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LEGG MASON INC
Form 13F-HR
May 10, 2002

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

FORM 13F

Form 13F COVER PAGE

Report for the Calendar Year or Quarter Ended: March 31, 2002

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

Institutional Investment Manager Filing this Report:

Name: Legg Mason, Inc.
Address: 100 Light Street
Baltimore, MD 21202

13F File Number: 28-1700

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

Person Signing this Report on Behalf of the Reporting Manager:

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

Signature, Date, and Place of Signing

Timothy C. Scheve Baltimore, MD May 10, 2002

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

Report Type (Check only one.):

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

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

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

List of other managers reporting for this Manager:

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

FORM 13F SUMMARY PAGE

Report Summary:

Number of Other Included Managers:	16
Form 13F Information Table Entry Total:	8,649
Form 13F Information Table Value Total:	41,204,608,869

List of Other Included Managers:

No.	13F File No.	Manager Name
1	28-3658	Barrett Associates, Inc.
2	28-1891	Bartlett & Co.
3	28-0377	Batterymarch Financial Management, Inc.
4	28-5034	Berkshire Asset Management, Inc.
5	28-6393	Bingham Legg Advisers LLC
6	28-2204	Brandywine Asset Management, LLC
7	28-1062	Gray, Seifert & Co., Inc.
8	28-1701	Legg Mason Capital Management, Inc.
9	28-6485	Legg Mason Focus Capital, Inc.
10	28-6395	Legg Mason Funds Management, Inc.
11	28-6397	Legg Mason Trust, fsb
12	28-5474	Legg Mason Wood Walker, Incorporated
13	28-6659	LeggMason Investors Asset Managers, plc
14	28-6399	LMM, LLC
15	28-7412	Perigee Investment Counsel, Inc.

(1) Name of Issuer	(2) Title of Class	(3) CUSIP	(4) FMV (x1000)	(5) Shares/ Princ.	(6) Inv Disc	(7) Other Mgr
Aeon Inc	Com	000360206	12	450 Shs	Def	6
Aar Corp	Com	000361105	7,025	648,527 Shs	Def	6
Abc Bancorp	Com	000400101	654	44,800 Shs	Def	6

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Adc Telecommunications	Com	000886101	8	1,852	Shs	Def	2	
A D C Telecommunications	Com	000886101	7	1,660	Shs	Def	6	
Adc Telecommunications Inc	Com	000886101	212	52,180	Shs	Def	12	
Ade Corp-Mass	Com	00089C107	11	700	Shs	Def	12	
Acm Income Fd Inc	Cl End Fd	0000912105	1,572	203,859	Shs	Def	12	
Acm Government Opportunity	Cl End Fd	0000918102	8	875	Shs	Def	12	
Acm Managed Income Fund Inc	Cl End Fd	0000919100	2	500	Shs	Def	12	
Acm Municipal Securities	Cl End Fd	0000942102	31	2,606	Shs	Def	12	
Acm Managed Dollar Income	Cl End Fd	0000949107	8	1,100	Shs	Def	12	
Abm Industries Inc	Com	000957100	297	8,100	Shs	Def	12	
Afc Enterprises Inc	Com	00104Q107	1,963	58,670	Shs	Def	3	
Aflac Incorporated	Com	001055102	118	4,000	Shs	Def	2	
Aflac Inc	Com	001055102	4,863	164,835	Shs	Def	6	1
Aflac Incorporated	Com	001055102	89	3,000	Shs	Def	7	
Aflac Corp. New	Com	001055102	2,167	73,776	Shs	Def	9	
Aflac Inc	Com	001055102	2,191	74,271	Shs	Def	12	
Agco Corp	Com	001084102	54	2,380	Shs	Def	12	
Agl Capital Trust Ii 8% Trust	Pfd	001198209	108	4,300	Shs	Def	12	
Agl Resources Inc	Com	001204106	361	15,374	Shs	Def	12	
Ag Svcs Amer Inc	Com	001250109	645	46,100	Shs	Def	6	
The Aes Corporation	Com	00130H105	25	2,800	Shs	Def	2	
Aes Corp	Com	00130H105	314	34,905	Shs	Def	5	
Aes Corp	Com	00130H105	8	930	Shs	Def	6	
The Aes Corporation	Com	00130H105	232,149	25,794,336	Shs	Def	8	
Aescorporation	Com	00130H105	4	450	Shs	Def	9	
The Aes Corporation	Com	00130H105	441,739	49,082,080	Shs	Def	10	49,0
Aes Corp	Com	00130H105	3,020	335,597	Shs	Def	12	
The Aes Corporation	Com	00130H105	49,500	5,500,000	Shs	Def	14	5,5
Aes Corporation	Com	00130H105	4	300	Shs	Def	15	
Aes Corp	Com	00130H105	630	70,000	Shs	Def		
Ak Stl Hldg Corp	Com	001547108	2,459	171,956	Shs	Def	6	1
Ak Steel Holding Corp	Com	001547108	49	3,431	Shs	Def	12	
Amb Property Corp	Com	00163T109	52	1,900	Shs	Def	12	
Amc Entertainment Inc.	Com	001669100	41	3,000	Shs	Def		
Amli Residential Properties	Com	001735109	3	100	Shs	Def	12	
Amr Corp.	Com	001765106	5	200	Shs	Def	2	
Amr Corp	Com	001765106	859	32,520	Shs	Def	6	
Amr Corp	Com	001765106	232	9,087	Shs	Def	9	
Amr Corp-Del	Com	001765106	120	4,560	Shs	Def	12	
Amr Corp	Pfd	001765866	12	506	Shs	Def	12	
Anc Rental Corp	Com	001813104	3	7,274	Shs	Def	12	
Anz Exch Pfd Trust	Pfd	001823202	90	3,600	Shs	Def	12	
Anz Exchangeable Pfd Tr Ii	Pfd	001824101	75	3,000	Shs	Def	12	
Aol Time Warner, Inc.	Com	00184A105	17,391	735,360	Shs	Def	1	1
Aol Time Warner Inc.	Com	00184A105	20,897	883,602	Shs	Def	2	8
Aol Time Warner Inc	Com	00184A105	12,299	520,024	Shs	Def	3	5
Aol Time Warner	Com	00184A105	35	1,470	Shs	Def	4	
Aol Time Warner	Com	00184A105	4,942	208,965	Shs	Def	5	1
Aol Time Warner	Com	00184A105	4,003	169,244	Shs	Def	6	1
Aol Time Warner Inc.	Com	00184A105	1,232	52,075	Shs	Def	7	
Aol Time Warner Inc.	Com	00184A105	198,265	8,383,284	Shs	Def	8	
Aol Time Warner Inc	Com	00184A105	2,638	113,366	Shs	Def	9	
Aol Time Warner Inc.	Com	00184A105	431,266	18,235,363	Shs	Def	10	18,2
Aol Time Warner Inc	Com	00184A105	893	37,751	Shs	Def	11	
Aol Time Warner Inc	Com	00184A105	34,986	1,479,343	Shs	Def	12	
Aol Time Warner Inc.	Com	00184A105	5,858	157,800	Shs	Def	15	1
Apa Optics Inc	Com	001853100	1	200	Shs	Def	12	
Ati Technologies Inc	Com	001941103	1,619	120,800	Shs	Def	3	1
Ati Technology	Com	001941103	7	511	Shs	Def	6	
***Ati Technologies Inc	Com	001941103	32	2,400	Shs	Def	12	
At & T Corp.	Com	001957109	3,347	213,170	Shs	Def	2	2
At&T	Com	001957109	6,800	433,095	Shs	Def	3	4

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At&T	Com	001957109	305	19,400	Shs	Def	4	
At&T Corp	Com	001957109	568	36,191	Shs	Def	5	
At&T Corp	Com	001957109	3,232	205,882	Shs	Def	6	2
At & T Corp.	Com	001957109	1,294	81,664	Shs	Def	9	
At&T Corporation	Com	001957109	286	18,188	Shs	Def	11	
At&T Corp	Com	001957109	6,027	383,870	Shs	Def	12	
A T & T Corp.	Com	001957109	4,987	202,316	Shs	Def	15	2
At & T Corp	Com	001957109	154	10,000	Shs	Def		
At&T Corp Wireless Tracking	Com	001957406	1,072	119,758	Shs	Def	9	
A S V Inc	Com	001963107	69	5,878	Shs	Def	12	
Ap Pharma	Com	00202J104	4	1,580	Shs	Def	4	
Apt Satellite Holdings Ltd	ADR	00203R105	86	27,400	Shs	Def	2	
***Asa Ltd (Sr 0.25 Par)	Com	002050102	83	2,875	Shs	Def	12	
At&T Capital Corp 8.25%	Pfd	00206J209	52	2,100	Shs	Def	12	
At&T Cap Corp 8.125%	Pfd	00206J308	1,127	46,185	Shs	Def	12	
At&T Wireless Services, Inc.	Com	00209A106	562	62,834	Shs	Def	2	
At&T Wireless Services Inc	Com	00209A106	1,250	139,617	Shs	Def	3	1
At&T Wireless Services	Com	00209A106	8,927	997,426	Shs	Def	4	9
At&T Wireless Services	Com	00209A106	93	10,425	Shs	Def	5	
At&T Wireless Services Inc	Com	00209A106	4	460	Shs	Def	6	
At&T Wireless Services Inc	Com	00209A106	1,539	171,986	Shs	Def	12	
At&T Wireless Services Inc.	Com	00209A106	3,057	216,555	Shs	Def	15	2
At & T Wireless Services	Com	00209A106	178	20,500	Shs	Def		
Atc Healthcare Inc	Com	00209C102	35	15,200	Shs	Def	12	
Avi Biopharma Inc	Com	002346104	8	960	Shs	Def	12	
Avx Corp New	Com	002444107	54	2,575	Shs	Def	12	
Axs-One Inc	Com	002458107	1	1,000	Shs	Def	12	
Azz Inc	Com	002474104	1,466	81,900	Shs	Def	6	
Aaron Rents Inc	Com	002535201	17	730	Shs	Def	3	
Abbott Laboratories	Com	002824100	8,159	155,106	Shs	Def	1	
Abbott Laboratories	Com	002824100	14,385	273,472	Shs	Def	2	2
Abbott Labs Com	Com	002824100	28,488	541,594	Shs	Def	3	5
Abbott Laboratories	Com	002824100	8,817	167,618	Shs	Def	4	1
Abbott Laboratories Com	Com	002824100	2,961	56,297	Shs	Def	5	
Abbott Labs	Com	002824100	16,375	310,369	Shs	Def	6	2
Abbott Laboratories	Com	002824100	442	8,400	Shs	Def	7	
Abbott Labs	Com	002824100	355	6,660	Shs	Def	9	
Abbott Labs	Com	002824100	1,258	23,911	Shs	Def	11	
Abbott Laboratories	Com	002824100	25,051	476,247	Shs	Def	12	
Abbott Labs.	Com	002824100	364	4,340	Shs	Def	15	
Abercrombie & Fitch Co.	Com	002896207	20,427	663,200	Shs	Def	8	
Abercrombie & Fitch Co-Cl A	Com	002896207	431	13,987	Shs	Def	12	
Abercrombie & Fitch Co.	Com	002896207	77,000	2,500,000	Shs	Def	14	2,5
Abbey Natl Plc ADR Sp	Com	002920106	250	8,805	Shs	Def	6	
***Abbey National Plc	Pfd	002920304	31	1,300	Shs	Def	12	
***Abbey National Plc	Pfd	002920601	107	4,400	Shs	Def	12	
Aberdeen Asia Pacific Income	Cl End Fd	003009107	283	67,146	Shs	Def	12	
Aberdeen Commonwealth Inco	Cl End Fd	003013109	17	2,000	Shs	Def	12	
Abigail Adams Natl Banco	Com	003390101	57	3,250	Shs	Def	6	
Abigail Adams National Bancorp	Com	003390101	158	9,056	Shs	Def	12	
Abgenix Inc	Com	00339B107	45	2,400	Shs	Def	12	
Abington Bancorp Inc New	Com	00350P100	258	15,700	Shs	Def	6	
Abiomed Inc	Com	003654100	49	4,400	Shs	Def	12	
Able Laboratories Inc	Com	00371N100	37	87,500	Shs	Def	12	
Abn Amro Capital Fdg Trust	Pfd	00371Q202	49	2,000	Shs	Def	12	
Abn Amro Capital Funding	Pfd	00371T206	117	4,800	Shs	Def	12	
Acacia Research Corp	Com	003881109	8	660	Shs	Def	12	
Abitibi-Consolidated Inc Com	Com	003924107	554	62,200	Shs	Def	3	
Abitibi-Consolidated	Com	003924107	228	25,875	Shs	Def	6	
Access Pharmaceuticals Inc	Com	00431M209	343	93,333	Shs	Def	5	
Access Pharmaceuticals Inc	Com	00431M209	37	10,000	Shs	Def	12	
Ace Capital Trust I	Pfd	004402103	39	1,500	Shs	Def	12	

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Aceto Corp.	Com	004446100	29	2,500 Shs	Def	2	
Aceto Corp	Com	004446100	904	78,335 Shs	Def	6	
Aceto Corp	Com	004446100	6	487 Shs	Def	12	
Action Products Intl Inc	Com	004920104	13	8,000 Shs	Def	12	
Activision Inc New	Com	004930202	7	247 Shs	Def	12	
Action Performance Cos Inc	Com	004933107	1,655	33,600 Shs	Def	3	
Actel Corp	Com	004934105	77	3,730 Shs	Def	3	
Acterna Corporation	Com	00503U105	8	5,000 Shs	Def	2	
Active Power Inc	Com	00504W100	5	1,000 Shs	Def	12	
Actrade Financial Technologies Lt	Com	00507P102	1,197	78,000 Shs	Def	3	
Actrade Finl Technologie	Com	00507P102	782	51,000 Shs	Def	6	
Actuate Corporation	Com	00508B102	171	23,700 Shs	Def	12	
Actuant Corp Cl A	Com	00508X203	4,008	92,890 Shs	Def	3	
Actuant Corp	Com	00508X203	1,893	43,880 Shs	Def	6	
Actuant Corp	Com	00508X203	17	400 Shs	Def	12	
Acuity Brands Inc	Com	00508Y102	23	1,400 Shs	Def	2	
Acuity Brands Inc	Com	00508Y102	12	720 Shs	Def	3	
Acuity Brands Inc	Com	00508Y102	8,893	538,000 Shs	Def	6	5
Acuity Brands Inc	Com	00508Y102	201	12,150 Shs	Def	12	
Acxiom Corporation	Com	005125109	4	225 Shs	Def	7	
Acxiom Corporation	Com	005125109	15,897	927,500 Shs	Def	8	
Acxiom Corp.	Com	005125109	8	450 Shs	Def	9	
Acxiom Corporation	Com	005125109	85,700	5,000,000 Shs	Def	10	5,0
Acxiom Corp	Com	005125109	152	8,880 Shs	Def	12	
Acxiom Corporation	Com	005125109	54,848	3,200,000 Shs	Def	14	3,2
Ubs Ag Registered	Com	005485958	31	369 Shs	Def	7	
Adams Express Company	Cl End Fd	006212104	181	12,803 Shs	Def	12	
Adaptec Inc Com Nasd Indl	Com	00651F108	3,452	258,165 Shs	Def	3	2
Adaptec Inc	Com	00651F108	76	5,700 Shs	Def	12	
Adecco Sa Sponsored A	Com	006754105	489	29,610 Shs	Def	6	
Adelphia Business Solutions	Com	006847107	3	82,703 Shs	Def	4	
Adelphia Comm	Com	006848105	2,599	174,422 Shs	Def	4	1
Adelphia Communications A	Com	006848105	1	86 Shs	Def	6	
Adelphia Communications Corp	Com	006848105	209	14,025 Shs	Def	12	
Administaff Inc	Com	007094105	14	500 Shs	Def	12	
Adobe Systems Inc.	Com	00724F101	262	6,501 Shs	Def	2	
Adobe Systems Inc	Com	00724F101	185	4,595 Shs	Def	12	
Adtran Inc	Com	00738A106	36	1,500 Shs	Def	12	
Advance Financial Bancorp	Com	007437106	5	300 Shs	Def	12	
Advanced Aerodynamics &	Com	00750B107	60	200,000 Shs	Def	12	
Advanced Auto Parts Inc	Com	00751Y106	3,335	72,506 Shs	Def	6	
Advanced Auto Parts Inc	Com	00751Y106	170	3,700 Shs	Def	12	
Advanced Auto Parts, Inc.	Com	00751Y106	23	500 Shs	Def		
Advanced Digital Information	Com	007525108	7	500 Shs	Def	12	
Advanced Electronic Support	Com	007534100	1	1,500 Shs	Def	12	
Advanced Marketing Services	Com	00753T105	1,010	42,100 Shs	Def	3	
Advanced Fibre Communica	Com	00754A105	3	170 Shs	Def	6	
Advanced Fibre Communica	Com	00754A105	340	17,730 Shs	Def	12	
Advanced Photonix Inc-Cl A	Com	00754E107	4	3,450 Shs	Def	12	
Advanced Tissue Sciences Inc	Com	00755F103	8	2,500 Shs	Def	12	
***Advantex Marketing	Com	00756J104	4	25,000 Shs	Def	12	
Advo Inc	Com	007585102	32	750 Shs	Def	12	
Aeroflex Inc	Com	007768104	1	40 Shs	Def	12	
Advanced Micro Devices Inc.	Com	007903107	1,141	77,600 Shs	Def	2	
Advanced Micro Devices Inc	Com	007903107	1,430	97,200 Shs	Def	3	
Advanced Micro Devices	Com	007903107	66	4,485 Shs	Def	6	
Advanced Micro Devices Inc	Com	007903107	438	29,755 Shs	Def	12	
Advance Pcs	Com	00790K109	12	400 Shs	Def	12	
Aegon Nv - Ord	ADR	007924103	164	6,730 Shs	Def	2	
***Aegon Nv-Ord American Reg	Com	007924103	1,212	49,590 Shs	Def	12	
Advanta Corp	Com	007942105	3,035	237,860 Shs	Def	6	2
Advanta Corp-Cl A	Com	007942105	18	1,435 Shs	Def	12	

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Advanced Energy Industries Inc	Com	007973100	18	500 Shs	Def	12	
Advent Software	Com	007974108	296	5,000 Shs	Def	4	
Aes Tr Iii 6.75%	Pfd	00808N202	727	32,300 Shs	Def	12	
Aether Systems Inc	Com	00808V105	102	23,315 Shs	Def	12	
Aetna Real Estate Associates	Com	008171100	48	4,191 Shs	Def	12	
Aetna Inc-New	Com	00817Y108	422	10,863 Shs	Def	5	
Aetna Inc New	Com	00817Y108	16	421 Shs	Def	6	
Aetna Inc New	Com	00817Y108	531	13,668 Shs	Def	12	
Aetna Inc New	Pfd	00817Y207	40	1,575 Shs	Def	12	
Affiliated Computer Services	Com	008190100	19,512	347,620 Shs	Def	3	3
Affiliated Computer Svc A	Com	008190100	7	129 Shs	Def	6	
Affiliated Computer Services	Com	008190100	50	890 Shs	Def	12	
Affiliated Managers Group	Com	008252108	126	1,750 Shs	Def	7	
Affymetrix Inc.	Com	00826T108	92	3,160 Shs	Def	2	
Affymetrix Inc	Com	00826T108	154	5,325 Shs	Def	12	
Aftermarket Tech Corp Com	Com	008318107	1,653	88,530 Shs	Def	3	
Aftermarket Tech Corp.	Com	008318107	50	2,675 Shs	Def		
Agere Systems Class A	Com	00845V100	10,804	2,777,430 Shs	Def	6	2,6
Agere Sys Inc	Com	00845V100	28	7,275 Shs	Def	12	
Agilent Technologies Inc	Com	00846U101	2,741	78,404 Shs	Def	2	
Agilent Technologies Inc	Com	00846U101	655	18,740 Shs	Def	5	
Agilent Technologies Inc	Com	00846U101	3,186	91,130 Shs	Def	6	
Agilent Technologies Inc	Com	00846U101	7	190 Shs	Def	7	
Agilent Technologies Inc	Com	00846U101	3,729	106,674 Shs	Def	12	
Agilent Technologies Inc.	Com	00846U101	3	57 Shs	Def	15	
Agile Software Corp Del	Com	00846X105	50	4,150 Shs	Def	12	
***Agnico Eagle Mines Ltd	Com	008474108	489	36,650 Shs	Def	12	
Agree Realty Corp	Com	008492100	30	1,675 Shs	Def	12	
***Agro Pacific Industries Ltd	Com	008921108	3	10,000 Shs	Def	12	
Air Methods Corp	Com	009128307	673	93,500 Shs	Def	6	
Air Products & Chemicals	Com	009158106	93	1,800 Shs	Def	4	
Air Prods & Chems Inc	Com	009158106	1,884	36,650 Shs	Def	6	
Air Products & Chemicals Inc	Com	009158106	1,352	26,183 Shs	Def	12	
Air T Inc	Com	009207101	1	200 Shs	Def	12	
Airborne Inc Com	Com	009269101	196	11,400 Shs	Def	9	
Airborne Inc	Com	009269101	19	1,105 Shs	Def	12	
Airgas Inc Com	Com	009363102	54	2,700 Shs	Def	3	
Airgas Inc	Com	009363102	53	2,630 Shs	Def	12	
Airgate Pcs Inc	Com	009367103	12	850 Shs	Def	12	
Airnet Sys Inc	Com	009417106	1,894	181,600 Shs	Def	6	1
Airnet Communications Corp	Com	00941P106	3	1,500 Shs	Def	12	
Airtran Hldgs Inc	Com	00949P108	2,398	396,300 Shs	Def	6	3
Airtran Holdings Inc	Com	00949P108	16	2,675 Shs	Def	12	
Akamai Technologies Inc	Com	00971T101	23	5,815 Shs	Def	12	
Aksys Ltd	Com	010196103	3	300 Shs	Def	12	
Electrolux Ab Adr	ADR	010198208	466	13,050 Shs	Def	2	
Akzo Nobel Nv Spons Adr	ADR	010199305	192	4,098 Shs	Def	2	
Alabama National	Com	010317105	317	8,603 Shs	Def	2	
Alabama Power Capital Trust I	Pfd	010383206	49	2,000 Shs	Def	12	
Alabama Power Capital Trust Ii	Pfd	010388205	72	2,900 Shs	Def	12	
Alabama Power Co-4.20% Pfd	Pfd	010392207	2	27 Shs	Def	12	
Alabama Power Co 4.52% Pfd	Pfd	010392306	6	100 Shs	Def	12	
Alabama Power Company	Pfd	010392587	40	1,600 Shs	Def	12	
Alabama Power Company	Pfd	010392611	11	500 Shs	Def	12	
Alabama Power Co-7% Senior	Pfd	010392629	25	1,000 Shs	Def	12	
Alabama Power Co-7% Sr Qtrly	Pfd	010392637	15	600 Shs	Def	12	
Alabama Power Co-7.125% Sen	Pfd	010392645	15	600 Shs	Def	12	
Alaska Communications Sys	Com	01167P101	75	10,000 Shs	Def	12	
Albany Intl Corp Cl A	Com	012348108	5,960	196,700 Shs	Def	3	1
Albany Intl Corp	Com	012348108	1,586	52,352 Shs	Def	6	
Albany International Corp New	Com	012348108	32	1,050 Shs	Def	12	
Albany Molecular Research Inc	Com	012423109	13	550 Shs	Def	12	

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Albemarle Corp	Com	012653101	1,601	58,100	Shs	Def	3	
Albemarle Corp	Com	012653101	493	17,900	Shs	Def	6	
Alberta Energy Co Ltd	Com	012873105	711	16,200	Shs	Def	2	
Alberta Energy Co Ltd	Com	012873105	1,454	33,120	Shs	Def	5	
Alberta Energy Company Ltd	Com	012873105	2	45	Shs	Def	6	
Alberta Energy Co Ltd	Com	012873105	5,733	130,598	Shs	Def	7	1
Alberto Culver Co Cl B Conv	Com	013068101	23,311	431,690	Shs	Def	3	4
Alberto Culver Co-Cl A	Com	013068200	374	7,750	Shs	Def	12	
Albertson'S, Inc.	Com	013104104	51	1,525	Shs	Def	2	
Albertsons Inc Com	Com	013104104	401	12,100	Shs	Def	5	
Albertsons Inc	Com	013104104	12,891	388,850	Shs	Def	6	3
Albertson'S, Inc.	Com	013104104	299,840	9,047,677	Shs	Def	8	
Albertson'S	Com	013104104	8	250	Shs	Def	9	
Albertson'S, Inc.	Com	013104104	612,600	18,485,218	Shs	Def	10	18,4
Albertsons Inc	Com	013104104	207	6,250	Shs	Def	11	
Albertsons Inc	Com	013104104	5,633	169,971	Shs	Def	12	
Albertson'S Inc.	Com	013104104	339	6,800	Shs	Def	15	
Alcan Aluminium Ltd	Com	013716105	27,700	699,241	Shs	Def	6	6
Alcan Inc	Com	013716105	77	1,950	Shs	Def	12	
Alcoa Inc.	Com	013817101	106	2,815	Shs	Def	2	
Alcoa Inc	Com	013817101	12,389	328,278	Shs	Def	3	3
Alcoa	Com	013817101	5	145	Shs	Def	4	
Alcoa Inc	Com	013817101	7,309	193,654	Shs	Def	6	1
Alcoa Inc	Com	013817101	2,586	68,526	Shs	Def	12	
Alcoa Inc.	Com	013817101	6,778	112,700	Shs	Def	15	1
Alcoa Inc	PFD	013817200	35	500	Shs	Def	2	
Alcoa Inc	Pfd	013817200	14	200	Shs	Def	12	
Alcatel Alsthom Sponsored	ADR	013904305	802	56,581	Shs	Def	2	
Alexander & Baldwin Inc	Com	014482103	1,355	49,070	Shs	Def	3	
Alexander & Baldwin I	Com	014482103	11,542	418,800	Shs	Def	6	4
Alexander & Baldwin Inc	Com	014482103	30	1,075	Shs	Def	12	
Alexandria Real Estate	Com	015271109	40	900	Shs	Def	12	
Alexion Pharmaceuticals Inc	Com	015351109	16	700	Shs	Def	12	
Alfacell Corp	Com	015404106	5	7,500	Shs	Def	12	
Alkermes Inc	Com	01642T108	7	250	Shs	Def	2	
Alkermes	Com	01642T108	22	850	Shs	Def	4	
Alkermes Inc	Com	01642T108	1	48	Shs	Def	12	
All American Term Trust Inc	Cl End Fd	016440109	511	42,380	Shs	Def	12	
All American Semiconduct	Com	016557407	225	57,600	Shs	Def	6	
All Amern Semiconductor Inc	Com	016557407	3	700	Shs	Def	12	
Allegheny Energy, Inc.	Com	017361106	309	7,475	Shs	Def	2	
Allegheny Energy Inc	Com	017361106	18,242	441,190	Shs	Def	6	3
Allegheny Energy Inc	Com	017361106	2,244	54,272	Shs	Def	12	
Allegheny Technologies Inc	Com	01741R102	97	5,854	Shs	Def	12	
Allegiant Bancorp Inc	Com	017476102	2,055	119,500	Shs	Def	6	1
Allegiant Capital Tr Ii	Pfd	01747P209	101	3,916	Shs	Def	12	
Allegiance Telecom Inc	Com	01747T102	8	2,700	Shs	Def	12	
Allegiance Telecom Inc.	Com	01747T102	45	15,000	Shs	Def		
Allen Telecom Inc.	Com	018091108	7	1,000	Shs	Def	2	
Allen Telecom Inc	Com	018091108	8	1,260	Shs	Def	12	
Allergan Inc.	Com	018490102	207	3,200	Shs	Def	2	
Allergan Inc	Com	018490102	7	113	Shs	Def	6	
Allergan Inc.	Com	018490102	6,324	97,825	Shs	Def	7	
Allergan Inc	Com	018490102	377	5,827	Shs	Def	12	
Allete, Inc.	Com	018522102	23	800	Shs	Def	2	
Allete Inc	Com	018522102	252	8,650	Shs	Def	11	
Allete Inc	Com	018522102	245	8,412	Shs	Def	12	
Alliance Bancorp New Eng	Com	01852Q109	88	6,200	Shs	Def	6	
Allete Capital I	Pfd	01853P209	88	3,497	Shs	Def	12	
Alliance Cap. Mgmt Hldg L.P.	LTD Part	01855A101	325	7,200	Shs	Def	9	
Alliance Cap Mgmt Hldg L P	Com	01855A101	1,394	30,039	Shs	Def	12	
Alliance Gaming Corp Com	Com	01859P609	11,409	373,710	Shs	Def	3	3

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Alliance Gaming Corp-New	Com	01859P609	14	450 Shs	Def	12
Alliance Natl Mun Income	Cl End Fd	01864U106	160	12,000 Shs	Def	12
Alliance Pharmaceutical Corp	Com	018772309	4	1,400 Shs	Def	
Alliance Resource Partners L P	Com	01877R108	67	2,780 Shs	Def	12
Alliance World Dollar	Cl End Fd	018796102	153	13,834 Shs	Def	12
Alliance World Dollar	Cl End Fd	01879R106	186	18,000 Shs	Def	12
Alliant Energy Corp	Com	018802108	1,545	51,120 Shs	Def	3
Alliant Energy Corp	Com	018802108	5	170 Shs	Def	6
Alliant Energy Corp	Com	018802108	6,151	203,530 Shs	Def	12
Alliant Techsystem	Com	018804104	2	22 Shs	Def	2
Alliant Techsystems Inc	Com	018804104	195	1,912 Shs	Def	12
Allied Capital Corp New	Com	01903Q108	873	31,751 Shs	Def	12
Alliance Financial Corp Ny	Com	019205103	13	550 Shs	Def	2
Allied Irish Banks Plc	ADR	019228402	571	23,800 Shs	Def	2
Allied Irish Bks Plc	Com	019228402	1,037	41,515 Shs	Def	6
Allied Irish Banks Plc	ADR	019228402	5	200 Shs	Def	7
Allied Resh Corp	Com	019483106	1,647	70,700 Shs	Def	6
Allied Research Corp	Com	019483106	5	200 Shs	Def	12
Allied Waste Industries Inc	Com	019589308	182	14,012 Shs	Def	12
Allmerica Financial Corp	Com	019754100	19	414 Shs	Def	12
Allou Health & Beauty Ca	Com	019782101	541	90,400 Shs	Def	6
Allou Health & Beauty Care Inc	Com	019782101	6	1,000 Shs	Def	12
Alloy Inc	Com	019855105	109	7,225 Shs	Def	12
Allmerica Securities Trust	Cl End Fd	019921105	57	6,000 Shs	Def	12
The Allstate Corp.	Com	020002101	370	9,804 Shs	Def	2
Allstate Corp	Com	020002101	2,614	69,200 Shs	Def	3
Allstate Corp	Com	020002101	882	23,338 Shs	Def	6
Allstate Corp	Com	020002101	5,709	151,157 Shs	Def	12
Allstate Corp-7.125% Sr Qtrly	Pfd	020002200	7	300 Shs	Def	12
Alltel Corp.	Com	020039103	448	8,056 Shs	Def	2
Alltel Corp Com	Com	020039103	2,900	52,200 Shs	Def	3
Alltel	Com	020039103	12,892	232,074 Shs	Def	4
Alltel Corp.	Com	020039103	10,277	185,000 Shs	Def	10
Alltel Corp	Com	020039103	1,916	34,499 Shs	Def	12
Alltel	Com	020039103	265	4,800 Shs	Def	
Almost Family Inc	Com	020409108	23	2,000 Shs	Def	12
Alphanet Solutions Inc	Com	020787107	2	1,200 Shs	Def	12
Alpharma Inc Cl A	Com	020813101	1,313	91,803 Shs	Def	6
***Altarex Corp	Com	020927307	1	1,250 Shs	Def	12
***Altair International Inc	Com	02136W102	6	5,800 Shs	Def	12
Altera Cp	Com	021441100	8	377 Shs	Def	6
Altera Corp	Com	021441100	488	22,304 Shs	Def	12
Alternative Technology	Com	02145H104	1	500 Shs	Def	12
Amazon.Com, Inc.	Com	023135106	11	800 Shs	Def	2
Amazon.Com, Inc.	Com	023135106	264,487	18,495,578 Shs	Def	8
Amazon.Com	Com	023135106	918	64,175 Shs	Def	9
Amazon.Com, Inc.	Com	023135106	556,934	38,946,452 Shs	Def	10
Amazon.Com Inc	Com	023135106	8,785	614,309 Shs	Def	12
Amazon.Com, Inc.	Com	023135106	88,660	6,200,000 Shs	Def	14
Amazon.Com Inc.	Com	023135106	23	1,000 Shs	Def	15
Ambac Inc	Com	023139108	7,795	132,718 Shs	Def	6
Ambac Financial Group, Inc.	Com	023139108	151	2,557 Shs	Def	7
Ambac Financial Group Inc	Com	023139108	266	4,501 Shs	Def	12
Ambac Financial Group Inc	Pfd	023139306	43	1,775 Shs	Def	12
Ambac Financial Group Inc	Pfd	023139405	57	2,300 Shs	Def	12
Ambase Corp	Com	023164106	4	2,875 Shs	Def	12
Ambassadors Group Inc	Com	023177108	1,332	96,700 Shs	Def	6
Ambassadors Intl Inc	Com	023178106	979	114,500 Shs	Def	6
Amcast Industrial Corp	Com	023395106	6	1,000 Shs	Def	12
Amcor Limited Adr	ADR	02341R302	432	26,500 Shs	Def	2
Amerada Hess Corp Com	Com	023551104	246	3,100 Shs	Def	3
Amerada Hess Corp Com	Com	023551104	748	9,425 Shs	Def	5

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Amerada Hess Corp	Com	023551104	4,598	57,940	Shs	Def	6
Amerada Hess Corp	Com	023551104	24	300	Shs	Def	12
Amerco	Com	023586100	303	17,400	Shs	Def	6
Ameren Corp.	Com	023608102	13	300	Shs	Def	2
Ameren Corp	Com	023608102	15	360	Shs	Def	6
Ameren Corp.	Com	023608102	1,210	28,700	Shs	Def	9
Ameren Corp	Com	023608102	915	21,408	Shs	Def	12
Ameriana Bancorp	Com	023613102	10	700	Shs	Def	12
Aol Time Warner Inc	Com	02364J104	160	6,785	Shs	Def	
America Online Inc Del	Bond	02364JAC8	95,625	1,800,000	Shs	Def	12
American First Tax Exempt Invs	Com	02364V107	336	44,450	Shs	Def	12
America Movil S. A. De C. V.	ADR	02364W105	114	5,724	Shs	Def	2
America Mobil Sa Adr	ADR	02364W105	351	17,672	Shs	Def	3
America First Real Estate Invt	Com	02364Y101	27	3,768	Shs	Def	12
America West Holding Corp-Cl B	Com	023657208	2	340	Shs	Def	12
America Online Latin Amer Inc	Com	02365B100	2	750	Shs	Def	12
American Annuity Group Capital	Pfd	023833205	43	1,720	Shs	Def	12
Amcore Financial Inc	Com	023912108	475	20,200	Shs	Def	3
***America Mineral Fields Inc	Com	023925100	1	1,800	Shs	Def	12
America First Apartment	Com	023929102	177	16,000	Shs	Def	12
America First Mort Inv Inc	Com	023934102	3	307	Shs	Def	6
America First Mortgage	Com	023934102	826	92,305	Shs	Def	12
American Axle & Mfg Hldgs	Com	024061103	12,445	429,150	Shs	Def	3
American Axle & Manufacturing	Com	024061103	30	1,025	Shs	Def	12
American Axle & Mfg. Hldgs. Inc.	Com	024061103	87	3,000	Shs	Def	
American Biltrite Inc	Com	024591109	189	13,500	Shs	Def	6
American Business Finl S	Com	02476B106	402	36,470	Shs	Def	6
American Capital Strategies	Com	024937104	536	17,302	Shs	Def	12
American Electric Power Co	Com	025537101	676	14,663	Shs	Def	2
American Elec Pwr Inc Com	Com	025537101	12,845	278,700	Shs	Def	3
American Electric Pwr Co Inc C	Com	025537101	1,552	33,677	Shs	Def	5
American Electric Pow	Com	025537101	22,029	477,830	Shs	Def	6
American Electric Power Co Inc	Com	025537101	1,723	37,379	Shs	Def	12
American Electric Power Co Inc	Com	025537101	15,191	330,000	Shs	Def	13
American Eagle Outfitters New	Com	02553E106	6	250	Shs	Def	6
American Eagle Outfitters Inc	Com	02553E106	2	75	Shs	Def	12
American Express Co.	Com	025816109	582	14,200	Shs	Def	1
American Express Company	Com	025816109	1,235	30,144	Shs	Def	2
American Express Co Com	Com	025816109	6,294	153,658	Shs	Def	3
American Express	Com	025816109	4,135	100,940	Shs	Def	4
American Express Co	Com	025816109	15,254	372,412	Shs	Def	6
American Express Company	Com	025816109	328	8,000	Shs	Def	7
American Express Company	Com	025816109	62	1,520	Shs	Def	8
American Express Co.	Com	025816109	2,576	64,107	Shs	Def	9
American Express Company	Com	025816109	10,240	250,000	Shs	Def	10
American Express Co	Com	025816109	264	6,442	Shs	Def	11
American Express Company	Com	025816109	14,267	348,304	Shs	Def	12
American Express Co.	Com	025816109	4,882	74,800	Shs	Def	15
American Express Co Cap Tr 1	Pfd	02583Y205	105	4,200	Shs	Def	12
Amercian Finl Group Inc Ohio	Com	025932104	566	19,700	Shs	Def	3
American Finl Group Inc	Com	025932104	4	140	Shs	Def	6
American Financial Group Inc	Com	025932104	86	3,003	Shs	Def	12
American Financial Holdings	Com	026075101	198	7,450	Shs	Def	12
American Financial Cap Tr I	Pfd	026077206	91	3,610	Shs	Def	12
American Financial Corp-Ohio	Pfd	026087858	8	350	Shs	Def	12
American Greetings Corp.	Com	026375105	5	300	Shs	Def	2
American Greetings Corp	Com	026375105	20,381	1,122,900	Shs	Def	6
American Greetings Corp-Cl A	Com	026375105	696	38,330	Shs	Def	12
American General Capital I	Pfd	02638N105	30	1,150	Shs	Def	12
American General Cap Trust Iii	Pfd	02638W204	80	3,000	Shs	Def	12
American Healthways Inc	Com	02649V104	204	7,500	Shs	Def	12
American Express Co Com	Com	026609107	205	5,005	Shs	Def	5

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American Home Mtg Hldgs	Com	02660M108	2,353	151,800	Shs	Def	6	1
American International Group	Com	026874107	32,700	453,288	Shs	Def	1	1
American International	Com	026874107	4,890	67,780	Shs	Def	2	
American Intl Group Inc Com	Com	026874107	23,095	320,148	Shs	Def	3	3
Aig	Com	026874107	8,796	121,923	Shs	Def	4	1
American Intl Group Inc Com	Com	026874107	4,339	60,143	Shs	Def	5	
American International Gp	Com	026874107	5,861	81,247	Shs	Def	6	
American International Group	Com	026874107	8,675	120,254	Shs	Def	7	1
American International Group	Com	026874107	2,945	41,541	Shs	Def	9	
American International Group	Com	026874107	2,469	34,226	Shs	Def	11	
American International Group	Com	026874107	19,305	267,610	Shs	Def	12	
American Int'L Group	Com	026874107	536	4,662	Shs	Def	15	
American Intl Group	Com	026874107	246	3,400	Shs	Def		
American Italian Pasta Co-A	Com	027070101	7,073	155,788	Shs	Def	7	1
American Italian Pasta Co-Cl A	Com	027070101	68	1,500	Shs	Def	12	
American Management Systems	Com	027352103	479	25,625	Shs	Def	12	
American Medical Security	Com	02744P101	2	100	Shs	Def	12	
American Mtg Accep Co	Com	027568104	49	3,800	Shs	Def	12	
American National Bankshares	Com	027745108	6	282	Shs	Def	12	
American Natl Ins Co	Com	028591105	6	60	Shs	Def	6	
American Pac Corp	Com	028740108	394	39,800	Shs	Def	6	
American Pacific Corp	Com	028740108	22	2,235	Shs	Def	12	
American Power Conversion	Com	029066107	3	200	Shs	Def	2	
American Power Conversion Corp	Com	029066107	401	27,120	Shs	Def	12	
American Real Estate Partners	Com	029169109	22	2,467	Shs	Def	12	
American Shared Hospital	Com	029595105	27	8,300	Shs	Def	6	
American Stand Cos Inc Com	Com	029712106	35,057	495,500	Shs	Def	3	4
American Std Cos Inc Del	Com	029712106	11	150	Shs	Def	6	
American Standard Companies	Com	029712106	241	3,410	Shs	Def	12	
American States Water Co	Com	029899101	310	8,790	Shs	Def	12	
American Tower Corp	Com	029912201	161	29,836	Shs	Def	12	
American Strategic Income	Cl End Fd	030098107	54	4,482	Shs	Def	12	
American Strategic Income	Cl End Fd	030099105	18	1,441	Shs	Def	12	
American Strategic Income	Cl End Fd	03009T101	70	5,860	Shs	Def	12	
American Superconductor Corp	Com	030111108	102	13,450	Shs	Def	12	
American Technichal Cera	Com	030137103	1,084	122,500	Shs	Def	6	1
American Vanguard Corp	Com	030371108	638	28,274	Shs	Def	6	
American Water Works Co Inc	Com	030411102	344	7,868	Shs	Def	5	
American Water Works Co Inc	Com	030411102	166	3,788	Shs	Def	12	
American Woodmark Corp Com	Com	030506109	7,187	113,940	Shs	Def	3	1
Americanwest Bancorporat	Com	03058P109	842	68,717	Shs	Def	6	
Americredit Corp	Com	03060R101	25,549	672,795	Shs	Def	6	6
Americredit Corp.	Com	03060R101	17,563	462,300	Shs	Def	8	
Americredit	Com	03060R101	13	350	Shs	Def	9	
Americredit Corp.	Com	03060R101	98,774	2,600,000	Shs	Def	10	2,6
Americredit Corp	Com	03060R101	1,448	38,128	Shs	Def	12	
Americredit Corp.	Com	03060R101	151,960	4,000,000	Shs	Def	14	4,0
Americasbank Corp-Md	Com	03061G104	63	19,584	Shs	Def	12	
Ameristar Casinos Inc	Com	03070Q101	3	100	Shs	Def	12	
Ameron Intl Inc	Com	030710107	4,327	60,300	Shs	Def	6	
Ameron International Corp	Com	030710107	56	775	Shs	Def	12	
Ameritrade Holding Corp-Cl A	Com	03072H109	12	1,900	Shs	Def	12	
Amerus Life Hldgs Inc Com	Com	03072M108	150	3,900	Shs	Def	3	
Amerus Group Co	Com	03072M108	18,630	484,536	Shs	Def	6	4
Amerus Group Co	Com	03072M108	2	51	Shs	Def	12	
Amerisourcebergen Corp	Com	03073E105	7	100	Shs	Def	2	
Amerisourcebergen Corp	Com	03073E105	15	211	Shs	Def	6	
Amerisourcebergen Corp	Com	03073E105	102	1,498	Shs	Def	12	
Amerigroup Corporation	Com	03073T102	1,456	51,740	Shs	Def	3	
Ameriserv Finl Inc	Com	03074A102	508	102,500	Shs	Def	6	
Ameriserv Financial Inc	Com	03074A102	26	5,175	Shs	Def	12	
Ameriserv Finl Cap Tr I	Pfd	03074B100	459	20,285	Shs	Def	12	

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Ames Department Stores Inc	Com	030789507	1	7,080	Shs	Def	12
Amerigas Partners L P	LTD Part	030975106	171	7,938	Shs	Def	9
Amerigas Partners Lp	Com	030975106	170	7,889	Shs	Def	12
Ametek Inc New	Com	031100100	268	7,200	Shs	Def	6
Ametek Inc New	Com	031100100	65	1,750	Shs	Def	12
Amf Bowling Inc	Com	03113V109	1	7,944	Shs	Def	12
Amgen, Inc.	Com	031162100	3,799	63,659	Shs	Def	1
Amgen Inc.	Com	031162100	1,580	26,478	Shs	Def	2
Amgen Inc Com Nasd Indl	Com	031162100	7,609	127,492	Shs	Def	3
Amgen	Com	031162100	96	1,603	Shs	Def	4
Amgen Inc	Com	031162100	1,380	23,129	Shs	Def	5
Amgen Inc	Com	031162100	3	45	Shs	Def	6
Amgen Inc.	Com	031162100	54	900	Shs	Def	7
Amgen Inc.	Com	031162100	925	15,068	Shs	Def	9
Amgen Inc	Com	031162100	2,310	38,700	Shs	Def	11
Amgen Inc	Com	031162100	22,906	383,814	Shs	Def	12
Amgen Inc.	Com	031162100	6,323	66,900	Shs	Def	15
Amkor Technology Inc	Com	031652100	16	700	Shs	Def	12
Amnis Systems Inc	Com	03167Y108	2	2,800	Shs	Def	12
Ampal American Israel Corp	Com	032015109	4	1,000	Shs	Def	12
Ampal Amern Israel Corp.	PFD	032015307	29	2,228	Shs	Def	2
Ampal American Israel Corp	Pfd	032015307	3	204	Shs	Def	12
Ampco-Pittsburgh Corp	Com	032037103	1,498	128,600	Shs	Def	6
Amphenol Corp New Cl A	Com	032095101	12,217	261,050	Shs	Def	3
Amphenol Corp New-Cl A	Com	032095101	1,039	22,205	Shs	Def	12
Amrecorp Realty Fund Ii	Com	032157109	1	6	Shs	Def	12
Amsouth Bancorp	Com	032165102	11	505	Shs	Def	2
Amsouth Bancorporation Com	Com	032165102	7,708	350,700	Shs	Def	3
Amsouth Bancorporation	Com	032165102	21	942	Shs	Def	6
Amsouth Bancorporation	Com	032165102	1,833	83,400	Shs	Def	12
Amtech Sys Inc	Com	032332504	125	17,900	Shs	Def	6
Amtech Systems Inc	Com	032332504	1	200	Shs	Def	12
Amylin Pharmaceuticals Inc.	Com	032346108	12	1,200	Shs	Def	2
Amylin Pharmaceuticals Inc	Com	032346108	1	70	Shs	Def	12
Anadarko Petroleum	Com	032511107	21,731	385,033	Shs	Def	1
Anadarko Pete Corp.	Com	032511107	1,826	32,349	Shs	Def	2
Anadarko Petroleum Corp Com	Com	032511107	405	7,178	Shs	Def	5
Anadarko Pete Corp Co	Com	032511107	12,443	220,355	Shs	Def	6
Anadarko Pete Corp.	Com	032511107	3,121	55,300	Shs	Def	10
Anadarko Pete Corp	Com	032511107	1,786	31,652	Shs	Def	11
Anadarko Petroleum Corp	Com	032511107	774	13,713	Shs	Def	12
Analog Devices Inc.	Com	032654105	207	4,598	Shs	Def	2
Analog Devices Inc	Com	032654105	299	6,644	Shs	Def	5
Analog Devices Inc	Com	032654105	988	21,935	Shs	Def	12
Analog Devices	Com	032654105	93	1,300	Shs	Def	15
Analogic Corp New	Com	032657207	15	360	Shs	Def	12
Andersons Inc	Com	034164103	1,195	117,000	Shs	Def	6
Andrea Electronics Corp	Com	034393108	1	1,000	Shs	Def	12
Andrew Corp Com Nasd Indl	Com	034425108	4,570	273,155	Shs	Def	3
Andrew Corp	Com	034425108	49	2,950	Shs	Def	12
Andrx Group	Com	034553107	180	4,735	Shs	Def	12
Angeles Income Properties Ltd	Com	03464D401	1	8	Shs	Def	12
Angelica Corp.	Com	034663104	27	1,750	Shs	Def	2
Anglogold Ltd (New)	ADR	035128206	20	800	Shs	Def	2
Anglogold Ltd Ads	Com	035128206	4	146	Shs	Def	6
Anheuser-Busch Companies	Com	035229103	29,600	567,059	Shs	Def	2
Anheuser Busch Cos Inc Com	Com	035229103	17,865	342,250	Shs	Def	3
Anheuser Busch Cos Inc Com	Com	035229103	7,082	135,677	Shs	Def	5
User-Busch Companies Inc	Com	035229103	2	43	Shs	Def	6
Anheuser Busch Companies	Com	035229103	2,061	39,475	Shs	Def	11
Anheuser Busch Companies Inc	Com	035229103	9,218	176,592	Shs	Def	12
Anheuser Busch Co. Inc.	Com	035229103	75	900	Shs	Def	15

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Anheuser Busch	Com	035229103	332	6,300	Shs	Def	
Anixter International Inc.	Com	035290105	41	1,400	Shs	Def	2
Anixter International Inc	Com	035290105	9	314	Shs	Def	12
Annaly Mortgage Management	Com	035710409	2,812	165,600	Shs	Def	3
Annaly Mortgage Management	Com	035710409	1,695	99,814	Shs	Def	12
Anntaylor Stores Corp	Com	036115103	22	500	Shs	Def	12
Ansoft Corp	Com	036384105	6	300	Shs	Def	12
Anthem, Inc	Com	03674B104	5	88	Shs	Def	2
Anthem, Inc	Com	03674B104	13,558	235,500	Shs	Def	8
Anthem Inc.	Com	03674B104	9	150	Shs	Def	9
Anthem, Inc	Com	03674B104	52,941	919,600	Shs	Def	10
Anthem Inc	Com	03674B104	12	208	Shs	Def	12
Anteon Intl Corp	Com	03674E108	34	1,625	Shs	Def	12
Anteon International Corp.	Com	03674E108	21	1,000	Shs	Def	
Answerthink Inc	Com	036916104	3	400	Shs	Def	6
Answerthink Inc	Com	036916104	3	500	Shs	Def	12
Anthracite Capital Inc	Com	037023108	98	8,500	Shs	Def	12
Antigenics Inc Del	Com	037032109	16	1,138	Shs	Def	12
Anworth Mortgage Asset Corp	Com	037347101	10	1,000	Shs	Def	12
Ao Mosenergo Adr Russia	ADR	037376308	78	19,350	Shs	Def	3
Aon Corporation	Com	037389103	5	150	Shs	Def	2
Aon Corp	Com	037389103	9	230	Shs	Def	6
Aon Corp	Com	037389103	4,023	114,956	Shs	Def	11
Aon Corp	Com	037389103	279	7,966	Shs	Def	12
Apache Corp.	Com	037411105	494	8,680	Shs	Def	2
Apache Corp Com	Com	037411105	1,082	18,845	Shs	Def	6
Apache Corp.	Com	037411105	386	6,792	Shs	Def	7
Apache Corp	Com	037411105	4,019	70,661	Shs	Def	12
Apasco S A De C V Adr	Com	037488103	325	9,825	Shs	Def	6
***Apco Argentina Inc (Caymen	Com	037489101	1	36	Shs	Def	12
Apartment Investment & Mgt	Com	03748R101	60	1,250	Shs	Def	2
Apartment Investment &	Com	03748R101	115	2,379	Shs	Def	12
Apartment Investment & Mgt	Pfd	03748R200	222	9,000	Shs	Def	12
Apartment Investment & Mgt	Pfd	03748R309	156	6,400	Shs	Def	12
Apartment Investment & Mgt	Pfd	03748R408	73	2,845	Shs	Def	12
Apartment Invt & Mgmt Co	Pfd	03748R861	39	1,573	Shs	Def	12
Apex Mortgage Capital Inc	Com	037564101	1,457	125,680	Shs	Def	3
Apex Mortgage Capital Inc	Com	037564101	87	7,500	Shs	Def	12
Apex Municipal Fund Inc	Cl End Fd	037580107	25	3,000	Shs	Def	12
Apogee Enterprises Inc Com	Com	037598109	3,523	288,800	Shs	Def	3
Apollo Group Inc-Cl A	Com	037604105	538	10,040	Shs	Def	12
Apollo Group Inc	Com	037604204	806	19,255	Shs	Def	12
Apogent Technologies Inc	Com	03760A101	1,125	45,600	Shs	Def	3
Apogent Tech Inc	Com	03760A101	3	113	Shs	Def	6
Apogent Technologies Inc.	Com	03760A101	99	4,000	Shs	Def	7
Apogent Technologies Inc	Com	03760A101	257	10,425	Shs	Def	11
Apogent Technologies Inc	Com	03760A101	1,647	66,740	Shs	Def	12
Appalachian Power Co-7.30%	Pfd	037735784	26	1,100	Shs	Def	12
Appalachian Power Co-7.20%	Pfd	037735792	24	1,000	Shs	Def	12
Appalachian Power Co-8% Jr	Pfd	037735818	10	400	Shs	Def	12
Appalachian Power Co-8.25% Jr	Pfd	037735826	70	2,800	Shs	Def	12
Apple Computer	Com	037833100	365	15,404	Shs	Def	2
Apple Computer Inc Com	Com	037833100	615	26,000	Shs	Def	5
Apple Computer Inc	Com	037833100	2	100	Shs	Def	6
Apple Computer Inc	Com	037833100	1,233	52,095	Shs	Def	12
Apple Computer Inc.	Com	037833100	60	1,600	Shs	Def	15
Applebees Intl Inc	Com	037899101	11,330	312,110	Shs	Def	3
Applebees International Inc	Com	037899101	11	300	Shs	Def	12
Applied Innovation Inc.	Com	037916103	2	400	Shs	Def	2
Apria Healthcare Group	Com	037933108	593	24,200	Shs	Def	3
Apria Healthcare Group Inc	Com	037933108	344	14,050	Shs	Def	12
Applera	Com	038020103	45	2,017	Shs	Def	2

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Applera Corp	Com	038020103	158	7,067	Shs	Def	12
Applera Corp-Celera	Com	038020202	14	702	Shs	Def	2
Applera Corp	Com	038020202	5,419	263,700	Shs	Def	6
Applera Corp	Com	038020202	188	9,148	Shs	Def	12
Applica Inc	Com	03815A106	10	1,200	Shs	Def	12
Applied Digital Solutions Inc	Com	038188108	12	27,000	Shs	Def	12
Applied Industrial	Com	03820C105	17	900	Shs	Def	12
Applied Materials Inc.	Com	038222105	8,605	158,560	Shs	Def	2
Applied Materials	Com	038222105	5,286	97,400	Shs	Def	3
Applied Materials Inc	Com	038222105	2,246	41,385	Shs	Def	5
Applied Materials Inc	Com	038222105	4	71	Shs	Def	6
Applied Materials Inc.	Com	038222105	22	400	Shs	Def	7
Applied Materials Inc	Com	038222105	455	8,200	Shs	Def	9
Applied Materials Inc	Com	038222105	812	14,960	Shs	Def	11
Applied Materials Inc	Com	038222105	8,869	163,422	Shs	Def	12
Applied Micro Circuits Corp	Com	03822W109	72	8,965	Shs	Def	12
Applied Signal Technology Inc	Com	038237103	15	1,665	Shs	Def	12
Aptargroup Inc	Com	038336103	270	7,700	Shs	Def	12
Aquila Inc.	Com	03840J106	366	14,750	Shs	Def	
Aquacell Technologies Inc	Com	03840N107	213	70,000	Shs	Def	12
***Aquila Inc	Com	03840P102	121	4,885	Shs	Def	12
Aradigm Corp	Com	038505103	21	4,445	Shs	Def	12
Aramark Corp - Cl B	Com	038521100	855	32,400	Shs	Def	3
Aramark Corp	Com	038521100	11	400	Shs	Def	12
Arbitron Inc	Com	03875Q108	43	1,282	Shs	Def	6
Arbitron Inc	Com	03875Q108	285	8,433	Shs	Def	12
Arc Wireless Solutions Inc	Com	03878K108	5	32,000	Shs	Def	12
Arcadis N V N Y Regis	Com	03923E107	232	25,599	Shs	Def	6
Arch Chemicals Inc	Com	03937R102	5,036	228,395	Shs	Def	6
Arch Chemicals Inc	Com	03937R102	20	900	Shs	Def	12
Arch Coal Company	Com	039380100	5	246	Shs	Def	4
Arch Coal Inc Com	Com	039380100	14,512	663,555	Shs	Def	6
Archer-Daniels-Midland Co.	Com	039483102	51	3,644	Shs	Def	2
Archer Daniels Midland Co	Com	039483102	5,394	387,200	Shs	Def	3
Archer Daniels Midland C	Com	039483102	23	1,679	Shs	Def	6
Archer-Daniels-Midland Co	Com	039483102	305	21,913	Shs	Def	12
Archstone-Smith Tr	Com	039583109	3,187	118,958	Shs	Def	12
Archstone-Smith Trust	Pfd	039583307	51	2,000	Shs	Def	12
Arctic Cat Inc	Com	039670104	590	29,300	Shs	Def	6
Arden Realty Inc	Com	039793104	82	2,900	Shs	Def	12
Area Bancshares Corp New	Com	039872106	69	3,299	Shs	Def	6
Arena Pharmaceuticals Inc	Com	040047102	1	96	Shs	Def	12
Argonaut Group Inc	Com	040157109	36	1,721	Shs	Def	12
Argosy Gaming Corp	Com	040228108	5,084	138,560	Shs	Def	3
Argosy Gaming Corp	Com	040228108	28	750	Shs	Def	12
Ariad Pharmaceuticals Inc-Del	Com	04033A100	5	1,000	Shs	Def	12
Ariba Inc	Com	04033V104	2	400	Shs	Def	2
Ariba	Com	04033V104	1	200	Shs	Def	4
Ariba Inc	Com	04033V104	57	12,480	Shs	Def	12
Aristotle Corp New	Com	040448201	1	130	Shs	Def	12
Arkansas Best Corp	Com	040790107	3,757	135,200	Shs	Def	3
Arkansas Best Corp Del	Com	040790107	8,821	317,400	Shs	Def	6
Armstrong Holdings Inc	Com	042384107	53	16,960	Shs	Def	12
Armstrong World Industries, Inc	Com	042476101	47	15,173	Shs	Def	1
Armstrong World Industries	Pfd	042476606	3	200	Shs	Def	12
Arqule Inc	Com	04269E107	83	6,600	Shs	Def	12
Arris Group Inc	Com	04269Q100	3	350	Shs	Def	12
Array Biopharma Inc	Com	04269X105	106	8,200	Shs	Def	12
Armor Holdings Inc	Com	042735100	481	17,750	Shs	Def	5
Arrow Electronics Inc	Com	042735100	441	15,775	Shs	Def	5
Arrow Electrs Inc	Com	042735100	6	210	Shs	Def	6
Arrow Electronics Inc	Com	042735100	564	20,175	Shs	Def	12

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Arrow Finl Corp	Com	042744102	352	12,230	Shs	Def	6	
Arrow International Inc	Com	042764100	367	7,770	Shs	Def	12	
Artesyn Technologies Inc	Com	043127109	2	200	Shs	Def	12	
Artisoft Inc	Com	04314L106	4	2,375	Shs	Def	12	
Arvinmeritor Inc	Com	043353101	1,845	64,620	Shs	Def	3	
Arvinmeritor, Inc.	Com	043353101	29,218	1,024,830	Shs	Def	6	9
Arvinmeritor Inc	Com	043353101	49	1,719	Shs	Def	12	
Ascential Software Corp	Com	04362P108	6	1,673	Shs	Def	12	
***Ashanti Goldfields Co Ltd	Com	043743202	6	1,180	Shs	Def	12	
Ashland Inc Com	Com	044204105	6,235	137,000	Shs	Def	3	1
Ashland Inc	Com	044204105	46	1,000	Shs	Def	4	
Ashland Inc	Com	044204105	7	150	Shs	Def	6	
Ashland Inc	Com	044204105	40	871	Shs	Def	12	
Asia Pacific Fund Inc	Com	044901106	41	4,085	Shs	Def	12	
Ashworth, Inc.	Com	04516H101	20	2,500	Shs	Def	2	
Asia Tigers Fund Inc	Cl End Fd	04516T105	25	3,000	Shs	Def	12	
Asia Satellite Teleco	Com	04516X106	1,242	82,794	Shs	Def	6	
Asiainfo Holdings Inc	Com	04518A104	26,717	2,030,150	Shs	Def	3	1,9
Asiainfo Holdings Inc	Com	04518A104	1	100	Shs	Def	12	
Aspect Communications Corp	Com	04523Q102	12	3,102	Shs	Def	12	
Aspen Group Resources	Com	045297207	4	11,000	Shs	Def	12	
Associated Banc Corp	Com	045487105	5	140	Shs	Def	6	
Associated Banc Corp	Com	045487105	234	6,140	Shs	Def	12	
Associated Estates Realty Corp	Com	045604105	57	5,535	Shs	Def	12	
Associated Materials Inc	Com	045709102	67	1,310	Shs	Def	3	
Associated Matls Inc	Com	045709102	3,779	74,100	Shs	Def	6	
At Home Corp-Ser A	Com	045919107	2	286,410	Shs	Def	12	
Astoria Financial Corp.	Com	046265104	29	1,000	Shs	Def	2	
Astoria Finl Corp	Com	046265104	40,756	1,402,960	Shs	Def	3	1,3
Astoria Finl Corp	Com	046265104	6	190	Shs	Def	6	
Astoria Financial Corp	Com	046265104	12	420	Shs	Def	12	
Astoria Financial Corp.	Com	046265104	231	5,000	Shs	Def	15	
Astrazena Plc -Spons Adr	ADR	046353108	99	1,999	Shs	Def	7	
Astrazeneca Plc Spon Adr	Com	046353108	248	5,000	Shs	Def		
Astronics Corp	Com	046433108	494	53,300	Shs	Def	6	
Astropower Inc	Com	04644A101	270	6,460	Shs	Def	12	
Asyst Technology Corp	Com	04648X107	1,590	87,355	Shs	Def	6	
Asyst Technologies Inc	Com	04648X107	9	500	Shs	Def	12	
Atlantic Capital I-8.25%	Pfd	048272207	309	12,315	Shs	Def	12	
Atlantic Capital Trust Ii	Pfd	04827P206	130	5,300	Shs	Def	12	
Atlas Air Worldwide Hldg	Com	049164106	4,358	330,900	Shs	Def	6	3
Atlas Air Worldwide Hldgs Inc	Com	049164106	6	450	Shs	Def	12	
Atmel Corporation	Com	049513104	14	1,395	Shs	Def	6	
Atmel Corp	Com	049513104	1,751	172,728	Shs	Def	12	
Atmos Energy Corporation	Com	049560105	72	3,064	Shs	Def	2	
Atmos Energy Corp	Com	049560105	467	19,798	Shs	Def	12	
Atrion Corp	Com	049904105	31	1,108	Shs	Def	12	
Audiovox Corp	Com	050757103	1,646	229,200	Shs	Def	6	2
Audiovox Corp Cl A	Com	050757103	48	6,750	Shs	Def	12	
Aurora Foods Inc	Com	05164B106	3	690	Shs	Def	12	
***Australia & N Z Bkg Group	Pfd	052528403	4	150	Shs	Def	12	
Authentidate Holding Corp	Com	052666104	5	1,000	Shs	Def	12	
Autodesk Inc Com Nasd Indl	Com	052769106	32,542	696,980	Shs	Def	3	6
Autodesk Inc Com	Com	052769106	1,435	30,900	Shs	Def	6	
Autodesk Inc	Com	052769106	380	8,129	Shs	Def	12	
Autolliv, Inc.	Com	052800109	15	613	Shs	Def	2	
Autoliv Inc	Com	052800109	95	3,900	Shs	Def	3	
Autoliv Inc	Com	052800109	11	436	Shs	Def	12	
Automatic Data Processing	Com	053015103	32,223	553,003	Shs	Def	1	1
Automatic Data Processing	Com	053015103	11,501	197,378	Shs	Def	2	1
Automatic Data Processing Inc	CoCom	053015103	14,061	241,306	Shs	Def	3	2
Automatic Data Processing	Com	053015103	62	1,062	Shs	Def	4	

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Automatic Data Processing Inc	Com	053015103	601	10,322 Shs	Def	5
Matic Data Processing Inc.	Com	053015103	2	34 Shs	Def	6
Automatic Data Proc. Inc.	Com	053015103	96	1,675 Shs	Def	9
Automatic Data Processing	Com	053015103	1,433	24,590 Shs	Def	11
Automatic Data Processing Inc	Com	053015103	10,697	183,578 Shs	Def	12
Automatic Data Processing	Com	053015103	139	1,500 Shs	Def	15
Autonation Inc	Com	05329W102	2,085	149,790 Shs	Def	3
Autonation Inc	Com	05329W102	4,576	327,300 Shs	Def	6
Autonation Inc Del	Com	05329W102	1,048	75,303 Shs	Def	12
Autozone Inc	Com	053332102	32,334	469,630 Shs	Def	3
Autozone Inc	Com	053332102	210	3,050 Shs	Def	12
Avalonbay Communities Inc	Com	053484101	1,080	21,690 Shs	Def	5
Avalonbay Communities Inc	Com	053484101	341	6,852 Shs	Def	12
Avalonbay Communities Inc	Pfd	053484705	40	1,513 Shs	Def	12
Avant Corp Com	Com	053487104	19,452	980,468 Shs	Def	6
Avanir Pharmaceuticals-Cl A	Com	05348P104	3	1,150 Shs	Def	12
Avanex Corp	Com	05348W109	97	24,225 Shs	Def	12
Avant Immunotherapeutics Inc	Com	053491106	15	8,900 Shs	Def	12
Avatar Holdings Inc	Com	053494100	57	2,125 Shs	Def	12
Avaya Inc	Com	053499109	16	2,124 Shs	Def	2
Avaya Inc.	Com	053499109	1	79 Shs	Def	4
Avaya Inc	Com	053499109	4	590 Shs	Def	6
Avaya Inc	Com	053499109	1	83 Shs	Def	7
Avaya Inc	Com	053499109	129	17,423 Shs	Def	12
Avaya Inc.	Com	053499109	1	43 Shs	Def	15
Aventis	ADR	053561106	354	5,150 Shs	Def	2
Avenue A Inc	Com	053566105	7	2,000 Shs	Def	12
Avery Dennison Corp.	Com	053611109	49	800 Shs	Def	2
Avery Dennison Corp	Com	053611109	758	12,423 Shs	Def	12
Aviall Inc New	Com	05366B102	2,133	236,200 Shs	Def	6
Aviall Inc New	Com	05366B102	11	1,250 Shs	Def	12
Avici Systems Inc	Com	05367L109	2	1,240 Shs	Def	12
Avid Technology Inc	Com	05367P100	149	10,690 Shs	Def	11
Avid Technology Inc	Com	05367P100	159	11,420 Shs	Def	12
Avista Corp	Com	05379B107	15,330	987,150 Shs	Def	6
Avista Corp	Com	05379B107	51	3,299 Shs	Def	12
Avista Cap I 7.875% Trust Orig	Pfd	05379G205	92	3,900 Shs	Def	12
Avitar Inc	Com	053801106	14	20,000 Shs	Def	5
Avitar Inc New	Com	053801106	7	10,000 Shs	Def	12
Avnet Inc Com	Com	053807103	313	11,575 Shs	Def	5
Avnet Inc	Com	053807103	6	240 Shs	Def	6
Avnet Inc	Com	053807103	239	8,848 Shs	Def	12
Avoca Inc	Com	053843108	9	500 Shs	Def	12
Avocent Corporation	Com	053893103	2,008	74,945 Shs	Def	3
Avocent Corp	Com	053893103	389	14,531 Shs	Def	12
Avon Products, Inc.	Com	054303102	65	1,200 Shs	Def	2
Avon Products	Com	054303102	65	1,200 Shs	Def	9
Avon Products, Inc.	Com	054303102	2,531	46,600 Shs	Def	10
Avon Products Inc	Com	054303102	475	8,747 Shs	Def	11
Avon Products Inc	Com	054303102	2,422	44,584 Shs	Def	12
Axa-Uap - Sponsored Adr	ADR	054536107	617	27,500 Shs	Def	2
Axa-Uap Sponsored Adr	Com	054536107	7,373	331,832 Shs	Def	6
Aware Inc-Mass	Com	05453N100	1	200 Shs	Def	12
Axcelis Technologies Inc	Com	054540109	46	3,239 Shs	Def	2
Axcelis Technologies Inc	Com	054540109	28	1,931 Shs	Def	12
Aztar Corp Com	Com	054802103	13,128	599,460 Shs	Def	3
Aztar Corp	Com	054802103	12,373	569,646 Shs	Def	6
***Axcan Pharma Inc	Com	054923107	10	775 Shs	Def	12
Bb&T Corp.	Com	054937107	2,371	62,205 Shs	Def	2
Bb&T Corp Com	Com	054937107	5,011	131,500 Shs	Def	3
Bb&T Corp.	Com	054937107	2,767	72,600 Shs	Def	7
Bb&T Corp	Com	054937107	255	6,700 Shs	Def	11

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Bb&T Corp	Com	054937107	12,218	320,604 Shs	Def	12	
Bcsb Bankcorp Inc	Com	054948104	5	500 Shs	Def	12	
Bac Capital Trust I	Pfd	055187207	589	23,950 Shs	Def	12	
Bac Capital Trust Ii	Pfd	055188205	216	8,800 Shs	Def	12	
Baa Plc Sponsored Adr	Com	05518L206	408	44,552 Shs	Def	6	
Bae Systems Plc	ADR	05523R107	6	316 Shs	Def	2	
Bbc Capital Trust I	Pfd	05527J200	433	17,330 Shs	Def	12	
Bbc Cap Tr Ii	Pfd	05527K207	525	21,150 Shs	Def	12	
Banco Bilbao Vizcaya	Pfd	05529T206	10	400 Shs	Def	12	
Bce Inc.	Com	05534B109	405	22,975 Shs	Def	2	
Bce Inc Com	Com	05534B109	462	26,200 Shs	Def	3	
Bce Inc	Com	05534B109	605	34,001 Shs	Def	6	
***Bce Inc	Com	05534B109	55	3,141 Shs	Def	12	
Bei Medical Systems Co Inc	Com	05538E109	9	1,500 Shs	Def	12	
Bei Technologies Inc	Com	05538P104	270	14,300 Shs	Def	3	
Bf Goodrich Capital-8.30% Cum	Pfd	05538W208	83	3,300 Shs	Def	12	
Bge Capital Trust 1	Pfd	055415202	1,146	47,075 Shs	Def	12	
Bgi Inc	Com	055431100	6	25,000 Shs	Def	12	
Bg Plc Adr Fnl Instll	Com	055434203	358	15,732 Shs	Def	6	
The Bisys Group, Inc.	Com	055472104	9,379	266,072 Shs	Def	7	2
Bisys Group Inc	Com	055472104	49	1,400 Shs	Def	12	
Bj Svcs Co Com	Com	055482103	472	13,700 Shs	Def	3	
Bj Services Co	Com	055482103	214	6,214 Shs	Def	12	
Bjs Wholesale Club Inc Com	Com	05548J106	5,442	121,747 Shs	Def	5	1
Bjs Wholesale Club Inc	Com	05548J106	2,225	49,780 Shs	Def	6	
Bj'S Wholesale Club Inc.	Com	05548J106	4,734	105,900 Shs	Def	7	1
Bjs Wholesale Club Inc	Com	05548J106	4,113	92,004 Shs	Def	12	
Bmc Inds Inc Minn	Com	055607105	464	281,100 Shs	Def	6	2
Boc Group Plc Adr	Com	055617609	6,359	209,728 Shs	Def	6	1
Bp Plc	Com	055622104	20,867	392,969 Shs	Def	1	1
Bp P.L.C Sponsored Adr	ADR	055622104	19,842	373,678 Shs	Def	2	3
Bp Amoco Plc	Com	055622104	23,308	438,945 Shs	Def	5	4
Bp Amoco Ads	Com	055622104	16,033	299,983 Shs	Def	6	2
Bp P.L.C Sponsored Adr	ADR	055622104	1,750	32,952 Shs	Def	7	
Bp Amoco	Com	055622104	17	328 Shs	Def	9	
Bp Plc Adr	Com	055622104	951	17,909 Shs	Def	11	
Bp Plc	SPON ADR	055622104	192	2,640 Shs	Def	15	
Bp Prudhoe Bay Royalty Trust	Com	055630107	59	4,325 Shs	Def	12	
Bny Capital Iii-7.05% Trust	Pfd	05563W206	114	4,700 Shs	Def	12	
Bre Properties Inc. Cl A	Com	05564E106	26	800 Shs	Def	7	
Bre Properties Inc. Cl A	Com	05564E106	1,843	56,700 Shs	Def	9	
Bre Properties Inc	Com	05564E106	458	14,079 Shs	Def	12	
Bre Properties Perp Pfd	Pfd	05564E205	15	600 Shs	Def	12	
Bnp Residential Ppty Inc	Com	05564T103	26	2,245 Shs	Def	12	
Bsb Bancorp	Com	055652101	57	1,900 Shs	Def	4	
Bsb Bancorp Inc	Com	055652101	15	505 Shs	Def	12	
Bt Group Plc	ADR	05577E101	253	6,300 Shs	Def	2	
Bmc Software, Inc.	Com	055921100	6	300 Shs	Def	2	
Bmc Software, Inc.	Com	055921100	4	226 Shs	Def	7	
Bmc Software Inc	Com	055921100	323	16,614 Shs	Def	12	
B2B Internet Holders Trust	Com	056033103	6	1,400 Shs	Def	12	
Back Yard Burgers Inc	Com	05635W101	28	4,200 Shs	Def	12	
Bairnco Corp	Com	057097107	727	129,200 Shs	Def	6	1
***Bakbone Software Inc	Com	057101107	1	1,000 Shs	Def	12	
Baker Michael Corp	Com	057149106	14	1,000 Shs	Def	12	
Baker Hughes Inc	Com	057224107	355	9,273 Shs	Def	12	
Baldor Electric Co	Com	057741100	85	3,750 Shs	Def	12	
Ball Corp	Com	058498106	43,775	927,972 Shs	Def	6	9
Ball Corp	Com	058498106	155	3,278 Shs	Def	12	
***Ballard Power Systems Inc	Com	05858H104	275	8,950 Shs	Def	12	
Bally Total Fitness Hldg	Com	05873K108	12,101	551,300 Shs	Def	6	5
Ballys Total Fitness Holding	Com	05873K108	4	175 Shs	Def	12	

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Baltek Corp	Com	058822107	106	13,400	Shs	Def	6	
Bancinsurance Corp	Com	05945K102	42	8,830	Shs	Def	6	
Banco Bilbao Vizcaya	Com	05946K101	563	46,945	Shs	Def	6	
Banco Comercial Portugues	ADR	059479303	25	1,406	Shs	Def	2	
Bancorp Conn Inc	Com	059684100	108	4,800	Shs	Def	6	
Bancorp Connecticut Inc	Com	059684100	119	5,300	Shs	Def	12	
Bancorpsouth Ind Com Nasd Bk Ins	Com	059692103	624	31,650	Shs	Def	3	
Bancorpsouth Inc	Com	059692103	286	14,500	Shs	Def	12	
Bandag Inc	Com	059815100	1,797	47,700	Shs	Def	6	
Bandag Inc	Com	059815100	7	175	Shs	Def	12	
Bandag Inc	Com	059815308	1,899	57,300	Shs	Def	6	
Bankamerica Corp.	Com	060505104	411	6,039	Shs	Def	1	
Bank Of America	Com	060505104	818	12,029	Shs	Def	2	
Bank Of America Corp	Com	060505104	43,035	632,684	Shs	Def	3	6
Bank Of America	Com	060505104	30	435	Shs	Def	4	
Bank Of America Corporation	Com	060505104	2,923	42,972	Shs	Def	5	
Bank Of America Corp	Com	060505104	55,681	818,593	Shs	Def	6	7
Bank Of America Corporation	Com	060505104	202	2,975	Shs	Def	7	
Bank Of America Corp.	Com	060505104	210	3,078	Shs	Def	9	
Bank Of America Corporation	Com	060505104	13,475	198,100	Shs	Def	10	1
Bank Of America Corp	Com	060505104	485	7,135	Shs	Def	11	
Bank Of Amer Corp	Com	060505104	22,382	329,056	Shs	Def	12	
Bank Of America Corp.	Com	060505104	599	5,525	Shs	Def	15	
Bank Of Granite Corp	Com	062401104	44	1,907	Shs	Def	12	
Bank Of Kentucky Financial	Com	062896105	11	564	Shs	Def	2	
Bank Of Kentucky Financial	Com	062896105	32	1,573	Shs	Def	12	
Bank Of The Ozarks Inc	Com	063904106	1,580	53,300	Shs	Def	6	
Bank Of New York, Inc.	Com	064057102	2,103	50,040	Shs	Def	1	
Bank Of New York Co. Inc.	Com	064057102	261	6,214	Shs	Def	2	
Bank New York Inc Com	Com	064057102	3,715	88,400	Shs	Def	3	
Bank Of New York	Com	064057102	395	9,400	Shs	Def	4	
Bank New York Inc Com	Com	064057102	620	14,756	Shs	Def	5	
New York Inc	Com	064057102	3	67	Shs	Def	6	
Bank Of New York Co. Inc.	Com	064057102	185	4,400	Shs	Def	7	
Bank Of New York	Com	064057102	793	19,200	Shs	Def	9	
Bank Of New York Co Inc	Com	064057102	1,867	44,443	Shs	Def	12	
Bank Of New York Co. Inc.	Com	064057102	87	1,300	Shs	Def	15	
Bank Of New York	Com	064057102	164	3,800	Shs	Def		
Banque De Nouvelle-Ecosse	Com	064149107	7	200	Shs	Def	12	
Bank Of The Northwest	Com	064206105	389	22,000	Shs	Def	7	
Bank One Capital I	Pfd	06421B202	91	3,539	Shs	Def	12	
Bank One Cap Ii	Pfd	06422D108	105	3,900	Shs	Def	12	
Bank One Corporation	Com	06423A103	348	8,333	Shs	Def	2	
Bank One Corp	Com	06423A103	19,149	458,328	Shs	Def	3	4
Banc One	Com	06423A103	21	500	Shs	Def	4	
Bank One Corporation	Com	06423A103	1,074	25,700	Shs	Def	5	
Bank One Corp	Com	06423A103	295	7,055	Shs	Def	6	
Bank One Corporation	Com	06423A103	282,548	6,762,760	Shs	Def	8	
Bank One Corp.	Com	06423A103	3	76	Shs	Def	9	
Bank One Corporation	Com	06423A103	560,920	13,425,567	Shs	Def	10	13,4
Bank One Corp	Com	06423A103	497	11,896	Shs	Def	11	
Bank One Corp	Com	06423A103	11,327	271,100	Shs	Def	12	
Bank One Corporation	Com	06423A103	728	11,300	Shs	Def	15	
Bank One Capital V	Pfd	06423P209	50	1,954	Shs	Def	12	
Bank Of Carolinas Mocksville	Com	06423T102	1	120	Shs	Def	12	
Bank One Capital Trust Vi	Pfd	06423W204	382	15,480	Shs	Def	12	
Bankatlantic Bancorp Cl A	Com	065908501	33	2,500	Shs	Def	3	
Bankatlantic Bancorp Inc-Cl A	Com	065908501	7	500	Shs	Def	12	
Bankamerica Capital Iv-7% Cum	Pfd	066044207	13	535	Shs	Def	12	
Banknorth Group Inc New	Com	06646R107	8	290	Shs	Def	6	
Banknorth Group, Inc.	Com	06646R107	4,510	171,175	Shs	Def	7	1
Banknorth Group, Inc.	Com	06646R107	1,339	50,800	Shs	Def	8	

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Banknorth Group, Inc.	Com	06646R107	42,160	1,600,000	Shs	Def	10	1,6
Banknorth Group Inc	Com	06646R107	375	14,218	Shs	Def	12	
Banknorth Capital Trust 8%	Pfd	06646Y201	40	1,600	Shs	Def	12	
Bankunited Capital Ii-9.60%	Pfd	06651W207	13	500	Shs	Def	12	
Bankunited Financial Corp	Com	06652B103	4,520	301,740	Shs	Def	3	2
Banner Corp	Com	06652V109	3,554	161,980	Shs	Def	6	1
Banta Corp Com Nasd Indl	Com	066821109	2,222	62,225	Shs	Def	3	
Bankunited Capital Iii	Pfd	066918202	117	4,635	Shs	Def	12	
C R Bard Inc	Com	067383109	461	7,805	Shs	Def	12	
***Barclays Bank Plc-Cv Cap Nt	Pfd	06738C836	318	12,650	Shs	Def	12	
Barnes & Noble Inc.	Com	067774109	15	500	Shs	Def	2	
Barnes & Noble Inc	Com	067774109	4	140	Shs	Def	6	
Barnes & Noble Inc	Com	067774109	95	3,080	Shs	Def	12	
Barnes Group Inc	Com	067806109	1,485	60,600	Shs	Def	6	
Barnesandnoble.Com Inc	Com	067846105	2	950	Shs	Def	12	
***Barrick Gold Corp	Com	067901108	168	9,060	Shs	Def	12	
Barrick Gold Corp	Com	067901108	74	4,000	Shs	Def		
Barr Laboratories Inc	Com	068306109	246	3,744	Shs	Def	12	
Barra Inc	Com	068313105	15	250	Shs	Def	12	
R G Barry Corp-Ohio	Com	068798107	15	2,468	Shs	Def	12	
Base Ten Sys Inc	Com	069779304	1	12,708	Shs	Def	12	
Bassett Furniture Inds I	Com	070203104	324	15,800	Shs	Def	6	
Baton Rouge Water Works Co	Com	071302103	127	3,804	Shs	Def	12	
Bausch & Lomb Inc Com	Com	071707103	111	2,500	Shs	Def	3	
Bausch & Lomb Inc	Com	071707103	5	110	Shs	Def	6	
Bausch & Lomb Inc.	Com	071707103	1,408	33,794	Shs	Def	9	
Bausch & Lomb Inc	Com	071707103	633	14,212	Shs	Def	12	
Baxter Intl Inc	Com	071813109	1,288	21,642	Shs	Def	2	
Baxter Intl Inc Com	Com	071813109	6,459	108,512	Shs	Def	3	1
Baxter International	Com	071813109	29	491	Shs	Def	4	
Baxter Intl Inc	Com	071813109	8	128	Shs	Def	6	
Baxter Intl Inc	Com	071813109	6,619	111,200	Shs	Def	7	1
Baxter International Inc	Com	071813109	201	3,379	Shs	Def	11	
Baxter International Inc	Com	071813109	4,278	71,867	Shs	Def	12	
Baxter Intl Inc.	Com	071813109	161	1,700	Shs	Def	15	
Bay National Corp	Com	072500101	71	10,000	Shs	Def	11	
Bay National Corp	Com	072500101	7	1,000	Shs	Def	12	
Bay View Capital Corp-Del	Com	07262L101	25	3,600	Shs	Def	12	
Bay View Cap I Gtd Tr Pfd Secs	Pfd	07262R207	65	2,510	Shs	Def	12	
Baycorp Hldgs Corp	Com	072728108	1,054	107,500	Shs	Def	6	1
Bayer Ag Spons ADR	ADR	072730302	282	8,370	Shs	Def	2	
Be Aerospace Inc	Com	073302101	4,561	459,300	Shs	Def	6	4
Be Aerospace Inc	Com	073302101	28	2,775	Shs	Def	12	
Be Free Inc	Com	073308108	2	1,500	Shs	Def	12	
Be Semiconductor Inds	Com	073320103	4,014	513,474	Shs	Def	6	4
Bea Systems Inc.	Com	073325102	8	600	Shs	Def	2	
Bea Systems	Com	073325102	48	3,500	Shs	Def	4	
Bea Systems Inc	Com	073325102	349	25,428	Shs	Def	12	
Bear Stearns Captl Trust Ii	Pfd	07383J209	224	9,099	Shs	Def	12	
Bear Stearns Captial Tr Iii	Pfd	07384T206	35	1,400	Shs	Def	12	
The Bear Stearns Companies	Com	073902108	375	5,975	Shs	Def	2	
Bear Stearns Cos Inc Com	Com	073902108	333	5,300	Shs	Def	3	
Bear Stearns Cos Inc	Com	073902108	641	10,211	Shs	Def	5	
Bear Stearns Cos Inc	Com	073902108	23,102	368,155	Shs	Def	6	3
The Bear Stearns Companies	Com	073902108	78,160	1,245,578	Shs	Def	8	
The Bear Stearns Companies	Com	073902108	154,998	2,470,092	Shs	Def	10	2,4
Bear Stearns Companies Inc	Com	073902108	884	14,082	Shs	Def	12	
Bear Stearns Inc.	Com	073902108	10	100	Shs	Def	15	
Bear Stearns Companies Inc	Pfd	073902207	21	500	Shs	Def	12	
Bear Stearns Companies Inc	Pfd	073902702	19	450	Shs	Def	12	
Beazer Homes Usa Inc	Com	07556Q105	70	900	Shs	Def	3	
Beazer Homes Usa Inc	Com	07556Q105	9,230	119,021	Shs	Def	6	1

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Beckman Coulter Inc	Com	075811109	5,347	104,700	Shs	Def	3	1
Beckman Coulter Inc	Com	075811109	4	78	Shs	Def	6	
Beckman Coulter Inc	Com	075811109	1,019	19,949	Shs	Def	12	
Becton Dickinson & Co	Com	075887109	19	500	Shs	Def	2	
Becton Dickinson & Co Com	Com	075887109	1,694	44,900	Shs	Def	3	
Becton Dickinson & Co	Com	075887109	730	19,350	Shs	Def	5	
Becton Dickinson & Co	Com	075887109	19	500	Shs	Def	6	
Becton Dickinson & Co	Com	075887109	3,086	81,818	Shs	Def	12	
Bed, Bath, & Beyond	Com	075896100	8	244	Shs	Def	4	
Bed Bath & Beyond Inc	Com	075896100	861	25,500	Shs	Def	12	
Bedford Bancshares Inc	Com	076014109	16	1,127	Shs	Def	12	
Bedford Ppty Invs Inc	Com	076446301	8,484	331,400	Shs	Def	3	3
Bedford Property Investors	Com	076446301	1,981	77,200	Shs	Def	9	
Bel Fuse Inc	Com	077347300	1,088	44,500	Shs	Def	6	
Bel Fuse Inc-Cl B	Com	077347300	43	1,745	Shs	Def	12	
Belden Inc	Com	077459105	7,740	324,800	Shs	Def	6	3
Belden Inc	Com	077459105	64	2,700	Shs	Def	12	
Bellsouth Cap Funding	Pfd	079857207	135	5,300	Shs	Def	12	
Bellsouth Corp.	Com	079860102	1,049	28,462	Shs	Def	1	
Bellsouth Corp.	Com	079860102	1,212	32,878	Shs	Def	2	
Bellsouth Corp Com	Com	079860102	21,568	585,128	Shs	Def	3	5
Bellsouth Corp Com	Com	079860102	580	15,728	Shs	Def	5	
Bellsouth Corp	Com	079860102	94	2,556	Shs	Def	6	
Bellsouth Corp.	Com	079860102	20	540	Shs	Def	7	
Bellsouth Corp.	Com	079860102	301	8,378	Shs	Def	9	
Bellsouth Corp	Com	079860102	740	20,083	Shs	Def	11	
Bellsouth Corp	Com	079860102	12,738	345,571	Shs	Def	12	
Bellsouth Corp.	Com	079860102	305	5,200	Shs	Def	15	
Bell South	Com	079860102	565	15,300	Shs	Def		
Belmont Bancorp	Com	080162100	17	4,353	Shs	Def	12	
Belo A H Com Ser A	Com	080555105	3,335	143,460	Shs	Def	2	1
Belo Corp	Com	080555105	5	230	Shs	Def	6	
Belo Corp	Com	080555105	284	12,200	Shs	Def	12	
***Bema Gold Corp	Com	08135F107	1	1,800	Shs	Def	12	
Bemis Company Inc	Com	081437105	1,228	22,589	Shs	Def	5	
Bemis Co Inc	Com	081437105	616	11,330	Shs	Def	12	
Benchmark Electronics Inc	Com	08160H101	719	25,680	Shs	Def	3	
***Bennett Environmental Inc	Com	081906109	129	8,000	Shs	Def	12	
Benihana Inc	Com	082047200	208	10,200	Shs	Def	6	
Benj Franklin Federal Savings	Com	082072109	6	500	Shs	Def	12	
Benton Oil & Gas Co	Com	083288100	2	500	Shs	Def	12	
Bergen Capital Trust I	Pfd	083748202	9	400	Shs	Def	12	
W R Berkley Corp	Com	084423102	23	400	Shs	Def	12	
Berkshire Hathaway Inc.	Com	084670108	28,724	404	Shs	Def	2	
Berkshire Hathaway Class A	CL A	084670108	569	8	Shs	Def	4	
Berkshire Hathaway Inc Del	Com	084670108	924	13	Shs	Def	5	
Berkshire Hathaway Inc.	Com	084670108	71	1	Shs	Def	7	
Berkshire Hathaway Inc Del	Com	084670108	711	10	Shs	Def	11	
Berkshire Hathaway Inc-Del	Com	084670108	2,915	41	Shs	Def	12	
Berkshire Hathaway A Shares	CL A	084670108	214	3	Shs	Def		
Berkshire Hathaway, Inc. Cl B	CL B	084670207	524	221	Shs	Def	1	
Berkshire Hathaway Inc.	Com	084670207	1,087	459	Shs	Def	2	
Berkshire Hathaway Cl B	CL B	084670207	2,236	944	Shs	Def	4	
Berkshire Hathaway Inc Del	Com	084670207	3,236	1,366	Shs	Def	5	
Berkshire Hathaway B(Hldg Co)	Com	084670207	11,610	4,901	Shs	Def	6	
Berkshire Hathaway, Inc. Cl B	Com	084670207	152	64	Shs	Def	7	
Berkshire Hathaway B	Com	084670207	47	20	Shs	Def	9	
Berkshire Hathaway Inc Del	Com	084670207	204	86	Shs	Def	11	
Berkshire Hathaway Inc	Com	084670207	12,921	5,454	Shs	Def	12	
Berkshire Hills Bancorp Inc	Com	084680107	186	8,400	Shs	Def	3	
Berry Pete Co	Com	085789105	6,409	414,800	Shs	Def	6	4
Best Buy Inc Com	Com	086516101	8,221	103,800	Shs	Def	3	1

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Best Buy Inc.	Com	086516101	40	500 Shs	Def	7	
Best Buy Company Inc	Com	086516101	740	9,348 Shs	Def	12	
Bethlehem Steel Corp	Com	087509105	19	41,676 Shs	Def	12	
Beverly Enterprises Inc. New	Com	087851309	554	77,000 Shs	Def	9	
Beverly Enterprises Inc New	Com	087851309	50	6,880 Shs	Def	12	
Bhp Ltd Sponsored Adr	Com	088606108	16,322	1,326,247 Shs	Def	6	1,1
Bico Inc	Com	088766100	3	141,000 Shs	Def	12	
Big Daddy'S Bbq Racing Co.	Com	089117105	2	215,000 Shs	Def	12	
Big Lots, Inc.	Com	089302103	1	100 Shs	Def	2	
Big Lots, Inc.	Com	089302103	1,816	129,250 Shs	Def	8	
Big Lots, Inc.	Com	089302103	56,200	4,000,000 Shs	Def	10	4,0
Big Lots Inc	Com	089302103	8	556 Shs	Def	12	
Bindview Development Corp	Com	090327107	6	3,000 Shs	Def	12	
Bio Rad Labs Inc Cl A	Com	090572207	1,184	31,540 Shs	Def	3	
Bio Rad Labs Inc	Com	090572207	1,691	45,040 Shs	Def	6	
Bio Technology Gener	Com	090578105	230	46,800 Shs	Def	3	
Bio Technology General Corp	Com	090578105	18	3,700 Shs	Def	12	
Biofield Corp	Com	090591108	2	5,400 Shs	Def	12	
Biogen, Inc.	Com	090597105	395	8,061 Shs	Def	1	
Biogen Inc.	Com	090597105	10	200 Shs	Def	2	
Biogen N.V.	Com	090597105	9,125	186,000 Shs	Def	3	1
Biogen Inc.	Com	090597105	1,353	28,200 Shs	Def	9	
Biogen Inc	Com	090597105	2,207	44,986 Shs	Def	12	
Bioject Medical Technologies	Com	09059T206	14	3,700 Shs	Def	12	
Biomet Inc.	Com	090613100	3,515	129,901 Shs	Def	2	1
Biomet Inc	Com	090613100	2,853	105,419 Shs	Def	5	
Biomet Inc	Com	090613100	364	13,460 Shs	Def	12	
Biopure Corp	Com	09065H105	12	1,134 Shs	Def	12	
Biosource International Inc	Com	09066H104	39	6,500 Shs	Def	12	
Biotime Inc	Com	09066L105	6	2,100 Shs	Def	12	
Biosphere Medical Inc	Com	09066V103	2	300 Shs	Def	12	
Biotech Holdrs Tr	Com	09067D201	419	3,500 Shs	Def	2	
Biotech Holdrs Tr	Com	09067D201	136	1,138 Shs	Def	12	
Biovail Corp	Com	09067J109	8	165 Shs	Def	6	
Biovail Corporation	Com	09067J109	5,838	116,800 Shs	Def	7	1
Biovail Corp	Com	09067J109	579	11,593 Shs	Def	12	
Wts Biovail Corp	Wts	09067J117	49	300 Shs	Def	12	
Bioreliance Corp	Com	090951104	6	240 Shs	Def	12	
Birmingham Steel Corp	Com	091250100	1	2,025 Shs	Def	12	
***Biomira Inc	Com	09161R106	10	3,000 Shs	Def	12	
Bitstream Inc-Cl A	Com	091736108	43	11,500 Shs	Def	12	
Black & Decker Corp.	Com	091797100	490	10,524 Shs	Def	2	
Black & Decker Corp	Com	091797100	11	239 Shs	Def	6	
Black & Decker Corp.	Com	091797100	1,667	36,400 Shs	Def	9	
Black & Decker Corp	Com	091797100	1,895	40,715 Shs	Def	12	
Black Box Corp Del	Com	091826107	7,888	162,900 Shs	Def	6	1
Black Box Corp-Del	Com	091826107	126	2,600 Shs	Def	12	
Black Hills Corp	Com	092113109	17,045	509,100 Shs	Def	6	4
Black Hills Corp	Com	092113109	365	10,916 Shs	Def	12	
Blackrock Insured Municipal	Cl End Fd	092474105	70	6,700 Shs	Def	12	
Blackrock North American	Cl End Fd	092475102	228	22,820 Shs	Def	12	
Blackrock New Jersey Invt	Cl End Fd	09247C107	27	2,000 Shs	Def	12	
Blackrock Investment Quality	Cl End Fd	09247D105	13	994 Shs	Def	12	
Blackrock Income Trust Inc	Cl End Fd	09247F100	274	37,325 Shs	Def	12	
Blackrock California Insured	Cl End Fd	09247G108	5	300 Shs	Def	12	
Blackrock Florida Insured	Cl End Fd	09247H106	216	14,204 Shs	Def	12	
Blackrock Investment Quality	Cl End Fd	09247J102	29	3,200 Shs	Def	12	
Blackrock Insured Municipal	Cl End Fd	09247K109	6	363 Shs	Def	12	
Blackrock New York Insured	Cl End Fd	09247L107	169	11,000 Shs	Def	12	
Blackrock Municipal Target	Cl End Fd	09247M105	74	6,988 Shs	Def	12	
Blackrock Strategic Term Trust	Cl End Fd	09247P108	19	2,000 Shs	Def	12	
Blackrock Inc	Com	09247X101	5,933	133,025 Shs	Def	7	1

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Blackrock Inc	Com	09247X101	4	100 Shs	Def	12	
Blackrock Muni Income Tr	Cl End Fd	09248F109	290	22,103 Shs	Def	12	
Blackrock Fl Muni Income Tr	Cl End Fd	09248H105	14	1,030 Shs	Def	12	
Blackrock Nj Muni Income Tr	Cl End Fd	09248J101	28	2,060 Shs	Def	12	
Blackrock High Yield Tr	Cl End Fd	09248N102	17	1,500 Shs	Def	12	
Blackrock Strategic Mun Tr	Cl End Fd	09248T109	27	2,000 Shs	Def	12	
Blackrock Core Bd Tr	Cl End Fd	09249E101	40	3,000 Shs	Def	12	
Blackrock Strategic Bond Trust	Com	09249G106	4	300 Shs	Def	12	
Blair Corp	Com	092828102	357	19,400 Shs	Def	6	
Blair Corp	Com	092828102	6	300 Shs	Def	12	
Block H & R Inc.	Com	093671105	2,291	51,550 Shs	Def	2	
Block (H&R)	Com	093671105	34,182	769,000 Shs	Def	3	
Block H & R Inc.	Com	093671105	940	21,820 Shs	Def	9	
H & R Block Inc	Com	093671105	647	14,551 Shs	Def	12	
Block H & R Inc.	Com	093671105	212	3,000 Shs	Def	15	
Blockbuster Inc Cl A	Com	093679108	17,828	759,600 Shs	Def	3	
Blockbuster Inc	Com	093679108	9	395 Shs	Def	12	
Blonder Tongue Labs Inc	Com	093698108	34	9,600 Shs	Def	6	
Blonder Tongue Laboratories	Com	093698108	53	15,500 Shs	Def	12	
Blue Chip Value Fund Inc	Cl End Fd	095333100	56	8,040 Shs	Def	12	
Blue Martini Software Inc	Com	095698106	4	2,850 Shs	Def	12	
Bluegreen Corp	Com	096231105	89	17,800 Shs	Def	6	
Blyth Inds Inc Com	Com	09643P108	114	4,310 Shs	Def	3	
Blyth Inc	Com	09643P108	48	1,800 Shs	Def	12	
Bny Capital Ii-7.80% Trust Pfd	Pfd	096564208	45	1,800 Shs	Def	12	
Bny Capital Trust Iv	Pfd	09656G201	220	9,075 Shs	Def	12	
Bob Evans Farms Inc.	Com	096761101	3	100 Shs	Def	2	
Bob Evans Farms Inc	Com	096761101	4,916	174,200 Shs	Def	3	
Bob Evans Farms Inc	Com	096761101	175	6,199 Shs	Def	12	
Boeing Co.	Com	097023105	859	17,809 Shs	Def	2	
Boeing Co Com	Com	097023105	15,583	322,958 Shs	Def	3	
Boeing Co Com	Com	097023105	289	6,000 Shs	Def	5	
Boeing Co	Com	097023105	23,375	484,460 Shs	Def	6	
Boeing Co.	Com	097023105	1,318	27,501 Shs	Def	9	
Boeing Co	Com	097023105	10,466	216,916 Shs	Def	12	
Boeing Co.	Com	097023105	200	2,600 Shs	Def	15	
Boise Cascade Corp	Com	097383103	4	120 Shs	Def	6	
Boise Cascade Corp	Com	097383103	14	379 Shs	Def	12	
Bolt Technology Corp	Com	097698104	45	9,885 Shs	Def	12	
Bombardier Inc - Cat A"	"	Com	097751101	5	600 Shs	Def	12
Bombardier Inc. Cl B	Com	097751200	63	7,000 Shs	Def	2	
Bombardier Inc - Cat B"	"	Com	097751200	14	1,548 Shs	Def	12
Bon-Ton Stores Inc	Com	09776J101	888	215,600 Shs	Def	6	
Bombay Co Inc	Com	097924104	362	122,000 Shs	Def	6	
Bombay Co Inc	Com	097924104	102	34,450 Shs	Def	12	
Bone Care International Inc	Com	098072101	7	500 Shs	Def	12	
Boots Plc Adr	Com	099491201	1,832	93,950 Shs	Def	6	
Borders Group Inc.	Com	099709107	328	13,700 Shs	Def	2	
Borders Group Inc Com	Com	099709107	2,393	100,100 Shs	Def	3	
Borders Group Inc	Com	099709107	288	12,044 Shs	Def	12	
Borg Warner Auto	Com	099724106	6,484	103,050 Shs	Def	3	
Borg Warner Inc	Com	099724106	27,519	437,370 Shs	Def	6	
Borg Warner Automotive Inc	Com	099724106	93	1,476 Shs	Def	12	
Borland Software Corporation	Com	099849101	4,931	379,030 Shs	Def	3	
Borland Software Corp	Com	099849101	10	800 Shs	Def	12	
Boron Lepore & Associates Inc	Com	10001P102	109	9,000 Shs	Def	12	
Boston Acoustics Inc	Com	100534106	544	51,500 Shs	Def	6	
Boston Acoustics Inc	Com	100534106	13	1,225 Shs	Def	12	
Boston Communications Group	Com	100582105	13	1,520 Shs	Def	12	
Boston Edison Co 4.25% Pfd	Pfd	100599208	25	400 Shs	Def	12	
Boston Properties Inc.	Com	101121101	1,603	40,641 Shs	Def	2	
Boston Properties Inc	Com	101121101	365	9,250 Shs	Def	5	

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Boston Properties Inc.	Com	101121101	832	21,000	Shs	Def	9
Boston Properties Inc	Com	101121101	107	2,700	Shs	Def	12
Boston Scientific Corp.	Com	101137107	1,325	52,800	Shs	Def	2
Boston Scientific Corp	Com	101137107	977	38,958	Shs	Def	5
Boston Scientific Corp	Com	101137107	3,042	121,250	Shs	Def	6
Boston Scientific Corp	Com	101137107	2,544	101,400	Shs	Def	12
Bostonfed Bancorp Inc	Com	101178101	1,477	58,500	Shs	Def	6
Bostonfed Bancorp Inc	Com	101178101	11	450	Shs	Def	12
Bottomline Technologies (De)	Com	101388106	7	800	Shs	Def	12
Boulder Total Return Fund Inc	Cl End Fd	101541100	22	1,300	Shs	Def	12
Bowater Inc	Com	102183100	3,952	79,625	Shs	Def	6
Bowater Inc	Com	102183100	1,525	30,615	Shs	Def	12
Bowl America Inc-Cl A	Com	102565108	60	4,975	Shs	Def	12
Bowne & Co Inc	Com	103043105	18	1,300	Shs	Def	12
Boyds Collection Ltd	Com	103354106	5,531	844,500	Shs	Def	6
Boykin Lodging Co Com	Com	103430104	4,762	522,900	Shs	Def	6
Boykin Lodging Co	Com	103430104	26	2,800	Shs	Def	12
Bradley Pharmaceuticals Inc	Com	104576103	43	4,000	Shs	Def	12
Brady W H Co.	Com	104674106	4	100	Shs	Def	7
***Braintech Inc New	Com	105022107	10	64,000	Shs	Def	12
Brandywine Realty Tr Sbi New	Com	105368203	4	154	Shs	Def	6
Brandywine Realty Trust-Sbi	Com	105368203	3,134	131,128	Shs	Def	12
Brascan Corp Ltd Vtg	Com	10549P606	690	31,750	Shs	Def	6
***Brascan Corp	Com	10549P606	46	2,125	Shs	Def	12
Brasil Telecom Part Sa Adr	ADR	105530109	3,888	97,439	Shs	Def	3
Brass Eagle Inc	Com	10553F106	578	120,500	Shs	Def	6
Brazil Fund Inc	Cl End Fd	105759104	25	1,500	Shs	Def	12
Bridgford Foods Corp	Com	108763103	4	400	Shs	Def	12
Briggs & Stratton Cor	Com	109043109	8,708	190,344	Shs	Def	6
Briggs & Stratton Corp	Com	109043109	89	1,940	Shs	Def	12
Brightpoint Inc	Com	109473108	757	831,700	Shs	Def	6
Brightpoint Inc	Com	109473108	4	4,800	Shs	Def	12
Brillance China Automotive Hldg	Com	10949Q105	9	500	Shs	Def	3
Brinker International Inc	Com	109641100	280	8,642	Shs	Def	12
Brinker Intl Inc Com	Com	109641100	1,303	40,200	Shs	Def	3
Bristol-Myers Squibb	Com	110122108	2,733	67,496	Shs	Def	1
Bristol-Myers Squibb Co.	Com	110122108	9,313	230,009	Shs	Def	2
Bristol Myers	Com	110122108	1,040	25,682	Shs	Def	4
Bristol Myers Squibb Co	Com	110122108	1,423	35,150	Shs	Def	5
Bristol Myers Squibb Co	Com	110122108	16,285	402,195	Shs	Def	6
Bristol-Myers Squibb Co.	Com	110122108	616	15,220	Shs	Def	7
Bristol-Myers Squibb Co.	Com	110122108	23	575	Shs	Def	8
Bristol-Myers Squibb Co.	Com	110122108	2,969	73,486	Shs	Def	9
Bristol-Myers Squibb Co.	Com	110122108	11,864	293,000	Shs	Def	10
Bristol Myers Squibb Co	Com	110122108	895	22,097	Shs	Def	11
Bristol Myers Squibb Co	Com	110122108	26,455	653,370	Shs	Def	12
Bristol-Myers Squibb	Com	110122108	7,826	121,300	Shs	Def	15
Bristol Myers Squibb	Com	110122108	107	2,700	Shs	Def	
Bristol Myers Squibb Co Com	Com	110122108	20,837	514,628	Shs	Def	3
Britesmile Inc	Com	110415106	3	600	Shs	Def	12
British Awys (110419306)	Com	110419306	32	900	Shs	Def	6
Britton & Koontz Capital Corp	Com	111091104	3	200	Shs	Def	12
Broadband Holdrs Tr	Com	11130P104	82	6,400	Shs	Def	12
Broadcom Corp	Com	111320107	456	12,715	Shs	Def	12
Broadvision Inc	Com	111412102	50	28,913	Shs	Def	12
Broadwing Communications Inc	Com	11161P205	40	100	Shs	Def	12
Broadwing Inc	Com	111620100	10,259	1,467,605	Shs	Def	2
Broadwing Inc	Com	111620100	2,442	349,335	Shs	Def	5
Broadwing Inc	Com	111620100	10,465	1,497,100	Shs	Def	8
Broadwing Inc.	Com	111620100	6	900	Shs	Def	9
Broadwing Inc	Com	111620100	62,211	8,900,000	Shs	Def	10
Broadwing Inc	Com	111620100	147	21,020	Shs	Def	11

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Broadwing Inc	Com	111620100	338	48,306 Shs	Def	12	
Broadwing Inc	Com	111620100	67,090	9,598,000 Shs	Def	14	9,5
Broadwing Inc	Pfd	111620407	3	100 Shs	Def	12	
Brocade Communications	Com	111621108	14	500 Shs	Def	2	
Brocade Comm Sys	Com	111621108	5	174 Shs	Def	6	
Brocade Communications Sys Inc	Com	111621108	225	8,324 Shs	Def	12	
Brookstone Inc	Com	114537103	2,013	125,800 Shs	Def	6	1
Brooktrout Inc	Com	114580103	1	200 Shs	Def	12	
Brown & Brown Inc	Com	115236101	113	3,610 Shs	Def	12	
Brown Forman Corp. Class	Com	115637100	56	771 Shs	Def	2	
Brown Forman Corp.	CL A	115637100	209	1,800 Shs	Def	15	
Brown Forman Corp. Cl B	Com	115637209	53	729 Shs	Def	2	
Brown Forman Corp-Cl B	Com	115637209	322	4,430 Shs	Def	12	
Tom Brown Inc New	Com	115660201	7	261 Shs	Def	12	
Brown Shoe Inc New	Com	115736100	5,964	306,500 Shs	Def	6	2
Brunswick Corp	Com	117043109	2,191	80,190 Shs	Def	6	
Brunswick Corp	Com	117043109	90	3,290 Shs	Def	12	
Brush Engineered Materials Inc	Com	117421107	5	400 Shs	Def	12	
Bryn Mawr Bank Corp	Com	117665109	70	2,188 Shs	Def	12	
Bsquare Corp	Com	11776U102	3	700 Shs	Def	12	
Buckeye Partners L P Unit	Com	118230101	24	600 Shs	Def	2	
Buckeye Partners Lp	Com	118230101	534	13,378 Shs	Def	12	
Buckeye Technologies Inc	Com	118255108	5,651	548,600 Shs	Def	6	5
Buckle Inc	Com	118440106	5,829	237,900 Shs	Def	6	2
Budget Group Inc-Cl A	Com	119003101	7	25,795 Shs	Def	12	
Building Matls Hldg Corp	Com	120113105	3,155	219,100 Shs	Def	6	2
Bull Run Corp-Ga	Com	120182100	2	1,500 Shs	Def	12	
Burlington Coat Factory	Com	121579106	14,647	760,900 Shs	Def	6	7
Burlington Northern Santa	Com	12189T104	827	27,393 Shs	Def	2	
Burlington Northern Santa Fe C	Com	12189T104	1,514	50,174 Shs	Def	5	
Burlington Northn Santa	Com	12189T104	29,708	984,350 Shs	Def	6	9
Burlington Northern Santa Fe	Com	12189T104	475	15,748 Shs	Def	12	
Burlington Resources	Com	122014103	199	4,974 Shs	Def	2	
Burlington Resources	Com	122014103	228	5,700 Shs	Def	5	
Burlington Res Inc	Com	122014103	7	182 Shs	Def	6	
Burlington Resources Inc	Com	122014103	1,024	25,539 Shs	Def	12	
Bush Inds Inc	Com	123164105	2,263	177,500 Shs	Def	6	1
Butler Mfg Co Del	Com	123655102	2,658	99,000 Shs	Def	6	
Butler Manufacturing Co	Com	123655102	9	350 Shs	Def	12	
C&D Technologies Inc	Com	124661109	8,374	398,400 Shs	Def	6	3
C & F Financial Corp	Com	12466Q104	22	1,000 Shs	Def	12	
***Cae Inc	Com	124765108	5	668 Shs	Def	12	
Cbl & Associates Pptys Inc	Com	124830100	1,517	42,900 Shs	Def	3	
Cbl & Associates Properties	Com	124830100	14	400 Shs	Def	12	
Cbrl Group Inc.	Com	12489V106	6	200 Shs	Def	2	
Cbrl Group Inc	Com	12489V106	1,909	67,060 Shs	Def	3	
Cbrl Group Inc	Com	12489V106	2,367	83,135 Shs	Def	6	
Cbrl Group Inc	Com	12489V106	186	6,535 Shs	Def	12	
Ccbt Finl Cos Inc	Com	12500Q102	2,257	84,218 Shs	Def	6	
C-Cor.Net	Com	125010108	25	1,400 Shs	Def	4	
C D I Corp	Com	125071100	824	35,900 Shs	Def	6	
Cdi Corp	Com	125071100	277	12,089 Shs	Def	12	
Cdw Computer Centers Inc	Com	125129106	10	200 Shs	Def	12	
Cec Entertainment Inc	Com	125137109	10	225 Shs	Def	12	
Ce Franklin Ltd	Com	125151100	201	74,500 Shs	Def		
***Chc Helicopter Corp	Com	12541C203	5	300 Shs	Def	12	
Ch Energy Group Inc	Com	12541M102	503	10,608 Shs	Def	12	
Cigna Corp.	Com	125509109	456	4,500 Shs	Def	2	
Cigna Corp Com	Com	125509109	580	5,717 Shs	Def	5	
Cigna Corp	Com	125509109	10,145	98,890 Shs	Def	6	
Cigna Corp	Com	125509109	223	2,200 Shs	Def	11	
Cigna Corp	Com	125509109	1,064	10,493 Shs	Def	12	

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Cigna Corp.	Com	125509109	81	500 Shs	Def	15
Cigna High Income Shares-Sbi	Cl End Fd	12551D109	68	19,700 Shs	Def	12
Cim High Yield Securities-Sbi	Cl End Fd	125527101	4	1,000 Shs	Def	12
Cleco Corp Hldgs New	Com	12561W105	1,719	71,934 Shs	Def	12
Cleco Corp New	Pfd	12561W204	5	97 Shs	Def	12
Clc Healthcare Inc	Com	12562J103	1	431 Shs	Def	12
Cmgi Inc.	Com	125750109	2	1,200 Shs	Def	2
Cmgi Inc	Com	125750109	29	21,202 Shs	Def	12
Cms Energy Corp.	Com	125896100	33	1,450 Shs	Def	2
Cms Energy Corp	Com	125896100	8	340 Shs	Def	6
Cms Energy Corp	Com	125896100	148	6,561 Shs	Def	12
Cms Energy	Com	125896100	21,050	930,000 Shs	Def	13
Cms Energy Corp	Pfd	125896308	15	500 Shs	Def	12
Cpi Corp	Com	125902106	1,045	63,500 Shs	Def	6
Cpb Inc	Com	125903104	550	16,000 Shs	Def	6
Css Inds Inc	Com	125906107	98	3,000 Shs	Def	6
Cnb Bancorp Inc-N Y	Com	125915108	18	550 Shs	Def	12
Cpi Aerostructures Inc	Com	125919308	7	4,533 Shs	Def	12
Cnl Income Fund Xi Ltd	Com	125928101	22	2,000 Shs	Def	12
Cnl Income Fund Ii Ltd	Com	125928200	3	6 Shs	Def	12
Cnl Income Fund Xii Ltd	Com	125928705	5	500 Shs	Def	12
Cnl Income Fund Xv Ltd	Com	125928812	3	300 Shs	Def	12
Cnl Income Fund Iv Ltd	Com	125928838	7	20 Shs	Def	12
Cnl Income Fund Iii Ltd	Com	125928879	36	93 Shs	Def	12
Cnl Income Fund Xiv Ltd	Com	125928887	5	500 Shs	Def	12
Ctb Intl Corp	Com	125960104	1,494	98,600 Shs	Def	6
Csk Auto Corp	Com	125965103	4,552	481,700 Shs	Def	6
Cna Financial Corp	Com	126117100	91	3,050 Shs	Def	12
Cnb Holdings Inc-Ga	Com	12612F101	2	200 Shs	Def	12
Cnf Transn Inc Com	Com	12612W104	23,740	727,736 Shs	Def	6
Cnf Inc	Com	12612W104	349	10,592 Shs	Def	12
Cnooc Ltd	Com	126132109	484	19,500 Shs	Def	6
Cnet Networks, Inc.	Com	12613R104	1,033	188,500 Shs	Def	8
Cnet Networks	Com	12613R104	5	950 Shs	Def	9
Cnet Networks, Inc.	Com	12613R104	30,301	5,529,400 Shs	Def	10
Cnet Networks Inc	Com	12613R104	59	10,786 Shs	Def	12
Cpac Inc	Com	126145101	541	87,100 Shs	Def	6
Cpl Capital I-8% Cum Quarterly	Pfd	12615P205	22	875 Shs	Def	12
Csg Sys Intl Inc Com	Com	126349109	4,678	169,185 Shs	Def	6
Csg Systems International Inc	Com	126349109	32	1,115 Shs	Def	12
C S P Inc	Com	126389105	4	933 Shs	Def	12
C S X Corp.	Com	126408103	1,110	29,114 Shs	Def	2
Csx Corp Com	Com	126408103	554	14,531 Shs	Def	5
Csx Corp	Com	126408103	11,530	302,550 Shs	Def	6
Csx Corp	Com	126408103	4,571	119,936 Shs	Def	12
Ctc Communications Group Inc	Com	126419100	2	750 Shs	Def	12
Ct Communications Inc	Com	126426402	30	2,000 Shs	Def	12
Ct Holdings Inc	Com	12643Y103	1	5,300 Shs	Def	12
Cts Corporation	Com	126501105	2	100 Shs	Def	2
Cts Corp	Com	126501105	1	80 Shs	Def	12
Cuno Inc	Com	126583103	1	20 Shs	Def	12
Cvf Technologies Corp	Com	12660F102	2	14,000 Shs	Def	12
Cvs Corp.	Com	126650100	2,411	70,233 Shs	Def	1
Cvs Corp.	Com	126650100	1,649	48,037 Shs	Def	2
Cvs Corp Com	Com	126650100	5,964	173,735 Shs	Def	5
Cvs Corp	Com	126650100	36	1,038 Shs	Def	6
Cvs Corp.	Com	126650100	35	1,025 Shs	Def	7
Cvs Corp	Com	126650100	1,290	37,400 Shs	Def	9
Cvs Corp	Com	126650100	3,588	104,503 Shs	Def	12
Cvs Corp.	Com	126650100	5,771	105,500 Shs	Def	15
Cable & Wireless Pub Ltd Plc	ADR	126830207	10	1,050 Shs	Def	2
Cabelvision Systems-Hy Grp-A	CL A	12686C109	5	150 Shs	Def	4

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Cablevision Systems Corp-Cl A	Com	12686C109	663	19,502	Shs	Def	12	
Cablevision Sys Corp	Com	12686C844	30	1,229	Shs	Def	12	
Rainbow Media Group	Com	12686C844	9,381	380,120	Shs	Def	3	3
Cable Design Technologies	Com	126924109	10	750	Shs	Def	2	
Cable Design Technologies	Com	126924109	216	16,169	Shs	Def	12	
Cacheflow Inc	Com	126946102	1	1,000	Shs	Def	12	
Cabot Corp	Com	127055101	354	9,600	Shs	Def	5	
Cabot Corp	Com	127055101	157	4,250	Shs	Def	12	
Cabot Corp Com	Com	127055101	23,415	635,410	Shs	Def	3	6
Cabot Oil & Gas Corp	Com	127097103	223	9,000	Shs	Def	2	
Cabot Oil & Gas Corp A	Com	127097103	11,186	451,774	Shs	Def	6	4
Cabot Microelectronics Corp	Com	12709P103	38	562	Shs	Def	12	
Caci International Inc-Cl A	Com	127190304	200	5,700	Shs	Def	12	
Caci Intl Inc -Cl A	Com	127190304	3,774	107,500	Shs	Def	3	1
Cadbury Schweppes Delaware	Pfd	127207207	70	2,780	Shs	Def	12	
Cadbury Schweppes P L C	ADR	127209302	1,283	46,250	Shs	Def	2	
Cadbury Schweppes P L	Com	127209302	6,743	239,873	Shs	Def	6	2
Cadence Design Systems Inc	Com	127387108	263	11,630	Shs	Def	12	
Cadence Design Systems Inc	Com	127387108	113	5,000	Shs	Def		
Cadence Design Systems Inc	Com	127387108	12,689	561,200	Shs	Def	3	5
Cadmus Communications Co	Com	127587103	528	44,200	Shs	Def	6	
Cal Dive International Inc	Com	127914109	12	500	Shs	Def	12	
Calcasieu Real Estate & Oil Co	Com	128685203	8	1,684	Shs	Def	12	
Calgon Carbon Corp	Com	129603106	7	800	Shs	Def	12	
California First Ntnl Ba	Com	130222102	584	51,700	Shs	Def	6	
California Micro Devices Corp	Com	130439102	1	300	Shs	Def	12	
California Pizza Kitchen Inc	Com	13054D109	79	3,150	Shs	Def	12	
California Water Service Group	Com	130788102	190	7,433	Shs	Def	12	
Callaway Golf Co	Com	131193104	203	10,550	Shs	Def	12	
Callon Pete Co Del	Com	13123X102	5,002	633,288	Shs	Def	6	6
Calpine Corp.	Com	131347106	38	3,000	Shs	Def	2	
Calpine Corporation	Com	131347106	218	17,200	Shs	Def	5	
Calpine Corp Com	Com	131347106	33,605	2,642,170	Shs	Def	6	2,4
Calpine Corp.	Com	131347106	1,979	155,800	Shs	Def	8	
Calpine Corp.	Com	131347106	7	550	Shs	Def	9	
Calpine Corp.	Com	131347106	58,420	4,600,000	Shs	Def	10	4,6
Calpine Corp	Com	131347106	2,685	211,428	Shs	Def	12	
Calpine Corporation	Com	131347106	160	7,900	Shs	Def	15	
Calpine Cap Tr Ii Pfd Conv	Pfd	13134E309	10	300	Shs	Def	12	
Cambridge Bancorp	Com	132152109	6	66	Shs	Def	12	
Camco Finl Corp	Com	132618109	2	122	Shs	Def	2	
Camco Finl Corp	Com	132618109	1,358	101,700	Shs	Def	6	
Camden Natl Corp	Com	133034108	1,050	44,700	Shs	Def	6	
Camden National Corp	Com	133034108	306	13,000	Shs	Def	12	
Camden Property Trust	Com	133131102	2,238	57,350	Shs	Def	9	
Camden Property Trust-Sbi	Com	133131102	4,301	109,946	Shs	Def	12	
***Cameco Corp	Pfd	13321L306	13	500	Shs	Def	12	
Caminus Corp	Com	133766105	3	120	Shs	Def	3	
Campbell Soup Co	Com	134429109	3	100	Shs	Def	6	
Campbell Soup Co	Com	134429109	228	8,510	Shs	Def	12	
Campbell Strategic Allocation	Com	134441104	19	10	Shs	Def	12	
***Canada Life Financial Corp	Com	135113108	23	906	Shs	Def	12	
***Canada Southern Petroleum	Com	135231108	2	400	Shs	Def	12	
***Canadian 88 Energy Corp	Com	13566G509	6	4,000	Shs	Def	12	
Canadian National Railroad	Com	136375102	50	1,000	Shs	Def	2	
***Canadian National Railway	Com	136375102	399	7,985	Shs	Def	12	
Canadian National Railway Co	Com	136375102	23,976	479,900	Shs	Def	3	4
***Canadian Pacific Railway	Com	13645T100	28	1,287	Shs	Def	12	
Candela Corp	Com	136907102	652	119,600	Shs	Def	6	1
Cannondale Corp	Com	137798104	4	900	Shs	Def	12	
Canon Inc. - Spon Adr	ADR	138006309	1,173	31,575	Shs	Def	2	
Canon Inc Adr	Com	138006309	2,200	59,850	Shs	Def	6	

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Canyon Resources Corp	Com	138869300	4	2,500	Shs	Def	12	
Capactive Deionization Tech	Com	139161103	7	20,000	Shs	Def	5	
Capital Automotive Reit-Sbi	Com	139733109	46	2,000	Shs	Def	12	
Capital Corp Of The West	Com	140065103	413	21,735	Shs	Def	6	
Capital Crossing Bk	Com	140071101	1,658	74,700	Shs	Def	6	
Capital Crossing Bank	Com	140071101	11	500	Shs	Def	12	
Capital One Financial Corp.	Com	14040H105	77	1,200	Shs	Def	2	
Capital One Financial Inc	Com	14040H105	268	4,200	Shs	Def	5	
Capital One Financial Corp	Com	14040H105	1,246	19,522	Shs	Def	11	
Capital One Financial Corp	Com	14040H105	5,708	89,401	Shs	Def	12	
Capitol Bancorp Ltd	Com	14056D105	1,902	115,700	Shs	Def	6	1
Capstone Turbine Corp	Com	14067D102	111	34,021	Shs	Def	12	
Capstead Mtg Corp	Com	14067E506	40	2,060	Shs	Def	12	
Captaris Inc	Com	14071N104	5	1,500	Shs	Def	12	
Caraco Pharmaceutical	Com	14075T107	7	2,000	Shs	Def	12	
Caraustar Industries Inc	Com	140909102	19	1,800	Shs	Def	12	
Cardiac Science Inc New	Com	141410209	374	124,615	Shs	Def	12	
Cardinal Financial Corp	Com	14149F109	2	500	Shs	Def	12	
Cardinal Health Inc.	Com	14149Y108	1,945	27,443	Shs	Def	2	
Cardinal Health	Com	14149Y108	61	863	Shs	Def	4	
Cardinal Health Inc Com	Com	14149Y108	220	3,100	Shs	Def	5	
Cardinal Health Inc	Com	14149Y108	8	117	Shs	Def	6	
Cardinal Health Inc.	Com	14149Y108	72	1,012	Shs	Def	7	
Cardinal Health Inc	Com	14149Y108	251	3,544	Shs	Def	11	
Cardinal Health Inc	Com	14149Y108	3,817	53,840	Shs	Def	12	
Cardinal Health Inc.	Com	14149Y108	4,019	56,700	Shs	Def	3	
Cardiodynamics International	Com	141597104	4	1,000	Shs	Def	12	
Cardiogenesis Corp	Com	14159W109	1	1,000	Shs	Def	12	
Career Education Corp	Com	141665109	380	9,605	Shs	Def	12	
Careadvantage Inc New	Com	14166N209	33	166,667	Shs	Def	12	
Restricted Carecentric	Com	14166Y106	7	9,300	Shs	Def	6	
Caremark Rx, Inc.	Com	141705103	3,845	197,200	Shs	Def	8	
Caremark Rx, Inc.	Com	141705103	115,050	5,900,000	Shs	Def	10	5,9
Caremark Rx Inc	Com	141705103	666	34,151	Shs	Def	12	
Carlisle Companies Inc	Com	142339100	9	200	Shs	Def	12	
Carnegie International Corp	Com	143500106	1	27,000	Shs	Def	12	
Carnival Corp.	Com	143658102	1,012	31,000	Shs	Def	1	
Carnival Corp.	Com	143658102	13	400	Shs	Def	2	
Carnival	Com	143658102	15	450	Shs	Def	4	
Carnival Corporation	Com	143658102	1,753	53,700	Shs	Def	5	
Carnival Cruise Line	Com	143658102	16,260	499,542	Shs	Def	6	4
***Carnival Corp-Cl A	Com	143658102	7,133	218,455	Shs	Def	12	
Carnival Corp.	Com	143658102	104	2,000	Shs	Def	15	
Carriage Svcs Inc	Com	143905107	1,567	310,200	Shs	Def	6	2
Carolina Power & Light Co	Pfd	144141306	60	825	Shs	Def	12	
Carpenter Technology Corp	Com	144285103	132	4,550	Shs	Def	12	
Carramerica Realty Corp	Com	144418100	3,033	96,568	Shs	Def	12	
Carramerica Realty Corp	Pfd	144418209	358	14,370	Shs	Def	12	
Carramerica Realty Corp-Dep	Pfd	144418407	318	12,952	Shs	Def	12	
Carramerica Realty Corp-Dep	Pfd	144418506	5	200	Shs	Def	12	
Carreker Corporation	Com	144433109	22	2,500	Shs	Def	12	
Carrier Access Corp.	Com	144460102	1	425	Shs	Def	2	
Carrizo Oil & Co Inc	Com	144577103	547	98,500	Shs	Def	6	
Carrollton Bancorp-Md	Com	145282109	46	3,700	Shs	Def	12	
Cascade Bancorp	Com	147154108	2,551	138,250	Shs	Def	7	1
Cascade Corp Com	Com	147195101	8,422	594,398	Shs	Def	6	5
Cash America International Inc	Com	14754D100	2	250	Shs	Def	12	
Cass Information Sys Inc	Com	14808P109	136	5,400	Shs	Def	6	
A M Castle & Co	Com	148411101	7	667	Shs	Def	12	
Castle Convertible Fund Inc	Cl End Fd	148443104	11	450	Shs	Def	12	
Catalina Marketing	Com	148867104	40	1,100	Shs	Def	2	
Catalina Marketing Corporation	Com	148867104	22	590	Shs	Def	7	

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Catalina Marketing Corp	Com	148867104	29	800 Shs	Def	12	
Catapult Communications Corp	Com	149016107	148	5,880 Shs	Def	12	
Catapult Communications Corp	Com	149016107	1,483	58,765 Shs	Def	3	
Caterpillar Inc.	Com	149123101	102	1,800 Shs	Def	2	
Caterpillar Inc	Com	149123101	16,400	288,480 Shs	Def	6	2
Caterpillar Inc.	Com	149123101	515	9,050 Shs	Def	9	
Caterpillar Inc	Com	149123101	2,232	39,255 Shs	Def	12	
Caterpillar Inc.	Com	149123101	4,801	53,000 Shs	Def	15	
Cato Corp New	Com	149205106	7,996	358,900 Shs	Def	6	3
Cedar Fair, L.P. Dep Rec	Com	150185106	54	2,267 Shs	Def	2	
Cedar Fair, L.P. Dep Rec	Com	150185106	279	11,718 Shs	Def	12	
Cell Genesys, Inc.	Com	150921104	1,719	101,400 Shs	Def	8	
Cell Genesys, Inc.	Com	150921104	35,595	2,100,000 Shs	Def	10	2,1
Cell Genesys Inc	Com	150921104	10,076	594,442 Shs	Def	12	
Cellstar Corp	Com	150925204	10	2,898 Shs	Def	12	
Cell Therapeutics Inc New	Com	150934107	6	250 Shs	Def	12	
Celestica Inc Sub Vtg Shs	Com	15101Q108	3	83 Shs	Def	6	
***Celestica Inc	Com	15101Q108	92	2,550 Shs	Def	12	
Celestica Inc	Com	15101Q108	225	6,200 Shs	Def	3	
Celgene Corp	Com	151020104	24	960 Shs	Def	12	
Cell Pathways Inc - New	Com	15114R101	1	284 Shs	Def	12	
Celsion Corp	Com	15117N107	8	11,000 Shs	Def	12	
Cemex Sa Adr Wts Exp 12/21	ADR	151290863	169	41,229 Shs	Def	3	
Cemex Sa Spon Adr 5 Ord	ADR	151290889	11,701	396,098 Shs	Def	3	3
Cendant Corp.	Com	151313103	30	1,586 Shs	Def	2	
Cendant	Com	151313103	8,123	423,080 Shs	Def	4	4
Cendant Corp Com	Com	151313103	351	18,297 Shs	Def	5	
Cendant Corp	Com	151313103	4,181	217,780 Shs	Def	6	2
Cendant Corp	Com	151313103	337	17,540 Shs	Def	11	
Cendant Corp	Com	151313103	3,637	189,445 Shs	Def	12	
Cendant Corp.	Com	151313103	61	2,000 Shs	Def	15	
Cendant	Com	151313103	247	12,900 Shs	Def		
Centennial Bancorp	Com	15133T104	1,233	154,567 Shs	Def	6	1
Centene Corp	Com	15135B101	218	9,500 Shs	Def	3	
Center Tr Inc	Com	151845104	1	180 Shs	Def	12	
Centerpoint Properties Corp.	Com	151895109	54	1,000 Shs	Def	2	
Centerpoint Properties Trust	Com	151895109	14	250 Shs	Def	12	
Centerpoint Properties Trust	Pfd	151895208	30	1,200 Shs	Def	12	
Centex Corp	Com	152312104	918	17,680 Shs	Def	12	
Centillum Communications Inc	Com	152319109	2	200 Shs	Def	12	
Centex Construction Prod	Com	15231R109	7,320	184,000 Shs	Def	6	1
Centex Construction Products	Com	15231R109	12	300 Shs	Def	12	
Centra Software Inc Com	Com	15234X103	4	750 Shs	Def	12	
Central European Distr Corp	Com	153435102	1	100 Shs	Def	12	
Central European Eq Fd Inc	Com	153436100	2	166 Shs	Def	6	
***Central Fund Of Canada Ltd	Com	153501101	139	35,600 Shs	Def	12	
Central Garden & Pet Co	Com	153527106	2,354	223,800 Shs	Def	6	2
Central Illinois Light Co	Pfd	153645205	58	860 Shs	Def	12	
Central Parking Corp	Com	154785109	117	5,085 Shs	Def	12	
Central Parking Fin Tr 5.25%	Pfd	154787303	68	4,100 Shs	Def	12	
Central Securities Corp	Com	155123102	82	3,200 Shs	Def	12	
Central Vermont Pub Svc	Com	155771108	21	1,200 Shs	Def	2	
Century Alum Co Com	Com	156431108	8,365	523,832 Shs	Def	6	5
Century Bancorp Inc	Com	156432106	109	4,700 Shs	Def	6	
Century Business Services Inc	Com	156490104	3	1,000 Shs	Def	12	
Century Properties Fund Xvi	Com	156665606	1	20 Shs	Def	12	
Centurytel Inc	Com	156700106	5,679	167,027 Shs	Def	6	1
Centurytel Inc	Com	156700106	3,080	90,600 Shs	Def	12	
Centurytel Inc	Com	156700106	307	9,200 Shs	Def		
Centurytel Inc	Com	156700106	3,176	93,400 Shs	Def	3	
Cephalon Inc	Com	156708109	6	100 Shs	Def	12	
Ceres Group Inc	Com	156772105	2,040	448,300 Shs	Def	6	4

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Ceridian Corporation	Com	156779100	11	500 Shs	Def	2	
Ceridian Corp New	Com	156779100	78	3,538 Shs	Def	6	
Ceridian Corporation	Com	156779100	2,132	96,700 Shs	Def	8	
Ceridian Corporation	Com	156779100	66,150	3,000,000 Shs	Def	10	3,0
Ceridian Corp	Com	156779100	397	18,012 Shs	Def	12	
Ceridian Corp.	Com	156779100	119	3,400 Shs	Def	15	
Ceridian Corporation	Com	156779100	4,642	210,500 Shs	Def	3	1
Cerner Corp.	Com	156782104	191	4,000 Shs	Def	2	
Cerner Corp	Com	156782104	57	1,190 Shs	Def	12	
Certegy Inc.	Com	156880106	2,235	56,300 Shs	Def	1	
Certegy Inc	Com	156880106	692	17,426 Shs	Def	12	
Cerus Corporation	Com	157085101	13	250 Shs	Def	2	
Cerus Corp	Com	157085101	32	600 Shs	Def	12	
Chadmoore Wireless Group Inc	Com	157259102	11	25,000 Shs	Def	12	
Chalone Wine Group Ltd	Com	157639105	7	717 Shs	Def	12	
Champion Enterprises Inc	Com	158496109	3	400 Shs	Def	12	
Champion Enterprises Inc	Com	158496109	53	6,600 Shs	Def	3	
Championship Auto Racing	Com	158711101	2	150 Shs	Def	12	
Channell Coml Corp	Com	159186105	556	100,300 Shs	Def	6	
Charles & Colvard Ltd	Com	159765106	9	2,000 Shs	Def	12	
Charles River Associates	Com	159852102	151	10,000 Shs	Def	6	
Charles River Laboratories	Com	159864107	8,961	289,050 Shs	Def	3	2
Charter One Financial Inc.	Com	160903100	14,380	460,601 Shs	Def	2	4
Charter One	Com	160903100	12,238	391,982 Shs	Def	4	3
Charter One Finl Inc	Com	160903100	3,447	110,429 Shs	Def	5	
Charter One Fincl	Com	160903100	24	771 Shs	Def	6	
Charter One Financial Inc	Com	160903100	372	11,922 Shs	Def	11	
Charter One Financial Inc	Com	160903100	2,213	70,872 Shs	Def	12	
Charter Municipal Mortgage	Com	160908109	1,004	63,600 Shs	Def	12	
Charter Comm Class A	Com	16117M107	6	500 Shs	Def	6	
Charter Communications Inc Del	Com	16117M107	416	36,843 Shs	Def	12	
Chartwell Divid & Income Fd	Com	16139P104	60	5,235 Shs	Def	12	
Chase Capital V-7.03% Capital	Pfd	161479209	10	392 Shs	Def	12	
Chase Capital Vii 7% Cap Secs	Pfd	16147M200	26	1,034 Shs	Def	12	
Chase Capital Iv-7.34% Capital	Pfd	16147N208	40	1,600 Shs	Def	12	
Chase Capital Viii 8.25%	Pfd	16147R209	63	2,300 Shs	Def	12	
Chase Inds Inc	Com	161568100	2,466	219,200 Shs	Def	6	2
Chateau Communities Inc.	Com	161726104	17,790	619,212 Shs	Def	2	6
Chateau Communities Inc	Com	161726104	263	9,170 Shs	Def	12	
Chattem Inc	Com	162456107	305	13,000 Shs	Def	6	
Checkers Drive-In Restaurants	Com	162809305	1	83 Shs	Def	12	
Checkfree Corp New	Com	162813109	3	180 Shs	Def	6	
Checkfree Corp	Com	162813109	325	21,190 Shs	Def	12	
Checkpoint Systems Inc	Com	162825103	1,294	81,155 Shs	Def	12	
Checkpoint Sys Inc	Com Nasd IndCom	162825103	6,962	436,510 Shs	Def	3	4
Cheesecake Factory Inc	Com	163072101	654	17,728 Shs	Def	12	
Chemed Corp.	Com	163596109	20	540 Shs	Def	2	
Chemed Corp	Com	163596109	15	400 Shs	Def	12	
Chemical Financial Corp	Com	163731102	508	16,959 Shs	Def	12	
Cheniere Energy Inc	Com	16411R208	1	625 Shs	Def	12	
Cherokee Inc Del New	Com	16444H102	1,483	98,100 Shs	Def	6	
Chesapeake Corp	Com	165159104	574	21,137 Shs	Def	12	
Chesapeake Corp	Com	165159104	1,290	47,500 Shs	Def	3	
Chesapeake Energy Corp	Com	165167107	23,382	3,020,900 Shs	Def	6	2,9
Chesapeake Energy Corp	Com	165167107	644	83,260 Shs	Def	12	
Chesapeake Financial Shares	Com	16517A109	9	432 Shs	Def	12	
Cheung Kong Hong Kong	ADR	166744201	523	58,488 Shs	Def	2	
Chevrontexaco Corp.	Com	166764100	2,022	22,403 Shs	Def	1	
Chevrontexaco Corp	Com	166764100	24,597	272,487 Shs	Def	2	2
Chevron Texaco	Com	166764100	15	165 Shs	Def	4	
Chevrontexaco Corp	Com	166764100	7,991	88,520 Shs	Def	5	
Chevrontexaco Corp	Com	166764100	23,636	261,838 Shs	Def	6	2

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Chevrontexaco Corp	Com	166764100	1,940	21,496	Shs	Def	7
Chevrontexaco Corp.	Com	166764100	3,002	33,469	Shs	Def	9
Chevrontexaco Corp	Com	166764100	1,092	12,092	Shs	Def	11
Chevrontexaco Corp	Com	166764100	20,496	227,052	Shs	Def	12
Chevrontexaco Corp.	Com	166764100	627	4,359	Shs	Def	15
Chevrontexaco Corporation	Com	166764100	36,319	402,333	Shs	Def	3
Chevy Chase Savings Bank fsb	Pfd	166784207	16	600	Shs	Def	12
Chevy Chase Preferred Capital	Pfd	16678M207	182	3,240	Shs	Def	12
Chicago Rivet & Mach Co	Com	168088102	123	4,300	Shs	Def	6
Chico'S Fas Inc.	Com	168615102	51	1,500	Shs	Def	2
Chicos Fas Inc	Com	168615102	144	4,275	Shs	Def	12
Chile Fund Inc	Cl End Fd	168834109	3	391	Shs	Def	12
Chiles Offshore Inc	Com	16888M104	3,125	135,850	Shs	Def	7
Childrens Place Retail Stores	Com	168905107	182	5,500	Shs	Def	3
Childrens Place Retail Stores	Com	168905107	94	2,850	Shs	Def	12
China Mobile Hk Ltd - Sp Adr	ADR	16941M109	3,708	240,000	Shs	Def	3
China Unicom -Adr	ADR	16945R104	4,224	440,000	Shs	Def	3
Chippac Inc	Com	169657103	115	11,700	Shs	Def	3
Chippac Inc Cl A	Com	169657103	106	10,800	Shs	Def	5
Choice Hotels Intl Inc.	Com	169905106	33	1,350	Shs	Def	2
Choice Hotels Intl Inc	Com	169905106	198	8,205	Shs	Def	3
Choice Hotels International	Com	169905106	81	3,364	Shs	Def	12
Wts Chiquita Brands Intl Inc	Wts	170032114	36	6,353	Shs	Def	12
Chiquita Brands \$3.75 Ser B	PFD	170032502	11	1,300	Shs	Def	2
Chiquita Brands International	Pfd	170032502	29	3,400	Shs	Def	12
Chiquita Brands Intl New	Com	170032809	2	124	Shs	Def	2
Chiquita Brands Intl Inc	Com	170032809	11	692	Shs	Def	12
Chiron Corp.Del	Com	170040109	1	16	Shs	Def	2
Chiron Corp Com Nasd Indl	Com	170040109	2,786	60,700	Shs	Def	3
Chiron	Com	170040109	31	675	Shs	Def	4
Chiron Corp	Com	170040109	308	6,702	Shs	Def	12
Chittenden Corp	Com	170228100	12	400	Shs	Def	12
Choicecare Inc.	Com	170383103	2	208	Shs	Def	2
Choicepoint Inc	Com	170388102	104	1,810	Shs	Def	12
Chordiant Software Inc Com	Com	170404107	1	180	Shs	Def	12
Christopher & Banks Corp	Com	171046105	5	150	Shs	Def	12
Chromcraft Revington Inc	Com	171117104	1,947	152,700	Shs	Def	6
Chromavision Medical Systems	Com	17111P104	42	8,640	Shs	Def	12
Chubb Corp.	Com	171232101	651	8,900	Shs	Def	1
Chubb Corp.	Com	171232101	2,825	38,651	Shs	Def	2
Chubb	Com	171232101	19	260	Shs	Def	4
Chubb Corp Com	Com	171232101	709	9,695	Shs	Def	5
Chubb Corp	Com	171232101	780	10,638	Shs	Def	6
Chubb Corp.	Com	171232101	146	2,000	Shs	Def	7
Chubb Corp.	Com	171232101	146	2,000	Shs	Def	9
Chubb Corp	Com	171232101	2,921	39,960	Shs	Def	12
Church & Dwight Co Inc	Com	171340102	177	6,000	Shs	Def	12
Churchill Downs Inc	Com	171484108	4	100	Shs	Def	12
Ciber Inc Com	Com	17163B102	671	73,300	Shs	Def	3
Ciber Inc	Com	17163B102	213	23,262	Shs	Def	12
Ciena Corp	Com	171779101	156	17,285	Shs	Def	6
Ciena Corp	Com	171779101	465	51,617	Shs	Def	12
Cima Labs Inc	Com	171796105	13	475	Shs	Def	12
Cigna Investment Securities	Cl End Fd	17179X106	29	1,775	Shs	Def	12
Cincinnati Financial Corp.	Com	172062101	19,947	456,860	Shs	Def	2
Cincinnati Finl Corp	Com	172062101	3	80	Shs	Def	6
Cincinnati Financial Corp	Com	172062101	326	7,459	Shs	Def	11
Cincinnati Financial Corp	Com	172062101	2,228	51,027	Shs	Def	12
Cincinnati Gas & Elec	PFD	172070831	5	200	Shs	Def	2
Cincinnati Gas & Electric Co	Com	172070831	5	200	Shs	Def	12
Cinergy Corp.	Com	172474108	1,474	41,226	Shs	Def	2
Cinergy Corp	Com	172474108	27,946	781,700	Shs	Def	3

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Cinergy Corporation	Com	172474108	5	141 Shs	Def	6	
Cinergy Corp	Com	172474108	1,418	39,671 Shs	Def	12	
Cinergy Corp	Com	172474108	5,337	150,000 Shs	Def	13	1
Cinergy Corp	Pfd	172474207	23	400 Shs	Def	12	
Circuit City Stores Inc.	Com	172737108	9,922	550,000 Shs	Def	10	5
Circuit City Stores Inc	Com	172737108	7,041	390,314 Shs	Def	12	
Circuit City Stores Inc.	Com	172737108	361	20,000 Shs	Def		
Circuit City Stores Inc	Com	172737306	4,207	162,700 Shs	Def	12	
Circor Intl Inc	Com	17273K109	3	150 Shs	Def	2	
Cirrus Logic	Com	172755100	17	895 Shs	Def	4	
Cirrus Logic Inc	Com	172755100	17	915 Shs	Def	12	
Cisco Systems	Com	17275R102	33,534	1,980,756 Shs	Def	1	4
Cisco Systems Inc.	Com	17275R102	6,684	394,822 Shs	Def	2	3
Cisco Systems	Com	17275R102	26,427	1,560,978 Shs	Def	3	1,5
Cisco Systems	Com	17275R102	10,551	623,225 Shs	Def	4	6
Cisco Systems Inc	Com	17275R102	337	19,901 Shs	Def	5	
Cisco Sys Inc	Com	17275R102	8	464 Shs	Def	6	
Cisco Systems Inc.	Com	17275R102	4,035	238,308 Shs	Def	7	2
Cisco Systems Inc.	Com	17275R102	495	28,274 Shs	Def	9	
Cisco Systems Inc	Com	17275R102	512	30,218 Shs	Def	11	
Cisco Systems Inc	Com	17275R102	18,486	1,091,924 Shs	Def	12	
Cisco Systems Inc.	Com	17275R102	6,369	241,060 Shs	Def	15	2
Cisco Systems Plc	Com	17275R102	467	28,560 Shs	Def		
Cintas Corp.	Com	172908105	28,883	579,289 Shs	Def	2	5
Cintas Corp	Com	172908105	238	4,770 Shs	Def	11	
Cintas Corp	Com	172908105	326	6,531 Shs	Def	12	
Citigroup	Com	172967101	5,562	112,314 Shs	Def	1	
Citigroup Inc.	Com	172967101	24,004	484,731 Shs	Def	2	4
Citigroup Inc	Com	172967101	53,477	1,079,907 Shs	Def	3	1,0
Citigroup	Com	172967101	46	919 Shs	Def	4	
Citigroup Inc	Com	172967101	9,170	185,182 Shs	Def	5	1
Citigroup Inc	Com	172967101	28,244	570,350 Shs	Def	6	5
Citigroup Inc.	Com	172967101	4,959	100,143 Shs	Def	7	1
Citigroup Inc.	Com	172967101	243,237	4,911,893 Shs	Def	8	
Citigroup Inc	Com	172967101	6,858	138,680 Shs	Def	9	
Citigroup Inc.	Com	172967101	452,378	9,135,256 Shs	Def	10	9,1
Citigroup Inc	Com	172967101	3,384	68,339 Shs	Def	11	
Citigroup Inc	Com	172967101	56,452	1,139,977 Shs	Def	12	
Citigroup Inc.	Com	172967101	13,466	173,442 Shs	Def	15	1
Citigroup Inc	Com	172967101	470	9,400 Shs	Def		
Citigroup Inc-Dep Shs-Repstg	Pfd	172967507	15	325 Shs	Def	12	
Citicorp Capital Trust Iii	Pfd	17303U200	9	350 Shs	Def	12	
Citigroup Capital Iv Trust	Pfd	17305J203	56	2,300 Shs	Def	12	
Citigroup Cap Vi 6.875% Tr Pfd	Pfd	17305L208	27	1,100 Shs	Def	12	
Citigroup Capital V 7%	Pfd	17306K209	75	3,067 Shs	Def	12	
Citigroup Capital Vii	Pfd	17306N203	455	18,350 Shs	Def	12	
Citigroup Capital V111	PFD	17306R204	531	21,750 Shs	Def	7	
Citigroup Capital Viii	Pfd	17306R204	37	1,500 Shs	Def	12	
Citizens Bkg Corp.	Com	174420109	40	1,236 Shs	Def	2	
Citizens Bkg Corp Mich	Com	174420109	448	13,800 Shs	Def	6	
Citizens Banking Corp	Com	174420109	12	384 Shs	Def	12	
Citizens Communications	Com	17453B101	214	19,885 Shs	Def	2	
Citizens Communications	Com	17453B101	6	590 Shs	Def	6	
Citizens Communications Co	Com	17453B101	569	52,905 Shs	Def	12	
Citizens Financial Corp-Elkins	Com	17461K101	105	3,500 Shs	Def	12	
Citizens National Bank Of	Com	176000107	43	325 Shs	Def	12	
Citrix Systems Inc.	Com	177376100	43	2,500 Shs	Def	2	
Citrix Systems Inc	Com	177376100	122	7,032 Shs	Def	12	
City Holding Co	Com	177835105	95	6,220 Shs	Def	12	
City Investing Co Liq Tr	Com	177900107	1	500 Shs	Def	2	
City Investing Liquidating	Com	177900107	1	588 Shs	Def	12	
City National Corp.	Com	178566105	1,758	33,425 Shs	Def	7	

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City National Corp	Com	178566105	46	880 Shs	Def	12
Claire's Stores Inc (Fla)	Com	179584107	25	1,300 Shs	Def	12
Clarcor Inc.	Com	179895107	40	1,248 Shs	Def	2
Clarcor Inc	Com	179895107	1,081	33,766 Shs	Def	12
Clare Inc	Com	18002R100	2	500 Shs	Def	12
Clark (Dick) Productions Inc	Com	181512104	3	200 Shs	Def	12
Clarus Corp.	Com	182707109	8	2,200 Shs	Def	2
Clarus Corp Del	Com	182707109	2	400 Shs	Def	12
Clayton Homes Inc.	Com	184190106	183	10,900 Shs	Def	2
Clayton Homes Inc	Com	184190106	16,690	1,000,778 Shs	Def	6
Clayton Homes Inc	Com	184190106	112	6,657 Shs	Def	12
Clean Harbors Inc	Com	184496107	47	4,000 Shs	Def	3
Clear Channel	Com	184502102	14	277 Shs	Def	2
Clear Channel Communications	ComCom	184502102	165	3,200 Shs	Def	3
Clear Channel Communication	Com	184502102	17	325 Shs	Def	6
Clear Channel Communications	Com	184502102	347	6,758 Shs	Def	12
Clear Channel Communictions	Com	184502102	25	300 Shs	Def	15
Clearone Communications Inc	Com	185060100	16	1,000 Shs	Def	12
Cleveland Cliffs Inc	Com	185896107	40	1,800 Shs	Def	12
Cleveland Elec Illum Co-\$7.40	Pfd	186108205	10	100 Shs	Def	12
Cleveland Elec Illum Co-Adj	Pfd	186108502	10	100 Shs	Def	12
Clorox Co.	Com	189054109	76	1,750 Shs	Def	2
Clorox Company	Com	189054109	9	200 Shs	Def	4
Clorox Co Com	Com	189054109	275	6,300 Shs	Def	5
Clorox Co De	Com	189054109	7	165 Shs	Def	6
Clorox Co.	Com	189054109	426	9,806 Shs	Def	9
Clorox Co	Com	189054109	1,718	39,382 Shs	Def	12
Closure Medical Corp	Com	189093107	24	1,200 Shs	Def	12
***Clublink Corp	Com	18947K202	2	500 Shs	Def	12
Coach Inc	Com	189754104	34	667 Shs	Def	12
Coachmen Industries Inc	Com	189873102	3	200 Shs	Def	12
Rts Coast Federal Litigation	Rts	19034Q110	1	2,700 Shs	Def	12
Coastal Banc Ssb-Pfd Ser A	Pfd	190415208	5	200 Shs	Def	12
Coastal Bancorp Inc	Com	19041P105	2,740	79,200 Shs	Def	6
Coastal Bancorp Inc	Pfd	19041P303	111	4,450 Shs	Def	12
Coastal Finance I-8.375%	Pfd	190463208	88	3,500 Shs	Def	12
Cobalt Corp.	Com	19074W100	521	58,200 Shs	Def	
Cobiz Inc	Com	190897108	1,918	119,500 Shs	Def	7
Cobra Electrs Corp	Com	191042100	776	102,900 Shs	Def	6
Coca Cola Bottling Co Cons	Com	191098102	15	300 Shs	Def	12
Coca Cola Co.	Com	191216100	1,933	36,980 Shs	Def	1
Coca Cola Co.	Com	191216100	10,572	202,290 Shs	Def	2
Coca Cola Co Com	Com	191216100	39,557	756,933 Shs	Def	3
Coca Cola	Com	191216100	1,187	22,720 Shs	Def	4
Coca Cola Co Com	Com	191216100	1,257	24,053 Shs	Def	5
-Cola Co	Com	191216100	2	32 Shs	Def	6
Coca Cola Co.	Com	191216100	225	4,300 Shs	Def	7
Coca Cola Co.	Com	191216100	309	5,902 Shs	Def	9
Coca Cola Co	Com	191216100	739	14,145 Shs	Def	11
Coca Cola Co	Com	191216100	23,984	458,939 Shs	Def	12
Coca Cola Co.	Com	191216100	3,820	45,870 Shs	Def	15
Coca Cola Company	Com	191216100	185	3,550 Shs	Def	
Coca Cola Enterprises In	Com	191219104	3	150 Shs	Def	6
Coca Cola Enterprises Inc	Com	191219104	543	28,927 Shs	Def	12
Coddle Creek Financial Corp	Com	191891100	9	300 Shs	Def	12
Coeur D Alene Mines Corp	Com	192108108	22	15,000 Shs	Def	
Cogent Communications Group	Com	19239V104	6	2,000 Shs	Def	12
Cognex Corp	Com	192422103	12	400 Shs	Def	12
Cognitronics Corp	Com	192432102	252	70,100 Shs	Def	6
***Cognos Inc	Com	19244C109	8	300 Shs	Def	12
Coherent Inc	Com	192479103	45	1,325 Shs	Def	12
Cohen & Steers Quality Income	Com	19247L106	806	53,600 Shs	Def	12

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Cohen & Steers Total Return	Cl End Fd19247R103	395	26,497 Shs	Def	12
Cohen & Steers Advantage	Com 19247W102	1,599	103,564 Shs	Def	12
Cohu Inc	Com 192576106	13	450 Shs	Def	12
Coinstar Inc	Com 19259P300	17	500 Shs	Def	2
Coinstar Inc	Com 19259P300	71	2,100 Shs	Def	12
Cold Metal Products Inc	Com 192861102	1	1,000 Shs	Def	12
Cole National Corp New-Cl A	Com 193290103	17	900 Shs	Def	12
Cole Kenneth Prodtns Inc	Com 193294105	2,928	145,900 Shs	Def	6
Colgate-Palmolive Co.	Com 194162103	21,736	380,325 Shs	Def	1
Colgate-Palmolive Co.	Com 194162103	6,733	117,821 Shs	Def	2
Colgate Palmolive Co Com	Com 194162103	12,168	212,908 Shs	Def	3
Colgate Palmolive	Com 194162103	59	1,036 Shs	Def	4
Colgate Palmolive Co Com	Com 194162103	460	8,050 Shs	Def	5
Colgate-Palmolive Co.	Com 194162103	8,441	147,700 Shs	Def	7
Colgate Palmolive Co	Com 194162103	1,676	29,318 Shs	Def	11
Colgate Palmolive Co	Com 194162103	6,382	111,667 Shs	Def	12
Colgate Palmolive	Com 194162103	118	1,300 Shs	Def	15
Collagenex Pharmaceuticals Inc	Com 19419B100	6	500 Shs	Def	12
Collins Inds Inc	Com 194858106	303	75,800 Shs	Def	6
Colonial Bancgroup Inc	Com 195493309	3,714	248,930 Shs	Def	6
Colonial Bancgroup Inc	Com 195493309	42	2,800 Shs	Def	12
Colonial Cap Trust Iii	Pfd 19560P205	125	5,000 Shs	Def	12
Colonial High Income Municipal	Cl End Fd195743109	38	5,897 Shs	Def	12
Colonial Intermarket Income	Cl End Fd195762109	48	5,700 Shs	Def	12
Colonial Intermediate High	Cl End Fd195763107	100	27,500 Shs	Def	12
Colonial Investment Grade	Cl End Fd195768106	56	5,600 Shs	Def	12
Colonial Municipal Income	Cl End Fd195799101	26	4,696 Shs	Def	12
Colonial Properties Trust	Com 195872106	131	3,800 Shs	Def	3
Colonial Properties T	Com 195872106	2,507	72,712 Shs	Def	6
Colonial Properties Trust	Com 195872106	337	9,800 Shs	Def	9
Colonial Properties Trust	Com 195872106	656	19,040 Shs	Def	12
Colonial Properties Trust	Pfd 195872205	112	4,482 Shs	Def	12
Colonial Properties Tr 9.25%	Pfd 195872304	116	4,500 Shs	Def	12
Colorado Medtech Inc	Com 19652U104	1	250 Shs	Def	12
Columbia Bancorp	Com 197227101	1,997	114,100 Shs	Def	7
Columbia Bancorp-Md	Com 197227101	1,293	73,870 Shs	Def	12
Columbia Bancorp Ore	Com 197231103	112	10,000 Shs	Def	6
Columbia Bkg Sys Inc	Com 197236102	1,510	113,500 Shs	Def	6
Columbia Laboratories Inc	Com 197779101	29	5,850 Shs	Def	12
Columbus Mckinnon Corp N	Com 199333105	1,233	96,300 Shs	Def	6
Columbus Southern Power Co	Com 199575812	61	2,400 Shs	Def	12
Comfort Sys Usa Inc	Com 199908104	1,122	271,700 Shs	Def	6
Comfort Systems Usa Inc	Com 199908104	46	11,100 Shs	Def	12
Comcast Corp. Class A	Com 200300101	77	2,300 Shs	Def	2
Comcast Corp-Cl A	Com 200300101	263	7,875 Shs	Def	12
Comcast Corp. Cl A Spl	CL A 200300200	509	16,000 Shs	Def	1
Comcast Corp. Class A	Com 200300200	182	5,724 Shs	Def	2
Comcast Corp Special Cl A	Com 200300200	3,605	113,350 Shs	Def	3
Comcast Corp Special Cl A	CL A 200300200	23	730 Shs	Def	4
Comcast Spl A	Com 200300200	3	114 Shs	Def	6
Comcast Corp. Class A Special	Com 200300200	2,875	90,415 Shs	Def	7
Comcast Corp-Special Cl A	Com 200300200	6,651	209,148 Shs	Def	12
Comcast Corp.	CL A 200300200	106	2,100 Shs	Def	15
Comed Financing I-8.48% Trust	Pfd 20033V209	345	13,775 Shs	Def	12
Comerica Inc.	Com 200340107	154	2,458 Shs	Def	2
Comerica Inc	Com 200340107	4,564	72,950 Shs	Def	6
Comerica Inc.	Com 200340107	751	12,000 Shs	Def	7
Comerica Inc	Com 200340107	164	2,623 Shs	Def	12
Comerica Cp Tr I	Pfd 20034Y202	167	6,750 Shs	Def	12
Commerce Bancshares Inc.	Com 200525103	6,244	141,214 Shs	Def	7
Commerce Bancshares Inc	Com 200525103	33	750 Shs	Def	12
Commerce Group Inc Mass	Com 200641108	25,612	661,800 Shs	Def	6

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Commerce Group Inc-Mass	Com	200641108	6	150 Shs	Def	12	
Commerce One Inc	Com	200693109	68	43,342 Shs	Def	12	
Commercefist Bancorp Inc	Com	200845105	23	2,500 Shs	Def	12	
Commercial Federal Corporation	CoComasd	201647104	14,477	538,180 Shs	Def	3	4
Commercial Federal Co	Com	201647104	21,326	792,807 Shs	Def	6	7
Commercial Federal Corp	Com	201647104	4	150 Shs	Def	12	
Commercial Metals Co	Com	201723103	9,870	235,000 Shs	Def	6	2
Commercial Net Lease	Com	202218103	8	600 Shs	Def	2	
Commercial Net Lease Realty	Com	202218103	2,183	156,340 Shs	Def	12	
Commercial Net Lease Rlty Inc	Pfd	202218111	185	7,537 Shs	Def	12	
Commonwealth Federal Savings B	CL B	20268X102	26	1,038 Shs	Def	4	
Commonwealth Bancorp Inc	Com	20268X102	94	3,800 Shs	Def	6	
Commonwealth Tel	Com	203349105	13,979	365,461 Shs	Def	4	3
Commonwealth Telephone	Com	203349105	1,668	43,595 Shs	Def	12	
Commonwealth Telephone	Com	203349105	241	6,300 Shs	Def	3	
Commonwealth Telephone	Com	203349204	22	512 Shs	Def	4	
Commscope Inc	Com	203372107	1,089	62,565 Shs	Def	12	
Communication Intelligence	Com	20338K106	8	7,350 Shs	Def	12	
Community Bank Of Northern	Com	203566104	18	1,614 Shs	Def	12	
Community Bk Sys Inc	Com	203607106	12,771	424,380 Shs	Def	6	4
Community Banks Inc	Com	203628102	20	716 Shs	Def	12	
Community Capital Corp-S.C.	Com	20363C102	6	500 Shs	Def	12	
Community First	Com	20366D107	14	1,250 Shs	Def	12	
Community Investors Bancorp	Com	203719109	351	33,750 Shs	Def	12	
Compare Generiks Inc	Com	203904107	1	1,925 Shs	Def	12	
Community Tr Bancorp Inc	Com	204149108	2,056	80,200 Shs	Def	6	
Companahia Vale Do Rio Doce	ADR	204412100	55	2,000 Shs	Def		
Cia Vale Do Rio Doce-Adr Wi	ADR	204412209	4,656	170,000 Shs	Def	3	1
Comp Paranaense Energ	ADR	20441B407	8,986	1,152,000 Shs	Def	3	1,1
Compaq Computer Corp.	Com	204493100	26	2,472 Shs	Def	2	
Compaq Computer Corp Com	Com	204493100	428	40,950 Shs	Def	5	
Compaq Computer Corp	Com	204493100	2,444	233,900 Shs	Def	6	2
Compaq Computer Corp.	Com	204493100	339	32,580 Shs	Def	9	
Compaq Computer Corp	Com	204493100	3,951	378,065 Shs	Def	12	
Compaq Computer Corp.	Com	204493100	243	19,800 Shs	Def	15	
Compaq Computer Corp Com	Com	204493100	4,916	470,400 Shs	Def	3	4
Compass Bancshares Inc	Com	20449H109	8	270 Shs	Def	6	
Compass Bancshares Inc	Com	20449H109	1,489	48,248 Shs	Def	12	
Compass Capital Iii 7.35%	Pfd	20450A209	119	4,750 Shs	Def	12	
Complete Business Solutions	Com	20452F107	38	5,000 Shs	Def		
Compucom Sys Inc	Com	204780100	1,827	565,500 Shs	Def	6	5
Compucom Systems Inc	Com	204780100	1	300 Shs	Def	12	
Compucredit Corp	Com	20478N100	3,239	566,190 Shs	Def	6	5
Computer Associates Intl Inc	Com	204912109	819	37,437 Shs	Def	4	
Computer Assoc Intl I	Com	204912109	22,525	1,029,836 Shs	Def	6	9
Computer Associates Intl Inc	Com	204912109	8	350 Shs	Def	7	
Computer Associates Intl Inc	Com	204912109	3,835	175,213 Shs	Def	12	
Computer Associates Intl Inc.	Com	204912109	35	1,000 Shs	Def	15	
Computer Assoc Intl Inc Com	Com	204912109	5,907	269,836 Shs	Def	3	2
Computer Network Technology	Com	204925101	1	100 Shs	Def	12	
Computer Sciences Corp.	Com	205363104	27,678	545,372 Shs	Def	1	1
Computer Sciences Corp	Com	205363104	310	6,100 Shs	Def	5	
Computer Sciences Cp	Com	205363104	5	93 Shs	Def	6	
Computer Sciences Corp	Com	205363104	1,123	22,127 Shs	Def	12	
Computer Sciences Corp.	Com	205363104	5,257	65,000 Shs	Def	15	
Computone Corp New	Com	20562D208	91	125,922 Shs	Def	12	
Compuware Corp	Com	205638109	264	20,450 Shs	Def	12	
Compuware Corp.	Com	205638109	144	7,000 Shs	Def	15	
Compuware Corp	Com	205638109	35,925	2,782,700 Shs	Def	3	2,6
Comp International Inc	Com	20563P101	1,183	95,000 Shs	Def	6	
Comstock Res Inc	Com	205768203	3,177	415,800 Shs	Def	6	4
Comstock Resources Inc New	Com	205768203	8	1,000 Shs	Def	12	

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Comverse Technology Inc	Com	205862402	5	380 Shs	Def	6	
Comverse Technology Inc.	Com	205862402	58,795	4,640,528 Shs	Def	8	
Comverse Technology Inc.	Com	205862402	106,934	8,439,900 Shs	Def	10	8,4
Comverse Technology Inc New	Com	205862402	1,379	108,828 Shs	Def	12	
Comverse Technology Inc.	Com	205862402	24	1,200 Shs	Def	15	
Conagra Inc.	Com	205887102	334	13,793 Shs	Def	2	
Conagra Foods Inc	Com	205887102	1,206	49,725 Shs	Def	5	
Conagra Inc	Com	205887102	7,850	322,486 Shs	Def	6	2
Conagra Inc.	Com	205887102	146	6,000 Shs	Def	7	
Conagra Inc.	Com	205887102	905	37,385 Shs	Def	9	
Conagra Foods Inc	Com	205887102	2,153	88,796 Shs	Def	12	
Conagra Inc.	Com	205887102	4,100	106,100 Shs	Def	15	1
Conagra Capital Lc-Adj Rate	Pfd	20588V307	72	3,400 Shs	Def	12	
Concord Camera Corp	Com	206156101	9	1,000 Shs	Def	12	
Concord Efs Inc.	Com	206197105	7	200 Shs	Def	2	
Concord Efs Inc.	Com	206197105	14,335	431,125 Shs	Def	7	4
Concord Efs Inc	Com	206197105	803	24,141 Shs	Def	12	
Concorde Career Colleges Inc	Com	20651H201	23	3,000 Shs	Def	12	
Concur Technologies Inc	Com	206708109	3	1,000 Shs	Def	12	
Concurrent Computer Corp New	Com	206710204	1	100 Shs	Def	12	
Conectiv Inc.	Com	206829103	44	1,750 Shs	Def	2	
Conectiv Inc	Com	206829103	265	10,628 Shs	Def	12	
Conectiv Inc.- Cl A	Com	206829202	6	275 Shs	Def	2	
Conectiv Inc-Cl A	Com	206829202	13	586 Shs	Def	12	
Conestoga Enterprises Inc	Com	207015108	18	600 Shs	Def	12	
Conexant Systems Inc.	Com	207142100	15	1,224 Shs	Def	2	
Conexant Sys Inc Com	Com	207142100	169	14,000 Shs	Def	5	
Conexant Systems Inc	Com	207142100	212	17,633 Shs	Def	12	
Conmed Corp	Com	207410101	2,265	90,605 Shs	Def	3	
Connecticut Light & Power Co	Pfd	207597303	49	1,900 Shs	Def	12	
Connecticut Light & Power Co	Pfd	207597501	37	1,400 Shs	Def	12	
Connecticut Light & Power Co	Pfd	207597600	37	1,300 Shs	Def	12	
Connecticut Light & Power Co	Pfd	207597709	12	291 Shs	Def	12	
Connecticut Water Service Inc	Com	207797101	12	450 Shs	Def	12	
Conoco Inc	Com	208251405	318	10,784 Shs	Def	9	
Conoco Inc	Com	208251504	93	3,180 Shs	Def	2	
Conoco	Com	208251504	12	400 Shs	Def	4	
Conoco Inc	Com	208251504	672	23,035 Shs	Def	5	
Conoco Inc Com	Com	208251504	27,758	950,094 Shs	Def	6	9
Conoco Inc	Com	208251504	754	25,840 Shs	Def	12	
Conolog Corp	Com	208254706	2	3,600 Shs	Def	12	
Conseco	Com	208464107	6	1,600 Shs	Def	4	
Conseco Co Inc	Com	208464107	65	17,876 Shs	Def	5	
Conseco Inc	Com	208464107	91	25,000 Shs	Def	11	
Conseco Inc	Com	208464107	121	33,476 Shs	Def	12	
Conseco Inc.	Com	208464107	54,300	15,000,000 Shs	Def	14	15,0
Conseco Financing Trust Vii	Pfd	20846D206	76	8,400 Shs	Def	12	
Conseco Financing Tr I-9.16%	Pfd	20846F201	3	400 Shs	Def	12	
Conseco Fin Tr Vi 9.00%	Pfd	20846M206	17	2,000 Shs	Def	12	
Conseco Strategic Income Fd	Cl End Fd	20847A102	53	5,883 Shs	Def	12	
Conseco Financing Trust V	Pfd	20847D205	5	600 Shs	Def	12	
Consol Energy Inc	Com	20854P109	24	900 Shs	Def	12	
Consolidated Capital Instl	Com	208924100	92	218 Shs	Def	12	
Consolidated Capital Instl	Com	208924209	5	479 Shs	Def	12	
Consolidated Edison Co N Y	PFD	209111301	15	200 Shs	Def	2	
Consolidated Edison Co Of Ny	Pfd	209111707	815	10,730 Shs	Def	12	
Consolidated Edison Co Of Ny	Pfd	209111814	10	400 Shs	Def	12	
Consolidated Edison Co Of Ny	Pfd	209111830	13	534 Shs	Def	12	
Consolidated Edison Co Of Ny	Pfd	209111848	82	3,300 Shs	Def	12	
Consolidated Edison Inc.	Com	209115104	33	777 Shs	Def	2	
Consolidated Edison Inc Com	Com	209115104	1,004	23,950 Shs	Def	5	
Consolidated Edison Inc	Com	209115104	23	550 Shs	Def	6	

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Consolidated Edison Inc.	Com	209115104	534	12,750	Shs	Def	7	
Consolidated Edison Inc	Com	209115104	608	14,512	Shs	Def	12	
Consolidated Freightways Corp	Com	209232107	5	1,000	Shs	Def	12	
Consolidated Graphics In	Com	209341106	4,030	202,500	Shs	Def	6	1
Consolidated Graphics Inc-Tex	Com	209341106	10	500	Shs	Def	12	
Consolidated Graphics Inc Com	Com	209341106	175	8,800	Shs	Def	3	
Constellation Brands Inc	Com	21036P108	332	6,040	Shs	Def	12	
Constellation Energy Group	Com	210371100	23	750	Shs	Def	2	
Constellation Energy	Com	210371100	2,537	81,638	Shs	Def	6	
Constellation Energy Group	Com	210371100	154	4,950	Shs	Def	9	
Constellation Energy Group Inc	Com	210371100	6,940	224,970	Shs	Def	12	
Consumer Portfolio Services	Com	210502100	11	6,000	Shs	Def	12	
Consumers Energy Co-\$4.50 Cum	Pfd	210518304	60	1,003	Shs	Def	12	
Consumers Energy Co Fins	PFD	21051Q205	5	200	Shs	Def	2	
Consumers Financial Corp	Pfd	210520300	30	8,950	Shs	Def	12	
Consumers Energy Co Financing	Pfd	21052A209	37	1,500	Shs	Def	12	
Continental Airlines Inc-Cl B	Com	210795308	38	1,330	Shs	Def	12	
Convera Corp	Com	211919105	5	1,500	Shs	Def	12	
Contour Energy Co	Com	21220C103	1	2,009	Shs	Def	12	
Convergys Corp	Com	212485106	29,630	1,002,022	Shs	Def	2	9
Convergys Corp	Com	212485106	231	7,820	Shs	Def	11	
Convergys Corp	Com	212485106	728	24,613	Shs	Def	12	
Cooper Cameron Corp Com	Com	216640102	383	7,500	Shs	Def	5	
Cooper Cos Inc Com New	Com	216648402	9	200	Shs	Def	12	
Cooper Cos Inc Com New	Com	216648402	2,699	56,940	Shs	Def	3	
Cooper Industries	Com	216669101	143	3,400	Shs	Def	2	
Cooper Industries Inc Com	Com	216669101	214	5,100	Shs	Def	5	
Cooper Inds Inc Com	Com	216669101	11,807	282,343	Shs	Def	6	2
Cooper Industries Inc	Com	216669101	1,094	26,075	Shs	Def	12	
Cooper Tire & Rubr Co	Com	216831107	19,593	905,000	Shs	Def	6	8
Cooper Tire & Rubber Co	Com	216831107	426	19,695	Shs	Def	12	
Cooperative Bankshares Inc	Com	216844100	7	600	Shs	Def	12	
Adolph Coors Co-Cl B	Com	217016104	3	50	Shs	Def	12	
Adolph Coors Co-Cl B	CL B	217016104	269	2,500	Shs	Def	15	
Adolph Coors Co-Cl B	Com	217016104	19,993	296,320	Shs	Def	3	2
Copart Inc	Com	217204106	33	1,849	Shs	Def	12	
Copper Mtn Networks Inc	Com	217510106	8	8,400	Shs	Def	12	
Copytele Inc	Com	217721109	2	4,500	Shs	Def	12	
Cordiant Communicatio	Com	218514206	5,951	843,849	Shs	Def	6	7
***Corel Corp	Com	21868Q109	11	7,955	Shs	Def	12	
Corinthian Colleges Inc	Com	218868107	104	2,050	Shs	Def	12	
Corixa Corp	Com	21887F100	22	3,502	Shs	Def	12	
Cornerstone Bancorp Inc.	Com	218925105	151	8,533	Shs	Def	9	
Corn Products International	Com	219023108	73	2,276	Shs	Def	2	
Corn Products International	Com	219023108	352	10,940	Shs	Def	12	
Cornell Companies Inc	Com	219141108	1,644	152,200	Shs	Def	6	1
Cornerstone Strategic Return	Com	21923Y105	1	133	Shs	Def	12	
Cornerstone Strategic Value Fd	Cl End Fd	21924B104	6	800	Shs	Def	12	
Corning, Inc.	Com	219350105	87	11,400	Shs	Def	1	
Corning Incorporated	Com	219350105	671	88,007	Shs	Def	2	
Corning Inc	Com	219350105	185	24,310	Shs	Def	5	
Corning Inc	Com	219350105	13,550	1,784,934	Shs	Def	6	1,6
Corning Incorporated	Com	219350105	37,386	4,906,361	Shs	Def	8	
Corning	Com	219350105	6	850	Shs	Def	9	
Corning Incorporated	Com	219350105	72,415	9,503,340	Shs	Def	10	9,5
Corning Inc	Com	219350105	4,548	596,798	Shs	Def	12	
Corning Inc.	Com	219350105	8	700	Shs	Def	15	
Corning Inc	Com	219350105	38	5,000	Shs	Def		
Corp Backed Tr Ctfs	Pfd	21988G601	25	1,000	Shs	Def	12	
Corporate Bkd Tr Ctfs Toys R	Com	21988G619	164	19,000	Shs	Def	12	
Cbtc Royal Caribbean Cruises	Pfd	21988G650	24	1,000	Shs	Def	12	
Corp Bkd Tr Ctfs Ser 2001-25	Pfd	21988G676	39	1,600	Shs	Def	12	

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Corporate Bkd Tr Ctfs	Pfd	21988G718	20	800 Shs	Def	12	
Corp Backed Tr Ctfs	Pfd	21988G742	38	1,600 Shs	Def	12	
Corp Backed Trust Ctfs	Pfd	21988G759	98	4,000 Shs	Def	12	
Corp Backed Trust Ctfs Wcom	Pfd	21988G775	39	1,900 Shs	Def	12	
Corp Backed Tr Ctfs	Pfd	21988G783	250	10,100 Shs	Def	12	
Corp Backed Tr Ctfs	Pfd	21988G809	13	500 Shs	Def	12	
Corp Backed Tr Ctfs	Pfd	21988G841	25	1,000 Shs	Def	12	
Corporate Executive Board Co	Com	21988R102	2	45 Shs	Def	12	
Corporate High Yield Fund Inc	Cl End Fd	219914108	9	1,023 Shs	Def	12	
Correctional Svcs Corp	Com	219921103	258	126,500 Shs	Def	6	1
Corporate Office Properties	Com	22002T108	891	67,980 Shs	Def	12	
Corporate Office Pptys Tr	Pfd	22002T207	47	1,790 Shs	Def	12	
Corporate Office Pptys Tr	Pfd	22002T306	215	8,150 Shs	Def	12	
Corporate Office Properties	Pfd	22002T405	34	1,300 Shs	Def	12	
Correctional Pptys Trust	Com	22025E104	81	4,300 Shs	Def	3	
Corrections Corp America	Com	22025Y407	2	164 Shs	Def	12	
Corrections Corp Of America	Com	22025Y407	411	31,600 Shs	Def	3	
Cortex Pharmaceuticals Inc	Com	220524300	13	5,000 Shs	Def	12	
Corp Backed Tr Ctfs	Pfd	22080Q208	49	2,000 Shs	Def	12	
Corts Trust For Afc Cap Trust	Pfd	22081N204	62	2,500 Shs	Def	12	
Corus Bankshares Inc	Com	220873103	21,515	452,044 Shs	Def	6	4
Corvis Corp	Com	221009103	22	17,560 Shs	Def	12	
Cost Plus Inc/California	Com	221485105	230	8,400 Shs	Def	5	
Costco Whsl Corp New	Com	22160K105	63	1,570 Shs	Def	2	
Costco Wholesale Corporation	Com	22160K105	1,870	46,950 Shs	Def	5	
Costco Wholesale Corp	Com	22160K105	16	407 Shs	Def	6	
Costco Whsl Corp New	Com	22160K105	4,573	114,850 Shs	Def	7	1
Costco Wholesale Corp-New	Com	22160K105	707	17,747 Shs	Def	12	
Costco Wholesale Corp.	Com	22160K105	73	1,150 Shs	Def	15	
Corporation Cott	Com	22163N106	1,282	67,878 Shs	Def	12	
Cott Corp.	Com	22163N106	69,598	3,684,400 Shs	Def	14	3,6
Cotton Sts Life Ins Co	Com	221774102	499	50,937 Shs	Def	6	
County First Bank La Plata Md	Com	22235A108	57	3,967 Shs	Def	12	
Countrywide Credit In	Com	222372104	17,652	394,450 Shs	Def	6	3
Countrywide Credit Industries	Com	222372104	671	15,000 Shs	Def	7	
Countrywide Credit Inds Inc	Com	222372104	388	8,660 Shs	Def	12	
Countrywide Credit Industries	Com	222372104	193	2,700 Shs	Def	15	
Countrywide Credit Ind	Com	222372104	26,465	591,400 Shs	Def	3	5
Courier Corp	Com	222660102	1,453	36,825 Shs	Def	6	
Courier Corp	Com	222660102	10	250 Shs	Def	12	
Covad Communications Group	Com	222814204	28	12,240 Shs	Def	12	
Covalent Group Inc	Com	222815102	3	600 Shs	Def	12	
Covance Inc	Com	222816100	33	1,625 Shs	Def	12	
Covance Inc	Com	222816100	71	3,500 Shs	Def	3	
Covansys Corp	Com	22281W103	509	67,880 Shs	Def	12	
Coventry Health Care Inc	Com	222862104	319	12,265 Shs	Def	12	
Coventry Health Care	Com	222862104	10,550	405,785 Shs	Def	3	3
Cox Communications Inc. Cl	Com	224044107	8	200 Shs	Def	2	
Cox Communications Inc. Cl A	Com	224044107	1,105	29,350 Shs	Def	7	
Cox Communications Inc New	Com	224044107	640	16,998 Shs	Def	12	
***Cp Ships Limited	Com	22409V102	8	643 Shs	Def	12	
Crane Co	Com	224399105	12,411	455,260 Shs	Def	6	4
Crane Co	Com	224399105	41	1,500 Shs	Def	12	
Crane Co Com	Com	224399105	6,247	228,500 Shs	Def	3	2
Credit Suisse Asset Mgmt	Cl End Fd	224916106	25	4,445 Shs	Def	12	
Credence Systems Corp	Com	225302108	48	2,200 Shs	Def	12	
Credit Accep Corp Mich	Com	225310101	162	15,000 Shs	Def	6	
Credit Acceptance Corp-Mich	Com	225310101	2	200 Shs	Def	12	
Credit Suisse Group - Spon	ADR	225401108	45	1,200 Shs	Def	2	
Credit Suisse Group A	Com	225401108	2,415	63,905 Shs	Def	6	
Cree Inc	Com	225447101	60	4,432 Shs	Def	12	
Credit Suisse High Yield Bd Fd	Cl End Fd	22544F103	23	4,000 Shs	Def	12	

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Crescent Real Estate Equities	Com	225756105	14	725 Shs	Def	12
Crestline Capital Corp	Com	226153104	15	458 Shs	Def	12
Criimi Mae Inc-10.875% Cum	Pfd	226603207	8	600 Shs	Def	12
Criimi Mae Inc	Pfd	226603405	1	195 Shs	Def	12
Criimi Mae Inc	Com	226603504	8	2,162 Shs	Def	12
Crompton Corporation	Com	227116100	240	19,400 Shs	Def	3
A T Cross Co-Cl A	Com	227478104	18	2,550 Shs	Def	12
Cross County Inc	Com	22748P105	297	11,000 Shs	Def	5
Cross Country Inc.	Com	22748P105	73	2,700 Shs	Def	
Cross Timbers Royalty Trust	Com	22757R109	19	1,000 Shs	Def	12
Crossmann Cmnty Inc	Com	22764E109	6,875	152,000 Shs	Def	6
Crossman Communities Inc	Com	22764E109	656	14,500 Shs	Def	3
Crosswalk.Com Inc	Com	227685104	1	800 Shs	Def	12
Crown American Realty Trust	Com	228186102	19	2,000 Shs	Def	12
Crown Amer Realty Trust	Com	228186102	2,432	249,720 Shs	Def	3
Crown Castle Intl Corp	Com	228227104	728	110,192 Shs	Def	12
Crown Castle Intl Corp	Pfd	228227401	27	1,350 Shs	Def	12
Crown Cork & Seal Co Inc.	Com	228255105	2	200 Shs	Def	2
Crown Cork & Seal Inc	Com	228255105	652	72,885 Shs	Def	6
Crown Cork & Seal Co Inc	Com	228255105	51	5,751 Shs	Def	12
Crown Media Hldgs Inc	Com	228411104	131	10,525 Shs	Def	12
Crown Pacific Partners Lp	Com	228439105	8	1,200 Shs	Def	12
Cryolife, Inc.	Com	228903100	42	2,000 Shs	Def	2
Cryolife Inc	Com	228903100	8	400 Shs	Def	12
Cryptologic Inc	Com	228906103	242	16,480 Shs	Def	3
***Crystallex International	Com	22942F101	30	15,000 Shs	Def	12
Cubic Corp	Com	229669106	7	100 Shs	Def	12
Cubist Pharmaceuticals Inc	Com	229678107	31	1,700 Shs	Def	12
Cullen Frost Bankers Inc.	Com	229899109	2,497	69,625 Shs	Def	7
Cullen Frost Bankers Inc	Com	229899109	927	25,853 Shs	Def	12
Cummins Inc	Com	231021106	4,419	93,560 Shs	Def	6
Cummins Inc	Com	231021106	697	14,750 Shs	Def	12
Curative Health Services Inc	Com	231264102	1	75 Shs	Def	12
Curative Health Svcs Inc Com	Com	231264102	307	28,800 Shs	Def	3
Curagen Corp	Com	23126R101	26	1,645 Shs	Def	12
Curon Medical Inc	Com	231292103	4	1,000 Shs	Def	12
Curtiss Wright Corp	Com	231561101	20	300 Shs	Def	6
Curtiss Wright Corp Com	Com	231561101	1,995	30,000 Shs	Def	3
Curtiss Wright Corp	Com	231561408	18	278 Shs	Def	12
Cyberguard Corp	Com	231910100	291	67,000 Shs	Def	12
Cutter & Buck Inc	Com	232217109	11	1,500 Shs	Def	12
Cybersource Corp Del	Com	23251J106	177	82,190 Shs	Def	12
Cyberonics Inc	Com	23251P102	8	500 Shs	Def	12
Cygnus Inc	Com	232560102	1	182 Shs	Def	12
Cypress Semiconductor	Com	232806109	23	1,000 Shs	Def	4
Cypress Semiconductor Corp	Com	232806109	131	5,691 Shs	Def	12
Cysive Inc	Com	23281T108	9	3,850 Shs	Def	12
Cytec Inds Inc	Com	232820100	20,577	678,350 Shs	Def	6
Cytec Industries Inc	Com	232820100	52	1,719 Shs	Def	12
Cytogen Corp	Com	232824102	21	9,910 Shs	Def	12
D & E Communications Inc	Com	232860106	2	100 Shs	Def	12
D & K Healthcare Resources Inc	Com	232861104	15	250 Shs	Def	12
Cytc Corp	Com	232946103	701	26,022 Shs	Def	12
Dbs Group Hldgs Ltd A	Com	23304Y100	296	9,300 Shs	Def	6
Dmc Stratex Networks Inc	Com	23322L106	3	500 Shs	Def	12
Dpl Inc.	Com	233293109	1,273	49,824 Shs	Def	2
Dpl Inc	Com	233293109	7	270 Shs	Def	6
Dpl Inc.	Com	233293109	1,543	61,088 Shs	Def	9
Dpl Inc	Com	233293109	404	15,796 Shs	Def	12
Dqe Capital Corp	Pfd	23329F201	138	5,550 Shs	Def	12
Dqe	Com	23329J104	358	16,803 Shs	Def	12
Dqe	Com	23329J104	4,253	200,000 Shs	Def	13

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D R Horton Inc.	Com	23331A109	38	1,000 Shs	Def	2
D R Horton Inc	Com	23331A109	624	16,557 Shs	Def	6
D R Horton Inc	Com	23331A109	51	1,344 Shs	Def	12
D R Horton Inc	Com	23331A109	3,144	83,400 Shs	Def	3
Dst Systems Inc.	Com	233326107	3,874	77,800 Shs	Def	7
Dst Systems Inc-Del	Com	233326107	869	17,440 Shs	Def	12
Dsp Group Inc	Com	23332B106	16	800 Shs	Def	12
Dte Energy Company	Com	233331107	183	4,015 Shs	Def	2
Dte Energy Co	Com	233331107	10,416	228,920 Shs	Def	6
Dte Energy Co	Com	233331107	205	4,499 Shs	Def	12
Dte Energy	Com	233331107	12,058	265,000 Shs	Def	13
Dte Energy Trust I 7.8% Trust	Pfd	23333Q201	49	2,000 Shs	Def	12
Dvi Inc	Com	233343102	3,917	212,900 Shs	Def	6
Daisytek Intl Corp	Com	234053106	1,674	105,200 Shs	Def	6
Daleen Technologies Inc	Com	23437N104	91	412,716 Shs	Def	12
Dana Corp	Com	235811106	7	310 Shs	Def	6
Dana Corp	Com	235811106	229	10,659 Shs	Def	12
Dana Corp Com	Com	235811106	82	3,800 Shs	Def	