATI	COM	201647104	20971	989200	SH	DEF	6
COMMERCIAL FEDERAL CORPORATI	COM	201647104	33	1550	SH	DEF	12
COMMERCIAL NET LEASE RLTY IN	COM	202218103	131	7626	SH	DEF	11
COMMERCIAL NET LEASE RLTY IN	COM	202218103	1948	113001.66	SH	DEF	12
COMMONWEALTH TEL ENTERPRISES	COM	203349105	4267	97105	SH	DEF	5
COMMONWEALTH TEL ENTERPRISES	COM	203349105	15246	346984	SH	DEF	4
COMMONWEALTH TEL ENTERPRISES	COM	203349105	1520	34561	SH	DEF	12
COMMONWEALTH TEL ENTERPRISES	CL B	203349204	47	978	SH	DEF	4
COMMONWEALTH TEL ENTERPRISES	COM	203349105	18060	411010	SH	DEF	3
COMMSCOPE INC	COM	203372107	334	35178	SH	DEF	12
COMMUNICATION INTELLIGENCE N	COM	20338K106	0	1300	SH	DEF	12
COMMUNITY BK NORTHN VA	COM	203566104	42	3614	SH	DEF	12
COMMUNITY BK SYS INC	COM	203607106	20031	526442	SH	DEF	6
COMMUNITY BK SYS INC	COM	203607106	38	1000	SH	DEF	12
COMMUNITY BKS INC MILLERSBUR	COM	203628102	77	2598.83	SH	DEF	12
COMMUNITY FIRST BANKSHARES I	COM	203902101	6384	234430	SH	DEF	3
COMMUNITY HEALTH SYS INC NEW	COM	203668108	1	50	SH	DEF	6
COMMUNITY INVS BANCORP INC	COM	203719109	368	30000	SH	DEF	12
COMMUNITY TR BANCORP INC	COM	204149108	3172	121256	SH	DEF	6
COMPANHIA VALE DO RIO DOCE	SPONSORED ADR	204412209	3912	131910	SH	DEF	3
COMPANIA ANONIMA NACIONL TEL	SPON ADR D	204421101	0	0	SH	DEF	2
COMPASS BANCSHARES INC	COM	20449H109	179	5150	SH	DEF	11
COMPASS BANCSHARES INC	COM	20449H109	2591	74183.53	SH	DEF	12
COMPASS BANCSHARES INC	COM	20449H109	9	270	SH	DEF	6
COMPUCOM SYS INC	COM	204780100	1	300	SH	DEF	12
COMPUCOM SYS INC	COM	204780100	2225	488909	SH	DEF	6
COMPUCREDIT CORP	COM	20478N100	7116	590030	SH	DEF	3
COMPUGEN LTD	ORD	M25722105	102	20245	SH	DEF	12
COMPUTER ASSOC INTL INC	COM	204912109	46788	2100000	SH	DEF	13
COMPUTER ASSOC INTL INC	COM	204912109	197	8825	SH	DEF	11
COMPUTER ASSOC INTL INC	COM	204912109	16778	752135	SH	DEF	6
COMPUTER ASSOC INTL INC	COM	204912109	15184	681513	SH	DEF	4
COMPUTER ASSOC INTL INC	COM	204912109	6978	313205	SH	DEF	5
COMPUTER ASSOC INTL INC	COM	204912109	10670	478885.41	SH	DEF	12
COMPUTER ASSOC INTL INC	COM	204912109	6684	300000	SH	DEF	10
COMPUTER ASSOC INTL INC	COM	204912109	1015	45560	SH	DEF	9
COMPUTER NETWORK TECHNOLOGY	COM	204925101	3732	470560	SH	DEF	3
COMPUTER SCIENCES CORP	COM	205363104	2618	68665	SH	DEF	12
COMPUTER SCIENCES CORP	COM	205363104	10122	265537	SH	DEF	1
COMPUTER SCIENCES CORP	COM	205363104	4216	110600	SH	DEF	3
COMPUTER SCIENCES CORP	COM	205363104	56	1475	SH	DEF	11
COMPUTER SCIENCES CORP	COM	205363104	24286	637100	SH	DEF	6
COMPUWARE CORP	COM	205638109	80	14000	SH	DEF	5
COMPUWARE CORP	COM	205638109	1	200	SH	DEF	6
COMPUWARE CORP	COM	205638109	154	26691	SH	DEF	12
COMSTOCK RES INC	COM NEW	205768203	14	1000	SH	DEF	12
COMSTOCK RES INC	COM NEW	205768203	1	56	SH	DEF	2
COMSTOCK RES INC	COM NEW	205768203	8757	640150	SH	DEF	3
COMVERSE TECHNOLOGY INC	COM PAR \$0.10	205862402	6	380	SH	DEF	6
COMVERSE TECHNOLOGY INC	COM PAR \$0.10	205862402	8907	593400	SH	DEF	3
COMVERSE TECHNOLOGY INC	COM PAR \$0.10	205862402	1630	108469	SH	DEF	12
CONAGRA FOODS INC	COM	205887102	13540	573710	SH	DEF	3

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CONAGRA FOODS INC	COM	205887102	71	3000	SH	DEF	1
CONAGRA FOODS INC	COM	205887102	27578	1168786	SH	DEF	6
CONAGRA FOODS INC	COM	205887102	217	9300	SH	DEF	2
CONAGRA FOODS INC	COM	205887102	1196	50690		DEF	9
CONAGRA FOODS INC	COM	205887102	3424	145103.92	SH	DEF	12
CONAGRA FOODS INC	COM	205887102	55	2325	SH	DEF	11
CONCORD CAMERA CORP	COM	206156101	7	1000	SH	DEF	12
CONCORD EFS INC	COM	206197105	118	8000	SH	DEF	11
CONCORD EFS INC	COM	206197105	526	35721	SH	DEF	12
CONCORD EFS INC	COM	206197105	4	270	SH	DEF	6
CONCORD EFS INC	COM	206197105	6	400	SH	DEF	1
CONCORDE CAREER COLLEGES INC	COM NEW	20651H201	80	4000	SH	DEF	12
CONCUR TECHNOLOGIES INC	COM	206708109	17	1700	SH	DEF	12
CONCURRENT COMPUTER CORP NEW	COM	206710204	1	300	SH	DEF	12
CONEXANT SYSTEMS INC	COM	207142100	41	9712	SH	DEF	12
CONEXANT SYSTEMS INC	COM	207142100	65	14000	SH	DEF	5
CONMED CORP	COM	207410101	755	41072	SH	DEF	6
CONMED CORP	COM	207410101	3402	184970	SH	DEF	3
CONNECTICUT BANCSHARES INC	COM	207540105	41	1050	SH	DEF	12
CONNECTICUT BANCSHARES INC	COM	207540105	23	600	SH	DEF	11
CONNECTICUT WTR SVC INC	COM	207797101	11	450	SH	DEF	12
CONOCOPHILLIPS	COM	20825C104	2162	39445	SH	DEF	5
CONOCOPHILLIPS	COM	20825C104	65534	1196828	SH	DEF	6
CONOCOPHILLIPS	COM	20825C104	2827	52413	SH	DEF	2
CONOCOPHILLIPS	COM	20825C104	50	909	SH	DEF	11
CONOCOPHILLIPS	COM	20825C104	2979	54361	SH	DEF	12
CONOCOPHILLIPS	COM	20825C104	2326	42450	SH	DEF	3
CONSECO STRATEGIC INCOME FD	SH BEN INT	20847A102	55	5402.61	SH	DEF	12
CONSOL ENERGY INC	COM	20854P109	17	760	SH	DEF	12
CONSOLIDATED EDISON INC	COM	209115104	16	400	SH	DEF	2
CONSOLIDATED EDISON INC	COM	209115104	35	808	SH	DEF	11
CONSOLIDATED EDISON INC	COM	209115104	787	18185.86	SH	DEF	12
CONSOLIDATED EDISON INC	COM	209115104	24	550	SH	DEF	6
CONSOLIDATED GRAPHICS INC	COM	209341106	1072	46840	SH	DEF	3
CONSTELLATION BRANDS INC	CL A	21036P108	540	17205	SH	DEF	12
CONSTELLATION ENERGY GROUP I	COM	210371100	87	2528	SH	DEF	11
CONSTELLATION ENERGY GROUP I	COM	210371100	329	11280		DEF	9
CONSTELLATION ENERGY GROUP I	COM	210371100	1725	50300	SH	DEF	3
CONSTELLATION ENERGY GROUP I	COM	210371100	25	750	SH	DEF	2
CONSTELLATION ENERGY GROUP I	COM	210371100	3836	111831.62	SH	DEF	12
CONSTELLATION ENERGY GROUP I	COM	210371100	431	12575	SH	DEF	5
CONSTELLATION ENERGY GROUP I	COM	210371100	15041	438212	SH	DEF	6
CONSUMER PORTFOLIO SVCS INC	COM	210502100	17	6000	SH	DEF	12
CONTINENTAL AIRLS INC	CL B	210795308	15	981	SH	DEF	12
CONVERA CORP	CL A	211919105	6	1500	SH	DEF	12
CONVERGYS CORP	COM	212485106	24	1500		DEF	9
CONVERGYS CORP	COM	212485106	1532	95761	SH	DEF	12
CONVERGYS CORP	COM	212485106	131	8200	SH	DEF	11
CONVERGYS CORP	COM	212485106	2	100	SH	DEF	6
CONVERGYS CORP	COM	212485106	13388	835717	SH	DEF	2
COOPER CAMERON CORP	COM	216640102	106	2100	SH	DEF	12
COOPER CAMERON CORP	COM	216640102	378	7500	SH	DEF	5
COOPER CAMERON CORP	COM	216640102	10	200	SH	DEF	11
COOPER COS INC	COM NEW	216648402	16624	478120	SH	DEF	3
COOPER INDS LTD	CL A	G24182100	35	850	SH	DEF	11
COOPER INDS LTD	CL A	G24182100	1627	39397	SH	DEF	12
COOPER INDS LTD	CL A	G24182100	5049	122250	SH	DEF	6
COOPER INDS LTD	CL A	G24182100	428	10375	SH	DEF	5
COOPER INDS LTD	CL A	G24182100	334	7800	SH	DEF	6
COOPER INDS LTD	CL A	G24182100	126	3000	SH	DEF	2
COOPER TIRE & RUBR CO	COM	216831107	317	17995	SH	DEF	12
COOPER TIRE & RUBR CO	COM	216831107	23170	1317200	SH	DEF	6

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COOPERATIVE BANKSHARES INC	COM	216844100	12	600 SH	DEF	12
COORS ADOLPH CO	CL B	217016104	141	2875.38 SH	DEF	12
COORS ADOLPH CO	CL B	217016104	6	120 SH	DEF	11
COORS ADOLPH CO	CL B	217016104	2851	58200 SH	DEF	6
COPART INC	COM	217204106	2	195 SH	DEF	12
COPPER MTN NETWORKS INC	COM NEW	217510205	8	775 SH	DEF	12
COPYTELE INC	COM	217721109	1	4500 SH	DEF	12
CORE LABORATORIES N V	COM	N22717107	107	9900 SH	DEF	3
CORE LABORATORIES N V	COM	N22717107	4	400 SH	DEF	4
COREL CORPORATION	COM	21868Q109	0	150 SH	DEF	12
CORINTHIAN COLLEGES INC	COM	218868107	19	400 SH	DEF	12
CORIXA CORP	COM	21887F100	1	100 SH	DEF	12
CORN PRODS INTL INC	COM	219023108	748	24900 SH	DEF	3
CORN PRODS INTL INC	COM	219023108	69	2276 SH	DEF	2
CORN PRODS INTL INC	COM	219023108	154	5144 SH	DEF	12
CORN PRODS INTL INC	COM	219023108	8	268 SH	DEF	11
CORNERSTONE BANCORP INC	COM	218925105	161	8286	DEF	9
CORNERSTONE RLTY INCOME TR I	COM	21922V102	2	303 SH	DEF	12
CORNERSTONE TOTAL RTRN FD IN	COM	21924U102	199	14249.01 SH	DEF	12
CORNING INC	COM	219350105	639	77617 SH	DEF	2
CORNING INC	COM	219350105	2759	373396.99 SH	DEF	12
CORNING INC	COM	219350105	34	4538 SH	DEF	11
CORNING INC	COM	219350105	15616	2098420 SH	DEF	6
CORNING INC	COM	219350105	924	125060 SH	DEF	5
CORNING INC	COM	219350105	84	11400 SH	DEF	1
CORPORATE EXECUTIVE BRD CO	COM	21988R102	36	875 SH	DEF	12
CORPORATE HIGH YIELD FD INC	COM	219914108	61	6859.47 SH	DEF	12
CORPORATE HIGH YIELD FD V IN	COM	219931102	8	500 SH	DEF	12
CORPORATE OFFICE PPTYS TR	SH BEN INT	22002T108	913	53920 SH	DEF	12
CORPORATE OFFICE PPTYS TR	SH BEN INT	22002T108	322	19000 SH	DEF	11
CORRECTIONAL SVCS CORP	COM	219921103	300	101600 SH	DEF	6
CORRECTIONS CORP AMER NEW	PFD CV B 12%	22025Y308	0	12 SH	DEF	12
CORRECTIONS CORP AMER NEW	COM NEW	22025Y407	5	184 SH	DEF	12
CORRECTIONS CORP AMER NEW	COM NEW	22025Y407	33327	1310454 SH	DEF	6
CORTEX PHARMACEUTICALS INC	COM NEW	220524300	16	8810 SH	DEF	12
CORUS BANKSHARES INC	COM	220873103	39383	814247 SH	DEF	6
CORUS ENTERTAINMENT INC	COM CL B NON VTG	220874101	2123	93300 SH	DEF	14
CORVIS CORP	COM	221009103	10	6735 SH	DEF	12
COST PLUS INC CALIF	COM	221485105	300	8400 SH	DEF	5
COST PLUS INC CALIF	COM	221485105	1	16 SH	DEF	12
COSTCO WHSL CORP NEW	COM	22160K105	895	24461 SH	DEF	12
COSTCO WHSL CORP NEW	COM	22160K105	73	1990 SH	DEF	11
COSTCO WHSL CORP NEW	COM	22160K105	362	9915 SH	DEF	2
COSTCO WHSL CORP NEW	COM	22160K105	1116	30500 SH	DEF	5
COTT CORP QUE	COM	22163N106	1069	51648 SH	DEF	12
COTT CORP QUE	COM	22163N106	51725	2500000 SH	DEF	13
COTTON STS LIFE INS CO	COM	221774102	457	45337 SH	DEF	6
COUNTRYWIDE FINANCIAL CORP	COM	222372104	844	12135.85 SH	DEF	12
COUNTRYWIDE FINANCIAL CORP	COM	222372104	202	2900 SH	DEF	5
COUNTRYWIDE FINANCIAL CORP	COM	222372104	36344	522410 SH	DEF	3
COUNTRYWIDE FINANCIAL CORP	COM	222372104	237	3400 SH	DEF	11
COUNTRYWIDE FINANCIAL CORP	COM	222372104	468	6720 SH	DEF	6
COURIER CORP	COM	222660102	247	4800 SH	DEF	12
COUSINS PPTYS INC	COM	222795106	11	400 SH	DEF	12
COUSINS PPTYS INC	COM	222795106	19	700 SH	DEF	2
COVANCE INC	COM	222816100	38	2125 SH	DEF	12
COVANCE INC	COM	222816100	485	26810 SH	DEF	3
COVANSYS CORP	COM	22281W103	58	18870 SH	DEF	12
COVANSYS CORP	COM	22281W103	219	68300 SH	DEF	12
COVENTRY HEALTH CARE INC	COM	222862104	22305	483205 SH	DEF	3
COVENTRY HEALTH CARE INC	COM	222862104	88	1903 SH	DEF	12
COX COMMUNICATIONS INC NEW	SDEB 0.426% 4/1	224044AX5	5041	10090000 PRN	DEF	15

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COX COMMUNICATIONS INC NEW	CL A	224044107	14	451	SH	DEF	2
COX COMMUNICATIONS INC NEW	CL A	224044107	89	2800	SH	DEF	11
COX COMMUNICATIONS INC NEW	CL A	224044107	419	13120	SH	DEF	12
COX RADIO INC	CL A	224051102	0	18	SH	DEF	12
CP SHIPS LTD	COM	22409V102	11	643	SH	DEF	12
CP SHIPS LTD	COM	22409V102	62	2776	SH	DEF	14
CPAC INC	COM	126145101	372	63700	SH	DEF	6
CPI AEROSTRUCTURES INC	COM NEW	125919308	92	10480	SH	DEF	12
CPI CORP	COM	125902106	1514	85800	SH	DEF	6
CRANE CO	COM	224399105	23	1015	SH	DEF	12
CRANE CO	COM	224399105	5164	228190	SH	DEF	6
CRAWFORD & CO	CL A	224633206	694	143075	SH	DEF	6
CRAY INC	COM	225223106	0	0	SH	DEF	12
CREATIVE TECHNOLOGY LTD	ORD	Y1775U107	12	1500	SH	DEF	12
CREDENCE SYS CORP	COM	225302108	7	842	SH	DEF	12
CREDIT ACCEP CORP MICH	COM	225310101	1113	111277	SH	DEF	6
CREDIT SUISSE ASSET MGMT INC	COM	224916106	60	13148	SH	DEF	12
CREDIT SUISSE GROUP	SPONSORED ADR	225401108	7165	258481	SH	DEF	6
CREDIT SUISSE HIGH YLD BND F	SH BEN INT	22544F103	32	6712.45	SH	DEF	12
CREE INC	COM	225447101	57	3482	SH	DEF	12
CRESCENT REAL ESTATE EQUITIE	COM	225756105	111	6675	SH	DEF	12
CRIIMI MAE INC	PFD B CONV \$25	226603207	15	600	SH	DEF	12
CRIIMI MAE INC	COM NEW	226603504	28	2602	SH	DEF	12
CRITICAL PATH INC	COM	22674V100	0	315	SH	DEF	12
CROMPTON CORP	COM	227116100	1	100	SH	DEF	12
CROMPTON CORP	COM	227116100	1366	193800	SH	DEF	3
CROSS A T CO	CL A	227478104	6	1050	SH	DEF	12
CROSS TIMBERS RTY TR	TR UNIT	22757R109	24	1000	SH	DEF	12
CROSSROADS SYS INC	COM	22765D100	0	75	SH	DEF	12
CROWN CASTLE INTL CORP	COM	228227104	50	6382	SH	DEF	12
CROWN MEDIA HLDGS INC	CL A	228411104	10	2400	SH	DEF	12
CROWN PAC PARTNERS L P	UNIT LTD PARTN	228439105	0	715	SH	DEF	12
CSG SYS INTL INC	COM	126349109	12372	864000	SH	DEF	6
CSG SYS INTL INC	COM	126349109	14	1019	SH	DEF	12
CSK AUTO CORP	COM	125965103	3321	229800	SH	DEF	3
CSP INC	COM	126389105	3	933	SH	DEF	12
CSX CORP	COM	126408103	932	29470	SH	DEF	2
CSX CORP	COM	126408103	146	4856	SH	DEF	11
CSX CORP	COM	126408103	13933	463050	SH	DEF	6
CSX CORP	COM	126408103	528	17564	SH	DEF	5
CSX CORP	COM	126408103	1682	55912.51	SH	DEF	12
CSX CORP	COM	126408103	18	600	SH	DEF	3
CT COMMUNICATIONS INC	COM NEW	126426402	22	2000	SH	DEF	12
CTS CORP	COM	126501105	436	41700	SH	DEF	3
CTS CORP	COM	126501105	1	80	SH	DEF	12
CTS CORP	COM	126501105	1	100	SH	DEF	2
CUBIC CORP	COM	229669106	15	685	SH	DEF	12
CUBIST PHARMACEUTICALS INC	COM	229678107	5	500	SH	DEF	12
CULLEN FROST BANKERS INC	COM	229899109	2943	91675	SH	DEF	1
CULLEN FROST BANKERS INC	COM	229899109	579	18028	SH	DEF	12
CULLEN FROST BANKERS INC	COM	229899109	11597	361270	SH	DEF	3
CULLEN FROST BANKERS INC	COM	229899109	70	2175	SH	DEF	11
CULP INC	COM	230215105	909	131800	SH	DEF	6
CUMMINS INC	COM	231021106	4883	136060	SH	DEF	6
CUMMINS INC	COM	231021106	538	14990	SH	DEF	12
CUMMINS INC	COM	231021106	3589	100000	SH	DEF	13
CUNO INC	COM	126583103	1	20	SH	DEF	12
CURAGEN CORP	COM	23126R101	10	1870	SH	DEF	12
CURATIVE HEALTH SVCS INC	COM	231264102	2388	141200	SH	DEF	6
CURATIVE HEALTH SVCS INC	COM	231264102	1	75	SH	DEF	12
CURIS INC	COM	231269101	0	15	SH	DEF	4
CURIS INC	COM	231269101	0	35	SH	DEF	12

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CURON MED INC	COM	231292103	1	1000	SH	DEF	12
CURTISS WRIGHT CORP	COM	231561101	13	200	SH	DEF	12
CURTISS WRIGHT CORP	CL B	231561408	72	1151	SH	DEF	12
CURTISS WRIGHT CORP	COM	231561101	4506	71300	SH	DEF	3
CUTTER & BUCK INC	COM	232217109	8	1500	SH	DEF	12
CV THERAPEUTICS INC	COM	126667104	0	8	SH	DEF	12
CV THERAPEUTICS INC	COM	126667104	20	600	SH	DEF	2
CVF TECHNOLOGIES CORP	COM	12660F102	3	9000	SH	DEF	12
CVS CORP	COM	126650100	40	1440	SH	DEF	11
CVS CORP	COM	126650100	1416	50926	SH	DEF	2
CVS CORP	COM	126650100	2185	77937		DEF	9
CVS CORP	COM	126650100	2175	77600	SH	DEF	3
CVS CORP	COM	126650100	2378	84845	SH	DEF	5
CVS CORP	COM	126650100	3043	108549.62	SH	DEF	12
CVS CORP	COM	126650100	4	150	SH	DEF	6
CYANOTECH CORP	COM NEW	232437202	1	1700	SH	DEF	12
CYBERGUARD CORP	COM	231910100	476	67000	SH	DEF	12
CYBERGUARD CORP	COM	231910100	9	1220	SH	DEF	3
CYBERONICS INC	COM	23251P102	9	400	SH	DEF	12
CYBERONICS INC	COM	23251P102	31	1350	SH	DEF	2
CYMER INC	COM	232572107	38	1200	SH	DEF	12
CYPRESS SEMICONDUCTOR CORP	COM	232806109	1	100	SH	DEF	2
CYPRESS SEMICONDUCTOR CORP	COM	232806109	2101	175100	SH	DEF	3
CYPRESS SEMICONDUCTOR CORP	COM	232806109	59	4910	SH	DEF	12
CYSIVE INC	COM	23281T108	8	2450	SH	DEF	12
CYTEC INDS INC	COM	232820100	54	1600	SH	DEF	6
CYTEC INDS INC	COM	232820100	55	1619	SH	DEF	12
CYTOGEN CORP	COM NEW	232824300	6	710	SH	DEF	12
CYTRX CORP	COM NEW	232828301	9	5000	SH	DEF	12
CYTYC CORP	COM	232946103	323	30737	SH	DEF	12
CYTYC CORP	COM	232946103	2651	251250	SH	DEF	3
D & K HEALTHCARE RES INC	COM	232861104	2546	157867	SH	DEF	6
D R HORTON INC	COM	23331A109	37	1306	SH	DEF	2
D R HORTON INC	COM	23331A109	33	1166	SH	DEF	12
D R HORTON INC	COM	23331A109	2810	100000	SH	DEF	13
DAIMLERCHRYSLER AG	ORD	D1668R123	378	10490		DEF	9
DAIMLERCHRYSLER AG	ORD	D1668R123	2	45	SH	DEF	6
DAIMLERCHRYSLER AG	ORD	D1668R123	666	19179	SH	DEF	12
DAIMLERCHRYSLER AG	ORD	D1668R123	124	3600	SH	DEF	2
DAKTRONICS INC	COM	234264109	2920	179600	SH	DEF	3
DALEEN TECHNOLOGIES INC	COM	23437N104	14	116000	SH	DEF	12
DAN RIV INC GA	CL A	235774106	426	158300	SH	DEF	6
DANA CORP	COM	235811106	13864	1199310	SH	DEF	6
DANA CORP	COM	235811106	3854	333370	SH	DEF	3
DANA CORP	COM	235811106	85	7350	SH	DEF	12
DANA CORP	COM	235811106	4	259	SH	DEF	2
DANAHER CORP DEL	COM	235851102	61	900	SH	DEF	4
DANAHER CORP DEL	COM	235851102	66	970	SH	DEF	11
DANAHER CORP DEL	COM	235851102	1136	16700.05	SH	DEF	12
DARDEN RESTAURANTS INC	COM	237194105	180	9482.07	SH	DEF	12
DARDEN RESTAURANTS INC	COM	237194105	76	4002	SH	DEF	2
DATAMIRROR CORP	COM	237926100	613	60100	SH	DEF	14
DATASCOPE CORP	COM	238113104	257	8700	SH	DEF	12
DATASCOPE CORP	COM	238113104	10	350	SH	DEF	11
DATASTREAM SYS INC	COM	238124101	118	11100	SH	DEF	3
DATASTREAM SYS INC	COM	238124101	8	800	SH	DEF	12
DATAWATCH CORP	COM NEW	237917208	3	1170	SH	DEF	1
DAVE & BUSTERS INC	COM	23833N104	26	2304	SH	DEF	2
DAVE & BUSTERS INC	COM	23833N104	629	57700	SH	DEF	3
DAVITA INC	COM	23918K108	12	450	SH	DEF	12
DEAN FOODS CO NEW	COM	242370104	804	24750		DEF	9
DEAN FOODS CO NEW	COM	242370104	162	5151	SH	DEF	12

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DEB SHOPS INC	COM	242728103	12757	678404	SH	DEF	6
DEBT STRATEGIES FD INC NEW	COM	24276Q109	80	11750	SH	DEF	12
DECKERS OUTDOOR CORP	COM	243537107	285	43950	SH	DEF	6
DECODE GENETICS INC	COM	243586104	6	2000	SH	DEF	2
DEERE & CO	COM	244199105	368	7628	SH	DEF	2
DEERE & CO	COM	244199105	1577	34510	SH	DEF	6
DEERE & CO	COM	244199105	28	616	SH	DEF	11
DEERE & CO	COM	244199105	1951	42684.3	SH	DEF	12
DEL MONTE FOODS CO	COM	24522P103	71007	8001442	SH	DEF	6
DEL MONTE FOODS CO	COM	24522P103	731	82726	SH	DEF	12
DEL MONTE FOODS CO	COM	24522p103	3	357	SH	DEF	4
DEL MONTE FOODS CO	COM	24522P103	190	21585	SH	DEF	2
DEL MONTE FOODS CO	COM	24522P103	4	448	SH	DEF	11
DELAWARE INV GLBL DIV & INC	COM	245916101	14	1136.37	SH	DEF	12
DELAWARE INVTS DIV & INCOME	COM	245915103	434	33513.39	SH	DEF	12
DELCATH SYS INC	COM	24661P104	9	7600	SH	DEF	12
DELIAS CORP	CL A	24688Q101	2	3000	SH	DEF	12
DELL COMPUTER CORP	COM	247025109	8629	270000	SH	DEF	10
DELL COMPUTER CORP	COM	247025109	2965	93115	SH	DEF	5
DELL COMPUTER CORP	COM	247025109	1025	32062		DEF	9
DELL COMPUTER CORP	COM	247025109	826	25930	SH	DEF	11
DELL COMPUTER CORP	COM	247025109	127	3986	SH	DEF	4
DELL COMPUTER CORP	COM	247025109	23134	726567	SH	DEF	3
DELL COMPUTER CORP	COM	247025109	7	228	SH	DEF	6
DELL COMPUTER CORP	COM	247025109	9845	308030	SH	DEF	12
DELPHI CORP	COM	247126105	6	682	SH	DEF	2
DELPHI CORP	COM	247126105	38	4424	SH	DEF	11
DELPHI CORP	COM	247126105	8469	981300	SH	DEF	3
DELPHI CORP	COM	247126105	883	102302.29	SH	DEF	12
DELPHI CORP	COM	247126105	7	769	SH	DEF	6
DELPHI FINL GROUP INC	CL A	247131105	10857	231983	SH	DEF	3
DELTA & PINE LD CO	COM	247357106	4	200	SH	DEF	12
DELTA & PINE LD CO	COM	247357106	15283	695757	SH	DEF	6
DELTA AIR LINES INC DEL	COM	247361108	26	2098	SH	DEF	2
DELTA AIR LINES INC DEL	COM	247361108	69	4702	SH	DEF	12
DELTA AIR LINES INC DEL	COM	247361108	6878	469895	SH	DEF	6
DELTA NAT GAS INC	COM	247748106	7	300	SH	DEF	12
DELTAGEN INC	COM	24783R103	0	1000	SH	DEF	12
DELTATHREE INC	COM	24783N102	1	2200	SH	DEF	12
DELTIC TIMBER CORP	COM	247850100	46	1618	SH	DEF	12
DELUXE CORP	COM	248019101	1895	42300	SH	DEF	3
DELUXE CORP	COM	248019101	390	8695	SH	DEF	12
DELUXE CORP	COM	248019101	2182	48700	SH	DEF	6
DENBURY RES INC	COM NEW	247916208	31	2300	SH	DEF	
DENBURY RES INC	COM NEW	247916208	596	44400	SH	DEF	3
DENDREON CORP	COM	24823Q107	25	4000	SH	DEF	2
DENDRITE INTL INC	COM	248239105	81	6300	SH	DEF	12
DENISON INTERNATIONAL PLC	SPONSORED ADR	248335101	58	3000	SH	DEF	
DENTSPLY INTL INC NEW	COM	249030107	57	1384	SH	DEF	12
DEPARTMENT 56 INC	COM	249509100	2703	176300	SH	DEF	6
DESCARTES SYS GROUP INC	COM	249906108	1	200	SH	DEF	14
DEUTSCHE BANK AG NAMEN	ORD	D18190898	7501	114729	SH	DEF	6
DEUTSCHE BANK AG NAMEN	ORD	D18190898	13	200	SH	DEF	12
DEUTSCHE TELEKOM AG	SPONSORED ADR	251566105	9	650	SH	DEF	2
DEVELOPERS DIVERSIFIED RLTY	COM	251591103	93	3275	SH	DEF	12
DEVELOPERS DIVERSIFIED RLTY	COM	251591103	5714	200900	SH	DEF	1
DEVELOPERS DIVERSIFIED RLTY	COM	251591103	8058	283340	SH	DEF	3
DEVELOPERS DIVERSIFIED RLTY	COM	251591103	20	700	SH	DEF	2
DEVON ENERGY CORP NEW	COM	25179M103	5	96	SH	DEF	2
DEVON ENERGY CORP NEW	COM	25179M103	105	1964	SH	DEF	11
DEVON ENERGY CORP NEW	COM	25179M103	5739	107475	SH	DEF	1
DEVON ENERGY CORP NEW	COM	25179M103	4416	82700	SH	DEF	10

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DEVON ENERGY CORP NEW	COM	25179M103	3621	67800	SH	DEF	3
DEVON ENERGY CORP NEW	COM	25179M103	1177	22035	SH	DEF	12
DEVON ENERGY CORP NEW	COM	25179M103	44	828	SH	DEF	
DEVON ENERGY CORP NEW	COM	25179M103	29265	548205	SH	DEF	6
DEVRY INC DEL	COM	251893103	22	950	SH	DEF	11
DEVRY INC DEL	COM	251893103	1027	44100	SH	DEF	12
DEVRY INC DEL	COM	251893103	13	500	SH	DEF	2
DEVRY INC DEL	COM	251893103	56	2400	SH	DEF	3
DIAGEO P L C	SPON ADR NEW	25243Q205	22	500	SH	DEF	11
DIAGNOSTIC PRODS CORP	COM	252450101	74	1800	SH	DEF	12
DIAL CORP NEW	COM	25247D101	46	2352		DEF	9
DIAL CORP NEW	COM	25247D101	9594	492056	SH	DEF	6
DIAL CORP NEW	COM	25247D101	21	1100	SH	DEF	11
DIAL CORP NEW	COM	25247D101	68	3493	SH	DEF	12
DIAL CORP NEW	COM	25247D101	1251	64310	SH	DEF	3
DIAMETRICS MED INC	COM	252532106	0	100	SH	DEF	12
DIAMOND OFFSHORE DRILLING IN	COM	25271C102	2	100	SH	DEF	6
DIAMOND OFFSHORE DRILLING IN	COM	25271C102	183	8730	SH	DEF	12
DIAMOND OFFSHORE DRILLING IN	COM	25271C102	4	200	SH	DEF	11
DIAMONDCLUSTER INTL INC	CL A	25278P106	82	22000	SH	DEF	12
DIAMONDS TR	UNIT SER 1	252787106	879	9780	SH	DEF	12
DICE INC	COM	25301P107	0	100	SH	DEF	12
DICKS SPORTING GOODS INC	COM	253393102	172	4700	SH	DEF	3
DICKS SPORTING GOODS INC	COM	253393102	161	4400	SH	DEF	12
DIEBOLD INC	COM	253651103	365	8450	SH	DEF	2
DIEBOLD INC	COM	253651103	2	50	SH	DEF	6
DIEBOLD INC	COM	253651103	6561	151690	SH	DEF	1
DIEBOLD INC	COM	253651103	2455	56766.22	SH	DEF	12
DIEBOLD INC	COM	253651103	138	3200	SH	DEF	11
DIGENE CORP	COM	253752109	10	350	SH	DEF	12
DIGEX INC DEL	CL A	253756100	2	3333	SH	DEF	12
DIGITAL ANGEL CORP	COM	253830103	0	150	SH	DEF	12
DIGITAL INSIGHT CORP	COM	25385P106	6127	323500	SH	DEF	3
DIGITAL INSIGHT CORP	COM	25385P106	1	70	SH	DEF	12
DIGITAL RIV INC	COM	25388B104	22181	1146330	SH	DEF	3
DIGITAL RIV INC	COM	25388B104	104	5400	SH	DEF	12
DIGITALTHINK INC	COM	25388M100	7	2000	SH	DEF	12
DIGITAS INC	COM	25388K104	0	86.77	SH	DEF	12
DILLARDS INC	CL A	254067101	16442	1220620	SH	DEF	6
DILLARDS INC	CL A	254067101	9	700	SH	DEF	12
DIME BANCORP INC NEW	*W EXP 99/99/999	25429Q110	0	2575	SH	DEF	12
DIME CMNTY BANCSHARES	COM	253922108	2401	94750	SH	DEF	3
DIMON INC	COM	254394109	5053	705700	SH	DEF	6
DIMON INC	COM	254394109	12	1650	SH	DEF	12
DIODES INC	COM	254543101	2114	109650	SH	DEF	3
DIOMED HOLDINGS INC	COM	25454R108	0	500	SH	DEF	12
DIONEX CORP	COM	254546104	496	12480	SH	DEF	3
DIONEX CORP	COM	254546104	16	400	SH	DEF	12
DIRECT INSITE CORP	COM NEW	25457C207	0	240	SH	DEF	2
DIRECT INSITE CORP	COM NEW	25457C207	0	1	SH	DEF	12
DISNEY WALT CO	COM DISNEY	254687106	440	22254	SH	DEF	11
DISNEY WALT CO	COM DISNEY	254687106	2419	122500	SH	DEF	1
DISNEY WALT CO	COM DISNEY	254687106	4589	232367	SH	DEF	3
DISNEY WALT CO	COM DISNEY	254687106	8139	412114	SH	DEF	4
DISNEY WALT CO	COM DISNEY	254687106	37774	1905557	SH	DEF	6
DISNEY WALT CO	COM DISNEY	254687106	5176	262055	SH	DEF	5
DISNEY WALT CO	COM DISNEY	254687106	6	300	SH	DEF	1
DISNEY WALT CO	COM DISNEY	254687106	12737	644933.32	SH	DEF	12
DISNEY WALT CO	COM DISNEY	254687106	7355	353270	SH	DEF	2
DISNEY WALT CO	COM DISNEY	254687106	2191	110935		DEF	9
DISTRIBUCION Y SERVICIO D&S	SPONSORED ADR	254753106	27	2100	SH	DEF	3
DITECH COMMUNICATIONS CORP	COM	25500M103	4	850	SH	DEF	11

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DIVINE INC	CL A NEW	255402406	0	652 SH	DEF	12
DIXIE GROUP INC	CL A	255519100	462	134400 SH	DEF	6
DNP SELECT INCOME FD	COM	23325P104	1459	134266.47 SH	DEF	12
DOCUCORP INTL INC	COM	255911109	75	11700 SH	DEF	6
DOCUCORP INTL INC	COM	255911109	1	100 SH	DEF	12
DOCUMENTUM INC	COM	256159104	4	200 SH	DEF	12
DOLLAR GEN CORP	COM	256669102	1808	99000 SH	DEF	3
DOLLAR GEN CORP	COM	256669102	105	5725 SH	DEF	11
DOLLAR GEN CORP	COM	256669102	2470	135278.79 SH	DEF	12
DOLLAR TREE STORES INC	COM	256747106	936	29510 SH	DEF	12
DOMINION HOMES INC	COM	257386102	1026	43000 SH	DEF	6
DOMINION RES BLACK WARRIOR T	UNITS BEN INT	25746Q108	96	3650 SH	DEF	12
DOMINION RES INC VA NEW	COM	25746U109	284	4421 SH	DEF	6
DOMINION RES INC VA NEW	COM	25746U109	127	2090 SH	DEF	2
DOMINION RES INC VA NEW	COM	25746u109	19	300 SH	DEF	4
DOMINION RES INC VA NEW	COM	25746U109	3816	59372.78 SH	DEF	12
DOMINION RES INC VA NEW	COM	25746U109	2458	38240 SH	DEF	11
DOMINION RES INC VA NEW	COM	25746U109	592	9213 SH	DEF	5
DOMINION RES INC VA NEW	COM	25746U109	258	4018 SH	DEF	1
DOMTAR INC	COM	257561100	4472	404700 SH	DEF	6
DOMTAR INC	COM	257561100	18189	1229000 SH	DEF	14
DONALDSON INC	COM	257651109	2573	54345 SH	DEF	2
DONALDSON INC	COM	257651109	99	2225 SH	DEF	11
DONALDSON INC	COM	257651109	1075	24175 SH	DEF	12
DONEGAL GROUP INC	CL A	257701201	832	58978 SH	DEF	6
DONEGAL GROUP INC	CL B	257701300	282	22480 SH	DEF	6
DONNELLEY R R & SONS CO	COM	257867101	16	600 SH	DEF	11
DONNELLEY R R & SONS CO	COM	257867101	9787	374395 SH	DEF	6
DONNELLEY R R & SONS CO	COM	257867101	214	8000 SH	DEF	2
DONNELLEY R R & SONS CO	COM	257867101	88	3360 SH	DEF	3
DONNELLEY R R & SONS CO	COM	257867101	1108	42376 SH	DEF	12
DORAL FINL CORP	COM	25811P100	8738	195700 SH	DEF	3
DOREL INDS INC	CL B SUB VTG	25822C205	8250	210200 SH	DEF	14
DOUBLECLICK INC	COM	258609304	20	2174 SH	DEF	12
DOVER CORP	COM	260003108	473	15800 SH	DEF	11
DOVER CORP	COM	260003108	1925	64255.17 SH	DEF	12
DOVER CORP	COM	260003108	775	25900 SH	DEF	5
DOVER CORP	COM	260003108	10653	308236 SH	DEF	2
DOVER DOWNS GAMING & ENTMT I	COM	260095104	1043	112800 SH	DEF	6
DOVER DOWNS GAMING & ENTMT I	COM	260095104	14	1513 SH	DEF	12
DOVER MOTORSPORTS INC	COM	260174107	8	1863 SH	DEF	12
DOW CHEM CO	COM	260543103	5750	185725.76 SH	DEF	12
DOW CHEM CO	COM	260543103	8617	278318 SH	DEF	6
DOW CHEM CO	COM	260543103	878	28357 SH	DEF	5
DOW CHEM CO	COM	260543103	267	8640 SH	DEF	11
DOW CHEM CO	COM	260543103	2741	88538 SH	DEF	3
DOW CHEM CO	COM	260543103	1498	46947 SH	DEF	2
DOW JONES & CO INC	COM	260561105	1355	31500	DEF	9
DOW JONES & CO INC	COM	260561105	405	9430 SH	DEF	2
DOW JONES & CO INC	COM	260561105	244	5675 SH	DEF	12
DOWNEY FINL CORP	COM	261018105	17961	434900 SH	DEF	6
DOWNEY FINL CORP	COM	261018105	4754	115100 SH	DEF	3
DPL INC	COM	233293109	316	19803.53 SH	DEF	12
DPL INC	COM	233293109	61	3850 SH	DEF	11
DPL INC	COM	233293109	943	61291 SH	DEF	2
DPL INC	COM	233293109	4782	300000 SH	DEF	6
DPL INC	COM	233293109	1301	81609	DEF	9
DQE INC	COM	23329J104	7137	473600 SH	DEF	6
DQE INC	COM	23329J104	197	13056.3 SH	DEF	12
DR REDDYS LABS LTD	ADR	256135203	427	18300 SH	DEF	3
DRESS BARN INC	COM	261570105	3787	302500 SH	DEF	6
DREXLER TECHNOLOGY CORP	COM	261876106	9	600 SH	DEF	12



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DREYFUS HIGH YIELD STRATEGIE	SH BEN INT	26200S101	130	26409.17	SH	DEF	12
DREYFUS MUN INCOME INC	COM	26201R102	28	2850	SH	DEF	12
DREYFUS STRATEGIC MUN BD FD	COM	26202F107	151	16917	SH	DEF	12
DREYFUS STRATEGIC MUNS INC	COM	261932107	502	50016.34	SH	DEF	12
DRIL-QUIP INC	COM	262037104	73	4000	SH	DEF	12
DRS TECHNOLOGIES INC	COM	23330X100	5	175	SH	DEF	11
DSP GROUP INC	COM	23332B106	6	300	SH	DEF	12
DSP GROUP INC	COM	23332B106	918	42200	SH	DEF	3
DSP GROUP INC	COM	23332B106	7	300	SH	DEF	11
DST SYS INC DEL	COM	233326107	2	60	SH	DEF	6
DST SYS INC DEL	COM	233326107	1168	30740	SH	DEF	12
DTE ENERGY CO	COM	233331107	121	3143.83	SH	DEF	12
DTE ENERGY CO	COM	233331107	152	4055	SH	DEF	2
DTE ENERGY CO	COM	233331107	19	500	SH	DEF	11
DTE ENERGY CO	COM	233331107	16	420	SH	DEF	6
DTE ENERGY CO	COM	233331107	8	200	SH	DEF	3
DTF TAX-FREE INCOME INC	COM	23334J107	12	698	SH	DEF	12
DU PONT E I DE NEMOURS & CO	COM	263534109	9827	235997.02	SH	DEF	12
DU PONT E I DE NEMOURS & CO	COM	263534109	1507	36200	SH	DEF	1
DU PONT E I DE NEMOURS & CO	COM	263534109	1328	31490		DEF	9
DU PONT E I DE NEMOURS & CO	COM	263534109	12161	292059	SH	DEF	6
DU PONT E I DE NEMOURS & CO	COM	263534109	48	1160	SH	DEF	1
DU PONT E I DE NEMOURS & CO	COM	263534109	549	13183	SH	DEF	11
DU PONT E I DE NEMOURS & CO	COM	263534109	14386	345490	SH	DEF	3
DU PONT E I DE NEMOURS & CO	COM	263534109	1674	39063	SH	DEF	2
DU PONT E I DE NEMOURS & CO	COM	263534109	4544	109114	SH	DEF	5
DU PONT E I DE NEMOURS & CO	COM	263534109	7086	170184	SH	DEF	4
DUANE READE INC	COM	263578106	579	39255	SH	DEF	12
DUANE READE INC	COM	263578106	3	175	SH	DEF	11
DUANE READE INC	COM	263578106	3049	206710	SH	DEF	6
DUCKWALL-ALCO STORES INC NEW	COM	264142100	546	50300	SH	DEF	6
DUCOMMUN INC DEL	COM	264147109	1770	125500	SH	DEF	6
DUFF & PHELPS UTIL CORP BD T	COM	26432K108	546	36204.12	SH	DEF	12
DUKE ENERGY CORP	COM	264399106	8175	409791.22	SH	DEF	12
DUKE ENERGY CORP	COM	264399106	354	17775	SH	DEF	5
DUKE ENERGY CORP	COM	264399106	343	17200	SH	DEF	3
DUKE ENERGY CORP	COM	264399106	4190	210000	SH	DEF	10
DUKE ENERGY CORP	COM	264399106	37	1865	SH	DEF	11
DUKE ENERGY CORP	COM	264399106	4648	233001	SH	DEF	6
DUKE ENERGY CORP	COM	264399106	743	39911		DEF	9
DUKE ENERGY CORP	COM	264399106	200	10000	SH	DEF	4
DUKE ENERGY CORP	COM	264399106	2787	150902	SH	DEF	2
DUKE REALTY CORP	COM NEW	264411505	76	2750	SH	DEF	11
DUKE REALTY CORP	COM NEW	264411505	1966	71371.7	SH	DEF	12
DUKE REALTY CORP	COM NEW	264411505	2011	70600	SH	DEF	2
DUN & BRADSTREET CORP DEL NE	COM	26483E100	34669	843530	SH	DEF	3
DURA AUTOMOTIVE SYSTEMS CORP	CL A	265903104	2578	255470	SH	DEF	3
DURA AUTOMOTIVE SYSTEMS CORP	CL A	265903104	2202	218228	SH	DEF	6
DURA AUTOMOTIVE SYSTEMS CORP	CL A	265903104	10	1000	SH	DEF	12
DURATEK INC	COM	26658Q102	3	400	SH	DEF	12
DURECT CORP	COM	266605104	10	4000	SH	DEF	12
DUSA PHARMACEUTICALS INC	COM	266898105	1	400	SH	DEF	2
DUSA PHARMACEUTICALS INC	COM	266898105	1	300	SH	DEF	12
DVI INC	COM	233343102	867	185700	SH	DEF	6
DYCOM INDS INC	COM	267475101	15	950	SH	DEF	12
DYCOM INDS INC	COM	267475101	41695	2537852	SH	DEF	6
DYCOM INDS INC	COM	267475101	7	400	SH	DEF	11
DYNEGY INC NEW	CL A	26816Q101	57	13683.22	SH	DEF	12
DYNEX CAP INC	PFD CV C 9.73%	26817Q407	47	1500	SH	DEF	2
DYNEX CAP INC	COM NEW	26817Q506	15	2475	SH	DEF	12
E M C CORP MASS	COM	268648102	3398	324536	SH	DEF	12
E M C CORP MASS	COM	268648102	308	17750		DEF	9

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E M C CORP MASS	COM	268648102	344	30825		DEF	9
E M C CORP MASS	COM	268648102	219	21925	SH	DEF	2
E M C CORP MASS	COM	268648102	46	4427	SH	DEF	11
E M C CORP MASS	COM	268648102	283	27050	SH	DEF	4
E M C CORP MASS	COM	268648102	746	71257	SH	DEF	5
E TRADE GROUP INC	COM	269246104	671	78900	SH	DEF	8
E TRADE GROUP INC	COM	269246104	53859	6252840	SH	DEF	6
E TRADE GROUP INC	COM	269246104	496	58383	SH	DEF	12
E TRADE GROUP INC	COM	269246104	353	41500	SH	DEF	3
E TRADE GROUP INC	COM	269246104	9314	1095800	SH	DEF	10
EAGLE BANCORP INC MD	COM	268948106	254	17250	SH	DEF	12
EARTHLINK INC	COM	270321102	2045	256300	SH	DEF	3
EARTHLINK INC	COM	270321102	1	100	SH	DEF	1
EARTHLINK INC	COM	270321102	55	6989	SH	DEF	12
EARTHSHELL CORP	COM	27032B100	4	9765	SH	DEF	12
EAST WEST BANCORP INC	COM	27579R104	61	1700	SH	DEF	11
EAST WEST BANCORP INC	COM	27579R104	6857	189725	SH	DEF	1
EAST WEST BANCORP INC	COM	27579R104	4900	135630	SH	DEF	3
EASTERN AMERN NAT GAS TR	SPERS RCT UNIT	276217106	799	37585	SH	DEF	12
EASTERN CO	COM	276317104	583	39900	SH	DEF	6
EASTERN VA BANKSHARES INC	COM	277196101	2992	130616	SH	DEF	12
EASTGROUP PPTY INC	COM	277276101	14	500	SH	DEF	12
EASTMAN CHEM CO	COM	277432100	7	216	SH	DEF	4
EASTMAN CHEM CO	COM	277432100	453	14290	SH	DEF	12
EASTMAN CHEM CO	COM	277432100	7478	236107	SH	DEF	6
EASTMAN CHEM CO	COM	277432100	1	30	SH	DEF	1
EASTMAN CHEM CO	COM	277432100	9	267	SH	DEF	2
EASTMAN KODAK CO	COM	277461109	314	11709		DEF	9
EASTMAN KODAK CO	COM	277461109	10503	384030.69	SH	DEF	12
EASTMAN KODAK CO	COM	277461109	453498	16581277	SH	DEF	10
EASTMAN KODAK CO	COM	277461109	4305	157400	SH	DEF	3
EASTMAN KODAK CO	COM	277461109	2121	77574	SH	DEF	16
EASTMAN KODAK CO	COM	277461109	186	6784	SH	DEF	11
EASTMAN KODAK CO	COM	277461109	10045	367290	SH	DEF	6
EASTMAN KODAK CO	COM	277461109	168	6847	SH	DEF	2
EASTMAN KODAK CO	COM	277461109	230550	8429622	SH	DEF	8
EASTMAN KODAK CO	COM	277461109	3	120	SH	DEF	1
EATON CORP	COM	278058102	4355	55400	SH	DEF	3
EATON CORP	COM	278058102	973	12375	SH	DEF	12
EATON CORP	COM	278058102	2	30	SH	DEF	6
EATON CORP	COM	278058102	228	2750	SH	DEF	2
EATON CORP	COM	278058102	49	625	SH	DEF	11
EATON VANCE CORP	COM NON VTG	278265103	626	19800	SH	DEF	12
EATON VANCE INS MUN BD FD	COM	27827X101	374	25508.66	SH	DEF	12
EATON VANCE INS MUN BD FD II	COM	27827K109	20	1333	SH	DEF	12
EATON VANCE INS PA MUN BD FD	COM	27828W102	35	2200	SH	DEF	12
EATON VANCE MUNI INCOME TRUS	SH BEN INT	27826U108	102	6753.85	SH	DEF	12
EATON VANCE NJ MUNI INCOME T	SH BEN INT	27826V106	28	1800	SH	DEF	12
EATON VANCE SR INCOME TR	SH BEN INT	27826S103	73	8155.37	SH	DEF	12
EBAY INC	COM	278642103	419	4018	SH	DEF	16
EBAY INC	COM	278642103	282	2710		DEF	9
EBAY INC	COM	278642103	73	700	SH	DEF	4
EBAY INC	COM	278642103	36	350	SH	DEF	1
EBAY INC	COM	278642103	1116	10714	SH	DEF	12
EBAY INC	COM	278642103	229	2200	SH	DEF	3
EBAY INC	COM	278642103	47	450	SH	DEF	11
EBAY INC	COM	278642103	91446	877772	SH	DEF	10
EBAY INC	COM	278642103	46688	448150	SH	DEF	8
ECHELON CORP	COM	27874N105	296	21500	SH	DEF	12
ECHOSTAR COMMUNICATIONS NEW	CL A	278762109	293	8449	SH	DEF	12
ECHOSTAR COMMUNICATIONS NEW	CL A	278762109	17	500	SH	DEF	3
ECI TELECOM LTD	ORD	268258100	1	200	SH	DEF	12

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ECLIPSYS CORP	COM	278856109	74	7107	SH	DEF	12
ECOLAB INC	COM	278865100	160	6240	SH	DEF	11
ECOLAB INC	COM	278865100	1467	57298	SH	DEF	12
ECOLAB INC	COM	278865100	51	2000		DEF	9
ECOLAB INC	COM	278865100	10	400	SH	DEF	2
EDELBROCK CORP	COM	279434104	311	30020	SH	DEF	6
EDISON INTL	COM	281020107	9191	559420	SH	DEF	6
EDISON INTL	COM	281020107	183	11112.28	SH	DEF	12
EDO CORP	COM	281347104	27	1400	SH	DEF	2
EDO CORP	COM	281347104	73	4100	SH	DEF	12
EDUCATION MGMT CORP	COM	28139T101	42	800	SH	DEF	4
EDUCATION MGMT CORP	COM	28139T101	2	40	SH	DEF	12
EDWARDS AG INC	COM	281760108	2	50	SH	DEF	6
EDWARDS AG INC	COM	281760108	258	7538	SH	DEF	12
EDWARDS LIFESCIENCES CORP	COM	28176E108	14839	461690	SH	DEF	3
EFUNDS CORP	COM	28224R101	61	5296	SH	DEF	6
EGAIN COMMUNICATIONS	COM	28225C103	0	100	SH	DEF	12
EL PASO CORP	COM	28336L109	187	23100	SH	DEF	3
EL PASO CORP	COM	28336L109	12544	1550155	SH	DEF	6
EL PASO CORP	COM	28336L109	634	77414	SH	DEF	2
EL PASO CORP	COM	28336L109	0	20	SH	DEF	1
EL PASO CORP	COM	28336L109	691	85524.05	SH	DEF	12
EL PASO CORP	DBCV	2/2 28336LAC3	89022	201180000	PRN	DEF	15
EL PASO CORP	DBCV	2/2 28336LAC3	137	310000	PRN	DEF	
EL PASO ELEC CO	COM NEW	283677854	15565	1262713	SH	DEF	6
EL PASO ELEC CO	COM NEW	283677854	1102	89400	SH	DEF	12
EL PASO ENERGY CAP TR I	PFD CV TR SECS	283678209	58	2000	SH	DEF	12
ELAN PLC	ADR	284131208	6	1000	SH	DEF	11
ELBIT SYS LTD	ORD	M3760D101	6	300	SH	DEF	11
ELBIT SYS LTD	ORD	M3760D101	4	200	SH	DEF	12
ELECTRO SCIENTIFIC INDS	COM	285229100	212	14015	SH	DEF	12
ELECTROGLAS INC	COM	285324109	1	500	SH	DEF	12
ELECTRONIC ARTS INC	COM	285512109	251	3400	SH	DEF	3
ELECTRONIC ARTS INC	COM	285512109	1229	16625	SH	DEF	1
ELECTRONIC ARTS INC	COM	285512109	276	3725	SH	DEF	12
ELECTRONIC ARTS INC	COM	285512109	23	300	SH	DEF	2
ELECTRONIC ARTS INC	COM	285512109	44	600	SH	DEF	4
ELECTRONIC ARTS INC	COM	285512109	3714	50261	SH	DEF	11
ELECTRONIC DATA SYS NEW	COM	285661104	5049	235372.3	SH	DEF	12
ELECTRONIC DATA SYS NEW	COM	285661104	0	16	SH	DEF	1
ELECTRONIC DATA SYS NEW	COM	285661104	18	810	SH	DEF	2
ELECTRONIC DATA SYS NEW	COM	285661104	245	11400	SH	DEF	3
ELECTRONIC DATA SYS NEW	COM	285661104	16420	761450	SH	DEF	6
ELECTRONIC DATA SYS NEW	COM	285661104	16088	750000	SH	DEF	10
ELECTRONIC DATA SYS NEW	COM	285661104	2735	127500	SH	DEF	8
ELECTRONIC DATA SYS NEW	COM	285661104	74	3440	SH	DEF	11
ELECTRONICS BOUTIQUE HLDGS C	COM	286045109	21	900	SH	DEF	12
ELECTRONICS BOUTIQUE HLDGS C	COM	286045109	6228	271500	SH	DEF	6
ELECTRONICS BOUTIQUE HLDGS C	COM	286045109	8	350	SH	DEF	11
ELECTRONICS BOUTIQUE HLDGS C	COM	286045109	1411	61500	SH	DEF	3
ELECTRONICS FOR IMAGING INC	COM	286082102	136	6694	SH	DEF	12
ELECTRONICS FOR IMAGING INC	COM	286082102	788	39000	SH	DEF	3
ELECTRONICS FOR IMAGING INC	COM	286082102	43015	2119038	SH	DEF	6
ELKCORP	COM	287456107	344	15300	SH	DEF	3
ELLIS PERRY INTL INC	COM	288853104	1	35	SH	DEF	12
ELLIS PERRY INTL INC	COM	288853104	1213	62243	SH	DEF	6
ELLSWORTH CONV GROWTH & INCO	COM	289074106	27	3265	SH	DEF	12
ELSCINT LTD NEW	ORD	M40168102	1	160	SH	DEF	12
EMBARCADERO TECHNOLOGIES INC	COM	290787100	9	1300	SH	DEF	12
EMBEX INC	COM	290817105	432	41100	SH	DEF	6
EMCOR GROUP INC	COM	29084Q100	563	11400	SH	DEF	6
EMERGE INTERACTIVE INC	CL A	29088W103	16	20420	SH	DEF	12

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EMERSON ELEC CO	COM	291011104	12095	236688.37	SH	DEF	12
EMERSON ELEC CO	COM	291011104	23305	456062	SH	DEF	6
EMERSON ELEC CO	COM	291011104	826	16164	SH	DEF	5
EMERSON ELEC CO	COM	291011104	635	12417	SH	DEF	11
EMERSON ELEC CO	COM	291011104	8534	167010	SH	DEF	3
EMERSON ELEC CO	COM	291011104	802	15700	SH	DEF	1
EMERSON ELEC CO	COM	291011104	12455	246446	SH	DEF	2
EMERSON RADIO CORP	COM NEW	291087203	1085	161450	SH	DEF	3
EMERSON RADIO CORP	COM NEW	291087203	10	1500	SH	DEF	12
EMISPHERE TECHNOLOGIES INC	COM	291345106	7	2000	SH	DEF	12
EMPIRE DIST ELEC CO	COM	291641108	165	7590	SH	DEF	12
EMS TECHNOLOGIES INC	COM	26873N108	5	350	SH	DEF	12
EMULEX CORP	COM NEW	292475209	6	260	SH	DEF	12
EN POINTE TECHNOLOGIES INC	COM	29247F108	2	3000	SH	DEF	12
ENBRIDGE ENERGY MANAGEMENT L	SHS UNITS LLI	29250X103	2081	45622	SH	DEF	12
ENBRIDGE ENERGY PARTNERS L P	COM	29250R106	1147	23953	SH	DEF	12
ENBRIDGE ENERGY PARTNERS L P	COM	29250R106	14	300	SH	DEF	3
ENBRIDGE INC	COM	29250N105	14238	297050	SH	DEF	14
ENCANA CORP	COM	292505104	72843	1408953	SH	DEF	14
ENCANA CORP	COM	292505104	2779	72416	SH	DEF	12
ENCANA CORP	COM	292505104	58	1500	SH	DEF	11
ENDESA S A	SPONSORED ADR	29258N107	125	7850	SH	DEF	2
ENDO PHARMACEUTICALS HLDGS I	COM	29264F205	7	400	SH	DEF	12
ENDO PHARMACEUTICALS HLDGS I	COM	29264F205	15021	896770	SH	DEF	3
ENDOCARDIAL SOLUTIONS INC	COM	292962107	2	400	SH	DEF	12
ENDOCARE INC	COM	29264P104	30	7408	SH	DEF	12
ENDOLOGIX INC	COM	29266S106	1	200	SH	DEF	12
ENERGEN CORP	COM	29265N108	8	250	SH	DEF	12
ENERGEN CORP	COM	29265N108	3705	111270	SH	DEF	6
ENERGEN CORP	COM	29265N108	8983	269760	SH	DEF	3
ENERGIZER HLDGS INC	COM	29266R108	3	100	SH	DEF	12
ENERGIZER HLDGS INC	COM	29266R108	6148	195800	SH	DEF	3
ENERGY EAST CORP	COM	29266M109	93	4500	SH	DEF	11
ENERGY EAST CORP	COM	29266M109	5993	288694	SH	DEF	6
ENERGY EAST CORP	COM	29266M109	772	37210	SH	DEF	12
ENERPLUS RES FD	UNIT TR G NEW	29274D604	4	135	SH	DEF	14
ENERPLUS RES FD	UNIT TR G NEW	29274D604	73	3150	SH	DEF	12
ENGELHARD CORP	COM	292845104	20	800	SH	DEF	1
ENGELHARD CORP	COM	292845104	2	70	SH	DEF	6
ENGELHARD CORP	COM	292845104	3	141	SH	DEF	12
ENGINEERED SUPPORT SYS INC	COM	292866100	31	750	SH	DEF	12
ENGINEERED SUPPORT SYS INC	COM	292866100	1474	35350	SH	DEF	3
ENNIS BUSINESS FORMS INC	COM	293389102	284	20250	SH	DEF	2
ENNIS BUSINESS FORMS INC	COM	293389102	2829	194400	SH	DEF	6
ENNIS BUSINESS FORMS INC	COM	293389102	457	31400	SH	DEF	3
ENNIS BUSINESS FORMS INC	COM	293389102	4	300	SH	DEF	12
ENPRO INDS INC	COM	29355X107	7	676	SH	DEF	12
ENSCO INTL INC	COM	26874Q100	283	10505.28	SH	DEF	12
ENSCO INTL INC	COM	26874Q100	104	3854	SH	DEF	1
ENSCO INTL INC	COM	26874Q100	443	17300	SH	DEF	2
ENSCO INTL INC	COM	26874Q100	203	7580	SH	DEF	5
ENTERASYS NETWORKS INC	COM	293637104	117	38554	SH	DEF	12
ENTERASYS NETWORKS INC	COM	293637104	65	18845	SH	DEF	6
ENTERASYS NETWORKS INC	COM	293637104	873	288200	SH	DEF	3
ENTERASYS NETWORKS INC	COM	293637104	2	675	SH	DEF	11
ENTERCOM COMMUNICATIONS CORP	CL A	293639100	0	6	SH	DEF	12
ENERGY CORP NEW	COM	29364G103	203	3850	SH	DEF	5
ENERGY CORP NEW	COM	29364G103	6	110	SH	DEF	6
ENERGY CORP NEW	COM	29364G103	815	15438	SH	DEF	12
ENERGY CORP NEW	COM	29364G103	2	30	SH	DEF	11
ENERGY CORP NEW	COM	29364G103	21113	400010	SH	DEF	3
ENTERPRISE PRODS PARTNERS L	COM	293792107	3503	155475	SH	DEF	12

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ENTERTAINMENT PPTYS TR	COM SH BEN INT	29380T105	100	3475 SH	DEF	12
ENTERTAINMENT PPTYS TR	COM SH BEN INT	29380T105	1338	46540 SH	DEF	3
ENTREMED INC	COM	29382F103	1	300 SH	DEF	12
ENTROPIN INC	COM	293844106	1	700 SH	DEF	12
ENTRUST INC	COM	293848107	6	2200 SH	DEF	12
ENVIRONMENTAL ELEMENTS CORP	COM	293940102	15	7629 SH	DEF	12
ENVIRONMENTAL TECTONICS CORP	COM	294092101	55	10600 SH	DEF	12
ENVOY COMMUNICATIONS GROUP I	COM	293986105	0	140 SH	DEF	12
ENZO BIOCHEM INC	COM	294100102	86	3975 SH	DEF	12
ENZON PHARMACEUTICALS INC	COM	293904108	12	930 SH	DEF	12
EOG RES INC	COM	26875P101	39	1000 SH	DEF	2
EOG RES INC	COM	26875P101	543	12975 SH	DEF	12
EPICOR SOFTWARE CORP	COM	29426L108	12	2000 SH	DEF	12
EPICOR SOFTWARE CORP	COM	29426L108	47	7900 SH	DEF	3
EPLUS INC	COM	294268107	1377	129400 SH	DEF	6
EQUIDYNE CORP	COM	29442R105	0	200 SH	DEF	12
EQUIFAX INC	COM	294429105	30	1150 SH	DEF	11
EQUIFAX INC	COM	294429105	2854	109750 SH	DEF	3
EQUIFAX INC	COM	294429105	2215	85180.24 SH	DEF	12
EQUIFAX INC	COM	294429105	2821	108497 SH	DEF	1
EQUITABLE RES INC	COM	294549100	367	9008 SH	DEF	12
EQUITABLE RES INC	COM	294549100	9908	243200 SH	DEF	6
EQUITABLE RES INC	COM	294549100	9653	236930 SH	DEF	3
EQUITABLE RES INC	COM	294549100	24	600 SH	DEF	2
EQUITABLE RES INC	COM	294549100	16	400 SH	DEF	11
EQUITY INCOME FD	UT 1 EX SR-ATT	294700703	21	257 SH	DEF	12
EQUITY INNS INC	COM	294703103	3	500 SH	DEF	12
EQUITY MARKETING INC	COM	294724109	54	3625 SH	DEF	12
EQUITY OFFICE PROPERTIES TRU	COM	294741103	257	9513.41 SH	DEF	12
EQUITY OFFICE PROPERTIES TRU	COM	294741103	1641	58915 SH	DEF	2
EQUITY OFFICE PROPERTIES TRU	COM	294741103	90	3325 SH	DEF	11
EQUITY OFFICE PROPERTIES TRU	PFD CV B 5.25%	294741509	8	155 SH	DEF	2
EQUITY ONE	COM	294752100	108	6560.39 SH	DEF	12
EQUITY RESIDENTIAL	SH BEN INT	29476L107	22	850 SH	DEF	11
EQUITY RESIDENTIAL	PFD CONV E 7%	29476L883	63	2100 SH	DEF	2
EQUITY RESIDENTIAL	PFD CV 1/10 G	29476L859	8	300 SH	DEF	12
EQUITY RESIDENTIAL	SH BEN INT	29476L107	16498	635765 SH	DEF	1
EQUITY RESIDENTIAL	SH BEN INT	29476L107	1445	53848	DEF	9
EQUITY RESIDENTIAL	SH BEN INT	29476L107	1286	47972 SH	DEF	2
EQUITY RESIDENTIAL	SH BEN INT	29476L107	274	10568 SH	DEF	12
ERESOURCE CAP GROUP INC	COM NEW	26883W205	1	2429 SH	DEF	12
ERICSSON L M TEL CO	ADR B SEK 10	294821608	28	2200 SH	DEF	2
ERICSSON L M TEL CO	ADR B SEK 10	294821608	9	800 SH	DEF	11
ERIE INDTY CO	CL A	29530P102	139	3375 SH	DEF	12
ESB FINL CORP	COM	26884F102	5	403 SH	DEF	12
ESCALADE INC	COM	296056104	2	150 SH	DEF	12
ESPEED INC	CL A	296643109	18	900 SH	DEF	12
ESPEED INC	CL A	296643109	1031	52180 SH	DEF	3
ESS TECHNOLOGY INC	COM	269151106	26	2700 SH	DEF	12
ESS TECHNOLOGY INC	COM	269151106	6539	670650 SH	DEF	6
ESSENTIAL THERAPEUTICS INC	COM	29669A108	1	59120 SH	DEF	5
ESTERLINE TECHNOLOGIES CORP	COM	297425100	11	640 SH	DEF	3
ETHAN ALLEN INTERIORS INC	COM	297602104	1892	53825 SH	DEF	12
ETHAN ALLEN INTERIORS INC	COM	297602104	4845	137800 SH	DEF	5
ETHAN ALLEN INTERIORS INC	COM	297602104	8318	236579 SH	DEF	4
ETHAN ALLEN INTERIORS INC	COM	297602104	12	350 SH	DEF	11
ETHAN ALLEN INTERIORS INC	COM	297602104	4	101 SH	DEF	2
ETHYL CORP	COM NEW	297659609	5	499 SH	DEF	11
ETHYL CORP	COM NEW	297659609	0	20 SH	DEF	12
EUROPE FD INC	COM	29874M103	27	3275 SH	DEF	12
EUROPEAN WT FD INC	COM	298792102	23	11395 SH	DEF	12
EUROTECH LTD	COM	298796103	1	10000 SH	DEF	12

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EVANS & SUTHERLAND COMPUTER	COM	299096107	45	8000	SH	DEF	12
EVERCEL INC	COM	299759100	1	400	SH	DEF	12
EVEREST RE GROUP LTD	COM	G3223R108	8	100	SH	DEF	12
EVEREST RE GROUP LTD	COM	G3223R108	25731	335953	SH	DEF	6
EXAR CORP	COM	300645108	0	14	SH	DEF	12
EXCEL TECHNOLOGY INC	COM	30067T103	184	8000	SH	DEF	11
EXCEL TECHNOLOGY INC	COM	30067t103	28	1200	SH	DEF	4
EXCEL TECHNOLOGY INC	COM	30067T103	3	130	SH	DEF	12
EXELON CORP	COM	30161N101	1001	16732	SH	DEF	12
EXELON CORP	COM	30161N101	251	4201	SH	DEF	5
EXELON CORP	COM	30161N101	7590	126910	SH	DEF	3
EXELON CORP	COM	30161N101	322	5692		DEF	9
EXELON CORP	COM	30161N101	24	400	SH	DEF	11
EXELON CORP	COM	30161N101	9	148	SH	DEF	6
EXPEDIA INC	CL A	302125109	19	250	SH	DEF	12
EXPEDIA INC	CL A	302125109	17	226	SH	DEF	1
EXPEDIA INC	*W EXP 02/04/200	302125125	19	350	SH	DEF	12
EXPEDITORS INTL WASH INC	COM	302130109	14	400	SH	DEF	12
EXPLORATION CO	COM NEW	302133202	5	1200	SH	DEF	12
EXPONENT INC	COM	30214U102	1268	82500	SH	DEF	6
EXPRESS SCRIPTS INC	COM	302182100	6856	100540	SH	DEF	3
EXPRESS SCRIPTS INC	COM	302182100	34	500	SH	DEF	12
EXPRESS SCRIPTS INC	COM	302182100	82	1200	SH	DEF	4
EXPRESSJET HOLDINGS INC	CL A	30218U108	13543	896910	SH	DEF	3
EXPRESSJET HOLDINGS INC	CL A	30218U108	3	180	SH	DEF	12
EXTENDED STAY AMER INC	COM	30224P101	3	200	SH	DEF	6
EXTREME NETWORKS INC	COM	30226D106	3	592	SH	DEF	12
EXXON MOBIL CORP	COM	30231G102	42518	1190302	SH	DEF	2
EXXON MOBIL CORP	COM	30231G102	32983	918494	SH	DEF	1
EXXON MOBIL CORP	COM	30231g102	163	4534	SH	DEF	4
EXXON MOBIL CORP	COM	30231G102	46541	1296040.43	SH	DEF	12
EXXON MOBIL CORP	COM	30231G102	7125	198354	SH	DEF	6
EXXON MOBIL CORP	COM	30231G102	4443	123715		DEF	9
EXXON MOBIL CORP	COM	30231G102	1399	38970	SH	DEF	1
EXXON MOBIL CORP	COM	30231G102	6237	173683	SH	DEF	11
EXXON MOBIL CORP	COM	30231G102	79764	2221220	SH	DEF	3
EXXON MOBIL CORP	COM	30231G102	38683	1077226	SH	DEF	5
EZENIA INC	COM	302311105	1	800	SH	DEF	12
F M C CORP	COM NEW	302491303	13139	580600	SH	DEF	6
F M C CORP	COM NEW	302491303	1281	56600	SH	DEF	3
F M C CORP	COM NEW	302491303	8	349	SH	DEF	12
F N B CORP N C	COM	302519103	268	10781	SH	DEF	12
F N B CORP VA	COM	302930102	20	736	SH	DEF	12
F&M BANCORP MD	COM	302367107	681	13817.56	SH	DEF	12
F5 NETWORKS INC	COM	315616102	24	1400	SH	DEF	12
FACTSET RESH SYS INC	COM	303075105	841	19100	SH	DEF	3
FACTUAL DATA CORP	COM	303094106	1339	76940	SH	DEF	3
FACTUAL DATA CORP	COM	303094106	687	39500	SH	DEF	6
FAIR ISAAC & CO INC	COM	303250104	33	645	SH	DEF	12
FAIR ISAAC & CO INC	COM	303250104	19	360	SH	DEF	11
FAIRCHILD SEMICONDUCTOR INTL	CL A	303726103	1	60	SH	DEF	6
FAIRCHILD SEMICONDUCTOR INTL	CL A	303726103	54	4200	SH	DEF	12
FAIRCHILD SEMICONDUCTOR INTL	CL A	303726103	12	950	SH	DEF	11
FAIRCHILD SEMICONDUCTOR INTL	CL A	303726103	6822	533350	SH	DEF	3
FAIRMONT HOTELS RESORTS INC	COM	305204109	2	100	SH	DEF	11
FAIRMONT HOTELS RESORTS INC	COM	305204109	34	1500	SH	DEF	2
FAIRMONT HOTELS RESORTS INC	COM	305204109	40	1693	SH	DEF	12
FALCONSTOR SOFTWARE INC	COM	306137100	3	400	SH	DEF	12
FALMOUTH BANCORP INC	COM	306754102	3	100	SH	DEF	12
FAMILY DLR STORES INC	COM	307000109	827	21665	SH	DEF	12
FAMILY DLR STORES INC	COM	307000109	95	2500	SH	DEF	11
FAMILY DLR STORES INC	COM	307000109	337	9000	SH	DEF	2

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FAMILY DLR STORES INC	COM	307000109	38	1000	SH	DEF	4
FARMER BROS CO	COM	307675108	51	150	SH	DEF	2
FASTENAL CO	COM	311900104	1	38	SH	DEF	12
FBL FINL GROUP INC	CL A	30239F106	9663	479560	SH	DEF	6
FEDDERS CORP	COM NEW	313135501	276	90000	SH	DEF	6
FEDERAL HOME LN MTG CORP	COM	313400301	2005	39500	SH	DEF	6
FEDERAL HOME LN MTG CORP	COM	313400301	8324	163956	SH	DEF	4
FEDERAL HOME LN MTG CORP	COM	313400301	3179	62607.99	SH	DEF	12
FEDERAL HOME LN MTG CORP	COM	313400301	482	9499	SH	DEF	11
FEDERAL HOME LN MTG CORP	COM	313400301	11117	217588	SH	DEF	2
FEDERAL HOME LN MTG CORP	COM	313400301	13049	257018	SH	DEF	3
FEDERAL HOME LN MTG CORP	COM	313400301	3889	76600	SH	DEF	8
FEDERAL HOME LN MTG CORP	COM	313400301	4602	90659	SH	DEF	5
FEDERAL HOME LN MTG CORP	COM	313400301	68	1340	SH	DEF	9
FEDERAL NATL MTG ASSN	COM	313586109	5606	83131	SH	DEF	4
FEDERAL NATL MTG ASSN	COM	313586109	1603	23778	SH	DEF	16
FEDERAL NATL MTG ASSN	COM	313586109	2558	37926	SH	DEF	11
FEDERAL NATL MTG ASSN	COM	313586109	22332	348713	SH	DEF	2
FEDERAL NATL MTG ASSN	COM	313586109	9851	146065	SH	DEF	9
FEDERAL NATL MTG ASSN	COM	313586109	6655	98676	SH	DEF	1
FEDERAL NATL MTG ASSN	COM	313586109	337697	5007368	SH	DEF	10
FEDERAL NATL MTG ASSN	COM	313586109	16430	243621.08	SH	DEF	12
FEDERAL NATL MTG ASSN	COM	313586109	4571	67786	SH	DEF	5
FEDERAL NATL MTG ASSN	COM	313586109	34948	517888	SH	DEF	6
FEDERAL NATL MTG ASSN	COM	313586109	178608	2648397	SH	DEF	8
FEDERAL NATL MTG ASSN	COM	313586109	25266	374637	SH	DEF	3
FEDERAL REALTY INVT TR	SH BEN INT NEW	313747206	109	3400	SH	DEF	11
FEDERAL REALTY INVT TR	SH BEN INT NEW	313747206	41	1225	SH	DEF	2
FEDERAL REALTY INVT TR	SH BEN INT NEW	313747206	1904	59495.7	SH	DEF	12
FEDERAL REALTY INVT TR	SH BEN INT NEW	313747206	1215	36150	SH	DEF	9
FEDERAL SIGNAL CORP	COM	313855108	2672	152075.96	SH	DEF	12
FEDERAL SIGNAL CORP	COM	313855108	202	10416	SH	DEF	2
FEDERAL SIGNAL CORP	COM	313855108	20	1150	SH	DEF	11
FEDERAL SIGNAL CORP	COM	313855108	671	35790	SH	DEF	9
FEDERATED DEPT STORES INC DE	COM	31410H101	711	19300	SH	DEF	5
FEDERATED DEPT STORES INC DE	COM	31410H101	81	2100	SH	DEF	2
FEDERATED DEPT STORES INC DE	COM	31410H101	25490	691745	SH	DEF	6
FEDERATED DEPT STORES INC DE	COM	31410H101	477	12955	SH	DEF	12
FEDERATED DEPT STORES INC DE	COM	31410H101	7	200	SH	DEF	3
FEDERATED INVS INC PA	CL B	314211103	1008	36755	SH	DEF	12
FEDEX CORP	COM	31428X106	240	3695	SH	DEF	2
FEDEX CORP	COM	31428X106	1960	31600	SH	DEF	3
FEDEX CORP	COM	31428X106	9029	145558	SH	DEF	6
FEDEX CORP	COM	31428X106	2003	32286.29	SH	DEF	12
FEDEX CORP	COM	31428X106	50	800	SH	DEF	11
FEI CO	COM	30241L109	12961	690510	SH	DEF	3
FELCOR LODGING TR INC	COM	31430F101	265	33775	SH	DEF	12
FELCOR LODGING TR INC	COM	31430F101	10	1200	SH	DEF	2
FERRELLGAS PARTNERS L.P.	UNIT LTD PART	315293100	163	7200	SH	DEF	12
FERRO CORP	COM	315405100	9	415	SH	DEF	11
FERRO CORP	COM	315405100	1310	59525	SH	DEF	2
FERRO CORP	COM	315405100	36	1600	SH	DEF	12
FFD FINL CORP	COM	30243C107	28	2000	SH	DEF	12
FIBERCORE INC	COM	31563B109	0	500	SH	DEF	12
FIDELITY BANCORP INC DEL	COM	31583B105	366	11300	SH	DEF	6
FIDELITY BANKSHARES INC NEW	COM	31604Q107	3715	166600	SH	DEF	1
FIDELITY BANKSHARES INC NEW	COM	31604Q107	33	1500	SH	DEF	11
FIDELITY NATL FINL INC	COM	316326107	21678	704733	SH	DEF	3
FIDELITY NATL FINL INC	COM	316326107	8	247	SH	DEF	6
FIDELITY NATL FINL INC	COM	316326107	30	968	SH	DEF	12
FIFTH THIRD BANCORP	COM	316773100	2167	37785	SH	DEF	12
FIFTH THIRD BANCORP	COM	316773100	55269	994220	SH	DEF	2

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FIFTH THIRD BANCORP	COM	316773100	105	1827	SH	DEF	11
FIFTH THIRD BANCORP	COM	316773100	3309	57620	SH	DEF	3
FIFTH THIRD BANCORP	COM	316773100	5334	93024	SH	DEF	1
FILENET CORP	COM	316869106	1	30	SH	DEF	12
FINANCIAL FED CORP	COM	317492106	2242	91900	SH	DEF	6
FINANCIAL FED CORP	COM	317492106	366	15000	SH	DEF	1
FINANCIAL INSTNS INC	COM	317585404	1718	73004	SH	DEF	6
FINDWHAT COM	COM	317794105	57	3000	SH	DEF	12
FINLAY ENTERPRISES INC	COM NEW	317884203	2097	126700	SH	DEF	6
FIREPOND INC	COM NEW	318224201	0	100	SH	DEF	12
FIRST AMERN CORP CALIF	COM	318522307	12849	487640	SH	DEF	3
FIRST AMERN CORP CALIF	COM	318522307	8132	308600	SH	DEF	6
FIRST AMERN CORP CALIF	COM	318522307	29	1089	SH	DEF	12
FIRST BANCORP N C	COM	318910106	32	1246	SH	DEF	12
FIRST BANCORP P R	COM	318672102	10574	385200	SH	DEF	3
FIRST BELL BANCORP INC	COM	319301107	1387	54900	SH	DEF	6
FIRST BELL BANCORP INC	COM	319301107	262	10000	SH	DEF	2
FIRST CASH FINL SVCS INC	COM	31942D107	1325	92900	SH	DEF	6
FIRST CHARTER CORP	COM	319439105	141	8082.47	SH	DEF	12
FIRST CMNTY BANCORP CALIF	COM	31983B101	91	2920	SH	DEF	12
FIRST CMNTY BANCORP CALIF	COM	31983B101	135	4380	SH	DEF	2
FIRST CMNTY BANCORP CALIF	COM	31983B101	1200	38830	SH	DEF	3
FIRST CMNTY BANCORP CALIF	COM	31983B101	3027	97125	SH	DEF	1
FIRST COMWLTH FINL CORP PA	COM	319829107	75	5777	SH	DEF	12
FIRST COMWLTH FINL CORP PA	COM	319829107	130	10000	SH	DEF	1
FIRST CTZNS BANCSHARES INC N	CL A	31946M103	11101	110100	SH	DEF	6
FIRST CTZNS BANCSHARES INC N	CL A	31946M103	248	2455	SH	DEF	12
FIRST DATA CORP	COM	319963104	12736	307330	SH	DEF	3
FIRST DATA CORP	COM	319963104	1368	34409	SH	DEF	2
FIRST DATA CORP	COM	319963104	4551	109812	SH	DEF	12
FIRST DATA CORP	COM	319963104	4966	119842	SH	DEF	11
FIRST DATA CORP	COM	319963104	23841	575313	SH	DEF	1
FIRST ESSEX BANCORP INC	COM	320103104	476	10100	SH	DEF	6
FIRST ESSEX BANCORP INC	COM	320103104	117	2485	SH	DEF	12
FIRST ESSEX BANCORP INC	COM	320103104	6568	139325	SH	DEF	1
FIRST FED CAP CORP	COM	319960100	4889	246300	SH	DEF	6
FIRST FINL BANCORP OH	COM	320209109	13	800	SH	DEF	12
FIRST FINL BANKSHARES	COM	32020R109	788	23550	SH	DEF	3
FIRST FINL BANKSHARES	COM	32020R109	627	18750	SH	DEF	1
FIRST FINL CORP IND	COM	320218100	15	283	SH	DEF	12
FIRST FINL FD INC	COM	320228109	456	29495	SH	DEF	12
FIRST FINL HLDGS INC	COM	320239106	54	2000	SH	DEF	12
FIRST FINL HLDGS INC	COM	320239106	8	300	SH	DEF	11
FIRST FRANKLIN CORP	COM	320272107	13	900	SH	DEF	2
FIRST HEALTH GROUP CORP	COM	320960107	3	100	SH	DEF	1
FIRST HEALTH GROUP CORP	COM	320960107	358	12958	SH	DEF	12
FIRST IND CORP	COM	32054R108	2682	156300	SH	DEF	6
FIRST IND CORP	COM	32054R108	11	600	SH	DEF	2
FIRST INDUSTRIAL REALTY TRUS	COM	32054K103	230	7266.14	SH	DEF	12
FIRST MARINER BANCORP	COM	320795107	4	330	SH	DEF	11
FIRST MARINER BANCORP	COM	320795107	58	4550	SH	DEF	12
FIRST MERCHANTS CORP	COM	320817109	596	24620	SH	DEF	3
FIRST MERCHANTS CORP	COM	320817109	37	1515	SH	DEF	12
FIRST MERCHANTS CORP	COM	320817109	30	1260	SH	DEF	6
FIRST MUTUAL BANCSHARES INC	COM	32190E102	724	36223	SH	DEF	6
FIRST REP BK SAN FRANCISCO	COM	336158100	5812	218500	SH	DEF	6
FIRST SENTINEL BANCORP INC	COM	33640T103	22	1400	SH	DEF	11
FIRST ST BANCORPORATION	COM	336453105	3261	118550	SH	DEF	1
FIRST ST BANCORPORATION	COM	336453105	26	950	SH	DEF	12
FIRST TENN NATL CORP	COM	337162101	1110	25290	SH	DEF	12
FIRST TENN NATL CORP	COM	337162101	18	400	SH	DEF	11
FIRST TENN NATL CORP	COM	337162101	2135	49800	SH	DEF	2



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FIRST TENN NATL CORP	COM	337162101	7	160	SH	DEF	6
FIRST UTD CORP	COM	33741H107	6	292	SH	DEF	12
FIRST VA BANKS INC	COM	337477103	1395	32358.87	SH	DEF	12
FIRST W VA BANCORP INC	COM	337493100	30	1500	SH	DEF	11
FIRST W VA BANCORP INC	COM	337493100	39	1903	SH	DEF	12
FIRST YRS INC	COM	337610109	11	900	SH	DEF	11
FIRST YRS INC	COM	337610109	80	6600	SH	DEF	6
FIRSTBANK NW CORP	COM	33762X106	14	500	SH	DEF	12
FIRSTENERGY CORP	COM	337932107	8655	225000	SH	DEF	16
FIRSTENERGY CORP	COM	337932107	8	209	SH	DEF	6
FIRSTENERGY CORP	COM	337932107	12	300	SH	DEF	11
FIRSTENERGY CORP	COM	337932107	58	1686	SH	DEF	2
FIRSTENERGY CORP	COM	337932107	2158	56123.66	SH	DEF	12
FIRSTFED AMER BANCORP INC	COM	337929103	2380	68984	SH	DEF	6
FIRSTFED FINL CORP	COM	337907109	149	4210	SH	DEF	12
FIRSTFED FINL CORP	COM	337907109	1239	35120	SH	DEF	3
FIRSTFED FINL CORP	COM	337907109	9959	282200	SH	DEF	6
FIRSTMERIT CORP	COM	337915102	3301	144450	SH	DEF	6
FIRSTMERIT CORP	COM	337915102	1244	54438	SH	DEF	12
FIRSTMERIT CORP	COM	337915102	9	400	SH	DEF	2
FIRSTSERVICE CORP	SUB VTG SH	33761N109	1	66	SH	DEF	12
FISERV INC	COM	337738108	11	300	SH	DEF	4
FISERV INC	COM	337738108	42	1187	SH	DEF	12
FISERV INC	COM	337738108	5738	161147	SH	DEF	1
FISHER SCIENTIFIC INTL INC	COM NEW	338032204	7517	215380	SH	DEF	3
FIVE STAR QUALITY CARE INC	COM	33832D106	2	1333	SH	DEF	12
FLAGSTAR BANCORP INC	COM	337930101	2516	102900	SH	DEF	3
FLAGSTAR BANCORP INC	COM	337930101	14260	583250	SH	DEF	6
FLANDERS CORP	COM	338494107	123	44500	SH	DEF	12
FLEETBOSTON FINL CORP	COM	339030108	339	11403	SH	DEF	4
FLEETBOSTON FINL CORP	COM	339030108	2586	87044		DEF	9
FLEETBOSTON FINL CORP	COM	339030108	10796	363392	SH	DEF	3
FLEETBOSTON FINL CORP	COM	339030108	315	10368	SH	DEF	2
FLEETBOSTON FINL CORP	COM	339030108	168	5645	SH	DEF	11
FLEETBOSTON FINL CORP	COM	339030108	53753	1804951	SH	DEF	6
FLEETBOSTON FINL CORP	COM	339030108	2975	100136	SH	DEF	5
FLEETBOSTON FINL CORP	COM	339030108	7774	261676.78	SH	DEF	12
FLEETBOSTON FINL CORP	COM	339030108	1657	55758	SH	DEF	8
FLEETWOOD ENTERPRISES INC	COM	339099103	5	500	SH	DEF	2
FLEETWOOD ENTERPRISES INC	COM	339099103	15	2000	SH	DEF	12
FLEMING COS INC	COM	339130106	1	4500	SH	DEF	12
FLEXSTEEL INDS INC	COM	339382103	25	1500	SH	DEF	12
FLEXTRONICS INTL LTD	ORD	Y2573F102	46	4400	SH	DEF	11
FLEXTRONICS INTL LTD	ORD	Y2573F102	113	9846	SH	DEF	2
FLEXTRONICS INTL LTD	ORD	Y2573F102	11332	1079339	SH	DEF	6
FLEXTRONICS INTL LTD	ORD	Y2573F102	11916	1146904	SH	DEF	12
FLIR SYS INC	COM	302445101	145	4810	SH	DEF	12
FLORIDA BANKS INC	COM	340560101	13	1100	SH	DEF	2
FLORIDA EAST COAST INDS	CL A	340632108	437	17085	SH	DEF	12
FLORIDA EAST COAST INDS	CL B	340632207	27	1101	SH	DEF	12
FLORIDA PUB UTILS CO	COM	341135101	3	200	SH	DEF	12
FLORIDA ROCK INDS INC	COM	341140101	2422	58678.21	SH	DEF	12
FLOWERS FOODS INC	COM	343498101	133	6750	SH	DEF	3
FLOWERS FOODS INC	COM	343498101	12	606	SH	DEF	12
FLOWSERVE CORP	COM	34354P105	18978	964800	SH	DEF	6
FLOWSERVE CORP	COM	34354P105	18	905	SH	DEF	12
FLUOR CORP NEW	COM	343412102	2	50	SH	DEF	6
FLUOR CORP NEW	COM	343412102	187	5558.83	SH	DEF	12
FLUSHING FINL CORP	COM	343873105	2404	108540	SH	DEF	3
FLUSHING FINL CORP	COM	343873105	3140	141751	SH	DEF	6
FMC TECHNOLOGIES INC	COM	30249U101	1027	48780	SH	DEF	3
FNB CORP PA	COM	302520101	130	4295.42	SH	DEF	12

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FNB FINANCIAL SERVICES CORP	COM	302526108	743	37323	SH	DEF	6
FOMENTO ECONOMICO MEXICANO S	SPON ADR UNITS	344419106	7300	177195	SH	DEF	3
FONAR CORP	COM	344437108	0	131	SH	DEF	12
FOOT LOCKER INC	COM	344849104	5464	412390	SH	DEF	6
FOOT LOCKER INC	COM	344849104	55	4166	SH	DEF	12
FOOT LOCKER INC	COM	344849104	7	500	SH	DEF	11
FOOTSTAR INC	COM	344912100	0	28	SH	DEF	12
FORD MTR CO CAP TR II	PFD TR CV6.5%	345395206	10480	241265	SH	DEF	6
FORD MTR CO CAP TR II	PFD TR CV6.5%	345395206	1666	38340	SH	DEF	12
FORD MTR CO CAP TR II	PFD TR CV6.5%	345395206	15	350	PRN	DEF	15
FORD MTR CO CAP TR II	PFD TR CV6.5%	345395206	65	1500	SH	DEF	1
FORD MTR CO CAP TR II	PFD TR CV6.5%	345395206	177	4085	SH	DEF	11
FORD MTR CO DEL	COM PAR \$0.01	345370860	309	27332		DEF	9
FORD MTR CO DEL	COM PAR \$0.01	345370860	9661	876939	SH	DEF	6
FORD MTR CO DEL	COM PAR \$0.01	345370860	124	11262	SH	DEF	11
FORD MTR CO DEL	COM PAR \$0.01	345370860	471	44486	SH	DEF	2
FORD MTR CO DEL	COM PAR \$0.01	345370860	4764	433480	SH	DEF	3
FORD MTR CO DEL	COM PAR \$0.01	345370860	5352	486959.58	SH	DEF	12
FOREST CITY ENTERPRISES INC	CL A	345550107	81	1964	SH	DEF	12
FOREST LABS INC	COM	345838106	11	200	SH	DEF	3
FOREST LABS INC	COM	345838106	186	3400	SH	DEF	11
FOREST LABS INC	COM	345838106	161	2940	SH	DEF	4
FOREST LABS INC	COM	345838106	662	12100	SH	DEF	12
FOREST OIL CORP	COM PAR \$0.01	346091705	719	28624	SH	DEF	12
FORGENT NETWORKS INC	COM	34629U103	4	1500	SH	DEF	12
FORRESTER RESH INC	COM	346563109	4	250	SH	DEF	11
FORT DEARBORN INCOME SECS IN	COM	347200107	21	1360	SH	DEF	12
FORTUNE BRANDS INC	COM	349631101	52	1000	SH	DEF	4
FORTUNE BRANDS INC	COM	349631101	1727	33084.01	SH	DEF	12
FORTUNE BRANDS INC	COM	349631101	14502	277820	SH	DEF	6
FORTUNE BRANDS INC	COM	349631101	177	3400	SH	DEF	3
FORTUNE BRANDS INC	COM	349631101	99	1900	SH	DEF	11
FORTUNE BRANDS INC	COM	349631101	239	4280	SH	DEF	2
FORWARD AIR CORP	COM	349853101	2799	110340	SH	DEF	3
FOSSIL INC	COM	349882100	7	300	SH	DEF	12
FOSTER WHEELER LTD	SHS	G36535105	0	200	SH	DEF	12
FOSTER WHEELER LTD	SHS	G36535105	21	10000	SH	DEF	
FOUNDRY NETWORKS INC	COM	35063R100	10	600	SH	DEF	2
FOUNDRY NETWORKS INC	COM	35063R100	67	4650	SH	DEF	12
FOUNDRY NETWORKS INC	COM	35063R100	1528	107130	SH	DEF	3
FOUR SEASONS HOTEL INC	LTD VTG SH	35100E104	813	13960	SH	DEF	14
FOX ENTMT GROUP INC	CL A	35138T107	1049	36458	SH	DEF	12
FOX ENTMT GROUP INC	CL A	35138T107	8928	310200	SH	DEF	3
FPIC INS GROUP INC	COM	302563101	156	11300	SH	DEF	6
FPL GROUP INC	COM	302571104	2463	36842.9	SH	DEF	12
FPL GROUP INC	COM	302571104	202	3232	SH	DEF	2
FPL GROUP INC	COM	302571104	5	80	SH	DEF	6
FPL GROUP INC	COM	302571104	2090	31258		DEF	9
FPL GROUP INC	COM	302571104	208	3110	SH	DEF	11
FRANKLIN ELEC INC	COM	353514102	7084	127298	SH	DEF	12
FRANKLIN ELEC INC	COM	353514102	15	268	SH	DEF	11
FRANKLIN FINL CORP TENN	COM NEW	353523202	12	400	SH	DEF	12
FRANKLIN MULTI-INCOME FD	SH BEN INT	354021107	19	2650	SH	DEF	12
FRANKLIN RES INC	COM	354613101	78	2001	SH	DEF	1
FRANKLIN RES INC	COM	354613101	5	120	SH	DEF	6
FRANKLIN RES INC	COM	354613101	10	250	SH	DEF	11
FRANKLIN RES INC	COM	354613101	431	11026	SH	DEF	12
FRANKLIN UNVL TR	SH BEN INT	355145103	1	200	SH	DEF	12
FREEMARKETS INC	COM	356602102	224	32125	SH	DEF	12
FREEPOR-T-MCMORAN COPPER & GO	PFD CV 0.05SH	35671D501	41	1700	SH	DEF	12
FREEPOR-T-MCMORAN COPPER & GO	CL B	35671D857	22870	933460	SH	DEF	3
FREEPOR-T-MCMORAN COPPER & GO	CL B	35671D857	539	22008	SH	DEF	12

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FREMONT GEN CORP	COM	357288109	2	160	SH	DEF	12
FREMONT GEN CORP	COM	357288109	11179	816000	SH	DEF	3
FREMONT GEN CORP	COM	357288109	16219	1183900	SH	DEF	6
FRESENIUS MED CARE AG	SPONSORED ADR	358029106	5073	303539	SH	DEF	6
FRESH BRANDS INC	COM	35803U108	697	49600	SH	DEF	6
FRESH BRANDS INC	COM	35803U108	8	600	SH	DEF	12
FRESH DEL MONTE PRODUCE INC	ORD	G36738105	4421	172100	SH	DEF	3
FRESH DEL MONTE PRODUCE INC	ORD	G36738105	26	1000	SH	DEF	12
FRIEDMANS INC	CL A	358438109	2532	222700	SH	DEF	6
FRIENDLY ICE CREAM CORP NEW	COM	358497105	186	29500	SH	DEF	6
FRISCHS RESTAURANTS INC	COM	358748101	967	53700	SH	DEF	6
FRONTIER AIRLINES INC NEW	COM	359065109	9	1000	SH	DEF	12
FRONTIER OIL CORP	COM	35914P105	61	4000	SH	DEF	12
FTD INC	CL A	30265Q109	28	1200	SH	DEF	2
FTI CONSULTING INC	COM	302941109	506	20275	SH	DEF	12
FTI CONSULTING INC	COM	302941109	749	30000	SH	DEF	
FTI CONSULTING INC	COM	302941109	169	6750	SH	DEF	11
FUELCELL ENERGY INC	COM	35952H106	161	19685	SH	DEF	12
FULLER H B CO	COM	359694106	8951	405950	SH	DEF	6
FULLER H B CO	COM	359694106	16563	752166	SH	DEF	3
FULTON FINL CORP PA	COM	360271100	742	37319	SH	DEF	12
FULTON FINL CORP PA	COM	360271100	8	420	SH	DEF	11
FURNITURE BRANDS INTL INC	COM	360921100	36	1387	SH	DEF	12
FURNITURE BRANDS INTL INC	COM	360921100	14935	572207	SH	DEF	6
FX ENERGY INC	COM	302695101	16	5000	SH	DEF	
GABELLI ASSET MGMT INC	CL A	36239Y102	8474	233460	SH	DEF	6
GABELLI ASSET MGMT INC	CL A	36239Y102	10083	279300	SH	DEF	6
GABELLI CONV & INCOME SECS F	CONV SECS FD	36240B109	120	11582	SH	DEF	12
GABELLI EQUITY TR INC	COM	362397101	469	62751.82	SH	DEF	12
GABELLI GLOBAL MULTIMEDIA TR	COM	36239Q109	18	2363	SH	DEF	12
GABELLI UTIL TR	COM	36240A101	147	15268	SH	DEF	12
GABLES RESIDENTIAL TR	SH BEN INT	362418105	1048	34669	SH	DEF	12
GABLES RESIDENTIAL TR	SH BEN INT	362418105	30	1000	SH	DEF	11
GADZOOKS INC	COM	362553109	102	18000	SH	DEF	6
GAIAM INC	CL A	36268Q103	62	10500	SH	DEF	6
GALLAGHER ARTHUR J & CO	COM	363576109	1044	38365	SH	DEF	12
GALLAGHER ARTHUR J & CO	COM	363576109	5	200	SH	DEF	11
GALLAHER GROUP PLC	SPONSORED ADR	363595109	14260	360100	SH	DEF	6
GALLAHER GROUP PLC	SPONSORED ADR	363595109	64	1615	SH	DEF	11
GALLAHER GROUP PLC	SPONSORED ADR	363595109	58	1590	SH	DEF	2
GALYANS TRADING INC	COM	36458R101	469	33240	SH	DEF	3
GALYANS TRADING INC	COM	36458R101	152	10766	SH	DEF	6
GAMESTOP CORP	CL A	36466R101	70	5400	SH	DEF	12
GAMESTOP CORP	CL A	36466R101	13247	1025290	SH	DEF	3
GAMETECH INTERNATIONAL INC	COM	36466D102	212	64402	SH	DEF	6
GANNETT INC	COM	364730101	8	100	SH	DEF	6
GANNETT INC	COM	364730101	446	5815	SH	DEF	5
GANNETT INC	COM	364730101	3669	47769.32	SH	DEF	12
GANNETT INC	COM	364730101	2437	31375	SH	DEF	2
GANNETT INC	COM	364730101	7995	104090	SH	DEF	3
GANNETT INC	COM	364730101	233	3030	SH	DEF	11
GAP INC DEL	COM	364760108	981	52281	SH	DEF	12
GAP INC DEL	COM	364760108	109	5800	SH	DEF	3
GAP INC DEL	COM	364760108	25	1312	SH	DEF	11
GARDEN FRESH RESTAURANT CORP	COM	365235100	1	100	SH	DEF	12
GARDEN FRESH RESTAURANT CORP	COM	365235100	526	58407	SH	DEF	6
GARDNER DENVER INC	COM	365558105	106	5200	SH	DEF	3
GARMIN LTD	ORD	G37260109	206	5160	SH	DEF	12
GARTNER INC	CL B	366651206	4	526	SH	DEF	12
GATEWAY FINL HLDGS INC	COM	368140109	1	103	SH	DEF	12
GATEWAY INC	COM	367626108	7	2000	SH	DEF	11
GATEWAY INC	COM	367626108	2	640	SH	DEF	6

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GATEWAY INC	COM	367626108	119	28487		DEF	9
GATEWAY INC	COM	367626108	328	89740	SH	DEF	12
GATX CORP	COM	361448103	293	17925	SH	DEF	12
GATX CORP	COM	361448103	2	100	SH	DEF	6
GAYLORD ENTMT CO NEW	COM	367905106	8	389	SH	DEF	12
GEMSTAR-TV GUIDE INTL INC	COM	36866W106	30212	5935500	SH	DEF	13
GEMSTAR-TV GUIDE INTL INC	COM	36866W106	5562	1092800	SH	DEF	8
GEMSTAR-TV GUIDE INTL INC	COM	36866W106	26727	5250800	SH	DEF	10
GEMSTAR-TV GUIDE INTL INC	COM	36866W106	31	6175	SH	DEF	12
GEMSTAR-TV GUIDE INTL INC	COM	36866W106	46776	9295976	SH	DEF	6
GEN-PROBE INC NEW	COM	36866T103	11474	280050	SH	DEF	3
GENAISSANCE PHARMACEUTICALS	COM	36867W105	1084	694914	SH	DEF	12
GENAISSANCE PHARMACEUTICALS	COM	36867W105	117	75000	SH	DEF	
GENCORP INC	COM	368682100	20	2225	SH	DEF	12
GENCORP INC	COM	368682100	6794	764200	SH	DEF	6
GENE LOGIC INC	COM	368689105	10	1600	SH	DEF	12
GENELABS TECHNOLOGIES INC	COM	368706107	18	11900	SH	DEF	12
GENENTECH INC	COM NEW	368710406	54	700	SH	DEF	2
GENENTECH INC	COM NEW	368710406	58	800	SH	DEF	11
GENENTECH INC	COM NEW	368710406	348	4824	SH	DEF	12
GENENTECH INC	COM NEW	368710406	29326	406628	SH	DEF	1
GENENTECH INC	COM NEW	368710406	91	1266	SH	DEF	4
GENENTECH INC	COM NEW	368710406	14424	-200000	SH	DEF	13
GENERAL AMERN INVS INC	COM	368802104	56	2052.48	SH	DEF	12
GENERAL DYNAMICS CORP	COM	369550108	7	100	SH	DEF	6
GENERAL DYNAMICS CORP	COM	369550108	4366	60219.15	SH	DEF	12
GENERAL DYNAMICS CORP	COM	369550108	296	4085	SH	DEF	16
GENERAL DYNAMICS CORP	COM	369550108	46893	646800	SH	DEF	8
GENERAL DYNAMICS CORP	COM	369550108	2319	31980		DEF	9
GENERAL DYNAMICS CORP	COM	369550108	11527	158992	SH	DEF	1
GENERAL DYNAMICS CORP	COM	369550108	163	2255	SH	DEF	11
GENERAL DYNAMICS CORP	COM	369550108	78857	1087689	SH	DEF	10
GENERAL DYNAMICS CORP	COM	369550108	213	2690	SH	DEF	2
GENERAL ELEC CO	COM	369604103	8082	281804		DEF	9
GENERAL ELEC CO	COM	369604103	65118	2270518	SH	DEF	3
GENERAL ELEC CO	COM	369604103	3371	117546	SH	DEF	4
GENERAL ELEC CO	COM	369604103	67301	2346615.93	SH	DEF	12
GENERAL ELEC CO	COM	369604103	21208	739460	SH	DEF	1
GENERAL ELEC CO	COM	369604103	12042	419871	SH	DEF	5
GENERAL ELEC CO	COM	369604103	8072	281454	SH	DEF	11
GENERAL ELEC CO	COM	369604103	491	17107	SH	DEF	1
GENERAL ELEC CO	COM	369604103	47404	1729438	SH	DEF	2
GENERAL ELEC CO	COM	369604103	9751	340000	SH	DEF	10
GENERAL ELEC CO	COM	369604103	637	22200	SH	DEF	6
GENERAL GROWTH PPTYS INC	COM	370021107	95	1525	SH	DEF	12
GENERAL GROWTH PPTYS INC	COM	370021107	165	2525	SH	DEF	2
GENERAL GROWTH PPTYS INC	COM	370021107	515	8250	SH	DEF	5
GENERAL GROWTH PPTYS INC	COM	370021107	28013	448640	SH	DEF	3
GENERAL MARITIME CORP	SHS	Y2692M103	130	12800	SH	DEF	3
GENERAL MLS INC	COM	370334104	319	6734	SH	DEF	11
GENERAL MLS INC	COM	370334104	298	6300	SH	DEF	5
GENERAL MLS INC	COM	370334104	221	4600		DEF	9
GENERAL MLS INC	COM	370334104	213	4500	SH	DEF	6
GENERAL MLS INC	COM	370334104	21	452	SH	DEF	4
GENERAL MLS INC	COM	370334104	1787	37700.13	SH	DEF	12
GENERAL MLS INC	COM	370334104	365	7755	SH	DEF	2
GENERAL MTRS CORP	COM	370442105	4	100	SH	DEF	1
GENERAL MTRS CORP	CL H NEW	370442832	131	10250	SH	DEF	11
GENERAL MTRS CORP	CL H NEW	370442832	31	2367	SH	DEF	2
GENERAL MTRS CORP	CL H NEW	370442832	2338	182486	SH	DEF	12
GENERAL MTRS CORP	CL H NEW	370442832	3079	240351	SH	DEF	6
GENERAL MTRS CORP	DEB SR CONV B	370442733	63	2800	SH	DEF	12

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GENERAL MTRS CORP	COM	370442105	11	300	SH	DEF	6
GENERAL MTRS CORP	COM	370442105	2199	61071	SH	DEF	3
GENERAL MTRS CORP	COM	370442105	7523	208975.85	SH	DEF	12
GENERAL MTRS CORP	COM	370442105	1310	36335	SH	DEF	2
GENERAL MTRS CORP	COM	370442105	22	600	SH	DEF	4
GENERAL MTRS CORP	CL H NEW	370442832	97011	7573100	SH	DEF	8
GENERAL MTRS CORP	CL H NEW	370442832	197021	15380233	SH	DEF	10
GENERAL MTRS CORP	CL H NEW	370442832	0	4	SH	DEF	1
GENERAL MTRS CORP	CL H NEW	370442832	234	18300	SH	DEF	3
GENERAL MTRS CORP	CL H NEW	370442832	965	75360	SH	DEF	16
GENERAL MTRS CORP	COM	370442105	248	6892	SH	DEF	11
GENESCO INC	COM	371532102	6225	351700	SH	DEF	6
GENESEE & WYO INC	CL A	371559105	27	1300	SH	DEF	12
GENESEE & WYO INC	CL A	371559105	2380	115725	SH	DEF	6
GENESEE CORP	CL B	371601204	0	52	SH	DEF	12
GENESIS HEALTH VENTURE INC N	COM	37183F107	5370	304933	SH	DEF	6
GENESIS HEALTH VENTURE INC N	COM	37183F107	0	8	SH	DEF	12
GENESIS MICROCHIP INC DEL	COM	37184C103	3	206	SH	DEF	12
GENESIS MICROCHIP INC DEL	COM	37184C103	4	315	SH	DEF	11
GENLYTE GROUP INC	COM	372302109	164	4700	SH	DEF	12
GENLYTE GROUP INC	COM	372302109	8679	248820	SH	DEF	3
GENLYTE GROUP INC	COM	372302109	1465	42000	SH	DEF	6
GENTA INC	COM NEW	37245M207	66	4970	SH	DEF	12
GENTEX CORP	COM	371901109	630	20590	SH	DEF	12
GENTIVA HEALTH SERVICES INC	COM	37247A102	13	1425	SH	DEF	12
GENUINE PARTS CO	COM	372460105	166	5200	SH	DEF	11
GENUINE PARTS CO	COM	372460105	408	12750	SH	DEF	5
GENUINE PARTS CO	COM	372460105	1715	53575	SH	DEF	6
GENUINE PARTS CO	COM	372460105	1045	33505	SH	DEF	2
GENUINE PARTS CO	COM	372460105	4056	126721.57	SH	DEF	12
GENZYME CORP	COM BIOSURGERY	372917708	0	39	SH	DEF	4
GENZYME CORP	COM GENL DIV	372917104	3140	75129	SH	DEF	12
GENZYME CORP	COM GENL DIV	372917104	23	550	SH	DEF	4
GENZYME CORP	COM GENL DIV	372917104	167	4000	SH	DEF	11
GENZYME CORP	COM GENL DIV	372917104	59	1184	SH	DEF	2
GENZYME CORP	COM-MOLECULAR	372917500	7	3185	SH	DEF	12
GENZYME CORP	COM BIOSURGERY	372917708	38	18415	SH	DEF	5
GENZYME CORP	COM BIOSURGERY	372917708	11	5408	SH	DEF	12
GEORGIA GULF CORP	COM PAR \$0.01	373200203	1	73	SH	DEF	12
GEORGIA PAC CORP	COM	373298108	219	11549	SH	DEF	12
GEORGIA PAC CORP	COM	373298108	229	12092	SH	DEF	6
GEORGIA PAC CORP	COM	373298108	241	12700	SH	DEF	3
GERON CORP	COM	374163103	9	1200	SH	DEF	12
GETTY IMAGES INC	COM	374276103	103	2500	SH	DEF	12
GETTY RLTY CORP NEW	COM	374297109	532	23845	SH	DEF	12
GEVITY HR INC	COM	374393106	31	2600	SH	DEF	12
GEVITY HR INC	COM	374393106	307	25960	SH	DEF	3
GIBRALTAR STL CORP	COM	37476F103	170	8325	SH	DEF	6
GIGAMEDIA LTD	ORD	Y2711Y104	4647	3971950	SH	DEF	3
GILEAD SCIENCES INC	COM	375558103	1212	21810	SH	DEF	12
GILEAD SCIENCES INC	COM	375558103	19	350	SH	DEF	1
GILEAD SCIENCES INC	COM	375558103	8	144	SH	DEF	6
GILEAD SCIENCES INC	COM	375558103	100	1797	SH	DEF	4
GILEAD SCIENCES INC	COM	375558103	734	13220	SH	DEF	3
GILLETTE CO	COM	375766102	17	530	SH	DEF	4
GILLETTE CO	COM	375766102	1844	57884	SH	DEF	1
GILLETTE CO	COM	375766102	270	8369	SH	DEF	2
GILLETTE CO	COM	375766102	1486	46647		DEF	9
GILLETTE CO	COM	375766102	6	200	SH	DEF	1
GILLETTE CO	COM	375766102	303	9511	SH	DEF	11
GILLETTE CO	COM	375766102	3692	115882	SH	DEF	3
GILLETTE CO	COM	375766102	8223	258089.43	SH	DEF	12

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GIVEN IMAGING	ORD SHS	M52020100	9	1100	SH	DEF	12
GLACIER BANCORP INC NEW	COM	37637Q105	241	9544	SH	DEF	2
GLACIER BANCORP INC NEW	COM	37637Q105	23	950	SH	DEF	12
GLACIER BANCORP INC NEW	COM	37637Q105	5309	214513	SH	DEF	6
GLACIER BANCORP INC NEW	COM	37637Q105	4733	192250	SH	DEF	1
GLACIER BANCORP INC NEW	COM	37637Q105	27	1100	SH	DEF	11
GLACIER BANCORP INC NEW	COM	37637Q105	2868	116478	SH	DEF	3
GLADSTONE CAPITAL CORP	COM	376535100	509	24630	SH	DEF	3
GLAMIS GOLD LTD	COM	376775102	102	8890	SH	DEF	12
GLAMIS GOLD LTD	COM	376775102	2	100	SH	DEF	14
GLATFELTER	COM	377316104	214	14520	SH	DEF	12
GLATFELTER	COM	377316104	11	775	SH	DEF	11
GLATFELTER	COM	377316104	3	200	SH	DEF	2
GLAXOSMITHKLINE PLC	SPONSORED ADR	37733W105	45	1110	SH	DEF	11
GLAXOSMITHKLINE PLC	SPONSORED ADR	37733W105	22	541	SH	DEF	1
GLAXOSMITHKLINE PLC	SPONSORED ADR	37733W105	330	8679	SH	DEF	2
GLAXOSMITHKLINE PLC	SPONSORED ADR	37733W105	4066	100053	SH	DEF	6
GLAXOSMITHKLINE PLC	SPONSORED ADR	37733W105	1030	25416	SH	DEF	5
GLAXOSMITHKLINE PLC	SPONSORED ADR	37733W105	220	5544		DEF	9
GLB BANCORP INC	COM	361778103	83	7480	SH	DEF	12
GLEN BURNIE BANCORP	COM	377407101	9	400	SH	DEF	12
GLENAYRE TECHNOLOGIES INC	COM	377899109	7	4900	SH	DEF	12
GLENBOROUGH RLTY TR INC	COM	37803P105	17	906	SH	DEF	12
GLIMCHER RLTY TR	SH BEN INT	379302102	118	5250	SH	DEF	12
GLIMCHER RLTY TR	SH BEN INT	379302102	24	1064	SH	DEF	4
GLOBAL HIGH INCOME DLR FD IN	COM	37933G108	135	8200	SH	DEF	12
GLOBAL IMAGING SYSTEMS	COM	37934A100	14	600	SH	DEF	12
GLOBAL IMAGING SYSTEMS	COM	37934A100	2385	102900	SH	DEF	6
GLOBAL IMAGING SYSTEMS	COM	37934A100	24239	1045670	SH	DEF	3
GLOBAL INDS LTD	COM	379336100	11	2300	SH	DEF	12
GLOBAL PMTS INC	COM	37940X102	13071	368200	SH	DEF	3
GLOBAL POWER EQUIPMENT INC	COM	37941P108	3024	650400	SH	DEF	6
GLOBALSANTAFE CORP	SHS	G3930E101	11	465	SH	DEF	11
GLOBALSANTAFE CORP	SHS	G3930E101	1291	55462	SH	DEF	6
GLOBALSANTAFE CORP	SHS	G3930E101	322	13800	SH	DEF	5
GLOBALSANTAFE CORP	SHS	G3930E101	365	15652	SH	DEF	12
GLOBALSANTAFE CORP	SHS	G3930E101	11	500	SH	DEF	2
GLOBESPANVIRATA INC	COM	37957V106	54	6500	SH	DEF	
GLOBESPANVIRATA INC	COM	37957V106	184	22299	SH	DEF	12
GLOBESPANVIRATA INC	COM	37957V106	3284	392790	SH	DEF	3
GLOBESPANVIRATA INC	COM	37957V106	18	2142	SH	DEF	11
GOAMERICA INC	COM	38020R106	10	29352	SH	DEF	12
GOLD BANC CORP INC	COM	379907108	3615	345234	SH	DEF	6
GOLD BANC CORP INC	COM	379907108	2069	197600	SH	DEF	3
GOLDCORP INC NEW	COM	380956409	35	3000	SH	DEF	2
GOLDCORP INC NEW	COM	380956409	49	3000	SH	DEF	14
GOLDCORP INC NEW	COM	380956409	5	400	SH	DEF	11
GOLDCORP INC NEW	COM	380956409	605	50440	SH	DEF	12
GOLDEN WEST FINL CORP DEL	COM	381317106	16	200	SH	DEF	12
GOLDEN WEST FINL CORP DEL	COM	381317106	158	1880	SH	DEF	2
GOLDEN WEST FINL CORP DEL	COM	381317106	650	8125	SH	DEF	5
GOLDEN WEST FINL CORP DEL	COM	381317106	800	10000	SH	DEF	1
GOLDEN WEST FINL CORP DEL	COM	381317106	6	80	SH	DEF	6
GOLDEN WEST FINL CORP DEL	COM	381317106	272	3400	SH	DEF	3
GOLDEN WEST FINL CORP DEL	COM	381317106	2	25	SH	DEF	11
GOLDMAN SACHS GROUP INC	COM	38141G104	104	1203	SH	DEF	2
GOLDMAN SACHS GROUP INC	COM	38141G104	1908	22780	SH	DEF	3
GOLDMAN SACHS GROUP INC	COM	38141G104	1299	15515	SH	DEF	12
GOLDMAN SACHS GROUP INC	COM	38141G104	36262	431601	SH	DEF	6
GOLDMAN SACHS GROUP INC	COM	38141G104	784	9360	SH	DEF	5
GOLDMAN SACHS GROUP INC	COM	38141G104	2679	31986	SH	DEF	11
GOLDMAN SACHS GROUP INC	COM	38141g104	67	800	SH	DEF	4

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GOLDMAN SACHS GROUP INC	COM	38141G104	17584	209961	SH	DEF	1
GOLF TR AMER INC	COM	38168B103	0	150	SH	DEF	12
GOODRICH CORP	COM	382388106	5062	241063.72	SH	DEF	12
GOODRICH CORP	COM	382388106	39	1850	SH	DEF	11
GOODRICH CORP	COM	382388106	1	60	SH	DEF	6
GOODYEAR TIRE & RUBR CO	COM	382550101	153	29133	SH	DEF	12
GOODYEAR TIRE & RUBR CO	COM	382550101	11	2078	SH	DEF	11
GOODYEAR TIRE & RUBR CO	COM	382550101	2	420	SH	DEF	6
GOODYEAR TIRE & RUBR CO	COM	382550101	14	2709		DEF	9
GORMAN RUPP CO	COM	383082104	43	1805	SH	DEF	12
GRACE W R & CO DEL NEW	COM	38388F108	15	3486	SH	DEF	12
GRACO INC	COM	384109104	13	400	SH	DEF	12
GRACO INC	COM	384109104	650	20320	SH	DEF	3
GRAFTECH INTL LTD	COM	384313102	1	100	SH	DEF	2
GRAFTECH INTL LTD	COM	384313102	16	3000	SH	DEF	12
GRAINGER W W INC	COM	384802104	1238	26483	SH	DEF	12
GRAINGER W W INC	COM	384802104	86	1800	SH	DEF	2
GRAINGER W W INC	COM	384802104	119	2550	SH	DEF	11
GRAINGER W W INC	COM	384802104	2	40	SH	DEF	6
GRANITE CONSTR INC	COM	387328107	9309	482420	SH	DEF	6
GRANITE CONSTR INC	COM	387328107	42	2200	SH	DEF	12
GRANT PRIDECO INC	COM	38821g101	7	575	SH	DEF	4
GRANT PRIDECO INC	COM	38821G101	85	7200	SH	DEF	12
GREAT LAKES CHEM CORP	COM	390568103	22	1060	SH	DEF	12
GREAT LAKES REIT INC	COM	390752103	51	3210	SH	DEF	12
GREAT PLAINS ENERGY INC	COM	391164100	18	650	SH	DEF	2
GREAT PLAINS ENERGY INC	COM	391164100	354	12266.46	SH	DEF	12
GREAT PLAINS ENERGY INC	COM	391164100	5606	194130	SH	DEF	6
GREATER ATLANTIC FINANCIAL	COM	391601101	477	67179	SH	DEF	12
GREATER BAY BANCORP	COM	391648102	718	34964.01	SH	DEF	12
GREATER BAY BANCORP	COM	391648102	6	300	SH	DEF	11
GREATER BAY BANCORP	COM	391648102	817	40000	SH	DEF	1
GREATER BAY BANCORP	COM	391648102	17091	852850	SH	DEF	6
GREATER CHINA FD INC	COM	39167B102	29	2765.3	SH	DEF	12
GREEN MOUNTAIN PWR CORP	COM	393154109	9	400	SH	DEF	2
GREENBRIER COS INC	COM	393657101	5441	489055	SH	DEF	6
GREENPOINT FINL CORP	COM	395384100	5	100	SH	DEF	12
GREENPOINT FINL CORP	COM	395384100	34010	667640	SH	DEF	3
GREENPOINT FINL CORP	COM	395384100	11	210	SH	DEF	6
GREENPOINT FINL CORP	COM	395384100	36	700	SH	DEF	4
GREKA ENERGY CORP	COM	397637109	15	2599	SH	DEF	12
GREY WOLF INC	COM	397888108	204	50600	SH	DEF	12
GRIFFON CORP	COM	398433102	279	17435	SH	DEF	12
GRIFFON CORP	COM	398433102	17936	1120970	SH	DEF	3
GROUP 1 AUTOMOTIVE INC	COM	398905109	10	300	SH	DEF	12
GROUP 1 SOFTWARE INC NEW	COM	39943Y103	2802	152880	SH	DEF	12
GROUP 1 SOFTWARE INC NEW	COM	39943Y103	5849	319070	SH	DEF	3
GROUPE CGI INC	CL A SUB VTG	39945C109	243	30336	SH	DEF	14
GRUPO TELEVISIA SA DE CV	SP ADR REP ORD	40049J206	8989	260550	SH	DEF	3
GSI COMMERCE INC	COM	36238G102	0	9	SH	DEF	12
GTC BIOTHERAPEUTICS INC	COM	36238T104	4	1100	SH	DEF	12
GTECH HLDGS CORP	COM	400518106	56795	1508500	SH	DEF	3
GTECH HLDGS CORP	COM	400518106	68	1800	SH	DEF	4
GTSI CORP	COM	36238K103	410	46900	SH	DEF	6
GTSI CORP	COM	36238K103	9	1000	SH	DEF	12
GUIDANT CORP	COM	401698105	196	4000	SH	DEF	2
GUIDANT CORP	COM	401698105	652	14691	SH	DEF	12
GUIDANT CORP	COM	401698105	2	50	SH	DEF	6
GUIDANT CORP	COM	401698105	323	7280	SH	DEF	11
GUIDANT CORP	COM	401698105	7941	178890	SH	DEF	3
GUILFORD PHARMACEUTICALS INC	COM	401829106	12	2300	SH	DEF	2
GUILFORD PHARMACEUTICALS INC	COM	401829106	101	22332.58	SH	DEF	12

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GUITAR CTR MGMT INC	COM	402040109	1206	41600	SH	DEF	12
GULFMARK OFFSHORE INC	COM	402629109	1088	64860	SH	DEF	6
GULFMARK OFFSHORE INC	COM	402629109	10	600	SH	DEF	12
GYMBOREE CORP	COM	403777105	0	4	SH	DEF	12
GYMBOREE CORP	COM	403777105	921	54880	SH	DEF	3
H & Q HEALTHCARE FD	SH BEN INT	404052102	136	7717.74	SH	DEF	12
H & Q LIFE SCIENCES INVS	SH BEN INT	404053100	1802	120364.61	SH	DEF	12
HAIN CELESTIAL GROUP INC	COM	405217100	436	25650	SH	DEF	2
HALLIBURTON CO	COM	406216101	229	10613	SH	DEF	2
HALLIBURTON CO	COM	406216101	20670	898680	SH	DEF	3
HALLIBURTON CO	COM	406216101	2232	97050	SH	DEF	6
HALLIBURTON CO	COM	406216101	1443	62750	SH	DEF	12
HANCOCK FABRICS INC	COM	409900107	199	12300	SH	DEF	12
HANCOCK HLDG CO	COM	410120109	71	1500	SH	DEF	12
HANCOCK HLDG CO	COM	410120109	1127	24100	SH	DEF	3
HANCOCK JOHN FINL SVCS INC	COM	41014S106	262	8528	SH	DEF	5
HANCOCK JOHN FINL SVCS INC	COM	41014S106	26	804	SH	DEF	2
HANCOCK JOHN FINL SVCS INC	COM	41014S106	14151	460500	SH	DEF	6
HANCOCK JOHN FINL SVCS INC	COM	41014S106	4812	156600	SH	DEF	3
HANCOCK JOHN FINL SVCS INC	COM	41014S106	178	5789.37	SH	DEF	12
HANCOCK JOHN FINL TRENDS FD	COM	41014X105	22	1450	SH	DEF	12
HANCOCK JOHN INCOME SECS TR	COM	410123103	232	14755	SH	DEF	12
HANCOCK JOHN INVS TR	COM	410142103	269	12830	SH	DEF	12
HANCOCK JOHN PATRIOT GLOBL D	COM	41013G103	34	2600	SH	DEF	12
HANCOCK JOHN PATRIOT PFD DIV	COM	41013J107	106	8000	SH	DEF	12
HANCOCK JOHN PATRIOT PREM DI	COM	41013Q101	15	1600	SH	DEF	12
HANCOCK JOHN PATRIOT SELCT D	COM	41013U102	1	100	SH	DEF	12
HANCOCK JOHN PFD INCOME FD	SH BEN INT	41013W108	790	30528.35	SH	DEF	12
HANDLEMAN CO DEL	COM	410252100	6758	422400	SH	DEF	6
HANDLEMAN CO DEL	COM	410252100	3847	240430	SH	DEF	3
HANDLEMAN CO DEL	COM	410252100	49	3077	SH	DEF	12
HANDSPRING INC	COM	410293104	3	3000	SH	DEF	12
HANGER ORTHOPEDIC GROUP INC	COM NEW	41043F208	2608	227740	SH	DEF	3
HANGER ORTHOPEDIC GROUP INC	COM NEW	41043F208	38	3350	SH	DEF	12
HANOVER CAP MTG HLDGS INC	COM	410761100	9	700	SH	DEF	12
HANSON PLC	SPON ADR NEW	411352404	5	187	SH	DEF	2
HARBOR FLA BANCSHARES INC	COM	411901101	48	2000	SH	DEF	11
HARBOR FLA BANCSHARES INC	COM	411901101	30	1240	SH	DEF	12
HARBOR FLA BANCSHARES INC	COM	411901101	6310	263343	SH	DEF	1
HARKEN ENERGY CORP	COM NEW	412552309	1	2044	SH	DEF	12
HARLAND JOHN H CO	COM	412693103	27380	1046625	SH	DEF	3
HARLAND JOHN H CO	COM	412693103	4434	169500	SH	DEF	6
HARLEY DAVIDSON INC	COM	412822108	1529	38370		DEF	9
HARLEY DAVIDSON INC	COM	412822108	6999	175598.52	SH	DEF	12
HARLEY DAVIDSON INC	COM	412822108	267	6700	SH	DEF	3
HARLEY DAVIDSON INC	COM	412822108	297	6615	SH	DEF	2
HARLEY DAVIDSON INC	COM	412822108	242	6075	SH	DEF	11
HARLEYSVILLE GROUP INC	COM	412824104	52	2260	SH	DEF	12
HARLEYSVILLE NATL CORP PA	COM	412850109	11	400	SH	DEF	12
HARMAN INTL INDS INC	COM	413086109	12	150	SH	DEF	12
HARMONIC INC	COM	413160102	0	100	SH	DEF	2
HARMONIC INC	COM	413160102	1	183	SH	DEF	12
HARRAHS ENTMT INC	COM	413619107	2406	59780	SH	DEF	3
HARRAHS ENTMT INC	COM	413619107	44	1100	SH	DEF	11
HARRAHS ENTMT INC	COM	413619107	174	4332	SH	DEF	12
HARRIS & HARRIS GROUP INC	COM	413833104	1	130	SH	DEF	12
HARRIS CORP DEL	COM	413875105	93	3089	SH	DEF	12
HARRIS CORP DEL	COM	413875105	10	345	SH	DEF	11
HARRIS CORP DEL	COM	413875105	33079	1100790	SH	DEF	3
HARRIS CORP DEL	COM	413875105	4	130	SH	DEF	6
HARSCO CORP	COM	415864107	72	2000	SH	DEF	12
HARSCO CORP	COM	415864107	339	9400	SH	DEF	3



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HARSCO CORP	COM	415864107	36	1000	SH	DEF	4
HARSCO CORP	COM	415864107	15224	422095	SH	DEF	6
HARTE-HANKS INC	COM	416196103	2838	149375	SH	DEF	3
HARTE-HANKS INC	COM	416196103	32	1700	SH	DEF	11
HARTFORD FINL SVCS GROUP INC	COM	416515104	8604	170850	SH	DEF	3
HARTFORD FINL SVCS GROUP INC	COM	416515104	1601	31790.75	SH	DEF	12
HARTFORD FINL SVCS GROUP INC	COM	416515104	10	200	SH	DEF	4
HARTFORD FINL SVCS GROUP INC	COM	416515104	724	14250	SH	DEF	2
HARTFORD FINL SVCS GROUP INC	COM	416515104	433	8248		DEF	9
HARTFORD FINL SVCS GROUP INC	COM	416515104	73	1443	SH	DEF	11
HARTFORD FINL SVCS GROUP INC	COM	416515104	923	18346	SH	DEF	5
HARTFORD FINL SVCS GROUP INC	COM	416515104	13426	265919	SH	DEF	6
HARTFORD FINL SVCS GROUP INC	COM	416515104	9	174	SH	DEF	1
HARVEST NATURAL RESOURCES IN	COM	41754V103	390	61200	SH	DEF	3
HARVEST NATURAL RESOURCES IN	COM	41754V103	3	500	SH	DEF	12
HASBRO INC	COM	418056107	3368	192565	SH	DEF	6
HASBRO INC	COM	418056107	101	5763	SH	DEF	12
HASBRO INC	COM	418056107	49	2687	SH	DEF	2
HATTERAS INCOME SECS INC	COM	419025101	94	6793	SH	DEF	12
HAVAS	SPONSORED ADR	419313101	55	11700	SH	DEF	6
HAVERTY FURNITURE INC	COM	419596101	3875	221400	SH	DEF	6
HAVERTY FURNITURE INC	COM	419596101	194	11110	SH	DEF	12
HAWAIIAN ELEC INDUSTRIES	COM	419870100	85	2000	SH	DEF	2
HAWAIIAN ELEC INDUSTRIES	COM	419870100	2989	65200	SH	DEF	6
HAWAIIAN ELEC INDUSTRIES	COM	419870100	231	5042.35	SH	DEF	12
HAWAIIAN HOLDINGS INC	COM	419879101	4	4492	SH	DEF	2
HAWKINS INC	COM	420261109	358	36000	SH	DEF	6
HAWTHORNE FINL CORP	COM	420542102	1051	30300	SH	DEF	6
HCA INC	COM	404119109	2102	65594.11	SH	DEF	12
HCA INC	COM	404119109	1519	47400	SH	DEF	3
HCA INC	COM	404119109	55	1670	SH	DEF	2
HCA INC	COM	404119109	6	200	SH	DEF	4
HCA INC	COM	404119109	27	850	SH	DEF	11
HCA INC	COM	404119109	381	11900	SH	DEF	6
HCC INS HLDGS INC	COM	404132102	9	300	SH	DEF	12
HCC INS HLDGS INC	COM	404132102	334	11300	SH	DEF	3
HEAD N V	NY REGISTRY SH	422070102	10	4400	SH	DEF	12
HEADWATERS INC	COM	42210P102	7	500	SH	DEF	12
HEALTH CARE PPTY INVS INC	COM	421915109	890	21020.21	SH	DEF	12
HEALTH CARE PPTY INVS INC	COM	421915109	3978	90568		DEF	9
HEALTH CARE PPTY INVS INC	COM	421915109	110	2602	SH	DEF	11
HEALTH CARE PPTY INVS INC	COM	421915109	17	400	SH	DEF	2
HEALTH CARE REIT INC	COM	42217K106	361	11500		DEF	9
HEALTH CARE REIT INC	COM	42217K106	434	14224.5	SH	DEF	12
HEALTH CARE REIT INC	COM	42217K106	106	3475	SH	DEF	11
HEALTH MGMT ASSOC INC NEW	CL A	421933102	494	26800	SH	DEF	12
HEALTH MGMT ASSOC INC NEW	CL A	421933102	5	250	SH	DEF	11
HEALTH MGMT ASSOC INC NEW	CL A	421933102	155	8050	SH	DEF	2
HEALTH NET INC	COM	42222G108	30847	936185	SH	DEF	3
HEALTH NET INC	COM	42222G108	1948	59114	SH	DEF	12
HEALTH NET INC	COM	42222G108	45	1360	SH	DEF	6
HEALTH NET INC	COM	42222G108	348310	10570877	SH	DEF	10
HEALTH NET INC	COM	42222G108	1550	47034	SH	DEF	16
HEALTH NET INC	COM	42222G108	49	1500	SH	DEF	11
HEALTH NET INC	COM	42222G108	156163	4739401	SH	DEF	8
HEALTHCARE RLTY TR	COM	421946104	1473	50548.36	SH	DEF	12
HEALTHCARE RLTY TR	COM	421946104	41	1400	SH	DEF	11
HEALTHSOUTH CORP	COM	421924101	5	10000	SH	DEF	1
HEALTHSOUTH CORP	COM	421924101	43	83024	SH	DEF	12
HEALTHTRONICS SURGICAL SVS I	COM	42222L107	742	82400	SH	DEF	3
HEARST-ARGYLE TELEVISION INC	COM	422317107	8	300	SH	DEF	12
HEARST-ARGYLE TELEVISION INC	COM	422317107	5	190	SH	DEF	11

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HEARST-ARGYLE TELEVISION INC	COM	422317107	381	14700	SH	DEF	3
HEARST-ARGYLE TELEVISION INC	COM	422317107	5	190	SH	DEF	6
HEARTLAND EXPRESS INC	COM	422347104	343	15177	SH	DEF	5
HEARTLAND EXPRESS INC	COM	422347104	7	300	SH	DEF	12
HEARUSA INC	COM NEW	422360305	0	50	SH	DEF	12
HECLA MNG CO	COM	422704106	47	11100	SH	DEF	12
HECTOR COMMUNICATIONS CORP	COM	422730101	396	31700	SH	DEF	6
HEIDRICK & STRUGGLES INTL IN	COM	422819102	27	2100	SH	DEF	12
HEINZ H J CO	COM	423074103	26	800	SH	DEF	4
HEINZ H J CO	COM	423074103	1764	52665	SH	DEF	2
HEINZ H J CO	COM	423074103	5	150	SH	DEF	6
HEINZ H J CO	COM	423074103	2842	86167		DEF	9
HEINZ H J CO	COM	423074103	66	2010	SH	DEF	11
HEINZ H J CO	COM	423074103	69	2100	SH	DEF	3
HEINZ H J CO	COM	423074103	8426	255489.24	SH	DEF	12
HEINZ H J CO	COM	423074103	247	7500	SH	DEF	1
HELEN OF TROY CORP LTD	COM	G4388N106	4	250	SH	DEF	12
HELIX TECHNOLOGY CORP	COM	423319102	4	300	SH	DEF	12
HELIX TECHNOLOGY CORP	COM	423319102	731	44500	SH	DEF	2
HELMERICH & PAYNE INC	COM	423452101	279	10500	SH	DEF	2
HELMERICH & PAYNE INC	COM	423452101	10	345	SH	DEF	11
HELMERICH & PAYNE INC	COM	423452101	429	14700	SH	DEF	5
HELMERICH & PAYNE INC	COM	423452101	19836	681769	SH	DEF	6
HELMERICH & PAYNE INC	COM	423452101	26	900	SH	DEF	12
HEMISPHERX BIOPHARMA INC	COM	42366C103	2	1000	SH	DEF	12
HENRY JACK & ASSOC INC	COM	426281101	27	1515	SH	DEF	4
HERCULES INC	COM	427056106	1327	134075	SH	DEF	12
HERCULES INC	COM	427056106	7710	778800	SH	DEF	6
HERITAGE PPTY INVT TR INC	COM	42725M107	127	4700	SH	DEF	12
HERITAGE PROPANE PARTNERS L	UNIT LTD PARTN	426918108	32	1000	SH	DEF	12
HERLEY INDS INC DEL	COM	427398102	105	6190	SH	DEF	12
HERSHEY FOODS CORP	COM	427866108	1705	24472.37	SH	DEF	12
HERSHEY FOODS CORP	COM	427866108	534	7239	SH	DEF	2
HERSHEY FOODS CORP	COM	427866108	8176	117376	SH	DEF	1
HERSHEY FOODS CORP	COM	427866108	195	2798	SH	DEF	11
HEWLETT PACKARD CO	COM	428236103	17719	831871	SH	DEF	3
HEWLETT PACKARD CO	COM	428236103	1	63	SH	DEF	1
HEWLETT PACKARD CO	COM	428236103	684	32103	SH	DEF	4
HEWLETT PACKARD CO	COM	428236103	11321	531498.08	SH	DEF	12
HEWLETT PACKARD CO	COM	428236103	3	126		DEF	9
HEWLETT PACKARD CO	COM	428236103	3003	136699	SH	DEF	2
HEWLETT PACKARD CO	COM	428236103	211	9901	SH	DEF	11
HEWLETT PACKARD CO	COM	428236103	36836	1729369	SH	DEF	6
HEWLETT PACKARD CO	COM	428236103	3739	175545	SH	DEF	5
HEXCEL CORP NEW	COM	428291108	48	15000	SH	DEF	12
HEXCEL CORP NEW	COM	428291108	16	5000	SH	DEF	
HIBBETT SPORTING GOODS INC	COM	428565105	89	2700	SH	DEF	12
HIBBETT SPORTING GOODS INC	COM	428565105	377	11450	SH	DEF	3
HIBERNIA CORP	CL A	428656102	962	52952	SH	DEF	12
HIBERNIA CORP	CL A	428656102	44	2400	SH	DEF	11
HIBERNIA CORP	CL A	428656102	24289	1337485	SH	DEF	3
HIBERNIA CORP	CL A	428656102	2	100	SH	DEF	6
HIGH INCOME OPPORTUNITY FD I	COM	42967Q105	134	17970	SH	DEF	12
HIGH YIELD PLUS FD INC	COM	429906100	1	200	SH	DEF	12
HIGHWOODS PPTYS INC	COM	431284108	106	4700	SH	DEF	2
HIGHWOODS PPTYS INC	COM	431284108	1895	84961	SH	DEF	12
HILB ROGAL & HAMILTON CO	COM	431294107	344	10110	SH	DEF	12
HILFIGER TOMMY CORP	ORD	G8915Z102	25139	2713962	SH	DEF	6
HILFIGER TOMMY CORP	ORD	G8915Z102	3301	357250	SH	DEF	3
HILFIGER TOMMY CORP	ORD	G8915Z102	11	1200	SH	DEF	12
HILFIGER TOMMY CORP	ORD	G8915Z102	9	1000	SH	DEF	11
HILLENBRAND INDS INC	COM	431573104	632	12553	SH	DEF	2

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HILLENBRAND INDS INC	COM	431573104	17393	344750	SH	DEF	3
HILLENBRAND INDS INC	COM	431573104	47217	935924.96	SH	DEF	12
HILTON HOTELS CORP	COM	432848109	432	33813	SH	DEF	12
HILTON HOTELS CORP	COM	432848109	13	1000	SH	DEF	11
HILTON HOTELS CORP	COM	432848109	29	2000	SH	DEF	2
HISPANIC BROADCASTING CORP	CL A	43357B104	0	15	SH	DEF	12
HITACHI LIMITED	ADR 10 COM	433578507	13	300	SH	DEF	11
HMN FINL INC	COM	40424G108	559	28800	SH	DEF	6
HOLLINGER INTL INC	CL A	435569108	289	26800	SH	DEF	12
HOLLIS-EDEN PHARMACEUTICALS	COM	435902101	152	12000	SH	DEF	12
HOLLY CORP	COM PAR \$0.01	435758305	62	2256	SH	DEF	12
HOLLY CORP	COM PAR \$0.01	435758305	0	16	SH	DEF	2
HOLLYWOOD ENTMT CORP	COM	436141105	23335	1341870	SH	DEF	3
HOLOGIC INC	COM	436440101	0	25	SH	DEF	12
HOLOGIC INC	COM	436440101	178	13600	SH	DEF	3
HOME DEPOT INC	COM	437076102	5	150	SH	DEF	1
HOME DEPOT INC	COM	437076102	21847	658605	SH	DEF	6
HOME DEPOT INC	COM	437076102	71	2132	SH	DEF	4
HOME DEPOT INC	COM	437076102	210278	6348960	SH	DEF	8
HOME DEPOT INC	COM	437076102	1200	36222		DEF	9
HOME DEPOT INC	COM	437076102	30133	909801.58	SH	DEF	12
HOME DEPOT INC	COM	437076102	246	7432	SH	DEF	1
HOME DEPOT INC	COM	437076102	1795	54182	SH	DEF	11
HOME DEPOT INC	COM	437076102	395944	11954843	SH	DEF	10
HOME DEPOT INC	COM	437076102	372	11262	SH	DEF	5
HOME DEPOT INC	COM	437076102	1838	55499	SH	DEF	16
HOME DEPOT INC	COM	437076102	18198	572970	SH	DEF	2
HOME DEPOT INC	COM	437076102	18540	559795	SH	DEF	3
HOME PPTYS N Y INC	COM	437306103	81	2294.35	SH	DEF	12
HOMESTORE INC	COM	437852106	35	20000	SH	DEF	12
HOMESTORE INC	COM	437852106	1471	831170	SH	DEF	3
HON INDS INC	COM	438092108	993	32549	SH	DEF	12
HON INDS INC	COM	438092108	37	1200	SH	DEF	11
HONDA MOTOR LTD	AMERN SHS	438128308	341	16955	SH	DEF	6
HONDA MOTOR LTD	AMERN SHS	438128308	30	1500	SH	DEF	2
HONEYWELL INTL INC	COM	438516106	48145	1789331	SH	DEF	6
HONEYWELL INTL INC	COM	438516106	250	9318	SH	DEF	11
HONEYWELL INTL INC	COM	438516106	11838	440878	SH	DEF	4
HONEYWELL INTL INC	COM	438516106	1792	66740		DEF	9
HONEYWELL INTL INC	COM	438516106	6168	229727.15	SH	DEF	12
HONEYWELL INTL INC	COM	438516106	1138	42400	SH	DEF	8
HONEYWELL INTL INC	COM	438516106	6293	234396	SH	DEF	5
HONEYWELL INTL INC	COM	438516106	8105	301850	SH	DEF	3
HONEYWELL INTL INC	COM	438516106	5394	187683	SH	DEF	2
HOOPER HOLMES INC	COM	439104100	5	800	SH	DEF	11
HOOPER HOLMES INC	COM	439104100	237	36800	SH	DEF	1
HOOPER HOLMES INC	COM	439104100	42	6500	SH	DEF	12
HORACE MANN EDUCATORS CORP N	COM	440327104	35	2150	SH	DEF	12
HORIZON GROUP PPTYS INC	COM	44041U102	2	435	SH	DEF	12
HORIZON HEALTH CORP	COM	44041Y104	22	1338	SH	DEF	12
HORIZON HEALTH CORP	COM	44041Y104	910	56200	SH	DEF	6
HORIZON ORGANIC HOLDING	COM	44043T103	36	1500	SH	DEF	12
HORMEL FOODS CORP	COM	440452100	228	9608.91	SH	DEF	12
HOSPITALITY PPTYS TR	COM SH BEN INT	44106M102	16	500	SH	DEF	3
HOSPITALITY PPTYS TR	COM SH BEN INT	44106M102	1209	38703.4	SH	DEF	12
HOSPITALITY PPTYS TR	COM SH BEN INT	44106M102	418	13250		DEF	9
HOSPITALITY PPTYS TR	COM SH BEN INT	44106M102	17	550	SH	DEF	11
HOST MARRIOTT CORP NEW	COM	44107P104	203	20293		DEF	9
HOST MARRIOTT CORP NEW	COM	44107P104	738	80664.16	SH	DEF	12
HOST MARRIOTT CORP NEW	COM	44107P104	5586	610540	SH	DEF	6
HOST MARRIOTT CORP NEW	COM	44107P104	20	2000	SH	DEF	2
HOT TOPIC INC	COM	441339108	16	600	SH	DEF	12

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HOT TOPIC INC	COM	441339108	742	27520	SH	DEF	3
HOUSEHOLD INTL INC	COM	441815107	0	5167	SH	DEF	12
HOUSTON EXPL CO	COM	442120101	7	200	SH	DEF	12
HOUSTON EXPL CO	COM	442120101	20078	578630	SH	DEF	3
HOUSTON EXPL CO	COM	442120101	15827	456100	SH	DEF	6
HOVNANIAN ENTERPRISES INC	CL A	442487203	2510	42580	SH	DEF	3
HPSC INC	COM	404264103	10	1000	SH	DEF	12
HRPT PPTYS TR	COM SH BEN INT	40426W101	13	1375	SH	DEF	11
HRPT PPTYS TR	COM SH BEN INT	40426W101	271	29450	SH	DEF	12
HRPT PPTYS TR	COM SH BEN INT	40426W101	21	2200	SH	DEF	2
HRPT PPTYS TR	COM SH BEN INT	40426W101	1438	156250	SH	DEF	3
HSBC HLDGS PLC	SPON ADR NEW	404280406	39	655	SH	DEF	11
HSBC HLDGS PLC	SPON ADR NEW	404280406	471	8023	SH	DEF	6
HSBC HLDGS PLC	SPON ADR NEW	404280406	85	1413	SH	DEF	2
HUANENG PWR INTL INC	SPON ADR N	443304100	41	800	SH	DEF	2
HUBBELL INC	CL B	443510201	152	4581	SH	DEF	12
HUBBELL INC	CL B	443510201	513	14422	SH	DEF	2
HUBBELL INC	CL B	443510201	201	6100	SH	DEF	5
HUBBELL INC	CL B	443510201	77	2321	SH	DEF	11
HUBBELL INC	CL A	443510102	2	70	SH	DEF	12
HUDSON RIV BANCORP INC	COM	444128102	84	3000	SH	DEF	3
HUDSON UNITED BANCORP	COM	444165104	193	5458		DEF	9
HUDSON UNITED BANCORP	COM	444165104	38161	1117455	SH	DEF	3
HUDSON UNITED BANCORP	COM	444165104	14	400	SH	DEF	12
HUFFY CORP	COM	444356109	4	600	SH	DEF	12
HUFFY CORP	COM	444356109	9	1200	SH	DEF	2
HUGHES SUPPLY INC	COM	444482103	12480	359650	SH	DEF	6
HUGHES SUPPLY INC	COM	444482103	24	700	SH	DEF	12
HUGOTON RTY TR TEX	UNIT BEN INT	444717102	4636	251930	SH	DEF	3
HUGOTON RTY TR TEX	UNIT BEN INT	444717102	568	30871.41	SH	DEF	12
HUMAN GENOME SCIENCES INC	COM	444903108	110	8620	SH	DEF	12
HUMAN GENOME SCIENCES INC	COM	444903108	38	3010	SH	DEF	4
HUMAN GENOME SCIENCES INC	COM	444903108	43	3300	SH	DEF	2
HUMANA INC	COM	444859102	2	150	SH	DEF	2
HUMANA INC	COM	444859102	15	1000	SH	DEF	11
HUMANA INC	COM	444859102	22110	1463680	SH	DEF	6
HUMANA INC	COM	444859102	36	2386	SH	DEF	12
HUMANA INC	COM	444859102	8539	565510	SH	DEF	3
HUMBOLDT BANCORP	COM	445069107	168	11260	SH	DEF	6
HUMBOLDT BANCORP	COM	445069107	941	63000	SH	DEF	1
HUNT J B TRANS SVCS INC	COM	445658107	12991	340980	SH	DEF	6
HUNT J B TRANS SVCS INC	COM	445658107	828	21935	SH	DEF	12
HUNTINGTON BANCSHARES INC	COM	446150104	4911	238654	SH	DEF	2
HUNTINGTON BANCSHARES INC	COM	446150104	1003	51397	SH	DEF	12
HUNTINGTON BANCSHARES INC	COM	446150104	13	652	SH	DEF	6
HUTCHINSON TECHNOLOGY INC	COM	448407106	36138	1091790	SH	DEF	3
HUTTIG BLDG PRODS INC	COM	448451104	1	292	SH	DEF	12
HYDROGENICS CORP	COM	448882100	4	1000	SH	DEF	12
HYPERCOM CORP	COM	44913M105	4	1000	SH	DEF	12
HYPERION 2005 INVT GRADE OPP	COM	448918102	6	600	SH	DEF	12
HYPERION SOLUTIONS CORP	COM	44914M104	17	500	SH	DEF	12
HYPERION SOLUTIONS CORP	COM	44914M104	16274	482490	SH	DEF	3
HYPERION STRATEGIC MTG INC F	COM	44915C105	68	4627.97	SH	DEF	12
HYPERION TOTAL RETURN & INCO	COM	449145101	88	8874	SH	DEF	12
HYTEK MICROSYSTEMS INC	COM	449180108	1	1400	SH	DEF	12
I2 TECHNOLOGIES INC	COM	465754109	8	8218	SH	DEF	12
IBERIABANK CORP	COM	450828108	6023	123425	SH	DEF	1
IBERIABANK CORP	COM	450828108	2798	57100	SH	DEF	6
IBERIABANK CORP	COM	450828108	78	1600	SH	DEF	12
IBERIABANK CORP	COM	450828108	64	1300	SH	DEF	11
IBIS TECHNOLOGY CORP	COM	450909106	47	6070	SH	DEF	12
ICN PHARMACEUTICALS INC NEW	COM	448924100	8854	528300	SH	DEF	6

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ICN PHARMACEUTICALS INC NEW	COM	448924100	382	22770.67	SH	DEF	12
ICOS CORP	COM	449295104	77	2100	SH	DEF	12
ICU MED INC	COM	44930G107	100	3225	SH	DEF	12
ID BIOMEDICAL CORP	COM	44936D108	12	1115	SH	DEF	12
IDACORP INC	COM	451107106	343	13050	SH	DEF	12
IDACORP INC	COM	451107106	20	750	SH	DEF	11
IDACORP INC	COM	451107106	1540	58700	SH	DEF	6
IDEC PHARMACEUTICALS CORP	COM	449370105	17	500	SH	DEF	3
IDEC PHARMACEUTICALS CORP	COM	449370105	34	1005	SH	DEF	4
IDEC PHARMACEUTICALS CORP	COM	449370105	178	5228	SH	DEF	12
IDEC PHARMACEUTICALS CORP	COM	449370105	12	350	SH	DEF	2
IDENTIX INC	COM	451906101	14	2176	SH	DEF	12
IDENTIX INC	COM	451906101	2	300	SH	DEF	2
IDEX CORP	COM	45167R104	7	200	SH	DEF	12
IDEXX LABS INC	COM	45168D104	44453	1333720	SH	DEF	3
IDEXX LABS INC	COM	45168D104	149	4415	SH	DEF	12
IGATE CORP	COM	45169U105	36	10300	SH	DEF	12
IGEN INC	COM	449536101	2035	65000	SH	DEF	
IGEN INC	COM	449536101	8000	254769	SH	DEF	12
IHOP CORP	COM	449623107	3040	96300	SH	DEF	6
IHOP CORP	COM	449623107	16	500	SH	DEF	12
IHOP CORP	COM	449623107	272	8000		DEF	9
II VI INC	COM	902104108	272	11800	SH	DEF	3
II VI INC	COM	902104108	2	100	SH	DEF	12
IKON OFFICE SOLUTIONS INC	COM	451713101	16467	1850210	SH	DEF	6
IKON OFFICE SOLUTIONS INC	COM	451713101	14	1622	SH	DEF	12
IKON OFFICE SOLUTIONS INC	COM	451713101	281	31600	SH	DEF	
ILEX ONCOLOGY INC	COM	451923106	4728	243950	SH	DEF	3
ILLINOIS TOOL WKS INC	COM	452308109	416	6318	SH	DEF	11
ILLINOIS TOOL WKS INC	COM	452308109	9658	145743	SH	DEF	2
ILLINOIS TOOL WKS INC	COM	452308109	672	10200	SH	DEF	3
ILLINOIS TOOL WKS INC	COM	452308109	211	3200	SH	DEF	1
ILLINOIS TOOL WKS INC	COM	452308109	69	1050	SH	DEF	4
ILLINOIS TOOL WKS INC	COM	452308109	1930	29316.5	SH	DEF	12
ILLUMINA INC	COM	452327109	13	4475	SH	DEF	12
IMAGE ENTMT INC	COM NEW	452439201	2	1000	SH	DEF	12
IMAGISTICS INTERNATIONAL INC	COM	45247T104	13	480	SH	DEF	2
IMAGISTICS INTERNATIONAL INC	COM	45247T104	60	2313	SH	DEF	12
IMATION CORP	COM	45245A107	233	6169	SH	DEF	12
IMATION CORP	COM	45245A107	21732	574610	SH	DEF	3
IMATION CORP	COM	45245A107	38	1000	SH	DEF	11
IMAX CORP	COM	45245E109	492	40300	SH	DEF	14
IMC GLOBAL INC	COM	449669100	0	29	SH	DEF	2
IMC GLOBAL INC	COM	449669100	10272	1529455	SH	DEF	6
IMC GLOBAL INC	COM	449669100	23	3499	SH	DEF	12
IMCLONE SYS INC	COM	45245W109	455	14404.59	SH	DEF	12
IMCLONE SYS INC	COM	45245W109	15810	-500000	SH	DEF	13
IMCLONE SYS INC	COM	45245W109	18	500	SH	DEF	2
IMCLONE SYS INC	COM	45245W109	63	2000		DEF	9
IMMUCOR INC	COM	452526106	82	3750	SH	DEF	12
IMMUNE RESPONSE CORP DEL	COM NEW	45252T205	0	20	SH	DEF	12
IMMUNOGEN INC	COM	45253H101	5	1125	SH	DEF	12
IMMUNOMEDICS INC	COM	452907108	108	17060	SH	DEF	12
IMPAC MTG HLDGS INC	COM	45254P102	180	10785	SH	DEF	12
IMPATH INC	COM	45255G101	6	400	SH	DEF	12
IMPAX LABORATORIES INC	COM	45256B101	0	15	SH	DEF	12
IMPERIAL CHEM INDS PLC	ADR NEW	452704505	2	300	SH	DEF	11
IMPERIAL CHEM INDS PLC	ADR NEW	452704505	10158	1223900	SH	DEF	6
IMPERIAL OIL LTD	COM NEW	453038408	19514	414300	SH	DEF	14
IMPERIAL OIL LTD	COM NEW	453038408	28	800	SH	DEF	12
IMPERIAL OIL LTD	COM NEW	453038408	140	4000	SH	DEF	11
IMPERIAL TOBACCO GROUP PLC	SPONSORED ADR	453142101	6	200	SH	DEF	2

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IMS HEALTH INC	COM	449934108	205	11400	SH	DEF	3
IMS HEALTH INC	COM	449934108	332	18456	SH	DEF	12
IMS HEALTH INC	COM	449934108	360	20354	SH	DEF	2
INAMED CORP	COM	453235103	1692	31710	SH	DEF	3
INCO LTD	COM	453258402	30991	1086275	SH	DEF	14
INCYTE GENOMICS INC	COM	45337C102	0	50	SH	DEF	11
INCYTE GENOMICS INC	COM	45337C102	0	0	SH	DEF	12
INDEPENDENCE CMNTY BK CORP	COM	453414104	1	50	SH	DEF	6
INDEPENDENCE CMNTY BK CORP	COM	453414104	165	5853	SH	DEF	12
INDEPENDENCE FED SVGS BK	COM	453432106	4	242	SH	DEF	12
INDEPENDENT BANK CORP MASS	COM	453836108	41	1800	SH	DEF	11
INDEPENDENT BANK CORP MASS	COM	453836108	1259	55733.33	SH	DEF	12
INDEPENDENT BANK CORP MICH	COM	453838104	2243	87300	SH	DEF	3
INDEVUS PHARMACEUTICALS INC	COM	454072109	153	24473	SH	DEF	12
INDEVUS PHARMACEUTICALS INC	COM	454072109	302	48400	SH	DEF	3
INDYMAC BANCORP INC	COM	456607100	22587	888550	SH	DEF	6
INDYMAC BANCORP INC	COM	456607100	51	2000	SH	DEF	12
INERGY L P	UNIT LTD PTNR	456615103	45	1150	SH	DEF	12
INFORMATICA CORP	COM	45666Q102	19	2706	SH	DEF	12
INFORMATION HLDGS INC	COM	456727106	0	4	SH	DEF	12
INFOSPACE INC	COM NEW	45678T201	3	202	SH	DEF	12
INFOSPACE INC	COM NEW	45678T201	3802	277910	SH	DEF	3
INFOUSA INC NEW	COM	456818301	19220	2364794	SH	DEF	6
ING GROUP N V	SPONSORED ADR	456837103	391	20866	SH	DEF	2
ING GROUP N V	SPONSORED ADR	456837103	9643	540786	SH	DEF	6
ING PRIME RATE TR	SH BEN INT	44977W106	63	8683.06	SH	DEF	12
INGERSOLL-RAND COMPANY LTD	CL A	G4776G101	168	3549	SH	DEF	11
INGERSOLL-RAND COMPANY LTD	CL A	G4776G101	3483	73610.19	SH	DEF	12
INGLES MKTS INC	CL A	457030104	16	1618	SH	DEF	12
INGRAM MICRO INC	CL A	457153104	281	25570	SH	DEF	12
INGRAM MICRO INC	CL A	457153104	177	16050	SH	DEF	5
INGRAM MICRO INC	CL A	457153104	3	310	SH	DEF	6
INKINE PHARMACEUTICALS INC	COM	457214104	468	151575		DEF	9
INKINE PHARMACEUTICALS INC	COM	457214104	29	8700	SH	DEF	12
INNKEEPERS USA TR	COM	4576J0104	15	2000	SH	DEF	2
INNKEEPERS USA TR	COM	4576J0104	314	40493		DEF	9
INNKEEPERS USA TR	COM	4576J0104	699	102825.41	SH	DEF	12
INNOVATIVE SOLUTIONS & SUPPO	COM	45769N105	23	3059	SH	DEF	12
INNOVO GROUP INC	COM PAR \$0.01	457954600	0	33	SH	DEF	12
INSIGHT ENTERPRISES INC	COM	45765U103	8099	809887	SH	DEF	6
INSIGHT ENTERPRISES INC	COM	45765U103	8	750	SH	DEF	12
INSIGHTFUL CORP	COM	45770X100	1	1000	SH	DEF	12
INSITUFORM EAST INC	COM	457662104	1	1000	SH	DEF	12
INSITUFORM TECHNOLOGIES INC	CL A	457667103	559	31600	SH	DEF	12
INSITUFORM TECHNOLOGIES INC	CL A	457667103	18	1000	SH	DEF	11
INSMED INC	COM NEW	457669208	6	2100	SH	DEF	12
INSPIRE PHARMACEUTICALS INC	COM	457733103	9	879	SH	DEF	12
INSTINET GROUP INC	COM	457750107	0	100	SH	DEF	6
INSURED MUN INCOME FD	COM	45809F104	38	2620	SH	DEF	12
INTEGRA BK CORP	COM	45814P105	275	16000	SH	DEF	12
INTEGRA LIFESCIENCES HLDGS C	COM NEW	457985208	5	200	SH	DEF	12
INTEGRAMED AMER INC	COM NEW	45810N302	94	15502	SH	DEF	6
INTEGRATED DEVICE TECHNOLOGY	COM	458118106	21	1875	SH	DEF	12
INTEGRATED ELECTRICAL SVC	COM	45811E103	3625	500000	SH	DEF	6
INTEGRATED SILICON SOLUTION	COM	45812P107	1	200	SH	DEF	12
INTEL CORP	COM	458140100	39191	1604223	SH	DEF	2
INTEL CORP	COM	458140100	253	12140	SH	DEF	4
INTEL CORP	COM	458140100	23982	1152435.17	SH	DEF	12
INTEL CORP	COM	458140100	24138	1159908	SH	DEF	3
INTEL CORP	COM	458140100	2786	133870	SH	DEF	11
INTEL CORP	COM	458140100	1896	91119	SH	DEF	5
INTEL CORP	COM	458140100	56	2710	SH	DEF	1

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INTEL CORP	COM	458140100	20784	-1000000	SH	DEF	13
INTEL CORP	COM	458140100	1897	91148		DEF	9
INTEL CORP	COM	458140100	33388	1604408	SH	DEF	1
INTELIDATA TECHNOLOGIES CORP	COM	45814T107	1	300	SH	DEF	12
INTELLI-CHECK INC	COM	45817G102	58	8100	SH	DEF	12
INTER TEL INC	COM	458372109	18751	875810	SH	DEF	3
INTERCEPT INC	COM	45845L107	1794	213058	SH	DEF	6
INTERCHANGE FINL SVCS S B N	COM	458447109	64	3300	SH	DEF	6
INTERDIGITAL COMMUNICATIONS	COM	45866A105	79	3400	SH	DEF	12
INTERFACE INC	CL A	458665106	9	2000	SH	DEF	12
INTERGRAPH CORP	COM	458683109	904	42740	SH	DEF	6
INTERGRAPH CORP	COM	458683109	1251	59200	SH	DEF	3
INTERGRAPH CORP	COM	458683109	32	1500	SH	DEF	12
INTERLAND INC	COM	458727104	1	645	SH	DEF	12
INTERMET CORP	COM	45881K104	292	84700	SH	DEF	6
INTERMUNE INC	COM	45884X103	0	10	SH	DEF	12
INTERNAP NETWORK SVCS CORP	COM	45885A102	53	51715	SH	DEF	12
INTERNATIONAL ALUM CORP	COM	458884103	109	5000	SH	DEF	12
INTERNATIONAL ASSETS HLDG CO	COM	459028106	6	2515	SH	DEF	12
INTERNATIONAL BANCSHARES COR	COM	459044103	416	11718	SH	DEF	6
INTERNATIONAL BUSINESS MACHS	COM	459200101	19040	232618	SH	DEF	2
INTERNATIONAL BUSINESS MACHS	COM	459200101	32182	389951	SH	DEF	6
INTERNATIONAL BUSINESS MACHS	COM	459200101	305032	3697362	SH	DEF	10
INTERNATIONAL BUSINESS MACHS	COM	459200101	164595	1995092	SH	DEF	8
INTERNATIONAL BUSINESS MACHS	COM	459200101	2219	26900	SH	DEF	5
INTERNATIONAL BUSINESS MACHS	COM	459200101	929	11263	SH	DEF	4
INTERNATIONAL BUSINESS MACHS	COM	459200101	1431	17341	SH	DEF	16
INTERNATIONAL BUSINESS MACHS	COM	459200101	182	2201	SH	DEF	1
INTERNATIONAL BUSINESS MACHS	COM	459200101	7464	90475	SH	DEF	11
INTERNATIONAL BUSINESS MACHS	COM	459200101	2559	31019		DEF	9
INTERNATIONAL BUSINESS MACHS	COM	459200101	46818	567496	SH	DEF	3
INTERNATIONAL BUSINESS MACHS	COM	459200101	47218	572344.5	SH	DEF	12
INTERNATIONAL BUSINESS MACHS	COM	459200101	2948	35733	SH	DEF	1
INTERNATIONAL FLAVORS&FRAGRA	COM	459506101	18	600	SH	DEF	2
INTERNATIONAL FLAVORS&FRAGRA	COM	459506101	925	28955	SH	DEF	12
INTERNATIONAL GAME TECHNOLOG	COM	459902102	2754	26910	SH	DEF	12
INTERNATIONAL GAME TECHNOLOG	COM	459902102	41	400	SH	DEF	11
INTERNATIONAL GAME TECHNOLOG	COM	459902102	573	5600	SH	DEF	5
INTERNATIONAL GAME TECHNOLOG	COM	459902102	82	800	SH	DEF	4
INTERNATIONAL RECTIFIER CORP	COM	460254105	302	11275	SH	DEF	12
INTERNATIONAL RECTIFIER CORP	COM	460254105	1	50	SH	DEF	6
INTERNATIONAL RECTIFIER CORP	COM	460254105	38931	1451560	SH	DEF	3
INTERNATIONAL RECTIFIER CORP	COM	460254105	15	540	SH	DEF	2
INTERNATIONAL RECTIFIER CORP	COM	460254105	5	200	SH	DEF	11
INTERNATIONAL SHIPHOLDING CO	COM NEW	460321201	137	12700	SH	DEF	12
INTERNATIONAL SPEEDWAY CORP	CL A	460335201	49	1250	SH	DEF	12
INTERNATIONAL SPEEDWAY CORP	CL A	460335201	1689	42760	SH	DEF	3
INTERNATIONAL SPEEDWAY CORP	CL A	460335201	79	2000	SH	DEF	
INTERNET ARCHITECTURE HOLDR	DEPOSTRY RCPT	46060A107	3	100	SH	DEF	2
INTERNET CAP GROUP INC	COM	46059C106	33	69330	SH	DEF	12
INTERNET HOLDRS TR	DEPOSIT RCPT	46059W102	4	100	SH	DEF	12
INTERNET PICTURES CORP	COM NEW	46059S200	5	1175	SH	DEF	12
INTERNET SEC SYS INC	COM	46060X107	2	211	SH	DEF	2
INTERNET SEC SYS INC	COM	46060X107	32	2185	SH	DEF	12
INTERPOOL INC	COM	46062R108	2	150	SH	DEF	1
INTERPOOL INC	COM	46062R108	6165	375450	SH	DEF	6
INTERPORE INTL	COM	46062W107	6	500	SH	DEF	12
INTERPUBLIC GROUP COS INC	COM	460690100	416	31091	SH	DEF	4
INTERPUBLIC GROUP COS INC	COM	460690100	130	9726	SH	DEF	12
INTERPUBLIC GROUP COS INC	COM	460690100	67969	5079900	SH	DEF	10
INTERPUBLIC GROUP COS INC	COM	460690100	5	400	SH	DEF	2
INTERPUBLIC GROUP COS INC	COM	460690100	8412	628700	SH	DEF	8

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INTERPUBLIC GROUP COS INC	COM	460690100	3857	288283	SH	DEF	6
INTERPUBLIC GROUP COS INC	COM	460690100	48168	3600000	SH	DEF	13
INTERSIL CORP	CL A	46069S109	129	4859	SH	DEF	12
INTERSTATE BAKERIES CORP DEL	COM	46072H108	9060	713400	SH	DEF	6
INTERSTATE BAKERIES CORP DEL	COM	46072H108	4557	358800	SH	DEF	3
INTERSTATE BAKERIES CORP DEL	COM	46072H108	6	450	SH	DEF	11
INTERSTATE BAKERIES CORP DEL	COM	46072H108	217	17060	SH	DEF	12
INTERSTATE HOTELS & RESRTS I	COM	46088S106	2	458	SH	DEF	12
INTERTAN INC	COM	461120107	6	720	SH	DEF	12
INTERTAPE POLYMER GROUP INC	COM	460919103	15	1850	SH	DEF	14
INTERVOICE INC NEW	COM	461142101	1	271	SH	DEF	12
INTERWOVEN INC	COM	46114T102	33	15000	SH	DEF	12
INTERWOVEN INC	COM	46114T102	2	1058	SH	DEF	12
INTL PAPER CO	COM	460146103	3996	111850	SH	DEF	6
INTL PAPER CO	COM	460146103	129	3600	SH	DEF	11
INTL PAPER CO	COM	460146103	7335	189937	SH	DEF	2
INTL PAPER CO	COM	460146103	492	13780	SH	DEF	5
INTL PAPER CO	COM	460146103	1424	39847.25	SH	DEF	12
INTRABIOTICS PHARMACEUTICALS	COM	46116T100	0	8333	SH	DEF	12
INTRADO INC	COM	46117A100	233	14745	SH	DEF	12
INTRAWARE INC	COM	46118M103	0	100	SH	DEF	12
INTRAWEST CORPORATION	COM NEW	460915200	3	200	SH	DEF	12
INTRAWEST CORPORATION	COM NEW	460915200	121	6800	SH	DEF	14
INTUIT	COM	461202103	14998	336280	SH	DEF	3
INTUIT	COM	461202103	119995	2694700	SH	DEF	8
INTUIT	COM	461202103	213	5400	SH	DEF	9
INTUIT	COM	461202103	18	400	SH	DEF	11
INTUIT	COM	461202103	240382	5398200	SH	DEF	10
INTUIT	COM	461202103	918	20615	SH	DEF	12
INVACARE CORP	COM	461203101	594	17989	SH	DEF	12
INVACARE CORP	COM	461203101	268	8000	SH	DEF	2
INVESTMENT GRADE MUN INCOME	COM	461368102	16	1000	SH	DEF	12
INVESTMENT TECHNOLOGY GRP NE	COM	46145F105	11664	627100	SH	DEF	6
INVESTMENT TECHNOLOGY GRP NE	COM	46145F105	26	1402	SH	DEF	12
INVISION TECHNOLOGIES INC	COM	461851107	4600	187050	SH	DEF	3
INVISION TECHNOLOGIES INC	COM	461851107	11	450	SH	DEF	12
INVITROGEN CORP	COM	46185R100	14301	372420	SH	DEF	3
INVITROGEN CORP	COM	46185R100	219	5703	SH	DEF	12
INVITROGEN CORP	COM	46185R100	2	50	SH	DEF	11
IOMEGA CORP	COM NEW	462030305	9	895	SH	DEF	12
IPC HLDGS LTD	ORD	G4933P101	17217	513780	SH	DEF	3
IPC HLDGS LTD	ORD	G4933P101	20	600	SH	DEF	12
IPSCO INC	COM	462622101	7590	517000	SH	DEF	14
IRON MTN INC PA	COM	462846106	26	700	SH	DEF	12
IRSA INVERSIONERS Y REP S A	GLOBL DEP RCPT	450047204	22	2400	SH	DEF	12
IRVINE SENSORS CORP	COM NEW	463664508	0	10	SH	DEF	12
IRWIN FINL CORP	COM	464119106	11549	445900	SH	DEF	6
IRWIN FINL CORP	COM	464119106	1396	53900	SH	DEF	3
ISCO INTL INC	COM	46426P103	1	2500	SH	DEF	12
ISHARES INC	MSCI HONG KONG	464286871	19	2517	SH	DEF	12
ISHARES INC	MSCI JAPAN	464286848	590	81110	SH	DEF	12
ISHARES TR	S&P MIDCP GROW	464287606	63	620	SH	DEF	12
ISHARES TR	MSCI EAFE IDX	464287465	221	2045	SH	DEF	12
ISHARES TR	RUSSELL MIDCAP	464287499	514	9250	SH	DEF	12
ISHARES TR	S&P MIDCAP 400	464287507	731	7616	SH	DEF	12
ISHARES TR	GLMN SCHS SOFT	464287515	19	600	SH	DEF	12
ISHARES TR	NASDQ BIO INDX	464287556	242	3610	SH	DEF	12
ISHARES TR	1-3 YR TRS BD	464287457	435	5260.92	SH	DEF	12
ISHARES TR	DJ US CON CYCL	464287580	37	757	SH	DEF	12
ISHARES TR	GS CORP BD FD	464287242	553	4822	SH	DEF	12
ISHARES TR	RUSSELL 1000	464287622	26	500	SH	DEF	12
ISHARES TR	RUSL 2000 VALU	464287630	608	4730	SH	DEF	12



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ISHARES TR	RUSL 2000 GROW	464287648	203	4300	SH	DEF	12
ISHARES TR	RUSSELL 2000	464287655	720	8104	SH	DEF	12
ISHARES TR	RUSL 3000 VALU	464287663	20	300	SH	DEF	12
ISHARES TR	DJ US UTILS	464287697	900	16656.06	SH	DEF	12
ISHARES TR	S&P MIDCP VALU	464287705	763	8590	SH	DEF	12
ISHARES TR	COHEN&ST RLTY	464287564	577	6430	SH	DEF	12
ISHARES TR	DJ US HEALTHCR	464287762	639	11728	SH	DEF	12
ISHARES TR	S&P SMLCP GROW	464287887	693	9490	SH	DEF	12
ISHARES TR	S&P SMLCP VALU	464287879	725	8895	SH	DEF	12
ISHARES TR	DJ US BAS MATL	464287838	93	2625	SH	DEF	12
ISHARES TR	DJ CON NON CYCL	464287812	179	4098	SH	DEF	12
ISHARES TR	S&P SMLCAP 600	464287804	855	7800.5	SH	DEF	12
ISHARES TR	7-10 YR TRS BD	464287440	350	3958	SH	DEF	12
ISHARES TR	DJ US FINL SEC	464287788	482	6329	SH	DEF	12
ISHARES TR	DJ US TELECOMM	464287713	546	26381	SH	DEF	12
ISHARES TR	DJ US INDUSTRIAL	464287754	11	259	SH	DEF	12
ISHARES TR	DJ US TECH SEC	464287721	185	4781	SH	DEF	12
ISHARES TR	S&P 100 IDX FD	464287101	153	3100	SH	DEF	12
ISHARES TR	S&P 500 INDEX	464287200	27	276	SH	DEF	4
ISHARES TR	20+ YR TRS BD	464287432	234	2535	SH	DEF	12
ISHARES TR	DJ US ENERGY	464287796	487	11286.43	SH	DEF	12
ISIS PHARMACEUTICALS INC	COM	464330109	4	690	SH	DEF	4
ISIS PHARMACEUTICALS INC	COM	464330109	21	3922	SH	DEF	12
ISLE OF CAPRI CASINOS INC	COM	464592104	446	26952	SH	DEF	12
ISLE OF CAPRI CASINOS INC	COM	464592104	3760	227300	SH	DEF	6
ISTAR FINL INC	COM	45031U101	37	1000	SH	DEF	
ISTAR FINL INC	COM	45031U101	709	19435	SH	DEF	12
ITLA CAP CORP	COM	450565106	2806	70000	SH	DEF	6
ITO YOKADO LTD	ADR NEW	465714301	26	1100	SH	DEF	2
ITT EDUCATIONAL SERVICES INC	COM	45068B109	49	1660	SH	DEF	12
ITT EDUCATIONAL SERVICES INC	COM	45068B109	3822	130660	SH	DEF	3
ITT INDS INC IND	COM	450911102	303	4500	SH	DEF	2
ITT INDS INC IND	COM	450911102	436	6657.62	SH	DEF	12
ITT INDS INC IND	COM	450911102	203	3100	SH	DEF	3
ITT INDS INC IND	COM	450911102	3	40	SH	DEF	6
ITXC CORP	COM	45069F109	71	27350	SH	DEF	12
IVAX CORP	COM	465823102	2401	134499.18	SH	DEF	12
IVAX CORP	COM	465823102	54	3000	SH	DEF	11
IVAX CORP	COM	465823102	246	13810	SH	DEF	5
IVAX CORP	COM	465823102	3221	192400	SH	DEF	2
IVILLAGE INC	COM	46588H105	4	2700	SH	DEF	12
IXYS CORP	COM	46600W106	4	445	SH	DEF	12
J & J SNACK FOODS CORP	COM	466032109	13966	442168	SH	DEF	6
J & J SNACK FOODS CORP	COM	466032109	12	375	SH	DEF	11
J D EDWARDS & CO	COM	281667105	4	300	SH	DEF	12
J P MORGAN CHASE & CO	COM	46625H100	693	20263	SH	DEF	1
J P MORGAN CHASE & CO	COM	46625H100	2282	66764	SH	DEF	16
J P MORGAN CHASE & CO	COM	46625h100	116	3385	SH	DEF	4
J P MORGAN CHASE & CO	COM	46625H100	22770	666191	SH	DEF	3
J P MORGAN CHASE & CO	COM	46625H100	3567	104358	SH	DEF	5
J P MORGAN CHASE & CO	COM	46625H100	59000	1723497	SH	DEF	6
J P MORGAN CHASE & CO	COM	46625H100	20768	607621.27	SH	DEF	12
J P MORGAN CHASE & CO	COM	46625H100	484163	14165109	SH	DEF	10
J P MORGAN CHASE & CO	COM	46625H100	865	25294	SH	DEF	11
J P MORGAN CHASE & CO	COM	46625H100	255036	7461561	SH	DEF	8
J P MORGAN CHASE & CO	COM	46625H100	15306	438054	SH	DEF	2
J P MORGAN CHASE & CO	COM	46625H100	2938	85971		DEF	9
J2 GLOBAL COMMUNICATIONS INC	COM NEW	46626E205	25930	563690	SH	DEF	3
JABIL CIRCUIT INC	COM	466313103	1	55	SH	DEF	11
JABIL CIRCUIT INC	COM	466313103	109	4950	SH	DEF	12
JACK IN THE BOX INC	COM	466367109	9	400	SH	DEF	11
JACK IN THE BOX INC	COM	466367109	44425	1987843	SH	DEF	6

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JACKSONVILLE BANCORP INC	COM	469248108	458	15900	SH	DEF	6
JACOBS ENGR GROUP INC DEL	COM	469814107	11	250	SH	DEF	11
JACOBS ENGR GROUP INC DEL	COM	469814107	127	3008	SH	DEF	12
JAKKS PAC INC	COM	47012E106	5316	399100	SH	DEF	6
JAPAN EQUITY FD INC	COM	471057109	154	28000	SH	DEF	12
JAPAN SMALLER CAPTLZTN FD IN	COM	47109U104	2	230	SH	DEF	12
JDS UNIPHASE CORP	COM	46612J101	145	41500	SH	DEF	5
JDS UNIPHASE CORP	COM	46612J101	391	111431	SH	DEF	12
JDS UNIPHASE CORP	COM	46612J101	254	72500	SH	DEF	6
JDS UNIPHASE CORP	COM	46612J101	23	7170	SH	DEF	2
JDS UNIPHASE CORP	COM	46612J101	35	10000	SH	DEF	
JEFFERIES GROUP INC NEW	COM	472319102	70	1400	SH	DEF	12
JEFFERSON PILOT CORP	COM	475070108	39	950	SH	DEF	1
JEFFERSON PILOT CORP	COM	475070108	192	4625	SH	DEF	11
JEFFERSON PILOT CORP	COM	475070108	329	7688	SH	DEF	9
JEFFERSON PILOT CORP	COM	475070108	5938	139684	SH	DEF	2
JEFFERSON PILOT CORP	COM	475070108	5835	140734.98	SH	DEF	12
JEFFERSON PILOT CORP	COM	475070108	7	170	SH	DEF	6
JETBLUE AWYS CORP	COM	477143101	13850	327500	SH	DEF	10
JETBLUE AWYS CORP	COM	477143101	888	21000	SH	DEF	8
JETBLUE AWYS CORP	COM	477143101	38	900	SH	DEF	12
JETBLUE AWYS CORP	COM	477143101	26575	628400	SH	DEF	13
JLG INDS INC	COM	466210101	99	14500	SH	DEF	6
JLG INDS INC	COM	466210101	87	12760	SH	DEF	12
JO-ANN STORES INC	CL A	47758P109	13217	522430	SH	DEF	3
JOHN HANCOCK BK &THRIFT OPP	SH BEN INT	409735107	203	22997.34	SH	DEF	12
JOHN HANCOCK PREFERRED INC F	COM	41013X106	355	13632.25	SH	DEF	12
JOHNSON & JOHNSON	COM	478160104	8294	160417	SH	DEF	4
JOHNSON & JOHNSON	COM	478160104	25798	498422	SH	DEF	2
JOHNSON & JOHNSON	COM	478160104	4803	92911	SH	DEF	1
JOHNSON & JOHNSON	COM	478160104	4940	95547	SH	DEF	11
JOHNSON & JOHNSON	COM	478160104	8951	173151	SH	DEF	5
JOHNSON & JOHNSON	COM	478160104	1406	27203	SH	DEF	9
JOHNSON & JOHNSON	COM	478160104	31644	612061.42	SH	DEF	12
JOHNSON & JOHNSON	COM	478160104	6101	118000	SH	DEF	10
JOHNSON & JOHNSON	COM	478160104	14825	286744	SH	DEF	1
JOHNSON & JOHNSON	COM	478160104	45708	884098	SH	DEF	3
JOHNSON CTLS INC	COM	478366107	1229	12950	SH	DEF	2
JOHNSON CTLS INC	COM	478366107	452	5277	SH	DEF	12
JOHNSON CTLS INC	COM	478366107	20	230	SH	DEF	6
JOHNSON CTLS INC	COM	478366107	18	214	SH	DEF	11
JOHNSON CTLS INC	COM	478366107	17	200	SH	DEF	3
JOHNSON OUTDOORS INC	CL A	479167108	1187	87000	SH	DEF	6
JOHNSON OUTDOORS INC	CL A	479167108	858	62850	SH	DEF	12
JONES APPAREL GROUP INC	COM	480074103	8	270	SH	DEF	6
JONES APPAREL GROUP INC	COM	480074103	127	4325	SH	DEF	
JONES APPAREL GROUP INC	COM	480074103	6	200	SH	DEF	2
JOS A BANK CLOTHIERS INC	COM	480838101	20	600	SH	DEF	12
JOS A BANK CLOTHIERS INC	COM	480838101	9	260	SH	DEF	3
JOULE INC	COM	481109106	5	5300	SH	DEF	12
JOURNAL REGISTER CO	COM	481138105	9	500	SH	DEF	12
JOY GLOBAL INC	COM	481165108	321	21735	SH	DEF	12
JUNIPER NETWORKS INC	COM	48203R104	37	3000	SH	DEF	
JUNIPER NETWORKS INC	COM	48203R104	835	67495	SH	DEF	12
JUNIPER NETWORKS INC	COM	48203R104	421	33800	SH	DEF	6
JUNIPER NETWORKS INC	COM	48203R104	9	650	SH	DEF	2
K MART CORP	COM	482584109	0	1000	SH	DEF	12
K MART CORP	COM	482584109	0	650	SH	DEF	11
K V PHARMACEUTICAL CO	CL A	482740206	28	1000	SH	DEF	12
K-SWISS INC	CL A	482686102	12	335	SH	DEF	11
K-SWISS INC	CL A	482686102	993	28780	SH	DEF	3
KADANT INC	COM	48282T104	69	3700	SH	DEF	3

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KADANT INC	COM	48282T104	1	79	SH	DEF	1
KADANT INC	COM	48282T104	11	591	SH	DEF	12
KAMAN CORP	CL A	483548103	4025	350300	SH	DEF	6
KAMAN CORP	CL A	483548103	7	571.1	SH	DEF	12
KANEB PIPE LINE PARTNERS L P	SR PREF UNIT	484169107	428	9830	SH	DEF	12
KANEB SERVICES LLC	COM	484173109	676	23150	SH	DEF	3
KANEB SERVICES LLC	COM	484173109	3	100	SH	DEF	12
KANSAS CITY LIFE INS CO	COM	484836101	133	3110	SH	DEF	12
KANSAS CITY SOUTHERN	COM NEW	485170302	11557	951951	SH	DEF	2
KANSAS CITY SOUTHERN	COM NEW	485170302	1237	102820	SH	DEF	12
KANSAS CITY SOUTHERN	COM NEW	485170302	248	20598	SH	DEF	11
KAYDON CORP	COM	486587108	65	3110	SH	DEF	12
KAYDON CORP	COM	486587108	456	20400	SH	DEF	2
KB HOME	COM	48666K109	11286	182090	SH	DEF	3
KB HOME	COM	48666K109	215	3464	SH	DEF	12
KB HOME	COM	48666K109	6	90	SH	DEF	6
KCS ENERGY INC	COM	482434206	34	6350	SH	DEF	12
KEANE INC	COM	486665102	7791	571621	SH	DEF	6
KEANE INC	COM	486665102	34	2500	SH	DEF	12
KEANE INC	COM	486665102	4578	335850	SH	DEF	3
KEITH COMPANIES INC	COM	487539108	807	80810	SH	DEF	6
KELLOGG CO	COM	487836108	62	1840	SH	DEF	2
KELLOGG CO	COM	487836108	68	2000		DEF	9
KELLOGG CO	COM	487836108	1030	29959.84	SH	DEF	12
KELLOGG CO	COM	487836108	43	1259	SH	DEF	11
KELLWOOD CO	COM	488044108	20136	636600	SH	DEF	3
KELLWOOD CO	COM	488044108	25	800	SH	DEF	12
KELLY SVCS INC	CL A	488152208	59	2500	SH	DEF	12
KEMET CORP	COM	488360108	2	170	SH	DEF	6
KEMET CORP	COM	488360108	211	20920	SH	DEF	12
KENDLE INTERNATIONAL INC	COM	48880L107	12	1841	SH	DEF	2
KENDLE INTERNATIONAL INC	COM	48880L107	6	1000	SH	DEF	12
KENNAMETAL INC	COM	489170100	17	500	SH	DEF	12
KENNEDY-WILSON INC	COM NEW	489399204	0	100	SH	DEF	12
KENSEY NASH CORP	COM	490057106	458	17600	SH	DEF	12
KERR MCGEE CORP	COM	492386107	385	8600	SH	DEF	3
KERR MCGEE CORP	COM	492386107	6854	153000	SH	DEF	6
KERR MCGEE CORP	COM	492386107	1010	22541	SH	DEF	12
KERR MCGEE CORP	COM	492386107	302	6790	SH	DEF	2
KERZNER INTERNATIONAL LTD	SHS	P6065Y107	77	2400	SH	DEF	3
KERZNER INTERNATIONAL LTD	SHS	P6065Y107	13	403.62	SH	DEF	12
KEY ENERGY SVCS INC	COM	492914106	236	22042	SH	DEF	12
KEY ENERGY SVCS INC	COM	492914106	1163	108500	SH	DEF	3
KEYCORP NEW	COM	493267108	1026	40606	SH	DEF	12
KEYCORP NEW	COM	493267108	296	11730	SH	DEF	5
KEYCORP NEW	COM	493267108	1068	40782	SH	DEF	2
KEYCORP NEW	COM	493267108	135	5339	SH	DEF	11
KEYCORP NEW	COM	493267108	1054	41700		DEF	9
KEYCORP NEW	COM	493267108	23443	927700	SH	DEF	6
KEYSPAN CORP	COM	49337W100	361	10384		DEF	9
KEYSPAN CORP	COM	49337W100	31	875	SH	DEF	11
KEYSPAN CORP	COM	49337W100	136	4009	SH	DEF	2
KEYSPAN CORP	COM	49337W100	5	140	SH	DEF	6
KEYSPAN CORP	COM	49337W100	360	10149.19	SH	DEF	12
KFORCE INC	COM	493732101	1	237.23	SH	DEF	12
KFX INC	COM	48245L107	688	177300	SH	DEF	12
KIMBALL INTL INC	CL B	494274103	6	400	SH	DEF	12
KIMBALL INTL INC	CL B	494274103	23	1500	SH	DEF	11
KIMBERLY CLARK CORP	COM	494368103	10	200	SH	DEF	4
KIMBERLY CLARK CORP	COM	494368103	1052	20175	SH	DEF	5
KIMBERLY CLARK CORP	COM	494368103	7484	143531.26	SH	DEF	12
KIMBERLY CLARK CORP	COM	494368103	2936	56311		DEF	9

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KIMBERLY CLARK CORP	COM	494368103	10233	200049	SH	DEF	2
KIMBERLY CLARK CORP	COM	494368103	13	250	SH	DEF	6
KIMBERLY CLARK CORP	COM	494368103	1304	25000	SH	DEF	10
KIMBERLY CLARK CORP	COM	494368103	3283	62974	SH	DEF	3
KIMBERLY CLARK CORP	COM	494368103	324	6223	SH	DEF	11
KIMCO REALTY CORP	COM	49446R109	2892	76300	SH	DEF	3
KIMCO REALTY CORP	COM	49446R109	108	2750	SH	DEF	2
KIMCO REALTY CORP	COM	49446R109	171	4500	SH	DEF	1
KIMCO REALTY CORP	COM	49446R109	227	5980	SH	DEF	12
KINDER MORGAN ENERGY PARTNER	UT LTD PARTNER	494550106	16	400	SH	DEF	3
KINDER MORGAN ENERGY PARTNER	UT LTD PARTNER	494550106	994	24404		DEF	9
KINDER MORGAN ENERGY PARTNER	UT LTD PARTNER	494550106	1348	33056	SH	DEF	2
KINDER MORGAN ENERGY PARTNER	UT LTD PARTNER	494550106	86	2165	SH	DEF	11
KINDER MORGAN ENERGY PARTNER	UT LTD PARTNER	494550106	9291	235099.01	SH	DEF	12
KINDER MORGAN INC KANS	COM	49455P101	53	961	SH	DEF	11
KINDER MORGAN INC KANS	COM	49455P101	8	157	SH	DEF	2
KINDER MORGAN INC KANS	COM	49455P101	2416	44215	SH	DEF	12
KINDRED HEALTHCARE INC	COM	494580103	1	55	SH	DEF	2
KINDRED HEALTHCARE INC	COM	494580103	3318	186700	SH	DEF	6
KINDRED HEALTHCARE INC	COM	494580103	0	5	SH	DEF	12
KING PHARMACEUTICALS INC	COM	495582108	401	27190	SH	DEF	12
KING PHARMACEUTICALS INC	COM	495582108	8613	583550	SH	DEF	3
KINGSWAY FINL SVCS INC	COM	496904103	821	50200	SH	DEF	14
KIRKLANDS INC	COM	497498105	40	2500	SH	DEF	12
KLA-TENCOR CORP	COM	482480100	9	186	SH	DEF	6
KLA-TENCOR CORP	COM	482480100	215	4635	SH	DEF	12
KLM ROYAL DUTCH AIRLS	COM NY REG NEW	482516309	55	6500	SH	DEF	11
KLM ROYAL DUTCH AIRLS	COM NY REG NEW	482516309	4	525	SH	DEF	12
KMART FING I	PFD TRCV 7.75%	498778208	0	200	SH	DEF	2
KNAPE & VOGT MFG CO	COM	498782101	114	11000	SH	DEF	6
KNIGHT RIDDER INC	COM	499040103	3	40	SH	DEF	6
KNIGHT RIDDER INC	COM	499040103	2470	35839.93	SH	DEF	12
KNIGHT RIDDER INC	COM	499040103	179	2590	SH	DEF	11
KNIGHT RIDDER INC	COM	499040103	207	3000	SH	DEF	5
KNIGHT TRADING GROUP INC	COM	499063105	46	7405	SH	DEF	12
KNIGHT TRADING GROUP INC	COM	499063105	7	1180	SH	DEF	3
KNIGHTSBRIDGE TANKERS LTD	ORD	G5299G106	63	6700	SH	DEF	12
KOGER EQUITY INC	COM	500228101	34	2000	SH	DEF	12
KOHL'S CORP	COM	500255104	41	805	SH	DEF	11
KOHL'S CORP	COM	500255104	12982	252660	SH	DEF	1
KOHL'S CORP	COM	500255104	814	15845	SH	DEF	5
KOHL'S CORP	COM	500255104	10	172	SH	DEF	2
KOHL'S CORP	COM	500255104	77	1500	SH	DEF	1
KOHL'S CORP	COM	500255104	297	5788	SH	DEF	12
KONINKLIJKE PHILIPS ELECTRS	NY REG SH NEW	500472303	2255	118000	SH	DEF	10
KONINKLIJKE PHILIPS ELECTRS	NY REG SH NEW	500472303	24096	1259313	SH	DEF	6
KONINKLIJKE PHILIPS ELECTRS	NY REG SH NEW	500472303	148	7737	SH	DEF	11
KONINKLIJKE PHILIPS ELECTRS	NY REG SH NEW	500472303	42	2058	SH	DEF	2
KOOKMIN BK NEW	SPONSORED ADR	50049M109	430	14230	SH	DEF	3
KOOKMIN BK NEW	SPONSORED ADR	50049M109	9775	311407	SH	DEF	6
KOPIN CORP	COM	500600101	10	1650	SH	DEF	12
KOREA ELECTRIC PWR	SPONSORED ADR	500631106	24	2800	SH	DEF	2
KOREA FD	COM	500634100	64	4300	SH	DEF	12
KOS PHARMACEUTICALS INC	COM	500648100	23	1000	SH	DEF	12
KOSAN BIOSCIENCES INC	COM	50064W107	29	5000	SH	DEF	
KOSS CORP	COM	500692108	351	19092	SH	DEF	6
KRAFT FOODS INC	CL A	50075N104	7	250	SH	DEF	2
KRAFT FOODS INC	CL A	50075N104	2085	64069	SH	DEF	12
KRAFT FOODS INC	CL A	50075N104	3340	102600	SH	DEF	6
KRAFT FOODS INC	CL A	50075N104	4408	135425	SH	DEF	1
KRAFT FOODS INC	CL A	50075N104	31	940	SH	DEF	11
KRAMONT RLTY TR	COM SH BEN INT	50075Q107	202	11700		DEF	9

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KRAMONT RLTY TR	COM SH BEN INT	50075Q107	73	4450	SH	DEF	12
KRISPY KREME DOUGHNUTS INC	COM	501014104	361	8773	SH	DEF	12
KROGER CO	COM	501044101	188071	11275226	SH	DEF	8
KROGER CO	COM	501044101	1641	98402	SH	DEF	16
KROGER CO	COM	501044101	2	100	SH	DEF	6
KROGER CO	COM	501044101	345284	20700454	SH	DEF	10
KROGER CO	COM	501044101	117	7025	SH	DEF	11
KROGER CO	COM	501044101	25	1500	SH	DEF	3
KROGER CO	COM	501044101	5190	313429	SH	DEF	2
KROGER CO	COM	501044101	4619	276929	SH	DEF	12
KRONOS INC	COM	501052104	3248	63870	SH	DEF	3
KRONOS INC	COM	501052104	99	1950	SH	DEF	12
KT CORP	SPONSORED ADR	48268K101	1061	53800	SH	DEF	6
KT CORP	SPONSORED ADR	48268K101	7332	372000	SH	DEF	3
KULICKE & SOFFA INDS INC	COM	501242101	28	4400	SH	DEF	12
KYOCERA CORP	ADR	501556203	13	225	SH	DEF	11
KYPHON INC	COM	501577100	23	1500	SH	DEF	12
L S B BANCSHARES N C	COM	502158108	33	1917.48	SH	DEF	12
L-3 COMMUNICATIONS HLDGS INC	COM	502424104	10103	232299	SH	DEF	1
L-3 COMMUNICATIONS HLDGS INC	COM	502424104	30	650	SH	DEF	2
L-3 COMMUNICATIONS HLDGS INC	COM	502424104	762	17530	SH	DEF	12
L-3 COMMUNICATIONS HLDGS INC	COM	502424104	2084	47920	SH	DEF	11
LA BARGE INC	COM	502470107	8	2400	SH	DEF	12
LA QUINTA CORP	PAIRED CTF	50419U202	7	1606	SH	DEF	12
LA QUINTA CORP	PAIRED CTF	50419U202	25285	5783892	SH	DEF	6
LA Z BOY INC	COM	505336107	11810	527700	SH	DEF	6
LA Z BOY INC	COM	505336107	7	300	SH	DEF	11
LABONE INC NEW	COM	50540L105	121	5600	SH	DEF	3
LABORATORY CORP AMER HLDGS	COM NEW	50540R409	616	20417	SH	DEF	12
LABORATORY CORP AMER HLDGS	COM NEW	50540R409	81	2675	SH	DEF	11
LABORATORY CORP AMER HLDGS	COM NEW	50540R409	211	7000	SH	DEF	6
LABRANCHE & CO INC	COM	505447102	1	50	SH	DEF	6
LABRANCHE & CO INC	COM	505447102	9	450	SH	DEF	11
LACLEDE GROUP INC	COM	505597104	31	1170.73	SH	DEF	12
LACLEDE GROUP INC	COM	505597104	53	2000	SH	DEF	2
LADENBURG THALMAN FIN SVCS I	COM	50575Q102	0	115	SH	DEF	1
LADENBURG THALMAN FIN SVCS I	COM	50575Q102	0	17	SH	DEF	12
LAFARGE NORTH AMERICA INC	COM	505862102	59	1907.96	SH	DEF	12
LAFARGE NORTH AMERICA INC	COM	505862102	7	215	SH	DEF	11
LAFARGE NORTH AMERICA INC	COM	505862102	989	32000	SH	DEF	9
LAFARGE NORTH AMERICA INC	COM	505862102	3330	107770	SH	DEF	6
LAKELAND FINL CORP	COM	511656100	61	2000	SH	DEF	6
LAKELAND INDS INC	COM	511795106	51	5000	SH	DEF	12
LAM RESEARCH CORP	COM	512807108	307	16800	SH	DEF	3
LAM RESEARCH CORP	COM	512807108	337	18524	SH	DEF	12
LAM RESEARCH CORP	COM	512807108	373	20500	SH	DEF	5
LAMAR ADVERTISING CO	CL A	512815101	2071	58825	SH	DEF	12
LAMSON & SESSIONS CO	COM	513696104	637	132100	SH	DEF	6
LANCASTER COLONY CORP	COM	513847103	93	2398	SH	DEF	12
LANCASTER COLONY CORP	COM	513847103	5	120	SH	DEF	11
LANCASTER COLONY CORP	COM	513847103	647	16250	SH	DEF	2
LANCE INC	COM	514606102	119	13100	SH	DEF	3
LANCE INC	COM	514606102	35	3825	SH	DEF	12
LANDAMERICA FINL GROUP INC	COM	514936103	14602	307400	SH	DEF	6
LANDAMERICA FINL GROUP INC	COM	514936103	38	800	SH	DEF	12
LANDAMERICA FINL GROUP INC	COM	514936103	19802	416875	SH	DEF	3
LANDAUER INC	COM	51476K103	942	22800	SH	DEF	9
LANDAUER INC	COM	51476K103	4	100	SH	DEF	12
LANDEC CORP	COM	514766104	1	200	SH	DEF	12
LANDRYS RESTAURANTS INC	COM	51508L103	0	4	SH	DEF	12
LANDSTAR SYS INC	COM	515098101	383	6095	SH	DEF	12
LANDSTAR SYS INC	COM	515098101	31505	503590	SH	DEF	3

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LANOPTICS LTD	ORD	M6706C103	170	24601	SH	DEF	12
LARGE SCALE BIOLOGY CORP	COM	517053104	1	1000	SH	DEF	12
LASALLE HOTEL PPTYS	COM SH BEN INT	517942108	407	27505	SH	DEF	12
LASALLE HOTEL PPTYS	COM SH BEN INT	517942108	31	2000	SH	DEF	2
LASERSCOPE	COM	518081104	2	300	SH	DEF	12
LATIN AMER EQUITY FD INC NEW	COM	51827Q106	31	2689.06	SH	DEF	12
LATITUDE COMMUNICATIONS INC	COM	518292107	6	3450	SH	DEF	12
LATTICE SEMICONDUCTOR CORP	COM	518415104	2924	352670	SH	DEF	3
LAUDER ESTEE COS INC	CL A	518439104	1432	42700	SH	DEF	3
LAUDER ESTEE COS INC	CL A	518439104	49	1400	SH	DEF	2
LAUDER ESTEE COS INC	CL A	518439104	4	114	SH	DEF	11
LAUDER ESTEE COS INC	CL A	518439104	343	10233	SH	DEF	12
LAUREL CAP GROUP INC	COM	518629100	146	6975	SH	DEF	12
LAZARE KAPLAN INTL INC	COM	521078105	51	8600	SH	DEF	12
LCA-VISION INC	COM PAR \$.001	501803308	5	500	SH	DEF	2
LCA-VISION INC	COM PAR \$.001	501803308	3	295	SH	DEF	12
LEAPFROG ENTERPRISES INC	CL A	52186N106	11	400	SH	DEF	2
LEAR CORP	COM	521865105	21	400	SH	DEF	2
LEAR CORP	COM	521865105	552	11350	SH	DEF	5
LEAR CORP	COM	521865105	31162	677150	SH	DEF	3
LEAR CORP	COM	521865105	6	130	SH	DEF	6
LEARNING TREE INTL INC	COM	522015106	13228	842505	SH	DEF	6
LEE ENTERPRISES INC	COM	523768109	144	3825	SH	DEF	11
LEE ENTERPRISES INC	COM	523768109	3061	81565	SH	DEF	12
LEESPORT FINANCIAL CORP	COM	524477106	4	210	SH	DEF	12
LEGATO SYS INC	COM	524651106	4	429	SH	DEF	12
LEGG MASON INC	COM	524901105	1632	25125	SH	DEF	1
LEGG MASON INC	COM	524901105	4138	59100	SH	DEF	2
LEGG MASON INC	COM	524901105	8485	130635	SH	DEF	11
LEGG MASON INC	COM	524901105	24916	383615.83	SH	DEF	12
LEGGETT & PLATT INC	COM	524660107	5315	259295	SH	DEF	5
LEGGETT & PLATT INC	COM	524660107	2	90	SH	DEF	6
LEGGETT & PLATT INC	COM	524660107	78	3800	SH	DEF	12
LEGGETT & PLATT INC	COM	524660107	9920	483912	SH	DEF	4
LEGGETT & PLATT INC	COM	524660107	650	30800	SH	DEF	2
LEHMAN BROS HLDGS INC	COM	524908100	960	14450	SH	DEF	5
LEHMAN BROS HLDGS INC	COM	524908100	4521	68000	SH	DEF	3
LEHMAN BROS HLDGS INC	COM	524908100	201	3148	SH	DEF	2
LEHMAN BROS HLDGS INC	COM	524908100	12	180	SH	DEF	4
LEHMAN BROS HLDGS INC	COM	524908100	1610	24220	SH	DEF	6
LEHMAN BROS HLDGS INC	COM	524908100	434	6535	SH	DEF	12
LEITCH TECHNOLOGY CORP	COM	52543H107	2	500	SH	DEF	14
LENDINGTREE INC	COM	52602Q105	10444	428900	SH	DEF	3
LENNAR CORP	COM	526057104	7150	100000	SH	DEF	13
LENNAR CORP	COM	526057104	219	3061	SH	DEF	12
LENNAR CORP	COM	526057104	43	600	SH	DEF	4
LENNAR CORP	COM	526057104	37093	518780	SH	DEF	3
LENNOX INTL INC	COM	526107107	5	375	SH	DEF	11
LENNOX INTL INC	COM	526107107	9741	756840	SH	DEF	3
LEUCADIA NATL CORP	COM	527288104	4	120	SH	DEF	6
LEUCADIA NATL CORP	COM	527288104	4	100	SH	DEF	2
LEUCADIA NATL CORP	COM	527288104	993	26755	SH	DEF	12
LEVEL 3 COMMUNICATIONS INC	COM	52729N100	5	1000	SH	DEF	2
LEVEL 3 COMMUNICATIONS INC	COM	52729N100	214631	32323900	SH	DEF	10
LEVEL 3 COMMUNICATIONS INC	COM	52729N100	33	5000	SH	DEF	11
LEVEL 3 COMMUNICATIONS INC	COM	52729N100	231895	34923900	SH	DEF	13
LEVEL 3 COMMUNICATIONS INC	COM	52729N100	14358	2162300	SH	DEF	8
LEVEL 3 COMMUNICATIONS INC	COM	52729N100	3029	456186	SH	DEF	12
LEXICON GENETICS INC	COM	528872104	0	20	SH	DEF	12
LEXINGTON CORP PPTYS TR	COM	529043101	26	1415	SH	DEF	2
LEXINGTON CORP PPTYS TR	COM	529043101	32	1800	SH	DEF	12
LEXMARK INTL NEW	CL A	529771107	14602	206330	SH	DEF	3

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LEXMARK INTL NEW	CL A	529771107	314	4435	SH	DEF	12
LEXMARK INTL NEW	CL A	529771107	64	900	SH	DEF	4
LEXMARK INTL NEW	CL A	529771107	6	100	SH	DEF	2
LEXMARK INTL NEW	CL A	529771107	8160	115300	SH	DEF	10
LEXMARK INTL NEW	CL A	529771107	492	6950	SH	DEF	5
LIBBEY INC	COM	529898108	5112	225200	SH	DEF	6
LIBERTY ALL STAR EQUITY FD	SH BEN INT	530158104	717	86882.89	SH	DEF	12
LIBERTY ALL-STAR GROWTH FD I	COM	529900102	63	9641	SH	DEF	12
LIBERTY CORP S C	COM	530370105	11	265	SH	DEF	12
LIBERTY MEDIA CORP	DEB 3.750% 2/1	530715AL5	49459	77380000	PRN	DEF	15
LIBERTY MEDIA CORP	DEB 4.000%11/1	530715AG6	16494	25130000	PRN	DEF	15
LIBERTY MEDIA CORP NEW	COM SER A	530718105	30888	2672000	SH	DEF	10
LIBERTY MEDIA CORP NEW	COM SER A	530718105	27	2356	SH	DEF	1
LIBERTY MEDIA CORP NEW	COM SER A	530718105	257	22253	SH	DEF	11
LIBERTY MEDIA CORP NEW	COM SER A	530718105	6723	581533	SH	DEF	1
LIBERTY MEDIA CORP NEW	COM SER A	530718105	9913	857531	SH	DEF	6
LIBERTY MEDIA CORP NEW	COM SER A	530718105	518	44801		DEF	9
LIBERTY MEDIA CORP NEW	COM SER A	530718105	13	1100	SH	DEF	4
LIBERTY MEDIA CORP NEW	COM SER A	530718105	6918	598452	SH	DEF	12
LIBERTY MEDIA CORP NEW	COM SER A	530718105	81	7172	SH	DEF	2
LIBERTY PPTY TR	SH BEN INT	531172104	326	9434	SH	DEF	12
LIBERTY PPTY TR	SH BEN INT	531172104	427	12547		DEF	9
LIBERTY PPTY TR	SH BEN INT	531172104	62	1800	SH	DEF	11
LIFECORE BIOMEDICAL INC	COM	532187101	3	500	SH	DEF	12
LIFEPOINT HOSPITALS INC	COM	53219L109	2	66	SH	DEF	2
LIFEPOINT HOSPITALS INC	COM	53219L109	3312	158148	SH	DEF	8
LIFEPOINT HOSPITALS INC	COM	53219L109	744	32800		DEF	9
LIFEPOINT HOSPITALS INC	COM	53219L109	4	200	SH	DEF	11
LIFEPOINT HOSPITALS INC	COM	53219L109	63	3028	SH	DEF	12
LIFEPOINT HOSPITALS INC	COM	53219L109	23034	1100000	SH	DEF	13
LIGAND PHARMACEUTICALS INC	CL B	53220K207	8	600	SH	DEF	12
LILLY ELI & CO	COM	532457108	10035	145500.31	SH	DEF	12
LILLY ELI & CO	COM	532457108	474	6867	SH	DEF	11
LILLY ELI & CO	COM	532457108	152	2200	SH	DEF	1
LILLY ELI & CO	COM	532457108	11368	164821	SH	DEF	1
LILLY ELI & CO	COM	532457108	1677	24310		DEF	9
LILLY ELI & CO	COM	532457108	922	13375	SH	DEF	5
LILLY ELI & CO	COM	532457108	7431	107737	SH	DEF	3
LILLY ELI & CO	COM	532457108	1819	27608	SH	DEF	2
LILLY ELI & CO	COM	532457108	34	500	SH	DEF	4
LIMITED BRANDS INC	COM	532716107	10	615	SH	DEF	6
LIMITED BRANDS INC	COM	532716107	515	30700	SH	DEF	2
LIMITED BRANDS INC	COM	532716107	427	27552.77	SH	DEF	12
LINCARE HLDGS INC	COM	532791100	1219	38687	SH	DEF	12
LINCARE HLDGS INC	COM	532791100	5	150	SH	DEF	11
LINCOLN ELEC HLDGS INC	COM	533900106	11365	556569	SH	DEF	6
LINCOLN ELEC HLDGS INC	COM	533900106	1004	49200	SH	DEF	12
LINCOLN NATL CONV SECS FD IN	COM	534183108	80	5700	SH	DEF	12
LINCOLN NATL CORP IND	COM	534187109	283	7938	SH	DEF	5
LINCOLN NATL CORP IND	COM	534187109	865	24275	SH	DEF	12
LINCOLN NATL CORP IND	COM	534187109	323	9054	SH	DEF	11
LINCOLN NATL CORP IND	COM	534187109	17	480	SH	DEF	6
LINCOLN NATL CORP IND	COM	534187109	8054	217674	SH	DEF	2
LINCOLN NATL INCOME FD	COM	534217104	6	450	SH	DEF	2
LINCOLN NATL INCOME FD	COM	534217104	43	3000	SH	DEF	12
LINDSAY MFG CO	COM	535555106	17	724	SH	DEF	12
LINEAR TECHNOLOGY CORP	COM	535678106	11	330	SH	DEF	11
LINEAR TECHNOLOGY CORP	COM	535678106	256	7900	SH	DEF	5
LINEAR TECHNOLOGY CORP	COM	535678106	574	17834	SH	DEF	12
LINEAR TECHNOLOGY CORP	COM	535678106	8	215	SH	DEF	2
LINEAR TECHNOLOGY CORP	COM	535678106	8044	248440	SH	DEF	1
LINENS N THINGS INC	COM	535679104	2111	89400	SH	DEF	3

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LINENS N THINGS INC	COM	535679104	41	1722	SH	DEF	12
LIONBRIDGE TECHNOLOGIES INC	COM	536252109	0	76	SH	DEF	12
LITHIA MTRS INC	CL A	536797103	2890	178700	SH	DEF	6
LITTELFUSE INC	COM	537008104	613	27430	SH	DEF	12
LIVEPERSON INC	COM	538146101	35	20162	SH	DEF	1
LIVEPERSON INC	COM	538146101	1	700	SH	DEF	12
LIZ CLAIBORNE INC	COM	539320101	842	23900	SH	DEF	3
LIZ CLAIBORNE INC	COM	539320101	429	12173.97	SH	DEF	12
LIZ CLAIBORNE INC	COM	539320101	421	11950	SH	DEF	5
LIZ CLAIBORNE INC	COM	539320101	9811	278320	SH	DEF	6
LL & E RTY TR	UNIT BEN INT	502003106	4	1300	SH	DEF	12
LLOYDS TSB GROUP PLC	SPONSORED ADR	539439109	5056	174300	SH	DEF	10
LLOYDS TSB GROUP PLC	SPONSORED ADR	539439109	262	8695	SH	DEF	6
LNR PPTY CORP	COM	501940100	2	50	SH	DEF	6
LNR PPTY CORP	COM	501940100	26	700	SH	DEF	12
LOCAL FINL CORP	COM	539553107	3423	236700	SH	DEF	6
LOCKHEED MARTIN CORP	COM	539830109	14130	297041	SH	DEF	1
LOCKHEED MARTIN CORP	COM	539830109	2020	42458.36	SH	DEF	12
LOCKHEED MARTIN CORP	COM	539830109	639	11969	SH	DEF	2
LOEWS CORP	COM	540424108	1509	32815	SH	DEF	2
LOEWS CORP	NOTE 3.125% 9/1	540424AL2	33703	35600000	PRN	DEF	15
LOEWS CORP	CAROLNA GP STK	540424207	3329	123300	SH	DEF	3
LOEWS CORP	CAROLNA GP STK	540424207	18	660	SH	DEF	12
LOEWS CORP	COM	540424108	33295	703089	SH	DEF	6
LOEWS CORP	COM	540424108	277	5850	SH	DEF	12
LONE STAR STEAKHOUSE SALOON	COM	542307103	206	9485	SH	DEF	12
LONE STAR STEAKHOUSE SALOON	COM	542307103	29089	1326881	SH	DEF	6
LONE STAR TECHNOLOGIES INC	COM	542312103	8	400	SH	DEF	12
LONGS DRUG STORES CORP	COM	543162101	4	270	SH	DEF	12
LOOKSMART LTD	COM	543442107	1	350	SH	DEF	12
LOUISIANA PAC CORP	COM	546347105	1	75	SH	DEF	12
LOUISIANA PAC CORP	COM	546347105	38	3170	SH	DEF	2
LOWES COS INC	COM	548661107	6535	152153.69	SH	DEF	12
LOWES COS INC	COM	548661107	665	15477	SH	DEF	11
LOWES COS INC	COM	548661107	30	700	SH	DEF	4
LOWES COS INC	COM	548661107	8	180	SH	DEF	6
LOWES COS INC	COM	548661107	975	22715	SH	DEF	5
LOWES COS INC	COM	548661107	1757	40900	SH	DEF	3
LOWES COS INC	COM	548661107	4892	104080	SH	DEF	2
LSB CORP	COM	50215P100	16	1000	SH	DEF	12
LSI INDS INC	COM	50216C108	7	652	SH	DEF	12
LSI INDS INC	COM	50216C108	40	3600	SH	DEF	2
LSI LOGIC CORP	COM	502161102	18	2100	SH	DEF	2
LSI LOGIC CORP	COM	502161102	85	12053	SH	DEF	12
LSI LOGIC CORP	COM	502161102	104	14700	SH	DEF	3
LSI LOGIC CORP	COM	502161102	139	15738	SH	DEF	9
LSI LOGIC CORP	COM	502161102	5	770	SH	DEF	6
LTC PPTYS INC	COM	502175102	26	2700	SH	DEF	12
LTWC CORP	COM	502386105	0	474	SH	DEF	12
LTX CORP	COM	502392103	70	8070	SH	DEF	12
LTX CORP	COM	502392103	3	315	SH	DEF	11
LUBRIZOL CORP	COM	549271104	4997	161250	SH	DEF	3
LUBRIZOL CORP	COM	549271104	401	12400	SH	DEF	9
LUBRIZOL CORP	COM	549271104	266	8575	SH	DEF	5
LUBRIZOL CORP	COM	549271104	11	340	SH	DEF	11
LUBRIZOL CORP	COM	549271104	295	9510	SH	DEF	12
LUBYS INC	COM	549282101	88	38900	SH	DEF	12
LUBYS INC	COM	549282101	7	2535	SH	DEF	2
LUCENT TECHNOLOGIES INC	COM	549463107	17	8767	SH	DEF	2
LUCENT TECHNOLOGIES INC	COM	549463107	1646	810920	SH	DEF	6
LUCENT TECHNOLOGIES INC	COM	549463107	20	10000	SH	DEF	9
LUCENT TECHNOLOGIES INC	COM	549463107	84	42628	SH	DEF	9



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LUCENT TECHNOLOGIES INC	COM	549463107	1272	626704.29	SH	DEF	12
LUCENT TECHNOLOGIES INC	COM	549463107	15	7334	SH	DEF	11
LUMENIS LTD	SHS	M6778Q105	7	4170	SH	DEF	12
LUMENON INNOV LIGHTWAVE TECH	COM	55024L109	0	1200	SH	DEF	12
LUXOTTICA GROUP S P A	SPONSORED ADR	55068R202	15	1000	SH	DEF	2
LYDALL INC DEL	COM	550819106	3	262	SH	DEF	12
LYON WILLIAM HOMES	COM	552074106	1	40	SH	DEF	12
LYONDELL CHEMICAL CO	COM	552078107	2388	176500	SH	DEF	6
LYONDELL CHEMICAL CO	COM	552078107	27	2000	SH	DEF	11
LYONDELL CHEMICAL CO	COM	552078107	227	16790	SH	DEF	12
M & T BK CORP	COM	55261f104	16143	191682	SH	DEF	4
M & T BK CORP	COM	55261F104	251	2979.42	SH	DEF	12
M & T BK CORP	COM	55261F104	7460	88575	SH	DEF	1
M & T BK CORP	COM	55261F104	1833	21765	SH	DEF	5
M & T BK CORP	COM	55261F104	55	650	SH	DEF	11
M D C HLDGS INC	COM	552676108	281	5812	SH	DEF	3
M D C HLDGS INC	COM	552676108	27	550	SH	DEF	12
M D C HLDGS INC	COM	552676108	2681	55539	SH	DEF	6
M SYS FLASH DISK PIONEERS LT	ORD	M7061C100	7	600	SH	DEF	12
M/I SCHOTTENSTEIN HOMES INC	COM	55305B101	19190	449630	SH	DEF	3
MACDERMID INC	COM	554273102	19	725	SH	DEF	12
MACDERMID INC	COM	554273102	1260	47900	SH	DEF	3
MACERICH CO	COM	554382101	35083	998670	SH	DEF	3
MACERICH CO	COM	554382101	132	3750	SH	DEF	12
MACK CALI RLTY CORP	COM	554489104	895	24590.2	SH	DEF	12
MACK CALI RLTY CORP	COM	554489104	1137	31560	SH	DEF	2
MACK CALI RLTY CORP	COM	554489104	36	1000	SH	DEF	1
MACKIE DESIGNS INC	COM	554541102	0	200	SH	DEF	12
MACROCHEM CORP DEL	COM	555903103	1	500	SH	DEF	12
MACROMEDIA INC	COM	556100105	1	52	SH	DEF	12
MACROMEDIA INC	COM	556100105	6176	293960	SH	DEF	3
MACROVISION CORP	COM	555904101	16357	820700	SH	DEF	3
MACROVISION CORP	COM	555904101	0	20	SH	DEF	12
MADDEN STEVEN LTD	COM	556269108	2832	128200	SH	DEF	6
MADDEN STEVEN LTD	COM	556269108	2425	109780	SH	DEF	3
MADGE NETWORKS N V	ORD SHS	N5424G106	0	150	SH	DEF	12
MAF BANCORP INC	COM	55261R108	6737	181750	SH	DEF	6
MAF BANCORP INC	COM	55261R108	91	2299	SH	DEF	2
MAF BANCORP INC	COM	55261R108	12066	325494	SH	DEF	4
MAF BANCORP INC	COM	55261R108	1524	41100	SH	DEF	3
MAF BANCORP INC	COM	55261R108	2451	66133	SH	DEF	5
MAF BANCORP INC	COM	55261R108	4	100	SH	DEF	12
MAGELLAN PETE CORP	COM	559091301	4	3000	SH	DEF	12
MAGNA ENTMT CORP	CL A	559211107	0	40	SH	DEF	14
MAGNA ENTMT CORP	CL A	559211107	5	1000	SH	DEF	12
MAGNA INTL INC	CL A	559222401	31728	349700	SH	DEF	14
MAGNA INTL INC	CL A	559222401	388	5775	SH	DEF	5
MAGNUM HUNTER RES INC	COM PAR \$0.002	55972F203	9	1150	SH	DEF	12
MAIL-WELL INC	COM	560321200	122	48458	SH	DEF	12
MAIN STR BKS INC NEW	COM	56034R102	15	586	SH	DEF	2
MAINE PUB SVC CO	COM	560483109	250	7700	SH	DEF	6
MAINSOURCE FINANCIAL GP INC	COM	56062Y102	62	2546	SH	DEF	12
MAJOR AUTOMOTIVE COS INC	COM	560775108	1	1000	SH	DEF	12
MANAGED HIGH INCOME PORTFOLI	COM	56166C105	25	3300	SH	DEF	12
MANAGED HIGH YIELD PLUS FD I	COM	561911108	268	52081	SH	DEF	12
MANAGED MUNS PORTFOLIO INC	COM	561662107	41	3800	SH	DEF	12
MANDALAY RESORT GROUP	COM	562567107	500	15684	SH	DEF	12
MANDALAY RESORT GROUP	COM	562567107	5	150	SH	DEF	2
MANDALAY RESORT GROUP	COM	562567107	1838	57700	SH	DEF	3
MANDALAY RESORT GROUP	COM	562567107	3343	104971	SH	DEF	8
MANDALAY RESORT GROUP	COM	562567107	5	150	SH	DEF	6
MANDALAY RESORT GROUP	COM	562567107	45	1400	SH	DEF	11

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MANDALAY RESORT GROUP	COM	562567107	79625	2500000	SH	DEF	10
MANITOWOC INC	COM	563571108	14	700	SH	DEF	2
MANITOWOC INC	COM	563571108	75	3375	SH	DEF	11
MANITOWOC INC	COM	563571108	15042	674895	SH	DEF	6
MANNATECH INC	COM	563771104	1	200	SH	DEF	12
MANOR CARE INC NEW	COM	564055101	193	7700	SH	DEF	12
MANOR CARE INC NEW	COM	564055101	36	1350	SH	DEF	2
MANPOWER INC	COM	56418H100	2756	74314	SH	DEF	8
MANPOWER INC	COM	56418H100	59381	1601000	SH	DEF	10
MANPOWER INC	COM	56418H100	188	5075	SH	DEF	12
MANTECH INTL CORP	CL A	564563104	69	3600	SH	DEF	12
MANUFACTURED HOME CMNTYS INC	COM	564682102	70	2000	SH	DEF	1
MANUFACTURED HOME CMNTYS INC	COM	564682102	11	300	SH	DEF	12
MANUGISTICS GROUP INC	COM	565011103	16	3817	SH	DEF	12
MANULIFE FINL CORP	COM	56501R106	138	4894	SH	DEF	12
MANULIFE FINL CORP	COM	56501R106	82	2900	SH	DEF	2
MANULIFE FINL CORP	COM	56501R106	69010	1807016	SH	DEF	14
MAPICS INC	COM	564910107	0	60	SH	DEF	12
MAPINFO CORP	COM	565105103	64	9000	SH	DEF	12
MARATHON OIL CORP	COM	565849106	84	3200	SH	DEF	2
MARATHON OIL CORP	COM	565849106	2402	91167.39	SH	DEF	12
MARATHON OIL CORP	COM	565849106	20	750	SH	DEF	11
MARATHON OIL CORP	COM	565849106	12122	460020	SH	DEF	6
MARATHON OIL CORP	COM	565849106	227	8600	SH	DEF	3
MARCUS CORP	COM	566330106	12	770	SH	DEF	12
MARCUS CORP	COM	566330106	28	1900	SH	DEF	11
MARINEMAX INC	COM	567908108	2649	189200	SH	DEF	6
MARKEL CORP	COM	570535104	271	1057	SH	DEF	11
MARKEL CORP	COM	570535104	154	600	SH	DEF	12
MARKET 2000+ HOLDRS TR	DEPOSITARY RCT	57059Y204	151	3100	SH	DEF	12
MARKETWATCH COM INC	COM	570619106	3	300	SH	DEF	12
MARKWEST ENERGY PARTNERS L P	UNIT LTD PARTN	570759100	31	1000	SH	DEF	12
MARLTON TECHNOLOGIES INC	COM	571263102	0	250	SH	DEF	12
MARRIOTT INTL INC NEW	CL A	571903202	1423	37047.16	SH	DEF	12
MARRIOTT INTL INC NEW	CL A	571903202	8	200	SH	DEF	11
MARSH & MCLENNAN COS INC	COM	571748102	512	10028	SH	DEF	11
MARSH & MCLENNAN COS INC	COM	571748102	391	7772	SH	DEF	2
MARSH & MCLENNAN COS INC	COM	571748102	102	2000	SH	DEF	1
MARSH & MCLENNAN COS INC	COM	571748102	2327	45569	SH	DEF	9
MARSH & MCLENNAN COS INC	COM	571748102	582	11400	SH	DEF	1
MARSH & MCLENNAN COS INC	COM	571748102	3555	69620	SH	DEF	3
MARSH & MCLENNAN COS INC	COM	571748102	4020	78710.29	SH	DEF	12
MARSH & MCLENNAN COS INC	COM	571748102	16	315	SH	DEF	4
MARSH SUPERMARKETS INC	CL A	571783307	70	5700	SH	DEF	6
MARSHALL & ILSLEY CORP	COM	571834100	801	26201	SH	DEF	1
MARSHALL & ILSLEY CORP	COM	571834100	630	19550	SH	DEF	2
MARSHALL & ILSLEY CORP	COM	571834100	5	150	SH	DEF	6
MARSHALL & ILSLEY CORP	COM	571834100	172	5640	SH	DEF	12
MARTEK BIOSCIENCES CORP	COM	572901106	56	1300	SH	DEF	12
MARTEK BIOSCIENCES CORP	COM	572901106	1723	40130	SH	DEF	3
MARTEK BIOSCIENCES CORP	COM	572901106	56	1311	SH	DEF	11
MARTHA STEWART LIVING OMNIME	CL A	573083102	2	200	SH	DEF	12
MARTHA STEWART LIVING OMNIME	CL A	573083102	8	1000	SH	DEF	2
MARTIN MARIETTA MATLS INC	COM	573284106	371	11025	SH	DEF	12
MARTIN MARIETTA MATLS INC	COM	573284106	76	2272	SH	DEF	11
MARTIN MARIETTA MATLS INC	COM	573284106	9074	269980	SH	DEF	6
MARTIN MARIETTA MATLS INC	COM	573284106	1247	36140	SH	DEF	2
MARTIN MIDSTREAM PRTRNS L P	UNIT L P INT	573331105	21	900	SH	DEF	12
MARVEL ENTERPRISES INC	COM	57383M108	1287	67360	SH	DEF	3
MARVEL ENTERPRISES INC	COM	57383M108	21	1100	SH	DEF	12
MARVEL ENTERPRISES INC	COM	57383M108	9	500	SH	DEF	2
MARVELL TECHNOLOGY GROUP LTD	ORD	G5876H105	1	18	SH	DEF	12

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MARVELL TECHNOLOGY GROUP LTD	ORD	G5876H105	8118	236320	SH	DEF	3
MASCO CORP	COM	574599106	103	4309	SH	DEF	11
MASCO CORP	COM	574599106	1294	54241	SH	DEF	12
MASCO CORP	COM	574599106	102	4291		DEF	9
MASCO CORP	COM	574599106	4	150	SH	DEF	6
MASCO CORP	COM	574599106	383	16284	SH	DEF	2
MASONITE INTL CORP	COM	575384102	17776	637600	SH	DEF	14
MASSBANK CORP READ MASS	COM	576152102	22	600	SH	DEF	12
MASSBANK CORP READ MASS	COM	576152102	43	1200	SH	DEF	1
MASSEY ENERGY CORP	COM	576206106	292	22168	SH	DEF	12
MASSMUTUAL CORPORATE INVS IN	COM	576292106	246	11391.75	SH	DEF	12
MASSMUTUAL PARTN INVS	SH BEN INT	576299101	59	5700	SH	DEF	12
MASTEC INC	COM	576323109	15	2595	SH	DEF	12
MATRITECH INC	COM	576818108	1	300	SH	DEF	12
MATRIX BANCORP INC	COM	576819106	666	65000	SH	DEF	6
MATRIX SVC CO	COM	576853105	3	200	SH	DEF	12
MATRIX INITIATIVES INC	COM	57685L105	25	3800	SH	DEF	12
MATSUSHITA ELEC INDL	ADR	576879209	36	3150	SH	DEF	2
MATTEL INC	COM	577081102	14	747	SH	DEF	1
MATTEL INC	COM	577081102	52	2596	SH	DEF	2
MATTEL INC	COM	577081102	4318	228250	SH	DEF	3
MATTEL INC	COM	577081102	397	20960.62	SH	DEF	12
MATTEL INC	COM	577081102	15	792	SH	DEF	11
MATTSON TECHNOLOGY INC	COM	577223100	9	3000	SH	DEF	12
MAVERICK TUBE CORP	COM	577914104	6	300	SH	DEF	12
MAVERICK TUBE CORP	COM	577914104	2411	125890	SH	DEF	3
MAXIM INTEGRATED PRODS INC	COM	57772K101	11	315	SH	DEF	11
MAXIM INTEGRATED PRODS INC	COM	57772K101	232	6800	SH	DEF	3
MAXIM INTEGRATED PRODS INC	COM	57772K101	1026	30100	SH	DEF	6
MAXIM INTEGRATED PRODS INC	COM	57772K101	351	10264.29	SH	DEF	12
MAXIM PHARMACEUTICALS INC	COM	57772M107	4	750	SH	DEF	12
MAXIMUS INC	COM	577933104	84	3045	SH	DEF	12
MAXIMUS INC	COM	577933104	11	400	SH	DEF	11
MAXIMUS INC	COM	577933104	4669	169000	SH	DEF	6
MAXTOR CORP	COM NEW	577729205	8433	1122850	SH	DEF	3
MAXTOR CORP	COM NEW	577729205	7	972	SH	DEF	12
MAXTOR CORP	COM NEW	577729205	9	1200	SH	DEF	4
MAXWELL SHOE INC	CL A	577766108	2274	157950	SH	DEF	6
MAXWELL TECHNOLOGIES INC	COM	577767106	1	225	SH	DEF	12
MAY DEPT STORES CO	COM	577778103	374	16785	SH	DEF	5
MAY DEPT STORES CO	COM	577778103	999	44864		DEF	9
MAY DEPT STORES CO	COM	577778103	15236	684473	SH	DEF	6
MAY DEPT STORES CO	COM	577778103	5658	254200	SH	DEF	10
MAY DEPT STORES CO	COM	577778103	39	1750	SH	DEF	11
MAY DEPT STORES CO	COM	577778103	376	16393	SH	DEF	2
MAY DEPT STORES CO	COM	577778103	1410	63350	SH	DEF	12
MAYTAG CORP	COM	578592107	128	4980	SH	DEF	2
MAYTAG CORP	COM	578592107	5261	215450	SH	DEF	6
MAYTAG CORP	COM	578592107	267	10933	SH	DEF	12
MAYTAG CORP	COM	578592107	51	2100		DEF	9
MB FINANCIAL INC NEW	COM	55264U108	6804	169460	SH	DEF	3
MB FINANCIAL INC NEW	COM	55264U108	120	3000	SH	DEF	12
MBIA INC	COM	55262C100	373	7260	SH	DEF	2
MBIA INC	COM	55262C100	19	380	SH	DEF	6
MBIA INC	COM	55262C100	407	8349	SH	DEF	1
MBIA INC	COM	55262C100	3768	77286		DEF	9
MBIA INC	COM	55262C100	13	262	SH	DEF	11
MBIA INC	COM	55262C100	556	11403	SH	DEF	12
MBNA CORP	COM	55262L100	6657	319454.88	SH	DEF	12
MBNA CORP	COM	55262L100	2438	112090	SH	DEF	2
MBNA CORP	COM	55262L100	447	21457	SH	DEF	11
MBNA CORP	COM	55262L100	1036	49700	SH	DEF	6

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MBNA CORP	COM	552621100	48	2299	SH	DEF	4
MBNA CORP	COM	55262L100	10069	483180	SH	DEF	3
MBNA CORP	COM	55262L100	-5	-250	SH	DEF	10
MBNA CORP	COM	55262L100	998	47903	SH	DEF	5
MCCLATCHY CO	CL A	579489105	75	1300	SH	DEF	11
MCCLATCHY CO	CL A	579489105	15174	263350	SH	DEF	3
MCCLATCHY CO	CL A	579489105	756	13126	SH	DEF	12
MCCORMICK & CO INC	COM NON VTG	579780206	16634	647254	SH	DEF	2
MCCORMICK & CO INC	COM NON VTG	579780206	278	10221	SH	DEF	11
MCCORMICK & CO INC	COM NON VTG	579780206	6168	226775	SH	DEF	1
MCCORMICK & CO INC	COM VTG	579780107	677	25072	SH	DEF	12
MCCORMICK & CO INC	COM NON VTG	579780206	4098	150676.09	SH	DEF	12
MCDATA CORP	CL B	580031102	73	5000	SH	DEF	12
MCDATA CORP	CL A	580031201	497	33900	SH	DEF	3
MCDATA CORP	CL A	580031201	4	309	SH	DEF	2
MCDATA CORP	CL A	580031201	16	1102	SH	DEF	12
MCDERMOTT INTL INC	COM	580037109	410	64700	SH	DEF	3
MCDERMOTT INTL INC	COM	580037109	2	300	SH	DEF	12
MCDONALDS CORP	COM	580135101	1627	73771		DEF	9
MCDONALDS CORP	COM	580135101	7354	333382.47	SH	DEF	12
MCDONALDS CORP	COM	580135101	7837	371757	SH	DEF	2
MCDONALDS CORP	COM	580135101	503	22810	SH	DEF	5
MCDONALDS CORP	COM	580135101	35465	1601915	SH	DEF	6
MCDONALDS CORP	COM	580135101	13	600	SH	DEF	4
MCDONALDS CORP	COM	580135101	3126	141695	SH	DEF	3
MCDONALDS CORP	COM	580135101	393	17824	SH	DEF	11
MCG CAPITAL CORP	COM	58047P107	421	29000	SH	DEF	12
MCGRATH RENTCORP	COM	580589109	1457	54500	SH	DEF	6
MCGRATH RENTCORP	COM	580589109	64	2400	SH	DEF	12
MCGRAW HILL COS INC	COM	580645109	12	200	SH	DEF	11
MCGRAW HILL COS INC	COM	580645109	11427	184300	SH	DEF	3
MCGRAW HILL COS INC	COM	580645109	3515	56162	SH	DEF	2
MCGRAW HILL COS INC	COM	580645109	186	3000	SH	DEF	1
MCGRAW HILL COS INC	COM	580645109	273	4340	SH	DEF	9
MCGRAW HILL COS INC	COM	580645109	444	7154.2	SH	DEF	12
MCKESSON CORP	COM	58155Q103	45	1288	SH	DEF	2
MCKESSON CORP	COM	58155Q103	243872	6823516	SH	DEF	8
MCKESSON CORP	COM	58155Q103	207	5800	SH	DEF	11
MCKESSON CORP	COM	58155Q103	2759	77200	SH	DEF	3
MCKESSON CORP	COM	58155Q103	437162	12231719	SH	DEF	10
MCKESSON CORP	COM	58155Q103	229	6400	SH	DEF	6
MCKESSON CORP	COM	58155Q103	2128	59556	SH	DEF	16
MCKESSON CORP	COM	58155Q103	6083	170200.03	SH	DEF	12
MCLEODUSA INC	CL A	582266706	1	469	SH	DEF	12
MCMORAN EXPLORATION CO	COM	582411104	27	2422	SH	DEF	12
MCRAE INDS INC	CL A	582757209	2	400	SH	DEF	12
MCSI INC	COM	55270M108	0	400	SH	DEF	2
MDS INC	COM	55269P302	17842	960791	SH	DEF	14
MDU RES GROUP INC	COM	552690109	17	500	SH	DEF	11
MDU RES GROUP INC	COM	552690109	358	10700	SH	DEF	3
MDU RES GROUP INC	COM	552690109	232	6935	SH	DEF	12
MDU RES GROUP INC	COM	552690109	57	1800	SH	DEF	2
MEADE INSTRUMENTS CORP	COM	583062104	47	14600	SH	DEF	12
MEADWESTVACO CORP	COM	583334107	829	33545	SH	DEF	5
MEADWESTVACO CORP	COM	583334107	1636	66220	SH	DEF	6
MEADWESTVACO CORP	COM	583334107	683	28342	SH	DEF	2
MEADWESTVACO CORP	COM	583334107	34	1382	SH	DEF	11
MEADWESTVACO CORP	COM	583334107	415	16815	SH	DEF	12
MEASUREMENT SPECIALTIES INC	COM	583421102	6	1000	SH	DEF	2
MECHANICAL TECHNOLOGY INC	COM	583538103	193	62131	SH	DEF	12
MECHANICAL TECHNOLOGY INC	COM	583538103	120	40000	SH	DEF	
MED-DESIGN CORP	COM	583926100	13	2650	SH	DEF	12

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MEDAMICUS INC	COM	584027106	2	200 SH	DEF	12
MEDAREX INC	COM	583916101	65	9900 SH	DEF	12
MEDIA ARTS GROUP INC	COM	58439C102	0	0 SH	DEF	12
MEDIA GEN INC	CL A	584404107	12	215 SH	DEF	11
MEDIA GEN INC	CL A	584404107	1533	26800 SH	DEF	3
MEDIA GEN INC	CL A	584404107	1758	30730 SH	DEF	12
MEDIA GEN INC	CL A	584404107	47	800 SH	DEF	2
MEDIACOM COMMUNICATIONS CORP	CL A	58446K105	0	34 SH	DEF	12
MEDICAL STAFFING NETWK HLDGS	COM	58463F104	4	500 SH	DEF	12
MEDICIS PHARMACEUTICAL CORP	CL A NEW	584690309	11	200 SH	DEF	11
MEDICIS PHARMACEUTICAL CORP	CL A NEW	584690309	387	6823 SH	DEF	12
MEDIMMUNE INC	COM	584699102	49	1350 SH	DEF	4
MEDIMMUNE INC	COM	584699102	72	1975 SH	DEF	11
MEDIMMUNE INC	COM	584699102	2715	67640 SH	DEF	2
MEDIMMUNE INC	COM	584699102	991	27261 SH	DEF	12
MEDIS TECHNOLOGIES LTD	COM	58500P107	17	2430 SH	DEF	12
MEDQUIST INC	COM	584949101	10037	495375 SH	DEF	6
MEDTRONIC INC	COM	585055106	125	2610 SH	DEF	4
MEDTRONIC INC	COM	585055106	7289	151954.82 SH	DEF	12
MEDTRONIC INC	COM	585055106	7001	145944 SH	DEF	3
MEDTRONIC INC	COM	585055106	4524	94301 SH	DEF	1
MEDTRONIC INC	COM	585055106	29948	624306 SH	DEF	1
MEDTRONIC INC	COM	585055106	22789	458354 SH	DEF	2
MEDTRONIC INC	COM	585055106	2131	44422 SH	DEF	5
MEDTRONIC INC	COM	585055106	532	10800 SH	DEF	9
MEDTRONIC INC	COM	585055106	2779	57937 SH	DEF	11
MELLON FINL CORP	COM	58551A108	1729	62298.31 SH	DEF	12
MELLON FINL CORP	COM	58551A108	11622	392630 SH	DEF	2
MELLON FINL CORP	COM	58551A108	332	11950 SH	DEF	11
MELLON FINL CORP	COM	58551A108	350	12600 SH	DEF	1
MELLON FINL CORP	COM	58551A108	5281	190322 SH	DEF	9
MELLON FINL CORP	COM	58551A108	11264	405896 SH	DEF	4
MELLON FINL CORP	COM	58551A108	5042	181710 SH	DEF	5
MEMBERWORKS INC	COM	586002107	4643	234260 SH	DEF	3
MEMRY CORP	COM NEW	586263204	135	122469 SH	DEF	12
MENS WEARHOUSE INC	COM	587118100	8	355 SH	DEF	12
MENS WEARHOUSE INC	COM	587118100	6092	278810 SH	DEF	3
MENTOR CORP MINN	COM	587188103	22520	1160800 SH	DEF	3
MENTOR CORP MINN	COM	587188103	121	6225 SH	DEF	12
MENTOR GRAPHICS CORP	COM	587200106	11754	808940 SH	DEF	3
MENTOR GRAPHICS CORP	COM	587200106	888	61333 SH	DEF	12
MERCANTILE BANKSHARES CORP	COM	587405101	149	3600 SH	DEF	2
MERCANTILE BANKSHARES CORP	COM	587405101	7891	200376.75 SH	DEF	12
MERCANTILE BANKSHARES CORP	COM	587405101	3835	97375 SH	DEF	1
MERCANTILE BANKSHARES CORP	COM	587405101	96	2450 SH	DEF	11
MERCANTILE BANKSHARES CORP	COM	587405101	2280	57950 SH	DEF	3
MERCATOR SOFTWARE INC	COM	587587106	2	1200 SH	DEF	12
MERCHANTS BANCSHARES	COM	588448100	1372	52750 SH	DEF	6
MERCK & CO INC	COM	589331107	42112	695486 SH	DEF	3
MERCK & CO INC	COM	589331107	11820	195203 SH	DEF	5
MERCK & CO INC	COM	589331107	3214	53081 SH	DEF	11
MERCK & CO INC	COM	589331107	7448	123000 SH	DEF	10
MERCK & CO INC	COM	589331107	28810	498356 SH	DEF	2
MERCK & CO INC	COM	589331107	2180	36000 SH	DEF	1
MERCK & CO INC	COM	589331107	8642	142730 SH	DEF	1
MERCK & CO INC	COM	589331107	2642	43632 SH	DEF	9
MERCK & CO INC	COM	589331107	20516	338830 SH	DEF	4
MERCK & CO INC	COM	589331107	39867	658416.93 SH	DEF	12
MERCK & CO INC	COM	589331107	42773	705270 SH	DEF	6
MERCURY COMPUTER SYS	COM	589378108	2927	160800 SH	DEF	3
MERCURY COMPUTER SYS	COM	589378108	38	2085 SH	DEF	12
MERCURY GENL CORP NEW	COM	589400100	96	2100 SH	DEF	12

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MERCURY INTERACTIVE CORP	COM	589405109	729	18872	SH	DEF	12
MEREDITH CORP	COM	589433101	11229	255200	SH	DEF	3
MEREDITH CORP	COM	589433101	40	900	SH	DEF	12
MERIDIAN BIOSCIENCE INC	COM	589584101	24	2173	SH	DEF	2
MERIDIAN GOLD INC	COM	589975101	26	2300	SH	DEF	12
MERISEL INC	COM PAR \$.01	589849306	0	100	SH	DEF	12
MERISTAR HOSPITALITY CORP	COM	58984Y103	123	24019.5	SH	DEF	12
MERISTAR HOSPITALITY CORP	COM	58984Y103	10	1400	SH	DEF	2
MERIT MED SYS INC	COM	589889104	5649	282460	SH	DEF	3
MERITAGE CORP	COM	59001A102	99	2000	SH	DEF	12
MERITAGE CORP	COM	59001A102	1621	32900	SH	DEF	3
MERRILL LYNCH & CO INC	COM	590188108	24985	535238	SH	DEF	6
MERRILL LYNCH & CO INC	COM	590188108	1550	33196	SH	DEF	12
MERRILL LYNCH & CO INC	COM	590188108	3810	81617	SH	DEF	9
MERRILL LYNCH & CO INC	COM	590188108	17	370	SH	DEF	4
MERRILL LYNCH & CO INC	COM	590188108	12379	265190	SH	DEF	3
MERRILL LYNCH & CO INC	COM	590188108	135	2900	SH	DEF	11
MERRILL LYNCH & CO INC	COM	590188108	600	11340	SH	DEF	2
MERRILL MERCHANTS BANC	COM	59021H103	167	10300	SH	DEF	1
MESA AIR GROUP INC	COM	590479101	420	52800	SH	DEF	6
MESA AIR GROUP INC	COM	590479101	62	6500	SH	DEF	2
MESA LABS INC	COM	59064R109	197	27700	SH	DEF	6
MESA RTY TR	UNIT BEN INT	590660106	92	1750	SH	DEF	12
MESABA HLDGS INC	COM	59066B102	9005	1477330	SH	DEF	6
MET PRO CORP	COM	590876306	23	1600	SH	DEF	12
METASOLV INC	COM	59139P104	21	10500	SH	DEF	5
METASOLV INC	COM	59139P104	1	447	SH	DEF	12
METHODE ELECTRS INC	CL A	591520200	46	4275	SH	DEF	12
METHODE ELECTRS INC	CL A	591520200	4145	385610	SH	DEF	3
METLIFE INC	COM	59156R108	517	18249	SH	DEF	12
METLIFE INC	COM	59156R108	574	20274	SH	DEF	5
METLIFE INC	COM	59156R108	20120	710467	SH	DEF	6
METLIFE INC	COM	59156R108	1484	52400	SH	DEF	3
METLIFE INC	COM	59156R108	168	5943	SH	DEF	11
METRO GOLDWYN MAYER INC	COM	591610100	6	500	SH	DEF	6
METRO GOLDWYN MAYER INC	COM	591610100	7	600	SH	DEF	12
METRO ONE TELECOMMUNICATIONS	COM	59163F105	1517	294500	SH	DEF	6
METROLOGIC INSTRS INC	COM	591676101	1375	41340	SH	DEF	3
METROMEDIA INTL GROUP INC	COM	591695101	1	10002	SH	DEF	12
METRON TECHNOLOGY N V	ORD	N5665B105	1	500	SH	DEF	12
METTLER TOLEDO INTERNATIONAL	COM	592688105	3803	103030	SH	DEF	6
METTLER TOLEDO INTERNATIONAL	COM	592688105	23	640	SH	DEF	12
METTLER TOLEDO INTERNATIONAL	COM	592688105	6	150	SH	DEF	2
MEXICO EQUITY & INCOME FD	COM	592834105	9	1055.42	SH	DEF	12
MEXICO FD INC	COM	592835102	22	1544	SH	DEF	12
MFA MTG INVTS INC	COM	55272X102	20	2000	SH	DEF	
MFA MTG INVTS INC	COM	55272X102	63	6300	SH	DEF	11
MFA MTG INVTS INC	COM	55272X102	1815	180786	SH	DEF	12
MFS CHARTER INCOME TR	SH BEN INT	552727109	321	36332	SH	DEF	12
MFS GOVT MKTS INCOME TR	SH BEN INT	552939100	248	35592	SH	DEF	12
MFS INTER INCOME TR	SH BEN INT	55273C107	824	112536.76	SH	DEF	12
MFS MULTIMARKET INCOME TR	SH BEN INT	552737108	133	20947	SH	DEF	12
MFS MUN INCOME TR	SH BEN INT	552738106	384	49594.19	SH	DEF	12
MGE ENERGY INC	COM	55277P104	14	450	SH	DEF	11
MGE ENERGY INC	COM	55277P104	11	337	SH	DEF	12
MGI PHARMA INC	COM	552880106	1593	61850	SH	DEF	3
MGI PHARMA INC	COM	552880106	70	2750	SH	DEF	12
MGIC INVT CORP WIS	COM	552848103	71	1518	SH	DEF	11
MGIC INVT CORP WIS	COM	552848103	1671	35827	SH	DEF	12
MGIC INVT CORP WIS	COM	552848103	12330	264370	SH	DEF	6
MGIC INVT CORP WIS	COM	552848103	2171	46556	SH	DEF	16
MGIC INVT CORP WIS	COM	552848103	249167	5342339	SH	DEF	8

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MGIC INVT CORP WIS	COM	552848103	475084	10186197	SH	DEF	10
MGIC INVT CORP WIS	COM	552848103	48	900	SH	DEF	2
MGM MIRAGE	COM	552953101	79	2300	SH	DEF	11
MGM MIRAGE	COM	552953101	495	14482.25	SH	DEF	12
MGM MIRAGE	COM	552953101	215	6300	SH	DEF	5
MGM MIRAGE	COM	552953101	11	330	SH	DEF	6
MICHAELS STORES INC	COM	594087108	135	3550	SH	DEF	12
MICREL INC	COM	594793101	0	15	SH	DEF	12
MICRO THERAPEUTICS INC	COM	59500W100	2	500	SH	DEF	12
MICROCHIP TECHNOLOGY INC	COM	595017104	21	850	SH	DEF	11
MICROCHIP TECHNOLOGY INC	COM	595017104	4	150	SH	DEF	12
MICROCHIP TECHNOLOGY INC	COM	595017104	27	1088	SH	DEF	2
MICROMUSE INC	COM	595094103	18	2200	SH	DEF	12
MICROMUSE INC	COM	595094103	1815	227150	SH	DEF	3
MICRON TECHNOLOGY INC	COM	595112103	5	460	SH	DEF	4
MICRON TECHNOLOGY INC	COM	595112103	158	13573	SH	DEF	12
MICRON TECHNOLOGY INC	COM	595112103	2453	210900	SH	DEF	6
MICRON TECHNOLOGY INC	COM	595112103	209	18000	SH	DEF	3
MICROS SYS INC	COM	594901100	9343	283130	SH	DEF	3
MICROS SYS INC	COM	594901100	850	25765	SH	DEF	12
MICROSEMI CORP	COM	595137100	56	3500	SH	DEF	12
MICROSOFT CORP	COM	594918104	46	1800	SH	DEF	1
MICROSOFT CORP	COM	594918104	31164	1216854.6	SH	DEF	12
MICROSOFT CORP	COM	594918104	35114	1332610	SH	DEF	2
MICROSOFT CORP	COM	594918104	72018	2808818	SH	DEF	3
MICROSOFT CORP	COM	594918104	35788	1395785	SH	DEF	1
MICROSOFT CORP	COM	594918104	3802	148447		DEF	9
MICROSOFT CORP	COM	594918104	17096	666783	SH	DEF	4
MICROSOFT CORP	COM	594918104	6287	245195	SH	DEF	11
MICROSOFT CORP	COM	594918104	6888	265753	SH	DEF	6
MICROSOFT CORP	COM	594918104	21384	835000	SH	DEF	10
MICROSOFT CORP	COM	594918104	11415	445198	SH	DEF	5
MICROSTRATEGY INC	CL A NEW	594972408	33	800	SH	DEF	2
MICROSTRATEGY INC	CL A NEW	594972408	9417	257150	SH	DEF	3
MICROSTRATEGY INC	CL A NEW	594972408	8	212	SH	DEF	12
MID ATLANTIC MED SVCS INC	COM	59523C107	39747	759990	SH	DEF	3
MID ATLANTIC MED SVCS INC	COM	59523C107	2796	53467.92	SH	DEF	12
MID PENN BANCORP INC	COM	59540G107	242	11103.5	SH	DEF	12
MID-AMER APT CMNTYS INC	COM	59522J103	138	5100	SH	DEF	3
MID-AMER APT CMNTYS INC	COM	59522J103	2008	74334	SH	DEF	12
MID-ATLANTIC RLTY TR	SH BEN INT	595232109	3024	144400	SH	DEF	3
MID-ATLANTIC RLTY TR	SH BEN INT	595232109	652	31132	SH	DEF	11
MID-ATLANTIC RLTY TR	SH BEN INT	595232109	705	33672	SH	DEF	12
MID-STATE BANCSHARES	COM	595440108	482	25000	SH	DEF	1
MIDAS GROUP INC	COM	595626102	4	300	SH	DEF	12
MIDCAP SPDR TR	UNIT SER 1	595635103	1031	11756	SH	DEF	12
MIDCAP SPDR TR	UNIT SER 1	595635103	106	1175	SH	DEF	2
MIDCAP SPDR TR	UNIT SER 1	595635103	90	1025	SH	DEF	11
MIDDLEBURG FINANCIAL CORP	COM	596094102	767	13690	SH	DEF	12
MIDDLESEX WATER CO	COM	596680108	239	9687	SH	DEF	12
MIDLAND CO	COM	597486109	1861	84307	SH	DEF	6
MIDSOUTH BANCORP INC	COM	598039105	31	1378	SH	DEF	12
MIDWAY GAMES INC	COM	598148104	9	2500	SH	DEF	12
MILACRON INC	COM	598709103	1	300	SH	DEF	12
MILACRON INC	COM	598709103	90	22401	SH	DEF	2
MILLEA HOLDINGS INC	ADR	60032R106	8445	198710	SH	DEF	6
MILLENNIUM BANKSHARES CORP	COM	60037B106	67	8500	SH	DEF	12
MILLENNIUM CELL INC	COM	60038B105	297	163404	SH	DEF	12
MILLENNIUM CHEMICALS INC	COM	599903101	0	14	SH	DEF	1
MILLENNIUM CHEMICALS INC	COM	599903101	62	6512	SH	DEF	12
MILLENNIUM PHARMACEUTICALS I	COM	599902103	677	43012	SH	DEF	12
MILLENNIUM PHARMACEUTICALS I	COM	599902103	54	4100	SH	DEF	2

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MILLER HERMAN INC	COM	600544100	7780	386505	SH	DEF	6
MILLER HERMAN INC	COM	600544100	23	1150	SH	DEF	12
MILLER HERMAN INC	COM	600544100	90	4400	SH	DEF	2
MILLER HERMAN INC	COM	600544100	6	275	SH	DEF	11
MILLIPORE CORP	COM	601073109	98	2200	SH	DEF	12
MILLIPORE CORP	COM	601073109	1300	29300	SH	DEF	3
MILLS CORP	COM	601148109	1909	56908.1	SH	DEF	12
MILLS CORP	COM	601148109	13344	397730	SH	DEF	3
MIM CORP	COM	553044108	1147	175990	SH	DEF	6
MIM CORP	COM	553044108	7	1000	SH	DEF	12
MINE SAFETY APPLIANCES CO	COM	602720104	70	1605	SH	DEF	12
MINE SAFETY APPLIANCES CO	COM	602720104	1754	40200	SH	DEF	6
MINERALS TECHNOLOGIES INC	COM	603158106	5593	114950	SH	DEF	3
MIPS TECHNOLOGIES INC	CL B	604567206	0	35	SH	DEF	12
MIRANT CORP	COM	604675108	0	162	SH	DEF	2
MIRANT CORP	COM	604675108	0	10476		DEF	9
MIRANT CORP	COM	604675108	1911	658800	SH	DEF	6
MIRANT CORP	COM	604675108	172	59447	SH	DEF	12
MIRANT CORP	COM	604675108	1	315	SH	DEF	11
MIRANT TR I	PFD CV SER A	604670102	74	4125	SH	DEF	12
MISONIX INC	COM	604871103	10	3000	SH	DEF	12
MISSION WEST PPTYS INC	COM	605203108	31	2750	SH	DEF	12
MISSISSIPPI CHEM CORP	COM NEW	605288208	0	6000	SH	DEF	12
MITSUBISHI TOKYO FINL GROUP	SPONSORED ADR	606816106	435	86995	SH	DEF	6
MITY ENTERPRISES INC	COM	606850105	87	7900	SH	DEF	6
MKS INSTRUMENT INC	COM	55306N104	27	1500	SH	DEF	12
MOBILE MINI INC	COM	60740F105	2687	164761	SH	DEF	6
MOBILE TELESYSTEMS OJSC	SPONSORED ADR	607409109	7403	125483	SH	DEF	3
MOBIUS MGMT SYSTEMS INC	COM	606925105	1	200	SH	DEF	12
MOHAWK INDS INC	COM	608190104	1875	33770	SH	DEF	12
MOLEX INC	CL A	608554200	112	4838	SH	DEF	12
MOLEX INC	COM	608554101	34	1258	SH	DEF	11
MOLEX INC	COM	608554101	354	12701	SH	DEF	2
MOLEX INC	COM	608554101	36	1340	SH	DEF	12
MOLEX INC	CL A	608554200	30	1308	SH	DEF	11
MOLEX INC	CL A	608554200	351	14790	SH	DEF	2
MOLEX INC	CL A	608554200	35	1500	SH	DEF	1
MONACO COACH CORP	COM	60886R103	1462	95400	SH	DEF	6
MONACO COACH CORP	COM	60886R103	8	500	SH	DEF	12
MONARCH CASINO & RESORT INC	COM	609027107	1218	131729	SH	DEF	6
MONARCH SERVICES INC	COM	609176102	0	258	SH	DEF	12
MONDAVI ROBERT CORP	CL A	609200100	28	1100	SH	DEF	12
MONMOUTH REAL ESTATE INVT CO	CL A	609720107	7	1000	SH	DEF	12
MONRO MUFFLER BRAKE INC	COM	610236101	812	28750	SH	DEF	6
MONSANTO CO NEW	COM	61166W101	19318	892680	SH	DEF	3
MONSANTO CO NEW	COM	61166W101	290	13392.4	SH	DEF	12
MONSANTO CO NEW	COM	61166W101	50	2271	SH	DEF	2
MONSANTO CO NEW	COM	61166W101	2462	113773	SH	DEF	6
MONSANTO CO NEW	COM	61166W101	2	87	SH	DEF	11
MONTGOMERY STR INCOME SECS I	COM	614115103	122	6200	SH	DEF	12
MONTPELIER RE HOLDINGS LTD	SHS	G62185106	3239	102510	SH	DEF	3
MONY GROUP INC	COM	615337102	3	129	SH	DEF	12
MONY GROUP INC	COM	615337102	3	100	SH	DEF	6
MOODYS CORP	COM	615369105	289	5477	SH	DEF	12
MOODYS CORP	COM	615369105	619	11727	SH	DEF	2
MOOG INC	CL A	615394202	5396	155280	SH	DEF	3
MOOG INC	CL A	615394202	4590	132080	SH	DEF	6
MORGAN STANLEY	COM NEW	617446448	74	1720	SH	DEF	4
MORGAN STANLEY	QULTY MUN SECS	61745P585	22	1500	SH	DEF	12
MORGAN STANLEY	MUN INCM OPPTN	61745P452	108	13500	SH	DEF	12
MORGAN STANLEY	MUN INC OPP II	61745P445	25	3131	SH	DEF	12
MORGAN STANLEY	MUN INCOME III	61745P437	64	6906	SH	DEF	12



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MORGAN STANLEY	MUN PREM INCOM	61745P429	43	4600	SH	DEF	12
MORGAN STANLEY	GOVT INCOME TR	61745P106	18	2000	SH	DEF	12
MORGAN STANLEY	COM NEW	617446448	17803	416455	SH	DEF	6
MORGAN STANLEY	COM NEW	617446448	5737	134205	SH	DEF	3
MORGAN STANLEY	INSD MUN INCM	61745P791	132	8700	SH	DEF	12
MORGAN STANLEY	COM NEW	617446448	517	11046	SH	DEF	2
MORGAN STANLEY	COM NEW	617446448	810	18950	SH	DEF	5
MORGAN STANLEY	COM NEW	617446448	20	463	SH	DEF	11
MORGAN STANLEY	QLT MUN INV TR	61745P668	187	12470	SH	DEF	12
MORGAN STANLEY	INCOME SEC INC	61745P874	5	295	SH	DEF	12
MORGAN STANLEY	INSD MUN TR	61745P866	57	3833	SH	DEF	12
MORGAN STANLEY	QUALT MUN INCM	61745P734	94	6390	SH	DEF	12
MORGAN STANLEY	INSD MUN SECS	61745P833	0	4	SH	DEF	12
MORGAN STANLEY	COM NEW	617446448	2626	61438.12	SH	DEF	12
MORGAN STANLEY EMER MKTS DEB	COM	61744H105	101	11750	SH	DEF	12
MORGAN STANLEY EMER MKTS FD	COM	61744G107	3238	332140	SH	DEF	5
MORGAN STANLEY EMER MKTS FD	COM	61744G107	410	42100	SH	DEF	12
MORGAN STANLEY HIGH YIELD FD	COM	61744M104	11	1642.13	SH	DEF	12
MOSSIMO INC	COM	619696107	6	1500	SH	DEF	1
MOSSIMO INC	COM	619696107	1	150	SH	DEF	12
MOTHERS WK INC	COM	619903107	275	10290	SH	DEF	3
MOTHERS WK INC	COM	619903107	111	4150	SH	DEF	12
MOTOROLA INC	COM	620076109	850	89520		DEF	9
MOTOROLA INC	COM	620076109	78	8310	SH	DEF	11
MOTOROLA INC	COM	620076109	273	28900	SH	DEF	3
MOTOROLA INC	COM	620076109	7	775	SH	DEF	4
MOTOROLA INC	COM	620076109	326	36580	SH	DEF	2
MOTOROLA INC	COM	620076109	2531	268432.65	SH	DEF	12
MOVADO GROUP INC	COM	624580106	2364	108700	SH	DEF	6
MOVIE GALLERY INC	COM	624581104	14155	759790	SH	DEF	3
MOVIE GALLERY INC	COM	624581104	6	300	SH	DEF	12
MPS GROUP INC	COM	553409103	11	1625	SH	DEF	12
MRV COMMUNICATIONS INC	COM	553477100	1	350	SH	DEF	12
MSC INDL DIRECT INC	CL A	553530106	2958	165240	SH	DEF	3
MSC SOFTWARE CORP	COM	553531104	884	131200	SH	DEF	3
MSC SOFTWARE CORP	COM	553531104	20	3000	SH	DEF	12
MTC TECHNOLOGIES INC	COM	55377A106	879	37450	SH	DEF	12
MTC TECHNOLOGIES INC	COM	55377A106	713	30000	SH	DEF	
MTS SYS CORP	COM	553777103	888	60250	SH	DEF	3
MUELLER INDS INC	COM	624756102	41	1520	SH	DEF	12
MULTI COLOR CORP	COM	625383104	50	2250	SH	DEF	12
MULTIMEDIA GAMES INC	COM	625453105	9739	383410	SH	DEF	3
MUNIASSETS FD INC	COM	62618Q106	14	1159	SH	DEF	12
MUNICIPAL ADVANTAGE FD INC	COM	626189104	64	4500	SH	DEF	12
MUNICIPAL HIGH INCOME FD INC	COM	626214100	103	13100	SH	DEF	12
MUNICIPAL MTG & EQUITY L L C	GROWTH SHS	62624B101	2799	110279.82	SH	DEF	12
MUNIENHANCED FD INC	COM	626243109	524	46975	SH	DEF	12
MUNI HOLDINGS INSD FD II INC	COM	62625A102	64	4680	SH	DEF	12
MUNI HOLDINGS INSD FD INC	COM	625930102	28	2000	SH	DEF	12
MUNI HOLDINGS N J INSD FD INC	COM	625936109	30	2000	SH	DEF	12
MUNIVEST FD INC	COM	626295109	70	7503.83	SH	DEF	12
MUNIYIELD CALIF FD INC	COM	626296107	62	4100	SH	DEF	12
MUNIYIELD CALIF INS FD	COM	62629L104	7	483	SH	DEF	12
MUNIYIELD FD INC	COM	626299101	61	4516	SH	DEF	12
MUNIYIELD N J FD INC	COM	62630L101	15	1000	SH	DEF	12
MUNIYIELD QUALITY FD II	COM	62630T104	10	804	SH	DEF	12
MUNIYIELD QUALITY FD INC	COM	626302103	11	750	SH	DEF	12
MURPHY OIL CORP	COM	626717102	1676	31866	SH	DEF	12
MURPHY OIL CORP	COM	626717102	11236	213610	SH	DEF	6
MUTUALFIRST FINL INC	COM	62845B104	11	465	SH	DEF	2
MYERS INDS INC	COM	628464109	1	145	SH	DEF	2
MYERS INDS INC	COM	628464109	3460	364176	SH	DEF	12

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MYKROLIS CORP	COM	62852P103	1351	133100	SH	DEF	3
MYKROLIS CORP	COM	62852P103	16	1623	SH	DEF	12
MYLAN LABS INC	COM	628530107	30946	890032	SH	DEF	3
MYLAN LABS INC	COM	628530107	1500	43150.82	SH	DEF	12
MYLAN LABS INC	COM	628530107	23	675	SH	DEF	11
MYRIAD GENETICS INC	COM	62855J104	4	305	SH	DEF	12
MYRIAD GENETICS INC	COM	62855J104	18	1200	SH	DEF	2
NABI BIOPHARMACEUTICALS	COM	629519109	92	13400	SH	DEF	12
NABORS INDUSTRIES LTD	SHS	G6359F103	149	3776	SH	DEF	12
NABORS INDUSTRIES LTD	SHS	G6359F103	59	1500	SH	DEF	11
NABORS INDUSTRIES LTD	SHS	G6359F103	3850	102660	SH	DEF	2
NACCO INDS INC	CL A	629579103	8969	151641	SH	DEF	6
NACCO INDS INC	CL A	629579103	22914	388771	SH	DEF	6
NACCO INDS INC	CL A	629579103	32	500	SH	DEF	2
NAM TAI ELECTRS INC	COM PAR \$0.02	629865205	5032	118670	SH	DEF	3
NAM TAI ELECTRS INC	COM PAR \$0.02	629865205	13	300	SH	DEF	12
NANOGEN INC	COM	630075109	4	1500	SH	DEF	12
NAPRO BIOTHERAPUTICS INC	COM	630795102	2	1000	SH	DEF	12
NARA BANCORP INC	COM	63080P105	603	32220	SH	DEF	3
NASDAQ 100 TR	UNIT SER 1	631100104	3356	112042	SH	DEF	12
NASDAQ 100 TR	UNIT SER 1	631100104	132	4200	SH	DEF	2
NASDAQ 100 TR	UNIT SER 1	631100104	161	5391	SH	DEF	11
NASDAQ 100 TR	UNIT SER 1	631100104	4	125	SH	DEF	4
NASH FINCH CO	COM	631158102	8	500	SH	DEF	12
NATIONAL AUSTRALIA BK LTD	SPONSORED ADR	632525408	420	3970	SH	DEF	2
NATIONAL BANKSHARES INC VA	COM	634865109	16	400	SH	DEF	12
NATIONAL CITY CORP	COM	635405103	2479	75788.44	SH	DEF	12
NATIONAL CITY CORP	COM	635405103	10	300	SH	DEF	6
NATIONAL CITY CORP	COM	635405103	26	800	SH	DEF	11
NATIONAL CITY CORP	COM	635405103	5299	157253	SH	DEF	2
NATIONAL CITY CORP	COM	635405103	1115	34073	SH	DEF	5
NATIONAL CITY CORP	COM	635405103	231	7056	SH	DEF	1
NATIONAL COMMERCE FINL CORP	COM	63545P104	2545	114700	SH	DEF	1
NATIONAL COMMERCE FINL CORP	COM	63545P104	1134	51117	SH	DEF	12
NATIONAL COMMERCE FINL CORP	COM	63545P104	1240	51655	SH	DEF	2
NATIONAL COMMERCE FINL CORP	COM	63545P104	52	2349	SH	DEF	11
NATIONAL DENTEX CORP	COM	63563H109	626	30600	SH	DEF	6
NATIONAL FUEL GAS CO N J	COM	636180101	2852	109470	SH	DEF	3
NATIONAL FUEL GAS CO N J	COM	636180101	124	4746	SH	DEF	12
NATIONAL FUEL GAS CO N J	COM	636180101	6004	230470	SH	DEF	6
NATIONAL HEALTH INVS INC	COM	63633D104	202	10950	SH	DEF	12
NATIONAL HEALTH INVS INC	COM	63633D104	18	1000	SH	DEF	11
NATIONAL HEALTH REALTY INC	COM	635905102	21	1335	SH	DEF	12
NATIONAL HOME HEALTH CARE CO	COM	636380107	279	39600	SH	DEF	6
NATIONAL INSTRS CORP	COM	636518102	11	300	SH	DEF	12
NATIONAL PENN BANCSHARES INC	COM	637138108	18	648	SH	DEF	12
NATIONAL PENN BANCSHARES INC	COM	637138108	33	1190	SH	DEF	11
NATIONAL PRESTO INDS INC	COM	637215104	115	3650	SH	DEF	12
NATIONAL RESEARCH CORP	COM	637372103	6	500	SH	DEF	12
NATIONAL SEMICONDUCTOR CORP	COM	637640103	3	150	SH	DEF	6
NATIONAL SEMICONDUCTOR CORP	COM	637640103	86	4343	SH	DEF	12
NATIONAL WESTN LIFE INS CO	CL A	638522102	11	100	SH	DEF	12
NATIONAL WESTN LIFE INS CO	CL A	638522102	4428	40100	SH	DEF	6
NATIONAL-OILWELL INC	COM	637071101	-66	-3000	SH	DEF	
NATIONAL-OILWELL INC	COM	637071101	66	3012	SH	DEF	12
NATIONAL-OILWELL INC	COM	637071101	4	200	SH	DEF	11
NATIONAL-OILWELL INC	COM	637071101	4	170	SH	DEF	6
NATIONAL-OILWELL INC	COM	637071101	4650	211380	SH	DEF	3
NATIONS BALANCED TARGET MAT	COM	63857K107	17	1700	SH	DEF	12
NATIONWIDE FINL SVCS INC	CL A	638612101	84	2554	SH	DEF	2
NATIONWIDE FINL SVCS INC	CL A	638612101	45	1390.78	SH	DEF	12
NATIONWIDE FINL SVCS INC	CL A	638612101	7842	241022	SH	DEF	6

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NATIONWIDE FINL SVCS INC	CL A	638612101	13978	430090	SH	DEF	6
NATIONWIDE HEALTH PPTYS INC	COM	638620104	6	400	SH	DEF	11
NATIONWIDE HEALTH PPTYS INC	COM	638620104	2696	169245	SH	DEF	12
NATIONWIDE HEALTH PPTYS INC	COM	638620104	191	11200		DEF	9
NATURAL RESOURCE PARTNERS L	COM UNIT L P	63900P103	64	2015	SH	DEF	12
NATUZZI S P A	ADR	63905A101	5574	698533	SH	DEF	6
NAUTICA ENTERPRISES INC	COM	639089101	169	13205	SH	DEF	12
NAUTICA ENTERPRISES INC	COM	639089101	264	20128	SH	DEF	6
NAUTICA ENTERPRISES INC	COM	639089101	1407	107090	SH	DEF	3
NAUTILUS GROUP INC	COM	63910B102	6511	525100	SH	DEF	6
NAUTILUS GROUP INC	COM	63910B102	4	285	SH	DEF	12
NAVARRE CORP	COM	639208107	1	660	SH	DEF	12
NAVIGANT CONSULTING INC	COM	63935N107	68	5750	SH	DEF	12
NAVIGANT INTL INC	COM	63935R108	2365	183317	SH	DEF	6
NCI BUILDING SYS INC	COM	628852105	25620	1521259	SH	DEF	6
NCO GROUP INC	COM	628858102	3	150	SH	DEF	12
NCO GROUP INC	COM	628858102	7696	430200	SH	DEF	6
NCO PORTFOLIO MANAGEMENT INC	COM	62885J108	769	130906	SH	DEF	6
NCR CORP NEW	COM	62886E108	8	300	SH	DEF	3
NCR CORP NEW	COM	62886E108	5	200	SH	DEF	6
NCR CORP NEW	COM	62886E108	64	2127	SH	DEF	2
NEIMAN MARCUS GROUP INC	CL B	640204301	13	371	SH	DEF	12
NEIMAN MARCUS GROUP INC	CL B	640204301	217	6300	SH	DEF	6
NEIMAN MARCUS GROUP INC	CL B	640204301	6	156	SH	DEF	2
NEIMAN MARCUS GROUP INC	CL A	640204202	37	1023	SH	DEF	12
NEIMAN MARCUS GROUP INC	CL A	640204202	44	1200	SH	DEF	6
NEON SYS INC	COM	640509105	9	3000	SH	DEF	12
NEOPHARM INC	COM	640919106	4	253	SH	DEF	12
NEORX CORP	COM PAR \$0.02	640520300	101	29770	SH	DEF	12
NEOWARE SYS INC	COM	64065P102	642	41840	SH	DEF	12
NETBANK INC	COM	640933107	67	5100	SH	DEF	12
NETEGRITY INC	COM	64110P107	6	1000	SH	DEF	12
NETFLIX COM INC	COM	64110L106	42	1625	SH	DEF	12
NETFLIX COM INC	COM	64110L106	552	21624	SH	DEF	5
NETIQ CORP	COM	64115P102	8	510	SH	DEF	12
NETMANAGE INC	COM NEW	641144308	9	2913	SH	DEF	12
NETOPIA INC	COM	64114K104	2	500	SH	DEF	12
NETSCREEN TECHNOLOGIES INC	COM	64117V107	342	15175	SH	DEF	12
NETWORK APPLIANCE INC	COM	64120L104	525	32400	SH	DEF	12
NETWORK APPLIANCE INC	COM	64120L104	912	56718	SH	DEF	1
NETWORK APPLIANCE INC	COM	64120L104	20	1272	SH	DEF	4
NETWORK APPLIANCE INC	COM	64120L104	21	1200	SH	DEF	2
NETWORK EQUIP TECHNOLOGIES	COM	641208103	1772	210450	SH	DEF	3
NETWORKS ASSOCS INC	COM	640938106	31	2475	SH	DEF	12
NEUBERGER BERMAN INC	COM	641234109	735	18408	SH	DEF	12
NEUBERGER BERMAN INC	COM	641234109	60	1500	SH	DEF	11
NEUBERGER BERMAN INTER MUNI	COM	64124P101	80	5407.3	SH	DEF	12
NEUBERGER BERMAN REAL INCM F	COM	64126D106	3	207.86	SH	DEF	12
NEUROBIOLOGICAL TECHNOLOGIES	COM	64124W106	9	2500	SH	DEF	12
NEUROCRINE BIOSCIENCES INC	COM	64125C109	602	12060	SH	DEF	3
NEUROCRINE BIOSCIENCES INC	COM	64125C109	75	1500	SH	DEF	12
NEW AMER HIGH INCOME FD INC	COM	641876107	15	7000	SH	DEF	12
NEW CENTURY FINANCIAL CORP	COM	64352D101	10378	238900	SH	DEF	6
NEW CENTURY FINANCIAL CORP	COM	64352D101	24	549	SH	DEF	12
NEW CENTURY FINANCIAL CORP	COM	64352D101	41527	955960	SH	DEF	3
NEW ENGLAND BUSINESS SVC INC	COM	643872104	5811	193700	SH	DEF	6
NEW ENGLAND BUSINESS SVC INC	COM	643872104	6001	200017	SH	DEF	5
NEW ENGLAND BUSINESS SVC INC	COM	643872104	2514	83800	SH	DEF	3
NEW ENGLAND BUSINESS SVC INC	COM	643872104	41	1375	SH	DEF	12
NEW ENGLAND BUSINESS SVC INC	COM	643872104	60	2000	SH	DEF	2
NEW JERSEY RES	COM	646025106	148	4171.54	SH	DEF	12
NEW JERSEY RES	COM	646025106	27	771	SH	DEF	4

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NEW PLAN EXCEL RLTY TR INC	COM	648053106	53	2500	SH	DEF	11
NEW PLAN EXCEL RLTY TR INC	COM	648053106	22	1000	SH	DEF	2
NEW PLAN EXCEL RLTY TR INC	COM	648053106	9	400	SH	DEF	1
NEW PLAN EXCEL RLTY TR INC	COM	648053106	1205	56460.58	SH	DEF	12
NEW YORK CMNTY BANCORP INC	COM	649445103	78	2666	SH	DEF	4
NEW YORK TIMES CO	CL A	650111107	61	1350	SH	DEF	2
NEW YORK TIMES CO	CL A	650111107	178	3920	SH	DEF	11
NEW YORK TIMES CO	CL A	650111107	2547	55971.69	SH	DEF	12
NEW YORK TIMES CO	CL A	650111107	13673	300514	SH	DEF	5
NEWELL RUBBERMAID INC	COM	651229106	1510	53931.41	SH	DEF	12
NEWELL RUBBERMAID INC	COM	651229106	185	6605	SH	DEF	11
NEWELL RUBBERMAID INC	COM	651229106	7222	252590	SH	DEF	2
NEWELL RUBBERMAID INC	COM	651229106	118	4250		DEF	9
NEWFIELD EXPL CO	COM	651290108	38523	1025900	SH	DEF	3
NEWFIELD EXPL CO	COM	651290108	65	1723	SH	DEF	12
NEWMONT MINING CORP	COM	651639106	2219	68359	SH	DEF	12
NEWMONT MINING CORP	COM	651639106	161	4821	SH	DEF	2
NEWMONT MINING CORP	COM	651639106	66	2025	SH	DEF	11
NEWPARK RES INC	COM PAR \$.01NEW	651718504	2	400	SH	DEF	12
NEWPARK RES INC	COM PAR \$.01NEW	651718504	181	34932	SH	DEF	2
NEWPORT CORP	COM	651824104	281	18953	SH	DEF	12
NEWS CORP LTD	ADR NEW	652487703	11	365	SH	DEF	2
NEXEN INC	COM	65334H102	48	1400	SH	DEF	14
NEXTEL COMMUNICATIONS INC	CL A	65332V103	66	3400	SH	DEF	2
NEXTEL COMMUNICATIONS INC	CL A	65332v103	60	3300	SH	DEF	4
NEXTEL COMMUNICATIONS INC	CL A	65332V103	1192663	65965863	SH	DEF	10
NEXTEL COMMUNICATIONS INC	CL A	65332V103	500974	27708740	SH	DEF	8
NEXTEL COMMUNICATIONS INC	CL A	65332V103	4748	262655	SH	DEF	16
NEXTEL COMMUNICATIONS INC	CL A	65332V103	12608	697349	SH	DEF	12
NEXTEL COMMUNICATIONS INC	NOTE 5.250% 1/1	65332VAY9	113	117000	PRN	DEF	
NEXTEL COMMUNICATIONS INC	NOTE 5.250% 1/1	65332VAY9	6482	6723000	PRN	DEF	15
NEXTEL COMMUNICATIONS INC	CL A	65332v103	781	43200		DEF	9
NEXTEL COMMUNICATIONS INC	CL A	65332V103	1964	108695	SH	DEF	11
NEXTEL PARTNERS INC	CL A	65333F107	3461	474150	SH	DEF	12
NIC INC	COM	62914B100	56	19200	SH	DEF	12
NICOR INC	COM	654086107	567	15281	SH	DEF	12
NICOR INC	COM	654086107	14202	382700	SH	DEF	6
NIKE INC	CL B	654106103	762	14251.78	SH	DEF	12
NIKE INC	CL B	654106103	247	4800	SH	DEF	2
NIKE INC	CL B	654106103	3	50	SH	DEF	6
NIKE INC	CL B	654106103	5	100	SH	DEF	1
NISOURCE INC	COM	65473P105	1800	94757.41	SH	DEF	12
NISOURCE INC	COM	65473P105	8	430	SH	DEF	6
NISOURCE INC	COM	65473P105	14	750	SH	DEF	2
NL INDS INC	COM NEW	629156407	7	400	SH	DEF	12
NN INC	COM	629337106	25	2000	SH	DEF	11
NN INC	COM	629337106	182	14400	SH	DEF	3
NN INC	COM	629337106	555	43850	SH	DEF	12
NOBLE CORPORATION	SHS	G65422100	407	11871	SH	DEF	12
NOBLE CORPORATION	SHS	G65422100	298	8700	SH	DEF	5
NOBLE ENERGY INC	COM	655044105	445	11785	SH	DEF	12
NOBLE INTL LTD	COM	655053106	776	90800	SH	DEF	6
NOKIA CORP	SPONSORED ADR	654902204	41	2499	SH	DEF	4
NOKIA CORP	SPONSORED ADR	654902204	755	45950	SH	DEF	6
NOKIA CORP	SPONSORED ADR	654902204	14376	875000	SH	DEF	10
NOKIA CORP	SPONSORED ADR	654902204	902	54871	SH	DEF	11
NOKIA CORP	SPONSORED ADR	654902204	1008	68445	SH	DEF	2
NOKIA CORP	SPONSORED ADR	654902204	976	59405	SH	DEF	5
NOKIA CORP	SPONSORED ADR	654902204	525	31960		DEF	9
NOLAND CO	COM	655286102	32	905	SH	DEF	12
NOMURA HLDGS INC	SPONSORED ADR	65535H208	5138	369395	SH	DEF	6
NORANDA INC	COM	655422103	9869	760300	SH	DEF	14

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NORDIC AMERICAN TANKER SHIPP	COM		G65773106	6	400	SH	DEF	12
NORDSTROM INC	COM		655664100	5	280	SH	DEF	6
NORDSTROM INC	COM		655664100	21	1000	SH	DEF	2
NORDSTROM INC	COM		655664100	357	18265	SH	DEF	12
NORFOLK SOUTHERN CORP	COM		655844108	19	990	SH	DEF	6
NORFOLK SOUTHERN CORP	COM		655844108	69	3588	SH	DEF	11
NORFOLK SOUTHERN CORP	COM		655844108	2592	135023	SH	DEF	12
NORFOLK SOUTHERN CORP	COM		655844108	2714	140066	SH	DEF	2
NORFOLK SOUTHERN CORP	COM		655844108	65	3400	SH	DEF	3
NORFOLK SOUTHERN CORP	COM		655844108	1527	79530	SH	DEF	5
NORFOLK SOUTHERN CORP	COM		655844108	26	1350	SH	DEF	4
NORSK HYDRO A S	SPONSORED ADR		656531605	213	4450	SH	DEF	2
NORTEL NETWORKS CORP NEW	COM		656568102	1223	452848	SH	DEF	12
NORTEL NETWORKS CORP NEW	COM		656568102	47	15700	SH	DEF	2
NORTEL NETWORKS CORP NEW	NOTE	4.250% 9/0	656568AB8	12	140000	PRN	DEF	
NORTEL NETWORKS CORP NEW	NOTE	4.250% 9/0	656568AB8	1626	1887000	PRN	DEF	15
NORTEL NETWORKS CORP NEW	COM		656568102	12429	3414575	SH	DEF	14
NORTEL NETWORKS CORP NEW	COM		656568102	776	287575	SH	DEF	5
NORTH CENT BANCSHARES INC	COM		658418108	401	11800	SH	DEF	6
NORTH EUROPEAN OIL RTY TR	SH BEN INT		659310106	8	315	SH	DEF	2
NORTH EUROPEAN OIL RTY TR	SH BEN INT		659310106	57	2525	SH	DEF	12
NORTH FORK BANCORPORATION NY	COM		659424105	252	7400	SH	DEF	5
NORTH FORK BANCORPORATION NY	COM		659424105	126	3571	SH	DEF	2
NORTH FORK BANCORPORATION NY	COM		659424105	10366	304356	SH	DEF	1
NORTH FORK BANCORPORATION NY	COM		659424105	6613	194146.55	SH	DEF	12
NORTH FORK BANCORPORATION NY	COM		659424105	68	2000	SH	DEF	11
NORTH PITTSBURGH SYS INC	COM		661562108	1060	70348	SH	DEF	12
NORTH VALLEY BANCORP	COM		66304M105	826	55059	SH	DEF	6
NORTHEAST UTILS	COM		664397106	18	1050	SH	DEF	12
NORTHEAST UTILS	COM		664397106	162	9680	SH	DEF	6
NORTHERN BORDER PARTNERS L P	UNIT LTD PARTN		664785102	946	22656	SH	DEF	12
NORTHERN TR CORP	COM		665859104	1310	29928	SH	DEF	2
NORTHERN TR CORP	COM		665859104	18	425	SH	DEF	11
NORTHERN TR CORP	COM		665859104	100	2400	SH	DEF	1
NORTHERN TR CORP	COM		665859104	2314	55376.41	SH	DEF	12
NORTHERN TR CORP	COM		665859104	295	7100	SH	DEF	5
NORTHFIELD LABS INC	COM		666135108	8	1000	SH	DEF	12
NORTHRIM BANCORP INC	COM		666762109	1042	57500	SH	DEF	1
NORTHRIM BANCORP INC	COM		666762109	1056	58248	SH	DEF	6
NORTHROP GRUMMAN CORP	COM		666807102	15	175	SH	DEF	11
NORTHROP GRUMMAN CORP	COM		666807102	1456	16876.47	SH	DEF	12
NORTHROP GRUMMAN CORP	COM		666807102	34934	404960	SH	DEF	6
NORTHROP GRUMMAN CORP	COM		666807102	48	544	SH	DEF	2
NORTHROP GRUMMAN CORP	COM		666807102	909	10330	SH	DEF	9
NORTHWEST AIRLS CORP	CL A		667280101	1	50	SH	DEF	12
NORTHWEST NAT GAS CO	COM		667655104	2376	87200	SH	DEF	6
NORTHWEST NAT GAS CO	COM		667655104	16	600	SH	DEF	12
NORTHWEST PIPE CO	COM		667746101	1110	80000	SH	DEF	6
NORTHWESTERN CORP	COM		668074107	4	2159	SH	DEF	12
NOVA CHEMICALS CORP	COM		66977W109	18866	733800	SH	DEF	14
NOVADIGM INC	COM		669937104	1	200	SH	DEF	12
NOVARTIS A G	SPONSORED ADR		66987V109	60	1500	SH	DEF	1
NOVARTIS A G	SPONSORED ADR		66987V109	508	13300	SH	DEF	2
NOVARTIS A G	SPONSORED ADR		66987V109	9724	244635	SH	DEF	6
NOVASTAR FINL INC	COM		669947400	90	1504	SH	DEF	12
NOVASTAR FINL INC	COM		669947400	1479	24750	SH	DEF	3
NOVAVAX INC	COM		670002104	15	2675	SH	DEF	12
NOVELL INC	COM		670006105	4	1000	SH	DEF	2
NOVELL INC	COM		670006105	2	760	SH	DEF	6
NOVELL INC	COM		670006105	1	400	SH	DEF	11
NOVELL INC	COM		670006105	120	39110	SH	DEF	12
NOVELLUS SYS INC	COM		670008101	16	450	SH	DEF	2

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NOVELLUS SYS INC	COM	670008101	185	5060	SH	DEF	12
NOVO-NORDISK A S	ADR	670100205	345	10300	SH	DEF	2
NOVOSTE CORP	COM	67010C100	1	100	SH	DEF	12
NPS PHARMACEUTICALS INC	COM	62936P103	54	2200	SH	DEF	12
NSTAR	COM	67019E107	5295	116255	SH	DEF	6
NSTAR	COM	67019E107	87	1900	SH	DEF	3
NSTOR TECHNOLOGIES INC	COM	67018N108	30	72000	SH	DEF	12
NTELOS INC	COM	67019U101	0	2400	SH	DEF	12
NTN COMMUNUNICATIONS INC	COM NEW	629410309	15	7500	SH	DEF	
NU SKIN ENTERPRISES INC	CL A	67018T105	2123	203200	SH	DEF	6
NU SKIN ENTERPRISES INC	CL A	67018T105	11759	1125280	SH	DEF	3
NU SKIN ENTERPRISES INC	CL A	67018T105	9	900	SH	DEF	12
NUANCE COMMUNICATIONS INC	COM	669967101	13	2610	SH	DEF	12
NUCOR CORP	COM	670346105	15	300	SH	DEF	11
NUCOR CORP	COM	670346105	41	822	SH	DEF	2
NUCOR CORP	COM	670346105	219	4480	SH	DEF	6
NUCOR CORP	COM	670346105	1887	38621.35	SH	DEF	12
NUEVO ENERGY CO	COM	670509108	2238	128260	SH	DEF	3
NUEVO ENERGY CO	COM	670509108	2148	123100	SH	DEF	6
NUI CORP	COM	629431107	20	1300	SH	DEF	12
NUTRACEUTICAL INTL CORP	COM	67060Y101	288	26800	SH	DEF	6
NUVEEN ARIZ PREM INCOME MUN	COM	67061W104	8	500	SH	DEF	12
NUVEEN CALIF QUALITY INCM MU	COM	670985100	11	700	SH	DEF	12
NUVEEN CONN PREM INCOME MUN	SH BEN INT	67060D107	17	1000	SH	DEF	12
NUVEEN CT DIV ADV MUN FD 3	COM	67071Y108	195	13029.84	SH	DEF	12
NUVEEN DIV ADV MUNI FD 3	COM SH BEN INT	67070X101	2797	193725.01	SH	DEF	12
NUVEEN DIV ADVANTAGE MUN FD	COM	67070F100	3066	197775.38	SH	DEF	12
NUVEEN DIVID ADVANTAGE MUN F	COM	67066V101	497	31582	SH	DEF	12
NUVEEN FLA INVT QUALITY MUN	COM	670970102	84	5000	SH	DEF	12
NUVEEN FLA QUALITY INCOME MU	COM	670978105	56	3375	SH	DEF	12
NUVEEN GA DIV ADV MUN FD 2	COM	67072B107	0	0	SH	DEF	12
NUVEEN GA PREM INCOME MUN FD	SH BEN INT	67060F102	13	800	SH	DEF	12
NUVEEN INS MA TX FR ADV MUNF	COM	67072F108	17	1000	SH	DEF	12
NUVEEN INSD DIVID ADVANTAGE	COM	67071L106	736	47822.74	SH	DEF	12
NUVEEN INSD FLA PREM INCOME	COM	67101V108	147	8537	SH	DEF	12
NUVEEN INSD MUN OPPORTUNITY	COM	670984103	994	61475.59	SH	DEF	12
NUVEEN INSD NEW YORK DIVID	COM	67071N102	6	367	SH	DEF	12
NUVEEN INSD NY PREM INCOME F	COM	67101R107	35	2200	SH	DEF	12
NUVEEN INSD PREM INCOME MUN	COM	6706D8104	248	16799	SH	DEF	12
NUVEEN INSD QUALITY MUN FD I	COM	67062N103	480	28207	SH	DEF	12
NUVEEN MASS DIVID ADVANTAG M	COM SH BEN INT	67069P101	22	1344.83	SH	DEF	12
NUVEEN MD DIV ADV MUN FD 3	COM	67072A109	127	8483.73	SH	DEF	12
NUVEEN MD DIV ADV MUNI FD 2	COM SH BEN INT	67070V105	151	9533	SH	DEF	12
NUVEEN MD DIVID ADVANTAGE MU	COM SH BEN INT	67069R107	826	50771.75	SH	DEF	12
NUVEEN MD PREM INCOME MUN FD	COM	67061Q107	603	36759.08	SH	DEF	12
NUVEEN MUN ADVANTAGE FD INC	COM	67062H106	2374	149130.09	SH	DEF	12
NUVEEN MUN INCOME FD INC	COM	67062J102	90	8337	SH	DEF	12
NUVEEN MUN MKT OPPORTUNITY F	COM	67062W103	2159	143943.42	SH	DEF	12
NUVEEN MUN VALUE FD INC	COM	670928100	796	84165.2	SH	DEF	12
NUVEEN N C DIV ADV FD 2	COM	67071D104	172	10627.95	SH	DEF	12
NUVEEN N C PREM INCOME MUN F	SH BEN INT	67060P100	191	10926	SH	DEF	12
NUVEEN NC DIV ADV MUN FD 3	COM	67072D103	127	8144	SH	DEF	12
NUVEEN NC DIVID ADVANTAGE MU	COM SH BEN INT	67069N106	164	9725.14	SH	DEF	12
NUVEEN NEW JERSEY DIVID	COM	67071T109	15	1000	SH	DEF	12
NUVEEN NJ DIV ADVANTAGE MUN	COM	67069Y102	38	2500	SH	DEF	12
NUVEEN NJ INVT QUALITY MUN F	COM	670971100	129	8067	SH	DEF	12
NUVEEN NJ PREM INCOME MUN FD	COM	67101N106	22	1355.16	SH	DEF	12
NUVEEN NY DIVID ADVNTG MUN F	COM	67066X107	8	500	SH	DEF	12
NUVEEN NY QUALITY INCM MUN F	COM	670986108	91	5800	SH	DEF	12
NUVEEN NY SELECT QUALITY MUN	COM	670976109	22	1340	SH	DEF	12
NUVEEN OH DIV ADV MUNI FD 2	COM SH BEN INT	67070R104	21	1350	SH	DEF	12
NUVEEN OH DIV ADVANTAGE MUN	COM	67070C107	145	9375.99	SH	DEF	12

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NUVEEN OHIO DIVID ADVANTAGE	COM	67071V104	84	5215	SH	DEF	12
NUVEEN OHIO QUALITY INCOME M	COM	670980101	270	14950	SH	DEF	12
NUVEEN PA DIVID ADVANTAGE MU	COM	67071W102	41	2610.71	SH	DEF	12
NUVEEN PA INVT QUALITY MUN F	COM	670972108	428	26757.99	SH	DEF	12
NUVEEN PA PREM INCOME MUN FD	COM	67061F101	110	6898.57	SH	DEF	12
NUVEEN PERFORMANCE PLUS MUN	COM	67062P108	2210	144044.03	SH	DEF	12
NUVEEN PREM INCOME MUN FD	COM	67062T100	3860	254440.68	SH	DEF	12
NUVEEN PREM INCOME MUN FD 2	COM	67063W102	1034	68445.18	SH	DEF	12
NUVEEN PREM INCOME MUN FD 4	COM	6706K4105	298	22101.78	SH	DEF	12
NUVEEN PREMIER INSD MUN INCO	COM	670987106	65	3904	SH	DEF	12
NUVEEN PREMIER MUN INCOME FD	COM	670988104	318	20556.31	SH	DEF	12
NUVEEN QUALITY INCOME MUN FD	COM	670977107	757	49896.51	SH	DEF	12
NUVEEN QUALITY PFD INCOME FD	COM	67071S101	1057	66592.18	SH	DEF	12
NUVEEN QUALITY PFD INCOME FD	COM	67072C105	2703	170504.97	SH	DEF	12
NUVEEN REAL ESTATE INCOME FD	COM	67071B108	1255	74204.98	SH	DEF	12
NUVEEN SELECT MAT MUN FD	SH BEN INT	67061T101	181	17999	SH	DEF	12
NUVEEN SELECT QUALITY MUN FD	COM	670973106	2845	184649.77	SH	DEF	12
NUVEEN SELECT TAX FREE INCM	SH BEN INT	67063C106	403	28915	SH	DEF	12
NUVEEN SELECT TAX FREE INCM	SH BEN INT	67063X100	59	4300	SH	DEF	12
NUVEEN SELECT TAX FREE INCM	SH BEN INT	67062F100	194	13570	SH	DEF	12
NUVEEN SR INCOME FD	COM	67067Y104	320	38280	SH	DEF	12
NUVEEN TAX FREE ADV MUN FD	COM	670657105	268	17292.25	SH	DEF	12
NUVEEN VA DIV ADV MUNI FD 2	COM	67071C106	237	14464.76	SH	DEF	12
NUVEEN VA DIVID ADVANTAGE MU	COM SH BEN INT	67069M108	798	46334.45	SH	DEF	12
NUVEEN VA PREM INCOME MUN FD	COM	67064R102	250	14256.89	SH	DEF	12
NVIDIA CORP	COM	67066G104	43	1865	SH	DEF	12
NVIDIA CORP	COM	67066G104	3	150	SH	DEF	6
NVR INC	COM	62944T105	24261	59030	SH	DEF	3
NVR INC	COM	62944T105	5	13	SH	DEF	12
NYFIX INC	COM	670712108	11	1662	SH	DEF	12
NYMOX PHARMACEUTICAL CORP	COM	67076P102	6	2000	SH	DEF	12
O REILLY AUTOMOTIVE INC	COM	686091109	28	850	SH	DEF	12
OAK TECHNOLOGY INC	COM	671802106	1	175	SH	DEF	12
OAKLEY INC	COM	673662102	12	1004	SH	DEF	12
OAQ TECHNOLOGY SOLUTIONS INC	COM	67082B105	0	100	SH	DEF	12
OAQ TECHNOLOGY SOLUTIONS INC	COM	67082B105	21	10000	SH	DEF	12
OCCIDENTAL PETE CORP DEL	COM	674599105	65	2000	SH	DEF	2
OCCIDENTAL PETE CORP DEL	COM	674599105	867	25850	SH	DEF	5
OCCIDENTAL PETE CORP DEL	COM	674599105	6	180	SH	DEF	6
OCCIDENTAL PETE CORP DEL	COM	674599105	28097	837480	SH	DEF	3
OCCIDENTAL PETE CORP DEL	COM	674599105	614	18291.79	SH	DEF	12
OCEANEERING INTL INC	COM	675232102	13325	521530	SH	DEF	3
OCEANFIRST FINL CORP	COM	675234108	25	1000	SH	DEF	11
OCEANFIRST FINL CORP	COM	675234108	2267	90320	SH	DEF	3
OCEANFIRST FINL CORP	COM	675234108	18	750	SH	DEF	12
OCWEN FINL CORP	COM	675746101	61	14060	SH	DEF	2
ODETICS INC DEL	CL A	676065204	0	100	SH	DEF	12
ODYSSEY HEALTHCARE INC	COM	67611V101	0	7	SH	DEF	12
ODYSSEY RE HLDGS CORP	COM	67612W108	1	50	SH	DEF	6
ODYSSEY RE HLDGS CORP	COM	67612W108	0	10	SH	DEF	12
OFFICE DEPOT INC	COM	676220106	4	250	SH	DEF	6
OFFICE DEPOT INC	COM	676220106	874	60242	SH	DEF	12
OFFICEMAX INC	COM	67622M108	14617	2221429	SH	DEF	6
OFFICEMAX INC	COM	67622M108	26	3900	SH	DEF	12
OFFSHORE LOGISTICS INC	COM	676255102	9020	414700	SH	DEF	6
OFFSHORE LOGISTICS INC	COM	676255102	2016	92700	SH	DEF	3
OFFSHORE LOGISTICS INC	COM	676255102	14	650	SH	DEF	11
OGE ENERGY CORP	COM	670837103	17	800	SH	DEF	11
OGE ENERGY CORP	COM	670837103	774	36222	SH	DEF	12
OGE ENERGY CORP	COM	670837103	783	36650	SH	DEF	3
OGE ENERGY CORP	COM	670837103	14	712	SH	DEF	2
OGE ENERGY CORP	COM	670837103	6524	305110	SH	DEF	6

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OHIO CAS CORP	COM	677240103	87	6100	SH	DEF	2
OHIO CAS CORP	COM	677240103	628	47675	SH	DEF	12
OIL STS INTL INC	COM	678026105	10379	857790	SH	DEF	3
OIL STS INTL INC	COM	678026105	7	600	SH	DEF	12
OIL SVC HOLDERS TR	DEPOSTRY RCPT	678002106	-198	-3300	SH	DEF	12
OILGEAR CO	COM	678042102	2	924	SH	DEF	12
OLD DOMINION FGHT LINES INC	COM	679580100	179	8267	SH	DEF	12
OLD NATL BANCORP IND	COM	680033107	153	6667	SH	DEF	6
OLD POINT FINL CORP	COM	680194107	310	10585	SH	DEF	12
OLD REP INTL CORP	COM	680223104	6631	193500	SH	DEF	6
OLD REP INTL CORP	COM	680223104	26	750	SH	DEF	11
OLD REP INTL CORP	COM	680223104	21054	614350	SH	DEF	3
OLD REP INTL CORP	COM	680223104	40	1175	SH	DEF	12
OLIN CORP	COM PAR \$1	680665205	31	1806	SH	DEF	12
OMEGA FINL CORP	COM	682092101	96	2800	SH	DEF	12
OMEGA HEALTHCARE INVS INC	COM	681936100	7	1281	SH	DEF	12
OMEGA PROTEIN CORP	COM	68210P107	6	1100	SH	DEF	12
OMI CORP NEW	COM	Y6476W104	18	3000	SH	DEF	12
OMI CORP NEW	COM	Y6476W104	705	114450	SH	DEF	3
OMNI ENERGY SERVICES	COM NEW	68210T208	6	3333	SH	DEF	12
OMNICARE INC	COM	681904108	64201	1900000	SH	DEF	13
OMNICARE INC	COM	681904108	459	13581	SH	DEF	12
OMNICARE INC	COM	681904108	12969	383800	SH	DEF	8
OMNICARE INC	COM	681904108	6	190	SH	DEF	6
OMNICOM GROUP INC	COM	681919106	13	185	SH	DEF	2
OMNICOM GROUP INC	COM	681919106	429	5985	SH	DEF	4
OMNICOM GROUP INC	COM	681919106	1064	14836	SH	DEF	5
OMNICOM GROUP INC	COM	681919106	1547	21571.59	SH	DEF	12
OMNOVA SOLUTIONS INC	COM	682129101	2	475	SH	DEF	12
ON ASSIGNMENT INC	COM	682159108	237	59270	SH	DEF	12
ON ASSIGNMENT INC	COM	682159108	1039	257238	SH	DEF	6
ON SEMICONDUCTOR CORP	COM	682189105	0	100	SH	DEF	2
ON SEMICONDUCTOR CORP	COM	682189105	109	40300	SH	DEF	3
ON SEMICONDUCTOR CORP	COM	682189105	1	300	SH	DEF	12
ON TECHNOLOGY CORP	COM	68219P108	2	800	SH	DEF	12
ON-SITE SOURCING INC	COM	682195102	2	1000	SH	DEF	12
ONE LIBERTY PPTYS INC	COM	682406103	117	6985	SH	DEF	12
ONE LIBERTY PPTYS INC	PFD CONV \$1.60	682406202	16	900	SH	DEF	12
ONEIDA LTD	COM	682505102	3	500	SH	DEF	2
ONEIDA LTD	COM	682505102	0	16	SH	DEF	12
ONEOK INC NEW	COM	682680103	1027	52300	SH	DEF	3
ONEOK INC NEW	COM	682680103	1	50	SH	DEF	6
ONVIA COM INC	COM NEW	68338T403	0	30	SH	DEF	12
ONYX ACCEP CORP	COM	682914106	411	63600	SH	DEF	6
OPEN JT STK CO-VIMPEL COMMUN	SPONSORED ADR	68370R109	5368	115600	SH	DEF	3
OPEN TEXT CORP	COM	683715106	18120	640290	SH	DEF	3
OPENWAVE SYS INC	COM	683718100	4	1850	SH	DEF	12
OPENWAVE SYS INC	COM	683718100	2700	1350000	SH	DEF	5
OPINION RESH CORP	COM	683755102	113	17300	SH	DEF	6
OPNET TECHNOLOGIES INC	COM	683757108	13	1100	SH	DEF	12
OPPENHEIMER MULTI-SECTOR INC	SH BEN INT	683933105	157	19130	SH	DEF	12
OPSWARE INC	COM	68383A101	8	2000	SH	DEF	12
OPTI INC	COM	683960108	3	2000	SH	DEF	12
OPTICAL COMMUNICATION PRODS	CL A	68382T101	1	500	SH	DEF	12
OPTIMAL ROBOTICS CORP	CL A NEW	68388R208	33	4500	SH	DEF	12
OPTION CARE INC	COM	683948103	0	13	SH	DEF	12
ORACLE CORP	COM	68389X105	973	80976		DEF	9
ORACLE CORP	COM	68389X105	8388	697821	SH	DEF	12
ORACLE CORP	COM	68389X105	1690	140757	SH	DEF	11
ORACLE CORP	COM	68389X105	19477	1621768	SH	DEF	3
ORACLE CORP	COM	68389X105	24	1979	SH	DEF	4
ORACLE CORP	COM	68389X105	794	66125	SH	DEF	5



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ORACLE CORP	COM	68389X105	5295	440873	SH	DEF	1
ORACLE CORP	COM	68389X105	5049	418350	SH	DEF	2
ORASURE TECHNOLOGIES INC	COM	68554V108	82	11000	SH	DEF	12
ORBITAL SCIENCES CORP	COM	685564106	4	500	SH	DEF	12
ORBOTECH LTD	ORD	M75253100	12090	727005	SH	DEF	6
ORBOTECH LTD	ORD	M75253100	8	500	SH	DEF	11
ORBOTECH LTD	ORD	M75253100	57	3400	SH	DEF	3
ORCHID BIOSCIENCES INC	COM	68571P100	28	23232	SH	DEF	12
OREGON STL MLS INC	COM	686079104	624	215100	SH	DEF	6
ORIENT-EXPRESS HOTELS LTD	CL A	G67743107	15	1000	SH	DEF	12
ORIENTAL FINL GROUP INC	COM	68618W100	5524	215025	SH	DEF	3
ORIENTAL FINL GROUP INC	COM	68618W100	2100	81750	SH	DEF	6
ORIX CORP	SPONSORED ADR	686330101	460	16430	SH	DEF	6
ORPHAN MED INC	COM	687303107	56	6050	SH	DEF	12
ORTHODONTIC CTRS AMER INC	COM	68750P103	4836	603800	SH	DEF	6
ORTHODONTIC CTRS AMER INC	COM	68750P103	560	69900	SH	DEF	3
ORTHODONTIC CTRS AMER INC	COM	68750P103	17	2100	SH	DEF	12
OSHKOSH B GOSH INC	CL A	688222207	8357	312400	SH	DEF	6
OSHKOSH B GOSH INC	CL A	688222207	5783	214665	SH	DEF	6
OSHKOSH TRUCK CORP	COM	688239201	58	1000	SH	DEF	2
OSHKOSH TRUCK CORP	COM	688239201	1902	32070	SH	DEF	3
OSI PHARMACEUTICALS INC	COM	671040103	0	15	SH	DEF	12
OSI SYSTEMS INC	COM	671044105	3	200	SH	DEF	12
OSI SYSTEMS INC	COM	671044105	364	23200	SH	DEF	3
OSTEOTECH INC	COM	688582105	546	40200	SH	DEF	3
OTTER TAIL CORP	COM	689648103	22	800	SH	DEF	12
OUTBACK STEAKHOUSE INC	COM	689899102	11	275	SH	DEF	11
OUTBACK STEAKHOUSE INC	COM	689899102	907	23265	SH	DEF	12
OUTBACK STEAKHOUSE INC	COM	689899102	2	50	SH	DEF	6
OUTLOOK GROUP CORP	COM	690113105	13	2300	SH	DEF	6
OVERLAND STORAGE INC	COM	690310107	522	25680	SH	DEF	12
OVERSEAS SHIPHOLDING GROUP I	COM	690368105	245	11125	SH	DEF	12
OVERTURE SVCS INC	COM	69039R100	32634	1800000	SH	DEF	13
OVERTURE SVCS INC	COM	69039R100	33	1821	SH	DEF	12
OWENS & MINOR INC NEW	COM	690732102	5547	248200	SH	DEF	6
OWENS & MINOR INC NEW	COM	690732102	1307	58500	SH	DEF	3
OWENS & MINOR INC NEW	COM	690732102	4	200	SH	DEF	11
OWENS & MINOR INC NEW	COM	690732102	261	11700		DEF	9
OWENS & MINOR INC NEW	COM	690732102	1470	65763	SH	DEF	12
OWENS CORNING	COM	69073F103	12	14665	SH	DEF	12
OWENS ILL INC	COM NEW	690768403	227	16500	SH	DEF	3
OWENS ILL INC	COM NEW	690768403	100	7230	SH	DEF	12
OWENS ILL INC	PFD CONV \$.01	690768502	150	5000	SH	DEF	12
OWOSSO CORP	COM	691217103	114	227738	SH	DEF	12
OXFORD HEALTH PLANS INC	COM	691471106	2026	48210	SH	DEF	3
OXFORD HEALTH PLANS INC	COM	691471106	8	190	SH	DEF	6
OXFORD HEALTH PLANS INC	COM	691471106	7	156	SH	DEF	1
OXFORD HEALTH PLANS INC	COM	691471106	138	3280	SH	DEF	12
OXFORD HEALTH PLANS INC	COM	691471106	12609	300000	SH	DEF	13
OXFORD INDS INC	COM	691497309	3048	73400	SH	DEF	6
P F CHANGS CHINA BISTRO INC	COM	69333Y108	96	1959	SH	DEF	12
P-COM INC	COM NEW	693262206	0	160	SH	DEF	12
PAC-WEST TELECOM INC	COM	69371Y101	11	15130	SH	DEF	12
PACCAR INC	COM	693718108	4	60	SH	DEF	6
PACCAR INC	COM	693718108	3	39	SH	DEF	12
PACCAR INC	COM	693718108	253	3450	SH	DEF	2
PACER INTL INC TENN	COM	69373H106	3145	166750	SH	DEF	3
PACER TECHNOLOGY	COM NEW	693905200	1	100	SH	DEF	12
PACHOLDER HIGH YIELD FD INC	COM	693742108	34	4000	SH	DEF	12
PACIFIC AMERN INCOME SHS INC	COM	693796104	1784	115075	SH	DEF	12
PACIFIC CAP BANCORP NEW	COM	69404P101	6873	196698	SH	DEF	1
PACIFIC CAP BANCORP NEW	COM	69404P101	17939	514460	SH	DEF	3

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PACIFIC CREST CAP INC	COM	694166109	599	28500	SH	DEF	6
PACIFIC CREST CAP INC	COM	694166109	1	42	SH	DEF	12
PACIFIC ENERGY PARTNERS L P	COM UNIT	69422R105	28	1100	SH	DEF	12
PACIFIC INTERNET LTD	ORD	Y66183107	1	100	SH	DEF	12
PACIFIC INTERNET LTD	ORD	Y66183107	158	18950	SH	DEF	3
PACIFIC NORTHWEST BANCORP	COM	69466M103	330	9500	SH	DEF	12
PACIFIC NORTHWEST BANCORP	COM	69466M103	45	1300	SH	DEF	11
PACIFIC NORTHWEST BANCORP	COM	69466M103	7294	209841	SH	DEF	1
PACIFIC SUNWEAR CALIF INC	COM	694873100	7400	307297	SH	DEF	3
PACIFIC UN BK CALIF	COM	695025106	511	37600	SH	DEF	6
PACIFICARE HEALTH SYS DEL	COM	695112102	40077	810861	SH	DEF	6
PACIFICARE HEALTH SYS DEL	COM	695112102	2380	48245	SH	DEF	12
PACIFICARE HEALTH SYS DEL	COM	695112102	10795	218830	SH	DEF	3
PACKAGING CORP AMER	COM	695156109	182	9850	SH	DEF	12
PACKAGING CORP AMER	COM	695156109	18	1000	SH	DEF	11
PACTIV CORP	COM	695257105	34	1725	SH	DEF	11
PACTIV CORP	COM	695257105	819	41551	SH	DEF	12
PAIN THERAPEUTICS INC	COM	69562K100	3	500	SH	DEF	12
PALL CORP	COM	696429307	55	2400	SH	DEF	2
PALL CORP	COM	696429307	2	100	SH	DEF	6
PALL CORP	COM	696429307	2099	93300	SH	DEF	3
PALL CORP	COM	696429307	4	200	SH	DEF	11
PALL CORP	COM	696429307	1098	48788.02	SH	DEF	12
PALM INC	COM NEW	696642206	18	1078	SH	DEF	12
PALOMAR MED TECHNOLOGIES INC	COM NEW	697529303	3	607	SH	DEF	12
PAMRAPO BANCORP INC	COM	697738102	14	800	SH	DEF	12
PAN AMERICAN SILVER CORP	COM	697900108	14	2000	SH	DEF	12
PAN PACIFIC RETAIL PPTYS INC	COM	69806L104	2	39	SH	DEF	12
PANAMSAT CORP NEW	COM	697933109	6	310	SH	DEF	6
PANERA BREAD CO	CL A	69840W108	16	400	SH	DEF	2
PANERA BREAD CO	CL A	69840W108	590	14740	SH	DEF	12
PAPA JOHNS INTL INC	COM	698813102	7613	272200	SH	DEF	6
PAPA JOHNS INTL INC	COM	698813102	1232	44060	SH	DEF	3
PARADIGM GENETICS INC	COM	69900R106	3	1806	SH	DEF	12
PARADIGM MED INDS INC DEL	COM	69900Q108	20	65000	SH	DEF	12
PARADYNE NETWORKS INC	COM	69911G107	2	1000	SH	DEF	12
PARAGON TECHNOLOGIES INC	COM	69912T108	3	300	SH	DEF	12
PARAMETRIC TECHNOLOGY CORP	COM	699173100	25	8050	SH	DEF	12
PAREXEL INTL CORP	COM	699462107	174	12500	SH	DEF	3
PAREXEL INTL CORP	COM	699462107	14	1000	SH	DEF	12
PARK ELECTROCHEMICAL CORP	COM	700416209	52	2600	SH	DEF	12
PARK NATL CORP	COM	700658107	365	3194	SH	DEF	12
PARK NATL CORP	COM	700658107	18	160	SH	DEF	2
PARK PL ENTMT CORP	COM	700690100	49	5365	SH	DEF	12
PARK PL ENTMT CORP	COM	700690100	6	620	SH	DEF	6
PARKER DRILLING CO	COM	701081101	15	5000	SH	DEF	
PARKER DRILLING CO	COM	701081101	19	6700	SH	DEF	12
PARKER HANNIFIN CORP	COM	701094104	9	220		DEF	9
PARKER HANNIFIN CORP	COM	701094104	45	1012	SH	DEF	2
PARKER HANNIFIN CORP	COM	701094104	3	60	SH	DEF	6
PARKER HANNIFIN CORP	COM	701094104	246	5850	SH	DEF	5
PARKER HANNIFIN CORP	COM	701094104	515	12276	SH	DEF	12
PARKVALE FINL CORP	COM	701492100	1620	66349	SH	DEF	6
PARKVALE FINL CORP	COM	701492100	618	25128	SH	DEF	12
PARTNERRE LTD	COM	G6852T105	19	375	SH	DEF	12
PARTNERRE LTD	COM	G6852T105	271	5300	SH	DEF	5
PARTNERRE LTD	COM	G6852T105	6000	117400	SH	DEF	3
PARTNERS TRUST FINCL GROUP I	COM	70213A103	31	1600	SH	DEF	11
PARTNERS TRUST FINCL GROUP I	COM	70213A103	17	908	SH	DEF	12
PATINA OIL & GAS CORP	COM	703224105	14613	454511	SH	DEF	3
PATRIOT BANK CORP PA	COM	70335P103	2	110	SH	DEF	12
PATTERSON DENTAL CO	COM	703412106	629	13870	SH	DEF	12

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PATTERSON DENTAL CO	COM	703412106	84	1850	SH	DEF	11
PATTERSON DENTAL CO	COM	703412106	7249	159750	SH	DEF	1
PATTERSON UTI ENERGY INC	COM	703481101	0	2	SH	DEF	12
PATTERSON UTI ENERGY INC	COM	703481101	265	8200	SH	DEF	3
PAXAR CORP	COM	704227107	33	3000	SH	DEF	12
PAXSON COMMUNICATIONS CORP	COM	704231109	135	22600	SH	DEF	12
PAYCHEX INC	COM	704326107	5802	197400	SH	DEF	1
PAYCHEX INC	COM	704326107	234	7817		DEF	9
PAYCHEX INC	COM	704326107	585	19964.67	SH	DEF	12
PAYLESS SHOESOURCE INC	COM	704379106	5	438	SH	DEF	12
PAYLESS SHOESOURCE INC	COM	704379106	13731	1098500	SH	DEF	6
PC-TEL INC	COM	69325Q105	23	1980	SH	DEF	3
PDI INC	COM	69329V100	32	3100	SH	DEF	3
PEABODY ENERGY CORP	COM	704549104	71	2100	SH	DEF	12
PEAPACK-GLADSTONE FINL CORP	COM	704699107	15	472	SH	DEF	12
PEAPACK-GLADSTONE FINL CORP	COM	704699107	2238	69862	SH	DEF	1
PEARSON PLC	SPONSORED ADR	705015105	3862	403162	SH	DEF	6
PECHINEY	SPONSORED ADR	705151207	69	3849	SH	DEF	6
PEDIATRIC SVCS OF AMERICA	COM	705323103	347	51729	SH	DEF	6
PEDIATRIX MED GROUP	COM	705324101	8808	247080	SH	DEF	3
PEDIATRIX MED GROUP	COM	705324101	78	2200	SH	DEF	12
PEETS COFFEE & TEA INC	COM	705560100	74	4200	SH	DEF	2
PEGASYSTEMS INC	COM	705573103	1508	203719	SH	DEF	6
PENGROWTH ENERGY TR	COM	706902103	32	2500	SH	DEF	12
PENGROWTH ENERGY TR	COM	706902103	197	11400	SH	DEF	14
PENN NATL GAMING INC	COM	707569109	12	600	SH	DEF	4
PENN NATL GAMING INC	COM	707569109	24	1150	SH	DEF	12
PENN NATL GAMING INC	COM	707569109	1385	67500	SH	DEF	3
PENN VA CORP	COM	707882106	35	825	SH	DEF	12
PENN VA RESOURCES PARTNERS L	COM	707884102	1291	44142.19	SH	DEF	12
PENNEY J C INC	COM	708160106	2669	158400	SH	DEF	3
PENNEY J C INC	COM	708160106	232	13770.88	SH	DEF	12
PENNEY J C INC	COM	708160106	3173	188320	SH	DEF	6
PENNEY J C INC	COM	708160106	51	3000	SH	DEF	11
PENNEY J C INC	COM	708160106	14	800	SH	DEF	2
PENNFED FINL SVCS INC	COM	708167101	22	786	SH	DEF	12
PENNFED FINL SVCS INC	COM	708167101	1129	40700	SH	DEF	6
PENNS WOODS BANCORP INC	COM	708430103	295	7000	SH	DEF	12
PENNSYLVANIA COMM BANCORP IN	COM	708677109	641	16517	SH	DEF	1
PENNSYLVANIA COMM BANCORP IN	COM	708677109	62	1608	SH	DEF	12
PENNSYLVANIA RL ESTATE INVT	SH BEN INT	709102107	304	10141.1	SH	DEF	12
PENNSYLVANIA RL ESTATE INVT	SH BEN INT	709102107	1481	49440	SH	DEF	3
PENTAIR INC	COM	709631105	1273	32578.18	SH	DEF	12
PENTAIR INC	COM	709631105	35154	900000	SH	DEF	13
PENTAIR INC	COM	709631105	4	100	SH	DEF	6
PENTAIR INC	COM	709631105	2253	56400	SH	DEF	2
PENTAIR INC	COM	709631105	10	250	SH	DEF	11
PENWEST PHARMACEUTICALS CO	COM	709754105	2	100	SH	DEF	12
PEOPLES BANCORP INC	COM	709789101	63	2499	SH	DEF	12
PEOPLES BANCORP INC	COM	709789101	797	31570	SH	DEF	6
PEOPLES BK BRIDGEPORT CONN	COM	710198102	91	3136.85	SH	DEF	12
PEOPLES BK N C	COM	710577107	5	297	SH	DEF	12
PEOPLES ENERGY CORP	COM	711030106	1975	46050	SH	DEF	3
PEOPLES ENERGY CORP	COM	711030106	25	600	SH	DEF	2
PEOPLES ENERGY CORP	COM	711030106	21925	511200	SH	DEF	6
PEOPLES ENERGY CORP	COM	711030106	157	3669	SH	DEF	12
PEOPLESOFT INC	COM	712713106	37	2100	SH	DEF	11
PEOPLESOFT INC	COM	712713106	119	6785	SH	DEF	12
PEP BOYS MANNY MOE & JACK	COM	713278109	10032	742585	SH	DEF	6
PEP BOYS MANNY MOE & JACK	COM	713278109	30	2215	SH	DEF	12
PEPCO HOLDINGS INC	COM	713291102	66	3921	SH	DEF	2
PEPCO HOLDINGS INC	COM	713291102	14	741	SH	DEF	11

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PEPCO HOLDINGS INC	COM	713291102	4	230	SH	DEF	6
PEPCO HOLDINGS INC	COM	713291102	1777	92758.71	SH	DEF	12
PEPSI BOTTLING GROUP INC	COM	713409100	3	140	SH	DEF	6
PEPSI BOTTLING GROUP INC	COM	713409100	5784	288900	SH	DEF	3
PEPSI BOTTLING GROUP INC	COM	713409100	34919	1744200	SH	DEF	10
PEPSI BOTTLING GROUP INC	COM	713409100	1908	95300	SH	DEF	8
PEPSI BOTTLING GROUP INC	COM	713409100	104	5200	SH	DEF	12
PEPSIAMERICAS INC	COM	71343P200	117	9350	SH	DEF	12
PEPSIAMERICAS INC	COM	71343P200	534	42500	SH	DEF	3
PEPSIAMERICAS INC	COM	71343P200	23	1767	SH	DEF	2
PEPSIAMERICAS INC	COM	71343P200	4	330	SH	DEF	6
PEPSICO INC	COM	713448108	1349	30313	SH	DEF	5
PEPSICO INC	COM	713448108	711	15970	SH	DEF	6
PEPSICO INC	COM	713448108	18048	405577	SH	DEF	3
PEPSICO INC	COM	713448108	12747	286447	SH	DEF	1
PEPSICO INC	COM	713448108	22252	472933	SH	DEF	2
PEPSICO INC	COM	713448108	672	15100	SH	DEF	1
PEPSICO INC	COM	713448108	15475	347751	SH	DEF	11
PEPSICO INC	COM	713448108	3034	68187		DEF	9
PEPSICO INC	COM	713448108	78	1749	SH	DEF	4
PEPSICO INC	COM	713448108	16796	377437.9	SH	DEF	12
PER-SE TECHNOLOGIES INC	COM NEW	713569309	0	24	SH	DEF	12
PEREGRINE PHARMACEUTICALS IN	COM	713661106	1	1000	SH	DEF	1
PEREGRINE PHARMACEUTICALS IN	COM	713661106	1	1000	SH	DEF	12
PEREZ COMPANC SA NEW	SP ADR B SHS	71367B103	2543	308200	SH	DEF	3
PERFORMANCE FOOD GROUP CO	COM	713755106	331	8935	SH	DEF	12
PERFORMANCE TECHNOLOGIES INC	COM	71376K102	4	500	SH	DEF	12
PERINI CORP	COM	713839108	898	112900	SH	DEF	6
PERKINELMER INC	COM	714046109	73	5289.84	SH	DEF	12
PERKINELMER INC	COM	714046109	334	22693		DEF	9
PERKINELMER INC	COM	714046109	3	176	SH	DEF	2
PERKINELMER INC	COM	714046109	8115	587600	SH	DEF	3
PEROT SYS CORP	CL A	714265105	795	70000	SH	DEF	
PEROT SYS CORP	CL A	714265105	389	34250	SH	DEF	12
PERRIGO CO	COM	714290103	17897	1144340	SH	DEF	3
PERRIGO CO	COM	714290103	122	7800	SH	DEF	12
PETCO ANIMAL SUPPLIES	COM NEW	716016209	50	2300	SH	DEF	
PETRO-CDA	COM	71644E102	22	550	SH	DEF	3
PETRO-CDA	COM	71644E102	49298	913605	SH	DEF	14
PETROLEO BRASILEIRO SA PETRO	SPONSORED ADR	71654V101	1	75	SH	DEF	6
PETROLEO BRASILEIRO SA PETRO	SPONSORED ADR	71654V408	2760	137515	SH	DEF	6
PETROLEO BRASILEIRO SA PETRO	SPONSORED ADR	71654V101	25700	1447100	SH	DEF	3
PETROLEO BRASILEIRO SA PETRO	SPONSORED ADR	71654V101	5	240	SH	DEF	2
PETROLEUM & RES CORP	COM	716549100	89	4344.31	SH	DEF	12
PETROLEUM DEV CORP	COM	716578109	399	43700	SH	DEF	3
PETROLEUM DEV CORP	COM	716578109	1758	192800	SH	DEF	6
PETROQUEST ENERGY INC	COM	716748108	47	20000	SH	DEF	
PETROQUEST ENERGY INC	COM	716748108	48	20300	SH	DEF	12
PETSMART INC	COM	716768106	80	4828	SH	DEF	12
PETSMART INC	COM	716768106	345	20640	SH	DEF	3
PFF BANCORP INC	COM	69331W104	4344	112400	SH	DEF	3
PFF BANCORP INC	COM	69331W104	6965	180200	SH	DEF	6
PFIZER INC	COM	717081103	54128	1585019.68	SH	DEF	12
PFIZER INC	COM	717081103	4146	121401	SH	DEF	11
PFIZER INC	COM	717081103	45427	1330207	SH	DEF	3
PFIZER INC	COM	717081103	22604	661910	SH	DEF	6
PFIZER INC	COM	717081103	2322	68000	SH	DEF	10
PFIZER INC	COM	717081103	33228	972993	SH	DEF	1
PFIZER INC	COM	717081103	12934	378753	SH	DEF	5
PFIZER INC	COM	717081103	35485	1093206	SH	DEF	2
PFIZER INC	COM	717081103	1975	57825	SH	DEF	1
PFIZER INC	COM	717081103	4363	127773		DEF	9

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PG&E CORP	COM	69331C108	19236	909503	SH	DEF	6
PG&E CORP	COM	69331C108	636	30079	SH	DEF	12
PHARMACEUTICAL HLDERS TR	DEPOSITRY RCPT	71712A206	227	2800	SH	DEF	12
PHARMACEUTICAL PROD DEV INC	COM	717124101	582	20251	SH	DEF	12
PHARMACEUTICAL RES INC	COM	717125108	1055	21690	SH	DEF	3
PHARMACEUTICAL RES INC	COM	717125108	560	11500	SH	DEF	12
PHARMACOEPIA INC	COM	71713B104	11	1350	SH	DEF	12
PHARMACOEPIA INC	COM	71713B104	430	43347		DEF	9
PHARMANETICS INC	COM	71713J107	32	5450	SH	DEF	12
PHELPS DODGE CORP	COM	717265102	11690	304910	SH	DEF	6
PHELPS DODGE CORP	COM	717265102	1	27	SH	DEF	11
PHELPS DODGE CORP	COM	717265102	153	4002.5	SH	DEF	12
PHELPS DODGE CORP	PFD A CV 6.75%	717265508	1055	10655	SH	DEF	12
PHELPS DODGE CORP	COM	717265102	6	157	SH	DEF	2
PHILADELPHIA CONS HLDG CORP	COM	717528103	40	1000	SH	DEF	12
PHILADELPHIA CONS HLDG CORP	COM	717528103	7473	184975	SH	DEF	1
PHILADELPHIA SUBN CORP	COM PAR \$0.50	718009608	213	8727	SH	DEF	12
PHILLIPS VAN HEUSEN CORP	COM	718592108	841	61700	SH	DEF	6
PHILLIPS VAN HEUSEN CORP	COM	718592108	56	4100	SH	DEF	12
PHOENIX COS INC NEW	COM	71902E109	9	941	SH	DEF	2
PHOSPHATE RESOURCE PARTNERS	DEPOSITARY UNT	719217101	2	1539	SH	DEF	12
PHOTON DYNAMICS INC	COM	719364101	12	435	SH	DEF	11
PHOTRONICS INC	COM	719405102	3	200	SH	DEF	12
PHOTRONICS INC	COM	719405102	3523	206850	SH	DEF	3
PIEDMONT NAT GAS INC	COM	720186105	13	325	SH	DEF	11
PIEDMONT NAT GAS INC	COM	720186105	30	800	SH	DEF	2
PIEDMONT NAT GAS INC	COM	720186105	491	12643	SH	DEF	12
PIER 1 IMPORTS INC	COM	720279108	308	15100	SH	DEF	3
PIER 1 IMPORTS INC	COM	720279108	102	4900	SH	DEF	2
PIER 1 IMPORTS INC	COM	720279108	2041	100050	SH	DEF	12
PIMCO CA MUNICIPAL INCOME FD	COM	72200N106	29	2000	SH	DEF	12
PIMCO COML MTG SECS TR INC	COM	693388100	118	8300	SH	DEF	12
PIMCO CORPORATE INCOME FD	COM	72200U100	253	16119	SH	DEF	12
PIMCO MUNICIPAL INCOME FD	COM	72200R107	22	1500	SH	DEF	12
PIMCO STRATEGIC GBL GOV FD I	COM	72200X104	598	50742	SH	DEF	12
PINNACLE ENTMT INC	COM	723456109	6	900	SH	DEF	11
PINNACLE ENTMT INC	COM	723456109	403	59270	SH	DEF	12
PINNACLE ENTMT INC	COM	723456109	11974	1760900	SH	DEF	13
PINNACLE FINL PARTNERS INC	COM	72346Q104	65	4050	SH	DEF	12
PINNACLE SYS INC	COM	723481107	0	3	SH	DEF	12
PINNACLE WEST CAP CORP	COM	723484101	4	100	SH	DEF	11
PINNACLE WEST CAP CORP	COM	723484101	204	5452	SH	DEF	12
PINNACLE WEST CAP CORP	COM	723484101	7	180	SH	DEF	6
PINNACOR INC	COM	723487104	22	11200	SH	DEF	12
PIONEER HIGH INCOME TR	COM	72369H106	76	4934.93	SH	DEF	12
PIONEER INTREST SHS	COM	723703104	61	5250	SH	DEF	12
PIONEER NAT RES CO	COM	723787107	5	200	SH	DEF	2
PIONEER NAT RES CO	COM	723787107	6212	238025	SH	DEF	1
PIONEER NAT RES CO	COM	723787107	52	2000	SH	DEF	11
PIONEER NAT RES CO	COM	723787107	104	3996	SH	DEF	12
PIONEER RAILCORP	COM	723839106	2	1000	SH	DEF	12
PIONEER STD ELECTRS INC	COM	723877106	4	500	SH	DEF	2
PIONEER STD ELECTRS INC	COM	723877106	2	250	SH	DEF	12
PIONEER STD ELECTRS INC	COM	723877106	2249	266150	SH	DEF	3
PITNEY BOWES INC	COM	724479100	6	150	SH	DEF	11
PITNEY BOWES INC	COM	724479100	18	458	SH	DEF	4
PITNEY BOWES INC	COM	724479100	505	13579	SH	DEF	2
PITNEY BOWES INC	COM	724479100	3282	85455		DEF	9
PITNEY BOWES INC	COM	724479100	1374	35778	SH	DEF	12
PITNEY BOWES INC	COM	724479100	1591	41280	SH	DEF	6
PITTSBURGH & W VA RR	SH BEN INT	724819107	9	1000	SH	DEF	12
PITTSBURGH FINL CORP	COM	725098107	86	5500	SH	DEF	12

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PIXAR	COM	725811103	1282	21069	SH	DEF	12
PIXAR	COM	725811103	48	800	SH	DEF	11
PIXELWORKS INC	COM	72581M107	4623	775630	SH	DEF	3
PLACER DOME INC	COM	725906101	168	13700	SH	DEF	12
PLACER DOME INC	COM	725906101	5587	338600	SH	DEF	14
PLACER DOME INC	COM	725906101	25	2042	SH	DEF	2
PLAINS ALL AMERN PIPELINE L	UNIT LTD PARTN	726503105	59	1875	SH	DEF	12
PLAINS EXPL & PRODTN CO L P	COM	726505100	250	24000	SH	DEF	2
PLAINS EXPL & PRODTN CO L P	COM	726505100	0	10	SH	DEF	12
PLAINS RES INC	COM PAR \$0.10	726540503	338	24000	SH	DEF	2
PLANAR SYS INC	COM	726900103	2390	122110	SH	DEF	3
PLANTRONICS INC NEW	COM	727493108	2860	131980	SH	DEF	3
PLANTRONICS INC NEW	COM	727493108	17	800	SH	DEF	12
PLATINUM UNDERWRITER HLDGS L	COM	G7127P100	5	200	SH	DEF	12
PLATINUM UNDERWRITER HLDGS L	COM	G7127P100	348	12830	SH	DEF	3
PLATINUM UNDERWRITER HLDGS L	COM	G7127P100	24667	906265	SH	DEF	6
PLAYTEX PRODS INC	COM	72813P100	9	1400	SH	DEF	12
PLAYTEX PRODS INC	COM	72813P100	5754	896200	SH	DEF	6
PLUG POWER INC	COM	72919P103	18	3929	SH	DEF	12
PLUM CREEK TIMBER CO INC	COM	729251108	159	5830	SH	DEF	2
PLUM CREEK TIMBER CO INC	COM	729251108	2939	113239.77	SH	DEF	12
PLUM CREEK TIMBER CO INC	COM	729251108	446	17200	SH	DEF	5
PLUM CREEK TIMBER CO INC	COM	729251108	73	2800	SH	DEF	11
PLUM CREEK TIMBER CO INC	COM	729251108	31	1200	SH	DEF	4
PLUM CREEK TIMBER CO INC	COM	729251108	18	708	SH	DEF	1
PMC CAP INC	COM	693430100	7	1400	SH	DEF	2
PMC COML TR	SH BEN INT	693434102	7	495	SH	DEF	12
PMC-SIERRA INC	COM	69344F106	16	1350	SH	DEF	12
PMC-SIERRA INC	COM	69344F106	3	275	SH	DEF	2
PMI GROUP INC	COM	69344M101	269	10038	SH	DEF	11
PMI GROUP INC	COM	69344M101	15585	575073	SH	DEF	6
PMI GROUP INC	COM	69344M101	324	12090	SH	DEF	12
PMI GROUP INC	COM	69344M101	7891	255380	SH	DEF	2
PMI GROUP INC	COM	69344M101	1805	67260	SH	DEF	5
PNC FINL SVCS GROUP INC	COM	693475105	11600	237660	SH	DEF	4
PNC FINL SVCS GROUP INC	COM	693475105	3318	67978	SH	DEF	5
PNC FINL SVCS GROUP INC	PFD CV D \$1.80	693475501	3	34	SH	DEF	12
PNC FINL SVCS GROUP INC	COM	693475105	4514	92490.21	SH	DEF	12
PNC FINL SVCS GROUP INC	COM	693475105	3012	61920	SH	DEF	2
PNC FINL SVCS GROUP INC	COM	693475105	1108	22700	SH	DEF	9
PNC FINL SVCS GROUP INC	COM	693475105	225	4600	SH	DEF	3
PNC FINL SVCS GROUP INC	COM	693475105	10068	206180	SH	DEF	6
PNC FINL SVCS GROUP INC	COM	693475105	111	2280	SH	DEF	11
PNM RES INC	COM	69349H107	14723	550400	SH	DEF	6
PNM RES INC	COM	69349H107	2815	105250	SH	DEF	3
POGO PRODUCING CO	COM	730448107	26662	623670	SH	DEF	3
POGO PRODUCING CO	COM	730448107	245	5733	SH	DEF	12
POLARIS INDS INC	COM	731068102	6491	105710	SH	DEF	3
POLARIS INDS INC	COM	731068102	12	200	SH	DEF	11
POLARIS INDS INC	COM	731068102	46	750	SH	DEF	12
POLARIS INDS INC	COM	731068102	9007	146700	SH	DEF	6
POLO RALPH LAUREN CORP	CL A	731572103	5	210	SH	DEF	6
POLO RALPH LAUREN CORP	CL A	731572103	5588	216680	SH	DEF	3
POLYCOM INC	COM	73172K104	87	6245	SH	DEF	12
POLYMEDICA CORP	COM	731738100	3935	85930	SH	DEF	3
POLYMEDICA CORP	COM	731738100	137	2998	SH	DEF	12
POLYONE CORP	COM	73179P106	1028	228600	SH	DEF	6
POMEROY COMPUTER RES	COM	731822102	23	1695	SH	DEF	2
POMEROY COMPUTER RES	COM	731822102	1848	167100	SH	DEF	6
POPE & TALBOT INC	COM	732827100	43	3850	SH	DEF	12
POPULAR INC	COM	733174106	2342	60680	SH	DEF	12
POPULAR INC	COM	733174106	116	3000	SH	DEF	3

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POPULAR INC	COM	733174106	2	50	SH	DEF	6
PORT FINL CORP	COM	734119100	41	760	SH	DEF	12
PORTAL SOFTWARE INC	COM	736126103	18	9550	SH	DEF	12
PORTUGAL TELECOM SGPS S A	SPONSORED ADR	737273102	3103	430570	SH	DEF	6
POSCO	SPONSORED ADR	693483109	4209	160700	SH	DEF	3
POSCO	SPONSORED ADR	693483109	604	21990	SH	DEF	6
POSSIS MEDICAL INC	COM	737407106	13	800	SH	DEF	2
POST PPTYS INC	COM	737464107	933	35215	SH	DEF	12
POST PPTYS INC	COM	737464107	503	19240	SH	DEF	2
POTASH CORP SASK INC	COM	73755L107	83	1300	SH	DEF	12
POWELL INDS INC	COM	739128106	1991	135974	SH	DEF	6
POWER-ONE INC	COM	739308104	14	1915.16	SH	DEF	12
POWERWAVE TECHNOLOGIES INC	COM	739363109	6	900	SH	DEF	12
POZEN INC	COM	73941U102	165	15000	SH	DEF	12
PPG INDS INC	COM	693506107	19412	382580	SH	DEF	6
PPG INDS INC	COM	693506107	3101	61111.02	SH	DEF	12
PPG INDS INC	COM	693506107	702	13022	SH	DEF	2
PPG INDS INC	COM	693506107	10	190	SH	DEF	11
PPL CORP	COM	69351T106	521	12519		DEF	9
PPL CORP	COM	69351T106	839	19500	SH	DEF	5
PPL CORP	COM	69351T106	77	1801	SH	DEF	11
PPL CORP	COM	69351T106	16	370	SH	DEF	6
PPL CORP	COM	69351T106	4	100	SH	DEF	2
PPL CORP	COM	69351T106	2057	47829.09	SH	DEF	12
PPL CORP	COM	69351T106	5151	120000	SH	DEF	16
PRAECIS PHARMACEUTICALS INC	COM	739421105	22	4600	SH	DEF	2
PRAECIS PHARMACEUTICALS INC	COM	739421105	7	1375	SH	DEF	12
PRAXAIR INC	COM	74005P104	9	150	SH	DEF	11
PRAXAIR INC	COM	74005P104	215	3585	SH	DEF	12
PRAXAIR INC	COM	74005P104	291	4850	SH	DEF	5
PRAXAIR INC	COM	74005P104	1910	31780	SH	DEF	6
PRAXAIR INC	COM	74005P104	22	350	SH	DEF	2
PRE PAID LEGAL SVCS INC	COM	740065107	32	1300	SH	DEF	12
PRECISION CASTPARTS CORP	COM	740189105	117	3760	SH	DEF	12
PRECISION CASTPARTS CORP	COM	740189105	33	1050	SH	DEF	11
PRECISION CASTPARTS CORP	COM	740189105	38682	1241135	SH	DEF	6
PRECISION DRILLING CORP	COM	74022D100	19860	390800	SH	DEF	14
PRECISION DRILLING CORP	COM	74022D100	72	1900	SH	DEF	
PREFERRED INCOME OPPORTUNITY	COM	74037H104	5	400	SH	DEF	12
PREMCOR INC	COM	74045Q104	13	625	SH	DEF	12
PRESIDENTIAL LIFE CORP	COM	740884101	7058	492385	SH	DEF	6
PRESIDENTIAL LIFE CORP	COM	740884101	36	2535	SH	DEF	12
PRESIDENTIAL RLTY CORP NEW	CL B	741004204	1	100	SH	DEF	12
PRG-SCHULTZ INTERNATIONAL IN	COM	69357C107	65	11050	SH	DEF	12
PRICE T ROWE GROUP INC	COM	74144T108	59	1550	SH	DEF	11
PRICE T ROWE GROUP INC	COM	74144T108	5472	144946.55	SH	DEF	12
PRIDE INTL INC DEL	COM	74153Q102	66	3500	SH	DEF	12
PRIDE INTL INC DEL	COM	74153Q102	5	280	SH	DEF	6
PRIME MED SVCS INC NEW	COM	74156D108	853	181210	SH	DEF	6
PRIMEDIA INC	COM	74157K101	1	400	SH	DEF	12
PRIMEWEST ENERGY TR	TR UNIT NEW	741930309	37	2010	SH	DEF	12
PRIMUS TELECOMMUNICATIONS GR	COM	741929103	27	5200	SH	DEF	12
PRIMUS TELECOMMUNICATIONS GR	COM	741929103	1946	378590	SH	DEF	3
PRINCETON REVIEW INC	COM	742352107	33	5600	SH	DEF	12
PRINCIPAL FINANCIAL GROUP IN	COM	74251V102	230	7139	SH	DEF	12
PRINCIPAL FINANCIAL GROUP IN	COM	74251V102	6406	196750	SH	DEF	2
PRINCIPAL FINANCIAL GROUP IN	COM	74251V102	33011	1023600	SH	DEF	3
PRINCIPAL FINANCIAL GROUP IN	COM	74251V102	132	4100	SH	DEF	11
PRINTCAFE SOFTWARE INC	COM	742562101	3	1000	SH	DEF	12
PRIORITY HEALTHCARE CORP	CL B	74264T102	1306	70400	SH	DEF	8
PRIORITY HEALTHCARE CORP	CL B	74264T102	28701	1547219	SH	DEF	10
PRIORITY HEALTHCARE CORP	CL B	74264T102	0	10	SH	DEF	12

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PROCTER & GAMBLE CO	COM	742718109	23171	259823.25	SH	DEF	12
PROCTER & GAMBLE CO	COM	742718109	7457	83616	SH	DEF	11
PROCTER & GAMBLE CO	COM	742718109	1613	18090	SH	DEF	1
PROCTER & GAMBLE CO	COM	742718109	14895	167027	SH	DEF	5
PROCTER & GAMBLE CO	COM	742718109	27	1071		DEF	9
PROCTER & GAMBLE CO	COM	742718109	63821	711418	SH	DEF	2
PROCTER & GAMBLE CO	COM	742718109	1685	18898	SH	DEF	1
PROCTER & GAMBLE CO	COM	742718109	14000	156991	SH	DEF	3
PROCTER & GAMBLE CO	COM	742718109	269	3021	SH	DEF	4
PROGRESS ENERGY INC	COM	743263105	2425	55228.59	SH	DEF	12
PROGRESS ENERGY INC	COM	743263105	7	150	SH	DEF	4
PROGRESS ENERGY INC	COM	743263105	26	587	SH	DEF	6
PROGRESS ENERGY INC	COM	743263105	579	13926	SH	DEF	2
PROGRESS ENERGY INC	COM	743263105	242	5900		DEF	9
PROGRESS ENERGY INC	COM	743263105	2139	48735	SH	DEF	11
PROGRESS SOFTWARE CORP	COM	743312100	10	500	SH	DEF	11
PROGRESS SOFTWARE CORP	COM	743312100	232	11168	SH	DEF	12
PROGRESS SOFTWARE CORP	COM	743312100	10800	520490	SH	DEF	3
PROGRESSIVE CORP OHIO	COM	743315103	158	2162	SH	DEF	12
PROGRESSIVE CORP OHIO	COM	743315103	18	240	SH	DEF	4
PROGRESSIVE CORP OHIO	COM	743315103	4	65	SH	DEF	2
PROLOGIS	SH BEN INT	743410102	215	7892	SH	DEF	12
PROLOGIS	SH BEN INT	743410102	84	3050	SH	DEF	2
PROQUEST COMPANY	COM	74346P102	5	200	SH	DEF	12
PROSOFTRTRAINING	COM	743477101	0	650	SH	DEF	12
PROSPERITY BANCSHARES INC	COM	743606105	3275	170475	SH	DEF	1
PROSPERITY BANCSHARES INC	COM	743606105	44	2300	SH	DEF	11
PROTECTIVE LIFE CORP	COM	743674103	47	1750	SH	DEF	12
PROTECTIVE LIFE CORP	COM	743674103	32	1200	SH	DEF	11
PROTECTIVE LIFE CORP	COM	743674103	7068	264240	SH	DEF	6
PROTEIN DESIGN LABS INC	COM	74369L103	67	4725	SH	DEF	4
PROTEIN DESIGN LABS INC	COM	74369L103	6	427	SH	DEF	2
PROTEIN DESIGN LABS INC	COM	74369L103	21	1500	SH	DEF	12
PROTEIN DESIGN LABS INC	COM	74369L103	8305	584840	SH	DEF	3
PROVIDENT BANKSHARES CORP	COM	743859100	1523	59934.63	SH	DEF	12
PROVIDENT BANKSHARES CORP	COM	743859100	18	700	SH	DEF	11
PROVIDENT BANKSHARES CORP	COM	743859100	727	28810	SH	DEF	3
PROVIDENT BANKSHARES CORP	COM	743859100	10	414	SH	DEF	4
PROVIDENT ENERGY TR	TR UNIT	74386K104	8	1000	SH	DEF	12
PROVIDENT FINL GROUP INC	COM	743866105	8	325	SH	DEF	12
PROVIDENT FINL GROUP INC	COM	743866105	983	38170	SH	DEF	3
PROVIDENT FINL GROUP INC	COM	743866105	127	4810	SH	DEF	2
PROVIDENT FINL GROUP INC	COM	743866105	21	800	SH	DEF	6
PROVIDENT FINL GROUP INC	COM	743866105	652	25335	SH	DEF	4
PROVIDIAN FINL CORP	COM	74406A102	1506	162643	SH	DEF	12
PROVIDIAN FINL CORP	COM	74406A102	92600	10000000	SH	DEF	13
PROVIDIAN FINL CORP	COM	74406A102	4	400	SH	DEF	2
PROVIDIAN FINL CORP	COM	74406A102	126631	13675000	SH	DEF	10
PROVIDIAN FINL CORP	COM	74406A102	15232	1644904	SH	DEF	8
PROVIDIAN FINL CORP	COM	74406A102	46	5000	SH	DEF	
PROVINCE HEALTHCARE CO	COM	743977100	2501	225900	SH	DEF	6
PROVINCE HEALTHCARE CO	COM	743977100	10	900	SH	DEF	12
PRUDENTIAL FINL INC	COM	744320102	114	3215	SH	DEF	2
PRUDENTIAL FINL INC	COM	744320102	2	50	SH	DEF	6
PRUDENTIAL FINL INC	COM	744320102	6719	199680	SH	DEF	3
PRUDENTIAL FINL INC	COM	744320102	4	130	SH	DEF	1
PRUDENTIAL FINL INC	COM	744320102	957	28437.37	SH	DEF	12
PSS WORLD MED INC	COM	69366A100	16	2800	SH	DEF	12
PTEK HLDGS INC	COM	69366M104	301	61992	SH	DEF	12
PTEK HLDGS INC	COM	69366M104	156	31100	SH	DEF	3
PUBLIC STORAGE INC	COM A DP1/1000	74460D729	1	21	SH	DEF	12
PUBLIC STORAGE INC	COM	74460D109	20	600	SH	DEF	3



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PUBLIC STORAGE INC	COM	74460D109	18	500	SH	DEF	2
PUBLIC STORAGE INC	COM	74460D109	66	1954	SH	DEF	12
PUBLIC SVC ENTERPRISE GROUP	COM	744573106	61	1450	SH	DEF	11
PUBLIC SVC ENTERPRISE GROUP	COM	744573106	750	17923		DEF	9
PUBLIC SVC ENTERPRISE GROUP	COM	744573106	9	210	SH	DEF	6
PUBLIC SVC ENTERPRISE GROUP	COM	744573106	19	450	SH	DEF	2
PUBLIC SVC ENTERPRISE GROUP	COM	744573106	3542	83838.11	SH	DEF	12
PUBLICCARD INC	COM	744627100	0	1200	SH	DEF	12
PUBLICIS S A NEW	SPONSORED ADR	74463M106	6832	253015	SH	DEF	6
PUGET ENERGY INC NEW	COM	745310102	5	200	SH	DEF	1
PUGET ENERGY INC NEW	COM	745310102	347	14533	SH	DEF	12
PUGET ENERGY INC NEW	COM	745310102	8591	360827	SH	DEF	6
PULASKI FINL CORP	COM	745548107	410	15000	SH	DEF	12
PULTE HOMES INC	COM	745867101	15	244	SH	DEF	12
PULTE HOMES INC	COM	745867101	8	130	SH	DEF	6
PUMATECH INC	COM	745887109	0	100	SH	DEF	12
PURE WORLD INC	COM	74622C106	20	6017	SH	DEF	12
PUTNAM HIGH INCOME BOND FD	SH BEN INT	746779107	11	1400	SH	DEF	12
PUTNAM HIGH INCOME OPP TR	SH BEN INT	746479104	111	6400	SH	DEF	12
PUTNAM HIGH YIELD MUN TR	SH BEN INT	746781103	28	3940	SH	DEF	12
PUTNAM INVT GRADE MUN TR	COM	746805100	18	1500	SH	DEF	12
PUTNAM MANAGED HIGH YIELD TR	SH BEN INT	746819101	37	4200	SH	DEF	12
PUTNAM MANAGED MUN INCOM TR	COM	746823103	144	17900	SH	DEF	12
PUTNAM MASTER INCOME TR	SH BEN INT	74683K104	716	107462.46	SH	DEF	12
PUTNAM MASTER INTER INCOME T	SH BEN INT	746909100	1063	164854.61	SH	DEF	12
PUTNAM MUN BD FD INC	SH BEN INT	74683V100	7	552	SH	DEF	12
PUTNAM MUN OPPORTUNITIES TR	SH BEN INT	746922103	156	11700	SH	DEF	12
PUTNAM PREMIER INCOME TR	SH BEN INT	746853100	1007	151934	SH	DEF	12
PUTNAM TAX FREE HEALTH CARE	SH BEN INT	746920107	334	26601.84	SH	DEF	12
PXRE GROUP LTD	COM	G73018106	1126	56860	SH	DEF	3
Q E P INC	COM	74727K102	235	24375	SH	DEF	6
QIAO XING UNIVERSAL TELEPHON	ORD	G7303A109	232	23000	SH	DEF	12
QLOGIC CORP	COM	747277101	93	1920	SH	DEF	12
QLOGIC CORP	COM	747277101	2127	44100	SH	DEF	3
QLT INC	COM	746927102	2430	191300	SH	DEF	3
QLT INC	COM	746927102	694	40650	SH	DEF	14
QUAKER CHEM CORP	COM	747316107	18	700	SH	DEF	12
QUAKER CHEM CORP	COM	747316107	10	400	SH	DEF	3
QUAKER CITY BANCORP INC	COM	74731K106	910	22175	SH	DEF	6
QUAKER FABRIC CORP NEW	COM	747399103	1392	211600	SH	DEF	6
QUALCOMM INC	COM	747525103	4774	133524.52	SH	DEF	12
QUALCOMM INC	COM	747525103	117	3258	SH	DEF	11
QUALCOMM INC	COM	747525103	251	7850		DEF	9
QUALCOMM INC	COM	747525103	6835	190170	SH	DEF	3
QUALCOMM INC	COM	747525103	533	14702	SH	DEF	2
QUALCOMM INC	COM	747525103	11619	325000	SH	DEF	10
QUALCOMM INC	COM	747525103	7	192	SH	DEF	6
QUALITY SYS INC	COM	747582104	557	20152	SH	DEF	12
QUANEX CORP	COM	747620102	18736	630410	SH	DEF	3
QUANEX CORP	COM	747620102	5	170	SH	DEF	11
QUANEX CORP	COM	747620102	6431	216400	SH	DEF	6
QUANTUM CORP	COM DSSG	747906204	426	105133	SH	DEF	12
QUANTUM CORP	COM DSSG	747906204	71	17600	SH	DEF	5
QUANTUM CORP	COM DSSG	747906204	6	1410	SH	DEF	4
QUEBECOR WORLD INC	COM NON-VTG	748203106	2555	102585	SH	DEF	14
QUEBECOR WORLD INC	COM NON-VTG	748203106	241	13000	SH	DEF	3
QUEST DIAGNOSTICS INC	COM	74834L100	863	13523	SH	DEF	12
QUEST DIAGNOSTICS INC	COM	74834L100	21	350	SH	DEF	2
QUEST SOFTWARE INC	COM	74834T103	0	23	SH	DEF	12
QUESTAR CORP	COM	748356102	94	2800	SH	DEF	11
QUESTAR CORP	COM	748356102	24	710	SH	DEF	12
QUESTAR CORP	COM	748356102	148	4493		DEF	9

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QUESTAR CORP	COM	748356102	51	1600	SH	DEF	2
QUESTAR CORP	COM	748356102	10219	305330	SH	DEF	3
QUESTAR CORP	COM	748356102	382	11400	SH	DEF	5
QUIKSILVER INC	COM	74838C106	14	820	SH	DEF	12
QUINTILES TRANSNATIONAL CORP	COM	748767100	75	5297	SH	DEF	12
QUINTILES TRANSNATIONAL CORP	COM	748767100	4	250	SH	DEF	6
QWEST COMMUNICATIONS INTL IN	COM	749121109	3	709	SH	DEF	4
QWEST COMMUNICATIONS INTL IN	COM	749121109	2197	459671	SH	DEF	16
QWEST COMMUNICATIONS INTL IN	COM	749121109	2665	557509.52	SH	DEF	12
QWEST COMMUNICATIONS INTL IN	COM	749121109	28	5758		DEF	9
QWEST COMMUNICATIONS INTL IN	COM	749121109	222	46400	SH	DEF	3
QWEST COMMUNICATIONS INTL IN	COM	749121109	876	183225	SH	DEF	5
QWEST COMMUNICATIONS INTL IN	COM	749121109	80	16710	SH	DEF	11
QWEST COMMUNICATIONS INTL IN	COM	749121109	49	11052	SH	DEF	2
QWEST COMMUNICATIONS INTL IN	COM	749121109	1	185	SH	DEF	1
QWEST COMMUNICATIONS INTL IN	COM	749121109	450046	94151804	SH	DEF	10
QWEST COMMUNICATIONS INTL IN	COM	749121109	233233	48793467	SH	DEF	8
QWEST COMMUNICATIONS INTL IN	COM	749121109	24	5000	SH	DEF	
R & B INC	COM	749124103	805	75600	SH	DEF	6
R & G FINANCIAL CORP	CL B	749136107	28825	970540	SH	DEF	3
R H DONNELLEY CORP	COM NEW	74955W307	249	6500		DEF	9
R H DONNELLEY CORP	COM NEW	74955W307	8067	221200	SH	DEF	6
R H DONNELLEY CORP	COM NEW	74955W307	70	1906	SH	DEF	12
R H DONNELLEY CORP	COM NEW	74955W307	80	2224	SH	DEF	2
RADA ELECTR INDS LTD	SHS NEW	M81863108	0	360	SH	DEF	12
RADIAN GROUP INC	COM	750236101	348	9494	SH	DEF	12
RADIAN GROUP INC	COM	750236101	8759	238988	SH	DEF	8
RADIAN GROUP INC	COM	750236101	91625	2500000	SH	DEF	10
RADIAN GROUP INC	COM	750236101	2	55	SH	DEF	11
RADIAN GROUP INC	COM	750236101	70	1555	SH	DEF	2
RADIAN GROUP INC	COM	750236101	7	200	SH	DEF	6
RADIANT SYSTEMS INC	COM	75025N102	9	1400	SH	DEF	12
RADIO ONE INC	CL A	75040P108	0	20	SH	DEF	12
RADIO ONE INC	CL D NON VTG	75040P405	1	40	SH	DEF	12
RADIOLOGIX INC	COM	75040K109	976	232400	SH	DEF	6
RADIOSHACK CORP	COM	750438103	255	9700	SH	DEF	3
RADIOSHACK CORP	COM	750438103	4	150	SH	DEF	6
RADIOSHACK CORP	COM	750438103	1488	56559	SH	DEF	12
RADISYS CORP	COM	750459109	1427	106500	SH	DEF	3
RADWARE LTD	ORD	M81873107	19	1100	SH	DEF	3
RADYNE COMSTREAM INC	COM NEW	750611402	1	500	SH	DEF	12
RAILAMERICA INC	COM	750753105	26	3030	SH	DEF	12
RAINBOW TECHNOLOGIES INC	COM	750862104	4497	534750	SH	DEF	3
RAINDANCE COMM	COM	75086X106	3	1018	SH	DEF	12
RAIT INVT TR	COM	749227104	13	500	SH	DEF	12
RALCORP HLDGS INC NEW	COM	751028101	4318	172980	SH	DEF	3
RAMBUS INC DEL	COM	750917106	73	3900	SH	DEF	2
RAMBUS INC DEL	COM	750917106	61	3660	SH	DEF	12
RAMTRON INTL CORP	COM NEW	751907304	1	400	SH	DEF	2
RAMTRON INTL CORP	COM NEW	751907304	0	100	SH	DEF	12
RANGE RES CORP	COM	75281A109	3930	626800	SH	DEF	6
RARE HOSPITALITY INTL INC	COM	753820109	234	7200	SH	DEF	3
RARE HOSPITALITY INTL INC	COM	753820109	0	7	SH	DEF	12
RARE MEDIUM GROUP INC	COM NEW	75382N208	0	20	SH	DEF	12
RAVEN INDS INC	COM	754212108	89	4500	SH	DEF	12
RAYMOND JAMES FINANCIAL INC	COM	754730109	296	8960	SH	DEF	12
RAYONIER INC	COM	754907103	5	150	SH	DEF	1
RAYONIER INC	COM	754907103	31	870	SH	DEF	2
RAYONIER INC	COM	754907103	253	7656.15	SH	DEF	12
RAYOVAC CORP	COM	755081106	6384	493000	SH	DEF	6
RAYOVAC CORP	COM	755081106	97	7500	SH	DEF	3
RAYOVAC CORP	COM	755081106	14	1100	SH	DEF	12

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RAYTHEON CO	COM NEW	755111507	0	8	SH	DEF	1
RAYTHEON CO	COM NEW	755111507	48	1448	SH	DEF	11
RAYTHEON CO	COM NEW	755111507	52732	1605698	SH	DEF	6
RAYTHEON CO	COM NEW	755111507	135	4100	SH	DEF	3
RAYTHEON CO	COM NEW	755111507	2384	72586.21	SH	DEF	12
RAYTHEON CO	COM NEW	755111507	343	10177	SH	DEF	2
RAYTHEON CO	COM NEW	755111507	69	2088		DEF	9
RCM TECHNOLOGIES INC	COM NEW	749360400	466	119600	SH	DEF	6
RCN CORP	COM	749361101	13	6536	SH	DEF	4
RCN CORP	COM	749361101	85	42958	SH	DEF	12
READERS DIGEST ASSN INC	CL A NON VTG	755267101	14095	1045600	SH	DEF	6
READERS DIGEST ASSN INC	CL A NON VTG	755267101	120	8908	SH	DEF	12
REAL ESTATE INCOME FUND INC	COM	755881109	90	5916.72	SH	DEF	12
REALNETWORKS INC	COM	75605L104	61	9060	SH	DEF	12
REALTY INCOME CORP	COM	756109104	327	8593	SH	DEF	12
RECKSON ASSOCS RLTY CORP	CL B	75621K304	139	6548	SH	DEF	12
RECKSON ASSOCS RLTY CORP	COM	75621K106	8	400	SH	DEF	11
RECKSON ASSOCS RLTY CORP	COM	75621K106	282	13515	SH	DEF	12
RED HAT INC	COM	756577102	46	6090	SH	DEF	12
REDBACK NETWORKS INC	COM	757209101	1	1100	SH	DEF	12
REDWOOD TR INC	COM	758075402	575	14402	SH	DEF	12
REEBOK INTL LTD	COM	758110100	5071	150800	SH	DEF	3
REEBOK INTL LTD	COM	758110100	342	10170	SH	DEF	6
REEBOK INTL LTD	COM	758110100	200	5938	SH	DEF	12
REEBOK INTL LTD	COM	758110100	64	1900	SH	DEF	4
REEDS JEWELERS INC	COM	758341101	0	362	SH	DEF	12
REGAL BELOIT CORP	COM	758750103	29	1500	SH	DEF	12
REGENCY CTRS CORP	COM	758849103	126	3600	SH	DEF	12
REGENERATION TECH INC DEL	COM	75886N100	85	6400	SH	DEF	12
REGENERATION TECH INC DEL	COM	75886N100	676	50900	SH	DEF	3
REGENERON PHARMACEUTICALS	COM	75886F107	67	4235	SH	DEF	12
REGENERON PHARMACEUTICALS	COM	75886F107	7	500	SH	DEF	2
REGIONS FINL CORP	COM	758940100	61	1800	SH	DEF	11
REGIONS FINL CORP	COM	758940100	20	590	SH	DEF	6
REGIONS FINL CORP	COM	758940100	255	7020	SH	DEF	2
REGIONS FINL CORP	COM	758940100	286	8459	SH	DEF	5
REGIONS FINL CORP	COM	758940100	1193	35319	SH	DEF	12
REGIS CORP MINN	COM	758932107	21391	736360	SH	DEF	3
REGIS CORP MINN	COM	758932107	3313	114042	SH	DEF	12
REGISTER COM INC	COM	75914G101	8	1345	SH	DEF	12
REHABCARE GROUP INC	COM	759148109	1765	120500	SH	DEF	6
REINSURANCE GROUP AMER INC	COM	759351109	1605	50000	SH	DEF	6
REINSURANCE GROUP AMER INC	COM	759351109	2060	64190	SH	DEF	3
RELIABILITY INC	COM	759903107	10	9000	SH	DEF	12
RELIANT RES INC	COM	75952B105	1	110	SH	DEF	6
RELIANT RES INC	COM	75952B105	534	87048	SH	DEF	12
RELIANT RES INC	COM	75952B105	54	10536	SH	DEF	2
RELM WIRELESS CORP	COM	759525108	0	83	SH	DEF	12
REMEC INC	COM	759543101	3	400	SH	DEF	12
REMINGTON OIL & GAS CORP	COM	759594302	9	500	SH	DEF	12
RENAISSANCE LEARNING INC	COM	75968L105	74	3400	SH	DEF	3
RENAISSANCE RE HLDGS LTD	COM	G7496G103	180	3956	SH	DEF	12
RENAISSANCE RE HLDGS LTD	COM	G7496G103	19819	435390	SH	DEF	6
RENAISSANCE RE HLDGS LTD	COM	G7496G103	18671	410170	SH	DEF	3
RENAL CARE GROUP INC	COM	759930100	192	5455	SH	DEF	12
RENAL CARE GROUP INC	COM	759930100	2099	59620	SH	DEF	3
RENT A CTR INC NEW	COM	76009N100	10	117	SH	DEF	2
RENT A CTR INC NEW	COM	76009N100	14706	193990	SH	DEF	6
RENT A CTR INC NEW	COM	76009N100	17908	236220	SH	DEF	3
RENTECH INC	COM	760112102	71	116000	SH	DEF	12
REPLIGEN CORP	COM	759916109	6	1200	SH	DEF	12
REPSOL YPF S A	SPONSORED ADR	76026T205	6110	381210	SH	DEF	6

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REPSOL YPF S A	SPONSORED ADR	76026T205	277	17300	SH	DEF	2
REPUBLIC BANCORP INC	COM	760282103	4	275	SH	DEF	11
REPUBLIC BANCORP INC	COM	760282103	17	1300	SH	DEF	12
REPUBLIC BANCORP INC	COM	760282103	6025	449608	SH	DEF	6
REPUBLIC BANCORP KY	CL A	760281204	433	29211	SH	DEF	12
REPUBLIC FIRST BANCORP INC	COM	760416107	513	64700	SH	DEF	6
REPUBLIC SVCS INC	COM	760759100	36277	1600200	SH	DEF	13
REPUBLIC SVCS INC	COM	760759100	12357	545099	SH	DEF	8
REPUBLIC SVCS INC	COM	760759100	626	27607	SH	DEF	12
REPUBLIC SVCS INC	COM	760759100	6971	307480	SH	DEF	3
REPUBLIC SVCS INC	COM	760759100	117743	5193800	SH	DEF	10
RES-CARE INC	COM	760943100	1330	294217	SH	DEF	6
RESEARCH FRONTIERS INC	COM	760911107	13	900	SH	DEF	12
RESEARCH IN MOTION LTD	COM	760975102	116	5390	SH	DEF	12
RESEARCH IN MOTION LTD	COM	760975102	290	13400	SH	DEF	6
RESEARCH IN MOTION LTD	COM	760975102	49703	2300000	SH	DEF	10
RESEARCH IN MOTION LTD	COM	760975102	2031	94000	SH	DEF	8
RESEARCH IN MOTION LTD	COM	760975102	43220	2000000	SH	DEF	13
RESMED INC	COM	761152107	188	4800	SH	DEF	3
RESORTQUEST INTL INC	COM	761183102	563	127700	SH	DEF	12
RESOURCES BANKSHARES CORP	COM	76121R104	227	6640	SH	DEF	12
RESOURCES CONNECTION INC	COM	76122Q105	0	5	SH	DEF	12
RESPIRONICS INC	COM	761230101	9068	243555	SH	DEF	3
RESTORATION HARDWARE INC DEL	COM	760981100	5	1000	SH	DEF	12
RETEK INC	COM	76128Q109	0	38	SH	DEF	12
REUTERS GROUP PLC	SPONSORED ADR	76132M102	2812	151867	SH	DEF	6
REVLON INC	CL A	761525500	1	300	SH	DEF	12
REX STORES CORP	COM	761624105	1822	150423	SH	DEF	6
REYNOLDS & REYNOLDS CO	CL A	761695105	231	8076	SH	DEF	12
REYNOLDS & REYNOLDS CO	CL A	761695105	42	1496	SH	DEF	2
REYNOLDS & REYNOLDS CO	CL A	761695105	5965	208870	SH	DEF	3
REYNOLDS & REYNOLDS CO	CL A	761695105	4	150	SH	DEF	6
REYNOLDS & REYNOLDS CO	CL A	761695105	548	19200	SH	DEF	5
REYNOLDS R J TOB HLDGS INC	COM	76182K105	206	5523	SH	DEF	12
REYNOLDS R J TOB HLDGS INC	COM	76182K105	14936	401400	SH	DEF	3
REYNOLDS R J TOB HLDGS INC	COM	76182K105	7	180	SH	DEF	2
RF MICRODEVICES INC	COM	749941100	542	90051	SH	DEF	12
RFS HOTEL INVS INC	COM	74955J108	107	8721.31	SH	DEF	12
RGC RES INC	COM	74955L103	28	1200	SH	DEF	12
RICHARDSON ELECTRS LTD	COM	763165107	131	16200	SH	DEF	12
RIGGS NATL CORP WASH DC	COM	766570105	353	23200	SH	DEF	12
RIGHT MGMT CONSULTANTS INC	COM	766573109	7944	627950	SH	DEF	3
RIGHT MGMT CONSULTANTS INC	COM	766573109	497	39300	SH	DEF	6
RIMAGE CORP	COM	766721104	268	21600	SH	DEF	6
RIO TINTO PLC	SPONSORED ADR	767204100	3108	38210	SH	DEF	2
RIO TINTO PLC	SPONSORED ADR	767204100	153	2000	SH	DEF	11
RIO TINTO PLC	SPONSORED ADR	767204100	4698	60107	SH	DEF	6
RITE AID CORP	COM	767754104	61	13500	SH	DEF	2
RITE AID CORP	COM	767754104	167	37535	SH	DEF	12
RIVERSTONE NETWORKS INC	COM	769320102	25	21547	SH	DEF	12
RLI CORP	COM	749607107	33	1000	SH	DEF	12
RLI CORP	COM	749607107	66	2000	SH	DEF	11
RLI CORP	COM	749607107	8649	262900	SH	DEF	1
ROADWAY CORP	COM	769742107	10	350	SH	DEF	12
ROADWAY CORP	COM	769742107	18751	657920	SH	DEF	3
ROADWAY CORP	COM	769742107	5	175	SH	DEF	11
ROANOKE ELEC STL CORP	COM	769841107	6	800	SH	DEF	12
ROBERT HALF INTL INC	COM	770323103	146	7700	SH	DEF	3
ROBERT HALF INTL INC	COM	770323103	250	13175	SH	DEF	12
ROBERT HALF INTL INC	COM	770323103	6	300	SH	DEF	2
ROBOTIC VISION SYS INC	COM	771074101	46	123500	SH	DEF	12
ROBOTIC VISION SYS INC	COM	771074101	20	53795	SH	DEF	12

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ROCK-TENN CO	CL A	772739207	171	10100	SH	DEF	3
ROCK-TENN CO	CL A	772739207	9812	578900	SH	DEF	6
ROCKFORD CORP	COM	77316P101	413	72600	SH	DEF	6
ROCKWELL AUTOMATION INC	COM	773903109	17724	743440	SH	DEF	3
ROCKWELL AUTOMATION INC	COM	773903109	1117	46850	SH	DEF	11
ROCKWELL AUTOMATION INC	COM	773903109	26	1000	SH	DEF	2
ROCKWELL AUTOMATION INC	COM	773903109	179	7529	SH	DEF	12
ROCKWELL AUTOMATION INC	COM	773903109	215	9000	SH	DEF	5
ROCKWELL COLLINS INC	COM	774341101	26	1000	SH	DEF	2
ROCKWELL COLLINS INC	COM	774341101	367	14600		DEF	9
ROCKWELL COLLINS INC	COM	774341101	222	9000	SH	DEF	5
ROCKWELL COLLINS INC	COM	774341101	131	5300	SH	DEF	3
ROCKWELL COLLINS INC	COM	774341101	851	34537.24	SH	DEF	12
ROCKWELL COLLINS INC	COM	774341101	2	90	SH	DEF	6
ROFIN SINAR TECHNOLOGIES INC	COM	775043102	151	10700	SH	DEF	
ROFIN SINAR TECHNOLOGIES INC	COM	775043102	616	43600	SH	DEF	3
ROGERS COMMUNICATIONS INC	CL B	775109200	674	42000	SH	DEF	12
ROGERS COMMUNICATIONS INC	CL B	775109200	21882	1010700	SH	DEF	14
ROGERS CORP	COM	775133101	33	1000	SH	DEF	12
ROHM & HAAS CO	COM	775371107	213	6325	SH	DEF	2
ROHM & HAAS CO	COM	775371107	186	5997.84	SH	DEF	12
ROHM & HAAS CO	COM	775371107	59	1900	SH	DEF	11
ROLLINS INC	COM	775711104	4378	232280	SH	DEF	3
ROLLINS INC	COM	775711104	10	534	SH	DEF	12
ROSLYN BANCORP INC	COM	778162107	26	1207	SH	DEF	4
ROSLYN BANCORP INC	COM	778162107	35	1600	SH	DEF	11
ROSLYN BANCORP INC	COM	778162107	5351	248990	SH	DEF	6
ROSLYN BANCORP INC	COM	778162107	42	1940	SH	DEF	12
ROSS STORES INC	COM	778296103	25	580	SH	DEF	12
ROSS SYS INC	COM NEW	778303206	1	100	SH	DEF	12
ROUSE CO	COM	779273101	130	3292		DEF	9
ROUSE CO	COM	779273101	487	12770.4	SH	DEF	12
ROUSE CO	PFD CONV SER B	779273309	88	1600	SH	DEF	12
ROUSE CO	COM	779273101	13	350	SH	DEF	11
ROWAN COS INC	COM	779382100	13	575	SH	DEF	11
ROWAN COS INC	COM	779382100	625	27896	SH	DEF	12
ROWAN COS INC	COM	779382100	4	200	SH	DEF	6
ROXIO INC	COM	780008108	1	180	SH	DEF	12
ROYAL BANCSHARES PA INC	CL A	780081105	462	21586	SH	DEF	6
ROYAL BK CDA MONTREAL QUE	COM	780087102	2143	50363	SH	DEF	12
ROYAL BK CDA MONTREAL QUE	COM	780087102	105838	1844504	SH	DEF	14
ROYAL CARIBBEAN CRUISES LTD	COM	V7780T103	327	14139.33	SH	DEF	12
ROYAL CARIBBEAN CRUISES LTD	COM	V7780T103	6598	280987	SH	DEF	6
ROYAL CARIBBEAN CRUISES LTD	NOTE	2/0 780153AK8	294	7000	SH	DEF	12
ROYAL DUTCH PETE CO	NY REG EUR .56	780257804	282	6059	SH	DEF	11
ROYAL DUTCH PETE CO	NY REG EUR .56	780257804	7421	159178	SH	DEF	12
ROYAL DUTCH PETE CO	NY REG EUR .56	780257804	14	300	SH	DEF	3
ROYAL DUTCH PETE CO	NY REG EUR .56	780257804	3598	78295	SH	DEF	2
ROYAL DUTCH PETE CO	NY REG EUR .56	780257804	929	19931	SH	DEF	4
ROYAL DUTCH PETE CO	NY REG EUR .56	780257804	740	15880	SH	DEF	5
ROYAL DUTCH PETE CO	NY REG EUR .56	780257804	651	13955	SH	DEF	1
ROYAL DUTCH PETE CO	NY REG EUR .56	780257804	219	4692	SH	DEF	1
ROYAL DUTCH PETE CO	NY REG EUR .56	780257804	1469	32435		DEF	9
ROYAL GOLD INC	COM	780287108	24	1100	SH	DEF	12
ROYAL KPN NV	SPONSORED ADR	780641205	4833	689470	SH	DEF	6
ROYCE FOCUS TR	COM	78080N108	157	23200	SH	DEF	12
ROYCE MICRO-CAP TR INC	COM	780915104	1345	137656.59	SH	DEF	12
ROYCE VALUE TR INC	COM	780910105	5528	370007.76	SH	DEF	12
RPM INTL INC	COM	749685103	42	3050	SH	DEF	11
RPM INTL INC	COM	749685103	1183	86050	SH	DEF	6
RPM INTL INC	COM	749685103	518	37704.74	SH	DEF	12
RPM INTL INC	COM	749685103	5311	386240	SH	DEF	3

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RSA SEC INC	COM	749719100	28	2575	SH	DEF	12
RSA SEC INC	COM	749719100	2	150	SH	DEF	2
RSA SEC INC	COM	749719100	6409	595100	SH	DEF	3
RUBY TUESDAY INC	COM	781182100	84	3680	SH	DEF	2
RUBY TUESDAY INC	COM	781182100	5	200	SH	DEF	3
RUBY TUESDAY INC	COM	781182100	95	3847	SH	DEF	12
RUDDICK CORP	COM	781258108	4673	297260	SH	DEF	3
RUDDICK CORP	COM	781258108	10729	682500	SH	DEF	6
RUDDICK CORP	COM	781258108	83	5300	SH	DEF	12
RUSH ENTERPRISES INC	CL A	781846209	163	35900	SH	DEF	6
RUSH ENTERPRISES INC	CL B	781846308	263	54550	SH	DEF	6
RUSSELL CORP	COM	782352108	7845	412920	SH	DEF	3
RUSSELL CORP	COM	782352108	6579	346280	SH	DEF	6
RYANAIR HLDGS PLC	SPONSORED ADR	783513104	5173	118391	SH	DEF	6
RYANS FAMILY STEAK HOUSE INC	COM	783519101	9007	657950	SH	DEF	6
RYANS FAMILY STEAK HOUSE INC	COM	783519101	81	5811	SH	DEF	12
RYDER SYS INC	COM	783549108	220	8600	SH	DEF	12
RYDER SYS INC	COM	783549108	102	4000	SH	DEF	3
RYDER SYS INC	COM	783549108	51	2000	SH	DEF	11
RYDER SYS INC	COM	783549108	1	50	SH	DEF	6
RYERSON TULL INC NEW	COM	78375P107	0	37	SH	DEF	12
RYLAND GROUP INC	COM	783764103	32	458	SH	DEF	12
RYLAND GROUP INC	COM	783764103	53913	776850	SH	DEF	3
S & T BANCORP INC	COM	783859101	3696	134690	SH	DEF	3
S & T BANCORP INC	COM	783859101	22	800	SH	DEF	12
S Y BANCORP INC	COM	785060104	28	800	SH	DEF	12
S&K FAMOUS BRANDS INC	COM	783774102	374	24900	SH	DEF	6
S1 CORPORATION	COM	78463B101	6	1600	SH	DEF	12
SABRE HLDGS CORP	CL A	785905100	257	10425	SH	DEF	12
SABRE HLDGS CORP	CL A	785905100	3107	126050	SH	DEF	6
SABRE HLDGS CORP	CL A	785905100	28451	1154200	SH	DEF	10
SABRE HLDGS CORP	CL A	785905100	209	8264	SH	DEF	6
SABRE HLDGS CORP	CL A	785905100	1578	64000	SH	DEF	8
SAFECO CORP	COM	786429100	933	26445	SH	DEF	12
SAFECO CORP	COM	786429100	25	700	SH	DEF	11
SAFECO CORP	COM	786429100	12	330	SH	DEF	6
SAFECO CORP	COM	786429100	2460	68150	SH	DEF	2
SAFEGUARD SCIENTIFICS INC	COM	786449108	48	17640	SH	DEF	12
SAFENET INC	COM	78645R107	0	14	SH	DEF	12
SAFEWAY INC	COM NEW	786514208	159	7793	SH	DEF	11
SAFEWAY INC	COM NEW	786514208	580	28340	SH	DEF	5
SAFEWAY INC	COM NEW	786514208	7	325	SH	DEF	4
SAFEWAY INC	COM NEW	786514208	1	50	SH	DEF	6
SAFEWAY INC	COM NEW	786514208	942	46065	SH	DEF	12
SAFEWAY INC	COM NEW	786514208	2640	131429	SH	DEF	2
SAFEWAY INC	COM NEW	786514208	2179	106500	SH	DEF	8
SAGA COMMUNICATIONS	CL A	786598102	13	656	SH	DEF	12
SAKS INC	COM	79377W108	499	51455	SH	DEF	12
SALISBURY BANCORP INC	COM	795226109	40	1350	SH	DEF	12
SALIX PHARMACEUTICALS INC	COM	795435106	52	5000	SH	DEF	12
SALOMON BROS 2008 WORLDWIDE	COM	79548R103	269	24779	SH	DEF	12
SALOMON BROS HIGH INCOME FD	COM	79547Q106	110	10300	SH	DEF	12
SALOMON BROS HIGH INCOME FD	COM	794907105	455	38155.12	SH	DEF	12
SALOMON BROS WORLDWIDE INCOM	COM	79548T109	347	22400	SH	DEF	12
SALOMON BROTHERS FD INC	COM	795477108	111	10375	SH	DEF	12
SALTON INC	COM	795757103	1432	158800	SH	DEF	6
SALTON INC	COM	795757103	4	400	SH	DEF	12
SAN JUAN BASIN RTY TR	UNIT BEN INT	798241105	90	5000	SH	DEF	12
SAN PAOLO-IMI S P A	SPONSORED ADR	799175104	207	10773	SH	DEF	2
SANCHEZ COMPUTER ASSOCS INC	COM	799702105	151	29000	SH	DEF	12
SANDERSON FARMS INC	COM	800013104	275	9800	SH	DEF	3
SANDERSON FARMS INC	COM	800013104	840	29900	SH	DEF	6

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SANDERSON FARMS INC	COM	800013104	25	880	SH	DEF	12
SANDISK CORP	COM	80004C101	999	24747	SH	DEF	12
SANDISK CORP	COM	80004C101	14	265	SH	DEF	2
SANDISK CORP	COM	80004C101	12414	306000	SH	DEF	3
SANDY SPRING BANCORP INC	COM	800363103	48	1500	SH	DEF	11
SANDY SPRING BANCORP INC	COM	800363103	4891	154775	SH	DEF	1
SANDY SPRING BANCORP INC	COM	800363103	1127	35661	SH	DEF	12
SANFILIPPO JOHN B & SON INC	COM	800422107	1022	62600	SH	DEF	6
SANGAMO BIOSCIENCES INC	COM	800677106	14	4900	SH	DEF	12
SANGSTAT MED CORP	COM	801003104	9490	726110	SH	DEF	3
SANMINA SCI CORP	COM	800907107	151	23948	SH	DEF	12
SANMINA SCI CORP	COM	800907107	2	250	SH	DEF	6
SANMINA SCI CORP	COM	800907107	121	19200	SH	DEF	3
SAP AKTIENGESELLSCHAFT	SPONSORED ADR	803054204	57	2050	SH	DEF	2
SAPIENT CORP	COM	803062108	2	600	SH	DEF	12
SAPPI LTD	SPON ADR NEW	803069202	28947	2345038	SH	DEF	6
SARA LEE CORP	COM	803111103	657	34919	SH	DEF	5
SARA LEE CORP	COM	803111103	1184	62924		DEF	9
SARA LEE CORP	COM	803111103	7527	400140	SH	DEF	3
SARA LEE CORP	COM	803111103	41507	2201025	SH	DEF	6
SARA LEE CORP	COM	803111103	1805	94198	SH	DEF	2
SARA LEE CORP	COM	803111103	4884	259665.84	SH	DEF	12
SARA LEE CORP	COM	803111103	93	4950	SH	DEF	11
SATCON TECHNOLOGY CORP	COM	803893106	1	1000	SH	DEF	12
SAUER-DANFOSS INC	COM	804137107	3	300	SH	DEF	12
SAUL CTRS INC	COM	804395101	476	18575	SH	DEF	12
SAUL CTRS INC	COM	804395101	64	2500	SH	DEF	11
SBA COMMUNICATIONS CORP	COM	78388J106	38	12500	SH	DEF	12
SBC COMMUNICATIONS INC	COM	78387G103	1077	42157	SH	DEF	11
SBC COMMUNICATIONS INC	COM	78387G103	9977	390475.11	SH	DEF	12
SBC COMMUNICATIONS INC	COM	78387G103	954	37920		DEF	9
SBC COMMUNICATIONS INC	COM	78387G103	26698	1044941	SH	DEF	3
SBC COMMUNICATIONS INC	COM	78387g103	47	1846	SH	DEF	4
SBC COMMUNICATIONS INC	COM	78387G103	15	600	SH	DEF	1
SBC COMMUNICATIONS INC	COM	78387G103	2683	105000	SH	DEF	10
SBC COMMUNICATIONS INC	COM	78387G103	681	26658	SH	DEF	1
SBC COMMUNICATIONS INC	COM	78387G103	714	27954	SH	DEF	5
SBC COMMUNICATIONS INC	COM	78387G103	26446	1034736	SH	DEF	6
SBC COMMUNICATIONS INC	COM	78387G103	13819	581371	SH	DEF	2
SBS TECHNOLOGIES INC	COM	78387P103	1	100	SH	DEF	12
SCANA CORP NEW	COM	80589M102	1898	55380.5	SH	DEF	12
SCANA CORP NEW	COM	80589M102	121	3531	SH	DEF	6
SCANA CORP NEW	COM	80589M102	10989	320580	SH	DEF	3
SCANA CORP NEW	COM	80589M102	5	160	SH	DEF	2
SCANA CORP NEW	COM	80589M102	128	3728	SH	DEF	11
SCANSOFT INC	COM	80603P107	8	1557	SH	DEF	12
SCANSOURCE INC	COM	806037107	37	1400	SH	DEF	12
SCANSOURCE INC	COM	806037107	2317	86600	SH	DEF	6
SCHEIN HENRY INC	COM	806407102	26	500	SH	DEF	12
SCHEIN HENRY INC	COM	806407102	357	6800	SH	DEF	3
SCHEIN HENRY INC	COM	806407102	37	700	SH	DEF	4
SCHERING A G	SPONSORED ADR	806585204	4689	96745	SH	DEF	6
SCHERING PLOUGH CORP	COM	806605101	7925	426084.94	SH	DEF	12
SCHERING PLOUGH CORP	COM	806605101	2360	139085	SH	DEF	2
SCHERING PLOUGH CORP	COM	806605101	2941	158144		DEF	3
SCHERING PLOUGH CORP	COM	806605101	179	10511		DEF	9
SCHERING PLOUGH CORP	COM	806605101	406	21850	SH	DEF	5
SCHERING PLOUGH CORP	COM	806605101	174	9330	SH	DEF	11
SCHERING PLOUGH CORP	COM	806605101	99	5300	SH	DEF	4
SCHERING PLOUGH CORP	COM	806605101	1090	58600	SH	DEF	6
SCHLUMBERGER LTD	COM	806857108	734	15421	SH	DEF	11
SCHLUMBERGER LTD	COM	806857108	547	11506	SH	DEF	3

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SCHLUMBERGER LTD	COM	806857108	6374	133991	SH	DEF	6
SCHLUMBERGER LTD	COM	806857108	1624	34137		DEF	9
SCHLUMBERGER LTD	COM	806857108	9342	201328	SH	DEF	2
SCHLUMBERGER LTD	COM	806857108	5119	107618.77	SH	DEF	12
SCHLUMBERGER LTD	COM	806857108	371	7800	SH	DEF	1
SCHLUMBERGER LTD	COM	806857108	469	9865	SH	DEF	5
SCHNITZER STL INDS	CL A	806882106	1805	40900	SH	DEF	3
SCHOLASTIC CORP	COM	807066105	4	150	SH	DEF	12
SCHOLASTIC CORP	COM	807066105	34	1130	SH	DEF	1
SCHOOL SPECIALTY INC	COM	807863105	7682	272300	SH	DEF	6
SCHOOL SPECIALTY INC	COM	807863105	3	99	SH	DEF	12
SCHULMAN A INC	COM	808194104	5554	345408	SH	DEF	3
SCHULMAN A INC	COM	808194104	128	8000	SH	DEF	12
SCHWAB CHARLES CORP NEW	COM	808513105	23	2322	SH	DEF	4
SCHWAB CHARLES CORP NEW	COM	808513105	225	22282.42	SH	DEF	12
SCHWAB CHARLES CORP NEW	COM	808513105	184	18200	SH	DEF	3
SCHWAB CHARLES CORP NEW	COM	808513105	2628	232536	SH	DEF	2
SCHWEITZER-MAUDUIT INTL INC	COM	808541106	5436	225200	SH	DEF	6
SCICLONE PHARMACEUTICALS INC	COM	80862K104	3606	421300	SH	DEF	12
SCIENTIFIC ATLANTA INC	COM	808655104	2082	87336.81	SH	DEF	12
SCIENTIFIC ATLANTA INC	COM	808655104	945	39635	SH	DEF	6
SCIENTIFIC ATLANTA INC	COM	808655104	279	9200	SH	DEF	2
SCIENTIFIC ATLANTA INC	COM	808655104	272	11400	SH	DEF	5
SCIENTIFIC GAMES CORP	CL A	80874P109	930	99500	SH	DEF	3
SCIENTIFIC GAMES CORP	CL A	80874P109	104	11100	SH	DEF	12
SCITEX LTD	ORD	809090103	12	4875	SH	DEF	12
SCOTTISH PWR PLC	SPON ADR FINAL	81013T705	5	206	SH	DEF	2
SCOTTS CO	CL A	810186106	495	10000	SH	DEF	12
SCOTTS CO	CL A	810186106	286	5500	SH	DEF	2
SCP POOL CORP	COM	784028102	1245	36200	SH	DEF	3
SCP POOL CORP	COM	784028102	52	1500	SH	DEF	12
SCRIPPS E W CO OHIO	CL A	811054204	426	4800	SH	DEF	5
SCRIPPS E W CO OHIO	CL A	811054204	250	3071	SH	DEF	2
SCS TRANSN INC	COM	81111T102	1339	105980	SH	DEF	3
SCUDDER HIGH INCOME TR	SH BEN INT	811153105	171	25805	SH	DEF	12
SCUDDER INTER GOVT TR	SH BEN INT	811163104	84	11753	SH	DEF	12
SCUDDER MULTI-MARKET INCOME	SH BEN INT	81118Q101	116	13575	SH	DEF	12
SCUDDER RREEF REAL ESTATE FD	COM	81119Q100	388	23436.33	SH	DEF	12
SCUDDER STRATEGIC MUN INCOME	COM SH BEN INT	811234103	85	6823	SH	DEF	12
SEA CONTAINERS LTD	CL A	811371707	37	3235	SH	DEF	12
SEA CONTAINERS LTD	CL B	811371103	7	632	SH	DEF	12
SEABULK INTL INC	COM	81169P101	2	174	SH	DEF	12
SEACOAST BKG CORP FLA	COM	811707306	1428	83779	SH	DEF	12
SEACOAST BKG CORP FLA	COM	811707306	92	5400	SH	DEF	1
SEACOAST BKG CORP FLA	COM	811707306	17	1000	SH	DEF	11
SEACOAST FINL SVCS CORP	COM	81170Q106	40	2000	SH	DEF	12
SEAGATE TECHNOLOGY HOLDINGS	SHS	G7945J104	24835	1378745	SH	DEF	6
SEALED AIR CORP NEW	COM	81211K100	47	1000	SH	DEF	2
SEALED AIR CORP NEW	COM	81211K100	78	1645	SH	DEF	12
SEALED AIR CORP NEW	PFD CV A \$2	81211K209	12	242	SH	DEF	12
SEARS ROEBUCK & CO	COM	812387108	22767	676555	SH	DEF	6
SEARS ROEBUCK & CO	COM	812387108	95	2372	SH	DEF	2
SEARS ROEBUCK & CO	COM	812387108	698	20750	SH	DEF	5
SEARS ROEBUCK & CO	COM	812387108	104	3100	SH	DEF	3
SEARS ROEBUCK & CO	COM	812387108	10	10000		DEF	9
SEARS ROEBUCK & CO	COM	812387108	504	14970	SH	DEF	12
SEATTLE GENETICS INC	COM	812578102	38	7500	SH	DEF	
SEATTLE GENETICS INC	COM	812578102	32	6300	SH	DEF	12
SECOND BANCORP INC	COM	813114105	752	29130	SH	DEF	6
SECURE COMPUTING CORP	COM	813705100	11	1250	SH	DEF	12
SECURE COMPUTING CORP	COM	813705100	66	7497	SH	DEF	3
SEI INVESTMENTS CO	COM	784117103	6	194	SH	DEF	12



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SEITEL INC	COM NEW	816074306	0	2000	SH	DEF	12
SELECT COMFORT CORP	COM	81616X103	1159	70510	SH	DEF	3
SELECT MEDICAL CORP	COM	816196109	12	500	SH	DEF	12
SELECT SECTOR SPDR TR	SBI INT-TECH	81369Y803	525	30754	SH	DEF	12
SELECT SECTOR SPDR TR	SBI INT-INDS	81369Y704	2	75	SH	DEF	12
SELECT SECTOR SPDR TR	SBI INT-FINL	81369Y605	-176	-7164	SH	DEF	12
SELECT SECTOR SPDR TR	SBI INT-ENERGY	81369Y506	72	2993	SH	DEF	12
SELECT SECTOR SPDR TR	SBI CONS DISCR	81369Y407	1	39	SH	DEF	12
SELECT SECTOR SPDR TR	SBI CONS STPLS	81369Y308	13	644	SH	DEF	12
SELECT SECTOR SPDR TR	SBI HEALTHCARE	81369Y209	1	30	SH	DEF	12
SELECT SECTOR SPDR TR	SBI MATERIALS	81369Y100	25	1209	SH	DEF	12
SELECT SECTOR SPDR TR	SBI INT-UTILS	81369Y886	126	6000	SH	DEF	2
SELECT SECTOR SPDR TR	SBI INT-UTILS	81369Y886	283	12812	SH	DEF	12
SELECTICA INC	COM	816288104	0	32	SH	DEF	12
SELECTIVE INS GROUP INC	COM	816300107	14	550	SH	DEF	11
SELECTIVE INS GROUP INC	COM	816300107	8	300	SH	DEF	12
SELIGMAN QUALITY MUN FD INC	COM	816343107	2	135	SH	DEF	12
SELIGMAN SELECT MUN FD INC	COM	816344105	76	6700	SH	DEF	12
SEMCO ENERGY INC	COM	78412D109	303	52100	SH	DEF	6
SEMICONDUCTOR HLDRS TR	DEP RCPT	816636203	68	2400	SH	DEF	4
SEMICONDUCTOR HLDRS TR	DEP RCPT	816636203	300	10600	SH	DEF	12
SEMOTUS SOLUTIONS INC	COM	81684P107	1	2600	SH	DEF	12
SEMPRA ENERGY	COM	816851109	493	17265	SH	DEF	12
SEMPRA ENERGY	COM	816851109	15	530	SH	DEF	6
SEMTECH CORP	COM	816850101	0	32	SH	DEF	12
SEMXP CORP	COM	816854103	0	100	SH	DEF	12
SENIOR HSG PPTYS TR	SH BEN INT	81721M109	2157	159104	SH	DEF	12
SENSIENT TECHNOLOGIES CORP	COM	81725T100	788	34275	SH	DEF	12
SENSIENT TECHNOLOGIES CORP	COM	81725T100	490	21300	SH	DEF	5
SENSIENT TECHNOLOGIES CORP	COM	81725T100	29	1400	SH	DEF	2
SENSIENT TECHNOLOGIES CORP	COM	81725T100	8394	365130	SH	DEF	3
SEPRACOR INC	COM	817315104	6814	377900	SH	DEF	8
SEPRACOR INC	COM	817315104	11	600	SH	DEF	12
SEQUA CORPORATION	CL A	817320104	0	14	SH	DEF	12
SEROLOGICALS CORP	COM	817523103	11782	866340	SH	DEF	3
SERVICE CORP INTL	COM	817565104	12837	3315838	SH	DEF	6
SERVICE CORP INTL	COM	817565104	533	137640	SH	DEF	12
SERVICE CORP INTL	COM	817565104	38	9900	SH	DEF	3
SERVICE CORP INTL	COM	817565104	31	7500	SH	DEF	2
SERVICEMASTER CO	COM	81760N109	2436	227702	SH	DEF	12
SERVICEMASTER CO	COM	81760N109	232	23751	SH	DEF	2
SERVICEMASTER CO	COM	81760N109	58	5378	SH	DEF	11
SERVICEMASTER CO	COM	81760N109	483	48100		DEF	9
SEVEN SEAS PETROLEUM INC	ORD	G80550109	0	2500	SH	DEF	12
SEVERN BANCORP ANNAPOLIS MD	COM	81811M100	17	750	SH	DEF	12
SFBC INTL INC	COM	784121105	846	46650	SH	DEF	3
SHARPER IMAGE CORP	COM	820013100	7263	266350	SH	DEF	3
SHARPER IMAGE CORP	COM	820013100	8	300	SH	DEF	2
SHAW COMMUNICATIONS INC	CL B CONV	82028K200	735	54380	SH	DEF	6
SHAW COMMUNICATIONS INC	CL B CONV	82028K200	20	1125	SH	DEF	14
SHAW COMMUNICATIONS INC	CL B CONV	82028K200	276	20500	SH	DEF	12
SHAW GROUP INC	COM	820280105	8208	681200	SH	DEF	6
SHAW GROUP INC	COM	820280105	2054	170452	SH	DEF	12
SHELBOURNE PPTYS I INC	COM	821373107	0	12	SH	DEF	12
SHELL TRANS & TRADING PLC	ADR NY SHS NEW	822703609	802	20117	SH	DEF	12
SHELL TRANS & TRADING PLC	ADR NY SHS NEW	822703609	611	15612	SH	DEF	2
SHENANDOAH TELECOMMUNICATION	COM	82312B106	162	3380	SH	DEF	12
SHERWIN WILLIAMS CO	COM	824348106	457	17000	SH	DEF	5
SHERWIN WILLIAMS CO	COM	824348106	8617	320570	SH	DEF	3
SHERWIN WILLIAMS CO	COM	824348106	11	400	SH	DEF	6
SHERWIN WILLIAMS CO	COM	824348106	714	26559.76	SH	DEF	12
SHERWIN WILLIAMS CO	COM	824348106	34	1200	SH	DEF	2

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SHIRE PHARMACEUTICALS GRP PL	SPONSORED ADR	82481R106	6335	328633	SH	DEF	6
SHOE CARNIVAL INC	COM	824889109	490	33200	SH	DEF	6
SHOE CARNIVAL INC	COM	824889109	7	500	SH	DEF	12
SHOPKO STORES INC	COM	824911101	54	4162	SH	DEF	12
SHOPKO STORES INC	COM	824911101	9615	739640	SH	DEF	3
SHOPKO STORES INC	COM	824911101	7092	545545	SH	DEF	6
SHORE BANCSHARES INC	COM	825107105	326	10607	SH	DEF	12
SHUFFLE MASTER INC	COM	825549108	692	23550	SH	DEF	12
SHURGARD STORAGE CTRS INC	COM	82567D104	90	2716	SH	DEF	12
SI INTL INC	COM	78427V102	22	1700	SH	DEF	12
SICOR INC	COM	825846108	43	2105	SH	DEF	4
SICOR INC	COM	825846108	24394	1199290	SH	DEF	3
SICOR INC	COM	825846108	108	5300	SH	DEF	12
SIEBEL SYS INC	COM	826170102	13	1400	SH	DEF	1
SIEBEL SYS INC	COM	826170102	126	13259	SH	DEF	12
SIEBEL SYS INC	COM	826170102	372	39200	SH	DEF	6
SIEMENS A G	SPONSORED ADR	826197501	1930	38180	SH	DEF	6
SIERRA HEALTH SVCS INC	COM	826322109	25561	1278060	SH	DEF	3
SIERRA HEALTH SVCS INC	COM	826322109	4	200	SH	DEF	12
SIERRA PAC RES NEW	COM	826428104	60	10109	SH	DEF	12
SIGMA ALDRICH CORP	COM	826552101	1244	22967	SH	DEF	12
SIGMA ALDRICH CORP	COM	826552101	125	2200	SH	DEF	2
SIGMA ALDRICH CORP	COM	826552101	131	2412	SH	DEF	11
SIGMA ALDRICH CORP	COM	826552101	342	6300	SH	DEF	5
SILGAN HOLDINGS INC	COM	827048109	13986	445280	SH	DEF	3
SILGAN HOLDINGS INC	COM	827048109	7642	243300	SH	DEF	6
SILICON GRAPHICS INC	COM	827056102	0	254	SH	DEF	12
SILICON LABORATORIES INC	COM	826919102	889	33400	SH	DEF	3
SILICON STORAGE TECHNOLOGY I	COM	827057100	2	300	SH	DEF	2
SILICON STORAGE TECHNOLOGY I	COM	827057100	4	1000	SH	DEF	12
SILICONIX INC	COM NEW	827079203	1084	30120	SH	DEF	3
SILICONIX INC	COM NEW	827079203	7	200	SH	DEF	12
SILVER STD RES INC	COM	82823L106	10	2000	SH	DEF	12
SIMMONS 1ST NATL CORP	CL A \$5 PAR	828730200	2047	101800	SH	DEF	6
SIMON PPTY GROUP INC NEW	PFD CV B 6.50%	828806406	31	300	SH	DEF	12
SIMON PPTY GROUP INC NEW	COM	828806109	3181	81502.73	SH	DEF	12
SIMON PPTY GROUP INC NEW	COM	828806109	111	2850	SH	DEF	11
SIMON PPTY GROUP INC NEW	COM	828806109	1360	33493		DEF	9
SIMON PPTY GROUP INC NEW	COM	828806109	20484	524820	SH	DEF	3
SIMON PPTY GROUP INC NEW	COM	828806109	81	2000	SH	DEF	2
SIMPSON MANUFACTURING CO INC	COM	829073105	70	1900	SH	DEF	12
SIMPSON MANUFACTURING CO INC	COM	829073105	729	19910	SH	DEF	3
SINCLAIR BROADCAST GROUP INC	CL A	829226109	578	49820	SH	DEF	12
SINCLAIR BROADCAST GROUP INC	PFD CV EXCH D	829226505	65	1445	SH	DEF	12
SINOPEC SHANGHAI PETROCHEMIC	SPON ADR H	82935M109	9	400	SH	DEF	2
SIRIUS SATELLITE RADIO INC	COM	82966U103	49	29090	SH	DEF	12
SIRIUS SATELLITE RADIO INC	COM	82966U103	338	200000	SH	DEF	5
SIRIUS SATELLITE RADIO INC	COM	82966U103	386	228625	SH	DEF	6
SITEL CORP	COM	82980K107	3	1650	SH	DEF	12
SIX FLAGS INC	COM	83001P109	7	1000	SH	DEF	12
SK TELECOM LTD	SPONSORED ADR	78440P108	7176	380503	SH	DEF	3
SKECHERS U S A INC	CL A	830566105	50	6700	SH	DEF	3
SKECHERS U S A INC	CL A	830566105	1944	262700	SH	DEF	6
SKY FINL GROUP INC	COM	83080P103	4203	193220	SH	DEF	3
SKY FINL GROUP INC	COM	83080P103	1583	72886	SH	DEF	12
SKY FINL GROUP INC	COM	83080P103	4	200	SH	DEF	11
SKY FINL GROUP INC	COM	83080P103	1	50	SH	DEF	6
SKYLINE CORP	COM	830830105	3	100	SH	DEF	12
SKYWEST INC	COM	830879102	9432	494328	SH	DEF	6
SKYWORKS SOLUTIONS INC	COM	83088M102	1373	202793	SH	DEF	12
SKYWORKS SOLUTIONS INC	COM	83088M102	0	52	SH	DEF	6
SL GREEN RLTY CORP	COM	78440X101	10	300	SH	DEF	12

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SL GREEN RLTY CORP	COM	78440X101	4333	124200	SH	DEF	3
SLM CORP	COM	78442P106	145	3696	SH	DEF	11
SLM CORP	COM	78442P106	345	8175	SH	DEF	2
SLM CORP	COM	78442p106	96	2448	SH	DEF	4
SLM CORP	COM	78442P106	938	23946	SH	DEF	12
SMALLCAP FD INC	COM	831680103	14	1464	SH	DEF	12
SMARTDISK CORP	COM	83169Q105	0	335	SH	DEF	12
SMEDVIG A S	SPON ADR REP A	83169H105	211	34288	SH	DEF	6
SMITH & NEPHEW PLC	SPDN ADR NEW	83175M205	557	9544	SH	DEF	6
SMITH & WOLLENSKY RESTAURANT	COM	831758107	64	12600	SH	DEF	12
SMITH A O	COM	831865209	34	1100	SH	DEF	2
SMITH A O	COM	831865209	1	30	SH	DEF	12
SMITH INTL INC	COM	832110100	1775	48305	SH	DEF	11
SMITHFIELD FOODS INC	COM	832248108	99	4300	SH	DEF	11
SMITHFIELD FOODS INC	COM	832248108	1	50	SH	DEF	6
SMITHFIELD FOODS INC	COM	832248108	4252	185504	SH	DEF	12
SMUCKER J M CO	COM NEW	832696405	1657	41755	SH	DEF	2
SMUCKER J M CO	COM NEW	832696405	1195	29960.65	SH	DEF	12
SMUCKER J M CO	COM NEW	832696405	2	40	SH	DEF	11
SMUCKER J M CO	COM NEW	832696405	16	394	SH	DEF	1
SMURFIT-STONE CONTAINER CORP	COM	832727101	579	44500	SH	DEF	5
SMURFIT-STONE CONTAINER CORP	COM	832727101	151	11627	SH	DEF	12
SMURFIT-STONE CONTAINER CORP	COM	832727101	7	510	SH	DEF	6
SNAP ON INC	COM	833034101	1	50	SH	DEF	6
SNAP ON INC	COM	833034101	21	725	SH	DEF	11
SNAP ON INC	COM	833034101	658	22655	SH	DEF	12
SOCIEDAD QUIMICA MINERA DE C	SPON ADR SER B	833635105	58	2000	SH	DEF	2
SOHU COM INC	COM	83408W103	2149	63200	SH	DEF	3
SOLA INTL INC	COM	834092108	6816	391700	SH	DEF	6
SOLECTRON CORP	COM	834182107	307	82278	SH	DEF	5
SOLECTRON CORP	COM	834182107	53	14145	SH	DEF	12
SOLECTRON CORP	COM	834182107	241	64400	SH	DEF	4
SOLECTRON CORP	COM	834182107	54	14550	SH	DEF	6
SOLECTRON CORP	COM	834182107	173	46300	SH	DEF	3
SOLECTRON CORP	COM	834182107	2	500	SH	DEF	2
SOLUTIA INC	COM	834376105	459	210400	SH	DEF	3
SOLUTIA INC	COM	834376105	0	50	SH	DEF	11
SOLUTIA INC	COM	834376105	4	1936	SH	DEF	12
SOMERA COMMUNICATION	COM	834458101	408	266787	SH	DEF	6
SONIC AUTOMOTIVE INC	CL A	83545G102	11	500	SH	DEF	12
SONIC CORP	COM	835451105	5	200	SH	DEF	12
SONIC FDRY INC	COM	83545R108	0	200	SH	DEF	12
SONIC INNOVATIONS INC	COM	83545M109	4	1000	SH	DEF	12
SONIC SOLUTIONS	COM	835460106	13	1500	SH	DEF	12
SONICBLUE INC	COM	83546Q109	0	2970	SH	DEF	12
SONICWALL INC	COM	835470105	8	1600	SH	DEF	12
SONOCO PRODS CO	COM	835495102	1561	65000	SH	DEF	3
SONOCO PRODS CO	COM	835495102	5	200	SH	DEF	6
SONOCO PRODS CO	COM	835495102	12	500	SH	DEF	11
SONOCO PRODS CO	COM	835495102	1303	54247	SH	DEF	12
SONOSITE INC	COM	83568G104	0	10	SH	DEF	12
SONUS NETWORKS INC	COM	835916107	2	300	SH	DEF	12
SONY CORP	ADR NEW	835699307	872	27100	SH	DEF	2
SONY CORP	ADR NEW	835699307	25200	900000	SH	DEF	13
SORRENTO NETWORKS CORP	COM NEW	83586Q209	0	40	SH	DEF	12
SOTHEBYS HLDGS INC	CL A	835898107	17	2225	SH	DEF	12
SOUNDVIEW TECHNOLOGY GROUP N	COM	83611Q109	27	12500	SH	DEF	12
SOURCE INTERLINK COS INC	COM NEW	836151209	54	7099	SH	DEF	6
SOURCE INTERLINK COS INC	COM NEW	836151209	1	100	SH	DEF	12
SOURCE INTERLINK COS INC	COM NEW	836151209	150	19800	SH	DEF	3
SOURCECORP	COM	836167106	2679	124041	SH	DEF	6
SOUTH FINL GROUP INC	COM	837841105	20157	871450	SH	DEF	3

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SOUTH FINL GROUP INC	COM	837841105	48	2056 SH	DEF	12
SOUTH JERSEY INDS INC	COM	838518108	22	592 SH	DEF	6
SOUTHERN CMNTY FINL CORP	COM	842632101	202	21196 SH	DEF	12
SOUTHERN CO	COM	842587107	401	13883	DEF	9
SOUTHERN CO	COM	842587107	49	1575 SH	DEF	11
SOUTHERN CO	COM	842587107	3721	119410.09 SH	DEF	12
SOUTHERN CO	COM	842587107	126	4362 SH	DEF	2
SOUTHERN CO	COM	842587107	9	300 SH	DEF	6
SOUTHERN CO	COM	842587107	2378	76320 SH	DEF	3
SOUTHERN FINL BANCORP INC	COM	842870107	897	29350 SH	DEF	1
SOUTHERN FINL BANCORP INC	COM	842870107	94	3090 SH	DEF	12
SOUTHERN PAC PETE NL	SPONS ADR NEW	843581406	0	68 SH	DEF	2
SOUTHERN UN CO NEW	COM	844030106	188	11100 SH	DEF	3
SOUTHERN UN CO NEW	COM	844030106	185	10921 SH	DEF	4
SOUTHERN UN CO NEW	COM	844030106	55	3242 SH	DEF	12
SOUTHTRUST CORP	COM	844730101	4	160 SH	DEF	6
SOUTHTRUST CORP	COM	844730101	35	1200 SH	DEF	2
SOUTHTRUST CORP	COM	844730101	378	14000 SH	DEF	5
SOUTHTRUST CORP	COM	844730101	32	1200 SH	DEF	11
SOUTHTRUST CORP	COM	844730101	1923	70688.57 SH	DEF	12
SOUTHWEST AIRLS CO	COM	844741108	33	1909 SH	DEF	11
SOUTHWEST AIRLS CO	COM	844741108	1491	86712.52 SH	DEF	12
SOUTHWEST AIRLS CO	COM	844741108	70	4140 SH	DEF	2
SOUTHWEST BANCORP INC OKLA	COM	844767103	1504	54850 SH	DEF	6
SOUTHWEST BANCORPORATION TEX	COM	84476R109	56	1715 SH	DEF	11
SOUTHWEST BANCORPORATION TEX	COM	84476R109	2965	91200 SH	DEF	1
SOUTHWEST BANCORPORATION TEX	COM	84476R109	150	4610 SH	DEF	12
SOUTHWEST GAS CORP	COM	844895102	210	9917 SH	DEF	12
SOUTHWEST WTR CO	COM	845331107	62	4463 SH	DEF	12
SOUTHWESTERN ENERGY CO	COM	845467109	10419	694110 SH	DEF	3
SOUTHWESTERN ENERGY CO	COM	845467109	5	300 SH	DEF	12
SOVEREIGN BANCORP INC	COM	845905108	882	56387 SH	DEF	4
SOVEREIGN BANCORP INC	COM	845905108	1806	115394.27 SH	DEF	12
SOVEREIGN BANCORP INC	COM	845905108	37333	2385510 SH	DEF	3
SOVEREIGN BANCORP INC	COM	845905108	78	5000 SH	DEF	11
SOVEREIGN BANCORP INC	COM	845905108	6480	414050 SH	DEF	6
SOVEREIGN BANCORP INC	COM	845905108	2284	145920 SH	DEF	8
SOVEREIGN BANCORP INC	COM	845905108	56340	3600000 SH	DEF	10
SOVRAN SELF STORAGE INC	COM	84610H108	33	1040 SH	DEF	12
SPANISH BROADCASTING SYS INC	CL A	846425882	0	45 SH	DEF	12
SPARTAN MTRS INC	COM	846819100	396	48000 SH	DEF	6
SPARTECH CORP	COM NEW	847220209	4	200 SH	DEF	12
SPDR TR	UNIT SER 1	78462F103	476	4802 SH	DEF	2
SPDR TR	UNIT SER 1	78462F103	220	2250 SH	DEF	5
SPDR TR	UNIT SER 1	78462F103	225	2300 SH	DEF	1
SPDR TR	UNIT SER 1	78462F103	1533	15701.51 SH	DEF	12
SPECTRUM CTL INC	COM	847615101	4	700 SH	DEF	12
SPECTRUM PHARMACEUTICALS INC	COM	84763A108	4	849 SH	DEF	12
SPECTRUM SIGNAL PROCESSING I	COM	84763F107	27	23000 SH	DEF	12
SPEEDWAY MOTORSPORTS INC	COM	847788106	12	435 SH	DEF	12
SPHERION CORP	COM	848420105	419	60353 SH	DEF	12
SPHERIX INC	COM	84842R106	73	10330 SH	DEF	12
SPINNAKER EXPL CO	COM	84855W109	25	972 SH	DEF	12
SPINNAKER EXPL CO	COM	84855W109	25310	969470 SH	DEF	6
SPRINT CORP	PCS COM SER 1	852061506	5	800 SH	DEF	11
SPRINT CORP	PCS COM SER 1	852061506	33	5522 SH	DEF	2
SPRINT CORP	COM FON GROUP	852061100	1786	124030 SH	DEF	12
SPRINT CORP	COM FON GROUP	852061100	14	1000 SH	DEF	3
SPRINT CORP	COM FON GROUP	852061100	4685	325350 SH	DEF	6
SPRINT CORP	COM FON GROUP	852061100	65	4500 SH	DEF	11
SPRINT CORP	COM FON GROUP	852061100	642	43063 SH	DEF	2
SPRINT CORP	COM FON GROUP	852061100	672	46650 SH	DEF	5

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SPRINT CORP	COM FON GROUP	852061100	78	5200		DEF	9
SPRINT CORP	PCS COM SER 1	852061506	280	48775	SH	DEF	12
SPS TECHNOLOGIES INC	COM	784626103	16	600	SH	DEF	12
SPSS INC	COM	78462K102	211	12700	SH	DEF	3
SPSS INC	COM	78462K102	13	800	SH	DEF	12
SPX CORP	COM	784635104	2	50	SH	DEF	6
SPX CORP	COM	784635104	150	3522		DEF	9
SPX CORP	COM	784635104	62	1414	SH	DEF	12
SPX CORP	COM	784635104	40	900	SH	DEF	3
SPX CORP	COM	784635104	7	150	SH	DEF	11
SPX CORP	COM	784635104	6	149	SH	DEF	2
SRA INTL INC	CL A	78464R105	64	2000	SH	DEF	12
SRA INTL INC	CL A	78464R105	1153	36030	SH	DEF	3
SS&C TECHNOLOGIES INC	COM	85227Q100	2491	158660	SH	DEF	3
ST FRANCIS CAP CORP	COM	789374105	3227	111000	SH	DEF	6
ST FRANCIS CAP CORP	COM	789374105	387	13300	SH	DEF	3
ST JOE CO	COM	790148100	1102	35325	SH	DEF	12
ST JOE CO	COM	790148100	37	1175	SH	DEF	11
ST JUDE MED INC	COM	790849103	499	8670	SH	DEF	12
ST JUDE MED INC	COM	790849103	613	12080	SH	DEF	2
ST JUDE MED INC	COM	790849103	10708	186220	SH	DEF	3
ST MARY LD & EXPL CO	COM	792228108	3396	124390	SH	DEF	3
ST MARY LD & EXPL CO	COM	792228108	14	500	SH	DEF	12
ST MARY LD & EXPL CO	COM	792228108	302	11400	SH	DEF	2
ST PAUL COS INC	COM	792860108	4	112	SH	DEF	11
ST PAUL COS INC	COM	792860108	383	10478	SH	DEF	12
ST PAUL COS INC	COM	792860108	903	24730	SH	DEF	6
ST PAUL COS INC	COM	792860108	7	200	SH	DEF	4
STAGE STORES INC	COM NEW	85254C305	5556	236430	SH	DEF	3
STAGE STORES INC	COM NEW	85254C305	6137	261161	SH	DEF	6
STAKE TECHNOLOGY LTD	COM	852559103	18	2500	SH	DEF	12
STANCORP FINL GROUP INC	COM	852891100	7803	149430	SH	DEF	3
STANCORP FINL GROUP INC	COM	852891100	7830	149947	SH	DEF	1
STANDARD COML CORP	COM	853258101	2295	135000	SH	DEF	6
STANDARD MANAGEMENT CORP	COM	853612109	2	420	SH	DEF	2
STANDARD MICROSYSTEMS CORP	COM	853626109	14	920	SH	DEF	4
STANDARD MICROSYSTEMS CORP	COM	853626109	389	25500	SH	DEF	3
STANDARD MTR PRODS INC	COM	853666105	16	1500	SH	DEF	2
STANDARD MTR PRODS INC	COM	853666105	8	750	SH	DEF	12
STANDARD PAC CORP NEW	COM	85375C101	7	200	SH	DEF	12
STANDARD PAC CORP NEW	COM	85375C101	13493	406895	SH	DEF	6
STANDARD PAC CORP NEW	COM	85375C101	434	13100	SH	DEF	3
STANDEX INTL CORP	COM	854231107	3813	181150	SH	DEF	6
STANDEX INTL CORP	COM	854231107	7	310	SH	DEF	12
STANLEY FURNITURE INC	COM NEW	854305208	1861	68000	SH	DEF	6
STANLEY WKS	COM	854616109	11	400	SH	DEF	11
STANLEY WKS	COM	854616109	2469	89450	SH	DEF	6
STANLEY WKS	COM	854616109	865	31356.37	SH	DEF	12
STAPLES INC	COM	855030102	15881	865440	SH	DEF	3
STAPLES INC	COM	855030102	14	736	SH	DEF	11
STAPLES INC	COM	855030102	138	6950	SH	DEF	2
STAPLES INC	COM	855030102	313	17080	SH	DEF	12
STAR GAS PARTNERS L P	UNIT LTD PARTNR	85512C105	243	11060	SH	DEF	12
STAR SCIENTIFIC INC	COM	85517P101	24	7000	SH	DEF	12
STARBUCKS CORP	COM	855244109	59	2400	SH	DEF	4
STARBUCKS CORP	COM	855244109	17	700	SH	DEF	11
STARBUCKS CORP	COM	855244109	75	2800	SH	DEF	2
STARBUCKS CORP	COM	855244109	447	18213	SH	DEF	12
STARTECH ENVIRONMENTAL CORP	COM	855906103	2	1858	SH	DEF	12
STARTEK INC	COM	85569C107	1334	50710	SH	DEF	3
STARWOOD HOTELS&RESORTS WRLD	PAIRED CTF	85590A203	63	2068	SH	DEF	2
STARWOOD HOTELS&RESORTS WRLD	PAIRED CTF	85590A203	-231	-8068.56	SH	DEF	12

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STARWOOD HOTELS&RESORTS WRLD	PAIRED CTF	85590A203	13	470	SH	DEF	6
STATE AUTO FINL CORP	COM	855707105	14	630	SH	DEF	12
STATE FINL SVCS CORP	CL A	856855101	11	500	SH	DEF	12
STATE STR CORP	COM	857477103	3503	88907.5	SH	DEF	12
STATE STR CORP	COM	857477103	101	2260	SH	DEF	2
STATE STR CORP	COM	857477103	307	7787	SH	DEF	11
STATE STR CORP	COM	857477103	28	704	SH	DEF	4
STATE STR CORP	COM	857477103	27438	696398	SH	DEF	1
STATE STR CORP	COM	857477103	181	4600	SH	DEF	3
STATEN IS BANCORP INC	COM	857550107	31	1600	SH	DEF	12
STATEN IS BANCORP INC	COM	857550107	13611	698740	SH	DEF	3
STATION CASINOS INC	COM	857689103	10	400	SH	DEF	12
STEAK N SHAKE CO	COM	857873103	11	700	SH	DEF	6
STEAK N SHAKE CO	COM	857873103	8	503	SH	DEF	12
STEAK N SHAKE CO	COM	857873103	163	10700	SH	DEF	3
STEEL DYNAMICS INC	COM	858119100	9874	716015	SH	DEF	6
STEEL DYNAMICS INC	COM	858119100	1960	142140	SH	DEF	3
STEEL TECHNOLOGIES INC	COM	858147101	1139	112700	SH	DEF	6
STEELCASE INC	CL A	858155203	4	300	SH	DEF	6
STEELCASE INC	CL A	858155203	15	1300	SH	DEF	12
STEELCLOUD INC	COM	85815M107	34	10000	SH	DEF	12
STEIN MART INC	COM	858375108	1	200	SH	DEF	12
STEINER LEISURE LTD	ORD	P8744Y102	30	2062	SH	DEF	12
STEINWAY MUSICAL INSTRS INC	COM ORD	858495104	1623	105400	SH	DEF	6
STEMCELLS INC	COM	85857R105	5	3000	SH	DEF	12
STEPAN CO	COM	858586100	2522	111600	SH	DEF	6
STERIS CORP	COM	859152100	60	2622	SH	DEF	2
STERIS CORP	COM	859152100	15635	677145	SH	DEF	3
STERLING BANCSHARES INC	COM	858907108	58	4450	SH	DEF	12
STERLING BANCSHARES INC	COM	858907108	4575	352180	SH	DEF	3
STERLING FINL CORP	COM	859317109	177	7607	SH	DEF	12
STERLING FINL CORP WASH	COM	859319105	3381	138838	SH	DEF	6
STEWART & STEVENSON SVCS INC	COM	860342104	1082	68715	SH	DEF	12
STEWART ENTERPRISES INC	CL A	860370105	8361	1944400	SH	DEF	6
STEWART ENTERPRISES INC	CL A	860370105	92	21335.2	SH	DEF	12
STEWART INFORMATION SVCS COR	COM	860372101	8071	289800	SH	DEF	6
STEWART INFORMATION SVCS COR	COM	860372101	6890	247410	SH	DEF	3
STILLWATER MNG CO	COM	86074Q102	3316	645200	SH	DEF	6
STILLWATER MNG CO	COM	86074Q102	32	6300	SH	DEF	12
STMICROELECTRONICS N V	NY REGISTRY	861012102	44	2103	SH	DEF	12
STMICROELECTRONICS N V	NY REGISTRY	861012102	6	300	SH	DEF	11
STONE ENERGY CORP	COM	861642106	1062	25335	SH	DEF	12
STONE ENERGY CORP	COM	861642106	1447	37426	SH	DEF	2
STONE ENERGY CORP	COM	861642106	12844	306390	SH	DEF	3
STONERIDGE INC	COM	86183P102	2312	169400	SH	DEF	6
STORA ENSO CORP	SPON ADR REP R	86210M106	11488	997272	SH	DEF	6
STORA ENSO CORP	SPON ADR REP R	86210M106	9996	885365	SH	DEF	5
STORAGE COMPUTER CORP	COM	86211A101	15	19700	SH	DEF	12
STORAGE TECHNOLOGY CORP	COM PAR \$0.10	862111200	215	8369	SH	DEF	12
STORAGE TECHNOLOGY CORP	COM PAR \$0.10	862111200	75	2900	SH	DEF	4
STORAGE TECHNOLOGY CORP	COM PAR \$0.10	862111200	319	12400	SH	DEF	6
STORAGE TECHNOLOGY CORP	COM PAR \$0.10	862111200	32280	1254080	SH	DEF	3
STRATASYS INC	COM	862685104	69	2000	SH	DEF	3
STRATEGIC DISTR INC	COM NEW	862701307	0	3	SH	DEF	12
STRATOS LIGHTWAVE INC	COM NEW	863100202	11	2283	SH	DEF	12
STRATTEC SEC CORP	COM	863111100	1931	36300	SH	DEF	6
STRATTEC SEC CORP	COM	863111100	28	500	SH	DEF	2
STRATTEC SEC CORP	COM	863111100	9	168	SH	DEF	12
STRATUS PPTYS INC	COM NEW	863167201	3	377	SH	DEF	12
STRAYER ED INC	COM	863236105	567	7138	SH	DEF	12
STREETTRACKS SER TR	DJ SML CAP VAL	86330E406	550	4075	SH	DEF	12
STRIDE RITE CORP	COM	863314100	207	20750	SH	DEF	12

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STRYKER CORP	COM	863667101	18518	266949	SH	DEF	1
STRYKER CORP	COM	863667101	14	200	SH	DEF	1
STRYKER CORP	COM	863667101	1704	24561	SH	DEF	12
STRYKER CORP	COM	863667101	78	1121	SH	DEF	4
STRYKER CORP	COM	863667101	104	1400	SH	DEF	2
STRYKER CORP	COM	863667101	3480	50169	SH	DEF	11
STUDENT LN CORP	COM	863902102	339	2690	SH	DEF	12
STURGIS BANCORP INC	COM	864087101	13	1100	SH	DEF	12
STURM RUGER & CO INC	COM	864159108	18	1810.58	SH	DEF	12
SUBURBAN PROPANE PARTNERS L	UNIT LTD PARTN	864482104	526	17955.42	SH	DEF	12
SUFFOLK BANCORP	COM	864739107	0	4.06	SH	DEF	12
SUMMA INDS	COM	86562T105	380	52800	SH	DEF	6
SUMMIT AMER TELEVISION INC	COM	86600T109	1	500	SH	DEF	12
SUMMIT PPTYS INC	COM	866239106	1478	70650		DEF	9
SUMMIT PPTYS INC	COM	866239106	66	3200	SH	DEF	11
SUMMIT PPTYS INC	COM	866239106	192	9296	SH	DEF	12
SUN BANCORP INC	COM	86663B102	3312	166425	SH	DEF	1
SUN BANCORP INC	COM	86663B102	20	1000	SH	DEF	12
SUN COMMUNITIES INC	COM	866674104	25	650	SH	DEF	2
SUN COMMUNITIES INC	COM	866674104	26	650	SH	DEF	11
SUN LIFE FINL SVCS CDA INC	COM	866796105	13	606	SH	DEF	12
SUN LIFE FINL SVCS CDA INC	COM	866796105	49681	1775574	SH	DEF	14
SUN LIFE FINL SVCS CDA INC	COM	866796105	442	21300	SH	DEF	3
SUN MICROSYSTEMS INC	COM	866810104	25	5359	SH	DEF	4
SUN MICROSYSTEMS INC	COM	866810104	18400	-4000000	SH	DEF	13
SUN MICROSYSTEMS INC	COM	866810104	47	10000	SH	DEF	
SUN MICROSYSTEMS INC	COM	866810104	2808	603854.76	SH	DEF	12
SUN MICROSYSTEMS INC	COM	866810104	2	400	SH	DEF	6
SUN MICROSYSTEMS INC	COM	866810104	102	21962	SH	DEF	11
SUN MICROSYSTEMS INC	COM	866810104	1156	242410	SH	DEF	2
SUN MICROSYSTEMS INC	COM	866810104	304	65400	SH	DEF	5
SUN MICROSYSTEMS INC	COM	866810104	270	53561		DEF	9
SUNCOR ENERGY INC	COM	867229106	51806	2044450	SH	DEF	14
SUNCOR ENERGY INC	COM	867229106	61	3244	SH	DEF	12
SUNGARD DATA SYS INC	COM	867363103	441	17030	SH	DEF	12
SUNGARD DATA SYS INC	COM	867363103	5	175	SH	DEF	11
SUNGARD DATA SYS INC	COM	867363103	2946	108661	SH	DEF	2
SUNOCO INC	COM	86764P109	19	500	SH	DEF	11
SUNOCO INC	COM	86764P109	523	13856	SH	DEF	12
SUNOCO INC	COM	86764P109	9	228	SH	DEF	2
SUNOCO LOGISTICS PRTRNS L P	COM UNITS	86764L108	80	2700	SH	DEF	12
SUNRISE ASSISTED LIVING INC	COM	86768K106	4205	187900	SH	DEF	3
SUNRISE ASSISTED LIVING INC	COM	86768K106	74	3000		DEF	9
SUNRISE ASSISTED LIVING INC	COM	86768K106	2199	98246.67	SH	DEF	12
SUNRISE ASSISTED LIVING INC	COM	86768K106	1231	55000	SH	DEF	
SUNRISE ASSISTED LIVING INC	COM	86768K106	7873	351800	SH	DEF	6
SUNTRUST BKS INC	COM	867914103	77	1292	SH	DEF	11
SUNTRUST BKS INC	COM	867914103	487	7900	SH	DEF	2
SUNTRUST BKS INC	COM	867914103	142	2400	SH	DEF	3
SUNTRUST BKS INC	COM	867914103	615	10200	SH	DEF	6
SUNTRUST BKS INC	COM	867914103	697	11750	SH	DEF	5
SUNTRUST BKS INC	COM	867914103	10623	179025.57	SH	DEF	12
SUNTRUST BKS INC	COM	867914103	80	1352	SH	DEF	1
SUPERCONDUCTOR TECHNOLOGIES	COM	867931107	0	100	SH	DEF	12
SUPERGEN INC	COM	868059106	16	3000	SH	DEF	12
SUPERIOR ENERGY SVCS INC	COM	868157108	425	44800	SH	DEF	3
SUPERIOR ENERGY SVCS INC	COM	868157108	21	2250	SH	DEF	12
SUPERIOR FINANCIAL CORP DEL	COM	868161100	2369	98700	SH	DEF	6
SUPERIOR FINANCIAL CORP DEL	COM	868161100	79	3300	SH	DEF	3
SUPERIOR FINANCIAL CORP DEL	COM	868161100	6	234	SH	DEF	2
SUPERIOR FINANCIAL CORP DEL	COM	868161100	21	868	SH	DEF	12
SUPERIOR INDS INTL INC	COM	868168105	38	900	SH	DEF	11

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SUPERIOR INDS INTL INC	COM	868168105	88	2105	SH	DEF	12
SUPERIOR UNIFORM GP INC	COM	868358102	140	12500	SH	DEF	12
SUPERVALU INC	COM	868536103	2604	122125.61	SH	DEF	12
SUPERVALU INC	COM	868536103	24118	1131260	SH	DEF	3
SUPERVALU INC	COM	868536103	261	12250	SH	DEF	5
SUPERVALU INC	COM	868536103	3	150	SH	DEF	11
SUPERVALU INC	COM	868536103	45346	2120661	SH	DEF	6
SUPPORTSOFT INC	COM	868587106	1049	161900	SH	DEF	3
SUPREME INDS INC	CL A	868607102	7	1337	SH	DEF	12
SUREBEAM CORP	CL A	86866R102	11	4090	SH	DEF	12
SUSQUEHANNA BANCSHARES INC P	COM	869099101	527	22574	SH	DEF	12
SUSQUEHANNA BANCSHARES INC P	COM	869099101	23	975	SH	DEF	11
SWIFT ENERGY CO	COM	870738101	5318	484205	SH	DEF	6
SWIFT ENERGY CO	COM	870738101	29	2650	SH	DEF	12
SWIFT TRANSN CO	COM	870756103	471	25300	SH	DEF	3
SWIFT TRANSN CO	COM	870756103	5807	312180	SH	DEF	6
SWIFT TRANSN CO	COM	870756103	5	250	SH	DEF	12
SWISS HELVETIA FD INC	COM	870875101	57	5434.1	SH	DEF	12
SWISSCOM AG	SPONSORED ADR	871013108	20	730	SH	DEF	2
SYBASE INC	COM	871130100	34440	2475910	SH	DEF	3
SYBASE INC	COM	871130100	3289	236461	SH	DEF	8
SYBASE INC	COM	871130100	10	750	SH	DEF	11
SYBASE INC	COM	871130100	170	12220	SH	DEF	12
SYBASE INC	COM	871130100	72044	5179300	SH	DEF	10
SYBRON DENTAL SPECIALTIES IN	COM	871142105	29	1215	SH	DEF	11
SYBRON DENTAL SPECIALTIES IN	COM	871142105	5604	237450	SH	DEF	3
SYBRON DENTAL SPECIALTIES IN	COM	871142105	893	37838	SH	DEF	12
SYCAMORE NETWORKS INC	COM	871206108	24	6201	SH	DEF	12
SYCAMORE NETWORKS INC	COM	871206108	0	100	SH	DEF	2
SYLVAN INC	COM	871371100	467	44000	SH	DEF	6
SYLVAN INC	COM	871371100	202	19046	SH	DEF	12
SYLVAN LEARNING SYS INC	COM	871399101	21	900	SH	DEF	11
SYLVAN LEARNING SYS INC	COM	871399101	217	9500	SH	DEF	12
SYMANTEC CORP	COM	871503108	1548	35300	SH	DEF	8
SYMANTEC CORP	COM	871503108	2947	67186	SH	DEF	12
SYMANTEC CORP	COM	871503108	33992	775000	SH	DEF	10
SYMANTEC CORP	COM	871503108	13	300	SH	DEF	2
SYMANTEC CORP	COM	871503108	114	2600	SH	DEF	3
SYMANTEC CORP	COM	871503108	22	502	SH	DEF	1
SYMANTEC CORP	COM	871503108	54	1224	SH	DEF	11
SYMBOL TECHNOLOGIES INC	COM	871508107	1	100	SH	DEF	6
SYMBOL TECHNOLOGIES INC	COM	871508107	16	1282	SH	DEF	2
SYMBOL TECHNOLOGIES INC	COM	871508107	728	55962	SH	DEF	12
SYMBOL TECHNOLOGIES INC	COM	871508107	159	12200	SH	DEF	1
SYMYX TECHNOLOGIES	COM	87155S108	24	1500	SH	DEF	12
SYNAGRO TECHNOLOGIES INC	COM NEW	871562203	0	26	SH	DEF	12
SYNAVANT INC	COM	87157A105	0	30	SH	DEF	12
SYNOPSIS INC	COM	871607107	33	540	SH	DEF	12
SYNOPSIS INC	COM	871607107	10737	173379	SH	DEF	6
SYNOPSIS INC	COM	871607107	10477	169180	SH	DEF	3
SYNOVUS FINL CORP	COM	87161C105	1239	57629.91	SH	DEF	12
SYNOVUS FINL CORP	COM	87161C105	28	1192	SH	DEF	2
SYNOVUS FINL CORP	COM	87161C105	1	50	SH	DEF	6
SYNPLICITY INC	COM	87160Y108	10	1950	SH	DEF	12
SYPRIS SOLUTIONS INC	COM	871655106	927	89482	SH	DEF	6
SYPRIS SOLUTIONS INC	COM	871655106	630	61000	SH	DEF	12
SYSCO CORP	COM	871829107	5720	190400	SH	DEF	1
SYSCO CORP	COM	871829107	1036	34491	SH	DEF	12
SYSCO CORP	COM	871829107	333	11074	SH	DEF	11
SYSCO CORP	COM	871829107	19158	666359	SH	DEF	2
SYSCO CORP	COM	871829107	104	3455	SH	DEF	4
SYSTEMAX INC	COM	871851101	1	300	SH	DEF	12



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SYSTEMS & COMPUTER TECHNOLOG	COM	871873105	16	1437	SH	DEF	2
T-NETIX INC	COM	872597109	14	7000	SH	DEF	12
TAIWAN SEMICONDUCTOR MFG LTD	SPONSORED ADR	874039100	103	10434	SH	DEF	2
TAIWAN SEMICONDUCTOR MFG LTD	SPONSORED ADR	874039100	19341	1879746	SH	DEF	6
TAIWAN SEMICONDUCTOR MFG LTD	SPONSORED ADR	874039100	101	10000	SH	DEF	3
TAKE-TWO INTERACTIVE SOFTWARE	COM	874054109	11	385	SH	DEF	11
TAKE-TWO INTERACTIVE SOFTWARE	COM	874054109	27988	988280	SH	DEF	3
TALBOTS INC	COM	874161102	265	8995	SH	DEF	12
TALISMAN ENERGY INC	COM	87425E103	8	125	SH	DEF	14
TALISMAN ENERGY INC	COM	87425E103	115	2500	SH	DEF	3
TALK AMERICA HLDGS INC	COM NEW	87426R202	146	13358	SH	DEF	12
TALK AMERICA HLDGS INC	COM NEW	87426R202	10345	927830	SH	DEF	3
TALX CORP	COM	874918105	127	5600	SH	DEF	12
TALX CORP	COM	874918105	3410	152300	SH	DEF	3
TANDY BRANDS ACCESSORIES INC	COM	875378101	794	66200	SH	DEF	6
TANGER FACTORY OUTLET CTRS I	COM	875465106	162	4900	SH	DEF	1
TANGER FACTORY OUTLET CTRS I	COM	875465106	283	8545.21	SH	DEF	12
TANOX INC	COM	87588Q109	21	1300	SH	DEF	2
TARGET CORP	COM	87612e106	1152	30448		DEF	9
TARGET CORP	COM	87612e106	32	838	SH	DEF	4
TARGET CORP	COM	87612E106	650	17200	SH	DEF	5
TARGET CORP	COM	87612E106	3705	97909	SH	DEF	3
TARGET CORP	COM	87612E106	4943	130642	SH	DEF	6
TARO PHARMACEUTICAL INDS LTD	ORD	M8737E108	184	3345	SH	DEF	12
TASTY BAKING CO	COM	876553306	350	33287	SH	DEF	12
TAUBMAN CTRS INC	COM	876664103	78	4000	SH	DEF	2
TBC CORP	COM	872180104	4617	242500	SH	DEF	6
TBC CORP	COM	872180104	240	12587	SH	DEF	12
TC PIPELINES LP	UT COM LTD PRT	87233Q108	472	16000	SH	DEF	12
TCF FINL CORP	COM	872275102	40	1000	SH	DEF	11
TCF FINL CORP	COM	872275102	4844	121575	SH	DEF	1
TCF FINL CORP	COM	872275102	247	6190	SH	DEF	12
TCW CONV SECS FD INC	COM	872340104	241	50850	SH	DEF	12
TCW/DW TERM TR 2003	SH BEN INT	87234U108	45	4277	SH	DEF	12
TDK CORP	AMERN DEP SH	872351408	3594	63985	SH	DEF	6
TEAMSTAFF INC	COM NEW	87815U204	1	285	SH	DEF	12
TECH DATA CORP	COM	878237106	1502	56233	SH	DEF	12
TECH DATA CORP	COM	878237106	14089	526700	SH	DEF	6
TECHNE CORP	COM	878377100	7042	232020	SH	DEF	3
TECHNE CORP	COM	878377100	12	400	SH	DEF	12
TECHNIP-COFLEIP	SPONSORED ADR	878546209	6202	275246	SH	DEF	6
TECHNITROL INC	COM	878555101	116	7692	SH	DEF	12
TECHNITROL INC	COM	878555101	3677	244335	SH	DEF	5
TECHNITROL INC	COM	878555101	2	90	SH	DEF	6
TECHNITROL INC	COM	878555101	5719	380014	SH	DEF	4
TECO ENERGY INC	COM	872375100	11	900	SH	DEF	11
TECO ENERGY INC	COM	872375100	5284	440690	SH	DEF	6
TECO ENERGY INC	COM	872375100	8	700	SH	DEF	3
TECO ENERGY INC	COM	872375100	1514	126281.71	SH	DEF	12
TECUMSEH PRODS CO	CL A	878895200	687	17900	SH	DEF	3
TECUMSEH PRODS CO	CL A	878895200	42	1100	SH	DEF	12
TECUMSEH PRODS CO	CL A	878895200	5713	148928	SH	DEF	6
TEEKAY SHIPPING MARSHALL ISL	COM	Y8564W103	232	5400	SH	DEF	12
TEEKAY SHIPPING MARSHALL ISL	COM	Y8564W103	2057	47950	SH	DEF	3
TEJON RANCH CO DEL	COM	879080109	17	562	SH	DEF	12
TEKELEC	COM	879101103	103	9078	SH	DEF	12
TEKTRONIX INC	COM	879131100	1	50	SH	DEF	6
TEKTRONIX INC	COM	879131100	111	5152	SH	DEF	12
TEKTRONIX INC	COM	879131100	1443	67432	SH	DEF	2
TELECOM CORP NEW ZEALAND LTD	SPONSORED ADR	879278208	15	600	SH	DEF	11
TELECOM CORP NEW ZEALAND LTD	SPONSORED ADR	879278208	15	610	SH	DEF	2
TELECOM HLDRS TR	DEPOSITRY RCPT	87927P200	3	100	SH	DEF	12

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TELEDYNE TECHNOLOGIES INC	COM	879360105	24	1856	SH	DEF	12
TELEDYNE TECHNOLOGIES INC	COM	879360105	7905	603460	SH	DEF	3
TELEFLEX INC	COM	879369106	10	244	SH	DEF	11
TELEFLEX INC	COM	879369106	8276	194280	SH	DEF	6
TELEFLEX INC	COM	879369106	6503	152823	SH	DEF	12
TELEFLEX INC	COM	879369106	43	1000	SH	DEF	2
TELEFONICA S A	SPONSORED ADR	879382208	1087	32109	SH	DEF	2
TELEFONICA S A	SPONSORED ADR	879382208	22	624	SH	DEF	3
TELEFONICA S A	SPONSORED ADR	879382208	8367	243188	SH	DEF	6
TELEFONOS DE MEXICO S A	SPON ADR ORD L	879403780	10062	318510	SH	DEF	6
TELEFONOS DE MEXICO S A	SPON ADR ORD L	879403780	115	3774	SH	DEF	2
TELEFONOS DE MEXICO S A	SPON ADR ORD L	879403780	114	3620	SH	DEF	3
TELEPHONE & DATA SYS INC	COM	879433100	4870	97990	SH	DEF	6
TELEPHONE & DATA SYS INC	COM	879433100	264	5065	SH	DEF	2
TELEPHONE & DATA SYS INC	COM	879433100	1086	21854	SH	DEF	12
TELIK INC	COM	87959M109	2199	136840	SH	DEF	12
TELIK INC	COM	87959M109	548	34230	SH	DEF	3
TELLABS INC	COM	879664100	394	60033	SH	DEF	12
TELLABS INC	COM	879664100	2	300	SH	DEF	11
TELLABS INC	COM	879664100	309	47150	SH	DEF	5
TELLABS INC	COM	879664100	7	1000	SH	DEF	2
TELLABS INC	COM	879664100	305	41647		DEF	9
TELLABS INC	COM	879664100	287	43700	SH	DEF	6
TELUS CORP	NON-VTG SHS	87971M202	41	1830	SH	DEF	14
TEMPLE INLAND INC	COM	879868107	96	2248	SH	DEF	12
TEMPLE INLAND INC	COM	879868107	17	400	SH	DEF	11
TEMPLE INLAND INC	COM	879868107	249	5800	SH	DEF	5
TEMPLE INLAND INC	COM	879868107	624	14550	SH	DEF	6
TEMPLE INLAND INC	COM	879868107	110	2400	SH	DEF	2
TEMPLETON CHINA WORLD FD INC	COM	88018X102	114	8716	SH	DEF	12
TEMPLETON DRAGON FD INC	COM	88018T101	74	6600	SH	DEF	12
TEMPLETON EMERG MKTS INCOME	COM	880192109	3078	252668.33	SH	DEF	12
TEMPLETON EMERGING MKTS FD I	COM	880191101	50	5000	SH	DEF	12
TEMPLETON GLOBAL INCOME FD I	COM	880198106	3582	437404.1	SH	DEF	12
TENET HEALTHCARE CORP	COM	88033G100	930	79851	SH	DEF	16
TENET HEALTHCARE CORP	COM	88033G100	411	35240	SH	DEF	6
TENET HEALTHCARE CORP	COM	88033G100	104	8900	SH	DEF	3
TENET HEALTHCARE CORP	COM	88033G100	27	2300	SH	DEF	11
TENET HEALTHCARE CORP	COM	88033G100	223069	19147527	SH	DEF	10
TENET HEALTHCARE CORP	COM	88033G100	102971	8838700	SH	DEF	8
TENET HEALTHCARE CORP	COM	88033G100	1148	98583	SH	DEF	12
TENNANT CO	COM	880345103	35	900	SH	DEF	2
TENNANT CO	COM	880345103	4	100	SH	DEF	12
TENNECO AUTOMOTIVE INC	COM	880349105	0	60	SH	DEF	11
TENNECO AUTOMOTIVE INC	COM	880349105	1	321	SH	DEF	12
TEPPCO PARTNERS L P	UT LTD PARTNER	872384102	1525	41667.32	SH	DEF	12
TERADYNE INC	COM	880770102	361	20859	SH	DEF	12
TERAYON COMMUNICATION SYS	COM	880775101	18	6540	SH	DEF	12
TEREX CORP NEW	COM	880779103	4	200	SH	DEF	12
TEREX CORP NEW	COM	880779103	9573	490400	SH	DEF	6
TESORO PETE CORP	COM	881609101	2	300	SH	DEF	12
TESSCO TECHNOLOGIES INC	COM	872386107	337	48800	SH	DEF	6
TESSCO TECHNOLOGIES INC	COM	872386107	1	175	SH	DEF	12
TETRA TECH INC NEW	COM	88162G103	86	5000	SH	DEF	12
TETRA TECH INC NEW	COM	88162G103	1348	78350	SH	DEF	3
TEVA PHARMACEUTICAL INDS LTD	ADR	881624209	44	800	SH	DEF	2
TEVA PHARMACEUTICAL INDS LTD	ADR	881624209	79	1400		DEF	9
TEVA PHARMACEUTICAL INDS LTD	ADR	881624209	228	4010	SH	DEF	5
TEVA PHARMACEUTICAL INDS LTD	ADR	881624209	9	156	SH	DEF	6
TEVA PHARMACEUTICAL INDS LTD	ADR	881624209	22880	401900	SH	DEF	3
TEXAS INSTRS INC	COM	882508104	4992	259309	SH	DEF	2
TEXAS INSTRS INC	COM	882508104	5135	291745.51	SH	DEF	12

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TEXAS INSTRS INC	COM	882508104	3189	181210	SH	DEF	3
TEXAS INSTRS INC	COM	882508104	4277	242995	SH	DEF	5
TEXAS INSTRS INC	COM	882508104	7783	442239	SH	DEF	4
TEXAS INSTRS INC	COM	882508104	279	15844	SH	DEF	11
TEXAS INSTRS INC	COM	882508104	7	390	SH	DEF	6
TEXAS PAC LD TR	SUB CTF PROP I T	882610108	356	7615	SH	DEF	12
TEXAS REGL BANCSHARES INC	CL A VTG	882673106	49	1430	SH	DEF	11
TEXAS REGL BANCSHARES INC	CL A VTG	882673106	8577	247187	SH	DEF	1
TEXAS REGL BANCSHARES INC	CL A VTG	882673106	98	2815	SH	DEF	12
TEXTRON INC	COM	883203101	5763	147698.83	SH	DEF	12
TEXTRON INC	COM	883203101	976	25500		DEF	9
TEXTRON INC	COM	883203101	116	2700	SH	DEF	2
TEXTRON INC	COM	883203101	464	11900	SH	DEF	5
TEXTRON INC	COM	883203101	122	3135	SH	DEF	11
TEXTRON INC	COM	883203101	29724	761759	SH	DEF	6
THAI CAP FD INC	COM NEW	882905201	2	350	SH	DEF	12
THAI FD INC	COM	882904105	28	5000	SH	DEF	12
THERAGENICS CORP	COM	883375107	6	1500	SH	DEF	12
THERASENSE INC	COM	883381105	9	925	SH	DEF	12
THERMO ELECTRON CORP	COM	883556102	78	3710	SH	DEF	12
THERMO ELECTRON CORP	COM	883556102	35	1635	SH	DEF	2
THERMO ELECTRON CORP	COM	883556102	1909	90800	SH	DEF	3
THERMO ELECTRON CORP	COM	883556102	1052	50070	SH	DEF	6
THERMO ELECTRON CORP	COM	883556102	30	1413	SH	DEF	11
THOMAS & BETTS CORP	COM	884315102	20	1400	SH	DEF	12
THOMAS & BETTS CORP	COM	884315102	746	51600	SH	DEF	3
THOMAS INDS INC	COM	884425109	246	9100	SH	DEF	6
THOMSON CORP	COM	884903105	16	500	SH	DEF	12
THOMSON CORP	COM	884903105	30261	713697	SH	DEF	14
THOR INDS INC	COM	885160101	37	900	SH	DEF	11
THOR INDS INC	COM	885160101	73	1800	SH	DEF	3
THOR INDS INC	COM	885160101	1137	27850	SH	DEF	12
THORATEC CORP	COM NEW	885175307	355	23859	SH	DEF	12
THORNBURG MTG INC	COM	885218107	37851	1532445	SH	DEF	3
THORNBURG MTG INC	COM	885218107	27	1000	SH	DEF	2
THORNBURG MTG INC	COM	885218107	7	300	SH	DEF	12
THQ INC	COM NEW	872443403	41	2299	SH	DEF	12
THREE FIVE SYS INC	COM	88554L108	3	500	SH	DEF	12
THREE FIVE SYS INC	COM	88554L108	4	450	SH	DEF	2
TIBCO SOFTWARE INC	COM	88632Q103	1	100	SH	DEF	6
TIDEWATER INC	COM	886423102	310	10564	SH	DEF	12
TIDEWATER INC	COM	886423102	9	300	SH	DEF	11
TIDEWATER INC	COM	886423102	61574	2109220	SH	DEF	6
TIFFANY & CO NEW	COM	886547108	-743	-22746	SH	DEF	12
TIMBERLAND BANCORP INC	COM	887098101	43	1900	SH	DEF	12
TIMBERLAND BANCORP INC	COM	887098101	988	43700	SH	DEF	6
TIMBERLAND CO	CL A	887100105	21	400	SH	DEF	11
TIMBERLAND CO	CL A	887100105	123	2325	SH	DEF	12
TIMBERLAND CO	CL A	887100105	1113	21050	SH	DEF	3
TIME WARNER TELECOM INC	CL A	887319101	1335	217460	SH	DEF	3
TIMKEN CO	COM	887389104	26	1500	SH	DEF	12
TIPPERARY CORP	COM PAR \$0.02	888002300	49	19000	SH	DEF	12
TIPPINGPOINT TECH INC	COM	888011103	0	13	SH	DEF	12
TITAN CORP	COM	888266103	6	630	SH	DEF	12
TITAN PHARMACEUTICALS INC DE	COM	888314101	2	1000	SH	DEF	12
TIVO INC	COM	888706108	1	100	SH	DEF	12
TJX COS INC NEW	COM	872540109	2955	156856	SH	DEF	6
TJX COS INC NEW	COM	872540109	126	6676	SH	DEF	11
TJX COS INC NEW	COM	872540109	16	800	SH	DEF	2
TJX COS INC NEW	COM	872540109	15637	830000	SH	DEF	10
TJX COS INC NEW	COM	872540109	3459	183617	SH	DEF	12
TLC VISION CORP	COM	872549100	20	4000	SH	DEF	12

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TLC VISION CORP	COM	872549100	115	24865	SH	DEF	6
TMBR/SHARP DRILLING INC	COM	87257P101	6	292	SH	DEF	12
TODHUNTER INTL INC DEL	COM	889050100	214	21100	SH	DEF	6
TOLL BROTHERS INC	COM	889478103	11	400	SH	DEF	2
TOLL BROTHERS INC	COM	889478103	2831	100000	SH	DEF	13
TOLL BROTHERS INC	COM	889478103	54	1900	SH	DEF	12
TOMKINS PLC	SPONSORED ADR	890030208	37	2300	SH	DEF	2
TOMPKINSTRUSTCO INC	COM	890110109	103	2300	SH	DEF	3
TOO INC	COM	890333107	1	49	SH	DEF	12
TOO INC	COM	890333107	13050	643390	SH	DEF	6
TOOTSIE ROLL INDS INC	COM	890516107	565	18532.52	SH	DEF	12
TOOTSIE ROLL INDS INC	COM	890516107	782	25795	SH	DEF	2
TOOTSIE ROLL INDS INC	COM	890516107	66	2176	SH	DEF	4
TOOTSIE ROLL INDS INC	COM	890516107	20	652	SH	DEF	11
TOPPS INC	COM	890786106	0	1	SH	DEF	2
TOPPS INC	COM	890786106	128	14930	SH	DEF	12
TOR MINERALS INTL INC	COM	890878101	2	500	SH	DEF	12
TORCH OFFSHORE INC	COM	891019101	1	150	SH	DEF	12
TORCHMARK CORP	COM	891027104	9245	248195	SH	DEF	6
TORCHMARK CORP	COM	891027104	7573	203300	SH	DEF	3
TORCHMARK CORP	COM	891027104	84	2250	SH	DEF	12
TOREADOR RES CORP	COM	891050106	0	1	SH	DEF	2
TORO CO	COM	891092108	25099	631430	SH	DEF	3
TORO CO	COM	891092108	8288	208500	SH	DEF	6
TORO CO	COM	891092108	666	16760	SH	DEF	12
TORONTO DOMINION BK ONT	COM NEW	891160509	111587	2986796	SH	DEF	14
TOTAL FINA ELF S A	SPONSORED ADR	89151e109	6	80	SH	DEF	4
TOTAL SYS SVCS INC	COM	891906109	519	23257	SH	DEF	12
TOUCH AMERICA HLDGS INC	COM	891539108	0	650	SH	DEF	12
TOWER AUTOMOTIVE INC	COM	891707101	3635	993300	SH	DEF	6
TOWER AUTOMOTIVE INC	COM	891707101	4	1000	SH	DEF	12
TOWN & CTRY TR	SH BEN INT	892081100	227	9745	SH	DEF	12
TOYS R US INC	COM	892335100	513	42330	SH	DEF	12
TOYS R US INC	COM	892335100	115	9500	SH	DEF	3
TOYS R US INC	COM	892335100	0	20	SH	DEF	4
TOYS R US INC	COM	892335100	1370	113060	SH	DEF	6
TOYS R US INC	COM	892335100	1266	104427		DEF	9
TRACK DATA CORP	COM	891918104	33	37720	SH	DEF	12
TRACTOR SUPPLY CO	COM	892356106	941	19860	SH	DEF	3
TRACTOR SUPPLY CO	COM	892356106	108	2255	SH	DEF	12
TRADESTATION GROUP INC	COM	89267P105	3	300	SH	DEF	12
TRAFFIX INC	COM	892721101	101	32900	SH	DEF	6
TRANSACTION SYS ARCHITECTS	CL A	893416107	28	3100	SH	DEF	12
TRANSALTA CORP	COM	89346D107	1912	106383	SH	DEF	14
TRANSAMERICA INCOME SHS INC	COM	893506105	140	5800	SH	DEF	12
TRANSATLANTIC HLDGS INC	COM	893521104	200	2897	SH	DEF	12
TRANSATLANTIC HLDGS INC	COM	893521104	87	1254	SH	DEF	1
TRANSKARYOTIC THERAPIES INC	COM	893735100	14	1200	SH	DEF	12
TRANSMETA CORP DEL	COM	89376R109	1	600	SH	DEF	12
TRANSOCEAN INC	ORD	G90078109	291	13236	SH	DEF	12
TRANSOCEAN INC	ORD	G90078109	115	5905	SH	DEF	2
TRANSOCEAN INC	ORD	G90078109	20792	949045	SH	DEF	6
TRANSWITCH CORP	COM	894065101	5	3550	SH	DEF	12
TRAVELERS PPTY CAS CORP NEW	CL A	89420G109	68	4193	SH	DEF	2
TRAVELERS PPTY CAS CORP NEW	CL B	89420G406	6	402	SH	DEF	1
TRAVELERS PPTY CAS CORP NEW	CL B	89420G406	338	21453.25	SH	DEF	12
TRAVELERS PPTY CAS CORP NEW	CL B	89420G406	3892	246820	SH	DEF	6
TRAVELERS PPTY CAS CORP NEW	CL B	89420G406	3	203	SH	DEF	11
TRAVELERS PPTY CAS CORP NEW	CL B	89420G406	130	8072	SH	DEF	2
TRAVELERS PPTY CAS CORP NEW	NT CV JR 2032	89420G307	2	70	SH	DEF	12
TRAVELERS PPTY CAS CORP NEW	CL A	89420G109	516	32435	SH	DEF	5
TRAVELERS PPTY CAS CORP NEW	CL A	89420G109	3	194	SH	DEF	1

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TRAVELERS PPTY CAS CORP NEW	CL A	89420G109	5	311	SH	DEF	11
TRAVELERS PPTY CAS CORP NEW	CL A	89420G109	2558	160874	SH	DEF	6
TRAVELERS PPTY CAS CORP NEW	CL A	89420G109	397	24947.23	SH	DEF	12
TRAVIS BOATS & MTRS INC	COM	894363100	61	75000	SH	DEF	
TRC COS INC	COM	872625108	3	200	SH	DEF	12
TREDEGAR CORP	COM	894650100	22	1450	SH	DEF	12
TREX INC	COM	89531P105	3336	84990	SH	DEF	3
TREX INC	COM	89531P105	131	3325	SH	DEF	12
TRI CONTL CORP	COM	895436103	324	21950.7	SH	DEF	12
TRIAD GTY INC	COM	895925105	2111	55622	SH	DEF	6
TRIAD GTY INC	COM	895925105	30	800	SH	DEF	12
TRIAD HOSPITALS INC	COM	89579K109	2	69	SH	DEF	2
TRIAD HOSPITALS INC	COM	89579K109	9	350	SH	DEF	12
TRIARC COS INC	CL A	895927101	4714	157185	SH	DEF	6
TRIARC COS INC	CL A	895927101	6668	221187	SH	DEF	6
TRIARC COS INC	CL A	895927101	726	24200	SH	DEF	12
TRIBUNE CO NEW	COM	896047107	105	2200	SH	DEF	2
TRIBUNE CO NEW	COM	896047107	2330	48251	SH	DEF	5
TRIBUNE CO NEW	COM	896047107	3944	81665	SH	DEF	4
TRIBUNE CO NEW	COM	896047107	965	19973	SH	DEF	11
TRIBUNE CO NEW	COM	896047107	437	9048	SH	DEF	12
TRICO BANCSHARES	COM	896095106	1190	46800	SH	DEF	6
TRICO BANCSHARES	COM	896095106	648	25500	SH	DEF	12
TRIDENT MICROSYSTEMS INC	COM	895919108	0	18	SH	DEF	12
TRIKON TECHNOLOGIES INC	COM NEW	896187408	0	10	SH	DEF	12
TRIMBLE NAVIGATION LTD	COM	896239100	7	300	SH	DEF	2
TRIMBLE NAVIGATION LTD	COM	896239100	16925	733300	SH	DEF	3
TRIPATH TECHNOLOGY INC	COM	89672P104	0	333	SH	DEF	12
TRIQUINT SEMICONDUCTOR INC	COM	89674K103	35	8458	SH	DEF	12
TRITON PCS HLDGS INC	CL A	89677M106	1	100	SH	DEF	12
TRIUMPH GROUP INC NEW	COM	896818101	7350	260900	SH	DEF	6
TRIUMPH GROUP INC NEW	COM	896818101	23	801	SH	DEF	12
TRIUMPH GROUP INC NEW	COM	896818101	23	800	SH	DEF	
TRIZEC PROPERTIES INC	COM	89687P107	813	67193	SH	DEF	9
TRIZEC PROPERTIES INC	COM	89687P107	838	73667	SH	DEF	12
TROPICAL SPORTSWEAR INTL COR	COM	89708P102	995	139800	SH	DEF	6
TROVER SOLUTIONS INC	COM	897249108	739	127600	SH	DEF	6
TROVER SOLUTIONS INC	COM	897249108	12	2000	SH	DEF	12
TROY FINL CORP	COM	897329108	12	425	SH	DEF	12
TRUST CO NJ JERSEY CITY NEW	COM	898304100	2603	85900	SH	DEF	6
TRUST CO NJ JERSEY CITY NEW	COM	898304100	70	2300	SH	DEF	12
TRUSTCO BK CORP N Y	COM	898349105	25	2300	SH	DEF	11
TRUSTCO BK CORP N Y	COM	898349105	181	16400	SH	DEF	3
TRUSTCO BK CORP N Y	COM	898349105	935	84419.27	SH	DEF	12
TRUSTMARK CORP	COM	898402102	6323	248260	SH	DEF	3
TRUSTMARK CORP	COM	898402102	2723	106927	SH	DEF	6
TRUSTMARK CORP	COM	898402102	1180	46348	SH	DEF	12
TSR INC	COM	872885108	368	41000	SH	DEF	6
TULARIK INC	COM	899165104	10	1000	SH	DEF	12
TUMBLEWEED COMMUNICATIONS CO	COM	899690101	8	3000	SH	DEF	12
TUPPERWARE CORP	COM	899896104	249	17311.41	SH	DEF	12
TUPPERWARE CORP	COM	899896104	6	420	SH	DEF	2
TUPPERWARE CORP	COM	899896104	13033	907600	SH	DEF	6
TURNSTONE SYSTEMS INC	COM	900423104	2	800	SH	DEF	12
TWEETER HOME ENTMT GROUP INC	COM	901167106	1	150	SH	DEF	12
TXU CORP	COM	873168108	2	100	SH	DEF	2
TXU CORP	COM	873168108	0	17	SH	DEF	1
TXU CORP	COM	873168108	44	1975	SH	DEF	11
TXU CORP	COM	873168108	1162	51767.88	SH	DEF	12
TXU CORP	COM	873168108	13158	587684	SH	DEF	6
TYCO INTL LTD NEW	COM	902124106	170820	9000000	SH	DEF	13
TYCO INTL LTD NEW	COM	902124106	2349	123747	SH	DEF	3

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TYCO INTL LTD NEW	NOTE	11/1	902124AC0	1142	15000	SH	DEF	12
TYCO INTL LTD NEW	COM		902124106	15690	826671.98	SH	DEF	12
TYCO INTL LTD NEW	COM		902124106	3853	203034	SH	DEF	16
TYCO INTL LTD NEW	COM		902124106	856935	45149384	SH	DEF	10
TYCO INTL LTD NEW	COM		902124106	1298	68401		DEF	9
TYCO INTL LTD NEW	COM		902124106	239	12575	SH	DEF	11
TYCO INTL LTD NEW	COM		902124106	6480	341403	SH	DEF	6
TYCO INTL LTD NEW	COM		902124106	3462	181938	SH	DEF	2
TYCO INTL LTD NEW	COM		902124106	13929	733860	SH	DEF	4
TYCO INTL LTD NEW	COM		902124106	433574	22843725	SH	DEF	8
TYCO INTL LTD NEW	COM		902124106	6002	316251	SH	DEF	5
TYSON FOODS INC	CL A		902494103	1700	160100	SH	DEF	3
TYSON FOODS INC	CL A		902494103	13	1169	SH	DEF	2
TYSON FOODS INC	CL A		902494103	5	470	SH	DEF	6
TYSON FOODS INC	CL A		902494103	1250	117708.3	SH	DEF	12
U S B HLDG INC	COM		902910108	1294	72900	SH	DEF	6
U S CONCRETE INC	COM		90333L102	1173	305377	SH	DEF	6
U S ENERGY SYS INC	COM		902951102	3	2400	SH	DEF	12
U S I HLDGS	COM		90333H101	1187	101470	SH	DEF	3
U S LIQUIDS INC	COM		902974104	0	500	SH	DEF	12
U S PLASTIC LMBR CORP	COM		902948108	1	5000	SH	DEF	12
U S RESTAURANT PPTYS INC	COM		902971100	331	21100	SH	DEF	3
U S RESTAURANT PPTYS INC	COM		902971100	2	150	SH	DEF	12
UAL CORP	COM PAR \$0.01		902549500	1	1100	SH	DEF	12
UBS AG	NAMEN AKT		H8920M855	262	4738	SH	DEF	12
UCBH HOLDINGS INC	COM		90262T308	18	614	SH	DEF	12
UCBH HOLDINGS INC	COM		90262T308	11299	393975	SH	DEF	1
UGI CORP NEW	COM		902681105	4	130	SH	DEF	12
UGI CORP NEW	COM		902681105	43325	1366724	SH	DEF	3
UICI	COM		902737105	5867	389330	SH	DEF	6
UICI	COM		902737105	7195	477450	SH	DEF	3
UIL HLDG CORP	COM		902748102	382	9432	SH	DEF	12
UIL HLDG CORP	COM		902748102	9233	227700	SH	DEF	6
UIL HLDG CORP	COM		902748102	11	275	SH	DEF	11
ULTRA PETE CORP	COM		903914109	15	1200	SH	DEF	12
UMB FINL CORP	COM		902788108	14	323	SH	DEF	12
UMPQUA HLDGS CORP	COM		904214103	891	47970	SH	DEF	3
UMPQUA HLDGS CORP	COM		904214103	475	25000	SH	DEF	1
UNIFAB INTERNATIONAL INC	COM		90467L100	0	1300	SH	DEF	12
UNIFI INC	COM		904677101	42	6755	SH	DEF	12
UNILEVER N V	N Y SHS NEW		904784709	428	7931	SH	DEF	12
UNILEVER N V	N Y SHS NEW		904784709	219	4062	SH	DEF	11
UNILEVER N V	N Y SHS NEW		904784709	604	11188	SH	DEF	1
UNILEVER PLC	SPON ADR NEW		904767704	45	1360	SH	DEF	2
UNILEVER PLC	SPON ADR NEW		904767704	3	100	SH	DEF	11
UNION BANKSHARES CORP	COM		905399101	11	400	SH	DEF	12
UNION PAC CORP	COM		907818108	12	200	SH	DEF	3
UNION PAC CORP	COM		907818108	469	8075	SH	DEF	6
UNION PAC CORP	COM		907818108	292	5030	SH	DEF	11
UNION PAC CORP	COM		907818108	6610	111843	SH	DEF	2
UNION PAC CORP	COM		907818108	376	6483	SH	DEF	5
UNION PAC CORP	COM		907818108	854	14713	SH	DEF	12
UNION PLANTERS CORP	COM		908068109	711	22900	SH	DEF	3
UNION PLANTERS CORP	COM		908068109	5351	172451.04	SH	DEF	12
UNION PLANTERS CORP	COM		908068109	58	1875	SH	DEF	11
UNION PLANTERS CORP	COM		908068109	6	180	SH	DEF	6
UNION PLANTERS CORP	COM		908068109	10	316	SH	DEF	2
UNIONBANCAL CORP	COM		908906100	1237	29903	SH	DEF	8
UNIONBANCAL CORP	COM		908906100	22832	551890	SH	DEF	3
UNIONBANCAL CORP	COM		908906100	25161	608200	SH	DEF	10
UNISOURCE ENERGY CORP	COM		909205106	19	1000	SH	DEF	12
UNISYS CORP	COM		909214108	2	150	SH	DEF	6

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UNISYS CORP	COM	909214108	3522	286860	SH	DEF	5
UNISYS CORP	COM	909214108	238	19400	SH	DEF	3
UNISYS CORP	COM	909214108	111	9000	SH	DEF	
UNISYS CORP	COM	909214108	504	39178		DEF	9
UNISYS CORP	COM	909214108	954	77657	SH	DEF	12
UNISYS CORP	COM	909214108	2	200	SH	DEF	2
UNISYS CORP	COM	909214108	48874	3980000	SH	DEF	13
UNISYS CORP	COM	909214108	7481	609209	SH	DEF	4
UNITED AUTO GROUP INC	COM	909440109	1631	74880	SH	DEF	12
UNITED AUTO GROUP INC	COM	909440109	13268	609200	SH	DEF	6
UNITED BANKSHARES INC WEST V	COM	909907107	423	14775	SH	DEF	12
UNITED BANKSHARES INC WEST V	COM	909907107	72	2500	SH	DEF	4
UNITED DEFENSE INDS INC	COM	91018B104	7751	298800	SH	DEF	6
UNITED DEFENSE INDS INC	COM	91018B104	1507	58100	SH	DEF	3
UNITED DEFENSE INDS INC	COM	91018B104	12	450	SH	DEF	11
UNITED DEFENSE INDS INC	COM	91018B104	146	5610	SH	DEF	12
UNITED DOMINION REALTY TR IN	COM	910197102	797	46287.03	SH	DEF	12
UNITED DOMINION REALTY TR IN	COM	910197102	61	3549	SH	DEF	11
UNITED DOMINION REALTY TR IN	COM	910197102	170	9600	SH	DEF	2
UNITED DOMINION REALTY TR IN	COM	910197102	1114	61900		DEF	9
UNITED INDL CORP	COM	910671106	7	400	SH	DEF	12
UNITED INDL CORP	COM	910671106	639	39200	SH	DEF	6
UNITED MICROELECTRONICS CORP	SPONSORED ADR	910873207	4113	1096800	SH	DEF	3
UNITED MOBILE HOMES INC	COM	911024107	667	43990	SH	DEF	12
UNITED NAT FOODS INC	COM	911163103	57	2025	SH	DEF	12
UNITED NATL BANCORP N J	COM	910909100	51	1860	SH	DEF	12
UNITED ONLINE INC	COM	911268100	92	3618	SH	DEF	12
UNITED ONLINE INC	COM	911268100	33028	1303400	SH	DEF	3
UNITED ONLINE INC	COM	911268100	84	3290	SH	DEF	6
UNITED PARCEL SERVICE INC	CL B	911312106	15240	239240	SH	DEF	1
UNITED PARCEL SERVICE INC	CL B	911312106	3387	53163.51	SH	DEF	12
UNITED PARCEL SERVICE INC	CL B	911312106	3247	50980	SH	DEF	3
UNITED PARCEL SERVICE INC	CL B	911312106	354	5553	SH	DEF	11
UNITED PARCEL SERVICE INC	CL B	911312106	105	1652		DEF	9
UNITED PARCEL SERVICE INC	CL B	911312106	380	5909	SH	DEF	2
UNITED PARCEL SERVICE INC	CL B	911312106	2344	36796	SH	DEF	5
UNITED RENTALS INC	COM	911363109	19734	1420700	SH	DEF	6
UNITED RENTALS INC	COM	911363109	1023	73625	SH	DEF	12
UNITED RENTALS INC	COM	911363109	29	2080	SH	DEF	11
UNITED STATES CELLULAR CORP	COM	911684108	13	500	SH	DEF	3
UNITED STATES CELLULAR CORP	COM	911684108	2046	80380	SH	DEF	6
UNITED STATES CELLULAR CORP	COM	911684108	202	7920	SH	DEF	12
UNITED STATES LIME & MINERAL	COM	911922102	800	240320.12	SH	DEF	12
UNITED STATES STL CORP NEW	COM	912909108	24355	1492671	SH	DEF	6
UNITED STATES STL CORP NEW	COM	912909108	368	22473.63	SH	DEF	12
UNITED STATIONERS INC	COM	913004107	7	200	SH	DEF	12
UNITED STATIONERS INC	COM	913004107	8434	235400	SH	DEF	6
UNITED STATIONERS INC	COM	913004107	1301	36320	SH	DEF	3
UNITED SURGICAL PARTNERS INT	COM	913016309	169	7500	SH	DEF	12
UNITED TECHNOLOGIES CORP	COM	913017109	3894	54970.53	SH	DEF	12
UNITED TECHNOLOGIES CORP	COM	913017109	634	8950	SH	DEF	11
UNITED TECHNOLOGIES CORP	COM	913017109	13114	185149	SH	DEF	3
UNITED TECHNOLOGIES CORP	COM	913017109	4074	53603	SH	DEF	2
UNITED TECHNOLOGIES CORP	COM	913017109	90	1267	SH	DEF	1
UNITED TECHNOLOGIES CORP	COM	913017109	24147	340910	SH	DEF	6
UNITED TECHNOLOGIES CORP	COM	913017109	942	13297	SH	DEF	5
UNITED THERAPEUTICS CORP DEL	COM	91307C102	4	200	SH	DEF	12
UNITED UTILS PLC	SPONSORED ADR	91311Q105	4933	252153	SH	DEF	6
UNITEDHEALTH GROUP INC	COM	91324P102	3773	75098	SH	DEF	16
UNITEDHEALTH GROUP INC	COM	91324P102	3481	69270.89	SH	DEF	12
UNITEDHEALTH GROUP INC	COM	91324P102	151	2850	SH	DEF	2
UNITEDHEALTH GROUP INC	COM	91324P102	415658	8271792	SH	DEF	8

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UNITEDHEALTH GROUP INC	COM	91324P102	950	18910	SH	DEF	5
UNITEDHEALTH GROUP INC	COM	91324P102	14168	281960	SH	DEF	3
UNITEDHEALTH GROUP INC	COM	91324P102	150	2977	SH	DEF	11
UNITEDHEALTH GROUP INC	COM	91324P102	796063	15842044	SH	DEF	10
UNITIL CORP	COM	913259107	540	22400	SH	DEF	12
UNITRIN INC	COM	913275103	433	15976	SH	DEF	12
UNIVERSAL ACCESS GLOBAL HLDG	COM	91336M105	2	5800	SH	DEF	12
UNIVERSAL AMERN FINL CORP	COM	913377107	1509	239200	SH	DEF	6
UNIVERSAL COMPRESSION HLDGS	COM	913431102	572	27400	SH	DEF	3
UNIVERSAL COMPRESSION HLDGS	COM	913431102	21	1000	SH	DEF	6
UNIVERSAL CORP VA	COM	913456109	14681	347080	SH	DEF	3
UNIVERSAL CORP VA	COM	913456109	14175	335100	SH	DEF	6
UNIVERSAL FST PRODS INC	COM	913543104	6646	317400	SH	DEF	3
UNIVERSAL FST PRODS INC	COM	913543104	6774	323500	SH	DEF	6
UNIVERSAL HLTH SVCS INC	CL B	913903100	409	10320	SH	DEF	6
UNIVERSAL HLTH SVCS INC	CL B	913903100	630	15890	SH	DEF	12
UNIVERSAL HLTH SVCS INC	CL B	913903100	17	613	SH	DEF	2
UNIVERSAL HLTH SVCS INC	CL B	913903100	32	800	SH	DEF	11
UNIVERSAL HLTH SVCS INC	CL B	913903100	245	6200	SH	DEF	5
UNIVISION COMMUNICATIONS INC	CL A	914906102	690	22700	SH	DEF	6
UNIVISION COMMUNICATIONS INC	CL A	914906102	12	387	SH	DEF	12
UNIVISION COMMUNICATIONS INC	CL A	914906102	5	150	SH	DEF	2
UNIVISION COMMUNICATIONS INC	CL A	914906102	401	13200	SH	DEF	5
UNIZAN FINANCIAL CORP	COM	91528W101	254	14475	SH	DEF	12
UNIZAN FINANCIAL CORP	COM	91528W101	3969	225876	SH	DEF	6
UNOCAL CORP	COM	915289102	3	120	SH	DEF	6
UNOCAL CORP	COM	915289102	1538	54535	SH	DEF	2
UNOCAL CORP	COM	915289102	74	2585	SH	DEF	11
UNOCAL CORP	COM	915289102	422	14701	SH	DEF	12
UNUMPROVIDENT CORP	COM	91529Y106	186	13893	SH	DEF	12
UNUMPROVIDENT CORP	COM	91529Y106	44146	3292000	SH	DEF	13
UNUMPROVIDENT CORP	COM	91529Y106	2062	153800	SH	DEF	8
UNUMPROVIDENT CORP	COM	91529Y106	51641	3850900	SH	DEF	10
UNUMPROVIDENT CORP	COM	91529Y106	299	22355	SH	DEF	9
UNUMPROVIDENT CORP	COM	91529Y106	2	115	SH	DEF	2
UNUMPROVIDENT CORP	COM	91529Y106	9	650	SH	DEF	6
UNUMPROVIDENT CORP	COM	91529Y106	1136	84729	SH	DEF	6
UPM KYMMENE CORP	SPONSORED ADR	915436109	50	3000	SH	DEF	2
UPM KYMMENE CORP	SPONSORED ADR	915436109	7944	545955	SH	DEF	6
URBAN OUTFITTERS INC	COM	917047102	7	200	SH	DEF	12
URS CORP NEW	COM	903236107	46	2355	SH	DEF	12
URS CORP NEW	COM	903236107	10417	535300	SH	DEF	6
URSTADT BIDDLE PPTYS INS	COM	917286106	45	3400	SH	DEF	12
URSTADT BIDDLE PPTYS INS	CL A	917286205	13	1000	SH	DEF	12
US BANCORP DEL	COM NEW	902973304	18681	762479	SH	DEF	3
US BANCORP DEL	COM NEW	902973304	367	14960	SH	DEF	1
US BANCORP DEL	COM NEW	902973304	35738	1457909	SH	DEF	6
US BANCORP DEL	COM NEW	902973304	6510	265695.38	SH	DEF	12
US BANCORP DEL	COM NEW	902973304	97	3962	SH	DEF	4
US BANCORP DEL	COM NEW	902973304	22521	899046	SH	DEF	2
US BANCORP DEL	COM NEW	902973304	255	10412	SH	DEF	11
US ONCOLOGY INC	COM	90338W103	6725	909980	SH	DEF	3
USA INTERACTIVE	COM	902984103	3544	89579	SH	DEF	16
USA INTERACTIVE	COM	902984103	7	175	SH	DEF	4
UST INC	COM	902911106	8	230	SH	DEF	6
UST INC	COM	902911106	347	9920	SH	DEF	12
UST INC	COM	902911106	280	8000	SH	DEF	11
UTAH MED PRODS INC	COM	917488108	29	1461	SH	DEF	6
UTILITIES HOLDRS TR	DEPOSITRY RCPT	918019100	104	1400	SH	DEF	12
UTSTARCOM INC	COM	918076100	842	23680	SH	DEF	12
UTSTARCOM INC	COM	918076100	24608	691230	SH	DEF	3
V F CORP	COM	918204108	1574	46330	SH	DEF	3



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V F CORP	COM	918204108	59	1600	SH	DEF	2
V F CORP	COM	918204108	393	11557	SH	DEF	12
V F CORP	COM	918204108	10	280	SH	DEF	6
V F CORP	COM	918204108	313	9225	SH	DEF	5
VA SOFTWARE CORP	COM	91819B105	0	100	SH	DEF	2
VA SOFTWARE CORP	COM	91819B105	3	1355	SH	DEF	12
VAIL BANKS INC	COM	918779109	850	62700	SH	DEF	6
VAIL RESORTS INC	COM	91879Q109	1	50	SH	DEF	12
VALASSIS COMMUNICATIONS INC	COM	918866104	19589	761625	SH	DEF	3
VALASSIS COMMUNICATIONS INC	COM	918866104	14325	556950	SH	DEF	6
VALASSIS COMMUNICATIONS INC	COM	918866104	21	825	SH	DEF	12
VALASSIS COMMUNICATIONS INC	NOTE	6/0 918866AH7	173	3000	SH	DEF	12
VALERO ENERGY CORP NEW	COM	91913Y100	372	10250	SH	DEF	5
VALERO ENERGY CORP NEW	COM	91913Y100	249	6864	SH	DEF	12
VALERO L P	COM UT LTD PRT	91913W104	1739	40018.56	SH	DEF	12
VALLEY NATL BANCORP	COM	919794107	293	11106	SH	DEF	12
VALMONT INDS INC	COM	920253101	19	1000	SH	DEF	2
VALMONT INDS INC	COM	920253101	916	47050	SH	DEF	3
VALSPAR CORP	COM	920355104	6442	152583	SH	DEF	12
VALSPAR CORP	COM	920355104	13	306	SH	DEF	11
VALSPAR CORP	COM	920355104	7014	162560	SH	DEF	2
VALUEVISION MEDIA INC	CL A	92047K107	41	3000	SH	DEF	12
VAN KAMPEN ADVANTAGE MUN II	SH BEN INT	92112K107	37	2500	SH	DEF	12
VAN KAMPEN ADVANTAGE MUN INC	SH BEN INT	921124103	90	5463	SH	DEF	12
VAN KAMPEN ADVANTAGE PA MUN	SH BEN INT	920937109	14	800	SH	DEF	12
VAN KAMPEN BD FD	COM	920955101	218	11150	SH	DEF	12
VAN KAMPEN FLA QUALITY MUN T	COM	920921103	57	3600	SH	DEF	12
VAN KAMPEN HIGH INCOME TR	SH BEN INT	920911104	9	2280	SH	DEF	12
VAN KAMPEN HIGH INCOME TR II	SH BEN INT	920913100	15	3000	SH	DEF	12
VAN KAMPEN INCOME TR	SH BEN INT	920957107	34	5675	SH	DEF	12
VAN KAMPEN INVT GRADE MUN TR	COM	920915105	40	4200	SH	DEF	12
VAN KAMPEN MUN INCOME TR	COM	920909108	293	30333	SH	DEF	12
VAN KAMPEN MUN OPPORTUNITY T	COM	920935103	63	3667	SH	DEF	12
VAN KAMPEN MUN TR	SH BEN INT	920919107	206	13712.72	SH	DEF	12
VAN KAMPEN OHIO QUALITY MUN	COM	920923109	73	4050	SH	DEF	12
VAN KAMPEN OHIO VALUE MUN IN	COM SH BEN INT	92112W101	11	650	SH	DEF	12
VAN KAMPEN PA QUALITY MUN TR	COM	920924107	34	2000	SH	DEF	12
VAN KAMPEN PA VALUE MUN INCO	COM	92112T108	88	5200	SH	DEF	12
VAN KAMPEN SENIOR INCOME TR	COM	920961109	109	13896	SH	DEF	12
VAN KAMPEN STRATEGIC SECTOR	COM	920943107	62	4338	SH	DEF	12
VAN KAMPEN TR INSD MUNS	COM	920928108	14	800	SH	DEF	12
VAN KAMPEN TR INVT FLA MUNS	COM	920932100	11	600	SH	DEF	12
VAN KAMPEN TR INVT GRADE MUN	COM	920929106	216	13320	SH	DEF	12
VAN KAMPEN TR INVT GRADE N J	COM	920933108	36	2000	SH	DEF	12
VAN KAMPEN TR INVT GRADE N Y	COM	920931102	30	1700	SH	DEF	12
VAN KAMPEN TR INVT GRADE PA	COM	920934106	99	5766	SH	DEF	12
VAN KAMPEN VALUE MUN INCOME	COM	921132106	11	700	SH	DEF	12
VANS INC	COM	921930103	1284	144060	SH	DEF	3
VARCO INTL INC DEL	COM	922122106	1	50	SH	DEF	6
VARCO INTL INC DEL	COM	922122106	13403	683820	SH	DEF	3
VARCO INTL INC DEL	COM	922122106	2	100	SH	DEF	12
VARIAN INC	COM	922206107	17	500	SH	DEF	12
VARIAN INC	COM	922206107	3027	88140	SH	DEF	3
VARIAN INC	COM	922206107	20	600	SH	DEF	2
VARIAN MED SYS INC	COM	92220P105	72	1200	SH	DEF	2
VARIAN MED SYS INC	COM	92220P105	6	100	SH	DEF	11
VARIAN MED SYS INC	COM	92220P105	130	2250	SH	DEF	12
VARIAN SEMICONDUCTOR EQUIPMN	COM	922207105	21	600	SH	DEF	2
VARIAN SEMICONDUCTOR EQUIPMN	COM	922207105	2332	78350	SH	DEF	3
VARIAN SEMICONDUCTOR EQUIPMN	COM	922207105	15	512	SH	DEF	12
VARSITY BRANDS INC	COM	92227P108	39	6000	SH	DEF	2
VASOGEN INC	COM	92232F103	12	2500	SH	DEF	12

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VASOMEDICAL INC	COM	922321104	30	24317	SH	DEF	12
VASOMEDICAL INC	COM	922321104	12	10000	SH	DEF	2
VAXGEN INC	COM NEW	922390208	10	1865	SH	DEF	12
VCA ANTECH INC	COM	918194101	572	29250	SH	DEF	12
VCA ANTECH INC	COM	918194101	868	44480	SH	DEF	3
VECTOR GROUP LTD	COM	92240M108	36	2061.43	SH	DEF	12
VECTOR GROUP LTD	COM	92240M108	6	348	SH	DEF	1
VECTREN CORP	COM	92240G101	160	6982	SH	DEF	2
VECTREN CORP	COM	92240G101	107	4260	SH	DEF	12
VEECO INSTRS INC DEL	COM	922417100	1265	74300	SH	DEF	3
VENTANA MED SYS INC	COM	92276H106	27	1000	SH	DEF	12
VENTAS INC	COM	92276F100	26	1700	SH	DEF	12
VENTAS INC	COM	92276f100	21	1400	SH	DEF	4
VENTAS INC	COM	92276F100	170	10547	SH	DEF	2
VENTAS INC	COM	92276F100	2099	138530	SH	DEF	3
VENTIV HEALTH INC	COM	922793104	0	113	SH	DEF	12
VERINT SYS INC	COM	92343X100	10	400	SH	DEF	12
VERISIGN INC	COM	92343E102	1	100	SH	DEF	6
VERISIGN INC	COM	92343E102	6	500	SH	DEF	2
VERISIGN INC	COM	92343E102	248	18000	SH	DEF	3
VERITAS DGC INC	COM	92343P107	5141	447000	SH	DEF	6
VERITAS DGC INC	COM	92343P107	565	49100	SH	DEF	3
VERITAS SOFTWARE CO	COM	923436109	775	27038	SH	DEF	12
VERITAS SOFTWARE CO	COM	923436109	148	5150	SH	DEF	11
VERITAS SOFTWARE CO	COM	923436109	107	3538	SH	DEF	9
VERITAS SOFTWARE CO	COM	923436109	176	6100	SH	DEF	3
VERITAS SOFTWARE CO	COM	923436109	52	1800	SH	DEF	4
VERITY INC	COM	92343C106	6	500	SH	DEF	2
VERIZON COMMUNICATIONS	COM	92343V104	18907	479254.39	SH	DEF	12
VERIZON COMMUNICATIONS	COM	92343V104	1101	27922	SH	DEF	5
VERIZON COMMUNICATIONS	COM	92343V104	3800	96315	SH	DEF	9
VERIZON COMMUNICATIONS	COM	92343v104	11022	279392	SH	DEF	1
VERIZON COMMUNICATIONS	COM	92343V104	28	714	SH	DEF	1
VERIZON COMMUNICATIONS	COM	92343V104	38777	982941	SH	DEF	3
VERIZON COMMUNICATIONS	COM	92343V104	10840	303890	SH	DEF	2
VERIZON COMMUNICATIONS	COM	92343V104	1136	28800	SH	DEF	8
VERIZON COMMUNICATIONS	COM	92343V104	5681	144000	SH	DEF	10
VERIZON COMMUNICATIONS	COM	92343v104	131	3331	SH	DEF	4
VERIZON COMMUNICATIONS	COM	92343V104	3206	81263	SH	DEF	11
VERIZON COMMUNICATIONS	COM	92343V104	16295	412932	SH	DEF	6
VERMONT PURE HLDGS LTD NEW	COM	924237100	15	4300	SH	DEF	12
VERSO TECHNOLOGIES INC	COM	925317109	4	2000	SH	DEF	12
VERTEX PHARMACEUTICALS INC	COM	92532F100	15	1053	SH	DEF	12
VERTEX PHARMACEUTICALS INC	COM	92532F100	17	1100	SH	DEF	2
VERTICALNET INC	COM NEW	92532L206	1	809	SH	DEF	12
VESTA INS GROUP INC	COM	925391104	14	6000	SH	DEF	
VESTA INS GROUP INC	COM	925391104	10	4275	SH	DEF	12
VIACOM INC	CL A	925524100	207	4726	SH	DEF	12
VIACOM INC	CL A	925524100	9	200	SH	DEF	11
VIACOM INC	CL B	925524308	3464	79335.33	SH	DEF	12
VIACOM INC	CL B	925524308	11	258	SH	DEF	6
VIACOM INC	CL B	925524308	24	550	SH	DEF	6
VIACOM INC	CL B	925524308	286	6730	SH	DEF	2
VIACOM INC	CL B	925524308	18998	435125	SH	DEF	3
VIACOM INC	CL B	925524308	359	8215	SH	DEF	11
VIACOM INC	CL B	925524308	1430	32751	SH	DEF	5
VIACOM INC	CL B	925524308	96	2204	SH	DEF	9
VIACOM INC	CL A	925524100	4	100	SH	DEF	2
VIAD CORP	COM	92552R109	9394	419550	SH	DEF	3
VIAD CORP	COM	92552R109	2	100	SH	DEF	6
VIAD CORP	COM	92552R109	117	5247	SH	DEF	12
VIASYS HEALTHCARE INC	COM NEW	92553Q209	3	146	SH	DEF	1

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VIASYS HEALTHCARE INC	COM NEW	92553Q209	3	131	SH	DEF	2
VIASYS HEALTHCARE INC	COM NEW	92553Q209	806	38930	SH	DEF	3
VIASYS HEALTHCARE INC	COM NEW	92553Q209	12	562	SH	DEF	12
VICAL INC	COM	925602104	1	300	SH	DEF	12
VICOR CORP	COM	925815102	22	2300	SH	DEF	12
VIGNETTE CORP	COM	926734104	1	540	SH	DEF	12
VIISAGE TECHNOLOGY INC	COM	92675K106	5	1000	SH	DEF	12
VINTAGE PETE INC	COM	927460105	1573	139430	SH	DEF	3
VINTAGE PETE INC	COM	927460105	2	200	SH	DEF	12
VION PHARMACEUTICALS INC	COM	927624106	18	11200	SH	DEF	12
VIRAGEN INC	COM	927638106	2	8333	SH	DEF	12
VIRGINIA COMM BANCORP INC	COM	92778Q109	121	6200	SH	DEF	12
VIRGINIA FINL CORP	COM	927810101	57	2038	SH	DEF	12
VIOPHARMA INC	COM	928241108	3	1100	SH	DEF	12
VISHAY INTERTECHNOLOGY INC	COM	928298108	149	11280	SH	DEF	12
VISHAY INTERTECHNOLOGY INC	COM	928298108	4	340	SH	DEF	6
VISHAY INTERTECHNOLOGY INC	COM	928298108	15	1032	SH	DEF	2
VISTEON CORP	COM	92839U107	2	270	SH	DEF	6
VISTEON CORP	COM	92839U107	14	2000	SH	DEF	3
VISTEON CORP	COM	92839U107	1	162	SH	DEF	2
VISTEON CORP	COM	92839U107	83	12104	SH	DEF	12
VISUAL NETWORKS INC	COM	928444108	203	148537	SH	DEF	12
VISX INC DEL	COM	928444S105	43	2450	SH	DEF	12
VITALWORKS INC	COM	928483106	1960	503850	SH	DEF	6
VITESSE SEMICONDUCTOR CORP	COM	928497106	17	3000	SH	DEF	2
VITESSE SEMICONDUCTOR CORP	COM	928497106	52	10475	SH	DEF	12
VIVENDI UNIVERSAL	SPON ADR NEW	92851S204	437	23700	SH	DEF	6
VIVENDI UNIVERSAL	SPON ADR NEW	92851S204	4	229	SH	DEF	2
VIVENDI UNIVERSAL	SPON ADR NEW	92851S204	244	13400		DEF	9
VIVUS INC	COM	928551100	0	3	SH	DEF	2
VIXEL CORP DEL	COM	928552108	10	1500	SH	DEF	12
VODAFONE GROUP PLC NEW	SPONSORED ADR	92857W100	9530	485000	SH	DEF	10
VODAFONE GROUP PLC NEW	SPONSORED ADR	92857W100	1	426	SH	DEF	6
VODAFONE GROUP PLC NEW	SPONSORED ADR	92857W100	81	4142	SH	DEF	11
VODAFONE GROUP PLC NEW	SPONSORED ADR	92857w100	463	23550		DEF	9
VODAFONE GROUP PLC NEW	SPONSORED ADR	92857W100	136	7310	SH	DEF	2
VODAFONE GROUP PLC NEW	SPONSORED ADR	92857W100	6637	337779	SH	DEF	1
VORNADO OPERATING CO	COM	92904N103	0	271	SH	DEF	12
VORNADO RLTY TR	SH BEN INT	929042109	7007	156051	SH	DEF	2
VORNADO RLTY TR	SH BEN INT	929042109	953	21316		DEF	9
VORNADO RLTY TR	SH BEN INT	929042109	568	13018.53	SH	DEF	12
VULCAN MATLS CO	COM	929160109	6	150	SH	DEF	6
VULCAN MATLS CO	COM	929160109	1	30	SH	DEF	2
VULCAN MATLS CO	COM	929160109	248	6700	SH	DEF	12
W HLDG CO INC	COM	929251106	18381	1086320	SH	DEF	3
W P CAREY & CO LLC	COM	92930Y107	1007	33627	SH	DEF	12
W P CAREY & CO LLC	COM	92930Y107	74	2457	SH	DEF	11
W P CAREY & CO LLC	COM	92930Y107	723	24150	SH	DEF	3
WABASH NATL CORP	COM	929566107	753	53700	SH	DEF	3
WABTEC CORP	COM	929740108	0	17	SH	DEF	12
WACHOVIA CORP 2ND NEW	COM	929903102	618	15476	SH	DEF	11
WACHOVIA CORP 2ND NEW	COM	929903102	15315	383265.93	SH	DEF	12
WACHOVIA CORP 2ND NEW	COM	929903102	19821	496023	SH	DEF	3
WACHOVIA CORP 2ND NEW	COM	929903102	492	11146	SH	DEF	2
WACHOVIA CORP 2ND NEW	COM	929903102	56493	1410697	SH	DEF	6
WACHOVIA CORP 2ND NEW	COM	929903102	92	2300	SH	DEF	1
WACHOVIA CORP 2ND NEW	COM	929903102	15877	397326	SH	DEF	4
WACHOVIA CORP 2ND NEW	COM	929903102	7455	186552	SH	DEF	5
WACHOVIA CORP 2ND NEW	COM	929903102	487	11619		DEF	9
WACKENHUT CORRECTIONS CORP	COM	929798106	146	10640	SH	DEF	12
WACKENHUT CORRECTIONS CORP	COM	929798106	3618	263900	SH	DEF	6
WADDELL & REED FINL INC	CL A	930059100	6	245	SH	DEF	11

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WADDELL & REED FINL INC	CL A	930059100	8	330	SH	DEF	12
WADDELL & REED FINL INC	CL A	930059100	331	12900	SH	DEF	3
WAL MART STORES INC	COM	931142103	15653	291650.09	SH	DEF	12
WAL MART STORES INC	COM	931142103	868	16175	SH	DEF	1
WAL MART STORES INC	COM	931142103	4983	87578	SH	DEF	2
WAL MART STORES INC	COM	931142103	6415	119518	SH	DEF	11
WAL MART STORES INC	COM	931142103	88	1642	SH	DEF	4
WAL MART STORES INC	COM	931142103	2686	50051	SH	DEF	5
WAL MART STORES INC	COM	931142103	7954	148195	SH	DEF	1
WAL MART STORES INC	COM	931142103	1606	29920		DEF	9
WAL MART STORES INC	COM	931142103	20732	386292	SH	DEF	3
WAL MART STORES INC	COM	931142103	1878	35000	SH	DEF	10
WALGREEN CO	COM	931422109	3904	131878	SH	DEF	2
WALGREEN CO	COM	931422109	2276	75602.91	SH	DEF	12
WALGREEN CO	COM	931422109	204	6772	SH	DEF	1
WALGREEN CO	COM	931422109	1416	47065	SH	DEF	5
WALGREEN CO	COM	931422109	82	2711	SH	DEF	4
WALGREEN CO	COM	931422109	3094	102787	SH	DEF	3
WALGREEN CO	COM	931422109	194	6433	SH	DEF	11
WALGREEN CO	COM	931422109	6162	204731	SH	DEF	1
WALTER INDS INC	COM	93317Q105	462	39310	SH	DEF	3
WALTER INDS INC	COM	93317Q105	9299	791400	SH	DEF	6
WASHINGTON BKG CO OAK HBR WA	COM	937303105	474	31080	SH	DEF	6
WASHINGTON FED INC	COM	938824109	1866	78793	SH	DEF	2
WASHINGTON FED INC	COM	938824109	14	616	SH	DEF	11
WASHINGTON FED INC	COM	938824109	990	42751	SH	DEF	4
WASHINGTON FED INC	COM	938824109	37849	1633082	SH	DEF	6
WASHINGTON FED INC	COM	938824109	205	8850	SH	DEF	12
WASHINGTON MUT INC	COM	939322103	15806	382716	SH	DEF	6
WASHINGTON MUT INC	COM	939322103	609007	14745943	SH	DEF	10
WASHINGTON MUT INC	COM	939322103	2115	51215	SH	DEF	4
WASHINGTON MUT INC	COM	939322103	303702	7353549	SH	DEF	8
WASHINGTON MUT INC	COM	939322103	782	18846	SH	DEF	2
WASHINGTON MUT INC	COM	939322103	109	2650	SH	DEF	11
WASHINGTON MUT INC	COM	939322103	234	5675	SH	DEF	1
WASHINGTON MUT INC	COM	939322103	14621	354030	SH	DEF	3
WASHINGTON MUT INC	COM	939322103	2755	66715	SH	DEF	16
WASHINGTON MUT INC	COM	939322103	12550	303867.82	SH	DEF	12
WASHINGTON MUT INC	COM	939322103	28291	685000	SH	DEF	13
WASHINGTON MUT INC	COM	939322103	2905	70349	SH	DEF	5
WASHINGTON MUT INC	COM	939322103	919	21498		DEF	9
WASHINGTON POST CO	CL B	939640108	767	1046	SH	DEF	12
WASHINGTON POST CO	CL B	939640108	73	100	SH	DEF	11
WASHINGTON REAL ESTATE INVT	SH BEN INT	939653101	1568	57648.85	SH	DEF	12
WASHINGTON REAL ESTATE INVT	SH BEN INT	939653101	251	9100	SH	DEF	2
WASHINGTON TR BANCORP	COM	940610108	37	1589	SH	DEF	12
WASTE INDUSTRIES USA INC	COM	941057101	755	105950	SH	DEF	6
WASTE MGMT INC DEL	COM	94106L109	471380	19567464	SH	DEF	10
WASTE MGMT INC DEL	COM	94106L109	250497	10398367	SH	DEF	8
WASTE MGMT INC DEL	COM	94106L109	11257	467300	SH	DEF	4
WASTE MGMT INC DEL	COM	94106L109	24	1000	SH	DEF	11
WASTE MGMT INC DEL	COM	94106L109	13	555	SH	DEF	2
WASTE MGMT INC DEL	COM	94106L109	318	13200	SH	DEF	3
WASTE MGMT INC DEL	COM	94106L109	7379	306311.01	SH	DEF	12
WASTE MGMT INC DEL	COM	94106L109	4506	187069	SH	DEF	5
WASTE MGMT INC DEL	COM	94106L109	2300	95498	SH	DEF	16
WASTE MGMT INC DEL	COM	94106L109	675	27589		DEF	9
WATER PIK TECHNOLOGIES INC	COM	94113U100	1239	159400	SH	DEF	6
WATER PIK TECHNOLOGIES INC	COM	94113U100	5	650	SH	DEF	12
WATERS CORP	COM	941848103	207	7110	SH	DEF	12
WATERS CORP	COM	941848103	23	800		DEF	9
WATERSIDE CAP CORP	COM	941872103	23	8566	SH	DEF	12

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WATSCO INC	COM	942622200	94	5700	SH	DEF	6
WATSCO INC	COM	942622200	745	45000	SH	DEF	3
WATSON PHARMACEUTICALS INC	COM	942683103	1610	39882	SH	DEF	12
WATSON PHARMACEUTICALS INC	COM	942683103	9355	231720	SH	DEF	6
WATSON PHARMACEUTICALS INC	COM	942683103	270	6700	SH	DEF	5
WATSON PHARMACEUTICALS INC	COM	942683103	32	800	SH	DEF	11
WATSON PHARMACEUTICALS INC	COM	942683103	11790	292060	SH	DEF	3
WATSON WYATT & CO HLDGS	CL A	942712100	1	50	SH	DEF	12
WATSON WYATT & CO HLDGS	CL A	942712100	13291	573390	SH	DEF	3
WATTS INDS INC	CL A	942749102	18	1000	SH	DEF	12
WATTS INDS INC	CL A	942749102	4103	229835	SH	DEF	6
WATTS INDS INC	CL A	942749102	12016	673170	SH	DEF	3
WAUSAU-MOSINEE PAPER CORP	COM	943315101	475	42415	SH	DEF	12
WAVE SYSTEMS CORP	CL A	943526103	15	16700	SH	DEF	12
WAYNE BANCORP INC OHIO	COM	944293109	31	1018	SH	DEF	12
WAYPOINT FINL CORP	COM	946756103	248	13737	SH	DEF	12
WAYPOINT FINL CORP	COM	946756103	24	1300	SH	DEF	4
WD-40 CO	COM	929236107	1808	63330	SH	DEF	3
WD-40 CO	COM	929236107	93	3250	SH	DEF	12
WEATHERFORD INTERNATIONAL LT	COM	G95089101	612	14600	SH	DEF	5
WEATHERFORD INTERNATIONAL LT	COM	G95089101	130	3100	SH	DEF	3
WEATHERFORD INTERNATIONAL LT	COM	G95089101	450	10734	SH	DEF	12
WEBEX INC	COM	94767L109	130	9287	SH	DEF	12
WEBMD CORP	COM	94769M105	78	7200	SH	DEF	1
WEBMD CORP	COM	94769M105	8208	757872	SH	DEF	12
WEBMD CORP	COM	94769M105	2	150	SH	DEF	6
WEBMETHODS INC	COM	94768C108	1	79	SH	DEF	2
WEBMETHODS INC	COM	94768C108	8	1000	SH	DEF	12
WEBSense INC	COM	947684106	5	345	SH	DEF	11
WEBSTER FINL CORP CONN	COM	947890109	5303	140300	SH	DEF	6
WEBSTER FINL CORP CONN	COM	947890109	13573	359070	SH	DEF	3
WEBSTER FINL CORP CONN	COM	947890109	14	375	SH	DEF	11
WEBSTER FINL CORP CONN	COM	947890109	2898	76655.75	SH	DEF	12
WEIGHT WATCHERS INTL INC NEW	COM	948626106	25	550	SH	DEF	12
WEINGARTEN RLTY INVS	SH BEN INT	948741103	1735	41403.09	SH	DEF	12
WEINGARTEN RLTY INVS	SH BEN INT	948741103	2618	60595	SH	DEF	9
WEINGARTEN RLTY INVS	SH BEN INT	948741103	14	335	SH	DEF	11
WEINGARTEN RLTY INVS	SH BEN INT	948741103	76	1774	SH	DEF	2
WEIS MKTS INC	COM	948849104	1004	32352	SH	DEF	12
WEIS MKTS INC	COM	948849104	25	800	SH	DEF	11
WEIS MKTS INC	COM	948849104	14	435	SH	DEF	2
WELLCHOICE INC	COM	949475107	85	2900	SH	DEF	3
WELLCHOICE INC	COM	949475107	26	900	SH	DEF	12
WELLMAN INC	COM	949702104	11	1000	SH	DEF	12
WELLMAN INC	COM	949702104	1084	96740	SH	DEF	6
WELLPOINT HEALTH NETWORK NEW	COM	94973H108	17472	207264	SH	DEF	8
WELLPOINT HEALTH NETWORK NEW	COM	94973H108	278	3299	SH	DEF	12
WELLPOINT HEALTH NETWORK NEW	COM	94973H108	10199	120990	SH	DEF	3
WELLPOINT HEALTH NETWORK NEW	COM	94973H108	150644	1787000	SH	DEF	10
WELLPOINT HEALTH NETWORK NEW	COM	94973H108	255	3020	SH	DEF	11
WELLPOINT HEALTH NETWORK NEW	COM	94973H108	68	806	SH	DEF	1
WELLS FARGO & CO NEW	COM	949746101	887	17600	SH	DEF	6
WELLS FARGO & CO NEW	COM	949746101	30965	614377	SH	DEF	3
WELLS FARGO & CO NEW	COM	949746101	9127	181081.91	SH	DEF	12
WELLS FARGO & CO NEW	COM	949746101	2655	52675	SH	DEF	4
WELLS FARGO & CO NEW	COM	949746101	474	9400	SH	DEF	1
WELLS FARGO & CO NEW	COM	949746101	2489	49385	SH	DEF	5
WELLS FARGO & CO NEW	COM	949746101	5076	97676	SH	DEF	2
WELLS FARGO & CO NEW	COM	949746101	2390	47426	SH	DEF	1
WELLS FARGO & CO NEW	COM	949746101	544	10798	SH	DEF	11
WELLS FINL CORP	COM	949759104	60	2350	SH	DEF	12
WELLSFORD REAL PPTYS INC	COM NEW	950240200	4135	267865	SH	DEF	6

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WENDYS INTL INC	COM	950590109	594	20500	SH	DEF	5
WENDYS INTL INC	COM	950590109	1379	47591.83	SH	DEF	12
WENDYS INTL INC	COM	950590109	2	60	SH	DEF	6
WERNER ENTERPRISES INC	COM	950755108	1561	73645	SH	DEF	12
WERNER ENTERPRISES INC	COM	950755108	263	12400	SH	DEF	3
WERNER ENTERPRISES INC	COM	950755108	70	3300	SH	DEF	11
WESBANCO INC	COM	950810101	122	5000	SH	DEF	12
WESBANCO INC	COM	950810101	29	1200	SH	DEF	11
WESCO FINL CORP	COM	950817106	31	100	SH	DEF	12
WESCO INTL INC	COM	95082P105	3488	581300	SH	DEF	6
WEST COAST BANCORP ORE NEW	COM	952145100	1421	78060	SH	DEF	6
WEST PHARMACEUTICAL SVSC INC	COM	955306105	422	17220	SH	DEF	12
WESTAMERICA BANCORPORATION	COM	957090103	280	6500	SH	DEF	3
WESTAMERICA BANCORPORATION	COM	957090103	9	200	SH	DEF	12
WESTAR ENERGY INC	COM	95709T100	9	574	SH	DEF	12
WESTAR ENERGY INC	COM	95709T100	13	811	SH	DEF	2
WESTCORP INC	COM	957907108	21634	766132	SH	DEF	6
WESTELL TECHNOLOGIES INC	CL A	957541105	18008	2174900	SH	DEF	3
WESTELL TECHNOLOGIES INC	CL A	957541105	9	1000	SH	DEF	12
WESTERN ASSET PREMIER BD FD	SHS BEN INT	957664105	8435	539312.93	SH	DEF	12
WESTERN DIGITAL CORP	COM	958102105	298	28895	SH	DEF	12
WESTERN DIGITAL CORP	COM	958102105	33574	3259600	SH	DEF	3
WESTERN SIERRA BANCORP	COM	959522103	46	1400	SH	DEF	11
WESTERN SIERRA BANCORP	COM	959522103	5013	150682	SH	DEF	1
WESTMORELAND COAL CO	COM	960878106	1221	67100	SH	DEF	6
WESTPOINT STEVENS INC	COM	961238102	0	4565	SH	DEF	12
WESTPORT RES CORP NEW	COM	961418100	1	50	SH	DEF	6
WESTWOOD ONE INC	COM	961815107	339	10000	SH	DEF	1
WESTWOOD ONE INC	COM	961815107	90	2661	SH	DEF	12
WEYERHAEUSER CO	COM	962166104	5	100	SH	DEF	6
WEYERHAEUSER CO	COM	962166104	737	13645	SH	DEF	1
WEYERHAEUSER CO	COM	962166104	392	7263	SH	DEF	1
WEYERHAEUSER CO	COM	962166104	463	8250	SH	DEF	2
WEYERHAEUSER CO	COM	962166104	445	8240.38	SH	DEF	12
WEYERHAEUSER CO	COM	962166104	65	1198	SH	DEF	11
WFS FINL INC	COM	92923B106	3686	110165	SH	DEF	6
WGL HLDGS INC	COM	92924F106	41	1550	SH	DEF	11
WGL HLDGS INC	COM	92924F106	85	3200	SH	DEF	3
WGL HLDGS INC	COM	92924F106	787	29465	SH	DEF	12
WHIRLPOOL CORP	COM	963320106	63	989	SH	DEF	12
WHIRLPOOL CORP	COM	963320106	978	15360	SH	DEF	6
WHIRLPOOL CORP	COM	963320106	656	10300	SH	DEF	5
WHITE ELECTR DESIGNS CORP	COM	963801105	2511	238040	SH	DEF	3
WHITE ELECTR DESIGNS CORP	COM	963801105	42	4000	SH	DEF	12
WHITE MTNS INS GROUP LTD	COM	G9618E107	841	2130	SH	DEF	12
WHITEHALL JEWELLERS INC	COM	965063100	328	36200	SH	DEF	6
WHITMAN ED GROUP INC	COM	966524100	123	8000	SH	DEF	12
WHITNEY HLDG CORP	COM	966612103	22	700	SH	DEF	11
WHITNEY HLDG CORP	COM	966612103	1882	58820	SH	DEF	3
WHITNEY HLDG CORP	COM	966612103	145	4541	SH	DEF	12
WHOLE FOODS MKT INC	COM	966837106	52	1100	SH	DEF	4
WHOLE FOODS MKT INC	COM	966837106	95	2000	SH	DEF	1
WHOLE FOODS MKT INC	COM	966837106	522	10975	SH	DEF	12
WHX CORP	PFD CV SER A	929248201	3	500	SH	DEF	12
WILD OATS MARKETS INC	COM	96808B107	4	350	SH	DEF	2
WILD OATS MARKETS INC	COM	96808B107	4	400	SH	DEF	12
WILEY JOHN & SONS INC	CL A	968223206	76	2900	SH	DEF	11
WILEY JOHN & SONS INC	CL A	968223206	2277	86918	SH	DEF	12
WILEY JOHN & SONS INC	CL B	968223305	84	3200	SH	DEF	12
WILLIAMS COS INC DEL	COM	969457100	29	3964	SH	DEF	2
WILLIAMS COS INC DEL	COM	969457100	27261	3452853	SH	DEF	6
WILLIAMS COS INC DEL	COM	969457100	1	175	SH	DEF	4

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WILLIAMS COS INC DEL	COM	969457100	1015	128531.11	SH	DEF	12
WILLIAMS ENERGY PARTNERS L P	COM UNIT RP LP	969491109	903	19070	SH	DEF	3
WILLIAMS ENERGY PARTNERS L P	COM UNIT RP LP	969491109	4883	103102.14	SH	DEF	12
WILLIAMS SONOMA INC	COM	969904101	367	13116	SH	DEF	2
WILLIAMS SONOMA INC	COM	969904101	196	6722	SH	DEF	12
WILLIS GROUP HOLDINGS LTD	SHS	G96655108	465	15125	SH	DEF	12
WILLIS GROUP HOLDINGS LTD	SHS	G96655108	4410	143400	SH	DEF	3
WILLIS LEASE FINANCE CORP	COM	970646105	5	1000	SH	DEF	6
WILLOW GROVE BANCORP INC NEW	COM	97111W101	14	800	SH	DEF	12
WILMINGTON TRUST CORP	COM	971807102	2142	72994.78	SH	DEF	12
WILMINGTON TRUST CORP	COM	971807102	190	6000	SH	DEF	2
WILMINGTON TRUST CORP	COM	971807102	294	10000	SH	DEF	4
WILMINGTON TRUST CORP	COM	971807102	145	4950	SH	DEF	11
WIND RIVER SYSTEMS INC	COM	973149107	20	5255	SH	DEF	12
WINDROSE MED PPTYS TR	COM	973491103	13	1200	SH	DEF	12
WINFIELD CAP CORP	COM	973859101	1	1700	SH	DEF	12
WINN DIXIE STORES INC	COM	974280109	5846	474920	SH	DEF	3
WINN DIXIE STORES INC	COM	974280109	4718	383290	SH	DEF	6
WINN DIXIE STORES INC	COM	974280109	224	18207	SH	DEF	12
WINNEBAGO INDS INC	COM	974637100	94	2482	SH	DEF	12
WINSTON HOTELS INC	COM	97563A102	42	5200	SH	DEF	12
WINTON FINL CORP	COM	9764446104	71	5711	SH	DEF	12
WINTON FINL CORP	COM	9764446104	7	500	SH	DEF	2
WIRELESS FACILITIES INC	COM	97653A103	2	200	SH	DEF	12
WIRELESS TELECOM GROUP INC	COM	976524108	1	600	SH	DEF	12
WISCONSIN ENERGY CORP	COM	976657106	359	12400	SH	DEF	5
WISCONSIN ENERGY CORP	COM	976657106	27495	948090	SH	DEF	3
WISCONSIN ENERGY CORP	COM	976657106	7	250	SH	DEF	6
WISCONSIN ENERGY CORP	COM	976657106	38	1325	SH	DEF	11
WISCONSIN ENERGY CORP	COM	976657106	568	19583.86	SH	DEF	12
WMS INDS INC	COM	929297109	5	300	SH	DEF	12
WOLVERINE TUBE INC	COM	978093102	1	100	SH	DEF	12
WOLVERINE TUBE INC	COM	978093102	805	140800	SH	DEF	6
WOLVERINE WORLD WIDE INC	COM	978097103	7924	411430	SH	DEF	3
WOLVERINE WORLD WIDE INC	COM	978097103	13	700	SH	DEF	12
WOODWARD GOVERNOR CO	COM	980745103	7130	165785	SH	DEF	6
WORKFLOW MGMT INC	COM	98137N109	562	163000	SH	DEF	6
WORKFLOW MGMT INC	COM	98137N109	4	1110	SH	DEF	12
WORLD ACCEP CORP DEL	COM	981419104	237	14500	SH	DEF	3
WORLD ACCEP CORP DEL	COM	981419104	3653	223400	SH	DEF	6
WORLD FUEL SVCS CORP	COM	981475106	2882	117200	SH	DEF	6
WORLD FUEL SVCS CORP	COM	981475106	435	17700	SH	DEF	3
WORLD WRESTLING ENTMT INC	CL A	98156Q108	3984	385740	SH	DEF	6
WORLD WRESTLING ENTMT INC	CL A	98156Q108	1	100	SH	DEF	12
WORLD WRESTLING ENTMT INC	CL A	98156Q108	2726	264955	SH	DEF	6
WORLDGATE COMMUNICATIONS INC	COM	98156L307	3	9315	SH	DEF	12
WORTHINGTON INDS INC	COM	981811102	75	5400	SH	DEF	2
WORTHINGTON INDS INC	COM	981811102	819	61151.82	SH	DEF	12
WORTHINGTON INDS INC	COM	981811102	1422	106100	SH	DEF	3
WPP GROUP PLC	SPON ADR NEW	929309300	6274	154214	SH	DEF	6
WPP GROUP PLC	SPON ADR NEW	929309300	125494	3131870	SH	DEF	8
WPP GROUP PLC	SPON ADR NEW	929309300	29	725	SH	DEF	11
WPP GROUP PLC	SPON ADR NEW	929309300	411	10245	SH	DEF	9
WPP GROUP PLC	SPON ADR NEW	929309300	15183	378900	SH	DEF	10
WPS RESOURCES CORP	COM	92931B106	444	11036.37	SH	DEF	12
WPS RESOURCES CORP	COM	92931B106	5716	142200	SH	DEF	6
WPS RESOURCES CORP	COM	92931B106	155	3780	SH	DEF	9
WRIGHT MED GROUP INC	COM	98235T107	114	6000	SH	DEF	6
WRIGLEY WM JR CO	COM	982526105	1033	18368	SH	DEF	12
WRIGLEY WM JR CO	COM	982526105	80	1440	SH	DEF	2
WRIGLEY WM JR CO	COM	982526105	226	4018	SH	DEF	11
WRIGLEY WM JR CO	COM	982526105	9432	167734	SH	DEF	1

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WSFS FINL CORP	COM	929328102	4130	108800	SH	DEF	6
WSFS FINL CORP	COM	929328102	43	1122	SH	DEF	12
WSFS FINL CORP	COM	929328102	23	600	SH	DEF	11
WVS FINL CORP	COM	929358109	18	1000	SH	DEF	12
WYETH	COM	983024100	63	1383	SH	DEF	4
WYETH	COM	983024100	7326	160826	SH	DEF	3
WYETH	COM	983024100	10552	231665.11	SH	DEF	12
WYETH	COM	983024100	307	6468		DEF	9
WYETH	COM	983024100	5670	117553	SH	DEF	2
WYETH	COM	983024100	22815	500888	SH	DEF	6
WYETH	COM	983024100	384	8430	SH	DEF	11
WYETH	COM	983024100	1579	34670	SH	DEF	1
WYETH	COM	983024100	2039	44772	SH	DEF	5
WYETH	COM	983024100	1139	25000	SH	DEF	10
WYETH	COM	983024100	155	3400	SH	DEF	1
WYNDHAM INTL INC	CL A	983101106	1	1427	SH	DEF	12
XANSER CORP	COM	98389J103	1	500	SH	DEF	12
XCEL ENERGY INC	COM	98389B100	167	11124	SH	DEF	11
XCEL ENERGY INC	COM	98389B100	220	15255		DEF	9
XCEL ENERGY INC	COM	98389B100	34	2316	SH	DEF	2
XCEL ENERGY INC	COM	98389B100	6	405	SH	DEF	6
XCEL ENERGY INC	COM	98389B100	2837	188651.35	SH	DEF	12
XCELERA INC	COM	G31611109	3	1690	SH	DEF	12
XEROX CORP	COM	984121103	26	2500	SH	DEF	
XEROX CORP	COM	984121103	619	58460.36	SH	DEF	12
XEROX CORP	COM	984121103	12385	1169460	SH	DEF	3
XETA TECHNOLOGIES INC	COM	983909102	8	2100	SH	DEF	12
XICOR INC	COM	984903104	5	800	SH	DEF	12
XILINX INC	COM	983919101	366	14480	SH	DEF	12
XILINX INC	COM	983919101	999	39500	SH	DEF	6
XL CAP LTD	CL A	G98255105	8	100	SH	DEF	3
XL CAP LTD	CL A	G98255105	177	2138	SH	DEF	12
XL CAP LTD	CL A	G98255105	208	2500	SH	DEF	11
XL CAP LTD	CL A	G98255105	810	9764	SH	DEF	6
XL CAP LTD	CL A	G98255105	63	775	SH	DEF	2
XM SATELLITE RADIO HLDGS INC	CL A	983759101	353	31925	SH	DEF	12
XOMA LTD	ORD	G9825R107	63	11800	SH	DEF	12
XTO ENERGY CORP	COM	98385X106	14	700	SH	DEF	3
XTO ENERGY CORP	COM	98385X106	5411	269050	SH	DEF	1
XTO ENERGY CORP	COM	98385X106	151	7525	SH	DEF	12
XTO ENERGY CORP	COM	98385X106	525	26100	SH	DEF	1
XYBERNAUT CORP	COM	984149104	1	1310	SH	DEF	12
YAHOO INC	COM	984332106	685	20918	SH	DEF	12
YAHOO INC	COM	984332106	6552	200000	SH	DEF	10
YAHOO INC	COM	984332106	5344	163420		DEF	3
YAHOO INC	COM	984332106	165	9500		DEF	9
YAHOO INC	COM	984332106	811	24800	SH	DEF	6
YANKEE CANDLE INC	COM	984757104	5	200	SH	DEF	12
YARDVILLE NATL BANCORP	COM	985021104	1796	92000	SH	DEF	6
YARDVILLE NATL BANCORP	COM	985021104	21	1100	SH	DEF	11
YARDVILLE NATL BANCORP	COM	985021104	377	19317.65	SH	DEF	12
YELLOW CORP	COM	985509108	3604	154750	SH	DEF	3
YELLOW CORP	COM	985509108	130	5623	SH	DEF	12
YORK INTL CORP NEW	COM	986670107	1238	52900	SH	DEF	3
YORK INTL CORP NEW	COM	986670107	12	500	SH	DEF	11
YORK INTL CORP NEW	COM	986670107	12	500	SH	DEF	12
YORK INTL CORP NEW	COM	986670107	15203	649680	SH	DEF	6
YOUNG BROADCASTING INC	CL A	987434107	52	2470	SH	DEF	12
YUM BRANDS INC	COM	988498101	1584	53569.07	SH	DEF	12
YUM BRANDS INC	COM	988498101	63	2170	SH	DEF	2
YUM BRANDS INC	COM	988498101	2980	100800	SH	DEF	6
YUM BRANDS INC	COM	988498101	633	21400	SH	DEF	11



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Z TEL TECHNOLOGIES INC	COM	988792107	119	46480	SH	DEF	12
ZALE CORP NEW	COM	988858106	28224	705590	SH	DEF	6
ZALE CORP NEW	COM	988858106	124	3100	SH	DEF	3
ZAPATA CORP	COM PAR \$	989070602	9	180	SH	DEF	12
ZEBRA TECHNOLOGIES CORP	CL A	989207105	1475	19600	SH	DEF	3
ZEBRA TECHNOLOGIES CORP	CL A	989207105	8	100	SH	DEF	12
ZENITH NATL INS CORP	COM	989390109	9	300	SH	DEF	12
ZILA INC	COM PAR \$0.01	989513205	32	11000	SH	DEF	12
ZIMMER HLDGS INC	COM	98956P102	821	18141	SH	DEF	2
ZIMMER HLDGS INC	COM	98956P102	31	688	SH	DEF	11
ZIMMER HLDGS INC	COM	98956P102	62	1379	SH	DEF	1
ZIMMER HLDGS INC	COM	98956P102	2377	52753	SH	DEF	12
ZIONS BANCORPORATION	COM	989701107	10	200	SH	DEF	1
ZIONS BANCORPORATION	COM	989701107	5	100	SH	DEF	6
ZIONS BANCORPORATION	COM	989701107	10156	200710	SH	DEF	3
ZIONS BANCORPORATION	COM	989701107	35	700	SH	DEF	11
ZIONS BANCORPORATION	COM	989701107	1161	22933	SH	DEF	12
ZIONS BANCORPORATION	COM	989701107	14141	279473	SH	DEF	1
ZIX CORP	COM	98974P100	1	250	SH	DEF	12
ZOLTEK COS INC	COM	98975W104	4	1500	SH	DEF	12
ZOMAX INC MINN	COM	989929104	16	4700	SH	DEF	12
ZONAGEN INC	COM	98975L108	3	2000	SH	DEF	12
ZORAN CORP	COM	98975F101	8	412	SH	DEF	11
ZORAN CORP	COM	98975F101	95	4945	SH	DEF	12
ZWEIG FD	COM	989834106	102	18591.84	SH	DEF	12
ZWEIG TOTAL RETURN FD INC	COM	989837109	52	8390	SH	DEF	12