

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

LEGG MASON INC
Form 13F-HR/A
August 19, 2003

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

Form 13F

Form 13F COVER PAGE

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

Check here if Amendment [x]; Amendment Number: 1
This Amendment (Check only one.): [x] is a restatement.
[] adds new holdings entries.

Institutional Investment Manager Filing this Report:

Name: Legg Mason, Inc.
Address: 100 Light Street

Baltimore, MD 21202

13F File Number: 28-1700

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

Person Signing this Report on Behalf of Reporting Manager:

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

Signature, Place, and Date of Signing:

Timothy C. Scheve Baltimore, MD August 18, 2003

Report Type (Check only one.):

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

List of Other Managers Reporting for this Manager:

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

FORM 13F SUMMARY PAGE

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Report Summary:

Number of Other Included Managers: 15

Form13F Information Table Entry Total: 7788

Form13F Information Table Value Total: \$45,278,656 (thousands)

List of Other Included Managers:

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

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

FORM 13F INFORMATION TABLE

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x\$1000)	SHARES/ PRN	SH/ PRN	PUT/ CALL	INVSTMT DSCRETN	OTH MANA
"GENERAL MOTORS CORP CLASS "H" COM		370442832	965	75360	SH		DEF	16
***ACCENTURE LTD CL A	Common	G1150G111	118	6500	SH		DEF	12
***ACE LTD-ORD	Common	G0070K103	408	11909	SH		DEF	12
***ALCON INC	Common	H01301102	16	350	SH		DEF	12
***AMDOCS LIMITED	Common	G02602103	541	22544	SH		DEF	12
***APEX SILVER MINES LTD	Common	G04074103	645	43712	SH		DEF	12
***ASML HOLDING NV NY REG SHS	Common	N07059111	6	643	SH		DEF	12
***BALLARD POWER SYSTEMS INC	Common	05858H104	101	7450	SH		DEF	12
***BCE INC	Common	05534B109	49	2141	SH		DEF	12
***BEMA GOLD CORP	Common	08135F107	3	2000	SH		DEF	12
***BIOVAIL CORP	Common	09067J109	19	400	SH		DEF	12
***BRASCAN CORP	Common	10549P606	52	2125	SH		DEF	12
***BUNGE LTD	Common	G16962105	12	420	SH		DEF	12
***CAE INC	Common	124765108	3	668	SH		DEF	12
***CANADA LIFE FINANCIAL CORP	Common	135113108	83	2513	SH		DEF	12
***CANADA SOUTHERN PETROLEUM	Common	135231108	13	2888	SH		DEF	12
***CANADIAN NATIONAL RAILWAY	Common	136375102	187	3878.29	SH		DEF	12

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***CANADIAN NATURAL RESOURCES	Common	136385101	4	106	SH	DEF	12
***CANADIAN PACIFIC RAILWAY	Common	13645T100	38	1697	SH	DEF	12
***CANADIAN SUPERIOR ENERGY	Common	136644101	0	385	SH	DEF	12
***CARNIVAL CORP	Common	143658300	6351	195358.29	SH	DEF	12
***CELANESE AG	Common	D1497A101	0	10	SH	DEF	12
***CELESTICA INC	Common	15101Q108	63	4000	SH	DEF	12
***CENTRAL FUND OF CANADA LTD	Common	153501101	4	900	SH	DEF	12
***CHECK POINT SOFTWARE	Common	M22465104	201	10284	SH	DEF	12
***CNH GLOBAL N V	Common	N20935206	61	6411	SH	DEF	12
***COGNOS INC	Common	19244C109	22	821	SH	DEF	12
***COMPUGEN LIMITED	Common	M25722105	102	20245	SH	DEF	12
***COOPER INDUSTRIES LTD	Common	G24182100	1627	39397	SH	DEF	12
***COREL CORP	Common	21868Q109	0	150	SH	DEF	12
***CP SHIPS LIMITED	Common	22409V102	11	643	SH	DEF	12
***CREATIVE TECHNOLOGY LTD-ORD	Common	Y1775U107	12	1500	SH	DEF	12
***DAIMLERCHRYSLER A.G.	Common	D1668R123	666	19179	SH	DEF	12
***DEUTSCHE BANK AG	Common	D18190898	13	200	SH	DEF	12
***ECI TELECOM LTD -ORD	Common	268258100	1	200	SH	DEF	12
***ELBIT SYSTEMS LTD-ORD	Common	M3760D101	4	200	SH	DEF	12
***ELSCINT LTD-ORD NEW	Common	M40168102	1	160	SH	DEF	12
***ENCANA CORP	Common	292505104	2779	72416	SH	DEF	12
***ENERPLUS RESOURCES FUND	Common	29274D604	73	3150	SH	DEF	12
***ENVOY COMMUNICATIONS GROUP	Common	293986105	0	140	SH	DEF	12
***EVEREST RE GROUP LTD	Common	G3223R108	8	100	SH	DEF	12
***FAIRMONT HOTELS & RESORTS	Common	305204109	40	1693	SH	DEF	12
***FIRSTSERVICE CORPORATION	Common	33761N109	1	66	SH	DEF	12
***FLEXTRONICS INTERNATIONAL	Common	Y2573F102	11916	1146904	SH	DEF	12
***FORDING CANADIAN COAL	Common	345425102	28	1565	SH	DEF	12
***FOSTER WHEELER LTD	Common	G36535105	0	200	SH	DEF	12
***FRESH DEL MONTE PRODUCE INC	Common	G36738105	26	1000	SH	DEF	12
***GARMIN LTD	Common	G37260109	206	5160	SH	DEF	12
***GILAT SATELLITE NETWORKS	Common	M51474118	0	2	SH	DEF	12
***GLAMIS GOLD LTD	Common	376775102	102	8890	SH	DEF	12
***GLOBALSANTAFE CORP	Common	G3930E101	365	15652	SH	DEF	12
***GOLDCORP INC	Common	380956409	605	50440	SH	DEF	12
***GTSI CORP	Common	36238K103	9	1000	SH	DEF	12
***HEAD N V	Common	422070102	10	4400	SH	DEF	12
***HELEN OF TROY LTD-BERMUDA	Common	G4388N106	4	250	SH	DEF	12
***HYDROGENICS CORPORATION	Common	448882100	4	1000	SH	DEF	12
***ID BIOMEDICAL CORP	Common	44936D108	12	1115	SH	DEF	12
***IMPERIAL OIL LTD NEW	Common	453038408	28	800	SH	DEF	12
***INGERSOLL RAND CO LTD	Common	G4776G101	3483	73610.19	SH	DEF	12
***INTRAWEST CORP NEW	Common	460915200	3	200	SH	DEF	12
***IPC HOLDINGS LTD	Common	G4933P101	20	600	SH	DEF	12
***IRSA INVERSIONES Y	Common	450047204	22	2400	SH	DEF	12
***KERZNER INTERNATIONAL LTD	Common	P6065Y107	13	403.62	SH	DEF	12
***KINROSS GOLD CORPORATION	Common	496902206	122	18093	SH	DEF	12
***KLM ROYAL DUTCH AIRLS	Common	482516309	4	525	SH	DEF	12
***KNIGHTSBRIDGE TANKERS LTD	Common	G5299G106	63	6700	SH	DEF	12
***LANOPTICS LTD-ORD	Common	M6706C103	170	24601	SH	DEF	12
***LUMENIS LTD	Common	M6778Q105	7	4170	SH	DEF	12
***M-SYSTEMS/FLASH DISK	Common	M7061C100	7	600	SH	DEF	12
***MAGNA ENTERTAINMENT CORP	Common	559211107	5	1000	SH	DEF	12
***MARVELL TECHNOLOGY GROUP	Common	G5876H105	1	18	SH	DEF	12
***MCDERMOTT INTERNATIONAL INC	Common	580037109	2	300	SH	DEF	12
***MERIDIAN GOLD INC	Common	589975101	26	2300	SH	DEF	12
***METRON TECHNOLOGY NV	Common	N5665B105	1	500	SH	DEF	12
***MOORE WALLACE INC	Common	615857109	123	8380	SH	DEF	12
***NABORS INDUSTRIES LTD	Common	G6359F103	149	3776	SH	DEF	12
***NAM TAI ELECTRONICS INC	Common	629865205	13	300	SH	DEF	12
***NORDIC AMERICAN TANKER	Common	G65773106	6	400	SH	DEF	12
***NORTEL NETWORKS CORP	Common	656568102	1223	452848	SH	DEF	12

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***OPTIMAL ROBOTICS CORP-CL A	Common	68388R208	33	4500	SH	DEF	12
***ORIENT EXPRESS HOTELS LTD	Common	G67743107	15	1000	SH	DEF	12
***PACIFIC INTERNET LIMITED	Common	Y66183107	1	100	SH	DEF	12
***PAN AMERICAN SILVER CORP	Common	697900108	14	2000	SH	DEF	12
***PARTNERRE LTD	Common	G6852T105	19	375	SH	DEF	12
***PENGROWTH ENERGY TRUST	Common	706902103	32	2500	SH	DEF	12
***PETROQUEST ENERGY INC	Common	716748108	48	20300	SH	DEF	12
***PLACER DOME INC	Common	725906101	168	13700	SH	DEF	12
***PLATINUM UNDERWRITERS	Common	G7127P100	5	200	SH	DEF	12
***POPULAR INC	Common	733174106	2342	60680	SH	DEF	12
***POTASH CORP OF SASKATCHEWAN	Common	73755L107	83	1300	SH	DEF	12
***PRIMEWEST ENERGY TRUST	Common	741930309	37	2010	SH	DEF	12
***PROVIDENT ENERGY TRUST	Common	74386K104	8	1000	SH	DEF	12
***QIAO XING UNIVERSAL	Common	G7303A109	232	23000	SH	DEF	12
***RADA ELECTRONICS INDUSTRIES	Common	M81863108	0	360	SH	DEF	12
***RENAISSANCERE HOLDINGS LTD	Common	G7496G103	180	3956	SH	DEF	12
***RESEARCH IN MOTION LTD	Common	760975102	116	5390	SH	DEF	12
***ROGERS COMMUNICATIONS INC	Common	775109200	674	42000	SH	DEF	12
***ROYAL CARIBBEAN CRUISES LTD	Common	V7780T103	327	14139.33	SH	DEF	12
***ROYAL DUTCH PETROLEUM CO	Common	780257804	7421	159178	SH	DEF	12
***SCHLUMBERGER LTD	Common	806857108	5119	107618.77	SH	DEF	12
***SCITEX CORP LTD	Common	809090103	12	4875	SH	DEF	12
***SEA CONTAINERS LTD	Common	811371103	7	632	SH	DEF	12
***SEA CONTAINERS LTD-CL A	Common	811371707	37	3235	SH	DEF	12
***SHAW COMMUNICATIONS INC	Common	82028K200	276	20500	SH	DEF	12
***SHELL TRANSPORT & TRADING	Common	822703609	802	20117	SH	DEF	12
***SILVER STANDARD RESOURCES	Common	82823L106	10	2000	SH	DEF	12
***SPECTRUM SIGNAL PROCESSING	Common	84763F107	27	23000	SH	DEF	12
***STAKE TECHNOLOGY LTD	Common	852559103	18	2500	SH	DEF	12
***STEINER LEISURE LTD	Common	P8744Y102	30	2062	SH	DEF	12
***STMICROELECTRONICS N V	Common	861012102	44	2103	SH	DEF	12
***SUN LIFE FINANCIAL SERVICES	Common	866796105	13	606	SH	DEF	12
***SUNCOR ENERGY INC	Common	867229106	61	3244	SH	DEF	12
***TARO PHARMACEUTICAL	Common	M8737E108	184	3345	SH	DEF	12
***TEEKAY SHIPPING CORP	Common	Y8564W103	232	5400	SH	DEF	12
***THOMSON CORP	Common	884903105	16	500	SH	DEF	12
***TLC VISION CORPORATION	Common	872549100	20	4000	SH	DEF	12
***TOMMY HILFIGER CORP-ORD	Common	G8915Z102	11	1200	SH	DEF	12
***TRANSCANADA CORPORATION	Common	89353D107	43	2450	SH	DEF	12
***TRANSOCEAN INC.	Common	G90078109	291	13236	SH	DEF	12
***TYCO INTERNATIONAL LTD	Common	902124106	15690	826671.98	SH	DEF	12
***UBS AG	Common	H8920M855	262	4738	SH	DEF	12
***ULTRA PETROLEUM CORP	Common	903914109	15	1200	SH	DEF	12
***UNILEVER N V	Common	904784709	428	7931	SH	DEF	12
***VASOGEN INC	Common	92232F103	12	2500	SH	DEF	12
***WEATHERFORD INTERNATIONAL	Common	G95089101	450	10734	SH	DEF	12
***WHITE MTNS INS GROUP LTD	Common	G9618E107	841	2130	SH	DEF	12
***WILLIS GROUP HOLDINGS LTD	Common	G96655108	465	15125	SH	DEF	12
***XCELERA INC	Common	G31611109	3	1690	SH	DEF	12
***XL CAPITAL LTD-CL A	Common	G98255105	177	2138	SH	DEF	12
***XOMA LTD-(BERMUDA)	Common	G9825R107	63	11800	SH	DEF	12
1838 BOND DEBENTURE TRADING	Close End FD	282520105	25	1151	SH	DEF	12
1st Source Corporation	COM	336901103	42	2181	SH	DEF	2
3COM CORP	COM	885535104	7	1450	SH	DEF	11
3COM CORP	COM	885535104	2901	621104	SH	DEF	6
3COM CORP	COM	885535104	23	5000	SH	DEF	
3COM CORP	Common	885535104	59	12676	SH	DEF	12
3M CO	COM	88579Y101	5896	45709	SH	DEF	3
3M COMPANY	COM	88579Y101	1496	11604	SH	DEF	5
3M COMPANY	COM	88579Y101	9	66	SH	DEF	6
3M Company	COM	88579Y101	193	1500	SH	DEF	1
3M Company	COM	88579Y101	3116	22634	SH	DEF	2

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3M Company	COM	88579Y101	880	6821	SH	DEF	1
3M COMPANY	COM	88579Y101	823	6382	SH	DEF	11
3M COMPANY	Common	88579Y101	6426	49820.23	SH	DEF	12
4 KIDS ENTERTAINMENT INC	COM	350865101	56	3000	SH	DEF	11
7-ELEVEN INC	COM	817826209	57	5400	SH	DEF	3
7-ELEVEN INC	COM	817826209	5247	497300	SH	DEF	6
7-ELEVEN INC	Common	817826209	17	1600	SH	DEF	12
99 CENTS ONLY STORES	Common	65440K106	13	366	SH	DEF	12
A A R CORPORATION	COM	000361105	7549	1081667	SH	DEF	6
A C MOORE ARTS & CRAFTS INC	Common	00086T103	20	1000	SH	DEF	12
A G EDWARDS INC	Common	281760108	258	7538	SH	DEF	12
A O SMITH CORP	Common	831865209	1	30	SH	DEF	12
A SCHULMAN INC	Common	808194104	128	8000	SH	DEF	12
A T CROSS CO-CL A	Common	227478104	6	1050	SH	DEF	12
AAIPHARMA INC	Common	00252W104	3	173	SH	DEF	12
AARON RENTS INC	COM	002535201	8261	320210	SH	DEF	3
Abbott Laboratories	COM	002824100	20463	493795	SH	DEF	2
Abbott Laboratories	COM	002824100	9589	219117	SH	DEF	4
Abbott Laboratories	COM	002824100	6576	150270	SH	DEF	1
ABBOTT LABORATORIES	Common	002824100	20143	460300.11	SH	DEF	12
ABBOTT LABORATORIES COM	COM	002824100	6681	152681	SH	DEF	5
ABBOTT LABS	COM	002824100	1400	31990	SH	DEF	6
Abbott Labs	COM	002824100	279	6328		DEF	9
ABBOTT LABS	COM	002824100	722	16499	SH	DEF	11
ABBOTT LABS COM	COM	002824100	8438	192824	SH	DEF	3
ABC BANCORP	COM	000400101	1205	85000	SH	DEF	6
ABERCROMBIE & FITCH	CL A	002896207	28157	991110	SH	DEF	6
ABERCROMBIE & FITCH CO	COM	002896207	19196	665916	SH	DEF	6
ABERCROMBIE & FITCH CO CL A	COM	002896207	16741	589270	SH	DEF	3
ABERCROMBIE & FITCH CO CL A	CL A	002896207	21	740	SH	DEF	11
Abercrombie & Fitch Co Cl A	CL A	002896207	57	2000	SH	DEF	4
ABERDEEN ASIA PACIFIC INCOME	Close End FD	003009107	5280	944474.4	SH	DEF	12
ABERDEEN GLOBAL INCOME FUND	Close End FD	003013109	119	9861	SH	DEF	12
ABGENIX INC	Common	00339B107	344	32775	SH	DEF	12
ABIGAIL ADAMS NATIONAL BANCORP	Common	003390101	279	15908	SH	DEF	12
ABIGAIL ADAMS NATIONAL BANCORP	INC COM	003390101	29	1650	SH	DEF	11
ABINGTON BANCORP INC	COM	00350P100	330	13000	SH	DEF	6
ABIOMED INC	Common	003654100	57	10400	SH	DEF	12
ABITIBI-CONSOLIDATED INC.	COM	003924107	24049	2796359	SH	DEF	14
ABLE LABORATORIES INC	Common	00371N407	20	1033	SH	DEF	12
ACACIA RESEARCH - ACACIA	Common	003881307	1	863	SH	DEF	12
ACACIA RESEARCH - COMBIMATRIX	Common	003881208	1	481	SH	DEF	12
Acadia Realty Trust	COM	004239109	85	8500	SH	DEF	2
Accenture Ltd	COM	G1150G111	57658	3187300	SH	DEF	10
Accenture Ltd.	COM	G1150G111	10	500	SH	DEF	2
Accenture Ltd.	COM	G1150G111	2303	127317	SH	DEF	8
AccentureLTD	COM	G1150G111	242	13400		DEF	9
ACCESS PHARMACEUTICALS INC	COM	00431M209	465	154333	SH	DEF	5
ACCESS PHARMACEUTICALS INC	Common	00431M209	31	10000	SH	DEF	12
ACCREDO HEALTH INC	Common	00437V104	1	46	SH	DEF	12
Accredo Health Inc	COM	00437V104	13	525	SH	DEF	2
ACE CASH EXPRESS INC	COM	004403101	1170	107600	SH	DEF	6
ACE LIMITED	COM	G0070K103	1780	51900	SH	DEF	3
ACE LIMITED	COM	G0070K103	1221	35600	SH	DEF	5
ACE LTD	COM	G0070K103	22458	654850	SH	DEF	6
ACETO CORP	Common	004446100	4	200	SH	DEF	12
Aceto Corp.	COM	004446100	44	2100	SH	DEF	2
ACTEL CORP	COM	004934105	885	43000	SH	DEF	3
ACTION PERFORMANCE COMPANIES	Common	004933107	0	10	SH	DEF	12
ACTION PRODUCTS INTL INC	Common	004920104	13	6000	SH	DEF	12
ACTIVISION INC NEW	COM	004930202	25713	1977361	SH	DEF	6
ACTIVISION INC NEW	Common	004930202	62	4821	SH	DEF	12

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ACTUANT CORP CL A	COM	00508X203	629	13300	SH	DEF	3
ACTUATE CORPORATION	Common	00508B102	7	2600	SH	DEF	12
ACUITY BRANDS	COM	00508Y102	9190	505800	SH	DEF	6
ACUITY BRANDS INC	COM	00508Y102	11339	624070	SH	DEF	3
ACUITY BRANDS INC	COM	00508Y102	9	475	SH	DEF	11
Acuity Brands Inc	COM	00508Y102	14	800	SH	DEF	2
ACUITY BRANDS INC	Common	00508Y102	140	7725	SH	DEF	12
ACXIOM CORP	Common	005125109	112	7455	SH	DEF	12
Acxiom Corporation	COM	005125109	60360	4000000	SH	DEF	10
Acxiom Corporation	COM	005125109	10331	684600	SH	DEF	8
Acxiom Corporation	COM	005125109	45270	3000000	SH	DEF	13
ADAMS EXPRESS COMPANY	Close End FD	006212104	221	18745	SH	DEF	12
ADAPTEC INC	Common	00651F108	29	3700	SH	DEF	12
ADAPTEC INC COM NASD INDL	COM	00651F108	153	19200	SH	DEF	3
ADC TELECOMMUNICATIONS INC	Common	000886101	62	26535	SH	DEF	12
ADC TELECOMMUNICATIONS INC COM	COM	000886101	94	40900	SH	DEF	5
ADC Telecommunications Inc.	COM	000886101	4	1852	SH	DEF	2
ADECCO SA SPONSORED A	COM	006754105	567	47420	SH	DEF	6
ADOBE SYSTEMS INC	COM	00724F101	14017	437090	SH	DEF	3
ADOBE SYSTEMS INC	Common	00724F101	270	8420.36	SH	DEF	12
Adobe Systems Inc.	COM	00724F101	140	4202	SH	DEF	2
ADOLPH COORS CO-CL B	Common	217016104	141	2875.38	SH	DEF	12
ADP	COM	053015103	12156	359014	SH	DEF	4
ADTRAN INC	COM	00738A106	1791	34700	SH	DEF	3
ADTRAN INC	Common	00738A106	0	0	SH	DEF	12
ADV MICRO DEVICES	COM	007903107	323	50400	SH	DEF	6
ADVANCE AUTO PARTS	COM	00751Y106	3815	62640	SH	DEF	3
ADVANCE AUTO PARTS INC	Common	00751Y106	146	2400	SH	DEF	12
ADVANCE PCS	Common	00790K109	32	850	SH	DEF	12
ADVANCED DIGITAL INFORMATION	Common	007525108	3	300	SH	DEF	12
ADVANCED DIGITAL INFORMATION COM COM	COM	007525108	1053	106100	SH	DEF	3
ADVANCED ENERGY INDUSTRIES INC	Common	007973100	4	300	SH	DEF	12
ADVANCED FIBRE COMM	COM	00754A105	3	170	SH	DEF	6
ADVANCED FIBRE COMMUNICATIONS	Common	00754A105	255	15688	SH	DEF	12
ADVANCED MED OPTICS INC	COM	00763M108	2917	171100	SH	DEF	3
Advanced Medical Optics Inc	COM	00763M108	12	711	SH	DEF	2
Advanced Medical Optics Inc	COM	00763M108	0	2	SH	DEF	1
ADVANCED MEDICAL OPTICS INC	Common	00763M108	4	252	SH	DEF	12
ADVANCED MICRO DEVICES INC	Common	007903107	182	28450	SH	DEF	12
ADVANCED MICRO DEVICES INC COM	COM	007903107	132	20600	SH	DEF	3
Advanced Micro Devices Inc.	COM	007903107	515	70600	SH	DEF	2
ADVANCED NEUROMODULATION SYS	Common	00757T101	13	250	SH	DEF	12
Advanced Nwuromodulation systems	COM	00757t101	285	5500		DEF	9
ADVANCEPCS	COM	00790K109	1893	49500	SH	DEF	3
ADVANTA CORP	CL A	007942105	1327	134860	SH	DEF	6
ADVANTA CORP-CL A	Common	007942105	8	813.54	SH	DEF	12
ADVENT CLAYMORE CONV SECS &	Close End FD	00764C109	439	17725	SH	DEF	12
ADVISORY BOARD CO	Common	00762W107	0	10	SH	DEF	12
ADVO INC	Common	007585102	6	140	SH	DEF	12
ADVO INC COM	COM	007585102	19149	431280	SH	DEF	3
Aegon NV - ORD	ADR	007924103	82	6718	SH	DEF	2
AEGON NV ORD AMER REG	COM	007924103	74	7327	SH	DEF	11
AEROPOSTALE INC	COM	007865108	5017	233580	SH	DEF	3
AES	COM	00130H105	1276	201000	SH	DEF	12
AES CORP	COM	00130H105	68	10650	SH	DEF	11
AES CORP	COM	00130H105	234	36836	SH	DEF	5
AES CORP	COM	00130H105	1937	305091	SH	DEF	16
AES CORP	Common	00130H105	3771	593867	SH	DEF	12
AES Corporation	COM	00130H105	209678	33020182	SH	DEF	8
AES Corporation	COM	00130H105	21	3077	SH	DEF	2
AES Corporation	COM	00130H105	397590	62612647	SH	DEF	10
AES Corporation	COM	00130H105	50800	8000000	SH	DEF	13

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AES TR III	COM	00808N202	46	1350	SH	DEF	11
AES TR III 6.75%	Preferred	00808N202	993	29225	SH	DEF	12
AETHER SYSTEMS INC	COM	00808V105	14	2950	SH	DEF	3
AETHER SYSTEMS INC	Common	00808V105	82	16741	SH	DEF	12
Aetna	COM	00817Y108	78	1300	SH	DEF	4
AETNA INC	COM	00817Y108	33	550	SH	DEF	11
AETNA INC	COM	00817Y108	22	370	SH	DEF	6
AETNA INC NEW	Common	00817Y108	522	8664	SH	DEF	12
AETNA INC-NEW	COM	00817Y108	343	5700	SH	DEF	5
Aetna Inc.	COM	00817Y108	54	900	SH	DEF	1
AEW REAL ESTATE INCOME FUND	Close End FD	00104H107	70	4500	SH	DEF	12
AFC Enterprises Inc	COM	00104Q107	88	6000	SH	DEF	2
AFC ENTERPRISES INC	COM	00104Q107	5259	321246	SH	DEF	6
AFFILIATED COMPUTER SERVICES	Common	008190100	45	990	SH	DEF	12
AFFILIATED COMPUTER SERVICES INC	COM	008190100	15	325	SH	DEF	11
AFFYMETRIX INC	Common	00826T108	72	3640	SH	DEF	12
Affymetrix Inc.	COM	00826T108	64	2900	SH	DEF	2
Aflac Corp. New	COM	001055102	90	2797		DEF	9
AFLAC INC	COM	001055102	17	560	SH	DEF	11
Aflac Inc	COM	001055102	7	229	SH	DEF	4
AFLAC INC	Common	001055102	1926	62627.19	SH	DEF	12
AFLAC INC COM	COM	001055102	209	6800	SH	DEF	3
AFLAC Incorporated	COM	001055102	2609	83130	SH	DEF	2
AFTERMARKET TECHNOLGY	COM	008318107	3658	345070	SH	DEF	6
AG SVCS AMER INC	COM	001250109	298	50100	SH	DEF	6
AGCO CORP	COM	001084102	51	3000	SH	DEF	11
AGCO CORP	Common	001084102	807	47270	SH	DEF	12
AGERE SYS INC	CL A	00845V100	7792	3344326	SH	DEF	6
AGERE SYS INC	CL B	00845V209	233	101265	SH	DEF	6
AGERE SYS INC CL B	COM	00845V209	37	14423	SH	DEF	6
AGERE SYSTEMS INC	Common	00845V209	98	42462	SH	DEF	12
AGERE SYSTEMS INC	Common	00845V100	19	8230	SH	DEF	12
Agere Systems Inc. Class A	COM	00845V100	0	8	SH	DEF	1
Agere Systems Inc. Class A	COM	00845V100	0	49	SH	DEF	2
Agere Systems Inc. Class B	COM	00845V209	3	1301	SH	DEF	2
Agere Systems Inc. Class B	COM	00845V209	1	223	SH	DEF	1
AGILE SOFTWARE CORP DEL	Common	00846X105	8	810	SH	DEF	12
AGILENT TECHNOLOGIES	COM	00846U101	31065	1574862	SH	DEF	6
Agilent Technologies	COM	00846u101	26	1354	SH	DEF	4
Agilent Technologies Inc	COM	00846U101	1344	62554	SH	DEF	2
AGILENT TECHNOLOGIES INC	COM	00846U101	9	475	SH	DEF	11
AGILENT TECHNOLOGIES INC	COM	00846U101	226	11544	SH	DEF	5
Agilent Technologies Inc	COM	00846U101	7	380	SH	DEF	1
AGILENT TECHNOLOGIES INC	Common	00846U101	1287	65828	SH	DEF	12
AGL RES INC COM	COM	001204106	12278	482640	SH	DEF	3
AGL RESOURCES INC	COM	001204106	59	2300	SH	DEF	11
AGL RESOURCES INC	Common	001204106	742	29174	SH	DEF	12
AGL RESOURCES INC	COM	001204106	13982	549600	SH	DEF	6
AGNICO-EAGLE MINES LTD.	COM	008474108	7374	474200	SH	DEF	14
AGREE REALTY CORP	Common	008492100	38	1575	SH	DEF	12
AGRIUM INC.	COM	008916108	15721	1065800	SH	DEF	14
AIM SELECT REAL ESTATE	Close End FD	00888R107	198	13810.47	SH	DEF	12
AIR METHODS CORP	COM	009128307	236	30500	SH	DEF	6
AIR PRODS & CHEMS	COM	009158106	7862	189000	SH	DEF	6
AIR PRODS & CHEMS INC COM	COM	009158106	610	14675	SH	DEF	5
Air Products & Chemicals	COM	009158106	75	1800	SH	DEF	4
AIR PRODUCTS & CHEMICALS INC	COM	009158106	224	5375	SH	DEF	11
AIR PRODUCTS & CHEMICALS INC	Common	009158106	1285	30885.63	SH	DEF	12
Air Products and Chemicals Inc.	COM	009158106	132	2925	SH	DEF	2
AIRBORNE INC	Common	009269101	13	608.62	SH	DEF	12
Airborne Inc Com	COM	009269101	135	6400		DEF	9
AIRNET COMMUNICATIONS CORP	Common	00941P106	1	682.58	SH	DEF	12

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AIRNET SYS INC	COM	009417106	519	128100	SH	DEF	6
AIRTRAN HOLDINGS INC	Common	00949P108	22	2125	SH	DEF	12
AK STEEL HOLDING CORP	Common	001547108	7	2031	SH	DEF	12
Akamai Technologies Inc	COM	00971T101	0	100	SH	DEF	1
AKAMAI TECHNOLOGIES INC	Common	00971T101	14	2915	SH	DEF	12
AKSYS LTD	Common	010196103	4	300	SH	DEF	12
AKZO NOBEL NV ADR	COM	010199305	3863	141645	SH	DEF	6
AKZO Nobel NV Spons ADR	ADR	010199305	72	2410	SH	DEF	2
AKZO NOBEL NV SPONSORED ADR	COM	010199305	16	600	SH	DEF	11
Alabama National BanCorporation	COM	010317105	426	8603	SH	DEF	2
ALARIS MEDICAL INC	COM	011637105	1935	149450	SH	DEF	3
ALBANY INTL CORP	CL A	012348108	1114	40652	SH	DEF	6
ALBANY INTL CORP CL A	COM	012348108	20759	757630	SH	DEF	3
ALBANY MOLECULAR RE	COM	012423109	5080	336201	SH	DEF	6
ALBANY MOLECULAR RESEARCH INC	Common	012423109	2	160	SH	DEF	12
ALBEMARLE CORP	COM	012653101	12	430	SH	DEF	6
ALBEMARLE CORP	COM	012653101	38	1371	SH	DEF	11
ALBERTO CULVER CO	COM	013068200	19	386	SH	DEF	11
ALBERTO CULVER CO	COM	013068101	60	1180	SH	DEF	11
ALBERTO CULVER CO-CL A	Common	013068200	897	18025	SH	DEF	12
ALBERTO CULVER COMPANY	Common	013068101	137	2675	SH	DEF	12
Albertson's Inc	COM	013104104	383446	19971129	SH	DEF	10
Albertson's Inc.	COM	013104104	189560	9872902	SH	DEF	8
Albertson's Inc.	COM	013104104	13	700	SH	DEF	2
ALBERTSONS	COM	013104104	1828	95213	SH	DEF	16
ALBERTSONS INC	COM	013104104	124	6481	SH	DEF	11
ALBERTSONS INC	COM	013104104	7	380	SH	DEF	6
ALBERTSONS INC	Common	013104104	3923	204304.46	SH	DEF	12
ALBERTSONS INC COM	COM	013104104	19	1000	SH	DEF	3
ALCAN INC	Common	013716105	14	450	SH	DEF	12
ALCAN INC.	COM	013716105	36915	878715	SH	DEF	14
ALCATEL	COM	013904305	33	3678	SH	DEF	11
Alcatel Alsthom Sponsored ADR	ADR	013904305	175	19435	SH	DEF	2
Alcoa	COM	013817101	4	145	SH	DEF	4
ALCOA INC	COM	013817101	88	3450	SH	DEF	11
ALCOA INC	COM	013817101	2101	82400	SH	DEF	3
ALCOA INC	COM	013817101	36167	1417406	SH	DEF	6
ALCOA INC	Common	013817101	1990	78051.53	SH	DEF	12
Alcoa Inc.	COM	013817101	237	9541	SH	DEF	2
ALEXANDER & BALDWIN INC	COM	014482103	24077	919266	SH	DEF	6
ALEXANDER & BALDWIN INC	Common	014482103	43	1625	SH	DEF	12
Alexion Pharmaceuticals Inc	COM	015351109	18	1000	SH	DEF	2
ALEXION PHARMACEUTICALS INC	Common	015351109	3	200	SH	DEF	12
ALFA CORP	COM	015385107	597	47777	SH	DEF	6
Alkermes	COM	01642t108	9	850	SH	DEF	4
Alkermes Inc	COM	01642T108	2	130	SH	DEF	2
ALKERMES INC	Common	01642T108	14	1275	SH	DEF	12
ALL AMERN SEMICONDUCTOR INC	Common	016557407	2	700	SH	DEF	12
ALLEGHANY CP DELAWARE	COM	017175100	6261	32580	SH	DEF	6
ALLEGHENY ENERGY INC	COM	017361106	22156	2621938	SH	DEF	6
ALLEGHENY ENERGY INC	Common	017361106	280	33122.11	SH	DEF	12
ALLEGHENY ENERGY INC	COM	017361106	3	400	SH	DEF	11
Allegheny Energy Inc.	COM	017361106	10	1355	SH	DEF	2
Allegheny Technologies Inc	COM	01741R102	15	2000	SH	DEF	2
ALLEGHENY TECHNOLOGIES INC	Common	01741R102	168	25386	SH	DEF	12
ALLEGIANT BANCORP	COM	017476102	1912	94400	SH	DEF	6
ALLEGIANT BANCORP INC	Common	017476102	10	500	SH	DEF	12
ALLEN TELECOM INC COM	COM	018091108	12056	729770	SH	DEF	3
ALLERGAN INC	COM	018490102	141	1825	SH	DEF	11
ALLERGAN INC	Common	018490102	88	1145	SH	DEF	12
Allergan Inc.	COM	018490102	249	3200	SH	DEF	2
Allergan Inc.	COM	018490102	2471	32050	SH	DEF	1

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ALLETE	COM	018522102	1	50	SH	DEF	6
ALLETE INC	COM	018522102	227	8539	SH	DEF	11
ALLETE INC	Common	018522102	215	8100	SH	DEF	12
Allete Inc.	COM	018522102	21	800	SH	DEF	2
ALLIANCE CAP MGM HLD	COM	01855A101	6116	167560	SH	DEF	6
ALLIANCE CAP MGMT HLDG L P	Common	01855A101	1970	53972	SH	DEF	12
Alliance Capital management	COM	01855A101	2042	55947		DEF	9
ALLIANCE DATA SYSTEMS CORP	COM	018581108	140	6000	SH	DEF	3
ALLIANCE DATA SYSTEMS CORP	COM	018581108	117	5000	SH	DEF	11
Alliance Financial Corp Ny	COM	019205103	15	550	SH	DEF	2
ALLIANCE GAMING CORPORATION	Common	01859P609	38	2000	SH	DEF	12
ALLIANCE IMAGING INC	COM	018606202	2058	467800	SH	DEF	6
ALLIANCE NATL MUN INCOME	Close End FD	01864U106	143	9899.78	SH	DEF	12
ALLIANCE RESOURCE PARTNERS L P	Common	01877R108	55	2025	SH	DEF	12
ALLIANCE WORLD DOLLAR	Close End FD	01879R106	381	31691	SH	DEF	12
ALLIANCE WORLD DOLLAR	Close End FD	018796102	304	24934	SH	DEF	12
Alliant Energy	COM	018802108	69	3462		DEF	9
ALLIANT ENERGY CORP	COM	018802108	35	1825	SH	DEF	11
ALLIANT ENERGY CORP	COM	018802108	5345	280870	SH	DEF	6
ALLIANT ENERGY CORP	Common	018802108	2736	143759.89	SH	DEF	12
Alliant Techsystem	COM	018804104	123	2233	SH	DEF	2
ALLIANT TECHSYSTEMS INC	Common	018804104	210	4042	SH	DEF	12
ALLIANZ AG ADR REP 1/10 SH	COM	018805101	3918	467855	SH	DEF	6
ALLIED CAP CORP	COM	01903Q108	1	60	SH	DEF	6
ALLIED CAPITAL CORP NEW	Common	01903Q108	3232	139893.28	SH	DEF	12
ALLIED CAPITAL CORP NEW	COM	01903Q108	40	1750	SH	DEF	11
ALLIED DEFENSE GROUP	COM	019118108	1028	55700	SH	DEF	6
ALLIED DEFENSE GROUP INC	Common	019118108	4	200	SH	DEF	12
Allied Irish Banks Plc	ADR	019228402	96	3300	SH	DEF	2
ALLIED IRISH BANKS PLC	COM	019228402	2	53	SH	DEF	11
ALLIED IRISH BKS PLC	COM	019228402	1306	45570	SH	DEF	6
ALLIED WASTE IND	COM	019589308	5379	535200	SH	DEF	6
ALLIED WASTE INDS INC COM PAR\$.01 NEW COM		019589308	10712	1065900	SH	DEF	3
ALLIED WASTE INDUSTRIES INC	Common	019589308	13	1250	SH	DEF	12
ALLMERICA FINANCIAL CORP	Common	019754100	10	580	SH	DEF	12
ALLMERICA SECURITIES TRUST	Close End FD	019921105	181	18075	SH	DEF	12
ALLOS THERAPEUTICS INC	Common	019777101	3	1000	SH	DEF	12
ALLOU HEALTH CARE	CL A	019782101	82	67000	SH	DEF	6
ALLOU HEALTHCARE INC	Common	019782101	0	1000	SH	DEF	12
ALLOY INC	COM	019855105	2056	318759	SH	DEF	6
ALLOY INC	Common	019855105	26	4000	SH	DEF	12
ALLSTATE CORP	COM	020002101	117	3275	SH	DEF	11
ALLSTATE CORP	COM	020002101	1590	44604	SH	DEF	6
ALLSTATE CORP	COM	020002101	10801	302980	SH	DEF	3
ALLSTATE CORP	Common	020002101	5110	143338.37	SH	DEF	12
Alltel	COM	020039103	12269	254439	SH	DEF	4
ALLTEL CORP	COM	020039103	206	4281	SH	DEF	11
ALLTEL CORP	COM	020039103	2	50	SH	DEF	6
ALLTEL CORP	COM	020039103	4239	87900	SH	DEF	3
ALLTEL CORP	COM	020039103	5245	108765	SH	DEF	5
Alltel Corp	COM	020039103	9162	190000	SH	DEF	10
ALLTEL CORP	Common	020039103	9259	192022.45	SH	DEF	12
ALLTEL CORP	Preferred	020039822	337	6770	SH	DEF	12
Alltel Corp.	COM	020039103	1654	34300	SH	DEF	8
Alltel Corp.	COM	020039103	381	8240	SH	DEF	2
ALMOST FAMILY INC	Common	020409108	31	4000	SH	DEF	12
ALPHARMA INC CL A	COM	020813101	17016	787770	SH	DEF	3
ALPHARMA INC-CL A	Common	020813101	23	1050	SH	DEF	12
ALTAIR NANOTECHNOLOGIES INC	Common	021373105	6	5500	SH	DEF	12
ALTERA CORP	COM	021441100	212	12900	SH	DEF	6
ALTERA CORP	COM	021441100	1	49	SH	DEF	11
ALTERA CORP	Common	021441100	167	10181	SH	DEF	12

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Altera Corp.	COM	021441100	5	300	SH	DEF	2
ALTIRIS INC	Common	02148M100	9	450	SH	DEF	12
ALTRIA GROUP INC	COM	02209S103	9813	215966	SH	DEF	6
ALTRIA GROUP INC	COM	02209S103	302	6650	SH	DEF	11
ALTRIA GROUP INC	COM	02209S103	32922	724506	SH	DEF	3
ALTRIA GROUP INC	COM	02209S103	907	19950	SH	DEF	5
Altria Group Inc	COM	02209S103	1618	40158	SH	DEF	2
Altria Group Inc	COM	02209S103	14086	310000	SH	DEF	10
ALTRIA GROUP INC	Common	02209S103	11012	242344.82	SH	DEF	12
Amazon com Inc	COM	023135106	1246946	34172270	SH	DEF	10
AMAZON COMMUNICATIONS	COM	023135106	5053	138489	SH	DEF	16
Amazon.com	COM	023135106	1136	31125		DEF	9
AMAZON.COM INC	COM	023135106	332	9148	SH	DEF	11
AMAZON.COM INC	Common	023135106	10859	297580	SH	DEF	12
Amazon.com Inc.	COM	023135106	548743	15038188	SH	DEF	8
Amazon.com Inc.	COM	023135106	28	800	SH	DEF	2
Amazon.com Inc.	COM	023135106	189748	5200000	SH	DEF	13
AMB PROPERTY CORP	Common	00163T109	23	800	SH	DEF	12
AMB Property Corporation	COM	00163T109	16	600	SH	DEF	2
AMBAC FINANCIAL GROUP INC	COM	023139108	21	315	SH	DEF	11
AMBAC FINANCIAL GROUP INC	Common	023139108	571	8612	SH	DEF	12
Ambac Financial Group Inc.	COM	023139108	23	350	SH	DEF	2
AMBAC FINANCIAL GRP	COM	023139108	249	3755	SH	DEF	6
AMBASSADORS GROUP	COM	023177108	317	22700	SH	DEF	6
AMCOL INTL CORP	COM	02341W103	1834	229300	SH	DEF	6
Ancor Limited ADR	ADR	02341R302	53	2400	SH	DEF	2
AMCORE FINANCIAL INC	COM	023912108	1288	55450	SH	DEF	3
Amdocs Limited	COM	G02602103	2109	87884	SH	DEF	8
Amdocs Limited	COM	G02602103	38726	1613600	SH	DEF	10
AMDOCS LIMITED ORD	COM	G02602103	119180	4923836	SH	DEF	6
AMDOCS LTD	COM	G02602103	37141	1547560	SH	DEF	3
AMEN PROPERTIES INC	Common	023477201	0	75	SH	DEF	12
AMER PHYSICIANS CAPITAL INC	COM	028884104	14904	602365	SH	DEF	6
AMERADA HESS CORP	COM	023551104	547	11130	SH	DEF	6
AMERADA HESS CORP	Common	023551104	219	4450	SH	DEF	12
Amerada Hess Corp.	COM	023551104	0	2	SH	DEF	1
Amerada Hess Corp.	COM	023551104	100	2106		DEF	9
AMERCO	Common	023586100	1	200	SH	DEF	12
AMEREN CORP	Common	023608102	1396	31661.33	SH	DEF	12
Ameren Corp.	COM	023608102	1444	32750		DEF	9
Ameren Corp.	COM	023608102	13	300	SH	DEF	2
AMEREN CORPORATION	COM	023608102	16	360	SH	DEF	6
AMERIANA BANCORP	Common	023613102	10	700	SH	DEF	12
AMERICA FIRST APARTMENT	Common	02363X104	198	20000	SH	DEF	12
AMERICA FIRST REAL ESTATE INVT	Common	02364Y101	11	1468	SH	DEF	12
America Movil S. A. de C. V.	ADR	02364W105	110	5124	SH	DEF	2
AMERICAN AXLE & MFG	COM	024061103	9694	405600	SH	DEF	6
AMERICAN AXLE & MFG HLDGS	COM	024061103	25009	1046410	SH	DEF	3
AMERICAN CAPITAL STRATEGIES	Common	024937104	3023	121211.37	SH	DEF	12
AMERICAN ELECTRIC POWER	COM	025537101	17876	600000	SH	DEF	16
American Electric Power Co	COM	025537101	127	4638	SH	DEF	2
AMERICAN ELECTRIC POWER CO INC	Common	025537101	1195	40048.67	SH	DEF	12
AMERICAN ELECTRIC POWER INC	COM	025537101	9	300	SH	DEF	11
AMERICAN ELECTRIC PWR CO INC C	COM	025537101	932	31250	SH	DEF	5
American Express	COM	025816109	943	22560	SH	DEF	4
AMERICAN EXPRESS CO	COM	025816109	12419	297006	SH	DEF	6
AMERICAN EXPRESS CO	COM	025816109	336	8036	SH	DEF	11
AMERICAN EXPRESS CO COM	COM	025816109	13783	329658	SH	DEF	3
American Express Co.	COM	025816109	852	18774		DEF	9
American Express Co.	COM	025816109	594	14200	SH	DEF	1
American Express Company	COM	025816109	2710	60541	SH	DEF	2
AMERICAN EXPRESS COMPANY	Common	025816109	11591	277235.58	SH	DEF	12

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AMERICAN FINANCIAL GROUP INC	Common	025932104	30	1325	SH	DEF	12
American Financial Group Inc.	COM	025932104	29	1250	SH	DEF	2
AMERICAN FINL GROUP HLDGS IN	COM	025932104	83	3639	SH	DEF	11
AMERICAN FIRST TAX EXEMPT INVS	Common	02364V107	227	31650	SH	DEF	12
AMERICAN GREETINGS CORP-CL A	Common	026375105	10	500	SH	DEF	12
American Greetings Corp. Class A	COM	026375105	5	300	SH	DEF	2
AMERICAN HEALTHWAYS INC	COM	02649V104	971	26950	SH	DEF	3
AMERICAN HEALTHWAYS INC	Common	02649V104	217	6005	SH	DEF	12
AMERICAN HOME MTG HLDGS INC	Common	02660M108	307	15660	SH	DEF	12
AMERICAN INDEPENDENCE	Common	026760405	141	13170.88	SH	DEF	12
American Int'l. Group	COM	026874107	7964	144334	SH	DEF	4
American International Group	COM	026874107	25729	466277	SH	DEF	1
AMERICAN INTERNATIONAL GROUP	Common	026874107	14759	267470.25	SH	DEF	12
AMERICAN INTERNATIONAL GROUP INC	COM	026874107	874	15843	SH	DEF	11
American International Group Inc.	COM	026874107	6251	103192	SH	DEF	2
American International Group Inc.	COM	026874107	2549	46194	SH	DEF	9
AMERICAN INTL GROUP I	COM	026874107	21123	382628	SH	DEF	6
AMERICAN INTL GROUP INC COM	COM	026874107	36599	663266	SH	DEF	3
AMERICAN INTL GROUP INC COM	COM	026874107	5591	101317	SH	DEF	5
AMERICAN ITALIAN PASTA CO CL A	CL A	027070101	154	3700	SH	DEF	11
American Italian Pasta Co-A	COM	027070101	7189	172600	SH	DEF	1
AMERICAN MANAGEMENT SYSTEMS	Common	027352103	255	17855	SH	DEF	12
AMERICAN MEDICAL SECURITY	Common	02744P101	2	100	SH	DEF	12
AMERICAN MEDICAL SECURITY GROUP INC	COM	02744P101	10117	529680	SH	DEF	3
AMERICAN MGMT SYS INC	COM	027352103	39	2705	SH	DEF	11
AMERICAN MTG ACCEP CO	Common	027568104	26	1500	SH	DEF	12
AMERICAN NATIONAL BANKSHARES	Common	027745108	106	4082	SH	DEF	12
AMERICAN NATL INS CO	COM	028591105	5	60	SH	DEF	6
AMERICAN PACIFIC CORP	Common	028740108	13	1750	SH	DEF	12
AMERICAN PHARMA PRTRNS INC	COM	02886P109	997	29400	SH	DEF	3
AMERICAN PHARMACEUTICALS	Common	02886P109	41	1216	SH	DEF	12
American Power Conversion	COM	029066107	52	3200	SH	DEF	2
AMERICAN POWER CONVERSION CORP	Common	029066107	507	32510	SH	DEF	12
AMERICAN PWR CNVRSION	COM	029066107	12	800	SH	DEF	3
AMERICAN REAL ESTATE PARTNERS	Common	029169109	30	2467	SH	DEF	12
AMERICAN STANDARD CO	COM	029712106	11	150	SH	DEF	6
AMERICAN STANDARD COMPANIES	Common	029712106	229	3096	SH	DEF	12
AMERICAN STANDARD COMPANIES INC	COM	029712106	7	100	SH	DEF	11
AMERICAN STATES WATER CO	COM	029899101	32	1162	SH	DEF	11
AMERICAN STATES WATER COMPANY	Common	029899101	493	18062	SH	DEF	12
AMERICAN STRATEGIC INCOME	Close End FD	030098107	5	420	SH	DEF	12
AMERICAN STRATEGIC INCOME	Close End FD	030099105	25	1841	SH	DEF	12
American Superconductor Corp	COM	030111108	3	450	SH	DEF	1
AMERICAN SUPERCONDUCTOR CORP	Common	030111108	83	13800	SH	DEF	12
AMERICAN TOWER CORP	Common	029912201	243	27475	SH	DEF	12
AMERICAN TOWER CORP CL A	COM	029912201	120	13600	SH	DEF	5
AMERICAN VANGUARD CO	COM	030371108	626	33998	SH	DEF	6
AMERICAN WOODMARK CORP	COM	030506109	10	215	SH	DEF	11
AMERICAN WOODMARK CORP COM NASD	INDL COM	030506109	10681	227400	SH	DEF	3
AMERICANWEST BANCORP	COM	03058P109	513	31331	SH	DEF	6
Americredit Corp	COM	03060R101	34200	4000000	SH	DEF	10
AMERICREDIT CORP	Common	03060R101	351	41085	SH	DEF	12
Americredit Corp.	COM	03060R101	6337	741217	SH	DEF	8
Americredit Corp.	COM	03060R101	98325	11500000	SH	DEF	13
Amerigas Partners L P	LTD Part P4	030975106	212	7938	SH	DEF	9
AMERIGAS PARTNERS LP	Common	030975106	196	7435.19	SH	DEF	12
AMERIGROUP CORPORATION	COM	03073T102	4658	125220	SH	DEF	3
AMERISERV FINANCIAL INC	Common	03074A102	17	4576	SH	DEF	12
AMERISOURCEBERGEN CORP	COM	03073E105	215	3100	SH	DEF	5
AMERISOURCEBERGEN CORP	Common	03073E105	90	1302	SH	DEF	12
Amerisourcebergen Corp.	COM	03073E105	11	164	SH	DEF	2
AMERITRADE HOLDING CORP	Common	03074K100	19	2500	SH	DEF	12

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AMERN BUSINESS FINL	COM	02476B106	54	8400	SH	DEF	6
AMERN ELEC PWR INC	COM	025537101	10345	346800	SH	DEF	6
AMERN FINL GROUP	COM	025932104	3747	164340	SH	DEF	6
AMERN GREETINGS CORP	CL A	026375105	10470	533075	SH	DEF	6
AMERN HOME MTG HLDGS	COM	02660M108	3261	168800	SH	DEF	6
AMERN PWR CONVERSION	COM	029066107	2	100	SH	DEF	6
AMERN SHARED HOSP SV	COM	029595105	36	7100	SH	DEF	6
AMERON INTERNATIONAL CORP	Common	030710107	1143	32880	SH	DEF	12
AMERON INTL CORP	COM	030710107	3352	96400	SH	DEF	6
AMERUS GROUP CO	CL A	03072M108	19148	679236	SH	DEF	6
AMERUS GROUP CO	Common	03072M108	1	39	SH	DEF	12
AMETEK INC NEW COM	COM	031100100	7093	193540	SH	DEF	3
Amgen	COM	031162100	349	5296	SH	DEF	4
AMGEN INC	COM	031162100	1317	19970	SH	DEF	5
AMGEN INC	COM	031162100	2964	44956	SH	DEF	11
AMGEN INC	Common	031162100	21873	329211	SH	DEF	12
AMGEN INC COM NASD INDL	COM	031162100	13892	210682	SH	DEF	3
Amgen Inc.	COM	031162100	170	2552	SH	DEF	1
Amgen Inc.	COM	031162100	3858	55970	SH	DEF	2
Amgen Inc.	COM	031162100	28	400	SH	DEF	9
Amgen Inc.	COM	031162100	18914	286840	SH	DEF	1
AMKOR TECHNOLOGY INC	COM	031652100	7943	603600	SH	DEF	3
AMN HEALTHCARE SERVI	COM	001744101	7098	558900	SH	DEF	6
AMPAL AMERICAN ISRAEL CORP	Preferred	032015307	2	204	SH	DEF	12
Ampal Amern Israel Corp.	PFD	032015307	19	2228	SH	DEF	2
AMPHENOL CORP NEW CL A	COM	032095101	19053	406940	SH	DEF	3
AMPHENOL CORP NEW-CL A	Common	032095101	1309	27965	SH	DEF	12
Amr Corp	COM	001765106	77	6987	SH	DEF	9
AMREP Corp.	COM	032159105	1	54	SH	DEF	2
AMSOUTH BANCORP	COM	032165102	21	942	SH	DEF	6
Amsouth Bancorp	COM	032165102	7	300	SH	DEF	4
AMSOUTH BANCORPORATION	COM	032165102	8	385	SH	DEF	11
AMSOUTH BANCORPORATION	Common	032165102	2745	125688.95	SH	DEF	12
AmSouth Corporation	COM	032165102	1096	50200	SH	DEF	9
AMTECH SYSTEMS INC	Common	032332504	1	200	SH	DEF	12
AMYLIN PHARMACEUTICALS INC	Common	032346108	2	70	SH	DEF	12
Amylin Pharmaceuticals Inc.	COM	032346108	28	1200	SH	DEF	2
ANADARKO PETE	COM	032511107	14929	336652	SH	DEF	6
ANADARKO PETE CORP	COM	032511107	1183	26601	SH	DEF	11
Anadarko Pete Corp	COM	032511107	4269	96000	SH	DEF	10
ANADARKO PETE CORP COM	COM	032511107	4	100	SH	DEF	3
Anadarko Pete Corp.	COM	032511107	1455	33017	SH	DEF	2
Anadarko Petroleum	COM	032511107	13137	295406	SH	DEF	1
ANADARKO PETROLEUM CORP	Common	032511107	961	21605	SH	DEF	12
ANALEX CORPORATION	Common	032653107	3	1000	SH	DEF	12
ANALOG DEVICES INC	COM	032654105	8	222	SH	DEF	6
ANALOG DEVICES INC	COM	032654105	213	6105	SH	DEF	11
ANALOG DEVICES INC	Common	032654105	751	21565	SH	DEF	12
Analog Devices Inc.	COM	032654105	157	4198	SH	DEF	2
ANALOGIC CORP COM PAR \$0.05 NASD INDL COM	COM	032657207	4191	85960	SH	DEF	3
ANALOGIC CORP NEW	Common	032657207	42	860	SH	DEF	12
ANCHOR BANCORP WIS	COM	032839102	6664	278958	SH	DEF	6
ANCHOR BANCORP WIS INC	COM	032839102	4658	194990	SH	DEF	3
ANDERSONS INC	COM	034164103	1019	83200	SH	DEF	6
ANDREW CORP	Common	034425108	1016	110448	SH	DEF	12
Andrew Corp.	COM	034425108	19	1775	SH	DEF	2
ANDRX GROUP	COM	034553107	209	10500	SH	DEF	6
ANDRX GROUP	Common	034553107	159	7988	SH	DEF	12
ANGEION CORPORATION	Common	03462H404	0	1	SH	DEF	12
ANGELICA CORP COM	COM	034663104	6143	362400	SH	DEF	3
Angelica Corp.	COM	034663104	31	1750	SH	DEF	2
Anglogold Ltd (New)	ADR	035128206	32	1000	SH	DEF	2

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ANHEUSER BUSCH COMPANIES	COM	035229103	2218	43440	SH	DEF	11
ANHEUSER BUSCH COMPANIES INC	Common	035229103	8694	170310.74	SH	DEF	12
ANHEUSER BUSCH COS INC COM	COM	035229103	5821	114030	SH	DEF	3
ANHEUSER BUSCH COS INC COM	COM	035229103	2294	44940	SH	DEF	5
Anheuser-Busch Companies Inc.	COM	035229103	27351	530667	SH	DEF	2
ANIXTER INTERNATIONAL INC	Common	035290105	3	114	SH	DEF	12
Anixter International Inc.	COM	035290105	30	1400	SH	DEF	2
ANN TAYLOR STORES CORP	COM	036115103	15	525	SH	DEF	11
ANNALY MORTGAGE MANAGEMENT INC	COM	035710409	83	4150	SH	DEF	11
ANNALY MORTGAGE MANAGEMENT INC	Common	035710409	3089	155138.49	SH	DEF	12
Annaly Mortgage Management Inc.	COM	035710409	127	6250	SH	DEF	2
ANNTAYLOR STORES CORP	COM	036115103	20911	722310	SH	DEF	3
ANNTAYLOR STORES CORP	Common	036115103	10	360	SH	DEF	12
ANSOFT CORP	Common	036384105	3	300	SH	DEF	12
ANSWERTHINK INC	Common	036916104	1	500	SH	DEF	12
ANSYS INC	COM	03662Q105	570	18220	SH	DEF	3
ANTEON INTERNATIONAL CORP	COM	03674E108	2347	84100	SH	DEF	3
ANTEON INTL CORP	Common	03674E108	248	8875	SH	DEF	12
ANTHEM INC	COM	03674B104	8764	113600	SH	DEF	3
Anthem Inc	COM	03674B104	48605	630000	SH	DEF	10
ANTHEM INC	Common	03674B104	763	9889	SH	DEF	12
Anthem Inc.	COM	03674B104	69	884	SH	DEF	2
Anthem Inc.	COM	03674B104	9287	120380	SH	DEF	8
ANTHRACITE CAPITAL INC	Common	037023108	131	10900	SH	DEF	12
ANTI GENICS INC DEL	Common	037032109	19	1638	SH	DEF	12
ANWORTH MORTGAGE ASSET CORP	Common	037347101	83	5400	SH	DEF	12
AOL Time Warner	COM	00184a105	8	500	SH	DEF	4
AOL TIME WARNER INC	COM	00184A105	725	45034	SH	DEF	11
AOL TIME WARNER INC	COM	00184A105	2494	155000	SH	DEF	6
AOL TIME WARNER INC	COM	00184A105	8054	500584	SH	DEF	3
AOL Time Warner Inc	COM	00184A105	430065	26728722	SH	DEF	10
AOL Time Warner Inc	COM	00184A105	2208	137231		DEF	9
AOL TIME WARNER INC	COM	00184A105	1918	119209	SH	DEF	16
AOL TIME WARNER INC	Common	00184A105	16789	1043460	SH	DEF	12
AOL Time Warner Inc.	COM	00184A105	587	36511	SH	DEF	1
AOL Time Warner Inc.	COM	00184A105	209021	12990715	SH	DEF	8
AOL Time Warner Inc.	COM	00184A105	10	600	SH	DEF	1
AOL Time Warner Inc.	COM	00184A105	9026	535688	SH	DEF	2
AON CORP	COM	037389103	850	35298	SH	DEF	11
AON CORP	Common	037389103	994	41260.68	SH	DEF	12
AON CORPORATION	COM	037389103	3	140	SH	DEF	6
Aon Corporation	COM	037389103	21190	880000	SH	DEF	13
AP Pharma	COM	00202j104	3	1580	SH	DEF	4
APAC CUSTOMER SVS	COM	00185E106	688	269644	SH	DEF	6
APACHE CORP	COM	037411105	528	8108	SH	DEF	5
APACHE CORP	COM	037411105	10	156	SH	DEF	11
Apache Corp	COM	037411105	4359	67000	SH	DEF	10
APACHE CORP	Common	037411105	5489	84371	SH	DEF	12
APACHE CORP COM	COM	037411105	1230	18934	SH	DEF	6
APACHE CORP COM	COM	037411105	27387	420944	SH	DEF	3
Apache Corp.	COM	037411105	636	10033	SH	DEF	2
Apache Oil Corp.	COM	037411105	472	7248	SH	DEF	1
APARTMENT INVESTMENT &	Common	03748R101	148	4279	SH	DEF	12
Apartment Investment & Mgt Co	Class A COM	03748R101	55	1500	SH	DEF	2
APARTMENT INVT & MGMT CO	Preferred	03748R861	40	1573	SH	DEF	12
APEX MORTGAGE CAPITAL INC	Common	037564101	108	19800	SH	DEF	12
APEX MUNICIPAL FUND INC	Close End FD	037580107	20	2300	SH	DEF	12
APOGEE ENTERPRISES INC	COM	037598109	9395	1046824	SH	DEF	6
APOGENT TECH INC	COM	03760A101	2	100	SH	DEF	6
APOGENT TECHNOLOGIES INC	COM	03760A101	83	4150	SH	DEF	11
APOGENT TECHNOLOGIES INC	Common	03760A101	1469	73460	SH	DEF	12
Apollo Group Cl A	CL A	037604105	68	1100	SH	DEF	4

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APOLLO GROUP INC-CL A	Common	037604105	802	12985	SH	DEF	12
APOLLO GROUP INC.-UNIVERSITY OF PHOENIX COM		037604204	20613	409890	SH	DEF	3
Apple Computer	COM	037833100	33	1600	SH	DEF	2
Apple Computer	COM	037833100	9560	500000	SH	DEF	13
APPLE COMPUTER INC	COM	037833100	59	3100	SH	DEF	11
APPLE COMPUTER INC	COM	037833100	8	400	SH	DEF	6
APPLE COMPUTER INC	Common	037833100	1586	82941	SH	DEF	12
APPLE COMPUTER INC COM	COM	037833100	274	14400	SH	DEF	5
Applebee's International Inc.	COM	037899101	32	1000	SH	DEF	2
APPLEBEES INTERNATIONAL INC	Common	037899101	196	6245	SH	DEF	12
APPLERA CORP	COM	038020103	122	6400	SH	DEF	3
APPLERA CORP	Common	038020202	75	7303	SH	DEF	12
APPLERA CORP	Common	038020103	57	3010	SH	DEF	12
Applera Corp-Celera Genomics	COM	038020202	2	200	SH	DEF	2
APPLERA CORPORATION	COM	038020103	18	960	SH	DEF	11
APPLERA CORPORATION	COM	038020202	2138	207200	SH	DEF	6
Applera Corporation-Applied Biosystems COM		038020103	16	800	SH	DEF	2
APPLICA INC	Common	03815A106	94	11000	SH	DEF	12
APPLIED DIGITAL SOLUTIONS INC	Common	038188108	1	2400	SH	DEF	12
APPLIED FILMS CORP	COM	038197109	272	10500	SH	DEF	3
APPLIED INDL TECH INC COM	COM	03820C105	1289	61100	SH	DEF	3
APPLIED INDUSTRIAL	Common	03820C105	30	1400	SH	DEF	12
Applied Innovation Inc.	COM	037916103	2	400	SH	DEF	2
APPLIED MATERIALS	COM	038222105	2650	167280	SH	DEF	3
APPLIED MATERIALS INC	COM	038222105	181	11450	SH	DEF	5
APPLIED MATERIALS INC	COM	038222105	8	486	SH	DEF	6
Applied Materials Inc	COM	038222105	22	1378		DEF	9
APPLIED MATERIALS INC	COM	038222105	397	25067	SH	DEF	11
APPLIED MATERIALS INC	Common	038222105	4005	252515	SH	DEF	12
Applied Materials Inc.	COM	038222105	7926	422492	SH	DEF	2
APPLIED MICRO CIRCUITS CORP	Common	03822W109	5	900	SH	DEF	12
APPLIED MICRO CRCTS	COM	03822W109	146	24100	SH	DEF	6
Applied Molecular Evolution Inc	COM	03823E108	10	2200	SH	DEF	2
APRIA HEALTHCARE GROUP	COM	037933108	5646	226920	SH	DEF	3
APRIA HEALTHCARE GROUP INC	COM	037933108	50	2000	SH	DEF	11
APRIA HEALTHCARE GROUP INC	Common	037933108	272	10950	SH	DEF	12
APT Satellite Holdings Ltd	ADR	00203R105	67	21400	SH	DEF	2
APTARGROUP INC	Common	038336103	270	7500	SH	DEF	12
APTARGROUP INC COM	COM	038336103	770	21400	SH	DEF	3
AQUACELL TECHNOLOGIES INC	Common	03840N107	195	65000	SH	DEF	12
AQUANTIVE INC	Common	03839G105	21	2000	SH	DEF	12
AQUILA INC	Common	03840P102	779	302060	SH	DEF	12
ARADIGM CORP	Common	038505103	3	1600	SH	DEF	12
ARAMARK CORP	Common	038521100	9	400	SH	DEF	12
ARBITRON INC	COM	03875Q108	46	1282	SH	DEF	6
ARBITRON INC	Common	03875Q108	171	4780	SH	DEF	12
ARCADIS N V N Y REGIS	COM	03923E107	319	30834	SH	DEF	6
ARCH CAPITAL GROUP LTD	COM	G0450A105	1446	41700	SH	DEF	3
ARCH CHEMICALS INC	COM	03937R102	7042	368695	SH	DEF	6
ARCH CHEMICALS INC	Common	03937R102	8	393	SH	DEF	12
Arch Coal Company	COM	039380100	6	246	SH	DEF	4
ARCH COAL INC	Common	039380100	3	145	SH	DEF	12
ARCH COAL INC	COM	039380100	30234	1319256	SH	DEF	6
ARCHER DANIELS MIDLAND CO	COM	039483102	26	2000	SH	DEF	11
Archer Daniels Midland Co	COM	039483102	159	12549		DEF	9
ARCHER DANIELS MIDLAND CO COM	COM	039483102	190	14800	SH	DEF	3
ARCHER-DANIEL MIDLND	COM	039483102	22	1679	SH	DEF	6
ARCHER-DANIELS-MIDLAND CO	Common	039483102	1188	92340.05	SH	DEF	12
Archer-Daniels-Midland Co.	COM	039483102	30	2440	SH	DEF	2
Archstone - Smith Trust	COM	039583109	8	334	SH	DEF	1
ARCHSTONE-SMITH TR	COM	039583109	5	197	SH	DEF	11
ARCTIC CAT INC	COM	039670104	2811	148000	SH	DEF	6

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ARDEN REALTY INC	Common	039793104	21	800	SH	DEF	12
ARDEN RLTY GROUP INC COM	COM	039793104	97	3750	SH	DEF	3
ARENA PHARMACEUTICALS INC	Common	040047102	0	6	SH	DEF	12
ARGONAUT GROUP INC	Common	040157109	24	1921	SH	DEF	12
ARGOSY GAMING CORP	Common	040228108	4	200	SH	DEF	12
ARIAD PHARMACEUTICALS INC-DEL	Common	04033A100	10	2300	SH	DEF	12
Ariba	COM	04033v104	1	200	SH	DEF	4
ARIBA INC	Common	04033V104	10	3200	SH	DEF	12
ARISTOTLE CORP NEW	Common	040448201	6	1530	SH	DEF	12
ARKANSAS BEST CORP-DEL	Common	040790107	2	100	SH	DEF	12
ARRAY BIOPHARMA INC	Common	04269X105	120	38000	SH	DEF	12
ARROW ELECTRONICS INC	COM	042735100	180	11800	SH	DEF	5
ARROW ELECTRONICS INC	Common	042735100	175	11500	SH	DEF	12
ARROW ELECTRS INC	COM	042735100	3	210	SH	DEF	6
ARROW FINL CORP	COM	042744102	302	9038	SH	DEF	6
ARTHUR J GALLAGHER & CO	COM	363576109	5	200	SH	DEF	11
ARTISAN COMPONENTS INC	COM	042923102	159	7100	SH	DEF	3
ARTISOFT INC	Common	04314L205	0	269	SH	DEF	12
ARVINMERITOR INC	COM	043353101	1144	56700	SH	DEF	3
ARVINMERITOR INC	COM	043353101	6	300	SH	DEF	11
ARVINMERITOR INC	COM	043353101	30501	1511440	SH	DEF	6
ARVINMERITOR INC	Common	043353101	16	779	SH	DEF	12
ASBURY AUTOMOTIVE GR	COM	043436104	2401	178100	SH	DEF	6
ASE TEST LIMITED	COM	Y02516105	23403	4255025	SH	DEF	3
Ashland Inc	COM	044204105	31	1000	SH	DEF	4
ASHLAND INC	COM	044204105	5	150	SH	DEF	6
ASHLAND INC	Common	044204105	81	2652	SH	DEF	12
ASIA PACIFIC FUND INC	Common	044901106	38	3785	SH	DEF	12
ASIA TIGERS FUND INC	COM	04516T105	2	198	SH	DEF	6
ASK JEEVES INC	COM	045174109	3093	226560	SH	DEF	3
ASPECT COMMUNICATIONS CORP	Common	04523Q102	11	3102	SH	DEF	12
ASPECT MEDICAL SYSTEMS INC	Common	045235108	2	300	SH	DEF	12
ASSOCIATED BANC CORP	COM	045487105	6	154	SH	DEF	6
ASSOCIATED BANC CORP	COM	045487105	2082	56870	SH	DEF	3
ASSOCIATED BANC CORP	Common	045487105	218	5917	SH	DEF	12
ASSOCIATED ESTATES REALTY CORP	COM	045604105	10	1500	SH	DEF	11
ASSOCIATED ESTATES REALTY CORP	Common	045604105	35	5400	SH	DEF	12
Astoria Financial Corporation	COM	046265104	28	1000	SH	DEF	2
ASTORIA FINL CORP	COM	046265104	11	400	SH	DEF	11
ASTORIA FINL CORP	COM	046265104	5	190	SH	DEF	6
ASTRONICS CORP	COM	046433108	219	67500	SH	DEF	6
ASTROPOWER INC	Common	04644A101	37	11150	SH	DEF	12
AT&T CORP	COM	001957505	2268	117833	SH	DEF	6
AT&T CORP	Common	001957505	1158	60135.68	SH	DEF	12
AT&T CORP NEW	COM	001957505	33	1730	SH	DEF	11
AT&T CORP WIRELESS GROUP	COM	00209A106	41	5000	SH	DEF	
AT&T Corporation	COM	001957505	568	28641	SH	DEF	2
AT&T Corporation	COM	001957505	0	20	SH	DEF	1
AT&T Wireless	COM	00209a106	9080	1105918	SH	DEF	4
AT&T WIRELESS SERVICES	COM	00209A106	4716	574375	SH	DEF	5
AT&T WIRELESS SERVICES INC	COM	00209A106	32	3915	SH	DEF	11
AT&T WIRELESS SERVICES INC	COM	00209A106	381	46400	SH	DEF	3
AT&T WIRELESS SERVICES INC	Common	00209A106	1560	189986.5	SH	DEF	12
AT&T Wireless Services Inc.	COM	00209A106	0	32	SH	DEF	1
AT&T Wireless Services Inc.	COM	00209A106	448	56771	SH	DEF	2
ATC HEALTHCARE INC	Common	00209C102	6	9000	SH	DEF	12
Atherogenics	COM	047439104	747	50000	SH	DEF	
ATHEROGENICS INC	Common	047439104	105	7000	SH	DEF	12
ATLANTIC COAST AIRLINES HLDG	COM	048396105	1553	116300	SH	DEF	3
ATLANTIC COAST AIRLINES HLDGS	Common	048396105	57	4220	SH	DEF	12
ATLANTIC COAST AIRLS	COM	048396105	8406	629700	SH	DEF	6
ATLANTIC REALTY TRUST-SBI	Common	048798102	12	1000	SH	DEF	12

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ATLAS AIR WORLDWIDE HLDGS INC	Common	049164106	0	300	SH	DEF	12
ATLAS PIPELINE PARTNERS L P	Common	049392103	1631	54270	SH	DEF	12
ATMEL CORP	Bond	049513AE4	226	6000	SH	DEF	12
ATMEL CORP	Common	049513104	85	33770	SH	DEF	12
ATMOS ENERGY CORP	Common	049560105	359	14492	SH	DEF	12
ATMOS ENERGY CORP COM	COM	049560105	45	1800	SH	DEF	3
Atmos Energy Corporation	COM	049560105	67	2764	SH	DEF	2
ATP OIL & GAS CORPORATION	Common	00208J108	4	600	SH	DEF	12
AU OPTRONICS CORP ADR	ADR	002255107	1210	174900	SH	DEF	3
AUDIOVOX CORP CL A	Common	050757103	74	6650	SH	DEF	12
AURORA FOODS INC	Common	05164B106	1	2763	SH	DEF	12
AUTHENTIDATE HOLDING CORP	Common	052666104	4	1000	SH	DEF	12
AUTOBYTEL INC	Common	05275N106	1	100	SH	DEF	12
AUTODESK INC	COM	052769106	53	3300	SH	DEF	11
AUTODESK INC	Common	052769106	997	61719	SH	DEF	12
AUTODESK INC COM	COM	052769106	1515	93500	SH	DEF	6
AUTOLIV INC	COM	052800109	22	818	SH	DEF	11
AUTOLIV INC	COM	052800109	11254	415580	SH	DEF	3
AUTOLIV INC	Common	052800109	8	309	SH	DEF	12
Autolliv Inc.	COM	052800109	18	613	SH	DEF	2
Automatic Data Processing	COM	053015103	14211	393659	SH	DEF	2
Automatic Data Processing	COM	053015103	347	9548		DEF	9
AUTOMATIC DATA PROCESSING	COM	053015103	793	23415	SH	DEF	11
Automatic Data Processing	COM	053015103	18002	531658	SH	DEF	1
AUTOMATIC DATA PROCESSING INC	COM	053015103	4317	127497	SH	DEF	5
AUTOMATIC DATA PROCESSING INC	Common	053015103	10788	318597.9	SH	DEF	12
AUTOMATIC DATA PROCESSING INC	COM COM	053015103	8334	246126	SH	DEF	3
AUTONATION INC	COM	05329W102	2	150	SH	DEF	6
AUTONATION INC DEL	Common	05329W102	2	100	SH	DEF	12
Autozone	COM	053332102	38	500	SH	DEF	4
AUTOZONE INC	COM	053332102	1755	23100	SH	DEF	3
AUTOZONE INC	Common	053332102	2972	39115	SH	DEF	12
AVALONBAY COMMUNITIES INC	COM	053484101	209	4900	SH	DEF	3
AVALONBAY COMMUNITIES INC	COM	053484101	537	12590	SH	DEF	5
AVALONBAY COMMUNITIES INC	Common	053484101	192	4492	SH	DEF	12
Avalonbay Communities Inc.	COM	053484101	15	350	SH	DEF	2
AVANEX CORP	Common	05348W109	75	18650	SH	DEF	12
AVANT IMMUNOTHERAPEUTICS INC	Common	053491106	3	1075	SH	DEF	12
AVATAR HOLDINGS INC	Common	053494100	88	2900	SH	DEF	12
Avaya Inc	COM	053499109	2	231	SH	DEF	2
AVAYA INC	COM	053499109	9586	1483890	SH	DEF	3
Avaya Inc	COM	053499109	0	33	SH	DEF	1
AVAYA INC	Common	053499109	152	23548.3	SH	DEF	12
Aventis	ADR	053561106	64	1230	SH	DEF	2
AVENTIS ADS	COM	053561106	3324	61275	SH	DEF	6
AVERY DENNISON CORP	COM	053611109	95	1897	SH	DEF	11
AVERY DENNISON CORP	Common	053611109	536	10685.58	SH	DEF	12
Avery Dennison Corp.	COM	053611109	50	935	SH	DEF	2
AVIALL INC	COM	05366B102	2960	260300	SH	DEF	6
AVID TECHNOLOGY INC	COM	05367P100	4304	121830	SH	DEF	3
AVIGEN INC	COM	053690103	8	2100	SH	DEF	
AVISTA CORP	COM	05379B107	911	64350	SH	DEF	3
AVISTA CORP	Common	05379B107	35	2443	SH	DEF	12
AVISTA CORPORATION	COM	05379B107	716	50600	SH	DEF	6
AVITAR INC	COM	053801106	4	20000	SH	DEF	5
AVITAR INC NEW	Common	053801106	4	22500	SH	DEF	12
AVNET INC	COM	053807103	3	240	SH	DEF	6
AVNET INC	Common	053807103	40	3150	SH	DEF	12
AVNET INC COM	COM	053807103	6846	539890	SH	DEF	3
AVNET INC COM	COM	053807103	147	11575	SH	DEF	5
AVOCENT CORP	Common	053893103	284	9500	SH	DEF	12
AVOCENT CORPORATION	COM	053893103	31071	1039525	SH	DEF	3

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AVON PRODUCTS INC	COM	054303102	406	6535	SH	DEF	11
Avon Products Inc	COM	054303102	1866	30000	SH	DEF	10
AVON PRODUCTS INC	Common	054303102	1973	31718	SH	DEF	12
Avon Products Inc.	COM	054303102	70	1100	SH	DEF	2
AVX CORP	COM	002444107	2	150	SH	DEF	6
AVX CORP NEW	Common	002444107	35	3175	SH	DEF	12
AVX Corporation	COM	002444107	13	1100	SH	DEF	2
AWARE INC-MASS	Common	05453N100	0	200	SH	DEF	12
AXA ADR	COM	054536107	4	236	SH	DEF	11
AXA ADS	COM	054536107	5514	348135	SH	DEF	6
AXA-UAP - Sponsored ADR	ADR	054536107	272	16766	SH	DEF	2
Axcelis Technologies Inc	COM	054540109	22	2827	SH	DEF	2
AXCELIS TECHNOLOGIES INC	Common	054540109	12	1965	SH	DEF	12
AXEDA SYSTEMS INC	Common	054959101	6	4151	SH	DEF	12
AXSYS TECHNOLOGIES INC	Common	054615109	3	300	SH	DEF	12
AZTAR CORP	Common	054802103	40	2500	SH	DEF	12
AZTAR CP	COM	054802103	35985	2232234	SH	DEF	6
AZZ INCORPORATED	COM	002474104	815	74000	SH	DEF	6
B2B INTERNET HOLDERS TRUST	Common	056033103	1	300	SH	DEF	12
Back Yard Burgers Inc	COM	05635W101	5	1000	SH	DEF	2
BACK YARD BURGERS INC	Common	05635W101	28	5330	SH	DEF	12
BAIRNCO CORP	COM	057097107	543	90200	SH	DEF	6
BAKER HUGHES INC	COM	057224107	1107	32980	SH	DEF	11
BAKER HUGHES INC	Common	057224107	1240	36927	SH	DEF	12
BAKER MICHAEL CORP	COM	057149106	1098	102600	SH	DEF	6
BAKER MICHAEL CORP	Common	057149106	25	2350	SH	DEF	12
BALDOR ELECTRIC CO	Common	057741100	253	12275	SH	DEF	12
Ball	COM	058498106	50	1100	SH	DEF	4
BALL CORP	COM	058498106	8441	185480	SH	DEF	6
BALL CORP	Common	058498106	206	4530	SH	DEF	12
BALLARD PWR SYS INC	COM	05858H104	5	350	SH	DEF	11
BALLY TOTAL FITNESS	COM	05873K108	5148	570100	SH	DEF	6
BALLY'S TOTAL FITNESS HOLDING	Common	05873K108	0	50	SH	DEF	12
Banc One	COM	06423a103	19	500	SH	DEF	4
BANCO BILBAO VIZCAYA	COM	05946K101	505	47445	SH	DEF	6
BANCO ITAU SA-ADR REP 500 SH	COM	059602201	12937	384502	SH	DEF	6
BANCORP RHODE ISLAND INC	COM	059690107	33	1500	SH	DEF	11
Bancorp Rhode Island Inc	COM	059690107	748	34350	SH	DEF	1
BANCORPSOUTH INC	Common	059692103	198	9500	SH	DEF	12
BANCORPSOUTH IND COM NASD BK INS	COM	059692103	18774	900430	SH	DEF	3
BANDAG INC	CL A	059815308	1885	53700	SH	DEF	6
BANDAG INC	Common	059815100	3	75	SH	DEF	12
BANDAG INC COM	COM	059815100	8414	225770	SH	DEF	3
BANK HAWAII CORP	COM	062540109	5502	165970	SH	DEF	6
BANK HAWAII CORP	Common	062540109	88	2653.73	SH	DEF	12
BANK NEW YORK INC	COM	064057102	2	60	SH	DEF	6
BANK NEW YORK INC COM	COM	064057102	312	10850	SH	DEF	5
BANK NEW YORK INC COM	COM	064057102	1343	46700	SH	DEF	3
BANK OF AMER CORP	Common	060505104	22814	288674.76	SH	DEF	12
Bank of America	COM	060505104	9	120	SH	DEF	4
BANK OF AMERICA CORP	COM	060505104	1194	15106	SH	DEF	11
BANK OF AMERICA CORP	COM	060505104	45529	576102	SH	DEF	3
BANK OF AMERICA CORP	COM	060505104	52898	669236	SH	DEF	6
Bank of America Corp.	COM	060505104	314	3762	SH	DEF	9
Bank of America Corporation	COM	060505104	13569	171700	SH	DEF	10
BANK OF AMERICA CORPORATION	COM	060505104	2687	34003	SH	DEF	5
Bank of America Corporation	COM	060505104	264	3340	SH	DEF	1
Bank of America Corporation	COM	060505104	935	11241	SH	DEF	2
Bank of Bermuda	COM	G07644100	23	628	SH	DEF	2
BANK OF GRANITE CORP	Common	062401104	10	585	SH	DEF	12
BANK OF HAWAII CORP	COM	062540109	2688	81100	SH	DEF	3
BANK OF MONTREAL	COM	063671101	97298	2286670	SH	DEF	14

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Bank of New York	COM	064057102	2092	72757		DEF	9
Bank of New York	COM	064057102	280	9725	SH	DEF	4
BANK OF NEW YORK CO INC	Common	064057102	1278	44451.36	SH	DEF	12
Bank of New York Co. Inc.	COM	064057102	299	9623	SH	DEF	2
BANK OF NEW YORK INC	COM	064057102	206	7150	SH	DEF	11
Bank of New York Inc.	COM	064057102	503	17500	SH	DEF	1
BANK OF NOVA SCOTIA	COM	064149107	82428	1371507	SH	DEF	14
BANK OF THE OZARKS INC	COM	063904106	834	21710	SH	DEF	3
BANK ONE CORP	COM	06423A103	11488	308980	SH	DEF	3
BANK ONE CORP	COM	06423A103	1106	29748	SH	DEF	11
BANK ONE CORP	COM	06423A103	1907	51284	SH	DEF	16
BANK ONE CORP	Common	06423A103	8222	221151.3	SH	DEF	12
Bank One Corp.	COM	06423A103	32	873		DEF	9
Bank One Corporation	COM	06423A103	279	7128	SH	DEF	2
BANK ONE CORPORATION	COM	06423A103	6111	164360	SH	DEF	6
Bank One Corporation	COM	06423A103	219529	5904495	SH	DEF	8
Bank One Corporation	COM	06423A103	418446	11254605	SH	DEF	10
BankAmerica Corp.	COM	060505104	516	6534	SH	DEF	1
BANKATLANTIC BANCORP INC-CL A	Common	065908501	12	1000	SH	DEF	12
BANKNORTH GROUP INC	COM	06646R107	1067	41800	SH	DEF	3
BANKNORTH GROUP INC	COM	06646R107	7	290	SH	DEF	6
Banknorth Group Inc	COM	06646R107	40832	1600000	SH	DEF	10
BANKNORTH GROUP INC	Common	06646R107	1923	75350.21	SH	DEF	12
BANKNORTH GROUP INC NEW	COM	06646R107	97	3790	SH	DEF	11
Banknorth Group Inc.	COM	06646R107	1711	67041	SH	DEF	8
Banknorth Group Inc.	COM	06646R107	6406	251000	SH	DEF	1
BANNER CORPORATION	COM	06652V109	9	450	SH	DEF	3
BANQUE DE MONTREAL	Common	063671101	54	1700	SH	DEF	12
BANQUE ROYALE DU CANADA	Common	780087102	2143	50363	SH	DEF	12
BANTA CORP COM NASD INDL	COM	066821109	18293	565115	SH	DEF	3
BARD C R INC COM	COM	067383109	7173	100590	SH	DEF	3
BARNES & NOBLE INC	COM	067774109	2997	130000	SH	DEF	3
BARNES & NOBLE INC	COM	067774109	23371	1013945	SH	DEF	6
BARNES & NOBLE INC	Common						