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

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

FORM 13F

Form 13F COVER PAGE

Report for the Calendar Year or Quarter Ended: June 30, 2002

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

Institutional Investment Manager Filing this Report:

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

13F File Number: 28-1700

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

Person Signing this Report on Behalf of the Reporting Manager:

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

Signature, Date, and Place of Signing

Timothy C. Scheve August 13, 2002 Baltimore, MD

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

Report Type (Check only one.):

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

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

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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, Perigee Investment Counsel, Inc. and Western Asset Management Company, all of which are subsidiaries of Legg Mason, are included in this Form 13F report.

List of other managers reporting for this Manager:

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

FORM 13F SUMMARY PAGE

Report Summary:

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

List of Other Included Managers:

| No. | 13F File No. | Manager Name |
|-----|--------------|--|
| 1 | 28-3658 | Barrett Associates, Inc. |
| 2 | 28-1891 | Bartlett & Co. |
| 3 | 28-0377 | Batterymarch Financial Management, Inc. |
| 4 | 28-5034 | Berkshire Asset Management, Inc. |
| 5 | 28-6393 | Bingham Legg Advisers LLC |
| 6 | 28-2204 | Brandywine Asset Management, LLC |
| 7 | 28-1062 | Gray, Seifert & Co., Inc. |
| 8 | 28-1701 | Legg Mason Capital Management, Inc. |
| 9 | 28-6485 | Legg Mason Focus Capital, Inc. |
| 10 | 28-6395 | Legg Mason Funds Management, Inc. |
| 11 | 28-6397 | Legg Mason Trust, fsb |
| 12 | 28-5474 | Legg Mason Wood Walker, Incorporated |
| 13 | 28-6659 | LeggMason Investors Asset Managers, plc |
| 14 | 28-6399 | LMM, LLC |
| 15 | 28-7412 | Perigee Investment Counsel, Inc. |
| 16 | | Western Asset Management Company |

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

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

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

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

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

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

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| ALLIANCE BANCORP | COM | 01852Q109 | 95 | 6,820 SH | DEF 6 |
| ALLETE CAPITAL I | PFD | 01853P209 | 88 | 3,497 SH | DEF 12 |
| ALLIANCE CAP MGMT HLDG L P | COM | 01855A101 | 1,110 | 32,399 SH | DEF 12 |
| ALLIANCE GAMING CORP-NEW | COM | 01859P609 | 9 | 700 SH | DEF 12 |
| ALLIANCE GAMING CORP COM | COM | 01859P609 | 11,636 | 932,370 SH | DEF 3 |
| ALLIANCE NATL MUN INCOME | UNIT | 01864U106 | 152 | 11,116 SH | DEF 12 |
| ALLIANCE PHARMACEUTICAL CORP | COM | 018772309 | 2 | 1400 SH | DEF |
| ALLIANCE RESOURCE PARTNERS L P | COM | 01877R108 | 7 | 280 SH | DEF 12 |
| ALLIANCE WORLD DOLLAR | UNIT | 018796102 | 150 | 13,834 SH | DEF 12 |
| ALLIANCE WORLD DOLLAR | UNIT | 01879R106 | 172 | 18,000 SH | DEF 12 |
| ALLIANT ENERGY CORPORATION | COM | 018802108 | 11 | 444 SH | DEF 2 |
| ALLIANT ENERGY CORP | COM | 018802108 | 4,193 | 163,166 SH | DEF 12 |
| ALLIANT ENERGY CORP | COM | 018802108 | 5 | 170 SH | DEF 6 |
| ALLIANT TECHSYSTEM | COM | 018804104 | 2 | 33 SH | DEF 2 |
| ALLIANT TECHSYSTEMS INC | COM | 018804104 | 107 | 1,679 SH | DEF 12 |
| ALLIANT TECHSYSTEMS INC COM | COM | 018804104 | 163 | 2,550 SH | DEF 3 |
| ALLIED CAPITAL CORP NEW | COM | 01903Q108 | 206 | 9,088 SH | DEF 11 |
| ALLIED CAPITAL CORP NEW | COM | 01903Q108 | 2,400 | 105,957 SH | DEF 12 |
| ALLIED CAPITAL CP | COM | 01903Q108 | 2,050 | 90,500 SH | DEF 3 |
| ALLIANCE FINANCIAL CORP NY | COM | 019205103 | 14 | 550 SH | DEF 2 |
| ALLIED IRISH BANKS PLC | ADR | 019228402 | 483 | 18,315 SH | DEF 2 |
| ALLIED IRISH BANKS PLC | ADR | 019228402 | 5 | 200 SH | DEF 7 |
| ALLIED IRISH BKS PLC | COM | 019228402 | 1,076 | 40,815 SH | DEF 6 |
| ALLIED RESEARCH CORP | COM | 019483106 | 18 | 700 SH | DEF 12 |
| ALLIED RESH CORP | COM | 019483106 | 1,551 | 70,700 SH | DEF 6 |
| ALLIED WASTE INDUSTRIES INC | COM | 019589308 | 149 | 15,512 SH | DEF 12 |
| ALLIED WASTE INDS INC COM PAR\$.01 | COMW | 019589308 | 115 | 12,000 SH | DEF 3 |
| ALLMERICA FINANCIAL CORP | COM | 019754100 | 58 | 1,265 SH | DEF 12 |
| ALLMERICA FINL CORP | COM | 019754100 | 2 | 50 SH | DEF 6 |
| ALLOS THERAPEUTICS INC | COM | 019777101 | 9 | 1,000 SH | DEF 12 |
| ALLOU HLTH&BTY CARE | CL A | 019782101 | 711 | 89,600 SH | DEF 6 |
| ALLOU HEALTH & BEAUTY CARE INC | COM | 019782101 | 8 | 1,000 SH | DEF 12 |
| ALLOY INC | COM | 019855105 | 103 | 7,100 SH | DEF 12 |
| ALLOY INC | COM | 019855105 | 158 | 10,950 SH | DEF 3 |
| ALLMERICA SECURITIES TRUST | UNIT | 019921105 | 57 | 6,000 SH | DEF 12 |
| THE ALLSTATE CORP. | COM | 020002101 | 324 | 8,750 SH | DEF 2 |
| ALLSTATE CORP | COM | 020002101 | 5,065 | 136,975 SH | DEF 12 |
| ALLSTATE CORP | COM | 020002101 | 895 | 23,266 SH | DEF 6 |
| ALLSTATE CORP | COM | 020002101 | 5,510 | 149,000 SH | DEF 3 |
| ALLSTATE CORP-7.125% SR QTRLY | PFD | 020002200 | 8 | 300 SH | DEF 12 |
| ALLTEL CORP. | COM | 020039103 | 386 | 8,222 SH | DEF 2 |
| ALLTEL | COM | 020039103 | 11,064 | 235,399 SH | DEF 4 |
| ALLTEL CORP. | COM | 020039103 | 8,695 | 185,000 SH | DEF 10 |
| ALLTEL CORP | COM | 020039103 | 2,724 | 57,956 SH | DEF 12 |
| ALLTEL | COM | 020039103 | 219 | 4,800 SH | DEF |
| ALLTEL CORP COM | COM | 020039103 | 5,746 | 122,250 SH | DEF 3 |
| ALMOST FAMILY INC | COM | 020409108 | 23 | 2,000 SH | DEF 12 |
| ALPHANET SOLUTIONS INC | COM | 020787107 | 2 | 1,200 SH | DEF 12 |
| ALPHARMA INC | CL A | 020813101 | 1,930 | 93,480 SH | DEF 6 |
| ALPHARMA INC-CL A | COM | 020813101 | 3 | 200 SH | DEF 12 |
| ALPHARMA INC CL A | COM | 020813101 | 436 | 25,700 SH | DEF 3 |
| ALSTOM SA SPONSORED ADR | ADR | 021244108 | 1 | 67 SH | DEF 2 |
| ***ALTAIR INTERNATIONAL INC | COM | 02136W102 | 3 | 5,800 SH | DEF 12 |
| ALTERA CORP | COM | 021441100 | 254 | 18,656 SH | DEF 12 |
| ALTERNATIVE TECHNOLOGY | COM | 02145H104 | 1 | 500 SH | DEF 12 |
| AMAZON.COM, INC. | COM | 023135106 | 13 | 800 SH | DEF 2 |
| AMAZON.COM, INC. | COM | 023135106 | 286,286 | 17,617,598 SH | DEF 8 |
| AMAZON.COM, INC. | COM | 023135106 | 630,514 | 38,800,852 SH | DEF 10 |
| AMAZON.COM INC | COM | 023135106 | 9,795 | 602,782 SH | DEF 12 |
| AMAZON.COM, INC. | COM | 023135106 | 100,750 | 6,200,000 SH | DEF 14 |
| AMAZON.COM INC. | COM | 023135106 | 52 | 2,100 SH | DEF 15 |
| AMBAC FINANCIAL GROUP, INC. | COM | 023139108 | 40 | 597 SH | DEF 2 |

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

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| AMERICAN FINANCIAL CAP TR I | PFD | 026077206 | 91 | 3,610 | SH | DEF | 12 |
| AMERICAN FINANCIAL CORP-OHIO | PFD | 026087858 | 7 | 350 | SH | DEF | 12 |
| AMERN GREETINGS CORP | CL A | 026375105 | 23,140 | 1,119,500 | SH | DEF | 6 |
| AMERICAN GREETINGS CORP. CLASS A COM | | 026375105 | 5 | 300 | SH | DEF | 2 |
| AMERICAN GREETINGS CORP-CL A | COM | 026375105 | 856 | 51,395 | SH | DEF | 12 |
| AMERICAN GREETINGS CORP CL A NACOMINDL | | 026375105 | 2,023 | 121,400 | SH | DEF | 3 |
| AMERICAN GENERAL CAPITAL I | PFD | 02638N105 | 47 | 1,750 | SH | DEF | 12 |
| AMERICAN GENERAL CAP TRUST III | PFD | 02638W204 | 83 | 3,000 | SH | DEF | 12 |
| AMERICAN EXPRESS CO COM | COM | 026609107 | 236 | 6,495 | SH | DEF | 5 |
| AMERICAN HOME MTG HLD INC | COM | 02660M108 | 24 | 500 | SH | DEF | |
| AMERN HOME MTG HLDGS | COM | 02660M108 | 2,505 | 163,700 | SH | DEF | 6 |
| AMERICAN INTERNATIONAL GROUP | COM | 026874107 | 29,631 | 434,282 | SH | DEF | 1 |
| AMERICAN INTERNATIONAL GROUP, INCCOM | | 026874107 | 4,519 | 66,236 | SH | DEF | 2 |
| AIG | COM | 026874107 | 8,438 | 123,667 | SH | DEF | 4 |
| AMERICAN INTL GROUP INC COM | COM | 026874107 | 4,265 | 62,512 | SH | DEF | 5 |
| AMERICAN INTERNATIONAL GROUP, INCCOM | | 026874107 | 1,600 | 23,447 | SH | DEF | 7 |
| AMERICAN INTERNATIONAL GROUP INC.COM | | 026874107 | 3,406 | 49,914 | SH | DEF | 9 |
| AMERICAN INTERNATIONAL GROUP, INCCOM | | 026874107 | 5,800 | 85,000 | SH | DEF | 10 |
| AMERICAN INTERNATIONAL GROUP INC COM | | 026874107 | 1,702 | 24,938 | SH | DEF | 11 |
| AMERICAN INTERNATIONAL GROUP | COM | 026874107 | 18,017 | 264,065 | SH | DEF | 12 |
| AMERICAN INT'L GROUP | COM | 026874107 | 3,592 | 34,662 | SH | DEF | 15 |
| AMERN INTL GROUP INC | COM | 026874107 | 9,677 | 144,500 | SH | DEF | 6 |
| AMERICAN INTL GROUP | COM | 026874107 | 227 | 3,400 | SH | DEF | |
| AMERICAN INTL GROUP INC COM | COM | 026874107 | 22,403 | 328,348 | SH | DEF | 3 |
| AMERICAN ITALIAN PASTA CO-A | COM | 027070101 | 7,912 | 155,163 | SH | DEF | 7 |
| AMERICAN ITALIAN PASTA CO-CL A | COM | 027070101 | 8 | 150 | SH | DEF | 12 |
| AMERICAN MANAGEMENT SYSTEMS | COM | 027352103 | 482 | 25,225 | SH | DEF | 12 |
| AMERICAN MGMT SYS INC COM NASD COML | | 027352103 | 7 | 350 | SH | DEF | 3 |
| *** AMERICAN MEDICAL INTL NV | CONV | 027433AD3 | 1,900 | 20,000 | PRN | DEF | 12 |
| AMERICAN MEDICAL SECURITY | COM | 02744P101 | 2 | 100 | SH | DEF | 12 |
| AMERICAN MEDICAL SECURITY GROUP ICOM | | 02744P101 | 3,555 | 148,440 | SH | DEF | 3 |
| AMERICAN MTG ACCEP CO | COM | 027568104 | 46 | 3,400 | SH | DEF | 12 |
| AMERICAN NATIONAL BANKSHARES | COM | 027745108 | 8 | 282 | SH | DEF | 12 |
| AMERICAN NATL INS CO | COM | 028591105 | 6 | 60 | SH | DEF | 6 |
| AMERICAN PACIFIC CORP | COM | 028740108 | 20 | 2,075 | SH | DEF | 12 |
| AMERICAN PAC CORP | COM | 028740108 | 426 | 39,800 | SH | DEF | 6 |
| AMERICAN PHARMA PRTNRS INC | COM | 02886P109 | 865 | 70,000 | SH | DEF | 3 |
| AMERICAN POWER CONVERSION | COM | 029066107 | 9 | 700 | SH | DEF | 2 |
| AMERICAN POWER CONVERSION CORP | COM | 029066107 | 496 | 39,291 | SH | DEF | 12 |
| AMERN PWR CONVERSION | COM | 029066107 | 1 | 100 | SH | DEF | 6 |
| AMERICAN REAL ESTATE PARTNERS | COM | 029169109 | 24 | 2,467 | SH | DEF | 12 |
| AMERN SHARED HOSP SV | COM | 029595105 | 35 | 8,300 | SH | DEF | 6 |
| AMERICAN STANDARD COMPANIES | COM | 029712106 | 252 | 3,360 | SH | DEF | 12 |
| AMERICAN STD COS INC | COM | 029712106 | 11 | 150 | SH | DEF | 6 |
| AMERICAN STAND COS INC COM | COM | 029712106 | 20,735 | 276,100 | SH | DEF | 3 |
| AMERICAN STATES WATER COMPANY | COM | 029899101 | 410 | 15,462 | SH | DEF | 12 |
| AMERICAN TOWER CORP CL A | COM | 029912201 | 46 | 13,400 | SH | DEF | 5 |
| AMERICAN TOWER CORP | COM | 029912201 | 118 | 34,336 | SH | DEF | 12 |
| AMERICAN STRATEGIC INCOME | UNIT | 030098107 | 49 | 3,982 | SH | DEF | 12 |
| AMERICAN STRATEGIC INCOME | UNIT | 030099105 | 20 | 1,441 | SH | DEF | 12 |
| AMERICAN STRATEGIC INCOME | UNIT | 03009T101 | 73 | 5,860 | SH | DEF | 12 |
| AMERICAN SUPERCONDUCTOR CORP | COM | 030111108 | 79 | 14,450 | SH | DEF | 12 |
| AMERN TECH CERAMICS | COM | 030137103 | 800 | 121,200 | SH | DEF | 6 |
| AMERICAN VANGUARD CO | COM | 030371108 | 580 | 29,374 | SH | DEF | 6 |
| AMERICAN WATER WORKS CO INC | COM | 030411102 | 164 | 3,802 | SH | DEF | 12 |
| AMERICAN WOODMARK CORP COM NASD ICOM | | 030506109 | 10,428 | 185,790 | SH | DEF | 3 |
| AMERICANWEST BANCORP | COM | 03058P109 | 891 | 68,717 | SH | DEF | 6 |
| AMERICREDIT CORP. | COM | 03060R101 | 13,781 | 491,317 | SH | DEF | 8 |
| AMERICREDIT CORP. | COM | 03060R101 | 72,930 | 2,600,000 | SH | DEF | 10 |
| AMERICREDIT CORP | COM | 03060R101 | 274 | 9,771 | SH | DEF | 11 |
| AMERICREDIT CORP | COM | 03060R101 | 1,481 | 52,808 | SH | DEF | 12 |
| AMERICREDIT CORP. | COM | 03060R101 | 112,200 | 4,000,000 | SH | DEF | 14 |

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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| CATS-SER S-COUPON-INT PMT ON | CONV | 156884D39 | 6,910 | 70,000 | PRN | DEF | 12 |
| CATS-SER S-COUPON-INT PMT ON | CONV | 156884D70 | 182 | 2,000 | PRN | DEF | 12 |
| CATS-SER A-COUPON-INT PMT ON | CONV | 156884ES3 | 90 | 1,000 | PRN | DEF | 12 |
| CATS SER K-COUPON-INT PMT ON | CONV | 156884GS1 | 2,485 | 25,000 | PRN | DEF | 12 |
| CATS-PRIN-SER K-PRIN PMT ON | CONV | 156884GV4 | 9,972 | 103,000 | PRN | DEF | 12 |
| CATS SER L-COUPON-INT PMT ON | CONV | 156884LC0 | 196 | 2,000 | PRN | DEF | 12 |
| CATS-PRIN-SER L-PRIN PMT ON | CONV | 156884LF3 | 581 | 6,000 | PRN | DEF | 12 |
| CATS SER T-COUPON INT PMT ON | CONV | 156884M70 | 852 | 10,000 | PRN | DEF | 12 |
| CATS SER T-COUPON INT PMT ON | CONV | 156884M88 | 250 | 3,000 | PRN | DEF | 12 |
| CATS SER M-COUPON-INT PMT ON | CONV | 156884MW5 | 1,590 | 16,000 | PRN | DEF | 12 |
| CATS-PRIN-SER M-PRIN PMT ON | CONV | 156884NA2 | 3,487 | 37,000 | PRN | DEF | 12 |
| CATS SER N-COUPON-INT PMT ON | CONV | 156884P51 | 942 | 10,000 | PRN | DEF | 12 |
| CATS-PRIN-SER N-PRIN PMT ON | CONV | 156884PT9 | 3,675 | 39,000 | PRN | DEF | 12 |
| CATS SER P-COUPON-INT PMT ON | CONV | 156884RN0 | 176 | 2,000 | PRN | DEF | 12 |
| CATS SER P-COUPON-INT PMT ON | CONV | 156884RS9 | 158 | 2,000 | PRN | DEF | 12 |
| CATS-PRIN-SER U-PRIN PMT ON | CONV | 156884T40 | 1,306 | 14,000 | PRN | DEF | 12 |
| CATS SER F-COUPON-INT PMT ON | CONV | 156884TM0 | 981 | 10,000 | PRN | DEF | 12 |
| CATS SER F-COUPON-INT PMT ON | CONV | 156884TN8 | 968 | 10,000 | PRN | DEF | 12 |
| CATS SER F-COUPON-INT PMT ON | CONV | 156884TP3 | 942 | 10,000 | PRN | DEF | 12 |
| CATS SER F-COUPON-INT PMT ON | CONV | 156884TQ1 | 276 | 3,000 | PRN | DEF | 12 |
| CATS-CALL-F-INT PMT ON 2006/11 | CONV | 156884TU2 | 852 | 10,000 | PRN | DEF | 12 |
| CATS SER Q-COUPON-INT PMT ON | CONV | 156884VM7 | 9,199 | 100,000 | PRN | DEF | 12 |
| CATS SER Q-COUPON-INT PMT ON | CONV | 156884VR6 | 749 | 9,000 | PRN | DEF | 12 |
| CATS SER Q-COUPON-INT PMT ON | CONV | 156884VV7 | 74 | 1,000 | PRN | DEF | 12 |
| CATS-SER V-COUPON-INT PMT ON | CONV | 156884X94 | 99 | 1,000 | PRN | DEF | 12 |
| CATS SER J-COUPON-INT PMT ON | CONV | 156884XS2 | 269 | 3,000 | PRN | DEF | 12 |
| CATS-SER J-COUPON-INT PMT ON | CONV | 156884XT0 | 88 | 1,000 | PRN | DEF | 12 |
| CATS SER J-INT PMT ON 2006/11& | CONV | 156884XV5 | 6,051 | 71,000 | PRN | DEF | 12 |
| CATS SER R-COUPON-INT PMT ON | CONV | 156884ZH4 | 1,996 | 20,000 | PRN | DEF | 12 |
| CATS SER R-COUPON-INT PMT ON | CONV | 156884ZM3 | 93 | 1,000 | PRN | DEF | 12 |
| CATS PRIN-SER R-PRIN PMT ON | CONV | 156884ZN1 | 7,183 | 77,000 | PRN | DEF | 12 |
| CERUS CORPORATION | COM | 157085101 | 8 | 250 | SH | DEF | 2 |
| CERUS CORP | COM | 157085101 | 20 | 600 | SH | DEF | 12 |
| CHALONE WINE GROUP LTD | COM | 157639105 | 6 | 717 | SH | DEF | 12 |
| CHAMPION ENTERPRISES INC. | COM | 158496109 | 5 | 1,000 | SH | DEF | 9 |
| CHAMPION ENTERPRISES INC | COM | 158496109 | 2 | 400 | SH | DEF | 12 |
| CHAMPIONSHIP AUTO RACING TEAMS | COM | 158711101 | 1 | 150 | SH | DEF | 12 |
| CHANNELL COML CORP | COM | 159186105 | 642 | 100,300 | SH | DEF | 6 |
| CHARLES & COLVARD LTD | COM | 159765106 | 10 | 2,000 | SH | DEF | 12 |
| CHARLES RIVER ASSOC | COM | 159852102 | 146 | 10,000 | SH | DEF | 6 |
| CHARLES RIVER LABORATORIES | COM | 159864107 | 13,550 | 386,600 | SH | DEF | 3 |
| CHARTER ONE FINANCIAL INC. | COM | 160903100 | 16,088 | 467,941 | SH | DEF | 2 |
| CHARTER ONE | COM | 160903100 | 13,306 | 387026 | SH | DEF | 4 |
| CHARTER ONE FINL INC | COM | 160903100 | 3,612 | 105,051 | SH | DEF | 5 |
| CHARTER ONE FINANCIAL INC | COM | 160903100 | 456 | 13,261 | SH | DEF | 11 |
| CHARTER ONE FINANCIAL INC | COM | 160903100 | 2,762 | 80,341 | SH | DEF | 12 |
| CHARTER ONE FINL | COM | 160903100 | 17 | 470 | SH | DEF | 6 |
| CHARTER MUNICIPAL MORTGAGE | COM | 160908109 | 1,162 | 65,000 | SH | DEF | 12 |
| CHARLOTTE RUSSE HLDG INC | COM | 161048103 | 80 | 3,600 | SH | DEF | 3 |
| CHARMING SHOPPES INC | COM | 161133103 | 9 | 1,000 | SH | DEF | 12 |
| CHARTER COMMUNICATIONS INC DEL | COM | 16117M107 | 215 | 52,743 | SH | DEF | 12 |
| CHARTWELL DIVID & INCOME FD | COM | 16139P104 | 53 | 5,275 | SH | DEF | 12 |
| CHASE CAPITAL V-7.03% CAPITAL | PFD | 161479209 | 10 | 392 | SH | DEF | 12 |
| CHASE CAPITAL VII 7% CAP SECS | PFD | 16147M200 | 26 | 1,034 | SH | DEF | 12 |
| CHASE CAPITAL IV-7.34% CAPITAL | PFD | 16147N208 | 25 | 1,000 | SH | DEF | 12 |
| CHASE CAPITAL VIII 8.25% | PFD | 16147R209 | 25 | 900 | SH | DEF | 12 |
| CHASE INDUSTRIES | COM | 161568100 | 2,748 | 216,400 | SH | DEF | 6 |
| CHASE MANHATTAN BANK USA NA 5 | CONV | 16161ESM3 | 1,865 | 20,000 | PRN | DEF | 12 |
| CHASE MANHATTAN BANK USA NA 14 | CONV | 16161ESW1 | 1,385 | 15,000 | PRN | DEF | 12 |
| CHASE MANHATTAN BK USA NA # 15 | CONV | 16161ESX9 | 870 | 10,000 | PRN | DEF | 12 |
| CHASE MANHATTAN CORP | CONV | 16161LAD6 | 6,573 | 195,000 | PRN | DEF | 12 |
| CHATEAU COMMUNITIES INC. | COM | 161726104 | 18,517 | 605,122 | SH | DEF | 2 |

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

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

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

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

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|---------------------------------|----------|-----------|--------|-----------|----|-----|----|
| COLONIAL BANCGROUP | COM | 195493309 | 6,130 | 398,030 | SH | DEF | 6 |
| COLONIAL CAP TRUST III | PFD | 19560P205 | 140 | 5,600 | SH | DEF | 12 |
| COLONIAL HIGH INCOME MUNICIPAL | UNIT | 195743109 | 41 | 5,897 | SH | DEF | 12 |
| COLONIAL INTERMARKET INCOME | UNIT | 195762109 | 48 | 5,700 | SH | DEF | 12 |
| COLONIAL INTERMEDIATE HIGH | UNIT | 195763107 | 99 | 33,500 | SH | DEF | 12 |
| COLONIAL INVESTMENT GRADE | UNIT | 195768106 | 60 | 5,600 | SH | DEF | 12 |
| COLONIAL MUNICIPAL INCOME | UNIT | 195799101 | 40 | 6,728 | SH | DEF | 12 |
| COLONIAL PROPERTIES TRUST | COM | 195872106 | 721 | 18,522 | SH | DEF | 12 |
| COLONIAL PROPERTIES TRUST | COM | 195872106 | 3,578 | 91,850 | SH | DEF | 3 |
| COLONIAL PROPERTIES TRUST | PFD | 195872205 | 112 | 4,482 | SH | DEF | 12 |
| COLONIAL PROPERTIES TR 9.25% | PFD | 195872304 | 131 | 5,000 | SH | DEF | 12 |
| COLORADO MEDTECH INC | COM | 19652U104 | 1 | 250 | SH | DEF | 12 |
| COLUMBIA BANCORP | COM | 197227101 | 3,120 | 132,150 | SH | DEF | 7 |
| COLUMBIA BANCORP-MD | COM | 197227101 | 1,960 | 82,998 | SH | DEF | 12 |
| COLUMBIA BANCORP | COM | 197231103 | 124 | 10,000 | SH | DEF | 6 |
| COLUMBIA BKG SYS INC | COM | 197236102 | 1,953 | 170,595 | SH | DEF | 6 |
| COLUMBIA FINANCIAL CORP | COM | 197642101 | 4 | 200 | SH | DEF | 12 |
| COLUMBIA LABORATORIES INC | COM | 197779101 | 35 | 5,850 | SH | DEF | 12 |
| COLUMBIA SPORTSWEAR CO | COM | 198516106 | 240 | 7,500 | SH | DEF | 3 |
| COLUMBUS MCKINNON | COM | 199333105 | 737 | 75,100 | SH | DEF | 6 |
| COLUMBUS SOUTHERN POWER CO | PFD | 199575812 | 65 | 2,600 | SH | DEF | 12 |
| COMFORT SYSTEMS USA INC | COM | 199908104 | 55 | 11,100 | SH | DEF | 12 |
| COMFORT SYS USA INC | COM | 199908104 | 1,592 | 338,800 | SH | DEF | 6 |
| COMARCO INC | COM | 200080109 | 661 | 83,100 | SH | DEF | 6 |
| COMCAST CORP. CLASS A | COM | 200300101 | 56 | 2,300 | SH | DEF | 2 |
| COMCAST CORP-CL A | COM | 200300101 | 160 | 6,615 | SH | DEF | 12 |
| COMCAST CORP SPECIAL CL A | CL A | 200300200 | 17 | 730 | SH | DEF | 4 |
| COMCAST CORP | CL A | 200300200 | 1,408 | 50,000 | SH | DEF | 6 |
| COMCAST CORP. | CLASS A | 200300200 | 75 | 2,100 | SH | DEF | 15 |
| COMCAST CORP. CLASS A SPECIAL | COM | 200300200 | 137 | 5,767 | SH | DEF | 2 |
| COMCAST CORP. CLASS A SPECIAL | COM | 200300200 | 378 | 15,850 | SH | DEF | 7 |
| COMCAST CORP-SPECIAL CL A | COM | 200300200 | 4,578 | 192,017 | SH | DEF | 12 |
| COMCAST CORP CL A SPL NASD INDL | COM | 200300200 | 2,609 | 109,450 | SH | DEF | 3 |
| COMED FINANCING I-8.48% TRUST | PFD | 20033V209 | 378 | 15,075 | SH | DEF | 12 |
| COMERICA INC. | COM | 200340107 | 151 | 2,458 | SH | DEF | 2 |
| COMERICA INC. | COM | 200340107 | 798 | 13,000 | SH | DEF | 7 |
| COMERICA INC | COM | 200340107 | 161 | 2,623 | SH | DEF | 12 |
| COMERICA INC | COM | 200340107 | 510 | 7,950 | SH | DEF | 6 |
| COMERICA CP TR I | PFD | 20034Y202 | 171 | 6,750 | SH | DEF | 12 |
| COMMERCE BANCORP INC-N.J. | COM | 200519106 | 170 | 3,839 | SH | DEF | 12 |
| COMMERCE BANCORP INC | COM | 200519106 | 141 | 3,200 | SH | DEF | 3 |
| COMMERCE BANCSHARES INC. | COM | 200525103 | 6,550 | 148,059 | SH | DEF | 7 |
| COMMERCE BANCSHARES INC | COM | 200525103 | 39 | 874 | SH | DEF | 12 |
| COMMERCE BANCSHARES | COM | 200525103 | 2 | 50 | SH | DEF | 6 |
| COMMERCE GROUP INC-MASS | COM | 200641108 | 6 | 150 | SH | DEF | 12 |
| COMMERCE GROUP INC | COM | 200641108 | 26,220 | 666,500 | SH | DEF | 6 |
| COMMERCE GROUP INC M | COM | 200641108 | 344 | 8,700 | SH | DEF | 3 |
| COMMERCE ONE INC | COM | 200693109 | 13 | 35,009 | SH | DEF | 12 |
| COMMERCEFIRST BANCORP INC | COM | 200845105 | 26 | 2,500 | SH | DEF | 12 |
| COMMERCIAL FEDERAL CORP | COM | 201647104 | 29,269 | 1,017,452 | SH | DEF | 6 |
| COMMERCIAL FEDERAL CORPORATION | COCOMASD | 201647104 | 6,714 | 231,500 | SH | DEF | 3 |
| COMMERCIAL METALS CO | COM | 201723103 | 10,750 | 234,200 | SH | DEF | 6 |
| COMMERCIAL NET LEASE REALTY | COM | 202218103 | 2,536 | 158,476 | SH | DEF | 12 |
| COMMERCIAL NET LEASE RLTY INC | PFD | 202218111 | 190 | 7,558 | SH | DEF | 12 |
| COMMONWEALTH FEDERAL SAVINGS B | CL B | 20268X102 | 31 | 1038 | SH | DEF | 4 |
| COMMONWEALTH BANCORP | COM | 20268X102 | 107 | 3,800 | SH | DEF | 6 |
| COMMONWEALTH TEL | COM | 203349105 | 14,854 | 369,147 | SH | DEF | 4 |
| COMMONWEALTH TELEPHONE | COM | 203349105 | 2,042 | 50,745 | SH | DEF | 12 |
| COMMONWEALTH TELEPHONE ENTER | COM | 203349105 | 827 | 20,550 | SH | DEF | 3 |
| COMMONWEALTH TELEPHONE ENTERPR | COM | 203349204 | 21 | 512 | SH | DEF | 4 |
| COMMSCOPE INC | COM | 203372107 | 701 | 56,080 | SH | DEF | 12 |
| COMMUNICATION INTELLIGENCE | COM | 20338K106 | 5 | 7,250 | SH | DEF | 12 |

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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| FEI COMPANY | COM | 30241L109 | 13,984 | 570,550 SH | DEF 3 |
| FFD FINANCIAL CORP | COM | 30243C107 | 27 | 2,000 SH | DEF 12 |
| FCNB CAPITAL TRUST 8.25% | PFD | 30243V204 | 236 | 9,275 SH | DEF 12 |
| FLIR SYSTEMS INC | COM | 302445101 | 104 | 2,480 SH | DEF 12 |
| FCB/NC CAP TR II | PFD | 30245K206 | 385 | 14,480 SH | DEF 12 |
| FMC CORP NEW | COM | 302491303 | 3 | 100 SH | DEF 12 |
| FMC CORP | COM | 302491303 | 2,116 | 59,600 SH | DEF 6 |
| FNB CORP-N.C. | COM | 302519103 | 189 | 10,781 SH | DEF 12 |
| F N B CORP-PA | COM | 302520101 | 112 | 4,089 SH | DEF 12 |
| FNB CORP/PA | COM | 302520101 | 187 | 6,800 SH | DEF 3 |
| FNB FINANCIAL SERV | COM | 302526108 | 572 | 34,023 SH | DEF 6 |
| FPC CAPITAL TRUST I SER A | PFD | 302552203 | 510 | 20,825 SH | DEF 12 |
| FPIC INSURANCE GROUP INC | COM | 302563101 | 68 | 4,500 SH | DEF 12 |
| FPL GROUP INC. | COM | 302571104 | 223 | 3,718 SH | DEF 2 |
| FPL GROUP INC COM | COM | 302571104 | 697 | 11,617 SH | DEF 5 |
| FPL GROUP INC. | COM | 302571104 | 2,220 | 37,000 SH | DEF 9 |
| FPL GROUP INC | COM | 302571104 | 1,687 | 28,120 SH | DEF 12 |
| FPL GROUP INC | COM | 302571104 | 60 | 1000 SH | DEF |
| FPL GROUP INC | COM | 302571104 | 5 | 80 SH | DEF 6 |
| FPL GROUP INC COM | COM | 302571104 | 162 | 2,700 SH | DEF 3 |
| F N B CORP-VA | COM | 302930102 | 29 | 939 SH | DEF 12 |
| FTI CONSULTING INC | COM | 302941109 | 112 | 3,200 SH | DEF 12 |
| FACTORY POINT BANCORP INC-VT | COM | 303061105 | 105 | 5,221 SH | DEF 12 |
| FACTSET RESEARCH SYSTEMS INC | COM | 303075105 | 3 | 100 SH | DEF 12 |
| FACTUAL DATA CORP | COM | 303094106 | 867 | 73,500 SH | DEF 6 |
| FAIRCHILD SEMICONDUCTOR INTL | COM | 303726103 | 46 | 1,875 SH | DEF 12 |
| FAIRCHILD SEMICONDUCTOR INTL CL A | COM | 303726103 | 20,764 | 854,500 SH | DEF 3 |
| ***FAIRMONT HOTELS & RESORTS | COM | 305204109 | 134 | 5,181 SH | DEF 12 |
| FAIRMONT HOTELS RES | COM | 305204109 | 8 | 300 SH | DEF 6 |
| FALCON PRODS CORP | COM | 306075102 | 154 | 29,200 SH | DEF 6 |
| FALCONSTOR SOFTWARE INC | COM | 306137100 | 2 | 400 SH | DEF 12 |
| FALMOUTH BANCORP INC | COM | 306754102 | 3 | 100 SH | DEF 12 |
| FAMILY DOLLAR STORES INC. | COM | 307000109 | 441 | 12,500 SH | DEF 2 |
| FAMILY DOLLAR STORES INC | COM | 307000109 | 877 | 24,889 SH | DEF 12 |
| FARGO ELECTRONICS INC COM | COM | 30744P102 | 129 | 15,700 SH | DEF 12 |
| FARMER BROTHERS CO | COM | 307675108 | 145 | 400 SH | DEF 2 |
| FARMERS GROUP CAPITAL-8.45% | PFD | 309593200 | 91 | 3,600 SH | DEF 12 |
| FARMERS NATIONAL BANC CORP | COM | 309627107 | 12 | 1,020 SH | DEF 12 |
| FARMERS GROUP CAP II-8.25% CUM | PFD | 309900207 | 104 | 4,100 SH | DEF 12 |
| FASTENAL CO | COM | 311900104 | 127 | 3,290 SH | DEF 12 |
| FASTENAL CO COM NASD INDL | COM | 311900104 | 254 | 6,600 SH | DEF 3 |
| FEDDERS CORP | COM | 313135501 | 310 | 108,680 SH | DEF 6 |
| FREDDIE MAC | COM | 313400301 | 364 | 5,950 SH | DEF 1 |
| FREDDIE MAC | COM | 313400301 | 13,255 | 216,593 SH | DEF 2 |
| FREDDIE MAC | COM | 313400301 | 9,523 | 155,609 SH | DEF 4 |
| FREDDIE MAC | COM | 313400301 | 4,988 | 81,500 SH | DEF 5 |
| FREDDIE MAC | COM | 313400301 | 528 | 8,635 SH | DEF 11 |
| FREDDIE MAC-VOTING COMMON | COM | 313400301 | 7,879 | 128,743 SH | DEF 12 |
| FREDDIE MAC | COM | 313400301 | 195 | 2,100 SH | DEF 15 |
| FREDDIE MAC COM | COM | 313400301 | 6,988 | 114,178 SH | DEF 3 |
| FEDERAL HOME LOAN MTG CORP | CONV | 3134A24G0 | 5,344 | 350,000 PRN | DEF 12 |
| FEDERAL HOME LOAN MTG CORP | CONV | 3134A2MH8 | 9,912 | 650,000 PRN | DEF 12 |
| FEDERAL MOGUL CORP | COM | 313549107 | 11 | 15,200 SH | DEF 12 |
| FANNIE MAE | COM | 313586109 | 7,787 | 105,590 SH | DEF 1 |
| FANNIE MAE | COM | 313586109 | 22,301 | 302,382 SH | DEF 2 |
| FANNIE MAE | COM | 313586109 | 7,511 | 101,840 SH | DEF 4 |
| FANNIE MAE | COM | 313586109 | 5,818 | 78,896 SH | DEF 5 |
| FANNIE MAE | COM | 313586109 | 4 | 50 SH | DEF 7 |
| FANNIE MAE | COM | 313586109 | 171,742 | 2,328,702 SH | DEF 8 |
| FANNIE MAE | COM | 313586109 | 10,606 | 143,816 SH | DEF 9 |
| FANNIE MAE | COM | 313586109 | 335,167 | 4,544,642 SH | DEF 10 |
| FANNIE MAE | COM | 313586109 | 2,542 | 34,466 SH | DEF 11 |

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

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

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

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

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

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

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| GENENTECH INC | COM | 368710406 | 579 | 17,298 | SH | DEF 12 |
| GENERAL AMERICAN INVESTORS CO | UNIT | 368802104 | 64 | 2,298 | SH | DEF 12 |
| GENERAL CABLE CORP | COM | 369300108 | 7,043 | 655,200 | SH | DEF 6 |
| GENERAL CABLE CORP | COM | 369300108 | 1,031 | 163,600 | SH | DEF 3 |
| GENERAL DYNAMICS CORP. | COM | 369550108 | 3,113 | 29,275 | SH | DEF 1 |
| GENERAL DYNAMICS CORP. | COM | 369550108 | 137 | 1,290 | SH | DEF 2 |
| GENERAL DYNAMICS CORP. | COM | 369550108 | 612 | 5,755 | SH | DEF 9 |
| GENERAL DYNAMICS CORP | COM | 369550108 | 1,504 | 14,143 | SH | DEF 12 |
| GENERAL DYNAMICS | COM | 369550108 | 1,709 | 16,990 | SH | DEF 6 |
| GENERAL DYNAMICS CORP COM | COM | 369550108 | 5,637 | 53,000 | SH | DEF 3 |
| GENERAL ELECTRIC CO. | COM | 369604103 | 19,976 | 687,633 | SH | DEF 1 |
| GENERAL ELECTRIC CO. | COM | 369604103 | 39,998 | 1,376,853 | SH | DEF 2 |
| GENERAL ELECTRIC | COM | 369604103 | 3,848 | 132,475 | SH | DEF 4 |
| GENERAL ELECTRIC CO COM | COM | 369604103 | 16,350 | 562,833 | SH | DEF 5 |
| GENERAL ELECTRIC CO. | COM | 369604103 | 2,116 | 72,828 | SH | DEF 7 |
| GENERAL ELECTRIC CO. | COM | 369604103 | 7,182 | 247,222 | SH | DEF 9 |
| GENERAL ELECTRIC CO. | COM | 369604103 | 8,860 | 305,000 | SH | DEF 10 |
| GENERAL ELECTRIC CO | COM | 369604103 | 6,918 | 238,142 | SH | DEF 11 |
| GENERAL ELECTRIC CO | COM | 369604103 | 64,786 | 2,230,165 | SH | DEF 12 |
| GENERAL ELECTRIC CO. | COM | 369604103 | 10,582 | 245,486 | SH | DEF 15 |
| GENERAL ELEC CO | COM | 369604103 | 162 | 5,200 | SH | DEF 6 |
| GENERAL ELEC CO COM | COM | 369604103 | 62,349 | 2,146,258 | SH | DEF 3 |
| GENERAL ELECTRIC CAPITAL CORP | PFD | 369622527 | 314 | 12,500 | SH | DEF 12 |
| GENERAL GROWTH PROPERTIES, INC. | COM | 370021107 | 87 | 1,700 | SH | DEF 2 |
| GENERAL GROWTH PPTYS INC | COM | 370021107 | 533 | 10,450 | SH | DEF 5 |
| GENERAL GROWTH PROPERTIES, INC. | COM | 370021107 | 102 | 2,000 | SH | DEF 7 |
| GENERAL GROWTH PROPERTIES INC | COM | 370021107 | 89 | 1,750 | SH | DEF 12 |
| GENERAL MAGIC INC | COM | 370253106 | 1 | 9,350 | SH | DEF 12 |
| GENERAL MILLS INC. | COM | 370334104 | 365 | 8,281 | SH | DEF 2 |
| GENERAL MILLS INC COM | COM | 370334104 | 282 | 6,400 | SH | DEF 5 |
| GENERAL MILLS INC | COM | 370334104 | 1,050 | 23,814 | SH | DEF 11 |
| GENERAL MILLS INC | COM | 370334104 | 2,601 | 59,003 | SH | DEF 12 |
| GENERAL MILLS | COM | 370334104 | 4,023 | 60,100 | SH | DEF 15 |
| GENERAL MOTORS ACCEPTANCE CORP | PFD | 370425209 | 92 | 3,700 | SH | DEF 12 |
| GENERAL MOTORS CORPORATION | COM | 370442105 | 2,290 | 42,840 | SH | DEF 2 |
| GENERAL MOTORS | COM | 370442105 | 32 | 600 | SH | DEF 4 |
| GENERAL MOTORS CORPORATION | COM | 370442105 | 96,890 | 1,812,717 | SH | DEF 8 |
| GENERAL MOTORS CORPORATION | COM | 370442105 | 181,938 | 3,403,892 | SH | DEF 10 |
| GENERAL MOTORS CORP | COM | 370442105 | 741 | 13,856 | SH | DEF 11 |
| GENERAL MOTORS CORP | COM | 370442105 | 11,737 | 219,591 | SH | DEF 12 |
| GENERAL MOTORS CORP. | COM | 370442105 | 5,169 | 63,677 | SH | DEF 15 |
| GENERAL MTRS CORP | COM | 370442105 | 899 | 14,472 | SH | DEF 6 |
| GENERAL MTRS CORP COM | COM | 370442105 | 13,022 | 243,621 | SH | DEF 3 |
| GENERAL MOTORS CORP 7.25% SR | PFD | 370442758 | 146 | 5,900 | SH | DEF 12 |
| GENERAL MOTORS CORP | PFD | 370442766 | 30 | 1,200 | SH | DEF 12 |
| GENERAL MOTORS CORP 7.25% | PFD | 370442816 | 52 | 2,100 | SH | DEF 12 |
| GENERAL MOTORS CORP | CL H | 370442832 | 2,076 | 125,900 | SH | DEF 15 |
| GENERAL MOTORS CORPORATION - CLASCOM | COM | 370442832 | 32 | 3,089 | SH | DEF 2 |
| GENERAL MOTORS CORP-CL H NEW | COM | 370442832 | 681 | 65,438 | SH | DEF 12 |
| GENERAL MOTORS CORP | COM | 370442832 | 655 | 44,923 | SH | DEF 6 |
| GENESCO INC | COM | 371532102 | 7 | 290 | SH | DEF 12 |
| GENESCO INC | COM | 371532102 | 6,422 | 271,900 | SH | DEF 6 |
| GENESCO INC COM | COM | 371532102 | 182 | 7,480 | SH | DEF 3 |
| GENESEE & WYO INC | CL A | 371559105 | 3,532 | 150,800 | SH | DEF 6 |
| GENESEE & WYOMING INC-CL A | COM | 371559105 | 288 | 12,778 | SH | DEF 12 |
| GENESEE & WYOMING INC-CL A | COM | 371559105 | 1,573 | 69,735 | SH | DEF 3 |
| GENESEE CORP-CL B | COM | 371601204 | 1 | 52 | SH | DEF 12 |
| GENESIS HEALTH VENTURES INC | COM | 37183F107 | 496 | 24,705 | SH | DEF 12 |
| GENESIS MICROCHIP INC | COM | 37184C103 | 12 | 1,521 | SH | DEF 12 |
| GENESIS MICROCHIP INC | COM | 37184C103 | 110 | 13,140 | SH | DEF 3 |
| GENTEX CORP | COM | 371901109 | 24 | 870 | SH | DEF 12 |
| GENLYTE GROUP INC | COM | 372302109 | 5 | 128 | SH | DEF 12 |

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

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

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

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

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

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

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

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|--|------|-----------|--------|---------|----|--------|
| HOST MARRIOTT CORP NEW | PFD | 44107P203 | 133 | 5,100 | SH | DEF 12 |
| HOST MARRIOTT CORP NEW | PFD | 44107P401 | 52 | 1,990 | SH | DEF 12 |
| HOT TOPIC INC | COM | 441339108 | 27 | 1,000 | SH | DEF 12 |
| HOT TOPIC INC | COM | 441339108 | 131 | 4,900 | SH | DEF 3 |
| HOTELS.COM | COM | 44147T108 | 8,966 | 212,320 | SH | DEF 3 |
| HOUSEHOLD CAPITAL TRUST I | PFD | 44180E208 | 20 | 800 | SH | DEF 12 |
| HOUSEHOLD CAPITAL TRUST IV | PFD | 44180R209 | 101 | 4,150 | SH | DEF 12 |
| HOUSEHOLD CAPITAL TRUST V | PFD | 44180S207 | 11 | 400 | SH | DEF 12 |
| HOUSEHOLD CAP TR VI | PFD | 44180T205 | 109 | 4,200 | SH | DEF 12 |
| HOUSEHOLD INTERNATIONAL | COM | 441815107 | 1,084 | 21,819 | SH | DEF 1 |
| HOUSEHOLD INTERNATIONAL INC. | COM | 441815107 | 180 | 3,613 | SH | DEF 2 |
| HOUSEHOLD INTERNATIONAL | COM | 441815107 | 14 | 290 | SH | DEF 4 |
| HOUSEHOLD INTERNATIONAL INC | COM | 441815107 | 2,092 | 42,101 | SH | DEF 12 |
| HOUSEHOLD INTL INC | COM | 441815107 | 4,188 | 81,870 | SH | DEF 6 |
| HOUSEHOLD INTL INC COM | COM | 441815107 | 6,789 | 136,600 | SH | DEF 3 |
| HOUSEHOLD INTL INC | PFD | 441815743 | 22 | 900 | SH | DEF 12 |
| HOUSEHOLD INTERNATIONAL | PFD | 441815750 | 188 | 7,700 | SH | DEF 12 |
| HOUSEHOLD INTL INC | PFD | 441815792 | 11 | 200 | SH | DEF 12 |
| HOUSEHOLD INTL INC-DEP SHS | PFD | 441815834 | 18 | 700 | SH | DEF 12 |
| HOUSTON EXPLORATION CO | COM | 442120101 | 34 | 1,170 | SH | DEF 12 |
| HOUSTON EXPL CO | COM | 442120101 | 14,122 | 456,300 | SH | DEF 6 |
| HOUSTON EXPL CO COM | COM | 442120101 | 9,550 | 329,310 | SH | DEF 3 |
| HOVNANIAN ENTERPRISE | CL A | 442487203 | 12,243 | 382,720 | SH | DEF 6 |
| HOWELL CORP | COM | 443051107 | 582 | 42,300 | SH | DEF 6 |
| HUANENG POWER INTL INC ADR N | COM | 443304100 | 6,351 | 197,100 | SH | DEF 3 |
| HUBBELL INC-CL A | COM | 443510102 | 2 | 70 | SH | DEF 12 |
| HUBBELL INC. CL B | COM | 443510201 | 305 | 8,922 | SH | DEF 2 |
| HUBBELL INC CL B | COM | 443510201 | 208 | 6,100 | SH | DEF 5 |
| HUBBELL INC-CL B | COM | 443510201 | 159 | 4,642 | SH | DEF 12 |
| HUBBELL INC CL B | COM | 443510201 | 85 | 2,500 | SH | DEF 3 |
| HUDSON CITY BANCORP INC | COM | 443683107 | 40 | 2,000 | SH | DEF 12 |
| HUDSON UNITED BANK | COM | 444165104 | 156 | 5,458 | SH | DEF 9 |
| HUDSON UNITED BANCORP | COM | 444165104 | 304 | 10,635 | SH | DEF 12 |
| HUDSON UNITED BANCORP | COM | 444165104 | 10,087 | 353,175 | SH | DEF 3 |
| HUFFY CORP. | COM | 444356109 | 10 | 1,200 | SH | DEF 2 |
| HUFFY CORP | COM | 444356109 | 5 | 600 | SH | DEF 12 |
| HUFFY CORP | COM | 444356109 | 1,192 | 158,900 | SH | DEF 6 |
| HUGHES SUPPLY INC | COM | 444482103 | 38 | 850 | SH | DEF 12 |
| HUGHES SUPPLY INC | COM | 444482103 | 2,465 | 62,000 | SH | DEF 6 |
| HUGHES SUPPLY INC COM | COM | 444482103 | 11,705 | 260,680 | SH | DEF 3 |
| HUGOTON ROYALTY TRUST TEXAS | COM | 444717102 | 244 | 23,000 | SH | DEF 12 |
| HUMANA INC | COM | 444859102 | 466 | 29,816 | SH | DEF 12 |
| HUMANA INC | COM | 444859102 | 6,227 | 409,295 | SH | DEF 6 |
| HUMANA INC COM | COM | 444859102 | 4,945 | 316,400 | SH | DEF 3 |
| HUMAN GENOME SCIENCES INC. | COM | 444903108 | 44 | 3,300 | SH | DEF 2 |
| HUMAN GENOME SCS | COM | 444903108 | 45 | 3,350 | SH | DEF 4 |
| HUMAN GENOME SCIENCES INC. | COM | 444903108 | 13 | 1,000 | SH | DEF 7 |
| HUMAN GENOME SCIENCES INC | COM | 444903108 | 100 | 7,445 | SH | DEF 12 |
| HUMBOLDT BANCORP | COM | 445069107 | 220 | 14,000 | SH | DEF 6 |
| JB HUNT TRANSPORT SERVICES INC | COM | 445658107 | 1,467 | 49,695 | SH | DEF 12 |
| HUNT JB TRANS SVCS | COM | 445658107 | 6,061 | 221,780 | SH | DEF 6 |
| HUNT J B TRANS SVCS INC COM NASCOMNDL | COM | 445658107 | 159 | 5,400 | SH | DEF 3 |
| HUNTER DOUGLAS NV SPONSORED | COM | 445681208 | 5,738 | 743,520 | SH | DEF 6 |
| ***HUNTINGTON EXPLORATION INC | COM | 445901101 | 1 | 20,000 | SH | DEF 12 |
| HUNTINGTON BANCSHARES INC. | COM | 446150104 | 4,779 | 246,061 | SH | DEF 2 |
| HUNTINGTON BANCSHARES INC | COM | 446150104 | 927 | 47,729 | SH | DEF 12 |
| HUNTINGTON BANCSHARE | COM | 446150104 | 13 | 652 | SH | DEF 6 |
| HUTCHINSON TECHNOLOGY INC COM NCOM IND | COM | 448407106 | 6,646 | 424,950 | SH | DEF 3 |
| HUTCHINSON WHAMPOA - UNSP ADR | ADR | 448415208 | 41 | 1,100 | SH | DEF 2 |
| HUTCHISON WHAMPOA LTD - ADR | COM | 448415208 | 3,730 | 98,639 | SH | DEF 6 |
| HUTTIG BUILDING PRODUCTS INC | COM | 448451104 | 2 | 392 | SH | DEF 12 |
| HUTTIG BUILDNG PRODS | COM | 448451104 | 588 | 106,000 | SH | DEF 6 |

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

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

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

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

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

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

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| J P MORGAN CHASE & CO | PFD | 46625H209 | 61 | 800 SH | DEF 12 |
| JABIL CIRCUIT INC | COM | 466313103 | 202 | 9,575 SH | DEF 12 |
| JACK IN THE BOX INC | COM | 466367109 | 33,340 | 1,039,430 SH | DEF 6 |
| JACKSONVILLE BANCORP | COM | 469248108 | 527 | 21,500 SH | DEF 6 |
| JACO ELECTRS INC | COM | 469783104 | 427 | 72,400 SH | DEF 6 |
| JACOBS ENGINEERING GROUP INC | COM | 469814107 | 29 | 840 SH | DEF 12 |
| JAKKS PACIFIC, INC. | COM | 47012E106 | 27 | 1,500 SH | DEF 2 |
| JAKKS PAC INC | COM | 47012E106 | 4,800 | 263,000 SH | DEF 6 |
| JAPAN SMALLER CAPITALIZATION | UNIT | 47109U104 | 2 | 230 SH | DEF 12 |
| JARDEN CORP | COM | 471109108 | 93 | 4,700 SH | DEF 3 |
| JARDINE FLEMING INDIA FUND INC | UNIT | 471112102 | 11 | 1,581 SH | DEF 12 |
| JEFFERIES GROUP INC NEW | COM | 472319102 | 59 | 1,400 SH | DEF 12 |
| JEFFERSON-PILOT CORP. | COM | 475070108 | 5,584 | 118,803 SH | DEF 2 |
| JEFFERSON-PILOT CORP. | COM | 475070108 | 1,130 | 24,050 SH | DEF 7 |
| JEFFERSON-PILOT CORP. | COM | 475070108 | 334 | 7,102 SH | DEF 9 |
| JEFFERSON PILOT CORP | COM | 475070108 | 277 | 5,900 SH | DEF 11 |
| JEFFERSON PILOT CORP | COM | 475070108 | 6,716 | 142,891 SH | DEF 12 |
| JEFFERSON PILOT CORP | COM | 475070108 | 8 | 170 SH | DEF 6 |
| JEFFERSON SMURFIT | COM | 47508W107 | 6,424 | 216,205 SH | DEF 6 |
| JETBLUE AIRWAYS CORP | COM | 477143101 | 23 | 500 SH | DEF 12 |
| JOHN NUVEEN CO-CL A | COM | 478035108 | 895 | 34,838 SH | DEF 12 |
| JOHN NUVEEN CO -CL | COM | 478035108 | 9,412 | 366,230 SH | DEF 3 |
| JOHNSON & JOHNSON | COM | 478160104 | 15,686 | 300,162 SH | DEF 1 |
| JOHNSON & JOHNSON | COM | 478160104 | 25,521 | 488,351 SH | DEF 2 |
| JOHNSON & JOHNSON | COM | 478160104 | 7,018 | 134,284 SH | DEF 4 |
| JOHNSON & JOHNSON COM | COM | 478160104 | 8,189 | 156,688 SH | DEF 5 |
| JOHNSON & JOHNSON | COM | 478160104 | 8,859 | 169,513 SH | DEF 7 |
| JOHNSON & JOHNSON | COM | 478160104 | 1,476 | 28,248 SH | DEF 9 |
| JOHNSON & JOHNSON | COM | 478160104 | 6,167 | 118,000 SH | DEF 10 |
| JOHNSON & JOHNSON | COM | 478160104 | 3,477 | 66,531 SH | DEF 11 |
| JOHNSON & JOHNSON | COM | 478160104 | 31,664 | 605,903 SH | DEF 12 |
| JOHNSON & JOHNSON | COM | 478160104 | 875 | 11,020 SH | DEF 15 |
| JOHNSON & JOHNSON COM | COM | 478160104 | 48,204 | 922,396 SH | DEF 3 |
| JOHNSON CONTROLS INC. | COM | 478366107 | 1,387 | 17,000 SH | DEF 2 |
| JOHNSON CONTROLS INC | COM | 478366107 | 430 | 5,274 SH | DEF 12 |
| JOHNSON CONTROLS INC. | COM | 478366107 | 310 | 2,500 SH | DEF 15 |
| JOHNSON CONTROLS INC | COM | 478366107 | 20 | 230 SH | DEF 6 |
| JOHNSON CTLS INC COM | COM | 478366107 | 33,028 | 404,700 SH | DEF 3 |
| JOHNSON OUTDOORS INC | CL A | 479167108 | 2,205 | 117,000 SH | DEF 6 |
| JOHNSON WORLDWIDE ASSOC INC | CL ACOMASD | 479167108 | 417 | 24,800 SH | DEF 3 |
| JONES APPAREL GROUP INC | COM | 480074103 | 8 | 200 SH | DEF 2 |
| JONES APPAREL GROUP INC. | COM | 480074103 | 276 | 7,350 SH | DEF 5 |
| JONES APPAREL GROUP INC | COM | 480074103 | 388 | 10,357 SH | DEF 12 |
| JONES APPAREL GRP INC | COM | 480074103 | 30 | 770 SH | DEF 6 |
| JONES LANG LASALLE INC | COM | 48020Q107 | 82 | 3,300 SH | DEF 3 |
| JOSEPH A BANK CLOTHIERS INC | COM | 480838101 | 21 | 1,200 SH | DEF 12 |
| JOS A BANK CLOTHIERS | COM | 480838101 | 1,956 | 96,600 SH | DEF 6 |
| JOS A BANK CLOTHIERS INC | COM | 480838101 | 9 | 500 SH | DEF 3 |
| JOULE' INC | COM | 481109106 | 8 | 7,300 SH | DEF 12 |
| JOY GLOBAL INC | COM | 481165108 | 753 | 42,465 SH | DEF 12 |
| JOY GLOBAL INC | COM | 481165108 | 238 | 13,700 SH | DEF 3 |
| JUNIPER NETWORKS | COM | 48203R104 | 6 | 1,100 SH | DEF 2 |
| JUNIPER NETWORKS | COM | 48203R104 | 68 | 12,039 SH | DEF 12 |
| JUNIPER NETWORKS INC. | COM | 48203R104 | 17 | 3000 SH | DEF 12 |
| KCPL FINANCING I-8.30% TRUST | PFD | 482432200 | 10 | 410 SH | DEF 12 |
| KCS ENERGY INC | COM | 482434206 | 11 | 6,350 SH | DEF 12 |
| KFX INC | COM | 48245L107 | 118 | 46,250 SH | DEF 12 |
| KLA-TENCOR CORP | COM | 482480100 | 231 | 5,252 SH | DEF 12 |
| KLA-TENCOR CORP. | COM | 482480100 | 134 | 2,000 SH | DEF 15 |
| KLM ROYAL DUTCH AIRLINES | COM | 482516309 | 157 | 13,000 SH | DEF 11 |
| ***KLM ROYAL DUTCH AIRLS | COM | 482516309 | 38 | 3,175 SH | DEF 12 |
| KMART CORPORATION | COM | 482584109 | 1 | 650 SH | DEF 2 |

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

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

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

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

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|--------------------------------------|-------|-----------|--------|------------|-----|--------|-----|
| LAZARE KAPLAN INTL INC | COM | 521078105 | 67 | 9,400 | SH | DEF 12 | |
| LEAP WIRELESS INTERNATIONAL | COM | 521863100 | 4 | 3,727 | SH | DEF 12 | |
| LEAR CORPORATION | COM | 521865105 | 446 | 9,650 | SH | DEF 5 | |
| LEAR CORP | COM | 521865105 | 5 | 100 | SH | DEF 12 | |
| LEAR CORPORATION | COM | 521865105 | 6 | 130 | SH | DEF 6 | |
| LEAR CORP COM | COM | 521865105 | 28,114 | 607,870 | SH | DEF 3 | |
| LEE ENTERPRISES INC | COM | 523768109 | 1,350 | 38,560 | SH | DEF 12 | |
| LEEDS FEDERAL BANKSHARES INC | COM | 524226107 | 29 | 900 | SH | DEF 12 | |
| LEESPORT FINANCIAL CORP | COM | 524477106 | 4 | 200 | SH | DEF 12 | |
| LEGATO SYSTEMS INC | COM | 524651106 | 21 | 5,878 | SH | DEF 12 | |
| LEGGETT & PLATT INC. | COM | 524660107 | 779 | 33,300 | SH | DEF 2 | |
| LEGGETT & PLATT | COM | 524660107 | 11,025 | 471,153 | SH | DEF 4 | |
| LEGGETT & PLATT INC | COM | 524660107 | 1,469 | 62,775 | SH | DEF 5 | |
| LEGGETT & PLATT INC | COM | 524660107 | 12 | 500 | SH | DEF 12 | |
| LEGGETT & PLATT INC | COM | 524660107 | 19 | 815 | SH | DEF 6 | |
| LEGG MASON, INC. | COM | 524901105 | 322 | 6,532 | SH | DEF 2 | |
| LEGG MASON, INC. | COM | 524901105 | 1,879 | 38,075 | SH | DEF 7 | |
| LEGG MASON, INC | COM | 524901105 | 2,326 | 47,148 | SH | DEF 11 | |
| LEGG MASON INC | COM | 524901105 | 21,292 | 431,541 | SH | DEF 12 | |
| LEHMAN BROTHERS HOLDINGS INC | COM | 524908100 | 199 | 3,175 | SH | DEF 2 | |
| LEHMAN BROTHERS HLDGS INC | COM | 524908100 | 911 | 14,570 | SH | DEF 5 | |
| LEHMAN BROTHERS HOLDINGS INC | COM | 524908100 | 417 | 6,671 | SH | DEF 12 | |
| LEHMAN BROS HLDGS | COM | 524908100 | 13,903 | 227,920 | SH | DEF 6 | |
| LEHMAN BROS HLDGS CAP TR I | PFD | 52518B200 | 162 | 6,400 | SH | DEF 12 | |
| LEHMAN BROS HLDGS CAP TR II | PFD | 52518G209 | 96 | 3,800 | SH | DEF 12 | |
| LENDINGTREE INC | COM | 52602Q105 | 49 | 3,840 | SH | DEF 12 | |
| LENNAR CORP | COM | 526057104 | 257 | 4,200 | SH | DEF 12 | |
| LENNAR CORP. | COM | 526057104 | 232 | 2,500 | SH | DEF 15 | |
| LENNAR CORP COM | COM | 526057104 | 30,672 | 501,180 | SH | DEF 3 | |
| LENNOX INTL INC | COM | 526107107 | 194 | 10,805 | SH | DEF 12 | |
| LENNOX INTERNATIONAL INC | COM | 526107107 | 8,644 | 480,500 | SH | DEF 3 | |
| LEUCADIA NATIONAL | COM | 527288104 | 11 | 335 | SH | DEF 2 | |
| LEUCADIA NATIONAL CORP | COM | 527288104 | 642 | 20,290 | SH | DEF 12 | |
| LEUCADIA NATL CORP | COM | 527288104 | 4 | 120 | SH | DEF 6 | |
| LEVEL 3 COMMUNICATIONS, INC. | COM | 52729N100 | 5,464 | 1,852,148 | SH | DEF 8 | |
| LEVEL 3 COMMUNICATIONS, INC. | COM | 52729N100 | 47,200 | 16,000,000 | SH | DEF 10 | 16, |
| LEVEL 3 COMMUNICATIONS INC | COM | 52729N100 | 420 | 142,302 | SH | DEF 12 | |
| LEVEL 3 COMMUNICATIONS, INC. | COM | 52729N100 | 59,000 | 20,000,000 | SH | DEF 14 | 20, |
| LEVEL | COM | 52729N100 | 9 | 2,000 | SH | DEF 15 | |
| LEXINGTON CORPORATE PROPERTIES TR | TRCOM | 529043101 | 23 | 1,415 | SH | DEF 2 | |
| LEXINGTON CORPORATE PPTYS TR | COM | 529043101 | 1,023 | 62,000 | SH | DEF 3 | |
| LEXMARK INTERNATIONAL, INC. | COM | 529771107 | 16 | 302 | SH | DEF 2 | |
| LEXMARK INTERNATIONAL GROUP A | COM | 529771107 | 439 | 8,064 | SH | DEF 5 | |
| LEXMARK INTERNATIONAL, INC. | COM | 529771107 | 10,880 | 200,000 | SH | DEF 10 | |
| LEXMARK INTERNATIONAL INC | COM | 529771107 | 182 | 3,347 | SH | DEF 12 | |
| LIBBEY INC | COM | 529898108 | 5,218 | 150,800 | SH | DEF 6 | |
| LIBERTY ALL-STAR GROWTH FUND | UNIT | 529900102 | 90 | 13,712 | SH | DEF 12 | |
| LIBERTY ALL-STAR EQUITY FUND | UNIT | 530158104 | 440 | 51,327 | SH | DEF 12 | |
| LIBERTY CORP-S.C. | COM | 530370105 | 8 | 200 | SH | DEF 12 | |
| LIBERTY MEDIA GROUP CVT BOND | CVT | 530715AG6 | 21,058 | 42,650,000 | PRN | DEF 16 | |
| LIBERTY MEDIA GROUP CVT BOND | CVT | 530715AL5 | 35,370 | 78,600,000 | PRN | DEF 16 | |
| LIBERTY MEDIA-A | CL A | 530718105 | 5 | 500 | SH | DEF 4 | |
| LIBERTY MEDIA CORP. | COM | 530718105 | 6,432 | 643,223 | SH | DEF 1 | |
| LIBERTY MEDIA CORP - SERIES A NEWCOM | COM | 530718105 | 34 | 3,400 | SH | DEF 2 | |
| LIBERTY MEDIA CORP - SERIES A NEWCOM | COM | 530718105 | 12,000 | 1,200,000 | SH | DEF 10 | 1, |
| LIBERTY MEDIA CORP | COM | 530718105 | 4,115 | 411,529 | SH | DEF 12 | |
| LIBERTY MEDIA COR | COM | 530718105 | 4,665 | 387,100 | SH | DEF 6 | |
| LIBERTY PROPERTY TRUST-SBI | COM | 531172104 | 408 | 11,649 | SH | DEF 12 | |
| LIBERTY PROPERTY TRUST | PFD | 531172203 | 19 | 750 | SH | DEF 12 | |
| LIFECCELL CORP | COM | 531927101 | 5 | 2,000 | SH | DEF 12 | |
| LIFECORE BIOMEDICAL INC | COM | 532187101 | 6 | 500 | SH | DEF 12 | |
| LIFEPPOINT HOSPITALS INC | COM | 53219L109 | 2 | 57 | SH | DEF 12 | |

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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| OCEANEERING INTL INC | COM | NASD | ICOM | 675232102 | 155 | 5,740 | SH | DEF | 3 |
| OCTEL CORP | | | COM | 675727101 | 728 | 28,700 | SH | DEF | 3 |
| OCULAR SCIENCES INC | COM | | COM | 675744106 | 1,145 | 43,200 | SH | DEF | 3 |
| OCWEN FINANCIAL CORP. | | | COM | 675746101 | 31 | 5,688 | SH | DEF | 2 |
| OFFICE DEPOT INC | | | COM | 676220106 | 336 | 20,000 | SH | DEF | 4 |
| OFFICE DEPOT INC | | | COM | 676220106 | 369 | 21,975 | SH | DEF | 12 |
| OFFICE DEPOT INC. | | | COM | 676220106 | 191 | 7,500 | SH | DEF | 15 |
| OFFICE DEPOT INC | COM | NASD | INDL | 676220106 | 30,065 | 1,789,600 | SH | DEF | 3 |
| OFFICE DEPOT INC | | | CONV | 676220AB2 | 671 | 10,000 | PRN | DEF | 12 |
| OFFICEMAX INC | | | COM | 67622M108 | 51 | 8,575 | SH | DEF | 12 |
| OFFSHORE LOGISTICS | | | COM | 676255102 | 8,910 | 424,500 | SH | DEF | 6 |
| OFFSHORE LOGISTICS INC | COM | | NASDCOMDL | 676255102 | 3,631 | 152,000 | SH | DEF | 3 |
| OGLEBAY NORTON CO | | | COM | 677007106 | 528 | 41,900 | SH | DEF | 6 |
| OHIO CASUALTY CORP. | | | COM | 677240103 | 284 | 13,580 | SH | DEF | 2 |
| OHIO CASUALTY CORP | | | COM | 677240103 | 2,300 | 110,025 | SH | DEF | 12 |
| OHIO CASUALTY CORP. | | | COM | 677240103 | 14,143 | 676,700 | SH | DEF | 3 |
| OHIO EDISON FINANCING TRUST-9% | | | PFD | 677350209 | 80 | 3,200 | SH | DEF | 12 |
| OHIO POWER CO-7.375% | | | PFD | 677415762 | 10 | 400 | SH | DEF | 12 |
| OHIO POWER CO-7.92% JR SUB | | | PFD | 677415770 | 10 | 400 | SH | DEF | 12 |
| LUKOIL OIL CO SPONSORED ADR | | | RUSSADR | 677862104 | 15,074 | 231,900 | SH | DEF | 3 |
| OIL SVC HOLDRS TR | | | COM | 678002106 | 80 | 1,300 | SH | DEF | 12 |
| OILGEAR CO | | | COM | 678042102 | 3 | 512 | SH | DEF | 12 |
| OLD DOMINION FREIGHT LINES INC | | | COM | 679580100 | 65 | 4,335 | SH | DEF | 12 |
| OLD DOMINION FGHT | | | COM | 679580100 | 1,022 | 73,500 | SH | DEF | 6 |
| OLD NATL BANCORP IND | | | COM | 680033107 | 142 | 5,550 | SH | DEF | 6 |
| OLD NATIONAL BANCORP | | | COM | 680033107 | 33 | 1,300 | SH | DEF | 3 |
| OLD POINT FINANCIAL CORP | | | COM | 680194107 | 198 | 6,100 | SH | DEF | 12 |
| OLD REPUBLIC INTL CORP | | | COM | 680223104 | 37 | 1,175 | SH | DEF | 12 |
| OLD REP INTL CORP | | | COM | 680223104 | 10,063 | 303,100 | SH | DEF | 6 |
| OLD REPUBLIC INTL CORP | | | COM | 680223104 | 7,309 | 232,020 | SH | DEF | 3 |
| OLIN CORP NEW | | | COM | 680665205 | 162 | 7,311 | SH | DEF | 12 |
| OMNICARE INC. | | | COM | 681904108 | 9,191 | 350,000 | SH | DEF | 8 |
| OMNICARE INC | | | COM | 681904108 | 418 | 15,918 | SH | DEF | 12 |
| OMNICARE INC. | | | COM | 681904108 | 47,268 | 1,800,000 | SH | DEF | 14 |
| OMNICARE INC | | | COM | 681904108 | 5 | 190 | SH | DEF | 6 |
| OMNICARE INC COM | | | COM | 681904108 | 4,992 | 190,100 | SH | DEF | 3 |
| OMNICOM GROUP INC. | | | COM | 681919106 | 9 | 199 | SH | DEF | 2 |
| OMNICOM GROUP | | | COM | 681919106 | 544 | 11,875 | SH | DEF | 4 |
| OMNICOM GROUP INC COM | | | COM | 681919106 | 1,164 | 25,423 | SH | DEF | 5 |
| OMNICOM GROUP INC | | | COM | 681919106 | 827 | 18,049 | SH | DEF | 12 |
| OMEGA HEALTHCARE INVESTORS INC | | | COM | 681936100 | 19 | 2,472 | SH | DEF | 12 |
| 1-800 CONTACTS INC | | | COM | 681977104 | 2,342 | 154,100 | SH | DEF | 6 |
| OMEGA FINANCIAL CORP | | | COM | 682092101 | 110 | 3,000 | SH | DEF | 12 |
| OMEGA WORLDWIDE INC | | | COM | 68210B108 | 2 | 936 | SH | DEF | 12 |
| OMEGA PROTEIN CORP | | | COM | 68210P107 | 5 | 1,100 | SH | DEF | 12 |
| OMNI ENERGY SERVICES CORP | | | COM | 68210T109 | 6 | 10,000 | SH | DEF | 12 |
| OMNOVA SOLUTIONS INC | | | COM | 682129101 | 4 | 475 | SH | DEF | 12 |
| ON ASSIGNMENT INC | | | COM | 682159108 | 2,342 | 131,583 | SH | DEF | 12 |
| ON ASSIGNMENT INC. | | | COM | 682159108 | 890 | 50,000 | SH | DEF | |
| ON COMMAND CORP. | | | COM | 682160106 | 1 | 580 | SH | DEF | 2 |
| ON-SITE SOURCING INC | | | COM | 682195102 | 3 | 1,000 | SH | DEF | 12 |
| ON TECHNOLOGY CORP | | | COM | 68219P108 | 56 | 31,000 | SH | DEF | 12 |
| ONE LIBERTY PROPERTIES INC | | | COM | 682406103 | 6 | 435 | SH | DEF | 12 |
| ONE LIBERTY PROPERTIES INC | | | PFD | 682406202 | 16 | 900 | SH | DEF | 12 |
| ONEIDA LTD | | | COM | 682505102 | 19 | 1,000 | SH | DEF | 2 |
| ONEOK INC NEW | | | COM | 682680103 | 35 | 1,600 | SH | DEF | 12 |
| ONLINE POWER SUPPLY INC | | | COM | 68274C109 | 2 | 1,000 | SH | DEF | 12 |
| ONYX ACCEP CORP | | | COM | 682914106 | 432 | 86,800 | SH | DEF | 6 |
| ONYX PHARMACEUTICALS INC | | | COM | 683399109 | 2 | 271 | SH | DEF | 12 |
| ONYX SOFTWARE CORP | | | COM | 683402101 | 7 | 2,050 | SH | DEF | 12 |
| OPEN TEXT CORP. | | | COM | 683715106 | 12 | 400 | SH | DEF | 15 |
| OPEN TEXT CORP | | | COM | 683715106 | 22 | 1,110 | SH | DEF | 3 |

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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|------------------------------|------|-----------|--------|-----------|----|-----|----|
| SANFILIPPO JOHN B | COM | 800422107 | 596 | 85,900 | SH | DEF | 6 |
| SANGAMO BIOSCIENCES INC | COM | 800677106 | 50 | 8,500 | SH | DEF | 12 |
| SANMINA-SCI CORP. | COM | 800907107 | 123 | 19,500 | SH | DEF | 1 |
| SANMINA-SCI CORPORATION. | COM | 800907107 | 33 | 5,304 | SH | DEF | 2 |
| SANMINA CORP | COM | 800907107 | 242 | 38,355 | SH | DEF | 5 |
| SANMINA-SCI CORP | COM | 800907107 | 119 | 18,876 | SH | DEF | 12 |
| SANGSTAT MED CORP COM | COM | 801003104 | 3,360 | 146,230 | SH | DEF | 3 |
| SAP AG SPONSORED ADR | ADR | 803054204 | 16 | 660 | SH | DEF | 2 |
| SAPIENT CORP | COM | 803062108 | 1 | 1,277 | SH | DEF | 12 |
| SAPPI LTD ADR SPON NE | COM | 803069202 | 32,213 | 2,218,814 | SH | DEF | 6 |
| SARA LEE CORP. | COM | 803111103 | 328 | 15,895 | SH | DEF | 2 |
| SARA LEE CORP COM | COM | 803111103 | 686 | 33,244 | SH | DEF | 5 |
| SARA LEE CORP. | COM | 803111103 | 2,017 | 97,712 | SH | DEF | 9 |
| SARA LEE CORP | COM | 803111103 | 253 | 12,250 | SH | DEF | 11 |
| SARA LEE CORP | COM | 803111103 | 4,092 | 198,264 | SH | DEF | 12 |
| SARA LEE CORP | COM | 803111103 | 27,075 | 1,295,441 | SH | DEF | 6 |
| SATCON TECHNOLOGY CORP | COM | 803893106 | 2 | 1,150 | SH | DEF | 12 |
| SAUCONY INC | CL A | 804120103 | 360 | 52,200 | SH | DEF | 6 |
| SAUCONY INC-CL A | COM | 804120103 | 2 | 300 | SH | DEF | 12 |
| SAUL CENTERS INC | COM | 804395101 | 551 | 21,275 | SH | DEF | 12 |
| SCANA CORP NEW | COM | 80589M102 | 229 | 7,414 | SH | DEF | 11 |
| SCANA CORPORATION NEW | COM | 80589M102 | 1,933 | 62,603 | SH | DEF | 12 |
| SCANA CORPORATION | COM | 80589M102 | 7 | 220 | SH | DEF | 6 |
| SCANA CORP COM | COM | 80589M102 | 3,853 | 124,810 | SH | DEF | 3 |
| SCANSOURCE INC | COM | 806037107 | 28 | 450 | SH | DEF | 12 |
| SCANSOURCE INC COM | COM | 806037107 | 88 | 1,440 | SH | DEF | 3 |
| SCANSOFT INC | COM | 80603P107 | 12 | 1,557 | SH | DEF | 12 |
| HENRY SCHEIN INC | COM | 806407102 | 22 | 500 | SH | DEF | 12 |
| HENRY SCHEIN INC | COM | 806407102 | 17,048 | 383,100 | SH | DEF | 3 |
| SCHERING A G SPONS ADR | COM | 806585204 | 196 | 3,305 | SH | DEF | 6 |
| SCHERING-PLOUGH CORP. | COM | 806605101 | 4,910 | 199,610 | SH | DEF | 1 |
| SCHERING-PLOUGH CORP. | COM | 806605101 | 4,743 | 192,793 | SH | DEF | 2 |
| SCHERING-PLOUGH | COM | 806605101 | 4,598 | 186,930 | SH | DEF | 4 |
| SCHERING PLOUGH CORP COM | COM | 806605101 | 1,097 | 44,611 | SH | DEF | 5 |
| SCHERING-PLOUGH CORP. | COM | 806605101 | 231 | 9,403 | SH | DEF | 9 |
| SCHERING-PLOUGH CORP | COM | 806605101 | 412 | 16,732 | SH | DEF | 11 |
| SCHERING PLOUGH CORP | COM | 806605101 | 12,831 | 521,573 | SH | DEF | 12 |
| SCHERING-PLOUGH CORP. | COM | 806605101 | 7,655 | 204,900 | SH | DEF | 15 |
| SCHERING PLOUGH CORP | COM | 806605101 | 1,608 | 60,800 | SH | DEF | 6 |
| SCHERING PLOUGH CORP COM | COM | 806605101 | 4,540 | 184,554 | SH | DEF | 3 |
| SCHLOTZSKYS INC | COM | 806832101 | 30 | 6,400 | SH | DEF | 6 |
| SCHLUMBERGER LTD. | COM | 806857108 | 400 | 8,600 | SH | DEF | 1 |
| SCHLUMBERGER LIMITED | COM | 806857108 | 8,126 | 174,761 | SH | DEF | 2 |
| SCHLUMBERGER LTD COM | COM | 806857108 | 3,112 | 66,931 | SH | DEF | 5 |
| SCHLUMBERGER LIMITED | COM | 806857108 | 1,244 | 26,749 | SH | DEF | 9 |
| SCHLUMBERGER LTD | COM | 806857108 | 647 | 13,909 | SH | DEF | 11 |
| ***SCHLUMBERGER LTD | COM | 806857108 | 5,359 | 115,255 | SH | DEF | 12 |
| SCHLUMBERGER LTD. | COM | 806857108 | 3,672 | 52,000 | SH | DEF | 15 |
| SCHLUMBERGER LTD | COM | 806857108 | 3,357 | 65,000 | SH | DEF | 6 |
| SCHLUMBERGER | COM | 806857108 | 210 | 4,400 | SH | DEF | |
| SCHLUMBERGER LTD COM | COM | 806857108 | 820 | 17,636 | SH | DEF | 3 |
| SCHOLASTIC CORP | COM | 807066105 | 6 | 150 | SH | DEF | 12 |
| SCHOOL SPECIALTY INC | COM | 807863105 | 2 | 92 | SH | DEF | 12 |
| SCHUFF INTL INC | COM | 808156103 | 232 | 88,700 | SH | DEF | 6 |
| A SCHULMAN INC | COM | 808194104 | 200 | 9,321 | SH | DEF | 12 |
| SCHWAB CHARLES CORP. | COM | 808513105 | 3,111 | 277,808 | SH | DEF | 2 |
| SCHWAB CHARLES CORP. | COM | 808513105 | 723 | 64,536 | SH | DEF | 9 |
| CHARLES SCHWAB CORP NEW | COM | 808513105 | 898 | 80,217 | SH | DEF | 12 |
| SCHWAB (CHARLES) CORP | COM | 808513105 | 56 | 3,300 | SH | DEF | 15 |
| SCHWEITZER-MAUDUIT INTL | COM | 808541106 | 1 | 40 | SH | DEF | 2 |
| SCHWEITZER-MAUDUIT | COM | 808541106 | 7,699 | 271,000 | SH | DEF | 6 |
| SCICLONE PHARMACEUTICALS INC | COM | 80862K104 | 95 | 47,300 | SH | DEF | 12 |

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

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

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

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

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

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

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

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

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

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

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

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|--------------------------------------|----------|-----------|--------|---------------|-----|----|-----|
| TELECOM CORP. OF NEW | ADR | 879278208 | 13 | 660 SH | DEF | 2 | |
| TELECOM HOLDRS TR | COM | 87927P200 | 3 | 100 SH | DEF | 12 | |
| TELECOM ITALIA SPA S.A. | ADR | 87927W106 | 1 | 12 SH | DEF | 2 | |
| TELECOMINICAOES BRASILEIRAS SA | ADADR | 879287308 | 2 | 73 SH | DEF | 2 | |
| TELECOMMUNICATIONS SYSTEMS INC | COM | 87929J103 | 6 | 3,100 SH | DEF | 12 | |
| TELEDYNE TECHNOLOGIES INC | COM | 879360105 | 25 | 1,224 SH | DEF | 12 | |
| TELEFLEX INC. | COM | 879369106 | 57 | 1,000 SH | DEF | 2 | |
| TELEFLEX INC | COM | 879369106 | 206 | 3,600 SH | DEF | 11 | |
| TELEFLEX INC | COM | 879369106 | 10,000 | 174,985 SH | DEF | 12 | |
| TELEFONICA SA SPONS ADR | ADR | 879382208 | 1,011 | 40,689 SH | DEF | 2 | |
| TELEFONICA DE ESPANA | COM | 879382208 | 4,841 | 182,288 SH | DEF | 6 | |
| TELEFONOS DE MEXICO SA SPONS ADR | ADR | 879403780 | 113 | 3,509 SH | DEF | 2 | |
| TELEFONOS DE MEXICO | SPON ADR | 879403780 | 5 | 100 SH | DEF | 15 | |
| TELEFONOS DE MEXICO S A ADR REP | OADRL | 879403780 | 458 | 14,272 SH | DEF | 3 | |
| TELEPHONE & DATA SYSTEMS, INC. | COM | 879433100 | 307 | 5,065 SH | DEF | 2 | |
| TELEPHONE & DATA SYSTEMS, INC. | COM | 879433100 | 91 | 1,500 SH | DEF | 7 | |
| TELEPHONE & DATA SYSTEMS INC | COM | 879433100 | 12 | 200 SH | DEF | 12 | |
| TELEPHONE & DATA SYS | COM | 879433100 | 1,163 | 15,340 SH | DEF | 6 | |
| TELEPHONE & DATA SYSTEMS INC | PFD | 879433878 | 39 | 2,000 SH | DEF | 12 | |
| TELENETICS CORP | COM | 87943P408 | 1 | 5,000 SH | DEF | 12 | |
| TELIK INC | COM | 87959M109 | 732 | 58,550 SH | DEF | 12 | |
| TELLABS, INC. | COM | 879664100 | 6 | 1,000 SH | DEF | 2 | |
| TELLABS INC | COM | 879664100 | 338 | 54,550 SH | DEF | 5 | |
| TELLABS, INC. | COM | 879664100 | 31,333 | 5,053,789 SH | DEF | 8 | |
| TELLABS INC. | COM | 879664100 | 302 | 48,668 SH | DEF | 9 | |
| TELLABS, INC. | COM | 879664100 | 64,507 | 10,404,360 SH | DEF | 10 | 10, |
| TELLABS INC | COM | 879664100 | 1,150 | 185,408 SH | DEF | 12 | |
| TELLABS INC. | COM | 879664100 | 9 | 900 SH | DEF | 15 | |
| TELLABS INC | COM | 879664100 | 246 | 25,500 SH | DEF | 6 | |
| ***TELUS CORPORATION | COM | 87971M202 | 2 | 253 SH | DEF | 12 | |
| TEMPLE INLAND INC. | COM | 879868107 | 139 | 2,400 SH | DEF | 2 | |
| TEMPLE INLAND INC COM | COM | 879868107 | 333 | 5,750 SH | DEF | 5 | |
| TEMPLE INLAND INC | COM | 879868107 | 609 | 10,523 SH | DEF | 12 | |
| TEMPLE INLAND INC. | COM | 879868107 | 87 | 1500 SH | DEF | | |
| TEMPLE INLAND INC | COM | 879868107 | 532 | 9,550 SH | DEF | 6 | |
| TEMPLE-INLAND INC | PFD | 879868206 | 77 | 1,400 SH | DEF | 12 | |
| TEMPLETON GLOBAL GOVTS INCOME | UNIT | 879929107 | 2,905 | 410,345 SH | DEF | 12 | |
| TEMPLETON DRAGON FUND INC | UNIT | 88018T101 | 207 | 22,425 SH | DEF | 12 | |
| TEMPLETON CHINA WORLD FUND | UNIT | 88018X102 | 126 | 13,010 SH | DEF | 12 | |
| TEMPLETON EMERGING MARKETS | UNIT | 880190103 | 19 | 1,750 SH | DEF | 12 | |
| TEMPLETON EMERGING MARKETS | UNIT | 880191101 | 237 | 24,737 SH | DEF | 12 | |
| TEMPLETON EMERGING MARKETS | UNIT | 880192109 | 2,103 | 193,995 SH | DEF | 12 | |
| TEMPLETON GLOBAL INCOME FUND | UNIT | 880198106 | 380 | 50,007 SH | DEF | 12 | |
| TENET HEALTHCARE CORP. | COM | 88033G100 | 72 | 1,000 SH | DEF | 2 | |
| TENET HEALTHCARE CORP | COM | 88033G100 | 1,396 | 19,508 SH | DEF | 12 | |
| TENET HEALTHCARE | COM | 88033G100 | 127 | 1,700 SH | DEF | 6 | |
| TENET HEALTHCARE CORP | COM | 88033G100 | 8,557 | 119,600 SH | DEF | 3 | |
| TENET HEALTHCARE CORP SR. SUB. NOCVT | | 88033GAD2 | 2,063 | 2,075,000 PRN | DEF | 16 | |
| TENGASCO INC (NEW) | COM | 88033R205 | 28 | 9,855 SH | DEF | 12 | |
| TENGTU INTERNATIONAL CORP | COM | 88033T102 | 7 | 10,000 SH | DEF | 15 | |
| TENNANT CO | COM | 880345103 | 36 | 900 SH | DEF | 2 | |
| TENNANT CO | COM | 880345103 | 11 | 276 SH | DEF | 12 | |
| TENNECO AUTOMOTIVE INC | COM | 880349105 | 2 | 361 SH | DEF | 12 | |
| TENNESSEE VALLEY AUTH | PFD | 880591300 | 77 | 3,000 SH | DEF | 12 | |
| TENNESSEE VALLEY AUTH 6.50% | PFD | 880591409 | 111 | 4,300 SH | DEF | 12 | |
| TENNESSEE VALLEY AUTH FEDL CPN | CONV | 88059EHE7 | 812 | 27,000 PRN | DEF | 12 | |
| TERADYNE INC | COM | 880770102 | 613 | 26,069 SH | DEF | 12 | |
| TERADYNE INC | COM | 880770102 | 81 | 3,000 SH | DEF | 6 | |
| TERAYON COMMUNICATION SYSTEMS | COM | 880775101 | 14 | 10,660 SH | DEF | 12 | |
| TERAYON COMMUN SYSTEMS INC | COM | 880775101 | 9 | 6,500 SH | DEF | 3 | |
| TEREX CORP NEW | COM | 880779103 | 173 | 7,685 SH | DEF | 12 | |
| TEREX CORP | COM | 880779103 | 13,807 | 543,600 SH | DEF | 6 | |

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

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

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

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

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| UICI COM | COM | 902737105 | 8,816 | 436,440 | SH | DEF | 3 | |
| UIL HOLDINGS CORP | COM | 902748102 | 626 | 11,486 | SH | DEF | 12 | |
| UIL HOLDING CO | COM | 902748102 | 7,875 | 142,400 | SH | DEF | 6 | |
| UNITED ILLUM CO COM | COM | 902748102 | 4,508 | 82,775 | SH | DEF | 3 | |
| UMB FINANCIAL CORP | COM | 902788108 | 8 | 173 | SH | DEF | 12 | |
| UMB FINL CORP | COM | 902788108 | 2,578 | 54,200 | SH | DEF | 6 | |
| UMB FINL CORP COM | COM | 902788108 | 56 | 1,200 | SH | DEF | 3 | |
| U S B HLDG INC | COM | 902910108 | 90 | 5,800 | SH | DEF | 6 | |
| UST INC | COM | 902911106 | 272 | 8,000 | SH | DEF | 11 | |
| UST INC | COM | 902911106 | 295 | 8,676 | SH | DEF | 12 | |
| UST INC | COM | 902911106 | 3 | 80 | SH | DEF | 6 | |
| U S PLASTIC LUMBER CORP | COM | 902948108 | 2 | 5,000 | SH | DEF | 12 | |
| U S ENERGY SYSTEMS INC | COM | 902951102 | 4 | 2,400 | SH | DEF | 12 | |
| U S RESTAURANT PROPERTIES INC | COM | 902971100 | 2 | 150 | SH | DEF | 12 | |
| U.S. BANCORP | COM | 902973304 | 22,147 | 948,495 | SH | DEF | 2 | |
| US BANCORP | COM | 902973304 | 311 | 13,299 | SH | DEF | 5 | |
| U.S. BANCORP | COM | 902973304 | 967 | 41,395 | SH | DEF | 7 | |
| US BANCORP DEL | COM | 902973304 | 4,031 | 172,622 | SH | DEF | 12 | |
| U S BANCORP | COM | 902973304 | 36,688 | 1,565,115 | SH | DEF | 6 | 1, |
| US BANCORP | COM | 902973304 | 20,355 | 871,739 | SH | DEF | 3 | |
| USA INTERACTIVE | COM | 902984103 | 47 | 2,000 | SH | DEF | 2 | |
| USA INTERACTIVE | COM | 902984103 | 90,674 | 3,866,674 | SH | DEF | 8 | |
| USA INTERACTIVE | COM | 902984103 | 323,851 | 13,810,262 | SH | DEF | 10 | 13, |
| USA INTERACTIVE | COM | 902984103 | 1,779 | 75,865 | SH | DEF | 12 | |
| USA INTERACTIVE | COM | 902984103 | 2,802 | 98,305 | SH | DEF | 6 | |
| USA INTERACTIVE | COM | 902984103 | 291 | 12,400 | SH | DEF | 3 | |
| USA INTERACTIVE - RESTRICTED | COM | 9029LMCM4 | 47,024 | 2,005,300 | SH | DEF | 8 | |
| URS CORP NEW | COM | 903236107 | 41 | 1,447 | SH | DEF | 12 | |
| URS CORP | COM | 903236107 | 6,350 | 215,100 | SH | DEF | 6 | |
| URS CORP | COM | 903236107 | 10,644 | 380,130 | SH | DEF | 3 | |
| USANA HEALTH SCIENC | COM | 90328M107 | 428 | 76,400 | SH | DEF | 6 | |
| USA TECHNOLOGIES INC | COM | 90328S401 | 1 | 5,000 | SH | DEF | 12 | |
| USG CORP NEW | COM | 903293405 | 7 | 1,000 | SH | DEF | 12 | |
| USB CAPITAL II-7.20% TRUST | PFD | 90332M200 | 15 | 600 | SH | DEF | 12 | |
| USEC INC | COM | 90333E108 | 13 | 1,500 | SH | DEF | 12 | |
| USEC INC | COM | 90333E108 | 1,102 | 147,100 | SH | DEF | 6 | |
| U.S CONCRETE INC | COM | 90333L102 | 1,709 | 302,477 | SH | DEF | 6 | |
| US LABORATORIES INC | COM | 90333T105 | 3 | 200 | SH | DEF | 12 | |
| U S BANCORP CAPITAL III 7.75% | PFD | 90335H208 | 152 | 5,940 | SH | DEF | 12 | |
| US 1 INDUSTRIES INC | COM | 903369106 | 2 | 7,000 | SH | DEF | 12 | |
| US UNWIRED INC | COM | 90338R104 | 2 | 800 | SH | DEF | 12 | |
| US ONCOLOGY INC | COM | 90338W103 | 5 | 650 | SH | DEF | 12 | |
| ***UNIBANCO-UNIAO DE BANCOS | COM | 90458E107 | 3 | 200 | SH | DEF | 12 | |
| UNIBANCO-UNI GDS BRAZIL | GDS | 90458E107 | 3,224 | 195,400 | SH | DEF | 3 | |
| UNICOMP INC NEW | COM | 90465L409 | 3 | 25,720 | SH | DEF | 12 | |
| UNIFI INC | COM | 904677101 | 76 | 6,955 | SH | DEF | 12 | |
| UNIFI | COM | 904677101 | 237 | 21,700 | SH | DEF | 3 | |
| UNIFAB INTERNATIONAL INC | COM | 90467L100 | 1 | 1,900 | SH | DEF | 12 | |
| UNIGENE LABORATORIES INC | COM | 904753100 | 5 | 12,500 | SH | DEF | 12 | |
| UNILEVER PLC | ADR | 904767704 | 62 | 1,708 | SH | DEF | 2 | |
| UNILEVER PLC | SPON ADR | 904767704 | 139 | 2,500 | SH | DEF | 15 | |
| UNILEVER N.V. | COM | 904784709 | 775 | 11,961 | SH | DEF | 1 | |
| ***UNILEVER N V | COM | 904784709 | 531 | 8,187 | SH | DEF | 12 | |
| UNILEVER N.V. | N Y SHS | N904784709 | 6 | 89 | SH | DEF | 15 | |
| UNILEVER N.V. NEW YORK SHARES | COM | 904784709 | 3,823 | 59,000 | SH | DEF | 3 | |
| UNION ACCEP CORP | CL A | 904832102 | 2,304 | 329,600 | SH | DEF | 6 | |
| UNION ELECTRIC CO-\$1.735 PFD | PFD | 906548763 | 7 | 300 | SH | DEF | 12 | |
| UNION PACIFIC CORP. | COM | 907818108 | 5,636 | 89,059 | SH | DEF | 2 | |
| UNION PACIFIC CORP COM | COM | 907818108 | 375 | 5,933 | SH | DEF | 5 | |
| UNION PACIFIC CORP. | COM | 907818108 | 72 | 1,140 | SH | DEF | 7 | |
| UNION PACIFIC CORP | COM | 907818108 | 360 | 5,691 | SH | DEF | 11 | |
| UNION PACIFIC CORP | COM | 907818108 | 1,776 | 28,067 | SH | DEF | 12 | |

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

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

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

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

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

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

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|----------------------------------|-------|-----------|---------|------------|----|-----|----|
| WALTER INDUSTRIES INC | COM | 93317Q105 | 391 | 29,300 | SH | DEF | 3 |
| WARNACO GROUP INC-CL A | COM | 934390105 | 1 | 12,500 | SH | DEF | 12 |
| WARREN BANCORP INC | COM | 934710104 | 1,022 | 88,700 | SH | DEF | 6 |
| WASHINGTON FEDERAL INC. | COM | 938824109 | 3,339 | 132,186 | SH | DEF | 2 |
| WASHINGTON FEDERAL | COM | 938824109 | 982 | 38865 | SH | DEF | 4 |
| WASHINGTON FEDERAL INC | COM | 938824109 | 106 | 4,214 | SH | DEF | 12 |
| WASHINGTON FED INC | COM | 938824109 | 20,119 | 754,040 | SH | DEF | 6 |
| WASHINGTON FED INC COM | COM | 938824109 | 26,731 | 1,058,230 | SH | DEF | 3 |
| WASHINGTON MUTUAL, INC. | COM | 939322103 | 678 | 18,267 | SH | DEF | 2 |
| WASHINGTON MUTUAL | COM | 939322103 | 2,488 | 67039 | SH | DEF | 4 |
| WASHINGTON MUTUAL INC COM | COM | 939322103 | 3,121 | 84,088 | SH | DEF | 5 |
| WASHINGTON MUTUAL, INC. | COM | 939322103 | 5,246 | 141,375 | SH | DEF | 7 |
| WASHINGTON MUTUAL, INC. | COM | 939322103 | 296,900 | 8,000,549 | SH | DEF | 8 |
| WASHINGTON MUTUAL INC. | COM | 939322103 | 919 | 24,774 | SH | DEF | 9 |
| WASHINGTON MUTUAL, INC. | COM | 939322103 | 641,514 | 17,286,820 | SH | DEF | 10 |
| WASHINGTON MUTUAL INC | COM | 939322103 | 376 | 10,145 | SH | DEF | 11 |
| WASHINGTON MUTUAL INC | COM | 939322103 | 11,700 | 315,274 | SH | DEF | 12 |
| WASHINGTON MUTUAL, INC. | COM | 939322103 | 37,110 | 1,000,000 | SH | DEF | 14 |
| WASHINGTON MUTUAL INC. | COM | 939322103 | 524 | 9,700 | SH | DEF | 15 |
| WASHINGTON MUT INC | COM | 939322103 | 46,063 | 1,206,197 | SH | DEF | 6 |
| WASHINGTON MUTUAL INC | COM | 939322103 | 11,512 | 310,200 | SH | DEF | 3 |
| WASHINGTON POST CO-CL B | COM | 939640108 | 3,194 | 5,860 | SH | DEF | 12 |
| WASHINGTON POST | COM | 939640108 | 41 | 50 | SH | DEF | 15 |
| WASHINGTON REAL ESTATE INVESTORS | COMST | 939653101 | 263 | 9,100 | SH | DEF | 2 |
| WASHINGTON REAL ESTATE | COM | 939653101 | 3,125 | 108,138 | SH | DEF | 12 |
| WASHINGTON TRUST BANCORP INC | COM | 940610108 | 50 | 2,094 | SH | DEF | 12 |
| WASTE CONNECTIONS INC | COM | 941053100 | 5 | 150 | SH | DEF | 12 |
| WASTE CONNECTIONS INC | COM | 941053100 | 156 | 5,000 | SH | DEF | 3 |
| WASTE HLDGS INC | COM | 941057101 | 670 | 90,750 | SH | DEF | 6 |
| WASTE MANAGEMENT | COM | 941061109 | 7,324 | 281165 | SH | DEF | 4 |
| WASTE MANAGEMENT, INC. | COM | 94106L109 | 319,238 | 12,254,832 | SH | DEF | 8 |
| WASTE MANAGEMENT INC. | COM | 94106L109 | 452 | 17,350 | SH | DEF | 9 |
| WASTE MANAGEMENT, INC. | COM | 94106L109 | 685,278 | 26,306,256 | SH | DEF | 10 |
| WASTE MANAGEMENT INC DEL | COM | 94106L109 | 7,493 | 287,639 | SH | DEF | 12 |
| WASTE MANAGEMENT INC. | COM | 94106L109 | 51 | 1,300 | SH | DEF | 15 |
| WASTE MGMT INC (DELA) | COM | 94106L109 | 23 | 875 | SH | DEF | 6 |
| WASTE MANAGEMENT INC | COM | 94106L109 | 3,525 | 135,300 | SH | DEF | 3 |
| WATER PIK TECHNOLOGIES INC | COM | 94113U100 | 5 | 420 | SH | DEF | 12 |
| WATER PIK TECH INC | COM | 94113U100 | 2,309 | 192,400 | SH | DEF | 6 |
| WATERFORD STERLING CORP | COM | 941443103 | 1 | 5,000 | SH | DEF | 12 |
| WATERS CORP. | COM | 941848103 | 342 | 12,800 | SH | DEF | 9 |
| WATERS CORP | COM | 941848103 | 702 | 26,301 | SH | DEF | 12 |
| WATERSIDE CAPITAL CORP | COM | 941872103 | 22 | 8,566 | SH | DEF | 12 |
| WATSCO INC | COM | 942622200 | 5 | 300 | SH | DEF | 12 |
| WATSCO INC | COM | 942622200 | 936 | 54,400 | SH | DEF | 6 |
| WATSCO INC COM | COM | 942622200 | 175 | 9,600 | SH | DEF | 3 |
| WATSON PHARMACEUTICALS | COM | 942683103 | 310 | 12,275 | SH | DEF | 5 |
| WATSON PHARMACEUTICALS INC | COM | 942683103 | 930 | 36,790 | SH | DEF | 12 |
| WATSON PHARMACEUTCLS | COM | 942683103 | 6 | 220 | SH | DEF | 6 |
| WATTS INDUSTRIES INC | CL A | 942749102 | 3,721 | 199,500 | SH | DEF | 6 |
| WATTS INDUSTRIES INC CLASS A | COM | 942749102 | 6 | 300 | SH | DEF | 2 |
| WATTS INDS INC CL A NASD INDL | COM | 942749102 | 2,856 | 143,870 | SH | DEF | 3 |
| WAUSAU-MOSINEE PAPER CORP | COM | 943315101 | 218 | 18,050 | SH | DEF | 12 |
| WAVE SYSTEMS CORP-CL A | COM | 943526103 | 25 | 17,200 | SH | DEF | 12 |
| WAYPOINT FINANCIAL | COM | 946756103 | 55 | 2800 | SH | DEF | 4 |
| WAYPOINT FINANCIAL CORP | COM | 946756103 | 414 | 21,173 | SH | DEF | 12 |
| WEATHERFORD INTERNATIONAL | COM | 947074100 | 25 | 575 | SH | DEF | 4 |
| WEATHERFORD INTERNATIONAL INC | COM | 947074100 | 609 | 14,100 | SH | DEF | 5 |
| WEBSense INC | COM | 947684106 | 2,316 | 90,580 | SH | DEF | 3 |
| WEBMETHODS INC | COM | 94768C108 | 17 | 1,736 | SH | DEF | 12 |
| WEBMD CORP | COM | 94769M105 | 79 | 14,036 | SH | DEF | 12 |
| WEBMD CORP COM | COM | 94769M105 | 4,115 | 747,255 | SH | DEF | 6 |

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|--------------------------------|-----------|-----------|---------|-----------|----|--------|
| WEBSTER FINANCIAL CORP | COM | 947890109 | 2,728 | 71,341 | SH | DEF 12 |
| WEBSTER FINANCIAL CO | COM | 947890109 | 5,702 | 144,800 | SH | DEF 6 |
| WEBSTER FINL CORP WA | COM | 947890109 | 16,219 | 424,150 | SH | DEF 3 |
| WEIGHT WATCHERS INTL INC | COM | 948626106 | 274 | 6,300 | SH | DEF 3 |
| WEINGARTEN REALTY INVESTORS | COM | 948741103 | 63 | 1,774 | SH | DEF 2 |
| WEINGARTEN REALTY INVESTORS | COM | 948741103 | 2,286 | 64,575 | SH | DEF 9 |
| WEINGARTEN REALTY INVESTORS | COM | 948741103 | 1,717 | 48,493 | SH | DEF 12 |
| WEINGARTEN REALTY INVESTORS | PFD | 948741202 | 10 | 400 | SH | DEF 12 |
| WEIS MARKETS INC | COM | 948849104 | 53 | 1,441 | SH | DEF 2 |
| WEIS MARKETS INC | COM | 948849104 | 1,055 | 28,695 | SH | DEF 12 |
| WELLMAN INC | COM | 949702104 | 1,152 | 69,640 | SH | DEF 6 |
| WELLPOINT HEALTH NETWORKS INC. | COM | 94973H108 | 17,547 | 225,514 | SH | DEF 8 |
| WELLPOINT HEALTH NETWORKS INC. | COM | 94973H108 | 161,845 | 2,080,000 | SH | DEF 10 |
| WELLPOINT HEALTH NTRKS NEW | COM | 94973H108 | 249 | 3,200 | SH | DEF 11 |
| WELLPOINT HEALTH NETWORKS INC | COM | 94973H108 | 371 | 4,767 | SH | DEF 12 |
| WELLPOINT HLTH NETWORKS NEW CL | ACOM | 94973H108 | 5,509 | 70,800 | SH | DEF 3 |
| WELLS FARGO & CO. | COM | 949746101 | 691 | 13,800 | SH | DEF 1 |
| WELLS FARGO COMPANY | COM | 949746101 | 1,408 | 28,126 | SH | DEF 2 |
| WELLS FARGO | COM | 949746101 | 4,177 | 83,439 | SH | DEF 4 |
| WELLS FARGO & COMPANY NEW | COM | 949746101 | 3,400 | 67,927 | SH | DEF 5 |
| WELLS FARGO COMPANY | COM | 949746101 | 6,026 | 120,374 | SH | DEF 7 |
| WELLS FARGO & CO | COM | 949746101 | 510 | 10,193 | SH | DEF 11 |
| WELLS FARGO & CO-NEW | COM | 949746101 | 9,695 | 193,666 | SH | DEF 12 |
| WELLS FARGO & CO | COM | 949746101 | 525 | 6,900 | SH | DEF 15 |
| WELLS FARGO & CO | COM | 949746101 | 278 | 5,300 | SH | DEF 6 |
| WELLS FARGO & CO COM | COM | 949746101 | 35,591 | 710,967 | SH | DEF 3 |
| WELLS FARGO & CO NEW ADJ RATE | PFD | 949746200 | 24 | 500 | SH | DEF 12 |
| WELLS FARGO CAP TR V | PFD | 94975T209 | 53 | 2,100 | SH | DEF 12 |
| WELLS FARGO CAP TRUST IV | PFD | 94976Y207 | 1,754 | 69,452 | SH | DEF 12 |
| WELLS FARGO CAPT TRUST VI | PFD | 94978B205 | 174 | 7,000 | SH | DEF 12 |
| WELLSFORD REAL PPTYS | COM | 950240200 | 3,348 | 161,503 | SH | DEF 6 |
| WENDY'S INTERNATIONAL INC | COM | 950590109 | 4 | 108 | SH | DEF 2 |
| WENDYS INTERNATIONAL INC | COM | 950590109 | 3,335 | 83,719 | SH | DEF 12 |
| WERNER ENTERPRISES INC | COM | 950755108 | 345 | 16,200 | SH | DEF 12 |
| WERNER ENTERPRISES INC COM | NASDCOMDL | 950755108 | 1,283 | 60,210 | SH | DEF 3 |
| WESBANCO INC | COM | 950810101 | 116 | 4,912 | SH | DEF 12 |
| WESBANCO INC | COM | 950810101 | 276 | 11,800 | SH | DEF 6 |
| WESBANCO INC CAPITAL TRUST I | PFD | 950810309 | 107 | 10,600 | SH | DEF 12 |
| WESCO FINANCIAL CORP | COM | 950817106 | 158 | 525 | SH | DEF 12 |
| WESCO INTL INC | COM | 95082P105 | 16 | 2,500 | SH | DEF 2 |
| WESCO INTL INC | COM | 95082P105 | 5,412 | 753,800 | SH | DEF 6 |
| WEST COAST BANCORP | COM | 952145100 | 2,567 | 171,160 | SH | DEF 6 |
| WEST CORPORATION | COM | 952355105 | 5,177 | 234,700 | SH | DEF 3 |
| WEST MARINE INC | COM | 954235107 | 10 | 800 | SH | DEF 12 |
| WEST PHARMACEUTICAL SVCS INC | COM | 955306105 | 13 | 400 | SH | DEF 12 |
| WESTAMERICA BANCORP | COM | 957090103 | 12 | 300 | SH | DEF 12 |
| WESTAR ENERGY, INC. | COM | 95709T100 | 9 | 600 | SH | DEF 2 |
| WESTAR ENERGY INC | COM | 95709T100 | 38 | 2,477 | SH | DEF 12 |
| WESTBANK CORP | COM | 957116106 | 91 | 6,800 | SH | DEF 6 |
| WESTCOAST HOSP CORP | COM | 95750P106 | 44 | 5,900 | SH | DEF 6 |
| WESTELL TECHNOLOGIES INC-CL A | COM | 957541105 | 2 | 1,000 | SH | DEF 12 |
| WESTERN ASSET PREMIER BD FUND | UNIT | 957664105 | 4,495 | 311,080 | SH | DEF 12 |
| WESTCORP INC | COM | 957907108 | 8,239 | 267,749 | SH | DEF 6 |
| WESTERN DIGITAL CORP | COM | 958102105 | 136 | 41,720 | SH | DEF 12 |
| WESTERN GAS RESOURCES INC | COM | 958259103 | 34 | 900 | SH | DEF 12 |
| WESTERN GAS RESOURCES INC | PFD | 958259202 | 2 | 65 | SH | DEF 12 |
| WESTERN RESOURCES CAPITAL II | PFD | 958905200 | 14 | 700 | SH | DEF 12 |
| WESTERN RES CAP I-7.875% CUM | PFD | 959423203 | 207 | 10,854 | SH | DEF 12 |
| WESTERN RESOURCES | COM | 959425109 | 6,102 | 360,420 | SH | DEF 6 |
| WESTERN SIERRA BANCORP | COM | 959522103 | 2,846 | 118,981 | SH | DEF 7 |
| WESTERN WIRELESS CORP-CL A | COM | 95988E204 | 5 | 1,400 | SH | DEF 12 |
| WESTFIELD FINANCIAL INC | COM | 96008D101 | 6 | 400 | SH | DEF 12 |

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

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

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

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

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

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

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