PNC FINANCIAL SERVICES GROUP INC
Form 13F-HR
May 09, 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: March 31, 2003

Check here if Amendment [ ]; Amendment Number:

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

Institutional Investment Manager Filing this Report:

Name: The PNC Financial Services Group, Inc.

Address: 249 Fifth Avenue
Pittsburgh, PA 15222-2707

Form 13F File Number: 28-1235

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 the Report on behalf of Reporting Manager:

Name: Joan L. Gulley

Title: Vice President

Phone: (412) 768-8416

Signature, Place, and Date of Signing:

/s/ Joan L. Gulley	Pittsburgh, PA	May 9, 2003
[Signature]	[City, State]	[Date]

Report Type (Check only one.):

[ ] 13F HOLDINGS REPORT. (Check here if all holdings of this reporting manager are reported in this report.)

[ ] 13F NOTICE. (Check here if no holdings reported are in this report, and all

holdings are reported by other reporting manager(s).)

[X] 13F COMBINATION REPORT. (Check here if a portion of the holdings for this reporting manager are reported in this report and a portion are reported by other reporting manager(s).)

List of Other Managers Reporting for this Manager:

Form 13F File Number	Name
28-5703	BlackRock, Inc.

Page 2

Form 13F SUMMARY PAGE

Report Summary:

Number of Other Included Managers: 4

Form 13F Information Table Entry Total: 2,791

Form 13F Information Table Value Total: $ 20,128,284
(thousands)

List of Other Included Managers:

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

No.	Form 13F File Number	Name
1	28-1500	J.J. B. Hilliard, W. L. Lyons, Inc.
2	28-4750	PNC Bancorp, Inc.
3	28-4580	PNC Bank, Delaware
4	28-5284	PNC Bank, National Association

ITEM 1: NAME OF ISSUER	ITEM 2: TITLE OF CLASS	ITEM 3: CUSIP NUMBER	ITEM 4: FAIR MARKET VALUE	ITEM 5: SHARES OR PRINCIPAL AMOUNT	ITEM 6: INVESTMENT DISCRETION (A) SOLE	(B) SHARED	(C) OTH	ITE MANA INS
DAIMLERCHRYSLER AG	ORD	D1668R123	294,360	10,043	X			28-52
			372,882	12,722	X		X	28-52
			43,965	1,500	X			28-45
			45,431	1,550	X		X	28-45
DEUTSCHE BANK AG NAMEN	ORD	D18190898	9,054	215	X			28-52
ACE LTD	ORD	G0070K103	1,881,895	65,005	X			28-52
			531,609	18,363	X		X	28-52
			147,645	5,100	X		X	28-15
AMDOCS LTD	ORD	G02602103	13,280	1,000	X			28-52
			73,704	5,550	X		X	28-52
			598	45	X		X	28-15
ACCENTURE LTD BERMUDA	CL A	G1150G111	61,613	3,975	X		X	28-52
BUNGE LIMITED	COM	G16962105	7,548	300	X		X	28-52
CHINADOTCOM CORP	CL A	G2108N109	652	200	X			28-52
COOPER INDS LTD	CL A	G24182100	137,484	3,850	X			28-52
			148,232	4,151	X		X	28-52
			35,710	1,000	X		X	28-45
EVEREST RE GROUP LTD	COM	G3223R108	234,561	4,100	X			28-52
			97,257	1,700	X		X	28-52
FOSTER WHEELER LTD	SHS	G36535105	2,600	2,000	X			28-52
FRESH DEL MONTE PRODUCE INC	ORD	G36738105	1,632	107	X			28-52
GARMIN LTD	ORD	G37260109	429,600	12,000	X		X	28-52
GLOBALSANTAFE CORP	SHS	G3930E101	263,329	12,752	X			28-52
			131,148	6,351	X		X	28-52
			2,065	100	X		X	28-15
			77,334	3,745	X			28-45
GLOBAL SOURCES LTD	ORD	G39300101	24,960	6,000	X			28-52
HELEN OF TROY CORP LTD	COM	G4388N106	2,332	178	X			28-52
COLUMN TOTAL			5,072,480					

ITEM 1: NAME OF ISSUER	ITEM 2: TITLE OF CLASS	ITEM 3: CUSIP NUMBER	ITEM 4: FAIR MARKET VALUE	ITEM 5: SHARES OR PRINCIPAL AMOUNT	ITEM 6: INVESTMENT DISCRETION (A) SOLE	(B) SHARED	(C) OTH	ITE MANA INS
INGERSOLL-RAND COMPANY LTD	CL A	G4776G101	23,977,472	621,339	X			28-52
			6,208,475	160,883		X		28-52
			730,239	18,923	X			28-45
			180,331	4,673		X		28-45
IPC HLDGS LTD	ORD	G4933P101	60,180	2,000	X			28-52
KNIGHTSBRIDGE TANKERS LTD	ORD	G5299G106	14,949	1,100	X			28-52
LORAL SPACE & COMMUNICATIONS	COM	G56462107	132	400	X			28-52
			1,320	4,000		X		28-52
MARVELL TECHNOLOGY GROUP LTD	ORD	G5876H105	126,081	5,950	X			28-52
NABORS INDUSTRIES LTD	SHS	G6359F103	175,029	4,390	X			28-52
			452,724	11,355		X		28-52
			114,666	2,876		X		28-15
			2,831	71	X			28-45
NOBLE CORPORATION	SHS	G65422100	119,427	3,801	X			28-52
			44,648	1,421		X		28-52
			5,499	175		X		28-15
			1,602	51	X			28-45
OPENTV CORP	CL A	G67543101	27	30	X			28-52
PARTNERRE LTD	COM	G6852T105	138,188	2,750	X			28-52
PXRE GROUP LTD	COM	G73018106	171,760	8,000	X			28-52
RENAISSANCE RE HLDGS LTD	COM	G7496G103	178,223	4,450	X			28-52
STEWART W P & CO LTD	COM	G84922106	238,420	14,000	X			28-52
HILFIGER TOMMY CORP	ORD	G8915Z102	44,522	6,158	X			28-52
TRANSOCEAN INC	ORD	G90078109	1,477,901	72,269	X			28-52
			545,913	26,695		X		28-52
			777	38		X		28-15
TRENWICK GROUP LTD	COM	G9032C109	120	1,000	X			28-52
COLUMN TOTAL			35,011,456					

ITEM 1: NAME OF ISSUER	ITEM 2: TITLE OF CLASS	ITEM 3: CUSIP NUMBER	ITEM 4: FAIR MARKET VALUE	ITEM 5: SHARES OR PRINCIPAL AMOUNT	ITEM 6: INVESTMENT DISCRETION (A) SOLE	(B) SHARED	(C) OTH	ITE MANA INS
WEATHERFORD INTERNATIONAL LT	COM	G95089101	55,862	1,479	X			28-52
			47,855	1,267	X		X	28-52
			18,318	485	X		X	28-15
WILLIS GROUP HOLDINGS LTD	SHS	G96655108	224,370	8,100	X		X	28-52
XOMA LTD	ORD	G9825R107	25,740	6,500	X			28-52
XL CAP LTD	CL A	G98255105	621,378	8,779	X			28-52
			1,120,872	15,836	X		X	28-52
ALCON INC	COM SHS	H01301102	480,344	11,710	X		X	28-52
UBS AG	NAMEN AKT	H8920M855	218,880	5,126	X			28-52
			2,434	57	X		X	28-52
MILLICOM INTL CELLULAR S A	SHS NEW	L6388F110	1,686	272	X		X	28-52
AUDIOCODES LTD	ORD	M15342104	2,640	1,000	X			28-52
CERAGON NETWORKS LTD	ORD	M22013102	140	100	X		X	28-52
CHECK POINT SOFTWARE TECH LT	ORD	M22465104	8,847,537	611,440	X			28-52
			2,517,172	173,958	X		X	28-52
			2,894	200	X			28-15
			197,979	13,682	X			28-45
			45,725	3,160	X		X	28-45
LANOPTICS LTD	ORD	M6706C103	4,580	1,000	X		X	28-52
TARO PHARMACEUTICAL INDS LTD	ORD	M8737E108	410,362	10,720	X		X	28-52
ASML HLDG NV	N Y SHS	N07059111	1,314	200	X			28-52
CORE LABORATORIES N V	COM	N22717107	10,712	1,030	X			28-52
			8,424	810	X		X	28-15
QIAGEN N V	ORD	N72482107	5,810	1,000	X		X	28-15
PANAMERICAN BEVERAGES INC	CL A	P74823108	34,688	1,600	X			28-52
ROYAL CARIBBEAN CRUISES LTD	COM	V7780T103	33,066	2,200	X			28-52
			12,024	800	X		X	28-52
COLUMN TOTAL			14,952,806					

ITEM 1: NAME OF ISSUER	ITEM 2: TITLE OF CLASS	ITEM 3: CUSIP NUMBER	ITEM 4: FAIR MARKET VALUE	ITEM 5: SHARES OR PRINCIPAL AMOUNT	ITEM 6: INVESTMENT DISCRETION (A) SOLE	(B) SHARED	(C) OTH	ITE MANA INS
FLEXTRONICS INTL LTD	ORD	Y2573F102	3,340,710	383,109	X			28-52
			1,285,581	147,429	X		X	28-52
			214,948	24,650	X			28-15
			233,530	26,781	X			28-45
			12,504	1,434	X		X	28-45
OMI CORP NEW	COM	Y6476W104	9,400	2,000	X			28-52
TEEKAY SHIPPING MARSHALL ISL	COM	Y8564W103	2,638	68	X			28-52
AAR CORP	COM	000361105	794	210	X		X	28-52
ABC BANCORP	COM	000400101	123,210	9,000	X			28-15
A C MOORE ARTS & CRAFTS INC	COM	00086T103	156,971	11,350	X		X	28-52
A D C TELECOMMUNICATIONS	COM	000886101	10,403	5,050	X			28-52
			9,476	4,600	X		X	28-52
ACM INCOME FUND INC	COM	000912105	499,389	56,878	X			28-52
			73,708	8,395	X		X	28-52
			60,319	6,870	X		X	28-15
ACM MANAGED INCOME FD INC	COM	000919100	2,428	509	X		X	28-52
ABN AMRO HLDG NV	SPONSORED ADR	000937102	17,741	1,211	X			28-52
			42,485	2,900	X		X	28-52
			190	13	X		X	28-15
ACM MUN SECS INCOME FD INC	COM	000942102	12,474	1,100	X		X	28-52
ACM MANAGED DLR INCOME FD	COM	000949107	1,216	160	X			28-52
ABM INDS INC	COM	000957100	7,884	600	X			28-52
			35,741	2,720	X		X	28-52
AFC ENTERPRISES INC	COM	00104Q107	18,844	1,400	X		X	28-52
AFLAC INC	COM	001055102	2,743,192	85,591	X			28-52
			1,880,117	58,662	X		X	28-52
			46,793	1,460	X			28-15
COLUMN TOTAL			10,842,686					

ITEM 1: NAME OF ISSUER	ITEM 2: TITLE OF CLASS	ITEM 3: CUSIP NUMBER	ITEM 4: FAIR MARKET VALUE	ITEM 5: SHARES OR PRINCIPAL AMOUNT	ITEM 6: INVESTMENT DISCRETION (A) SOLE	(B) SHARED	(C) OTH	ITE MANA INS
AGL RES INC	COM	001204106	20,086	850	X			28-52
			8,271	350	X		X	28-52
			28,356	1,200	X		X	28-45
AHL SVCS INC	COM	001296102	2,610	2,000	X			28-52
AES CORP	COM	00130H105	780,881	215,713	X			28-52
			85,338	23,574	X		X	28-52
			308	85	X		X	28-15
			3,982	1,100	X			28-45
			4,778	1,320	X		X	28-45
AK STL HLDG CORP	COM	001547108	478	147	X			28-52
			63,609	19,572	X		X	28-52
AMR CORP	COM	001765106	4,200	2,000	X			28-52
			1,260	600	X		X	28-52
			2,100	1,000	X		X	28-15
			1,323	630	X			28-45
AOL TIME WARNER INC	COM	00184A105	9,709,731	894,082	X			28-52
			4,290,037	395,031	X		X	28-52
			254,797	23,462	X			28-15
			354,959	32,685	X			28-45
			78,159	7,197	X		X	28-45
AT&T CORP	COM NEW	001957505	2,324,797	143,506	X			28-52
			2,312,842	142,768	X		X	28-52
			9,428	582	X		X	28-15
			197,948	12,219	X			28-45
			51,192	3,160	X		X	28-45
ASA LTD	COM	002050102	16,448	474	X			28-52
			1,054,880	30,400	X		X	28-52
AT&T WIRELESS SVCS INC	COM	00209A106	826,485	125,225	X			28-52
			1,055,809	159,971	X		X	28-52
			26,288	3,983	X		X	28-15
			104,379	15,815	X			28-45
			18,229	2,762	X		X	28-45
AAIPHARMA INC	COM	00252W104	24,136	2,800	X		X	28-52
COLUMN TOTAL			23,718,124					

ITEM 1: NAME OF ISSUER	ITEM 2: TITLE OF CLASS	ITEM 3: CUSIP NUMBER	ITEM 4: FAIR MARKET VALUE	ITEM 5: SHARES OR PRINCIPAL AMOUNT	INVESTMENT DISCRETION (A) SOLE	(B) SHARED	(C) OTH	ITE MANA INS
ABBOTT LABS	COM	002824100	103,323,019	2,747,222	X			28-52
			103,233,733	2,744,848	X		X	28-52
			607,326	16,148	X			28-15
			2,592,457	68,930	X			28-45
			2,028,834	53,944	X		X	28-45
ABER DIAMOND CORP	COM	002893105	18,510	1,000	X			28-52
ABERCROMBIE & FITCH CO	CL A	002896207	240	8	X			28-52
			27,027	900	X		X	28-52
ABERDEEN ASIA PACIFIC INCOM	COM	003009107	39,440	8,000	X			28-52
			2,465	500	X		X	28-52
ABERDEEN AUSTRALIA EQTY FD I	COM	003011103	4,832	800	X			28-52
			21,382	3,540	X		X	28-52
ABGENIX INC	COM	00339B107	7,743	890	X		X	28-52
ABIOMED INC	COM	003654100	7,800	2,000	X			28-52
			69,810	17,900	X		X	28-52
ACCLAIM ENTMT INC	COM PAR $0.02	004325205	154	394	X			28-52
ACCREDO HEALTH INC	COM	00437V104	22,562	927	X			28-52
			1,047	43	X		X	28-52
ACTIVE POWER INC	COM	00504W100	5,648	5,088	X		X	28-52
ACUITY BRANDS INC	COM	00508Y102	6,792	505	X		X	28-52
ADAMS EXPRESS CO	COM	006212104	45,954	4,532	X			28-52
			203,915	20,110	X		X	28-52
ADAPTEC INC	COM	00651F108	18,090	3,000	X		X	28-52
			211	35	X			28-15
ADECCO SA	SPONSORED ADR	006754105	1,435	205	X		X	28-52
ADOBE SYS INC	COM	00724F101	140,739	4,565	X			28-52
			322,482	10,460	X		X	28-52
			4,440	144	X		X	28-15
COLUMN TOTAL			212,758,087					

	ITEM 5:	ITEM 6: INVESTMENT

ITEM 1: NAME OF ISSUER	ITEM 2: TITLE OF CLASS	ITEM 3: CUSIP NUMBER	ITEM 4: FAIR MARKET VALUE	SHARES OR PRINCIPAL AMOUNT	DISCRETION (A) SOLE	(B) SHARED	(C) OTH	ITE MANA INS
ADVANCED AUTO PARTS INC	COM	00751Y106	107,994	2,335	X		X	28-52
ADVANCED FIBRE COMMUNICATION	COM	00754A105	5,874	388	X			28-52
ADVO INC	COM	007585102	69,300	2,100	X		X	28-52
ADVANCED MEDICAL OPTICS INC	COM	00763M108	282,248	20,985	X			28-52
			713,724	53,065	X		X	28-52
			5,676	422	X		X	28-15
			1,305	97	X			28-45
			4,627	344	X		X	28-45
AEROPOSTALE	COM	007865108	90,100	6,800	X		X	28-52
ADVANCEPCS	COM	00790K109	2,834	100	X			28-52
			372,983	13,161	X		X	28-52
ADVANCED MICRO DEVICES INC	COM	007903107	42,951	6,950	X			28-52
			92,391	14,950	X		X	28-52
			1,298	210	X		X	28-15
AEGON N V	ORD AMER REG	007924103	2,979,298	394,609	X			28-52
			2,587,740	342,747	X		X	28-52
			1,133	150	X		X	28-45
ADVANTA CORP	CL A	007942105	46,335	6,784	X			28-52
ADVANTA CORP	CL B	007942204	2,274,000	300,000	X			28-52
ADVENT SOFTWARE INC	COM	007974108	68,146	5,600	X		X	28-52
AES TR III	PFD CV 6.75%	00808N202	41,796	1,800	X		X	28-52
AETHER SYS INC	COM	00808V105	1,200	381	X			28-52
AETNA INC NEW	COM	00817Y108	300,730	6,100	X			28-52
			1,090,565	22,121	X		X	28-52
AFFILIATED COMPUTER SERVICES	CL A	008190100	19,607	443	X			28-52
			714,799	16,150	X		X	28-52
AFFILIATED MANAGERS GROUP	COM	008252108	56,120	1,350	X		X	28-52
COLUMN TOTAL			11,974,774					

ITEM 3:	ITEM 4:	ITEM 5: SHARES OR	ITEM 6: INVESTMENT DISCRETION	ITE

ITEM 1: NAME OF ISSUER	ITEM 2: TITLE OF CLASS	CUSIP NUMBER	FAIR MARKET VALUE	PRINCIPAL AMOUNT	(B) SHARED (A) SOLE	(C) OTH	MANA INS
AFFYMETRIX INC	COM	00826T108	44,200	1,700	X	X	28-52
			10,400	400	X	X	28-15
AFTERMARKET TECHNOLOGY CORP	COM	008318107	3,232	286	X		28-52
AGERE SYS INC	CL A	00845V100	2,851	1,782	X		28-52
			3,798	2,374	X	X	28-52
			21	13	X		28-15
			470	294	X		28-45
			149	93	X	X	28-45
AGERE SYS INC	CL B	00845V209	58,598	39,065	X		28-52
			93,495	62,330	X	X	28-52
			501	334	X		28-15
			11,906	7,937	X		28-45
			3,714	2,476	X	X	28-45
AGILENT TECHNOLOGIES INC	COM	00846U101	3,567,661	271,305	X		28-52
			1,956,470	148,781	X	X	28-52
			132	10	X	X	28-15
			72,601	5,521	X		28-45
			515,901	39,232	X	X	28-45
AGNICO EAGLE MINES LTD	COM	008474108	6,555	500	X		28-52
			6,555	500	X	X	28-52
AIM SELECT REAL ESTATE INCM	SHS	00888R107	5,380	400	X		28-52
AGRIUM INC	COM	008916108	22,575	2,100	X	X	28-52
AIR PRODS & CHEMS INC	COM	009158106	10,474,540	252,825	X		28-52
			9,792,933	236,373	X	X	28-52
			189,542	4,575	X		28-45
			145,005	3,500	X	X	28-45
AIRBORNE INC	COM	009269101	29,415	1,500	X		28-52
AIRGAS INC	COM	009363102	222,120	12,000	X		28-52
AKAMAI TECHNOLOGIES INC	COM	00971T101	14,269	10,120	X		28-52
ALABAMA NATL BANCORP DELA	COM	010317105	20,500	500	X		28-52
COLUMN TOTAL			27,275,489				

ITEM 1:	ITEM 2:	ITEM 3: CUSIP	ITEM 4: FAIR MARKET	ITEM 5: SHARES OR PRINCIPAL	ITEM 6: INVESTMENT DISCRETION (B) SHARED	ITE MANA

NAME OF ISSUER	TITLE OF CLASS	NUMBER	VALUE	AMOUNT	(A)SOLE	(C)OTH	INS
ALAMOSA HLDGS INC	COM	011589108	36	100	X		28-52
ALASKA AIR GROUP INC	COM	011659109	4,698	300	X		28-52
ALBANY MOLECULAR RESH INC	COM	012423109	91,294	6,123	X	X	28-52
ALBEMARLE CORP	COM	012653101	82,449	3,386	X		28-52
ALBERTO CULVER CO	CL B CONV	013068101	9,856	200	X		28-52
			68,992	1,400	X	X	28-52
ALBERTSONS INC	COM	013104104	585,707	31,072	X		28-52
			820,955	43,552	X	X	28-52
			56,550	3,000	X	X	28-15
			4,713	250	X		28-45
			37,700	2,000	X	X	28-45
ALCAN INC	COM	013716105	250,877	8,992	X		28-52
			24,524	879	X	X	28-52
ALCOA INC	COM	013817101	8,457,490	436,403	X		28-52
			8,612,666	444,410	X	X	28-52
			83,528	4,310	X	X	28-15
			36,260	1,871	X		28-45
			46,202	2,384	X	X	28-45
ALCATEL	SPONSORED ADR	013904305	1,826	265	X	X	28-52
ALEXANDER & BALDWIN INC	COM	014482103	7,458	300	X		28-52
			422,620	17,000	X	X	28-52
ALKERMES INC	COM	01642T108	6,621	730	X		28-52
			1,406	155	X	X	28-15
ALLEGHANY CORP DEL	COM	017175100	47,979	293	X		28-52
			68,545,914	418,601	X	X	28-52
ALLEGHENY ENERGY INC	COM	017361106	179,798	28,953	X		28-52
			194,180	31,269	X	X	28-52
			3,105	500	X		28-45
			2,484	400	X	X	28-45
COLUMN TOTAL			88,687,888				

ITEM 1: NAME OF ISSUER	ITEM 2: TITLE OF CLASS	ITEM 3: CUSIP NUMBER	ITEM 4: FAIR MARKET VALUE	ITEM 5: SHARES OR PRINCIPAL AMOUNT	ITEM 6: INVESTMENT DISCRETION (A)SOLE	(B)SHARED	(C)OTH	ITE MANA INS

ALLEGHENY TECHNOLOGIES INC	COM	01741R102	8,700	3,000	X		28-52
			23,861	8,228	X	X	28-52
ALLEN ORGAN CO	CL B	017753104	96,850	2,600	X	X	28-52
ALLERGAN INC	COM	018490102	35,884,940	526,095	X		28-52
			17,934,865	262,936	X	X	28-52
			337,708	4,951	X		28-15
			145,492	2,133	X		28-45
			283,754	4,160	X	X	28-45
ALLETE INC	COM	018522102	80,279	3,867	X		28-52
			174,093	8,386	X	X	28-52
ALLIANCE CAP MGMT HLDG L P	UNIT LTD PARTN	01855A101	660,960	22,950	X		28-52
			371,520	12,900	X	X	28-52
ALLIANCE DATA SYSTEMS CORP	COM	018581108	748	44	X		28-52
ALLIANCE GAMING CORP	COM NEW	01859P609	13,650	910	X	X	28-52
ALLIANCE RES PARTNER L P	UT LTD PART	01877R108	16,793	750	X		28-52
ALLIANCE WORLD DLR GV FD II	COM	01879R106	172,616	15,764	X		28-52
			17,345	1,584	X	X	28-52
			7,490	684	X	X	28-45
ALLIANCE WORLD DLR GV FD INC	COM	018796102	58,042	5,078	X		28-52
ALLIANT ENERGY CORP	COM	018802108	76,365	4,752	X		28-52
			29,280	1,822	X	X	28-52
ALLIANT TECHSYSTEMS INC	COM	018804104	27,005	500	X		28-52
			92,519	1,713	X	X	28-52
ALLIED CAP CORP NEW	COM	01903Q108	32,767	1,640	X		28-52
			330,589	16,546	X	X	28-52
			39,920	1,998	X		28-45
ALLIED IRISH BKS P L C	SPON ADR ORD	019228402	1,388,454	50,526	X		28-52
			505,632	18,400	X	X	28-52
ALLIED WASTE INDS INC	COM PAR$.01NEW	019589308	7,031	880	X	X	28-52
COLUMN TOTAL			58,819,268				

ITEM 1: NAME OF ISSUER	ITEM 2: TITLE OF CLASS	ITEM 3: CUSIP NUMBER	ITEM 4: FAIR MARKET VALUE	ITEM 5: SHARES OR PRINCIPAL AMOUNT	ITEM 6: INVESTMENT DISCRETION (A)SOLE	(B)SHARED	(C)OTH	ITE MANA INS

ALLMERICA FINL CORP	COM	019754100	134,548	9,590	X		28-52
			46,944	3,346	X	X	28-52
ALLOY INC	COM	019855105	10,020	2,000	X		28-52
ALLMERICA SECS TR	SH BEN INT	019921105	42,680	4,400	X	X	28-52
ALLSTATE CORP	COM	020002101	8,142,074	245,465	X		28-52
			18,230,995	549,623	X	X	28-52
			62,525	1,885	X	X	28-15
			473,966	14,289	X		28-45
			93,639	2,823	X	X	28-45
ALLTEL CORP	COM	020039103	24,035,449	536,985	X		28-52
			11,810,105	263,854	X	X	28-52
			3,805	85	X	X	28-15
			330,776	7,390	X		28-45
			159,525	3,564	X	X	28-45
ALLTEL CORP	PFD C CV $2.06	020039509	12,500	50	X	X	28-52
ALPHARMA INC	CL A	020813101	46,618	2,600	X	X	28-52
ALTANA AKTIENGESELLSCHAFT	SPONSORED ADR	02143N103	4,729	100	X	X	28-52
ALTEON INC	COM	02144G107	55,020	14,000	X	X	28-15
ALTERA CORP	COM	021441100	90,677	6,697	X		28-52
			12,592	930	X	X	28-52
			1,787	132	X	X	28-15
ALTRIA GROUP INC	COM	02209S103	47,416,494	1,582,660	X		28-52
			144,495,912	4,822,961	X	X	28-52
			296,215	9,887	X		28-15
			3,351,236	111,857	X		28-45
			992,215	33,118	X	X	28-45
AMAZON COM INC	COM	023135106	77,700	2,985	X		28-52
			89,804	3,450	X	X	28-52
AMBAC FINL GROUP INC	COM	023139108	353,640	7,000	X		28-52
			433,462	8,580	X	X	28-52
COLUMN TOTAL			261,307,652				

ITEM 1: NAME OF ISSUER	ITEM 2: TITLE OF CLASS	ITEM 3: CUSIP NUMBER	ITEM 4: FAIR MARKET VALUE	ITEM 5: SHARES OR PRINCIPAL AMOUNT	ITEM 6: INVESTMENT DISCRETION (A) SOLE	(B) SHARED	(C) OTH	ITE MANA INS
AMCAST INDL CORP	COM	023395106	10,560	11,000		X	X	28-15

AMCOR LTD	ADR NEW	02341R302	111,190	5,610	X	X	28-52
AMERADA HESS CORP	COM	023551104	1,084,060	24,493	X		28-52
			654,207	14,781	X	X	28-52
			19,474	440	X	X	28-45
AMEREN CORP	COM	023608102	526,628	13,486	X		28-52
			527,722	13,514	X	X	28-52
			7,810	200	X		28-45
AMERICA FIRST APT INV INC	COM	02363X104	4,250	500	X	X	28-52
AMERICA FIRST TAX EX IVS L P	BEN UNIT CTF	02364V107	3,495	500	X	X	28-52
AMERICA MOVIL S A DE C V	SPON ADR L SHS	02364W105	29,414	2,200	X		28-52
AMERICA MOVIL S A DE C V	SPON ADR A SHS	02364W204	4,176	320	X		28-52
AMERICA FIRST REAL ESTATE IN	UNIT LTD PARTN	02364Y101	3,997	571	X		28-52
AMERICA ONLINE LATIN AMERICA	CL A	02365B100	2,050	5,000	X	X	28-52
AMERICA WEST HLDG CORP	CL B	023657208	410	200	X	X	28-52
AMERICAN AXLE & MFG HLDGS IN	COM	024061103	4,208	200	X		28-52
AMER BIO MEDICA CORP	COM	024600108	33,300	30,000	X	X	28-52
AMERICAN CAPITAL STRATEGIES	COM	024937104	21,280	950	X		28-52
			154,560	6,900	X	X	28-52
			49,616	2,215	X		28-15
AMERICAN EAGLE OUTFITTERS NE	COM	02553E106	17,931	1,235	X		28-52
AMERICAN ELEC PWR INC	COM	025537101	1,806,544	79,061	X		28-52
			1,231,455	53,893	X	X	28-52
			219,246	9,595	X		28-15
			121,151	5,302	X		28-45
			170,895	7,479	X	X	28-45
COLUMN TOTAL			6,819,629				

ITEM 1: NAME OF ISSUER	ITEM 2: TITLE OF CLASS	ITEM 3: CUSIP NUMBER	ITEM 4: FAIR MARKET VALUE	ITEM 5: SHARES OR PRINCIPAL AMOUNT	ITEM 6: INVESTMENT DISCRETION (A)SOLE	(B)SHARED	(C)OTH	ITE MANA INS
AMERICAN EXPRESS CO	COM	025816109	29,192,688	878,504	X			28-52
			15,170,824	456,540	X		X	28-52
			31,070	935	X			28-15

				172,098	5,179	X		28-45
				662,939	19,950	X	X	28-45
AMERICAN FINL GROUP INC OHIO	COM	025932104		36,405	1,834	X		28-52
				2,382	120	X	X	28-52
				3,970	200	X	X	28-15
AMERICAN GREETINGS CORP	CL A	026375105		12,445	950	X		28-52
				4,716	360	X	X	28-52
AMERICAN HEALTHWAYS INC	COM	02649V104		171,000	9,000	X	X	28-52
AMERICAN INCOME FD INC	COM	02672T109		10,234	1,175	X	X	28-15
AMERICAN INSD MTG INVS L P 8	DEPOSITORY UNI	02686G101		670	165	X		28-52
AMERICAN INTL GROUP INC	COM	026874107		190,666,739	3,855,748	X		28-52
				96,945,044	1,960,466	X	X	28-52
				1,080,483	21,850	X		28-15
				4,065,285	82,210	X		28-45
				1,769,222	35,778	X	X	28-45
AMERICAN ISRAELI PAPER MLS L	ORD IS 10	027069509		60,939	1,719	X		28-52
				10,635	300	X	X	28-52
AMERICAN LD LEASE INC	COM	027118108		909	61	X	X	28-52
AMERICAN LOCKER GROUP	COM	027284108		126,000	10,500	X		28-52
AMERICAN MED SYS HLDGS INC	COM	02744M108		20,953	1,450	X	X	28-52
AMERICAN MED SEC GROUP INC	COM	02744P101		149,188	11,268	X	X	28-52
AMERICAN MTG ACCEP CO	SH BEN INT	027568104		10,225	650	X	X	28-52
AMERICAN NATL INS CO	COM	028591105		23,379	300	X	X	28-52
AMERICAN PAC CORP	COM	028740108		1,447	180	X		28-52
AMERICAN PHARMACEUTICALS PTN	COM	02886P109		3,830	200	X	X	28-52
COLUMN TOTAL				340,405,719				

ITEM 1: NAME OF ISSUER	ITEM 2: TITLE OF CLASS	ITEM 3: CUSIP NUMBER	ITEM 4: FAIR MARKET VALUE	ITEM 5: SHARES OR PRINCIPAL AMOUNT	ITEM 6: INVESTMENT DISCRETION (A) SOLE	(B) SHARED	(C) OTH	ITE MANA INS
AMERICAN RETIREMENT CORP	COM	028913101	185	100	X	X		28-52
AMERICAN PWR CONVERSION CORP	COM	029066107	3,229,945	226,822	X			28-52

			341,817	24,004	X		X 28-52
			64,080	4,500	X		X 28-15
AMERICAN SCIENCE & ENGR INC	COM	029429107	1,600	200	X		X 28-15
AMERICAN SELECT PORTFOLIO IN	COM	029570108	5,927	450	X		X 28-15
AMERICAN SOFTWARE INC	CL A	029683109	4,944	1,600	X		X 28-52
AMERICAN STD COS INC DEL	COM	029712106	241,383	3,510	X		28-52
			692,858	10,075	X		X 28-52
			13,754	200	X		X 28-15
AMERICAN TOWER CORP	CL A	029912201	13,248	2,400	X		X 28-52
AMERICAN STRATEGIC INCM PTFL	COM	030098107	14,011	1,140	X		X 28-15
AMERICAN SUPERCONDUCTOR CORP	COM	030111108	11,160	3,100	X		28-52
			21,600	6,000	X		X 28-52
			900	250	X		X 28-15
AMERICANWEST BANCORPORATION	COM	03058P109	2,087,714	128,633	X		28-15
AMERICREDIT CORP	COM	03060R101	250,883	76,025	X		X 28-52
AMERUS GROUP CO	COM	03072M108	130,553	5,320	X		28-52
			13,203	538	X		X 28-52
AMERISOURCEBERGEN CORP	COM	03073E105	55,125	1,050	X		28-52
			142,905	2,722	X		X 28-52
			26,250	500	X		X 28-45
AMERISERV FINL INC	COM	03074A102	2,552	729	X		28-52
			11,830	3,380	X		X 28-52
AMERIGAS PARTNERS L P	UNIT L P INT	030975106	61,466	2,560	X		28-52
			85,236	3,550	X		X 28-52
			147,421	6,140	X		X 28-15
AMETEK INC NEW	COM	031100100	145,244	4,400	X		X 28-52
COLUMN TOTAL			7,817,794				

ITEM 1: NAME OF ISSUER	ITEM 2: TITLE OF CLASS	ITEM 3: CUSIP NUMBER	ITEM 4: FAIR MARKET VALUE	ITEM 5: SHARES OR PRINCIPAL AMOUNT	ITEM 6: INVESTMENT DISCRETION (A) SOLE	(B) SHARED	(C) OTH	ITE MANA INS
AMGEN INC	COM	031162100	42,711,596	742,165	X			28-52
			32,154,566	558,724	X			X 28-52
			351,458	6,107	X			X 28-15

			606,289	10,535	X		28-45
			863,250	15,000	X	X	28-45
AMKOR TECHNOLOGY INC	COM	031652100	1,499	290	X	X	28-52
AMPAL AMERN ISRAEL CORP	PFD CV 6.50%	032015307	22,466	3,566	X		28-52
AMPCO-PITTSBURGH CORP	COM	032037103	9,086	700	X		28-52
			2,596	200	X	X	28-52
AMPHENOL CORP NEW	CL A	032095101	2,567	63	X		28-52
			159,985	3,926	X	X	28-52
AMSOUTH BANCORPORATION	COM	032165102	369,887	18,606	X		28-52
			20,874	1,050	X	X	28-52
			158,384	7,967	X		28-15
AMSURG CORP	COM	03232P405	12,600	500	X		28-52
			15,120	600	X	X	28-15
AMYLIN PHARMACEUTICALS INC	COM	032346108	81,000	5,000	X	X	28-15
ANADARKO PETE CORP	COM	032511107	4,971,740	109,269	X		28-52
			3,267,219	71,807	X	X	28-52
			4,550	100	X	X	28-15
			54,600	1,200	X		28-45
			12,877	283	X	X	28-45
ANALOG DEVICES INC	COM	032654105	330,578	12,021	X		28-52
			361,873	13,159	X	X	28-52
ANDERSONS INC	COM	034164103	80,564	6,299	X	X	28-15
ANDREW CORP	COM	034425108	18,821	3,422	X		28-52
			2,723	495	X	X	28-52
ANDRX CORP DEL	ANDRX GROUP	034553107	142	12	X		28-52
			4,720	400	X	X	28-52
COLUMN TOTAL			86,653,630				

ITEM 1: NAME OF ISSUER	ITEM 2: TITLE OF CLASS	ITEM 3: CUSIP NUMBER	ITEM 4: FAIR MARKET VALUE	ITEM 5: SHARES OR PRINCIPAL AMOUNT	ITEM 6: INVESTMENT DISCRETION (A) SOLE	(B) SHARED	(C) OTH	ITE MANA INS
ANGLO AMERN PLC	ADR	03485P102	19,934	1,394	X			28-52
			461,833	32,296	X		X	28-52
ANGLOGOLD LTD	SPONSORED ADR	035128206	53,479	1,772	X			28-52
			26,226	869	X		X	28-52

ANHEUSER BUSCH COS INC	COM	035229103	54,093,189	1,160,549	X		28-52
			26,416,078	566,747	X	X	28-52
			37,661	808	X		28-15
			1,520,605	32,624	X		28-45
			453,422	9,728	X	X	28-45
ANIXTER INTL INC	COM	035290105	11,471	506	X		28-52
ANNALY MTG MGMT INC	COM	035710409	66,386	3,800	X		28-52
			41,491	2,375	X	X	28-52
			90,320	5,170	X	X	28-15
ANSYS INC	COM	03662Q105	7,017	293	X		28-52
			71,850	3,000	X	X	28-52
ANTHEM INC	COM	03674B104	332,641	5,021	X		28-52
			46,905	708	X	X	28-52
			59,161	893	X		28-15
ANTEON INTL CORP	COM	03674E108	67,350	3,000	X	X	28-52
ANTHRACITE CAP INC	COM	037023108	28,600	2,500	X		28-52
			400,400	35,000	X	X	28-52
			10,296	900	X	X	28-15
			7,417,147	648,352	X		
ANTIGENICS INC DEL	COM	037032109	5,123	618	X		28-52
ANWORTH MORTGAGE ASSET CP	COM	037347101	22,202	1,700	X		28-52
			41,008	3,140	X	X	28-52
			67,259	5,150	X	X	28-15
			65,300	5,000	X		28-45
AON CORP	COM	037389103	934,095	45,169	X		28-52
			820,210	39,662	X	X	28-52
COLUMN TOTAL			93,688,659				

ITEM 1: NAME OF ISSUER	ITEM 2: TITLE OF CLASS	ITEM 3: CUSIP NUMBER	ITEM 4: FAIR MARKET VALUE	ITEM 5: SHARES OR PRINCIPAL AMOUNT	ITEM 6: INVESTMENT DISCRETION (A) SOLE	(B) SHARED	(C) OTH	ITE MANA INS
APACHE CORP	COM	037411105	632,218	10,240	X			28-52
			2,569,434	41,617	X	X		28-52
			241,403	3,910	X	X		28-15
APARTMENT INVT & MGMT CO	CL A	03748R101	10,324	283	X			28-52
			10,871	298	X	X		28-52

APARTMENT INVT & MGMT CO	PFD CV P $.01	03748R861	37,299	1,486	X		28-52
			5,146	205	X	X	28-52
APEX MUN FD INC	COM	037580107	16,020	2,000	X	X	28-52
APOGENT TECHNOLOGIES INC	COM	03760A101	34,540	2,369	X		28-52
			138,510	9,500	X	X	28-52
APOLLO GROUP INC	CL A	037604105	241,366	4,837	X		28-52
			576,944	11,562	X	X	28-52
APOLLO GROUP INC	COM UNV PHOENX	037604204	131,149	3,075	X	X	28-52
APPLE COMPUTER INC	COM	037833100	195,910	13,855	X		28-52
			214,009	15,135	X	X	28-52
			6,872	486	X		28-45
APPLEBEES INTL INC	COM	037899101	97,439	3,475	X		28-52
			266,380	9,500	X	X	28-52
APPLERA CORP	COM AP BIO GRP	038020103	236,500	14,940	X		28-52
			181,950	11,494	X	X	28-52
APPLERA CORP	COM CE GEN GRP	038020202	16,119	1,870	X		28-52
			12,508	1,451	X	X	28-52
APPLICA INC	COM	03815A106	489	100	X		28-52
APPLIED DIGITAL SOLUTIONS	COM	038188108	1	1	X		28-52
			825	1,500	X	X	28-52
APPLIED MICRO CIRCUITS CORP	COM	03822W109	522	160	X		28-52
			619	190	X	X	28-15
COLUMN TOTAL			5,875,367				

ITEM 1: NAME OF ISSUER	ITEM 2: TITLE OF CLASS	ITEM 3: CUSIP NUMBER	ITEM 4: FAIR MARKET VALUE	ITEM 5: SHARES OR PRINCIPAL AMOUNT	ITEM 6: INVESTMENT DISCRETION (A) SOLE	(B) SHARED	(C) OTH	ITE MANA INS
APPLIED MATLS INC	COM	038222105	20,136,303	1,600,660	X			28-52
			8,611,752	684,559	X			28-52
			630,258	50,100	X			28-15
			36,281	2,884	X			28-45
			20,883	1,660	X			28-45
APTARGROUP INC	COM	038336103	90,030	2,783	X			28-52
AQUILA INC	COM	03840P102	61,150	29,399	X			28-52

ARACRUZ CELULOSE S A	SPON ADR CL B	038496204	20,950	1,047	X		28-52
ARADIGM CORP	COM	038505103	1,250	1,000	X		28-52
ARAMARK CORP	CL B	038521100	4,655,845	203,312	X		28-52
			286,708	12,520	X	X	28-52
ARCH CHEMICALS INC	COM	03937R102	17,989	962	X		28-52
			127,048	6,794	X	X	28-52
ARCH COAL INC	COM	039380100	5,152	271	X		28-52
			5,703	300	X	X	28-52
ARCHER DANIELS MIDLAND CO	COM	039483102	211,270	19,562	X		28-52
			573,988	53,147	X	X	28-52
			8,640	800	X	X	28-15
ARCHSTONE SMITH TR	COM	039583109	172,650	7,862	X		28-52
			2,798,363	127,430	X	X	28-52
			4,392	200	X		28-45
ARDEN RLTY INC	COM	039793104	366,962	16,180	X	X	28-52
ARENA PHARMACEUTICALS INC	COM	040047102	4,277	650	X		28-52
ARGONAUT GROUP INC	COM	040157109	1,154	135	X		28-52
			40,185	4,700	X	X	28-52
ARGOSY GAMING CO	COM	040228108	1,998	100	X		28-52
ARIAD PHARMACEUTICALS INC	COM	04033A100	12,690	10,000	X		28-52
COLUMN TOTAL			38,903,871				

ITEM 1: NAME OF ISSUER	ITEM 2: TITLE OF CLASS	ITEM 3: CUSIP NUMBER	ITEM 4: FAIR MARKET VALUE	ITEM 5: SHARES OR PRINCIPAL AMOUNT	ITEM 6: INVESTMENT DISCRETION (A)SOLE	(B)SHARED	(C)OTH	ITE MANA INS
ARIBA INC	COM	04033V104	36,660	13,000	X			28-52
			4,061	1,440	X	X		28-52
			1,410	500	X	X		28-15
ARKANSAS BEST CORP DEL	COM	040790107	2,542	100	X	X		28-52
ARMOR HOLDINGS INC	COM	042260109	90,000	9,000	X	X		28-52
ARQULE INC	COM	04269E107	1,205	500	X	X		28-52
ARRIS GROUP INC	COM	04269Q100	12,950	3,500	X			28-52

ARROW ELECTRS INC	COM	042735100	2,940	200	X		28-52
ARROW INTL INC	COM	042764100	29,689	730	X	X	28-52
ARTESIAN RESOURCES CORP	CL A	043113208	30,100	1,000	X		28-52
			15,050	500	X	X	28-52
ARTESYN TECHNOLOGIES INC	COM	043127109	471,619	152,135	X		28-52
ARVINMERITOR INC	COM	043353101	54,981	3,930	X		28-52
			39,508	2,824	X	X	28-52
ASCENTIAL SOFTWARE CORP	COM	04362P108	5,734	2,048	X		28-52
ASHLAND INC	COM	044204105	323,284	10,896	X		28-52
			79,872	2,692	X	X	28-52
ASIA TIGERS FD INC	COM	04516T105	6,350	1,000	X	X	28-52
ASSOCIATED BANC CORP	COM	045487105	41,253	1,276	X		28-52
ASTORIA FINL CORP	COM	046265104	110,110	4,740	X	X	28-52
ASTRAZENECA PLC	SPONSORED ADR	046353108	45,804	1,335	X		28-52
			68,620	2,000	X	X	28-52
			3,946	115	X	X	28-15
ASTROPOWER INC	COM	04644A101	10,450	2,500	X		28-52
			3,917	937	X	X	28-52
ATLANTIS PLASTICS INC	COM	049156102	4,640	1,000	X		28-52
COLUMN TOTAL			1,496,695				

ITEM 1: NAME OF ISSUER	ITEM 2: TITLE OF CLASS	ITEM 3: CUSIP NUMBER	ITEM 4: FAIR MARKET VALUE	ITEM 5: SHARES OR PRINCIPAL AMOUNT	ITEM 6: INVESTMENT DISCRETION (A)SOLE	(B)SHARED	(C)OTH	ITE MANA INS
ATLAS AIR WORLDWIDE HLDGS IN	COM	049164106	16,000	20,000	X			28-52
ATLAS PIPELINE PARTNERS LP	UNIT L P INT	049392103	2,720	100	X		X	28-52
ATMEL CORP	COM	049513104	2,880	1,800	X			28-52
			156,800	98,000	X		X	28-52
ATMOS ENERGY CORP	COM	049560105	671,816	31,600	X			28-52
			12,756	600	X		X	28-52
ATRIX LABS INC	COM	04962L101	2,220,069	158,012	X			28-52

AURORA FOODS INC	COM	05164B106	3	8	X		28-52
AUTODESK INC	COM	052769106	5,860	384	X		28-52
			6,104	400	X	X	28-52
AUTOLIV INC	COM	052800109	121,418	6,080	X		28-52
			36,425	1,824	X	X	28-52
AUTOMATIC DATA PROCESSING IN	COM	053015103	57,864,016	1,879,312	X		28-52
			37,905,261	1,231,090	X	X	28-52
			275,139	8,936	X		28-15
			329,453	10,700	X		28-45
			1,369,508	44,479	X	X	28-45
AUTONOMY CORP PLC	ADR NEW	05329Q204	4,984	400	X		28-52
AUTONATION INC	COM	05329W102	140,250	11,000	X	X	28-52
AUTOZONE INC	COM	053332102	102,378	1,490	X		28-52
			322,319	4,691	X	X	28-52
AVALON HLDGS CORP	CL A	05343P109	95	50	X	X	28-52
AVALON DIGITAL MARKETING SYS	COM	05343V106	424	800	X	X	28-52
AVANEX CORP	COM	05348W109	468	600	X		28-52
			780	1,000	X	X	28-52
AVALONBAY CMNTYS INC	COM	053484101	313,650	8,500	X	X	28-52
AVANT IMMUNOTHERAPEUTICS INC	COM	053491106	555	500	X		28-52
COLUMN TOTAL			101,882,131				

ITEM 1: NAME OF ISSUER	ITEM 2: TITLE OF CLASS	ITEM 3: CUSIP NUMBER	ITEM 4: FAIR MARKET VALUE	ITEM 5: SHARES OR PRINCIPAL AMOUNT	ITEM 6: INVESTMENT DISCRETION (A)SOLE	(B)SHARED	(C)OTH	ITE MANA INS
AVAYA INC	COM	053499109	14,916	7,312	X			28-52
			22,546	11,052	X	X		28-52
			349	171	X	X		28-15
			3,429	1,681	X			28-45
			745	365	X	X		28-45
AVENTIS	SPONSORED ADR	053561106	49,360	1,118	X			28-52
			38,852	880	X	X		28-52
			7,947	180	X	X		28-15
AVERY DENNISON CORP	COM	053611109	17,544,735	299,041	X			28-52
			2,955,384	50,373	X	X		28-52

			76,858	1,310	X		28-45
			130,247	2,220	X	X	28-45
AVIALL INC NEW	COM	05366B102	635	82	X		28-52
AVID TECHNOLOGY INC	COM	05367P100	136,690	6,160	X	X	28-52
AVISTA CORP	COM	05379B107	4,236	400	X		28-52
			5,295	500	X	X	28-52
AVOCENT CORP	COM	053893103	52,515	2,250	X	X	28-52
AVON PRODS INC	COM	054303102	4,983,203	87,348	X		28-52
			538,666	9,442	X	X	28-52
			2,795	49	X	X	28-15
AWARE INC MASS	COM	05453N100	910	500	X		28-52
AXA	SPONSORED ADR	054536107	29,357	2,490	X		28-52
			58,007	4,920	X	X	28-52
			24,052	2,040	X	X	28-15
AXCELIS TECHNOLOGIES INC	COM	054540109	34,278	7,247	X		28-52
			64,971	13,736	X	X	28-52
AZTAR CORP	COM	054802103	9,132	680	X	X	28-15
BB&T CORP	COM	054937107	10,713,921	340,882	X		28-52
			1,919,964	61,087	X	X	28-52
			369,365	11,752	X		28-15
			110,005	3,500	X		28-45
COLUMN TOTAL			39,903,365				

ITEM 1: NAME OF ISSUER	ITEM 2: TITLE OF CLASS	ITEM 3: CUSIP NUMBER	ITEM 4: FAIR MARKET VALUE	ITEM 5: SHARES OR PRINCIPAL AMOUNT	ITEM 6: INVESTMENT DISCRETION (A) SOLE	(B) SHARED	(C) OTH	ITE MANA INS
AXEDA SYSTEMS INC	COM	054959101	372	931	X	X		28-52
B A S F A G	SPONSORED ADR	055262505	3,923	105	X			28-52
			3,736	100	X	X		28-52
BCE INC	COM	05534B109	12,824	700	X			28-52
			139,232	7,600	X	X		28-52
BG PLC	ADR FIN INST N	055434203	15,100	784	X			28-52
			92,641	4,810	X	X		28-52
BISYS GROUP INC	COM	055472104	9,433	578	X			28-52

			65,035	3,985	X		X	28-52
			14,247	873	X		X	28-15
BJS WHOLESALE CLUB INC	COM	05548J106	733,370	64,900	X			28-52
			238,374	21,095	X		X	28-52
			3,955	350	X			28-45
			6,780	600	X		X	28-45
BJ SVCS CO	COM	055482103	37,691	1,096	X			28-52
			151,660	4,410	X		X	28-52
			2,270	66	X		X	28-15
BP PLC	SPONSORED ADR	055622104	85,998,394	2,228,515	X			28-52
			139,201,231	3,607,184	X		X	28-52
			488,549	12,660	X			28-15
			2,688,411	69,666	X			28-45
			5,678,055	147,138	X		X	28-45
BP PRUDHOE BAY RTY TR	UNIT BEN INT	055630107	236,210	15,800	X			28-52
			4,485	300	X		X	28-52
			14,950	1,000	X			28-45
BRE PROPERTIES INC	CL A	05564E106	76,894	2,611	X			28-52
			409,650	13,910	X		X	28-52
BRT RLTY TR	SH BEN INT NEW	055645303	12,285	900	X		X	28-52
BSB BANCORP	COM	055652101	10,938	505	X			28-52
			21,920	1,012	X		X	28-52
			1,000,692	46,200	X			28-15
COLUMN TOTAL			237,373,307					

ITEM 1: NAME OF ISSUER	ITEM 2: TITLE OF CLASS	ITEM 3: CUSIP NUMBER	ITEM 4: FAIR MARKET VALUE	ITEM 5: SHARES OR PRINCIPAL AMOUNT	ITEM 6: INVESTMENT DISCRETION (A) SOLE	(B) SHARED	(C) OTH	ITE MANA INS
BT GROUP PLC	ADR	05577E101	8,777	345	X			28-52
			2,544	100	X		X	28-52
BMC SOFTWARE INC	COM	055921100	475,969	31,542	X			28-52
			143,355	9,500	X		X	28-52
			1,509	100	X			28-45
BAKER HUGHES INC	COM	057224107	19,613,488	655,312	X			28-52
			3,156,657	105,468	X		X	28-52
			26,099	872	X		X	28-15
			498,843	16,667	X			28-45
			197,538	6,600	X		X	28-45

BALDOR ELEC CO	COM	057741100	21,400	1,000	X		28-52
			5,778	270	X	X	28-52
BALL CORP	COM	058498106	11,140	200	X		28-52
			4,400	79	X	X	28-52
BALLARD PWR SYS INC	COM	05858H104	939	100	X		28-52
			2,348	250	X	X	28-52
			18,780	2,000	X	X	28-45
BALLY TOTAL FITNESS HLDG COR	COM	05873K108	1,521	300	X		28-52
			380	75	X	X	28-52
BANCO SANTANDER CENT HISPANO	ADR	05964H105	19,716	3,100	X		28-52
			103,350	16,250	X	X	28-52
BANCORP RHODE ISLAND INC	COM	059690107	66,600	3,000	X	X	28-52
BANCORPSOUTH INC	COM	059692103	227,498	12,364	X		28-52
BANCROFT CONV FD INC	COM	059695106	62,044	3,409	X		28-52
BANDAG INC	COM	059815100	15,945	500	X	X	28-52
BANDAG INC	CL A	059815308	15,070	500	X	X	28-52
COLUMN TOTAL			24,701,688				

ITEM 1: NAME OF ISSUER	ITEM 2: TITLE OF CLASS	ITEM 3: CUSIP NUMBER	ITEM 4: FAIR MARKET VALUE	ITEM 5: SHARES OR PRINCIPAL AMOUNT	ITEM 6: INVESTMENT DISCRETION (A)SOLE	(B)SHARED	(C)OTH	ITE MANA INS
BANK OF AMERICA CORPORATION	COM	060505104	158,766,656	2,375,324	X			28-52
			255,604,983	3,824,132	X	X		28-52
			217,230	3,250	X			28-15
			4,517,983	67,594	X			28-45
			498,092	7,452	X	X		28-45
BANK HAWAII CORP	COM	062540109	112,358	3,648	X			28-52
			107,246	3,482	X	X		28-52
BANK NEW YORK INC	COM	064057102	4,194,997	204,634	X			28-52
			4,000,555	195,149	X	X		28-52
			3,977	194	X	X		28-15
			452,661	22,081	X			28-45
			10,455	510	X	X		28-45
BANK ONE CORP	COM	06423A103	25,638,810	740,578	X			28-52
			16,960,269	489,898	X	X		28-52
			192,799	5,569	X			28-15

				6,059	175	X		28-45
				32,024	925	X	X	28-45
BANK UTD CORP LITIGATN CONT	RIGHT 99/99/99	065416117		84	700	X		28-52
BANKATLANTIC BANCORP	SDCV 5.625%12	065908AC9		19,304,000	190,000	X	X	28-52
BANKATLANTIC BANCORP	CL A	065908501		9,790	1,000	X		28-52
BANKNORTH GROUP INC NEW	COM	06646R107		747,756	34,285	X		28-52
				190,292	8,725	X	X	28-52
BAR HBR BANKSHARES	COM	066849100		3,760	200	X		28-52
				37,600	2,000	X	X	28-52
BARCLAYS PLC	ADR	06738E204		4,318	185	X		28-52
				52,982	2,270	X	X	28-52
BARD C R INC	COM	067383109		38,340	608	X		28-52
				685,778	10,875	X	X	28-52
BARNES & NOBLE INC	COM	067774109		9,267	488	X		28-52
				9,495	500	X	X	28-52
BARNES GROUP INC	COM	067806109		37,136	1,755	X	X	28-52
COLUMN TOTAL				492,447,752				

ITEM 1: NAME OF ISSUER	ITEM 2: TITLE OF CLASS	ITEM 3: CUSIP NUMBER	ITEM 4: FAIR MARKET VALUE	ITEM 5: SHARES OR PRINCIPAL AMOUNT	ITEM 6: INVESTMENT DISCRETION (A) SOLE	(B) SHARED	(C) OTH	ITE MANA INS
BARNESANDNOBLE COM INC	CL A	067846105	9,996	6,800	X			28-52
			4,410	3,000	X		X	28-52
BARRICK GOLD CORP	COM	067901108	35,321	2,270	X			28-52
			256,304	16,472	X		X	28-52
BARR LABS INC	COM	068306109	191,178	3,354	X			28-52
			89,775	1,575	X		X	28-52
			6,384	112	X		X	28-15
BARRA INC	COM	068313105	197,439	6,650	X		X	28-52
BAUSCH & LOMB INC	COM	071707103	184,908	5,622	X			28-52
			267,593	8,136	X		X	28-52
BAXTER INTL INC	COM	071813109	15,601,233	836,976	X			28-52
			7,352,548	394,450	X		X	28-52
			39,069	2,096	X		X	28-15

			251,640	13,500	X		28-45
			319,117	17,120	X	X	28-45
BAY VIEW CAP CORP DEL	COM	07262L101	18,601	3,413	X		28-52
			13,843	2,540	X	X	28-52
BAYER A G	SPONSORED ADR	072730302	97,734	7,160	X	X	28-52
BE AEROSPACE INC	COM	073302101	515	271	X		28-52
BEA SYS INC	COM	073325102	53,945	5,320	X		28-52
			131,769	12,995	X	X	28-52
BEACON POWER CORP	COM	073677106	113	667	X	X	28-52
			15	90	X		28-45
BEAR STEARNS COS INC	COM	073902108	167,280	2,550	X		28-52
			490,491	7,477	X	X	28-52
BEARINGPOINT INC	COM	074002106	1,911	300	X		28-52
			36,946	5,800	X	X	28-52
BEAZER HOMES USA INC	COM	07556Q105	17,643	300	X		28-52
COLUMN TOTAL			25,837,721				

ITEM 1: NAME OF ISSUER	ITEM 2: TITLE OF CLASS	ITEM 3: CUSIP NUMBER	ITEM 4: FAIR MARKET VALUE	ITEM 5: SHARES OR PRINCIPAL AMOUNT	ITEM 6: INVESTMENT DISCRETION (A) SOLE	(B) SHARED	(C) OTH	ITE MANA INS
BECKMAN COULTER INC	COM	075811109	101,001	2,968	X			28-52
			664,198	19,518	X		X	28-52
			63,364	1,862	X		X	28-45
BECTON DICKINSON & CO	COM	075887109	1,913,418	55,558	X			28-52
			1,267,530	36,804	X		X	28-52
BED BATH & BEYOND INC	COM	075896100	26,377,058	763,667	X			28-52
			6,280,408	181,830	X		X	28-52
			3,454	100	X		X	28-15
			1,236,636	35,803	X			28-45
			514,232	14,888	X		X	28-45
BEDFORD PPTY INVS INC	COM PAR $0.02	076446301	8,496	325	X			28-52
BELL MICROPRODUCTS INC	COM	078137106	767	150	X		X	28-52
BELLSOUTH CORP	COM	079860102	32,728,179	1,510,299	X			28-52
			24,619,785	1,136,123	X		X	28-52
			202,008	9,322	X			28-15

			2,102,922	97,043	X			28-45
			840,406	38,782	X		X	28-45
BELO CORP	COM SER A	080555105	38,494	1,900	X			28-52
			24,312	1,200	X		X	28-52
BEMIS INC	COM	081437105	608,188	14,460	X			28-52
			26,077	620	X		X	28-52
BENCHMARK ELECTRS INC	COM	08160H101	2,833	100	X		X	28-52
BENTLEY PHARMACEUTICALS INC	COM	082657107	4,010	500	X			28-52
BERKLEY W R CORP	COM	084423102	4,285	100	X			28-52
			315,462	7,362	X		X	28-52
BERKSHIRE HATHAWAY INC DEL	CL A	084670108	0	344	X			28-52
			0	2,291	X		X	28-52
			0	5	X		X	28-15
			0	10	X		X	28-45
COLUMN TOTAL			99,947,523					

ITEM 1: NAME OF ISSUER	ITEM 2: TITLE OF CLASS	ITEM 3: CUSIP NUMBER	ITEM 4: FAIR MARKET VALUE	ITEM 5: SHARES OR PRINCIPAL AMOUNT	ITEM 6: INVESTMENT DISCRETION (A) SOLE	(B) SHARED	(C) OTH	ITE MANA INS
BERKSHIRE HATHAWAY INC DEL	CL B	084670207	33,916,327	15,871	X			28-52
			9,501,102	4,446	X		X	28-52
			1,077,048	504	X			28-15
			423,126	198	X			28-45
			243,618	114	X		X	28-45
BEST BUY INC	COM	086516101	387,829	14,380	X			28-52
			638,623	23,679	X		X	28-52
			53,805	1,995	X		X	28-15
BIG LOTS INC	COM	089302103	158,299	14,071	X			28-52
BIOGEN INC	COM	090597105	156,601	5,227	X			28-52
			226,198	7,550	X		X	28-52
BIOMET INC	COM	090613100	1,525,328	49,766	X			28-52
			487,335	15,900	X		X	28-52
BIOPURE CORP	CL A	09065H105	33,400	10,000	X		X	28-15
BIOSPHERE MEDICAL INC	COM	09066V103	1,410	300	X			28-52
BIOTECH HOLDERS TR	DEPOSTRY RCPTS	09067D201	32,638	350	X			28-52

			317,050	3,400	X	X	28-52
BIOVAIL CORP	COM	09067J109	45,452	1,140	X		28-52
			65,786	1,650	X	X	28-52
BIOLASE TECHNOLOGY INC	COM	090911108	7,380	900	X		28-52
BIOSITE INC	COM	090945106	42,251	1,100	X		28-52
			252,546	6,575	X	X	28-52
BIOMIRA INC	COM	09161R106	1,508	1,300	X	X	28-52
BLACK & DECKER CORP	COM	091797100	274,662	7,879	X		28-52
			504,076	14,460	X	X	28-52
			2,336	67	X	X	28-15
			5,229	150	X	X	28-45
BLACK BOX CORP DEL	COM	091826107	14,815	500	X	X	28-52
COLUMN TOTAL			50,395,778				

ITEM 1: NAME OF ISSUER	ITEM 2: TITLE OF CLASS	ITEM 3: CUSIP NUMBER	ITEM 4: FAIR MARKET VALUE	ITEM 5: SHARES OR PRINCIPAL AMOUNT	ITEM 6: INVESTMENT DISCRETION (A) SOLE	(B) SHARED	(C) OTH	ITE MANA INS
BLACK HILLS CORP	COM	092113109	26,720	972	X			28-52
			49,482	1,800	X		X	28-52
BLACKROCK ADVANTAGE TERM TR	COM	09247A101	16,946	1,430	X			28-52
BLACKROCK FLA INVT QUALITY M	COM	09247B109	52,516	3,455	X			28-52
			77,520	5,100	X		X	28-52
BLACKROCK INVT QUALITY MUN T	COM	09247D105	320,211	23,356	X			28-52
			184,208	13,436	X		X	28-52
BLACKROCK NY INVT QUALITY MU	COM	09247E103	297,939	20,908	X			28-52
			164,046	11,512	X		X	28-52
BLACKROCK INCOME TR INC	COM	09247F100	214,303	27,127	X			28-52
			53,918	6,825	X		X	28-52
			52,061	6,590	X		X	28-15
BLACKROCK FL INSD MUN 2008 T	COM	09247H106	440,281	27,743	X			28-52
			155,954	9,827	X		X	28-52
BLACKROCK INVT QUALITY TERM	COM	09247J102	7,507,295	792,745	X			28-52
			947,000	100,000	X		X	28-52
BLACKROCK INSD MUN 2008 TRM	COM	09247K109	70,389	4,165	X			28-52

			159,773	9,454	X	X	28-52
BLACKROCK NY INSD MUN 2008 T	COM	09247L107	21,294	1,300	X		28-52
			34,644	2,115	X	X	28-52
BLACKROCK MUN TARGET TERM TR	COM	09247M105	1,838,008	168,470	X		28-52
			679,988	62,327	X	X	28-52
BLACKROCK CALIF INVT QUALITY	COM	09247U107	49,617	3,700	X		28-52
BLACKROCK INC	CL A	09247X101	130,620	3,000	X		28-52
			283,010	6,500	X	X	28-15
			214,869,900	4,935,000	X		
BLACKROCK INSD MUN TERM TR I	COM	092474105	1,889,425	170,372	X		28-52
			824,031	74,304	X	X	28-52
COLUMN TOTAL			231,411,099				

ITEM 1: NAME OF ISSUER	ITEM 2: TITLE OF CLASS	ITEM 3: CUSIP NUMBER	ITEM 4: FAIR MARKET VALUE	ITEM 5: SHARES OR PRINCIPAL AMOUNT	ITEM 6: INVESTMENT DISCRETION (A)SOLE	(B)SHARED	(C)OTH	ITE MANA INS
BLACKROCK MUN INCOME TR	SH BEN INT	09248F109	360,097	27,363	X			28-52
			151,419	11,506	X		X	28-52
			35,098	2,667	X		X	28-15
BLACKROCK FLA MUN INCOME TR	SH BEN INT	09248H105	96,950	7,000	X		X	28-52
BLACKROCK N J MUN INCOME TR	SH BEN INT	09248J101	33,737	2,450	X			28-52
			215,914	15,680	X		X	28-52
			96,390	7,000	X		X	28-15
BLACKROCK N Y MUN INCOME TR	SH BEN INT	09248L106	31,992	2,400	X			28-52
BLACKROCK HIGH YIELD TR	SH BEN INT	09248N102	17,306	1,700	X			28-52
BLACKROCK PA STRATEGIC MUN T	COM	09248R103	57,600	4,000	X			28-52
			129,600	9,000	X		X	28-52
BLACKROCK STRATEGIC MUN TR	COM	09248T109	49,212	3,600	X		X	28-52
BLACKROCK MUNI INCOME TR II	COM	09249N101	40,200	3,000	X		X	28-52
BLAIR CORP	COM	092828102	12,779,143	543,562	X			28-52
			305,630	13,000	X		X	28-52
BLOCK H & R INC	COM	093671105	1,390,157	32,564	X			28-52
			1,571,590	36,814	X		X	28-52
			41,623	975	X		X	28-15

BLUE RHINO CORP	COM	095811105	5,105	500	X		28-52
			7,658	750	X	X	28-52
BOB EVANS FARMS INC	COM	096761101	2,409	100	X		28-52
BOEING CO	COM	097023105	4,836,931	193,014	X		28-52
			5,914,060	235,996	X	X	28-52
			179,480	7,162	X	X	28-15
			278,968	11,132	X		28-45
			27,165	1,084	X	X	28-45
BORDERS GROUP INC	COM	099709107	2,058	140	X		28-52
BORG WARNER INC	COM	099724106	5,980	125	X		28-52
COLUMN TOTAL			28,663,472				

ITEM 1: NAME OF ISSUER	ITEM 2: TITLE OF CLASS	ITEM 3: CUSIP NUMBER	ITEM 4: FAIR MARKET VALUE	ITEM 5: SHARES OR PRINCIPAL AMOUNT	ITEM 6: INVESTMENT DISCRETION (A) SOLE	(B) SHARED	(C) OTH	ITE MANA INS
BOSTON BEER INC	CL A	100557107	414	33	X			28-52
			53,882	4,290	X		X	28-52
BOSTON COMMUNICATIONS GROUP	COM	100582105	23,490	1,500	X			28-52
BOSTON LIFE SCIENCES INC	COM NEW	100843408	10	10	X		X	28-52
BOSTON PRIVATE FINL HLDGS IN	COM	101119105	53,856	3,600	X		X	28-52
BOSTON PROPERTIES INC	COM	101121101	1,194,343	31,513	X			28-52
			1,671,693	44,108	X		X	28-52
BOSTON SCIENTIFIC CORP	COM	101137107	251,897	6,180	X			28-52
			67,662	1,660	X		X	28-52
			24,456	600	X		X	28-15
BOWATER INC	COM	102183100	14,860	400	X			28-52
			92,875	2,500	X		X	28-52
			3,678	99	X			28-45
BOWL AMER INC	CL A	102565108	529	46	X		X	28-52
BOYD GAMING CORP	COM	103304101	12,750	1,000	X			28-52
BRADLEY PHARMACEUTICALS INC	COM	104576103	8,148	600	X		X	28-52
BRADY CORP	CL A	104674106	14,140	500	X			28-52
			6,137	217	X		X	28-52

BRANDYWINE RLTY TR	SH BEN INT NEW	105368203	30,800	1,400	X		28-52
			50,160	2,280	X	X	28-52
BRAZIL FD INC	COM	105759104	11,800	1,000	X		28-52
			70,800	6,000	X	X	28-52
BRIGGS & STRATTON CORP	COM	109043109	795,443	20,480	X		28-52
			83,506	2,150	X	X	28-52
BRINKER INTL INC	COM	109641100	62,525	2,050	X		28-52
			85,400	2,800	X	X	28-52
BRIO SOFTWARE INC	COM	109704106	4,320	3,000	X		28-52
COLUMN TOTAL			4,689,574				

ITEM 1: NAME OF ISSUER	ITEM 2: TITLE OF CLASS	ITEM 3: CUSIP NUMBER	ITEM 4: FAIR MARKET VALUE	ITEM 5: SHARES OR PRINCIPAL AMOUNT	ITEM 6: INVESTMENT DISCRETION (A)SOLE	(B)SHARED	(C)OTH	ITE MANA INS
BRISTOL MYERS SQUIBB CO	COM	110122108	107,365,671	5,081,196	X			28-52
			102,860,565	4,867,987	X	X		28-52
			1,116,235	52,827	X			28-15
			3,181,734	150,579	X			28-45
			3,056,877	144,670	X	X		28-45
BRITESMILE INC	COM NEW	110415205	3,444	300	X			28-52
BRITISH AWYS PLC	ADR 2ND INSTAL	110419306	4,213	250	X			28-52
			39,261	2,330	X	X		28-52
BROADBAND HOLDRS TR	DEPOSITRY RCPT	11130P104	2,379	300	X			28-52
			42,822	5,400	X	X		28-52
BROADCOM CORP	CL A	111320107	70,642	5,720	X			28-52
			19,019	1,540	X	X		28-52
BROADVISION INC	COM NEW	111412607	422	111	X	X		28-52
BROADWING INC	COM	111620100	673,492	168,373	X			28-52
			376,564	94,141	X	X		28-52
			204,056	51,014	X	X		28-15
BROCADE COMMUNICATIONS SYS I	COM	111621108	537	110	X			28-52
			28,304	5,800	X	X		28-52
BROOKLINE BANCORP INC DEL	COM	11373M107	37,560	3,000	X			28-52
			2,729	218	X	X		28-52

BROWN & BROWN INC	COM	115236101	6,262	200	X		28-52
			106,454	3,400	X	X	28-52
BROWN FORMAN CORP	CL A	115637100	16,249,980	210,683	X		28-52
			1,129,415	14,643	X	X	28-52
BROWN FORMAN CORP	CL B	115637209	17,828,342	231,838	X		28-52
			2,394,589	31,139	X	X	28-52
			29,991	390	X		28-15
BRUNSWICK CORP	COM	117043109	48,754	2,566	X		28-52
BRYN MAWR BK CORP	COM	117665109	302,070	8,433	X		28-52
			35,820	1,000	X	X	28-52
COLUMN TOTAL			257,218,203				

ITEM 1: NAME OF ISSUER	ITEM 2: TITLE OF CLASS	ITEM 3: CUSIP NUMBER	ITEM 4: FAIR MARKET VALUE	ITEM 5: SHARES OR PRINCIPAL AMOUNT	ITEM 6: INVESTMENT DISCRETION (A)SOLE	(B)SHARED	(C)OTH	ITE MANA INS
BSQUARE CORP	COM	11776U102	2,582	2,608	X			28-52
BUCKEYE PARTNERS L P	UNIT LTD PARTN	118230101	411,513	11,450	X			28-52
			393,543	10,950	X		X	28-52
			29,111	810	X		X	28-15
BURLINGTON COAT FACTORY	COM	121579106	19,690	1,208	X		X	28-52
BURLINGTON NORTHN SANTA FE C	COM	12189T104	1,744,843	70,074	X			28-52
			5,750,605	230,948	X		X	28-52
			37,350	1,500	X		X	28-15
			119,520	4,800	X			28-45
			169,320	6,800	X		X	28-45
BURLINGTON RES INC	COM	122014103	3,862,888	80,966	X			28-52
			4,477,106	93,840	X		X	28-52
			114,981	2,410	X		X	28-15
			50,811	1,065	X			28-45
			177,004	3,710	X		X	28-45
BUSINESS OBJECTS S A	SPONSORED ADR	12328X107	70,305	4,300	X		X	28-52
C&D TECHNOLOGIES INC	COM	124661109	9,285	775	X		X	28-52
CB BANCSHARES INC HAWAII	COM	124785106	160,974	3,300	X		X	28-52
			4,376,542	89,720	X			28-15
CBL & ASSOC PPTYS INC	COM	124830100	146,124	3,600	X			28-52
			405,900	10,000	X		X	28-15

CBRL GROUP INC	COM	12489V106	38,759	1,412	X			28-52
			67,253	2,450	X		X	28-52
CCBT FINL COS INC	COM	12500Q102	762,036	34,638	X		X	28-52
C COR NET CORP	COM	125010108	5,940	1,800	X			28-52
			3,300	1,000	X		X	28-52
CDW COMPUTER CTRS INC	COM	125129106	37,740	925	X		X	28-52
CEC ENTMT INC	COM	125137109	48,978	1,800	X			28-52
			2,721	100	X		X	28-15
COLUMN TOTAL			23,496,724					

ITEM 1: NAME OF ISSUER	ITEM 2: TITLE OF CLASS	ITEM 3: CUSIP NUMBER	ITEM 4: FAIR MARKET VALUE	ITEM 5: SHARES OR PRINCIPAL AMOUNT	ITEM 6: INVESTMENT DISCRETION (A)SOLE	(B)SHARED	(C)OTH	ITE MANA INS
CH ENERGY GROUP INC	COM	12541M102	14,929	358	X			28-52
			70,890	1,700	X		X	28-52
			12,510	300	X			28-45
C H ROBINSON WORLDWIDE INC	COM	12541W100	32,700	1,000	X			28-52
			451,260	13,800	X		X	28-52
CIGNA CORP	COM	125509109	4,706,325	102,938	X			28-52
			9,393,906	205,466	X		X	28-52
			122,484	2,679	X		X	28-45
CIT GROUP INC	COM	125581108	43,836	2,600	X			28-52
CKE RESTAURANTS INC	COM	12561E105	103,004	23,410	X		X	28-52
CLECO CORP NEW	COM	12561W105	25,100	2,000	X			28-52
			97,601	7,777	X		X	28-52
			15,060	1,200	X		X	28-15
CMGI INC	COM	125750109	896	1,150	X			28-52
			4,647	5,965	X		X	28-52
			136	175	X		X	28-15
CMS ENERGY CORP	COM	125896100	595	135	X			28-52
			2,059	467	X		X	28-52
CPB INC	COM	125903104	1,588,080	62,400	X			28-15
CNA FINL CORP	COM	126117100	3,091	138	X		X	28-52

CNF INC	COM	12612W104	1,195,711	39,268	X			28-52
			220,763	7,250	X		X	28-52
			19,031	625	X		X	28-15
CNB FINL CORP PA	COM	126128107	87,640	2,000	X		X	28-52
CNET NETWORKS INC	COM	12613R104	486,438	193,800	X			28-52
			4,518	1,800	X		X	28-52
CP HOLDRS	DEP RCPTS CP	12616K106	115,570	2,600	X			28-52
			44,450	1,000	X		X	28-52
COLUMN TOTAL			18,863,230					

ITEM 1: NAME OF ISSUER	ITEM 2: TITLE OF CLASS	ITEM 3: CUSIP NUMBER	ITEM 4: FAIR MARKET VALUE	ITEM 5: SHARES OR PRINCIPAL AMOUNT	ITEM 6: INVESTMENT DISCRETION (A)SOLE	(B)SHARED	(C)OTH	ITE MANA INS
CSX CORP	COM	126408103	2,917,567	102,299	X			28-52
			1,543,788	54,130	X		X	28-52
			67,535	2,368	X			28-45
CVB FINL CORP	COM	126600105	137,365	7,088	X			28-52
CVS CORP	COM	126650100	9,964,244	417,788	X			28-52
			2,290,983	96,058	X		X	28-52
			188,177	7,890	X		X	28-15
			2,385	100	X			28-45
CV THERAPEUTICS INC	COM	126667104	6,545	363	X			28-52
CABLE & WIRELESS PUB LTD CO	SPONSORED ADR	126830207	1,691	511	X			28-52
			100,723	30,430	X		X	28-52
CABLEVISION SYS CORP	CL A NY CABLVS	12686C109	28,276	1,489	X			28-52
			875,078	46,081	X		X	28-52
			4,785	252	X		X	28-15
CABOT CORP	COM	127055101	119,300	5,000	X			28-52
			87,328	3,660	X		X	28-52
			9,544	400	X		X	28-45
CABOT MICROELECTRONICS CORP	COM	12709P103	63,749	1,520	X			28-52
			11,743	280	X		X	28-52
			4,697	112	X		X	28-45
CABOT OIL & GAS CORP	COM	127097103	19,080	795	X		X	28-52
CACI INTL INC	CL A	127190304	14,011	420	X		X	28-52

CADBURY SCHWEPPES PLC	ADR	127209302	11,843	545	X		28-52
			60,301	2,775	X	X	28-52
			217,300	10,000	X	X	28-45
CADENCE DESIGN SYSTEM INC	COM	127387108	45,000	4,500	X		28-52
			500	50	X	X	28-52
CALGON CARBON CORP	COM	129603106	490	100	X	X	28-52
CALIFORNIA AMPLIFIER INC	COM	129900106	671	176	X		28-52
COLUMN TOTAL			18,794,699				

ITEM 1: NAME OF ISSUER	ITEM 2: TITLE OF CLASS	ITEM 3: CUSIP NUMBER	ITEM 4: FAIR MARKET VALUE	ITEM 5: SHARES OR PRINCIPAL AMOUNT	ITEM 6: INVESTMENT DISCRETION (A) SOLE	(B) SHARED	(C) OTH	ITE MANA INS
CALIFORNIA COASTAL CMNTYS IN	COM NEW	129915203	12	2	X			28-52
CALIFORNIA WTR SVC GROUP	COM	130788102	55,363	2,150	X		X	28-52
CALIPER TECHNOLOGIES CORP	COM	130876105	350	100	X			28-52
			2,100	600	X		X	28-15
CALLAWAY GOLF CO	COM	131193104	21,384	1,800	X			28-52
			4,752	400	X		X	28-52
CALPINE CORP	COM	131347106	15,147	4,590	X			28-52
			26,631	8,070	X		X	28-52
			3,960	1,200	X		X	28-15
			660	200	X		X	28-45
CAMCO FINL CORP	COM	132618109	1,152	72	X			28-52
			5,888	368	X		X	28-15
CAMDEN PPTY TR	SH BEN INT	133131102	78,732	2,430	X			28-52
			32,400	1,000	X		X	28-52
CAMPBELL SOUP CO	COM	134429109	4,357,521	207,501	X			28-52
			32,102,595	1,528,695	X		X	28-52
			260,400	12,400	X		X	28-45
CANADA LIFE FINL CORP	COM	135113108	42,744	1,447	X		X	28-52
			77,336	2,618	X		X	28-15
CANADIAN NATL RY CO	COM	136375102	54,185	1,266	X			28-52
			257	6	X			28-45
CANADIAN PAC RY LTD	COM	13645T100	21,090	1,000	X			28-52
			9,491	450	X		X	28-52

CANDIES INC	COM	137409108	17	23	X		28-52
CANON INC	ADR	138006309	56,495	1,610	X		28-52
			172,292	4,910	X	X	28-52
CANTEL MEDICAL CORP	COM	138098108	996	78	X		28-52
CAPITAL AUTOMOTIVE REIT	COM SH BEN INT	139733109	124,700	5,000	X		28-52
COLUMN TOTAL			37,528,650				

ITEM 1: NAME OF ISSUER	ITEM 2: TITLE OF CLASS	ITEM 3: CUSIP NUMBER	ITEM 4: FAIR MARKET VALUE	ITEM 5: SHARES OR PRINCIPAL AMOUNT	ITEM 6: INVESTMENT DISCRETION (A) SOLE	(B) SHARED	(C) OTH	ITE MANA INS
CAPITAL CORP OF THE WEST	COM	140065103	4,140,898	166,101	X			28-15
CAPITAL CROSSING BK	COM	140071101	3,781,336	133,900	X			28-15
CAPITAL ONE FINL CORP	COM	14040H105	1,222,007	40,720	X			28-52
			213,581	7,117	X		X	28-52
			53,808	1,793	X		X	28-15
CAPSTONE TURBINE CORP	COM	14067D102	1,080	1,500	X			28-52
			1,195	1,660	X		X	28-52
CAPSTEAD MTG CORP	PFD B CV $1.26	14067E308	14,863	1,250	X			28-52
CAPSTEAD MTG CORP	COM NO PAR	14067E506	2,773	243	X			28-52
CARDINAL HEALTH INC	COM	14149Y108	65,113,634	1,142,946	X			28-52
			14,358,833	252,042	X		X	28-52
			349,739	6,139	X			28-15
			820,881	14,409	X			28-45
			238,306	4,183	X		X	28-45
CAREER EDUCATION CORP	COM	141665109	87,567	1,790	X		X	28-52
CAREMARK RX INC	COM	141705103	9,075	500	X			28-52
			108,065	5,954	X		X	28-52
CARESCIENCE INC	COM	141726109	1,660	2,000	X		X	28-52
CARLISLE COS INC	COM	142339100	926,209	22,875	X			28-52
			1,157,002	28,575	X		X	28-52
CARMAX INC	COM	143130102	20,515	1,408	X			28-52
			18,722	1,285	X		X	28-52
			1,136	78	X		X	28-15

CARNIVAL CORP	COM	143658102	17,381,044	720,906	X		28-52
			3,749,033	155,497	X	X	28-52
			197,702	8,200	X	X	28-15
			453,027	18,790	X		28-45
			59,528	2,469	X	X	28-45
CARPENTER TECHNOLOGY CORP	COM	144285103	2,913,558	287,050	X		28-52
			1,618,438	159,452	X	X	28-52
COLUMN TOTAL			119,015,215				

ITEM 1: NAME OF ISSUER	ITEM 2: TITLE OF CLASS	ITEM 3: CUSIP NUMBER	ITEM 4: FAIR MARKET VALUE	ITEM 5: SHARES OR PRINCIPAL AMOUNT	ITEM 6: INVESTMENT DISCRETION (A) SOLE	(B) SHARED	(C) OTH	ITE MANA INS
CARRAMERICA RLTY CORP	COM	144418100	507,000	20,000	X			28-52
			311,805	12,300	X		X	28-52
CASCADE NAT GAS CORP	COM	147339105	8,245	425	X			28-52
CASS INFORMATION SYS INC	COM	14808P109	281,138	10,710	X			28-15
CASTLE A M & CO	COM	148411101	18,107	3,812	X			28-52
CASTLE ENERGY CORP	COM PAR$0.50N	148449309	27,000	7,500	X			28-52
CATALINA MARKETING CORP	COM	148867104	5,769	300	X			28-52
CATALYTICA ENERGY SYS INC	COM	148884109	1,900	745	X		X	28-52
CATELLUS DEV CORP	COM	149111106	13,083	623	X			28-52
			19,971	951	X		X	28-52
CATERPILLAR INC DEL	COM	149123101	2,787,672	56,660	X			28-52
			4,684,135	95,206	X		X	28-52
			56,334	1,145	X		X	28-15
			68,880	1,400	X			28-45
			116,260	2,363	X		X	28-45
CATHAY BANCORP INC	COM	149150104	11,715	300	X			28-52
CATO CORP NEW	CL A	149205106	3,808	200	X		X	28-15
CAVALRY BANCORP INC	COM	149547101	24,345	1,500	X			28-15
CEDAR FAIR L P	DEPOSITRY UNIT	150185106	151,008	6,050	X			28-52
			389,376	15,600	X		X	28-52
CELL GENESYS INC	COM	150921104	14,780	2,000	X			28-52

				14,780	2,000	X	X	28-52
CELGENE CORP	COM	151020104	15,648	600	X			28-52
			53,073	2,035	X	X		28-52
CELL PATHWAYS INC NEW	COM	15114R101	1,045	1,100	X			28-52
CEMEX S A	SPON ADR 5 ORD	151290889	22,724	1,303	X			28-52
COLUMN TOTAL			9,609,601					

ITEM 1: NAME OF ISSUER	ITEM 2: TITLE OF CLASS	ITEM 3: CUSIP NUMBER	ITEM 4: FAIR MARKET VALUE	ITEM 5: SHARES OR PRINCIPAL AMOUNT	ITEM 6: INVESTMENT DISCRETION (A) SOLE	(B) SHARED	(C) OTH	ITE MANA INS
CENDANT CORP	COM	151313103	982,142	77,334	X			28-52
			1,210,297	95,299	X		X	28-52
			94,869	7,470	X		X	28-15
CENTERPOINT ENERGY INC	COM	15189T107	69,027	9,791	X			28-52
			158,026	22,415	X		X	28-52
CENTERPOINT PPTYS TR	COM	151895109	5,780	100	X		X	28-52
CENTEX CORP	COM	152312104	3,044	56	X			28-52
			10,872	200	X		X	28-52
CENTRAL EUROPEAN EQUITY FD I	COM	153436100	13,250	1,000	X		X	28-52
CENTRAL SECS CORP	COM	155123102	312,814	20,260	X			28-52
CENTRAL VT PUB SVC CORP	COM	155771108	2,580	150	X			28-52
CENTURYTEL INC	COM	156700106	15,567,670	564,046	X			28-52
			1,974,421	71,537	X		X	28-52
			8,280	300	X		X	28-15
CEPHALON INC	COM	156708109	87,868	2,200	X			28-52
			34,948	875	X		X	28-52
CERADYNE INC	COM	156710105	73,440	8,000	X		X	28-52
CERIDIAN CORP NEW	COM	156779100	22,592	1,616	X			28-52
			32,154	2,300	X		X	28-52
CERNER CORP	COM	156782104	159,957	4,940	X		X	28-52
CERTEGY INC	COM	156880106	1,018,609	40,421	X			28-52
			476,154	18,895	X		X	28-52

CHALONE WINE GROUP LTD	COM	157639105	8,780	1,117	X		28-52
CHARLES RIV LABS INTL INC	COM	159864107	51,040	2,000	X		28-52
			96,593	3,785	X	X	28-52
CHARTER ONE FINL INC	COM	160903100	9,481,627	342,792	X		28-52
			506,206	18,301	X	X	28-52
COLUMN TOTAL			32,463,040				

ITEM 1: NAME OF ISSUER	ITEM 2: TITLE OF CLASS	ITEM 3: CUSIP NUMBER	ITEM 4: FAIR MARKET VALUE	ITEM 5: SHARES OR PRINCIPAL AMOUNT	ITEM 6: INVESTMENT DISCRETION (A) SOLE	(B) SHARED	(C) OTH	ITE MANA INS
CHARTER MUN MTG ACCEP CO	SH BEN INT	160908109	63,357	3,606	X			28-52
			16,112	917	X		X	28-52
			69,033	3,929	X		X	28-15
			41,290	2,350	X			28-45
CHARLOTTE RUSSE HLDG INC	COM	161048103	40,400	5,000	X		X	28-52
CHARMING SHOPPES INC	COM	161133103	5,579	1,594	X			28-52
CHART INDS INC	COM	16115Q100	1,320	2,000	X			28-52
CHARTER COMMUNICATIONS INC D	CL A	16117M107	415,000	500,000	X			28-52
			4,150	5,000	X		X	28-52
CHATEAU CMNTYS INC	COM	161726104	62,846	3,334	X			28-52
			123,731	6,564	X		X	28-52
CHECKERS DRIVE-IN RESTAURANT	COM NEW	162809305	45	8	X			28-52
CHECKFREE CORP NEW	COM	162813109	75,083	3,340	X			28-52
			168,600	7,500	X		X	28-52
			3,372,000	150,000	X			28-52
CHECKPOINT SYS INC	COM	162825103	94,562	9,610	X			28-52
			1,144,451	116,306	X		X	28-52
CHEESECAKE FACTORY INC	COM	163072101	12,101	375	X			28-52
			144,408	4,475	X		X	28-52
CHELSEA PPTY GROUP INC	COM	163421100	20,488	550	X			28-52
CHEMED CORP	COM	163596109	128,186	4,045	X		X	28-52
CHEMICAL FINL CORP	COM	163731102	275,912	10,400	X			28-15
CHESAPEAKE CORP	COM	165159104	5,067	300	X			28-52

				24,254	1,436	X	X	28-52
CHESAPEAKE ENERGY CORP	COM	165167107	6,036	768	X			28-52
			50,304	6,400	X	X		28-52
			23,580	3,000	X	X		28-15
CHESAPEAKE UTILS CORP	COM	165303108	5,640	300	X			28-52
			99,640	5,300	X	X		28-52
COLUMN TOTAL			6,493,175					

ITEM 1: NAME OF ISSUER	ITEM 2: TITLE OF CLASS	ITEM 3: CUSIP NUMBER	ITEM 4: FAIR MARKET VALUE	ITEM 5: SHARES OR PRINCIPAL AMOUNT	ITEM 6: INVESTMENT DISCRETION (A)SOLE	(B)SHARED	(C)OTH	ITE MANA INS
CHEVRONTEXACO CORP	COM	166764100	106,202,430	1,642,729	X			28-52
			125,169,447	1,936,109	X		X	28-52
			463,347	7,167	X			28-15
			2,684,785	41,528	X			28-45
			956,949	14,802	X		X	28-45
CHICAGO MERCANTILE HLDGS INC	CL A	167760107	37,076	770	X		X	28-52
CHICOS FAS INC	COM	168615102	16,000	800	X			28-52
			572,500	28,625	X		X	28-52
CHILDRENS PL RETAIL STORES I	COM	168905107	51,576	5,600	X		X	28-52
CHINA FD INC	COM	169373107	38,479	2,300	X			28-52
CHIQUITA BRANDS INTL INC	*W EXP 01/01/2	170032114	387	118	X		X	28-52
CHIQUITA BRANDS INTL INC	COM	170032809	77	7	X		X	28-52
CHIRON CORP	COM	170040109	271,313	7,235	X			28-52
			32,775	874	X		X	28-52
			8,438	225	X		X	28-15
CHITTENDEN CORP	COM	170228100	46,817	1,791	X			28-52
CHOICEPOINT INC	COM	170388102	265,166	7,822	X			28-52
			612,980	18,082	X		X	28-52
			54,240	1,600	X		X	28-15
CHOLESTECH CORP	COM	170393102	8,140	1,000	X			28-52
CHROMAVISION MED SYS INC	COM	17111P104	134,653	123,535	X			28-52
CHUBB CORP	COM	171232101	2,914,705	65,765	X			28-52
			9,611,590	216,868	X		X	28-52

			6,648	150	X		X	28-15
			8,864	200	X		X	28-45
CHURCH & DWIGHT INC	COM	171340102	121,440	4,000	X			28-52
			802,567	26,435	X		X	28-52
			5,009,400	165,000	X			
COLUMN TOTAL			256,102,789					

ITEM 1: NAME OF ISSUER	ITEM 2: TITLE OF CLASS	ITEM 3: CUSIP NUMBER	ITEM 4: FAIR MARKET VALUE	ITEM 5: SHARES OR PRINCIPAL AMOUNT	ITEM 6: INVESTMENT DISCRETION (A)SOLE	(B)SHARED	(C)OTH	ITE MANA INS
CHURCHILL DOWNS INC	COM	171484108	2,221,356	65,334	X			28-52
			176,120	5,180	X		X	28-52
			18,904	556	X			28-15
CIBER INC	COM	17163B102	18,531	3,893	X			28-52
			11,519	2,420	X		X	28-52
CIENA CORP	COM	171779101	34,086	7,800	X			28-52
			10,488	2,400	X		X	28-52
			4,108	940	X		X	28-15
CIGNA INVTS SECS INC	COM	17179X106	27,654	1,621	X			28-52
CIMA LABS INC	COM	171796105	13,020	600	X			28-52
CIMAREX ENERGY CO	COM	171798101	15,482	796	X			28-52
			77,800	4,000	X		X	28-52
CINCINNATI FINL CORP	COM	172062101	74,875,818	2,135,039	X			28-52
			8,958,632	255,450	X		X	28-52
			1,172,811	33,442	X		X	28-15
CINERGY CORP	COM	172474108	6,144,793	182,609	X			28-52
			5,336,352	158,584	X		X	28-52
			6,563,500	195,052	X			28-15
			23,555	700	X			28-45
			51,989	1,545	X		X	28-45
CIRCOR INTL INC	COM	17273K109	16,512	1,215	X			28-52
CIRCUIT CITY STORE INC	COM	172737108	28,600	5,500	X			28-52
			21,320	4,100	X		X	28-52
			1,300	250	X		X	28-15
CISCO SYS INC	COM	17275R102	85,467,965	6,584,589	X			28-52
			49,629,952	3,823,571	X		X	28-52
			421,889	32,503	X			28-15

				2,521,183	194,236	X		28-45
				1,202,883	92,672	X	X	28-45
CIRRUS LOGIC INC	COM	172755100	2,312	1,150	X			28-52
			452	225	X		X	28-15
COLUMN TOTAL			245,070,886					

ITEM 1: NAME OF ISSUER	ITEM 2: TITLE OF CLASS	ITEM 3: CUSIP NUMBER	ITEM 4: FAIR MARKET VALUE	ITEM 5: SHARES OR PRINCIPAL AMOUNT	ITEM 6: INVESTMENT DISCRETION (A) SOLE	(B) SHARED	(C) OTH	ITE MANA INS
CINTAS CORP	COM	172908105	16,887,537	513,299	X			28-52
			9,134,093	277,632	X		X	28-52
			272,248	8,275	X		X	28-15
			98,700	3,000	X			28-45
			6,909	210	X		X	28-45
CITIGROUP INC	COM	172967101	133,152,902	3,865,106	X			28-52
			69,855,574	2,027,738	X		X	28-52
			947,582	27,506	X			28-15
			3,455,714	100,311	X			28-45
			1,695,526	49,217	X		X	28-45
CITIGROUP INC	*W EXP 99/99/9	172967127	789	830	X			28-52
CITIBANK WEST FSB SAN FRAN C	CONT LITIG REC	17306J202	15,600	15,000	X			28-52
CITIZENS BKG CORP MICH	COM	174420109	27,163	1,150	X			28-52
			285,802	12,100	X			28-15
CITIZENS COMMUNICATIONS CO	COM	17453B101	227,943	22,840	X			28-52
			439,669	44,055	X		X	28-52
			35,419	3,549	X		X	28-45
CITRIX SYS INC	COM	177376100	41,125	3,125	X			28-52
			84,882	6,450	X		X	28-52
			5,264	400	X			28-45
CITY INVESTING CO LIQ TR	UNIT BEN INT	177900107	1,108	580	X			28-52
			166	87	X		X	28-52
CLAIRES STORES INC	COM	179584107	11,805	500	X		X	28-52
CLAYTON HOMES INC	COM	184190106	15,446,726	1,399,160	X			28-52
			175,359	15,884	X		X	28-52
			11,040	1,000	X		X	28-15
			11,040	1,000	X			28-45
CLEAR CHANNEL COMMUNICATIONS	COM	184502102	3,330,401	98,184	X			28-52

				1,634,605	48,190	X		X 28-52
				123,469	3,640	X		X 28-15
				73,471	2,166	X		28-45
				13,568	400	X		X 28-45
COLUMN TOTAL				257,503,199				

ITEM 1: NAME OF ISSUER	ITEM 2: TITLE OF CLASS	ITEM 3: CUSIP NUMBER	ITEM 4: FAIR MARKET VALUE	ITEM 5: SHARES OR PRINCIPAL AMOUNT	ITEM 6: INVESTMENT DISCRETION (A)SOLE	(B)SHARED	(C)OTH	ITE MANA INS
CLEARONE COMMUNICATIONS INC	COM	185060100	0	277	X			28-52
CLEVELAND CLIFFS INC	COM	185896107	11,171	599	X			28-52
CLOROX CO DEL	COM	189054109	9,798,013	212,216	X			28-52
			8,541,404	184,999	X			X 28-52
			87,723	1,900	X			28-15
			304,722	6,600	X			X 28-45
CLOSURE MED CORP	COM	189093107	19,410	1,500	X			28-52
COACH INC	COM	189754104	879,520	22,946	X			28-52
			1,671,533	43,609	X			X 28-52
COAST FEDERAL LITIGATION TR	RIGHT 99/99/99	19034Q110	35	700	X			28-52
COASTAL FINL CORP DEL	COM	19046E105	23,620	2,000	X			X 28-15
COBALT CORP	COM	19074W100	175,192	12,124	X			X 28-52
COCA COLA BOTTLING CO CONS	COM	191098102	4,990	100	X			X 28-52
COCA COLA CO	COM	191216100	91,174,076	2,252,324	X			28-52
			80,665,872	1,992,734	X			X 28-52
			743,415	18,365	X			28-15
			4,509,998	111,413	X			28-45
			3,086,883	76,257	X			X 28-45
COCA COLA ENTERPRISES INC	COM	191219104	341,784	18,287	X			28-52
			42,950	2,298	X			X 28-52
COCA-COLA FEMSA S A DE C V	SPON ADR REP L	191241108	6,856	400	X			28-52
COGNOS INC	COM	19244C109	11,361	500	X			28-52
			82,932	3,650	X			X 28-52
COGNIZANT TECHNOLOGY SOLUTIO	CL A	192446102	158,717	2,358	X			28-52
			536,124	7,965	X			X 28-52
			24,568	365	X			X 28-45

COHEN & STEERS QUALITY RLTY	COM	19247L106	124,320	8,817	X		X	28-15
COHERENT INC	COM	192479103	1,575	84	X			28-52
COLUMN TOTAL			203,028,764					

ITEM 1: NAME OF ISSUER	ITEM 2: TITLE OF CLASS	ITEM 3: CUSIP NUMBER	ITEM 4: FAIR MARKET VALUE	ITEM 5: SHARES OR PRINCIPAL AMOUNT	ITEM 6: INVESTMENT DISCRETION (A)SOLE	(B)SHARED	(C)OTH	ITE MANA INS
COLDWATER CREEK INC	COM	193068103	2,131	225	X			28-52
COLE NATIONAL CORP NEW	CL A	193290103	63,000	7,000	X		X	28-52
COLE KENNETH PRODTNS INC	CL A	193294105	41,610	1,900	X		X	28-52
COLGATE PALMOLIVE CO	COM	194162103	94,347,895	1,733,062	X			28-52
			41,694,725	765,884	X		X	28-52
			212,860	3,910	X			28-15
			1,674,357	30,756	X			28-45
			529,538	9,727	X		X	28-45
COLONIAL BANCGROUP INC	COM	195493309	32,951	2,929	X			28-52
			348,750	31,000	X		X	28-52
COLONIAL HIGH INCOME MUN TR	SH BEN INT	195743109	244,018	37,891	X			28-52
COLONIAL MUN INCOME TR	SH BEN INT	195799101	2,845	500	X		X	28-52
COLONIAL PPTYS TR	COM SH BEN INT	195872106	191,864	5,800	X		X	28-52
COLUMBIA BANCORP	COM	197227101	269,500	11,000	X		X	28-52
COMCAST CORP NEW	CL A	20030N101	18,403,097	643,690	X			28-52
			8,903,469	311,419	X		X	28-52
			41,799	1,462	X		X	28-15
			849,695	29,720	X			28-45
			271,491	9,496	X		X	28-45
COMCAST CORP NEW	CL A SPL	20030N200	253,834,990	9,233,721	X			28-52
			93,858,090	951,892	X		X	28-52
			4,811	175	X		X	28-15
			104,242	3,792	X			28-45
			45,084	1,640	X		X	28-45
COMERICA INC	COM	200340107	517,062	13,650	X			28-52
			573,655	15,144	X		X	28-52
			268,948	7,100	X			28-15
			1,250	33	X		X	28-15

COMM BANCORP INC	COM	200468106	876,400	25,040	X			28-52
COLUMN TOTAL			518,210,127					

ITEM 1: NAME OF ISSUER	ITEM 2: TITLE OF CLASS	ITEM 3: CUSIP NUMBER	ITEM 4: FAIR MARKET VALUE	ITEM 5: SHARES OR PRINCIPAL AMOUNT	ITEM 6: INVESTMENT DISCRETION (A) SOLE	(B) SHARED	(C) OTH	ITE MANA INS
COMMERCE BANCORP INC NJ	COM	200519106	597,849	15,044	X			28-52
			445,605	11,213	X		X	28-52
COMMERCE BANCSHARES INC	COM	200525103	77,596	2,123	X			28-52
			374,893	10,257	X		X	28-52
COMMERCE GROUP INC MASS	COM	200641108	6,840	200	X			28-52
COMMERCE ONE INC DEL	COM NEW	200693208	167	100	X			28-52
			134	80	X		X	28-52
COMMERCIAL BANKSHARES INC	COM	201607108	357,500	11,000	X			28-15
COMMERCIAL NET LEASE RLTY IN	COM	202218103	28,177	1,866	X			28-52
COMMONWEALTH INDS INC DEL	COM	203004106	46,070	9,326	X			28-52
COMMONWEALTH TEL ENTERPRISES	COM	203349105	175,971	4,533	X			28-52
			64,674	1,666	X		X	28-52
COMMONWEALTH TEL ENTERPRISES	CL B	203349204	15,672	400	X			28-52
COMMUNITY BK SYS INC	COM	203607106	331,461	10,546	X			28-52
			12,572	400	X		X	28-52
COMMUNITY BKS INC MILLERSBUR	COM	203628102	30,555	1,050	X			28-52
			43,650	1,500	X		X	28-52
COMMUNITY CAP CORP S C	COM	20363C102	18,681	1,323	X			28-52
COMMUNITY HEALTH SYS INC NEW	COM	203668108	2,049	100	X			28-52
			111,158	5,425	X		X	28-52
COMMUNITY TR BANCORP INC	COM	204149108	1,259,420	49,878	X			28-52
			23,356	925	X		X	28-52
COMPASS BANCSHARES INC	COM	20449H109	112,572	3,600	X			28-52
			362,732	11,600	X		X	28-52
COMPUCOM SYS INC	COM	204780100	1,750	500	X			28-52

COMPUTER ASSOC INTL INC	COM	204912109	209,340	15,325	X		28-52
			147,856	10,824	X	X	28-52
COLUMN TOTAL			4,858,300				

ITEM 1: NAME OF ISSUER	ITEM 2: TITLE OF CLASS	ITEM 3: CUSIP NUMBER	ITEM 4: FAIR MARKET VALUE	ITEM 5: SHARES OR PRINCIPAL AMOUNT	ITEM 6: INVESTMENT DISCRETION (A)SOLE	(B)SHARED	(C)OTH	ITE MANA INS
COMPUTER SCIENCES CORP	COM	205363104	145,173	4,460	X			28-52
			353,656	10,865	X		X	28-52
			21,158	650	X		X	28-45
COMPX INTERNATIONAL INC	CL A	20563P101	299	50	X			28-52
COMPUWARE CORP	COM	205638109	3,390	1,000	X			28-52
COMTECH TELECOMMUNICATIONS C	COM NEW	205826209	280,566	21,582	X			28-52
COMVERSE TECHNOLOGY INC	COM PAR $0.10	205862402	62,997	5,570	X			28-52
			1,646,498	145,579	X		X	28-52
			5,497	486	X		X	28-15
CONAGRA FOODS INC	COM	205887102	9,073,951	451,890	X			28-52
			4,340,252	216,148	X		X	28-52
			15,723	783	X		X	28-15
			93,171	4,640	X			28-45
			7,430	370	X		X	28-45
CONCORD CAMERA CORP	COM	206156101	40,080	8,000	X		X	28-52
CONCORD EFS INC	COM	206197105	1,771,261	188,432	X			28-52
			379,920	40,417	X		X	28-52
			4,230	450	X		X	28-15
			38,314	4,076	X			28-45
			33,671	3,582	X		X	28-45
CONCUR TECHNOLOGIES INC	COM	206708109	8,548	1,676	X			28-52
CONCURRENT COMPUTER CORP NEW	COM	206710204	34,697	15,700	X			28-52
			17,680	8,000	X		X	28-52
			26,520	12,000	X		X	28-15
CONEXANT SYSTEMS INC	COM	207142100	48,409	32,489	X			28-52
			20,306	13,628	X		X	28-52
CONNECTICUT BANCSHARES INC	COM	207540105	12,459	300	X		X	28-52
CONOCOPHILLIPS	COM	20825C104	6,987,832	130,370	X			28-52
			5,671,577	105,813	X		X	28-52

				2,904,530	54,189	X		28-45
				5,248,405	97,918	X	X	28-45
COLUMN TOTAL				39,298,200				

ITEM 1: NAME OF ISSUER	ITEM 2: TITLE OF CLASS	ITEM 3: CUSIP NUMBER	ITEM 4: FAIR MARKET VALUE	ITEM 5: SHARES OR PRINCIPAL AMOUNT	ITEM 6: INVESTMENT DISCRETION (A) SOLE	(B) SHARED	(C) OTH	ITE MANA INS
CONSECO STRATEGIC INCOME FD	SH BEN INT	20847A102	19,866	2,100	X			28-52
CONSOL ENERGY INC	COM	20854P109	18,183	1,100	X			28-52
CONSOLIDATED EDISON INC	COM	209115104	18,745,354	487,272	X			28-52
			5,743,994	149,311	X		X	28-52
			733,815	19,075	X			28-45
			141,146	3,669	X		X	28-45
CONSTELLATION BRANDS INC	CL A	21036P108	413,140	18,200	X			28-52
			18,160	800	X		X	28-52
			11,350	500	X		X	28-15
CONSTELLATION ENERGY GROUP I	COM	210371100	585,602	21,118	X			28-52
			639,703	23,069	X		X	28-52
CONTINENTAL AIRLS INC	CL B	210795308	16,384	3,200	X		X	28-52
CONVERGYS CORP	COM	212485106	5,837,185	442,211	X			28-52
			952,446	72,155	X		X	28-52
			364,320	27,600	X		X	28-15
COOPER CAMERON CORP	COM	216640102	16,932	342	X			28-52
			158,432	3,200	X		X	28-52
COOPER COS INC	COM NEW	216648402	3,708	124	X			28-52
			347,737	11,630	X		X	28-52
COOPER TIRE & RUBR CO	COM	216831107	351,970	28,850	X		X	28-52
COORS ADOLPH CO	CL B	217016104	25,463	525	X			28-52
			62,274	1,284	X		X	28-52
COREL CORPORATION	COM	21868Q109	86	100	X			28-52
			3,010	3,500	X		X	28-52
CORILLIAN CORP	COM	218725109	4,100	5,000	X			28-52
			23,241	28,343	X			
CORINTHIAN COLLEGES INC	COM	218868107	750,500	19,000	X		X	28-52

CORIXA CORP	COM	21887F100	1,758	257	X		28-52
COLUMN TOTAL			35,989,859				

ITEM 1: NAME OF ISSUER	ITEM 2: TITLE OF CLASS	ITEM 3: CUSIP NUMBER	ITEM 4: FAIR MARKET VALUE	ITEM 5: SHARES OR PRINCIPAL AMOUNT	ITEM 6: INVESTMENT DISCRETION (A) SOLE	(B) SHARED	(C) OTH	ITE MANA
CORN PRODS INTL INC	COM	219023108	139,414	4,781	X			28-52
			587,574	20,150	X		X	28-52
			1,458	50	X			28-45
CORNING INC	COM	219350105	2,962,270	507,238	X			28-52
			5,868,587	1,004,895	X		X	28-52
			8,614	1,475	X		X	28-15
			18,863	3,230	X			28-45
			112,356	19,239	X		X	28-45
CORPORATE EXECUTIVE BRD CO	COM	21988R102	7,124	200	X			28-52
			110,600	3,105	X		X	28-52
CORPORATE HIGH YIELD FD III	COM	219925104	16,200	2,000	X			28-52
			12,093	1,493	X		X	28-52
CORPORATE HIGH YIELD FD IV I	COM	219930104	21,525	1,500	X		X	28-52
CORPORATE OFFICE PPTYS TR	SH BEN INT	22002T108	89,400	6,000	X		X	28-52
CORRECTIONS CORP AMER NEW	COM NEW	22025Y407	7,455	427	X			28-52
			9,184	526	X		X	28-15
CORUS GROUP PLC	SPONSORED ADR	22087M101	158	160	X			28-52
CORUS BANKSHARES INC	COM	220873103	1,500,616	37,600	X			28-15
CORVEL CORP	COM	221006109	179,190	5,500	X		X	28-52
CORVIS CORP	COM	221009103	2,210	3,400	X		X	28-52
COSTCO WHSL CORP NEW	COM	22160K105	28,812,193	959,447	X			28-52
			7,752,845	258,170	X		X	28-52
			210,961	7,025	X		X	28-15
			49,700	1,655	X			28-45
			30,030	1,000	X		X	28-45
COTT CORP QUE	COM	22163N106	87,750	5,000	X			28-52
COLUMN TOTAL			48,598,370					

ITEM 1: NAME OF ISSUER	ITEM 2: TITLE OF CLASS	ITEM 3: CUSIP NUMBER	ITEM 4: FAIR MARKET VALUE	ITEM 5: SHARES OR PRINCIPAL AMOUNT	ITEM 6: INVESTMENT DISCRETION (A) SOLE	(B) SHARED	(C) OTH	ITE MANA INS
COUNTRYWIDE FINANCIAL CORP	COM	222372104	32,963,830	573,284	X			28-52
			4,788,830	83,284	X		X	28-52
			17,250	300	X		X	28-15
			704,030	12,244	X			28-45
			168,130	2,924	X		X	28-45
COURIER CORP	COM	222660102	4,926	100	X		X	28-52
COUSINS PPTYS INC	COM	222795106	522,816	20,225	X			28-52
COVANCE INC	COM	222816100	72,828	3,150	X			28-52
			86,423	3,738	X		X	28-52
			416	18	X			28-45
COVENTRY HEALTH CARE INC	COM	222862104	9,804	298	X			28-52
COVISTA COMMUNICATIONS INC	COM	223574104	630	293	X		X	28-52
COX COMMUNICATIONS INC NEW	CL A	224044107	231,770	7,450	X			28-52
			780,270	25,081	X		X	28-52
CP SHIPS LTD	COM	22409V102	2,556	200	X		X	28-52
CRANE CO	COM	224399105	41,791	2,399	X			28-52
			167,058	9,590	X		X	28-52
CRAWFORD & CO	CL B	224633107	12,450	3,000	X			28-52
			560	135	X		X	28-52
CRAWFORD & CO	CL A	224633206	312	75	X		X	28-52
CREDIT SUISSE ASSET MGMT INC	COM	224916106	90,302	20,570	X		X	28-52
CRAY INC	COM	225223106	6,610	1,000	X			28-52
CREDIT SUISSE HIGH YLD BND F	SH BEN INT	22544F103	6,675	1,500	X			28-52
			4,895	1,100	X		X	28-15
CREE INC	COM	225447101	159,272	8,600	X			28-52
			21,946	1,185	X		X	28-52
CRESCENT REAL ESTATE EQUITIE	COM	225756105	129,061	8,975	X			28-52
			2,876	200	X		X	28-52
COLUMN TOTAL			40,998,317					

ITEM 1: NAME OF ISSUER	ITEM 2: TITLE OF CLASS	ITEM 3: CUSIP NUMBER	ITEM 4: FAIR MARKET VALUE	ITEM 5: SHARES OR PRINCIPAL AMOUNT	ITEM 6: INVESTMENT DISCRETION (A) SOLE	(B) SHARED	(C) OTH	ITE MANA INS
CRESCENT REAL ESTATE EQUITIE	PFD CV A 6.75%	225756204	187,971	9,826	X		X	28-52
CRIIMI MAE INC	PFD B CONV $25	226603207	10,229	450	X			28-52
CRIIMI MAE INC	COM NEW	226603504	6,248	714	X			28-52
CROMPTON CORP	COM	227116100	1,324	327	X			28-52
			2,244	554	X		X	28-52
CROSS CTRY INC	COM	22748P105	2,300	200	X			28-52
CROSS TIMBERS RTY TR	TR UNIT	22757R109	18,930	1,000	X			28-52
CROWN AMERN RLTY TR	SH BEN INT	228186102	123,241	12,550	X			28-52
			76,596	7,800	X		X	28-52
CROWN CASTLE INTL CORP	COM	228227104	2,848,978	517,996	X			28-52
			125,125	22,750	X		X	28-52
CROWN HOLDINGS INC	COM	228368106	259,318	46,142	X			28-52
			4,215	750	X		X	28-52
			5,620	1,000	X		X	28-45
CTI MOLECULAR IMAGING INC	COM	22943D105	6,174	315	X		X	28-52
CUBIST PHARMACEUTICALS INC	COM	229678107	401	50	X			28-52
CUMMINS INC	COM	231021106	58,548	2,380	X			28-52
CUMULUS MEDIA INC	CL A	231082108	465,425	31,966	X			28-52
CURAGEN CORP	COM	23126R101	4,100	1,000	X		X	28-52
CURATIVE HEALTH SVCS INC	COM	231264102	1,588	93	X			28-52
			102,480	6,000	X		X	28-52
CURTISS WRIGHT CORP	COM	231561101	12,100	200	X		X	28-52
CURTISS WRIGHT CORP	CL B	231561408	47,958	817	X			28-52
			56,763	967	X		X	28-52
CYBERONICS INC	COM	23251P102	53,475	2,500	X			28-52
COLUMN TOTAL			4,481,351					

PAGE 51 OF 191 FORM 13F NAME OF REPORTING MANAGER-PNC FINANCIAL SERVICES GR

ITEM 1: NAME OF ISSUER	ITEM 2: TITLE OF CLASS	ITEM 3: CUSIP NUMBER	ITEM 4: FAIR MARKET VALUE	ITEM 5: SHARES OR PRINCIPAL AMOUNT	ITEM 6: INVESTMENT DISCRETION (A) SOLE	(B) SHARED	(C) OTH	ITE MANA INS
CYBEX INTL INC	COM	23252E106	266	200	X			28-52
CYMER INC	COM	232572107	23,670	1,000	X		X	28-52
CYPRESS SEMICONDUCTOR CORP	COM	232806109	56,580	8,200	X			28-52
			49,680	7,200	X		X	28-52
CYTEC INDS INC	COM	232820100	2,339	84	X			28-52
			104,048	3,736	X		X	28-52
			38,182	1,371	X		X	28-45
CYTOGEN CORP	COM NEW	232824300	639	222	X			28-52
D & E COMMUNICATIONS INC	COM	232860106	2,554	220	X		X	28-52
D & K HEALTHCARE RES INC	COM	232861104	54,812	5,358	X			28-52
CYTYC CORP	COM	232946103	15,660	1,200	X			28-52
			27,079	2,075	X		X	28-52
			18,596	1,425	X		X	28-15
DNP SELECT INCOME FD	COM	23325P104	975,603	98,248	X			28-52
			128,772	12,968	X		X	28-52
			430,009	43,304	X			28-15
DPAC TECHNOLOGIES CORP	COM	233269109	50,000	50,000	X			28-52
			11,700	11,700	X		X	28-52
DQE INC	COM	23329J104	251,468	20,629	X			28-52
			561,983	46,102	X		X	28-52
			36,570	3,000	X			28-45
DPL INC	COM	233293109	776,520	62,321	X			28-52
			175,524	14,087	X		X	28-52
			6,230	500	X		X	28-15
			16,821	1,350	X			28-45
DRS TECHNOLOGIES INC	COM	23330X100	1,951	78	X			28-52
D R HORTON INC	COM	23331A109	56,640	2,950	X			28-52
			239,789	12,489	X		X	28-52
COLUMN TOTAL			4,113,685					

ITEM 1: NAME OF ISSUER	ITEM 2: TITLE OF CLASS	ITEM 3: CUSIP NUMBER	ITEM 4: FAIR MARKET VALUE	ITEM 5: SHARES OR PRINCIPAL AMOUNT	ITEM 6: INVESTMENT DISCRETION (A) SOLE	(B) SHARED	(C) OTH	ITE MANA
DST SYS INC DEL	COM	233326107	5,984	220	X			28-52
			42,976	1,580	X		X	28-52
DTE ENERGY CO	COM	233331107	354,807	9,180	X			28-52
			268,038	6,935	X		X	28-52
			18,359	475	X		X	28-45
DTF TAX-FREE INCOME INC	COM	23334J107	91,412	5,856	X			28-52
			7,805	500	X			28-45
DAISYTEK INTL CORP	COM	234053106	9,350	5,000	X			28-52
DANA CORP	COM	235811106	29,151	4,129	X			28-52
			100,153	14,186	X		X	28-52
DANAHER CORP DEL	COM	235851102	4,574,068	69,557	X			28-52
			4,550,000	69,191	X		X	28-52
			114,620	1,743	X			28-45
			42,744	650	X		X	28-45
DANKA BUSINESS SYS PLC	SPONSORED ADR	236277109	4,602	1,300	X		X	28-15
DARDEN RESTAURANTS INC	COM	237194105	1,136,385	63,663	X			28-52
			1,450,616	81,267	X		X	28-52
			10,710	600	X		X	28-15
			26,775	1,500	X			28-45
DATASCOPE CORP	COM	238113104	10,832	400	X		X	28-52
DAUGHERTY RES INC	COM	238215107	14,910	10,500	X			28-52
DAVITA INC	COM	23918K108	1,265	61	X			28-52
DEAN FOODS CO NEW	COM	242370104	619,749	14,443	X			28-52
			287,969	6,711	X		X	28-52
DEBT STRATEGIES FD INC NEW	COM	24276Q109	24,256	3,906	X			28-52
			125,324	20,181	X		X	28-52
			9,936	1,600	X		X	28-15
DECODE GENETICS INC	COM	243586104	3,700	2,000	X			28-52
DECORATOR INDS INC	COM PAR $0.20	243631207	2,628	570	X		X	28-52
COLUMN TOTAL			13,939,124					

ITEM 1: NAME OF ISSUER	ITEM 2: TITLE OF CLASS	ITEM 3: CUSIP NUMBER	ITEM 4: FAIR MARKET VALUE	ITEM 5: SHARES OR PRINCIPAL AMOUNT	ITEM 6: INVESTMENT DISCRETION (A) SOLE	(B) SHARED	(C) OTH	ITE MANA INS
DEERE & CO	COM	244199105	1,156,364	29,454	X			28-52
			1,283,292	32,687	X		X	28-52
			2,670	68	X		X	28-15
			6,635	169	X			28-45
DEL MONTE FOODS CO	COM	24522P103	2,447,581	328,094	X			28-52
			2,875,024	385,392	X		X	28-52
			254	34	X			28-15
			155,959	20,906	X			28-45
			109,274	14,648	X		X	28-45
DELAWARE INVTS DIV & INCOME	COM	245915103	15,340	1,423	X			28-52
DELAWARE INV GLBL DIV & INC	COM	245916101	7,210	700	X		X	28-52
DELL COMPUTER CORP	COM	247025109	63,715,432	2,333,044	X			28-52
			19,403,291	710,483	X		X	28-52
			244,998	8,971	X		X	28-15
			1,286,356	47,102	X			28-45
			669,286	24,507	X		X	28-45
DELPHI CORP	COM	247126105	332,409	48,669	X			28-52
			462,685	67,743	X		X	28-52
			13,653	1,999	X			28-45
			10,662	1,561	X		X	28-45
DELTA AIR LINES INC DEL	COM	247361108	7,832	880	X			28-52
			10,191	1,145	X		X	28-52
			8,900	1,000	X		X	28-15
DELTA NAT GAS INC	COM	247748106	32,895	1,500	X			28-52
			7,676	350	X		X	28-52
			173,817	7,926	X			28-15
DELUXE CORP	COM	248019101	16,052	400	X			28-52
			115,855	2,887	X		X	28-52
			4,013	100	X		X	28-15
DENDRITE INTL INC	COM	248239105	3,757	442	X		X	28-52
DENTSPLY INTL INC NEW	COM	249030107	13,812	397	X			28-52
			73,546	2,114	X		X	28-52
COLUMN TOTAL			94,666,721					

ITEM 1: NAME OF ISSUER	ITEM 2: TITLE OF CLASS	ITEM 3: CUSIP NUMBER	ITEM 4: FAIR MARKET VALUE	ITEM 5: SHARES OR PRINCIPAL AMOUNT	ITEM 6: INVESTMENT DISCRETION (A) SOLE	(B) SHARED	(C) OTH	ITE MANA
DEPARTMENT 56 INC	COM	249509100	1,964	200	X		X	28-52
DEUTSCHE TELEKOM AG	SPONSORED ADR	251566105	26,404	2,396	X			28-52
			34,239	3,107	X		X	28-52
DEVELOPERS DIVERSIFIED RLTY	COM	251591103	173,880	7,200	X			28-52
			46,899	1,942	X		X	28-52
DEVON ENERGY CORP NEW	COM	25179M103	167,372	3,471	X			28-52
			630,428	13,074	X		X	28-52
			76,188	1,580	X		X	28-15
DIAGEO P L C	SPON ADR NEW	25243Q205	19,696	479	X			28-52
			162,218	3,945	X		X	28-52
			164,480	4,000	X		X	28-15
DIAL CORP NEW	COM	25247D101	405,363	20,895	X			28-52
			60,897	3,139	X		X	28-52
DIAMOND OFFSHORE DRILLING IN	COM	25271C102	20,905	1,077	X			28-52
DIAMONDCLUSTER INTL INC	CL A	25278P106	1,953	1,395	X			28-52
DIAMONDS TR	UNIT SER 1	252787106	4,970,711	62,274	X			28-52
			2,742,934	34,364	X		X	28-52
			214,716	2,690	X		X	28-15
			37,915	475	X			28-45
DICKS SPORTING GOODS INC	COM	253393102	54,984	2,400	X		X	28-52
DIEBOLD INC	COM	253651103	42,187	1,243	X			28-52
			136,507	4,022	X		X	28-52
			27,152	800	X		X	28-45
DIGENE CORP	COM	253752109	3,308	200	X		X	28-52
DIGITALTHINK INC	COM	25388M100	3,945	1,500	X		X	28-52
DILLARDS INC	CL A	254067101	18,734	1,450	X			28-52
			7,752	600	X		X	28-52
DIME BANCORP INC NEW	*W EXP 99/99/9	25429Q110	2,936	19,572	X			28-52
			435	2,900	X		X	28-52
COLUMN TOTAL			10,257,102					

ITEM 1: NAME OF ISSUER	ITEM 2: TITLE OF CLASS	ITEM 3: CUSIP NUMBER	ITEM 4: FAIR MARKET VALUE	ITEM 5: SHARES OR PRINCIPAL AMOUNT	ITEM 6: INVESTMENT DISCRETION (A) SOLE	(B) SHARED	(C) OTH	ITE MANA INS
DIMON INC	COM	254394109	34,380	6,000	X		X	28-52
DIONEX CORP	COM	254546104	132,648	4,016	X		X	28-52
DISNEY WALT CO	COM DISNEY	254687106	38,304,327	2,250,548	X			28-52
			28,333,637	1,664,726	X		X	28-52
			707,011	41,540	X			28-15
			543,551	31,936	X			28-45
			524,642	30,825	X		X	28-45
DIVERSA CORP	COM	255064107	4,680	500	X			28-52
			4,680	500	X		X	28-15
DIXON TICONDEROGA CO	COM	255860108	13,090	7,000	X			28-45
DOCUCORP INTL INC	COM	255911109	658	200	X		X	28-52
DOCENT INC	COM NEW	25608L502	12,250	5,000	X			28-52
DR REDDYS LABS LTD	ADR	256135203	9,720	500	X			28-52
			1,944	100	X		X	28-15
DOCUMENTUM INC	COM	256159104	118,631	9,042	X			28-52
DOLLAR GEN CORP	COM	256669102	1,049,230	85,932	X			28-52
			92,711	7,593	X		X	28-52
			322,918	26,447	X			28-15
DOLLAR TREE STORES INC	COM	256747106	6,448	324	X			28-52
			152,534	7,665	X		X	28-52
DOMINION RES BLACK WARRIOR T	UNITS BEN INT	25746Q108	48,862	2,200	X			28-52
DOMINION RES INC VA NEW	COM	25746U109	17,524,273	316,494	X			28-52
			24,607,314	444,416	X		X	28-52
			106,421	1,922	X		X	28-15
			370,758	6,696	X			28-45
			458,630	8,283	X		X	28-45
DONALDSON INC	COM	257651109	2,145,417	58,650	X			28-52
			32,922	900	X		X	28-52
			195,703	5,350	X		X	28-15
COLUMN TOTAL			115,859,990					

ITEM 1: NAME OF ISSUER	ITEM 2: TITLE OF CLASS	ITEM 3: CUSIP NUMBER	ITEM 4: FAIR MARKET VALUE	ITEM 5: SHARES OR PRINCIPAL AMOUNT	ITEM 6: INVESTMENT DISCRETION (A) SOLE	(B) SHARED	(C) OTH	ITE MANA INS
DONEGAL GROUP INC	CL A	257701201	13,166	1,184	X		X	28-52
DONEGAL GROUP INC	CL B	257701300	6,364	592	X		X	28-52
DONNELLEY R R & SONS CO	COM	257867101	482,384	26,331	X			28-52
			777,116	42,419	X		X	28-52
			36,640	2,000	X		X	28-45
DORAL FINL CORP	COM	25811P100	4,808	136	X			28-52
			54,686	1,547	X		X	28-52
			212,100	6,000	X		X	28-45
DOUBLECLICK INC	COM	258609304	6,216	800	X			28-52
			39,161	5,040	X		X	28-52
DOVER CORP	COM	260003108	26,673,849	1,101,315	X			28-52
			6,360,099	262,597	X		X	28-52
			437,413	18,060	X			28-15
			77,504	3,200	X			28-45
DOVER DOWNS GAMING & ENTMT I	COM	260095104	9,890	1,000	X			28-52
DOVER MOTORSPORTS INC	COM	260174107	3,180	1,000	X			28-52
DOW CHEM CO	COM	260543103	22,699,920	822,163	X			28-52
			19,496,691	706,146	X		X	28-52
			203,099	7,356	X		X	28-15
			241,422	8,744	X			28-45
			303,351	10,987	X		X	28-45
DOW JONES & CO INC	COM	260561105	375,345	10,591	X			28-52
			1,337,187	37,731	X		X	28-52
			992	28	X		X	28-15
			145,304	4,100	X			28-45
			62,729	1,770	X		X	28-45
DOWNEY FINL CORP	COM	261018105	2,995	76	X			28-52
DREXLER TECHNOLOGY CORP	COM	261876106	7,250	500	X		X	28-52
DREYERS GRAND ICE CREAM INC	COM	261878102	138,640	2,000	X		X	28-52
COLUMN TOTAL			80,209,501					

ITEM 1: NAME OF ISSUER	ITEM 2: TITLE OF CLASS	ITEM 3: CUSIP NUMBER	ITEM 4: FAIR MARKET VALUE	ITEM 5: SHARES OR PRINCIPAL AMOUNT	ITEM 6: INVESTMENT DISCRETION (A) SOLE	(B) SHARED	(C) OTH	ITE MANA INS
DREYFUS STRATEGIC MUNS INC	COM	261932107	17,179	1,797	X			28-52
			10,086	1,055	X		X	28-52
DREYFUS HIGH YIELD STRATEGIE	SH BEN INT	26200S101	75,738	14,678	X			28-52
			7,301	1,415	X		X	28-52
DREYFUS STRATEGIC MUN BD FD	COM	26202F107	61,060	7,100	X			28-52
			124,021	14,421	X		X	28-52
DRUGMAX INC	COM	262240104	45	41	X			28-52
DU PONT E I DE NEMOURS & CO	COM	263534109	62,893,666	1,618,468	X			28-52
			94,924,682	2,442,735	X		X	28-52
			235,958	6,072	X		X	28-15
			32,473,864	835,663	X			28-45
			27,490,108	707,414	X		X	28-45
DUANE READE INC	COM	263578106	2,790	220	X			28-52
DUCOMMUN INC DEL	COM	264147109	7,650	750	X			28-52
DUFF & PHELPS UTIL CORP BD T	COM	26432K108	65,428	4,585	X			28-52
			5,180	363	X		X	28-52
DUKE ENERGY CORP	COM	264399106	8,142,342	559,996	X			28-52
			7,223,254	496,785	X		X	28-52
			63,947	4,398	X			28-15
			129,479	8,905	X			28-45
			120,682	8,300	X		X	28-45
DUKE REALTY CORP	COM NEW	264411505	1,539,776	57,071	X			28-52
			507,925	18,826	X		X	28-52
			26,980	1,000	X			28-45
			134,900	5,000	X		X	28-45
DUN & BRADSTREET CORP DEL NE	COM	26483E100	634,070	16,577	X			28-52
			302,175	7,900	X		X	28-52
			650	17	X		X	28-15
			73,937	1,933	X		X	28-45
DYAX CORP	COM	26746E103	19,140	11,000	X			28-52
DYNAMEX INC	COM	26784F103	15,340	3,099	X			28-52
COLUMN TOTAL			237,329,353					

ITEM 1: NAME OF ISSUER	ITEM 2: TITLE OF CLASS	ITEM 3: CUSIP NUMBER	ITEM 4: FAIR MARKET VALUE	ITEM 5: SHARES OR PRINCIPAL AMOUNT	ITEM 6: INVESTMENT DISCRETION (A) SOLE	(B) SHARED	(C) OTH	ITE MANA INS
DYNEGY INC NEW	CL A	26816Q101	6,661	2,552	X			28-52
			100,331	38,441	X		X	28-52
			2,148	823	X		X	28-15
E M C CORP MASS	COM	268648102	8,356,427	1,155,799	X			28-52
			2,976,605	411,702	X		X	28-52
			82,892	11,465	X		X	28-15
			189,686	26,236	X			28-45
			107,366	14,850	X		X	28-45
ENSCO INTL INC	COM	26874Q100	3,342	131	X			28-52
			34,668	1,359	X		X	28-52
			612	24	X		X	28-15
ENI S P A	SPONSORED ADR	26874R108	362,895	5,435	X			28-52
			56,755	850	X		X	28-52
EOG RES INC	COM	26875P101	3,802,112	96,110	X			28-52
			1,477,803	37,356	X		X	28-52
			3,996	101	X		X	28-15
			19,780	500	X			28-45
			4,747	120	X		X	28-45
E ON AG	SPONSORED ADR	268780103	4,638	112	X			28-52
EP MEDSYSTEMS INC	COM	26881P103	830	500	X			28-52
E PIPHANY INC	COM	26881V100	856	215	X			28-52
ESB FINL CORP	COM	26884F102	39,494	2,220	X			28-52
			84,663	4,759	X		X	28-52
EAGLE BANCORP INC MD	COM	268948106	2,750	200	X		X	28-52
ESS TECHNOLOGY INC	COM	269151106	2,694	452	X			28-52
EAGLE FOOD CENTERS INC	COM NEW	269514204	37	160	X		X	28-52
EARTHLINK INC	COM	270321102	46,431	8,075	X			28-52
			1,150	200	X		X	28-52
EASTGROUP PPTY INC	COM	277276101	55,593	2,175	X			28-52
COLUMN TOTAL			17,827,962					

ITEM 1: NAME OF ISSUER	ITEM 2: TITLE OF CLASS	ITEM 3: CUSIP NUMBER	ITEM 4: FAIR MARKET VALUE	ITEM 5: SHARES OR PRINCIPAL AMOUNT	ITEM 6: INVESTMENT DISCRETION (A) SOLE	(B) SHARED	(C) OTH	ITE MANA INS
EASTMAN CHEM CO	COM	277432100	100,885	3,480	X			28-52
			363,390	12,535	X		X	28-52
			8,697	300	X			28-45
			32,846	1,133	X		X	28-45
EASTMAN KODAK CO	COM	277461109	1,446,641	48,873	X			28-52
			3,119,781	105,398	X		X	28-52
			167,654	5,664	X		X	28-15
			96,200	3,250	X			28-45
			119,288	4,030	X		X	28-45
EASYLINK SVCS CORP	CL A NEW	27784T200	185	402	X			28-52
EATON CORP	COM	278058102	815,407	11,657	X			28-52
			1,157,113	16,542	X		X	28-52
			3,428	49	X			28-45
EATON VANCE SR INCOME TR	SH BEN INT	27826S103	21,000	2,500	X			28-52
EATON VANCE MUNI INCOME TRUS	SH BEN INT	27826U108	16,270	1,133	X			28-52
EATON VANCE NJ MUNI INCOME T	SH BEN INT	27826V106	14,500	1,000	X			28-52
			16,153	1,114	X		X	28-52
EBAY INC	COM	278642103	585,056	6,858	X			28-52
			299,865	3,515	X		X	28-52
			11,943	140	X		X	28-15
ECHELON CORP	COM	27874N105	3,168	300	X		X	28-52
			2,112	200	X		X	28-15
ECHOSTAR COMMUNICATIONS NEW	CL A	278762109	447,640	15,500	X			28-52
			401,143	13,890	X		X	28-52
ECLIPSYS CORP	COM	278856109	34,379	4,313	X			28-52
ECOLAB INC	COM	278865100	8,141,966	165,051	X			28-52
			1,153,878	23,391	X		X	28-52
			138,124	2,800	X			28-45
EDISON INTL	COM	281020107	113,107	8,262	X			28-52
			94,338	6,891	X		X	28-52
COLUMN TOTAL			18,926,157					

ITEM 1: NAME OF ISSUER	ITEM 2: TITLE OF CLASS	ITEM 3: CUSIP NUMBER	ITEM 4: FAIR MARKET VALUE	ITEM 5: SHARES OR PRINCIPAL AMOUNT	INVESTMENT DISCRETION (A) SOLE	(B) SHARED	(C) OTH	ITE MANA INS
EDO CORP	COM	281347104	1,810	100	X		X	28-15
EDUCATION MGMT CORP	COM	28139T101	596,550	15,000	X			28-52
			113,345	2,850	X		X	28-52
J D EDWARDS & CO	COM	281667105	9,927	900	X		X	28-15
EDWARDS LIFESCIENCES CORP	COM	28176E108	89,872	3,280	X			28-52
			100,339	3,662	X		X	28-52
EFUNDS CORP	COM	28224R101	1,889	275	X		X	28-52
1838 BD-DEB TRADING FD	COM	282520105	26,845	1,300	X			28-52
EL PASO CORP	COM	28336L109	271,445	44,867	X			28-52
			320,838	53,031	X		X	28-52
			8,839	1,461	X		X	28-15
			10,146	1,677	X			28-45
			1,210	200	X		X	28-45
EL PASO ENERGY PARTNERS L P	COM	28368B102	3,103	100	X			28-52
			55,854	1,800	X		X	28-52
ELAN PLC	ADR	284131208	9,765	3,500	X			28-52
			10,200	3,656	X		X	28-52
			5,859	2,100	X		X	28-15
ELDER BEERMAN STORES CORP NE	COM	284470101	346	144	X		X	28-15
ELECTRO SCIENTIFIC INDS	COM	285229100	8,792	700	X			28-52
			5,024	400	X		X	28-52
ELECTRONIC ARTS INC	COM	285512109	388,197	6,620	X			28-52
			76,818	1,310	X		X	28-52
ELECTRONIC DATA SYS NEW	COM	285661104	5,663,891	321,812	X			28-52
			2,617,771	148,737	X		X	28-52
			49,544	2,815	X		X	28-15
			28,864	1,640	X			28-45
			16,949	963	X		X	28-45
ELECTRONICS FOR IMAGING INC	COM	286082102	12,382	700	X			28-52
COLUMN TOTAL			10,506,414					

ITEM 5: ITEM 6: INVESTMENT

ITEM 1: NAME OF ISSUER	ITEM 2: TITLE OF CLASS	ITEM 3: CUSIP NUMBER	ITEM 4: FAIR MARKET VALUE	SHARES OR PRINCIPAL AMOUNT	DISCRETION (A) SOLE	(B) SHARED	(C) OTH	ITE MANA INS
EMCOR GROUP INC	COM	29084Q100	2,364	49	X			28-52
EMCORE CORP	COM	290846104	660	400	X			28-52
EMERGE INTERACTIVE INC	CL A	29088W103	87,838	237,400	X			28-52
			37	100	X		X	28-52
EMERGING MKTS TELECOMNC FD N	COM	290890102	100,320	19,000	X			28-52
EMERGING MKTS INCOME FD	COM	290918101	242	16	X		X	28-52
EMERSON ELEC CO	COM	291011104	45,668,856	1,007,031	X			28-52
			36,510,968	805,093	X		X	28-52
			180,856	3,988	X			28-15
			535,447	11,807	X			28-45
			1,276,421	28,146	X		X	28-45
EMMIS COMMUNICATIONS CORP	CL A	291525103	16,880	1,000	X		X	28-52
EMPIRE DIST ELEC CO	COM	291641108	5,280	300	X			28-52
EMULEX CORP	COM NEW	292475209	198,777	10,380	X			28-52
			103,410	5,400	X		X	28-52
			38,300	2,000	X			28-45
ENBRIDGE ENERGY PARTNERS L P	COM	29250R106	379,676	8,308	X			28-52
			106,298	2,326	X		X	28-52
			13,710	300	X		X	28-15
ENCANA CORP	COM	292505104	293,991	9,085	X			28-52
			185,973	5,747	X		X	28-52
ENDESA S A	SPONSORED ADR	29258N107	3,827	315	X			28-52
			80,798	6,650	X		X	28-52
ENERGEN CORP	COM	29265N108	28,309	883	X			28-52
			54,502	1,700	X		X	28-15
ENEL SOCIETA PER AZIONI	ADR	29265W108	4,230	150	X		X	28-52
ENERGY CONVERSION DEVICES IN	COM	292659109	7,641	900	X		X	28-52
COLUMN TOTAL			85,885,611					

ITEM 1:	ITEM 2:	ITEM 3: CUSIP	ITEM 4: FAIR MARKET	ITEM 5: SHARES OR PRINCIPAL	ITEM 6: INVESTMENT DISCRETION (B) SHARED	ITE MANA

NAME OF ISSUER	TITLE OF CLASS	NUMBER	VALUE	AMOUNT	(A)SOLE	(C)OTH	INS
ENERGY EAST CORP	COM	29266M109	161,695	9,084	X		28-52
			458,777	25,774	X	X	28-52
			9,719	546	X		28-45
ENERGIZER HLDGS INC	COM	29266R108	118,834	4,662	X		28-52
			474,190	18,603	X	X	28-52
ENERPLUS RES FD	UNIT TR G NEW	29274D604	246,014	12,840	X		28-52
			19,160	1,000	X	X	28-52
			9,580	500	X	X	28-15
ENGELHARD CORP	COM	292845104	110,399	5,154	X		28-52
			26,004	1,214	X	X	28-52
ENGINEERED SUPPORT SYS INC	COM	292866100	677,295	17,300	X	X	28-52
ENNIS BUSINESS FORMS INC	COM	293389102	20,394	1,800	X		28-52
			45,320	4,000	X		28-45
ENPRO INDS INC	COM	29355X107	1,114	280	X		28-52
			509	128	X	X	28-52
			398	100	X	X	28-15
ENTERASYS NETWORKS INC	COM	293637104	10,360	5,600	X	X	28-52
ENTERCOM COMMUNICATIONS CORP	CL A	293639100	316,152	7,200	X	X	28-52
ENTERGY CORP NEW	COM	29364G103	18,945,147	393,461	X		28-52
			5,926,832	123,091	X	X	28-52
			657,585	13,657	X		28-45
			88,644	1,841	X	X	28-45
ENTERPRISE PRODS PARTNERS L	COM	293792107	237,690	11,400	X		28-52
			12,510	600	X	X	28-52
ENTRAVISION COMMUNICATIONS C	CL A	29382R107	93,150	17,250	X	X	28-52
ENTRUST INC	COM	293848107	500	200	X		28-52
ENZON PHARMACEUTICALS INC	COM	293904108	1,623	143	X		28-52
			9,693	854	X	X	28-52
ENZO BIOCHEM INC	COM	294100102	36,021	2,756	X	X	28-52
COLUMN TOTAL			28,715,309				

ITEM 1:	ITEM 2:	ITEM 3: CUSIP	ITEM 4: FAIR MARKET	ITEM 5: SHARES OR PRINCIPAL	ITEM 6: INVESTMENT DISCRETION (B)SHARED	ITE MANA

NAME OF ISSUER	TITLE OF CLASS	NUMBER	VALUE	AMOUNT	(A)SOLE	(C)OTH	INS
EQUIFIN INC	COM	29442V106	115	500	X		28-52
EQUIFAX INC	COM	294429105	2,682,858	134,210	X		28-52
			321,639	16,090	X	X	28-52
EQUITABLE RES INC	COM	294549100	1,200,095	31,994	X		28-52
			2,108,250	56,205	X	X	28-52
			7,502	200	X		28-45
			53,189	1,418	X	X	28-45
EQUITY INCOME FD	UT 1 EX SR-ATT	294700703	577,454	8,392	X		28-52
			159,570	2,319	X	X	28-52
			13,762	200	X	X	28-15
EQUITY OFFICE PROPERTIES TRU	COM	294741103	4,937,376	194,003	X		28-52
			19,448,050	764,167	X	X	28-52
			5,090	200	X	X	28-15
EQUITY ONE	COM	294752100	10,321	675	X	X	28-52
EQUITY RESIDENTIAL	SH BEN INT	29476L107	129,545	5,382	X		28-52
			182,451	7,580	X	X	28-52
			4,814	200	X	X	28-15
EQUITY RESIDENTIAL	PFD CV 1/10 G	29476L859	299,880	12,000	X		28-52
			109,956	4,400	X	X	28-52
EQUITY RESIDENTIAL	PFD CONV E 7%	29476L883	8,160	300	X	X	28-52
ERICSSON L M TEL CO	ADR B SEK 10	294821608	77,719	12,220	X		28-52
			32,576	5,122	X	X	28-52
ERIE INDTY CO	CL A	29530P102	15,150,095	417,358	X		28-52
			18,391,976	506,666	X	X	28-52
ESCO TECHNOLOGIES INC	COM	296315104	853	26	X	X	28-52
ESSEX PPTY TR INC	COM	297178105	2,613	50	X	X	28-52
ESTERLINE TECHNOLOGIES CORP	COM	297425100	7,610	450	X		28-45
COLUMN TOTAL			65,923,519				

ITEM 1: NAME OF ISSUER	ITEM 2: TITLE OF CLASS	ITEM 3: CUSIP NUMBER	ITEM 4: FAIR MARKET VALUE	ITEM 5: SHARES OR PRINCIPAL AMOUNT	ITEM 6: INVESTMENT DISCRETION (A)SOLE	(B)SHARED	(C)OTH	ITE MANA INS
ETHAN ALLEN INTERIORS INC	COM	297602104	358,781	12,191	X			28-52

			114,336	3,885	X		X 28-52
			2,943	100	X		X 28-15
ETHYL CORP	COM NEW	297659609	5,916	600	X		28-52
EVERGREEN RES INC	COM NO PAR	299900308	18,124	400	X		28-52
			239,237	5,280	X		X 28-52
EVERGREEN SOLAR INC	COM	30033R108	1,567	973	X		X 28-52
EVERTRUST FINL GROUP INC	COM	300412103	16,772	700	X		28-52
EXACT SCIENCES CORP	COM	30063P105	11,362	1,102	X		28-52
EXACTECH INC	COM	30064E109	22,580	2,000	X		28-52
EXELON CORP	COM	30161N101	9,912,219	196,632	X		28-52
			5,769,878	114,459	X		X 28-52
			5,293	105	X		X 28-15
			215,654	4,278	X		28-45
			30,750	610	X		X 28-45
EXEGENICS INC	COM	301610101	525	1,500	X		X 28-52
EXFO ELECTRO OPTICAL ENGR IN	SUB VTG SHS	302043104	152	75	X		28-52
EXPEDIA INC	CL A	302125109	38,745	750	X		X 28-52
EXPEDITORS INTL WASH INC	COM	302130109	158,719	4,415	X		X 28-52
EXPRESS SCRIPTS INC	COM	302182100	10,639	191	X		28-52
			165,203	2,966	X		X 28-52
EXTENDED STAY AMER INC	COM	30224P101	34,340	3,400	X		X 28-52
EXTREME NETWORKS INC	COM	30226D106	33,774	7,800	X		X 28-52
EXXON MOBIL CORP	COM	30231G102	510,353,356	14,602,385	X		28-52
			710,141,606	20,318,787	X		X 28-52
			1,152,546	32,977	X		28-15
			14,225,873	407,035	X		28-45
			33,541,340	959,695	X		X 28-45
COLUMN TOTAL			1,286,582,230				

ITEM 1: NAME OF ISSUER	ITEM 2: TITLE OF CLASS	ITEM 3: CUSIP NUMBER	ITEM 4: FAIR MARKET VALUE	ITEM 5: SHARES OR PRINCIPAL AMOUNT	ITEM 6: INVESTMENT DISCRETION (A) SOLE	(B) SHARED	(C) OTH	ITE MANA INS
F&C CLAYMORE PFD SECS INC FD	COM SHS	30236V104	24,960	1,000		X		28-52

F&M BANCORP MD	COM	302367107	2,068	47	X		28-52
FEI CO	COM	30241L109	7,980	500	X		28-52
FMC TECHNOLOGIES INC	COM	30249U101	17,165	894	X		28-52
			107,290	5,588	X	X	28-52
			16,493	859	X	X	28-45
F M C CORP	COM NEW	302491303	8,154	520	X		28-52
			17,013	1,085	X	X	28-52
			7,840	500	X	X	28-45
FNB CORP PA	COM	302520101	99,209	3,464	X		28-52
			240,891	8,411	X	X	28-52
FNB CORP PA	PFD CV SER B	302520200	15,400	200	X		28-52
			23,100	300	X	X	28-52
FPL GROUP INC	COM	302571104	27,915,554	473,707	X		28-52
			26,875,262	456,054	X	X	28-52
			19,742	335	X		28-15
			836,393	14,193	X		28-45
			277,442	4,708	X	X	28-45
FAHNESTOCK VINER HLDGS INC	CL A	302921101	11,385	500	X		28-52
FTI CONSULTING INC	COM	302941109	415,980	9,000	X	X	28-52
FACTSET RESH SYS INC	COM	303075105	39,751	1,225	X		28-52
			240,617	7,415	X	X	28-52
FAIR ISAAC & CO INC	COM	303250104	104,486	2,056	X		28-52
			243,631	4,794	X	X	28-52
FAIRCHILD SEMICONDUCTOR INTL	CL A	303726103	9,414	900	X		28-52
			10,460	1,000	X	X	28-52
FAIRFAX FINL HLDGS LTD	SUB VTG	303901102	20,380	400	X	X	28-52
FAIRMONT HOTELS RESORTS INC	COM	305204109	11,250	500	X		28-52
COLUMN TOTAL			57,619,310				

ITEM 1: NAME OF ISSUER	ITEM 2: TITLE OF CLASS	ITEM 3: CUSIP NUMBER	ITEM 4: FAIR MARKET VALUE	ITEM 5: SHARES OR PRINCIPAL AMOUNT	ITEM 6: INVESTMENT DISCRETION (A) SOLE	(B) SHARED	(C) OTH	ITE MANA INS
FAMILY DLR STORES INC	COM	307000109	515,387	16,690	X			28-52
			808,037	26,167	X	X		28-52

			9,264	300	X	X	28-15
FARMERS CAP BK CORP	COM	309562106	211,200	6,600	X		28-52
FASTENAL CO	COM	311900104	218,332	7,745	X	X	28-52
FEDERAL AGRIC MTG CORP	CL C	313148306	10,895	500	X		28-52
FEDERAL HOME LN MTG CORP	COM	313400301	79,945,289	1,505,561	X		28-52
			16,126,417	303,699	X	X	28-52
			762,888	14,367	X		28-15
			1,414,796	26,644	X		28-45
			370,213	6,972	X	X	28-45
FEDERAL NATL MTG ASSN	COM	313586109	102,142,311	1,563,004	X		28-52
			70,098,658	1,072,665	X	X	28-52
			313,941	4,804	X	X	28-15
			1,147,677	17,562	X		28-45
			392,492	6,006	X	X	28-45
FEDERAL REALTY INVT TR	SH BEN INT NEW	313747206	459,346	15,125	X		28-52
			1,005,338	33,103	X	X	28-52
FEDERAL SIGNAL CORP	COM	313855108	38,340	2,700	X		28-52
			9,514	670	X	X	28-52
			42,955	3,025	X	X	28-15
FEDERATED DEPT STORES INC DE	COM	31410H101	214,633	7,660	X		28-52
			152,429	5,440	X	X	28-52
			57,021	2,035	X	X	28-15
FEDERATED INVS INC PA	CL B	314211103	72,533	2,850	X		28-52
			319,907	12,570	X	X	28-52
FEDEX CORP	COM	31428X106	966,589	17,552	X		28-52
			653,406	11,865	X	X	28-52
			28,526	518	X	X	28-15
			859,092	15,600	X		28-45
FELCOR LODGING TR INC	COM	31430F101	3,115	500	X		28-52
			13,706	2,200	X	X	28-52
COLUMN TOTAL			279,384,247				

ITEM 1: NAME OF ISSUER	ITEM 2: TITLE OF CLASS	ITEM 3: CUSIP NUMBER	ITEM 4: FAIR MARKET VALUE	ITEM 5: SHARES OR PRINCIPAL AMOUNT	ITEM 6: INVESTMENT DISCRETION (A) SOLE	(B) SHARED	(C) OTH	ITE MANA INS
FERRELLGAS PARTNERS L.P.	UNIT LTD PART	315293100	20,780	1,000	X			28-52
			10,390	500	X	X		28-52

FERRO CORP	COM	315405100	47,014	2,200	X		28-52
			6,411	300	X	X	28-45
F5 NETWORKS INC	COM	315616102	379	30	X	X	28-15
FIBERCORE INC	COM	31563B109	630	3,000	X	X	28-52
FIDELITY NATL FINL INC	COM	316326107	115,871	3,393	X		28-52
			65,873,335	1,928,941	X	X	28-52
FIFTH THIRD BANCORP	COM	316773100	66,332,447	1,320,548	X		28-52
			11,904,044	236,986	X	X	28-52
			2,081,472	41,438	X		28-15
			39,682	790	X		28-45
			84,137	1,675	X	X	28-45
FILENET CORP	COM	316869106	52,450	5,000	X	X	28-52
			15,735	1,500	X	X	28-15
FINANCIAL FED CORP	COM	317492106	38,200	2,000	X		28-52
			211,533	11,075	X	X	28-52
FINISAR	COM	31787A101	975	1,250	X		28-52
FIRST AMERN CORP CALIF	COM	318522307	74,786	3,065	X		28-52
			75,640	3,100	X	X	28-52
FIRST BANCORP N C	COM	318910106	15,681	623	X		28-52
FIRST COMWLTH FINL CORP PA	COM	319829107	18,640	1,600	X		28-52
			613,536	52,664	X	X	28-52
FIRST CONSULTING GROUP INC	COM	31986R103	1,818	281	X		28-52
FIRST DATA CORP	COM	319963104	43,228,642	1,168,026	X		28-52
			10,776,054	291,166	X	X	28-52
			10,511	284	X	X	28-15
			484,535	13,092	X		28-45
			148,780	4,020	X	X	28-45
COLUMN TOTAL			202,284,108				

ITEM 1: NAME OF ISSUER	ITEM 2: TITLE OF CLASS	ITEM 3: CUSIP NUMBER	ITEM 4: FAIR MARKET VALUE	ITEM 5: SHARES OR PRINCIPAL AMOUNT	ITEM 6: INVESTMENT DISCRETION (A)SOLE	(B)SHARED	(C)OTH	ITE MANA INS
FIRST FINL BANKSHARES	COM	32020R109	35,500	1,000	X			28-52
			164,188	4,625	X			28-15

FIRST FINL BANCORP OH	COM	320209109	248,241	15,652	X		X	28-52
			164,088	10,346	X		X	28-15
FIRST FRANKLIN CORP	COM	320272107	1,009,800	68,000	X			28-52
FIRST INDUSTRIAL REALTY TRUS	COM	32054K103	591,888	20,900	X			28-52
			23,506	830	X		X	28-52
FIRST ISRAEL FD INC	COM	32063L100	4,180	500	X			28-52
FIRST KEYSTONE FINL INC	COM	320655103	8,392	400	X			28-52
			20,980	1,000	X		X	28-52
FIRST LONG IS CORP	COM	320734106	475,410	13,800	X			28-15
FIRST MARINER BANCORP	COM	320795107	1,733,760	137,600	X			28-15
FIRST MIDWEST BANCORP DEL	COM	320867104	7,743	300	X			28-52
			56,782	2,200	X		X	28-52
FIRST HEALTH GROUP CORP	COM	320960107	122,112	4,800	X			28-52
			203,520	8,000	X		X	28-52
			38,160	1,500	X		X	28-15
FIRST SENTINEL BANCORP INC	COM	33640T103	16,620	1,200	X		X	28-52
FIRST TENN NATL CORP	COM	337162101	304,576	7,670	X			28-52
			426,883	10,750	X		X	28-52
			170,475	4,293	X		X	28-15
FIRST VA BANKS INC	COM	337477103	352,795	8,993	X		X	28-52
FIRST W VA BANCORP INC	COM	337493100	23,354	1,159	X			28-52
FISERV INC	COM	337738108	154,221	4,899	X			28-52
			206,194	6,550	X		X	28-52
FIRSTFED FINL CORP	COM	337907109	3,351	111	X			28-52
FIRSTMERIT CORP	COM	337915102	22,128	1,200	X		X	28-52
COLUMN TOTAL			6,588,847					

ITEM 1: NAME OF ISSUER	ITEM 2: TITLE OF CLASS	ITEM 3: CUSIP NUMBER	ITEM 4: FAIR MARKET VALUE	ITEM 5: SHARES OR PRINCIPAL AMOUNT	ITEM 6: INVESTMENT DISCRETION (A) SOLE	(B) SHARED	(C) OTH	ITE MANA INS
FLAGSTAR BANCORP INC	COM	337930101	16,033	608	X			28-52
			261,511	9,917	X		X	28-52
FIRSTENERGY CORP	COM	337932107	851,477	27,031	X			28-52

			830,529	26,366	X	X	28-52
			9,450	300	X		28-45
FISHER SCIENTIFIC INTL INC	COM NEW	338032204	13,421	480	X	X	28-52
			27,960	1,000	X	X	28-15
FIVE STAR QUALITY CARE INC	COM	33832D106	240	200	X		28-52
FLEETBOSTON FINL CORP	COM	339030108	18,885,737	790,860	X		28-52
			15,380,010	644,054	X	X	28-52
			1,409	59	X		28-15
			238,227	9,976	X		28-45
			159,065	6,661	X	X	28-45
FLEETWOOD ENTERPRISES INC	COM	339099103	162	40	X	X	28-52
FLEMING COS INC	COM	339130106	125	249	X		28-52
			2,500	5,000	X	X	28-15
FLETCHER CHALLENGE FORESTS L	SP ADR NEW	339324808	6	1	X		28-52
FLORIDA EAST COAST INDS	CL A	340632108	39,120	1,600	X	X	28-52
FLORIDA EAST COAST INDS	CL B	340632207	1,663	69	X		28-52
FLORIDA PUB UTILS CO	COM	341135101	3,090,757	210,542	X		28-52
FLORIDA ROCK INDS INC	COM	341140101	467,130	13,800	X	X	28-52
FLUOR CORP NEW	COM	343412102	43,481	1,291	X		28-52
			223,972	6,650	X	X	28-52
			6,736	200	X	X	28-15
FLOW INTL CORP	COM	343468104	4,100	2,050	X		28-52
FLOWERS FOODS INC	COM	343498101	13,969	510	X		28-52
			113,669	4,150	X	X	28-52
COLUMN TOTAL			40,682,459				

ITEM 1: NAME OF ISSUER	ITEM 2: TITLE OF CLASS	ITEM 3: CUSIP NUMBER	ITEM 4: FAIR MARKET VALUE	ITEM 5: SHARES OR PRINCIPAL AMOUNT	ITEM 6: INVESTMENT DISCRETION (A)SOLE	(B)SHARED	(C)OTH	ITE MANA INS
FLOWSERVE CORP	COM	34354P105	4,054	348	X			28-52
			69,900	6,000	X		X	28-52
			50,095	4,300	X		X	28-15
FONAR CORP	COM	344437108	106	120	X		X	28-15

FOOD TECHNOLOGY SERVICE INC	COM	344798103	291	300	X	X	28-52
FOOT LOCKER INC	COM	344849104	2,724,220	254,600	X	X	28-52
FOOTSTAR INC	COM	344912100	10,542	1,255	X		28-52
			9,904	1,179	X	X	28-52
FORD MTR CO DEL	COM PAR $0.01	345370860	2,752,275	365,994	X		28-52
			3,323,306	441,929	X	X	28-52
			124,215	16,518	X	X	28-15
			71,538	9,513	X		28-45
			86,390	11,488	X	X	28-45
FORD MTR CO CAP TR II	PFD TR CV6.5%	345395206	200,811	5,700	X		28-52
			186,014	5,280	X	X	28-52
FOREST CITY ENTERPRISES INC	CL A	345550107	17,390	500	X		28-52
			17,390	500	X	X	28-52
FOREST LABS INC	COM	345838106	2,077,035	38,485	X		28-52
			546,500	10,126	X	X	28-52
			82,574	1,530	X	X	28-15
FOREST OIL CORP	COM PAR $0.01	346091705	24,530	1,100	X	X	28-52
FORTUNE BRANDS INC	COM	349631101	11,704,882	273,032	X		28-52
			15,094,999	352,111	X	X	28-52
			190,257	4,438	X		28-15
			60,104	1,402	X		28-45
FOSSIL INC	COM	349882100	392,186	22,775	X	X	28-52
FOUNDRY NETWORKS INC	COM	35063R100	4,020	500	X		28-52
			56,280	7,000	X	X	28-52
FOX ENTMT GROUP INC	CL A	35138T107	203,759	7,640	X		28-52
			107,347	4,025	X	X	28-52
COLUMN TOTAL			40,192,914				

ITEM 1: NAME OF ISSUER	ITEM 2: TITLE OF CLASS	ITEM 3: CUSIP NUMBER	ITEM 4: FAIR MARKET VALUE	ITEM 5: SHARES OR PRINCIPAL AMOUNT	ITEM 6: INVESTMENT DISCRETION (A)SOLE	(B)SHARED	(C)OTH	ITE MANA INS
FRANKLIN FINL CORP TENN	COM NEW	353523202	7,280	250	X		X	28-15
FRANKLIN RES INC	COM	354613101	1,243,504	37,785	X			28-52
			750,677	22,810	X		X	28-52
FRANKLIN UNVL TR	SH BEN INT	355145103	29,278	5,545	X			28-52

FREDS INC	CL A	356108100	8,355	300	X	X	28-15
FREEMARKETS INC	COM	356602102	21,885	4,001	X		28-52
			6,564	1,200	X	X	28-52
FREEPORT-MCMORAN COPPER & GO	CL B	35671D857	15,328	899	X		28-52
			154,950	9,088	X	X	28-52
			72,480	4,251	X	X	28-45
FREMONT GEN CORP	COM	357288109	48,650	7,000	X	X	28-52
			884,388	127,250	X	X	28-15
FREQUENCY ELECTRS INC	COM	358010106	20,925	2,250	X		28-52
			46,500	5,000	X	X	28-52
FRIENDLY ICE CREAM CORP NEW	COM	358497105	6,000	1,000	X		28-52
FRISCHS RESTAURANTS INC	COM	358748101	5,373	300	X		28-52
FRONTIER OIL CORP	COM	35914P105	7,268	425	X		28-52
FUELCELL ENERGY INC	COM	35952H106	7,575	1,500	X		28-52
			3,217	637	X	X	28-52
FUJI PHOTO FILM LTD	ADR	359586302	12,128	400	X		28-52
			4,548	150	X	X	28-52
FULLER H B CO	COM	359694106	50,864	2,200	X		28-52
FULTON FINL CORP PA	COM	360271100	265,738	14,135	X		28-52
			1,689,970	89,892	X	X	28-52
			37,600	2,000	X		28-45
FURNITURE BRANDS INTL INC	COM	360921100	19,560	1,000	X		28-52
G & K SVCS INC	CL A	361268105	696	29	X		28-52
COLUMN TOTAL			5,421,301				

ITEM 1: NAME OF ISSUER	ITEM 2: TITLE OF CLASS	ITEM 3: CUSIP NUMBER	ITEM 4: FAIR MARKET VALUE	ITEM 5: SHARES OR PRINCIPAL AMOUNT	ITEM 6: INVESTMENT DISCRETION (A)SOLE	(B)SHARED	(C)OTH	ITE MANA INS
GA FINL INC	COM	361437106	22,914	900	X	X		28-52
			25,460	1,000	X	X		28-15
GATX CORP	COM	361448103	41,992	2,900	X			28-52
			33,912	2,342	X	X		28-52

GP STRATEGIES CORP	COM	36225V104	3,169	625	X		28-52
GSI COMMERCE INC	COM	36238G102	17,306	10,240	X		28-52
GTC BIOTHERAPEUTICS INC	COM	36238T104	1,520	1,000	X		28-52
			760	500	X	X	28-52
GABELLI GLOBAL MULTIMEDIA TR	COM	36239Q109	6,999	1,138	X		28-52
			4,945	804	X	X	28-52
GABELLI EQUITY TR INC	COM	362397101	221,770	32,234	X		28-52
			51,352	7,464	X	X	28-52
GABELLI UTIL TR	COM	36240A101	13,687	1,531	X		28-52
			2,968	332	X	X	28-52
GAIAM INC	CL A	36268Q103	67,641	12,596	X		28-52
GALLAGHER ARTHUR J & CO	COM	363576109	4,995,925	203,500	X		28-52
			101,883	4,150	X	X	28-52
GALLAHER GROUP PLC	SPONSORED ADR	363595109	2,613,891	68,230	X		28-52
			7,580,898	197,883	X	X	28-52
			59,457	1,552	X		28-45
GALYANS TRADING INC	COM	36458R101	2,498	200	X		28-52
			48,711	3,900	X	X	28-52
GANNETT INC	COM	364730101	69,222,759	982,859	X		28-52
			20,895,806	296,689	X	X	28-52
			585,978	8,320	X		28-15
			1,861,887	26,436	X		28-45
			935,029	13,276	X	X	28-45
COLUMN TOTAL			109,421,117				

ITEM 1: NAME OF ISSUER	ITEM 2: TITLE OF CLASS	ITEM 3: CUSIP NUMBER	ITEM 4: FAIR MARKET VALUE	ITEM 5: SHARES OR PRINCIPAL AMOUNT	ITEM 6: INVESTMENT DISCRETION (A)SOLE	(B)SHARED	(C)OTH	ITE MANA INS
GAP INC DEL	COM	364760108	682,160	47,078	X			28-52
			358,628	24,750	X		X	28-52
			2,536	175	X		X	28-15
			3,724	257	X			28-45
GARDNER DENVER INC	COM	365558105	2,650	144	X		X	28-52
GARTNER INC	CL B	366651206	7,146	949	X			28-52
			9,992	1,327	X		X	28-52
			7,575	1,006	X		X	28-45

GATEWAY INC	COM	367626108	3,304	1,400	X		28-52
			2,360	1,000	X	X	28-52
GAYLORD ENTMT CO NEW	COM	367905106	179,500	10,000	X	X	28-52
			17,950	1,000	X	X	28-15
GEMSTAR-TV GUIDE INTL INC	COM	36866W106	1,468	400	X		28-52
			82,553	22,500	X	X	28-52
GENAERA CORP	COM	36867G100	9,150	15,000	X	X	28-52
GENCORP INC	COM	368682100	37,500	6,000	X	X	28-52
GENE LOGIC INC	COM	368689105	2,282	450	X		28-52
GENENTECH INC	COM	368710109	0	1	X		28-52
GENENTECH INC	COM NEW	368710406	152,118	4,345	X		28-52
			241,079	6,886	X	X	28-52
			1,751	50	X	X	28-15
GENERAL AMERN INVS INC	COM	368802104	200,531	8,625	X		28-52
			245,311	10,551	X	X	28-52
GENERAL CABLE CORP DEL NEW	COM	369300108	370	100	X	X	28-52
GENERAL DYNAMICS CORP	COM	369550108	9,459,870	171,779	X		28-52
			3,707,588	67,325	X	X	28-52
			28,636	520	X		28-45
			22,028	400	X	X	28-45
COLUMN TOTAL			15,469,760				

ITEM 1: NAME OF ISSUER	ITEM 2: TITLE OF CLASS	ITEM 3: CUSIP NUMBER	ITEM 4: FAIR MARKET VALUE	ITEM 5: SHARES OR PRINCIPAL AMOUNT	ITEM 6: INVESTMENT DISCRETION (A)SOLE	(B)SHARED	(C)OTH	ITE MANA INS
GENERAL ELEC CO	COM	369604103	511,971,431	20,077,311	X			28-52
			572,346,506	22,444,961	X		X	28-52
			5,857,248	229,696	X			28-15
			17,603,823	690,346	X			28-45
			8,650,416	339,232	X		X	28-45
GENERAL GROWTH PPTYS INC	COM	370021107	99,808	1,850	X			28-52
			420,810	7,800	X		X	28-52
			43,969	815	X		X	28-15
GENERAL MLS INC	COM	370334104	15,275,193	335,350	X			28-52
			19,344,356	424,684	X		X	28-52

			24,506	538	X		X	28-15
			414,505	9,100	X			28-45
			113,875	2,500	X		X	28-45
GENERAL MTRS CORP	COM	370442105	6,699,659	199,276	X			28-52
			7,802,866	232,090	X		X	28-52
			24,744	736	X			28-15
			218,866	6,510	X			28-45
			472,462	14,053	X		X	28-45
GENERAL MTRS CORP	CL H NEW	370442832	1,584,733	141,494	X			28-52
			746,536	66,655	X		X	28-52
			1,176	105	X		X	28-15
			16,430	1,467	X		X	28-45
GENEREX BIOTECHNOLOGY CP DEL	COM	371485103	6,955	6,500	X			28-52
GENESEE & WYO INC	CL A	371559105	106,253	6,855	X			28-52
			46,500	3,000	X		X	28-52
GENESYS S A	SP ADR REP 1/2	37185M100	596	400	X			28-52
GENTEX CORP	COM	371901109	79,735	3,133	X			28-52
			7,635	300	X		X	28-52
GENESIS ENERGY L P	UNIT LTD PARTN	371927104	2,350	500	X			28-52
GENLYTE GROUP INC	COM	372302109	2,931	89	X			28-52
GENOME THERAPEUTICS CORP	COM	372430108	765	500	X		X	28-52
COLUMN TOTAL			1,169,987,638					

ITEM 1: NAME OF ISSUER	ITEM 2: TITLE OF CLASS	ITEM 3: CUSIP NUMBER	ITEM 4: FAIR MARKET VALUE	ITEM 5: SHARES OR PRINCIPAL AMOUNT	ITEM 6: INVESTMENT DISCRETION (A)SOLE	(B)SHARED	(C)OTH	ITE MANA INS
GENTA INC	COM NEW	37245M207	21,411	3,000	X			28-52
			25,693	3,600	X		X	28-52
GENUINE PARTS CO	COM	372460105	1,478,728	48,467	X			28-52
			3,272,320	107,254	X		X	28-52
			109,378	3,585	X		X	28-15
			183,060	6,000	X			28-45
			18,306	600	X		X	28-45
GENTIVA HEALTH SERVICES INC	COM	37247A102	1,317	157	X		X	28-52
GENZYME CORP	COM GENL DIV	372917104	316,022	8,670	X			28-52
			174,960	4,800	X		X	28-52

			28,067	770	X		X 28-15
GENZYME CORP	COM-MOLECULAR	372917500	1,502	1,029	X		28-52
GENZYME CORP	COM BIOSURGERY	372917708	8,568	7,255	X		28-52
			6	5	X		X 28-52
GEORGIA GULF CORP	COM PAR $0.01	373200203	4,026	200	X		28-52
			40,260	2,000	X		X 28-52
GEORGIA PAC CORP	COM	373298108	317,546	22,845	X		28-52
			1,076,110	77,418	X		X 28-52
			102,916	7,404	X		X 28-15
GERBER SCIENTIFIC INC	COM	373730100	22,208	3,375	X		X 28-52
GERMAN AMERN BANCORP	COM	373865104	51,597	2,940	X		28-52
GERON CORP	COM	374163103	2,645	500	X		28-52
			2,116	400	X		X 28-52
GETTY IMAGES INC	COM	374276103	27,460	1,000	X		28-52
GEVITY HR INC	COM	374393106	34,750	5,000	X		28-52
GILEAD SCIENCES INC	COM	375558103	2,645	63	X		28-52
			60,214	1,434	X		X 28-52
COLUMN TOTAL			7,383,831				

ITEM 1: NAME OF ISSUER	ITEM 2: TITLE OF CLASS	ITEM 3: CUSIP NUMBER	ITEM 4: FAIR MARKET VALUE	ITEM 5: SHARES OR PRINCIPAL AMOUNT	ITEM 6: INVESTMENT DISCRETION (A) SOLE	(B) SHARED	(C) OTH	ITE MANA INS
GILLETTE CO	COM	375766102	37,340,960	1,206,883	X			28-52
			10,029,572	324,162	X			X 28-52
			496,185	16,037	X			28-15
			222,242	7,183	X			28-45
			131,804	4,260	X			X 28-45
GLADSTONE CAPITAL CORP	COM	376535100	12,944	800	X			X 28-52
GLAMIS GOLD LTD	COM	376775102	26,884	2,600	X			28-52
			8,169	790	X			X 28-52
GLATFELTER	COM	377316104	104,877,301	9,838,396	X			28-52
			57,165,508	5,362,618	X			X 28-52
GLAXOSMITHKLINE PLC	SPONSORED ADR	37733W105	17,866,104	507,704	X			28-52
			30,261,007	859,932	X			X 28-52

			9,501	270	X		28-15
			67,635	1,922	X		28-45
			434,632	12,351	X	X	28-45
GLENAYRE TECHNOLOGIES INC	COM	377899109	3,263	3,750	X		28-52
			261	300	X	X	28-52
GLENBOROUGH RLTY TR INC	COM	37803P105	154,600	10,000	X		28-52
GLIMCHER RLTY TR	SH BEN INT	379302102	96,000	5,000	X		28-52
			397,901	20,724	X		28-15
GLOBAL INDS LTD	COM	379336100	109,067	23,405	X	X	28-52
GLOBAL IMAGING SYSTEMS	COM	37934A100	5,550	300	X		28-52
GLOBAL PARTNERS INCOME FD IN	COM	37935R102	7,200	600	X		28-52
GLOBAL PMTS INC	COM	37940X102	70,074	2,296	X		28-52
GLOBECOMM SYSTEMS INC	COM	37956X103	25,125	7,500	X	X	28-52
GLOBESPANVIRATA INC	COM	37957V106	4,590	1,020	X	X	28-52
GOLD BANC CORP INC	COM	379907108	39,912	4,958	X		28-52
			64,400	8,000	X	X	28-52
COLUMN TOTAL			259,928,391				

ITEM 1: NAME OF ISSUER	ITEM 2: TITLE OF CLASS	ITEM 3: CUSIP NUMBER	ITEM 4: FAIR MARKET VALUE	ITEM 5: SHARES OR PRINCIPAL AMOUNT	ITEM 6: INVESTMENT DISCRETION (A)SOLE	(B)SHARED	(C)OTH	ITE MANA INS
GOLD FIELDS LTD NEW	SPONSORED ADR	38059T106	27,080	2,579	X			28-52
			20,633	1,965	X		X	28-52
GOLDCORP INC NEW	COM	380956409	5,942	560	X			28-52
			7,003	660	X		X	28-52
GOLDEN WEST FINL CORP DEL	COM	381317106	193,132	2,685	X			28-52
			604,212	8,400	X		X	28-52
GOLDMAN SACHS GROUP INC	COM	38141G104	1,653,663	24,290	X			28-52
			1,032,637	15,168	X		X	28-52
			52,422	770	X		X	28-15
			6,808	100	X			28-45
GOODRICH CORP	COM	382388106	33,083	2,353	X			28-52
			23,087	1,642	X		X	28-52
			98,420	7,000	X		X	28-15

GOODYEAR TIRE & RUBR CO	COM	382550101	46,313	8,958	X		28-52
			32,633	6,312	X	X	28-52
			357	69	X	X	28-15
GOODYS FAMILY CLOTHING INC	COM	382588101	806	200	X	X	28-15
GORMAN RUPP CO	COM	383082104	19,700	1,000	X		28-52
GRACE W R & CO DEL NEW	COM	38388F108	10,823	7,313	X	X	28-52
GRACE W R & CO	COM	383883105	0	1	X		28-52
GRACO INC	COM	384109104	8,430	300	X		28-52
GRAINGER W W INC	COM	384802104	1,755,983	40,932	X		28-52
			967,395	22,550	X	X	28-52
			188,760	4,400	X	X	28-45
GRANT PRIDECO INC	COM	38821G101	5,849	485	X		28-52
			12,567	1,042	X	X	28-52
			4,100	340	X	X	28-15
GRAY TELEVISION INC	COM	389375106	36,000	4,000	X	X	28-52
GREAT AMERN FINL RES INC	COM	389915109	455	30	X	X	28-52
COLUMN TOTAL			6,848,293				

ITEM 1: NAME OF ISSUER	ITEM 2: TITLE OF CLASS	ITEM 3: CUSIP NUMBER	ITEM 4: FAIR MARKET VALUE	ITEM 5: SHARES OR PRINCIPAL AMOUNT	ITEM 6: INVESTMENT DISCRETION (A) SOLE	(B) SHARED	(C) OTH	ITE MANA INS
GREAT LAKES CHEM CORP	COM	390568103	244,222	11,001	X			28-52
			82,140	3,700	X	X		28-52
GREAT NORTHN IRON ORE PPTYS	CTFS BEN INT	391064102	15,334	220	X			28-52
GREAT PLAINS ENERGY INC	COM	391164100	925,512	38,773	X			28-52
			358,050	15,000	X	X		28-52
			2,387	100	X	X		28-15
GREATER BAY BANCORP	COM	391648102	2,052	143	X			28-52
			842,345	58,700	X			28-15
GREATER CHINA FD INC	COM	39167B102	13,275	1,500	X	X		28-52
GREATER COMMUNITY BANCORP	COM	39167M108	34,500	2,000	X			28-52
GREATER DEL VY HLDGS	COM	391688108	418,489	12,790	X			28-52

GREEN MTN COFFEE ROASTERS IN	COM	393122106	3,676	200	X	X	28-52
GREEN MOUNTAIN PWR CORP	COM	393154109	768	38	X		28-52
GREENPOINT FINL CORP	COM	395384100	483,948	10,800	X	X	28-52
GREY GLOBAL GROUP INC	COM	39787M108	246,796	400	X		28-52
			246,796	400	X	X	28-52
GROUPE DANONE	SPONSORED ADR	399449107	194,525	7,750	X		28-52
GROUPE CGI INC	CL A SUB VTG	39945C109	3,760	800	X		28-52
GRUPO TELEVISA SA DE CV	SP ADR REP ORD	40049J206	125,750	5,000	X	X	28-52
GRUPO TMM S A	SP ADR A SHS	40051D105	3,930	1,000	X	X	28-52
GTECH HLDGS CORP	COM	400518106	3,266	100	X	X	28-52
GUCCI GROUP N V	COM NY REG	401566104	57,186	600	X		28-52
COLUMN TOTAL			4,308,707				

ITEM 1: NAME OF ISSUER	ITEM 2: TITLE OF CLASS	ITEM 3: CUSIP NUMBER	ITEM 4: FAIR MARKET VALUE	ITEM 5: SHARES OR PRINCIPAL AMOUNT	ITEM 6: INVESTMENT DISCRETION (A) SOLE	(B) SHARED	(C) OTH	ITE MANA INS
GUIDANT CORP	COM	401698105	4,646,089	128,345	X			28-52
			1,376,758	38,032	X			28-52
			293,039	8,095	X			28-15
			36,598	1,011	X			28-45
			39,820	1,100	X			28-45
GYMBOREE CORP	COM	403777105	26,245	1,745	X			28-52
H & Q HEALTHCARE FD	SH BEN INT	404052102	52,750	3,720	X			28-52
H & Q LIFE SCIENCES INVS	SH BEN INT	404053100	53,785	4,387	X			28-52
			12,959	1,057	X			28-52
HCA INC	COM	404119109	6,034,052	145,891	X			28-52
			691,291	16,714	X			28-52
			172,968	4,182	X			28-15
			82,720	2,000	X			28-45
HCC INS HLDGS INC	COM	404132102	91,939	3,597	X			28-52
			90,994	3,560	X			28-52
HRPT PPTYS TR	COM SH BEN INT	40426W101	36,593	4,300	X			28-52

HSBC HLDGS PLC	SPON ADR NEW	404280406	511,813	10,012	X		28-52
			76,424	1,495	X	X	28-52
HABERSHAM BANCORP INC	COM	404459109	2,343,469	133,531	X		28-15
HAIN CELESTIAL GROUP INC	COM	405217100	16,621	1,100	X	X	28-52
HALLIBURTON CO	COM	406216101	2,945,360	142,082	X		28-52
			3,267,069	157,601	X	X	28-52
HANCOCK FABRICS INC	COM	409900107	117,038	8,420	X	X	28-15
HANCOCK JOHN INCOME SECS TR	COM	410123103	25,924	1,710	X		28-52
HANCOCK JOHN PATRIOT GLOBL D	COM	41013G103	19,790	1,709	X	X	28-52
HANCOCK JOHN PATRIOT PFD DIV	COM	41013J107	5,004	400	X		28-52
HANCOCK JOHN PATRIOT PREM DI	COM	41013Q101	133,052	14,800	X		28-52
			12,712	1,414	X	X	28-52
COLUMN TOTAL			23,212,876				

ITEM 1: NAME OF ISSUER	ITEM 2: TITLE OF CLASS	ITEM 3: CUSIP NUMBER	ITEM 4: FAIR MARKET VALUE	ITEM 5: SHARES OR PRINCIPAL AMOUNT	ITEM 6: INVESTMENT DISCRETION (A)SOLE	(B)SHARED	(C)OTH	ITE MANA INS
HANCOCK JOHN PATRIOT PREM II	COM SH BEN INT	41013T105	3,063	300	X			28-52
			5,105	500	X		X	28-52
HANCOCK JOHN PFD INCOME FD	SH BEN INT	41013W108	12,400	500	X			28-52
HANCOCK JOHN FINL SVCS INC	COM	41014S106	456,342	16,427	X			28-52
			168,764	6,075	X		X	28-52
HANCOCK JOHN INVS TR	COM	410142103	12,048	600	X			28-52
			28,112	1,400	X		X	28-52
HANDLEMAN CO DEL	COM	410252100	8,820	600	X			28-52
HANGER ORTHOPEDIC GROUP INC	COM NEW	41043F208	190,938	16,705	X		X	28-52
HANOVER COMPRESSOR CO	COM	410768105	26,000	4,000	X			28-52
			9,750	1,500	X		X	28-52
HANSON PLC	SPON ADR NEW	411352404	1,522	62	X			28-52
			5,205	212	X		X	28-52
			982	40	X		X	28-15

HARBOR FLA BANCSHARES INC	COM	411901101	23,594	1,010	X			28-52
			16,352	700	X		X	28-52
HARKEN ENERGY CORP	COM NEW	412552309	185	500	X		X	28-52
HARLAND JOHN H CO	COM	412693103	4,376	180	X		X	28-52
HARLEY DAVIDSON INC	COM	412822108	22,414,429	564,453	X			28-52
			4,963,829	125,002	X		X	28-52
			546,608	13,765	X			28-15
			7,505	189	X		X	28-45
HARLEYSVILLE GROUP INC	COM	412824104	46,756	1,874	X		X	28-52
HARLEYSVILLE NATL CORP PA	COM	412850109	1,320,097	54,258	X			28-52
HARMAN INTL INDS INC	COM	413086109	52,713	900	X			28-52
			187,424	3,200	X		X	28-52
HARMONIC INC	COM	413160102	666	200	X			28-52
COLUMN TOTAL			30,513,585					

ITEM 1: NAME OF ISSUER	ITEM 2: TITLE OF CLASS	ITEM 3: CUSIP NUMBER	ITEM 4: FAIR MARKET VALUE	ITEM 5: SHARES OR PRINCIPAL AMOUNT	ITEM 6: INVESTMENT DISCRETION (A) SOLE	(B) SHARED	(C) OTH	ITE MANA INS
HARMONY GOLD MNG LTD	SPONSORED ADR	413216300	11,924	975	X		X	28-52
HARRAHS ENTMT INC	COM	413619107	24,098	675	X			28-52
			286,493	8,025	X		X	28-52
HARRIS CORP DEL	COM	413875105	144,626	5,208	X			28-52
			74,979	2,700	X		X	28-52
HARRODSBURG 1ST FINL BANCORP	COM	415781103	53,939	3,584	X			28-52
HARSCO CORP	COM	415864107	822,407	26,973	X			28-52
			381,125	12,500	X		X	28-52
HARTE-HANKS INC	COM	416196103	57,300	3,000	X			28-52
HARTFORD FINL SVCS GROUP INC	COM	416515104	514,916	14,591	X			28-52
			675,239	19,134	X		X	28-52
			1,129	32	X		X	28-15
			40,160	1,138	X		X	28-45
HARTFORD INCOME SHS FD INC	COM	416537108	2,205	300	X			28-52
HARTMARX CORP	COM	417119104	1,030	500	X			28-52

HASBRO INC	COM	418056107	20,488	1,475	X		28-52
			313,220	22,550	X	X	28-52
HAVAS	SPONSORED ADR	419313101	722	280	X		28-52
HAWAIIAN ELEC INDUSTRIES	COM	419870100	42,390	1,040	X		28-52
			75,406	1,850	X	X	28-52
HEALTH CARE PPTY INVS INC	COM	421915109	293,180	8,791	X		28-52
			1,067,200	32,000	X	X	28-52
			103,385	3,100	X	X	28-15
HEALTHSOUTH CORP	COM	421924101	574	8,200	X		28-52
			35	500	X	X	28-52
HEALTH MGMT ASSOC INC NEW	CL A	421933102	68,723	3,617	X		28-52
			65,550	3,450	X	X	28-52
			41,800	2,200	X	X	28-15
COLUMN TOTAL			5,184,243				

ITEM 1: NAME OF ISSUER	ITEM 2: TITLE OF CLASS	ITEM 3: CUSIP NUMBER	ITEM 4: FAIR MARKET VALUE	ITEM 5: SHARES OR PRINCIPAL AMOUNT	ITEM 6: INVESTMENT DISCRETION (A)SOLE	(B)SHARED	(C)OTH	ITE MANA INS
HEALTHCARE RLTY TR	COM	421946104	141,636	5,800	X			28-52
			409,279	16,760	X		X	28-52
			2,076	85	X		X	28-15
HEADWATERS INC	COM	42210P102	88,515	6,300	X		X	28-52
			2,810	200	X		X	28-15
HEALTH CARE REIT INC	COM	42217K106	78,600	3,000	X			28-52
			5,240	200	X		X	28-52
			88,818	3,390	X		X	28-15
HEALTH NET INC	COM	42222G108	26,770	1,000	X			28-52
			198,098	7,400	X		X	28-52
HECLA MNG CO	COM	422704106	2,961	900	X			28-52
HECLA MNG CO	PFD CV SER B	422704205	6,300	200	X			28-52
HEINZ H J CO	COM	423074103	24,674,321	845,011	X			28-52
			28,156,363	964,259	X		X	28-52
			5,198	178	X			28-15
			1,592,802	54,548	X			28-45
			1,092,284	37,407	X		X	28-45

HELMERICH & PAYNE INC	COM	423452101	38,430	1,500	X		28-52
HENLEY LTD PARTNERSHIP	UNIT LTD PTNR	42551C108	3,252	110	X		28-52
HERCULES INC	COM	427056106	12,180	1,400	X		28-52
			293,799	33,770	X	X	28-52
			69,896	8,034	X		28-45
			81,293	9,344	X	X	28-45
HERITAGE PPTY INVT TR INC	COM	42725M107	12,525	500	X		28-52
			338,175	13,500	X	X	28-52
HERSHEY FOODS CORP	COM	427866108	5,473,727	87,356	X		28-52
			5,618,409	89,665	X	X	28-52
			16,041	256	X	X	28-15
HEWITT ASSOCS INC	COM	42822Q100	43,806	1,490	X	X	28-52
COLUMN TOTAL			68,573,604				

ITEM 1: NAME OF ISSUER	ITEM 2: TITLE OF CLASS	ITEM 3: CUSIP NUMBER	ITEM 4: FAIR MARKET VALUE	ITEM 5: SHARES OR PRINCIPAL AMOUNT	ITEM 6: INVESTMENT DISCRETION (A)SOLE	(B)SHARED	(C)OTH	ITE MANA INS
HEWLETT PACKARD CO	COM	428236103	22,839,249	1,468,762	X			28-52
			20,134,793	1,294,842	X		X	28-52
			42,467	2,731	X		X	28-15
			1,458,668	93,805	X			28-45
			3,408,762	219,213	X		X	28-45
HI-TECH PHARMACAL INC	COM	42840B101	32,325	1,500	X			28-52
HIBERNIA CORP	CL A	428656102	161,120	9,500	X			28-52
			61,056	3,600	X		X	28-52
HIGH INCOME OPPORTUNITY FD I	COM	42967Q105	5,560	800	X			28-52
HIGHWOODS PPTYS INC	COM	431284108	69,782	3,414	X			28-52
			94,024	4,600	X		X	28-52
HILB ROGAL & HAMILTON CO	COM	431294107	2,358,151	75,485	X		X	28-52
HILLENBRAND INDS INC	COM	431573104	3,520,373	69,054	X			28-52
			258,469	5,070	X		X	28-52
HILTON HOTELS CORP	NOTE 5.000% 5	432848AL3	33,556,250	350,000	X		X	28-52
HILTON HOTELS CORP	COM	432848109	172,757	14,880	X			28-52
			121,580	10,472	X		X	28-52

HINES HORTICULTURE INC	COM	433245107	71,040	32,000	X		X	28-52
HITACHI LIMITED	ADR 10 COM	433578507	5,273	150	X			28-52
			82,251	2,340	X		X	28-52
HOME FED BANCORP	COM	436926109	25,120	1,000	X			28-52
HOME DEPOT INC	COM	437076102	72,019,512	2,956,466	X			28-52
			31,456,092	1,291,301	X		X	28-52
			430,563	17,675	X			28-15
			1,295,124	53,166	X			28-45
			179,899	7,385	X		X	28-45
HOME PPTYS N Y INC	COM	437306103	48,638	1,465	X			28-52
			469,780	14,150	X		X	28-52
HOMESTORE INC	COM	437852106	42	75	X			28-52
COLUMN TOTAL			194,378,720					

ITEM 1: NAME OF ISSUER	ITEM 2: TITLE OF CLASS	ITEM 3: CUSIP NUMBER	ITEM 4: FAIR MARKET VALUE	ITEM 5: SHARES OR PRINCIPAL AMOUNT	ITEM 6: INVESTMENT DISCRETION (A) SOLE	(B) SHARED	(C) OTH	ITE MANA INS
HON INDS INC	COM	438092108	1,425	50	X		X	28-52
HONDA MOTOR LTD	AMERN SHS	438128308	16,600	1,000	X			28-52
			48,970	2,950	X		X	28-52
HONEYWELL INTL INC	COM	438516106	8,029,779	375,926	X			28-52
			4,190,939	196,205	X		X	28-52
			225,732	10,568	X		X	28-15
			55,536	2,600	X			28-45
			281,867	13,196	X		X	28-45
HOOPER HOLMES INC	COM	439104100	5,000	1,000	X			28-52
			128,100	25,620	X		X	28-52
HOPFED BANCORP INC	COM	439734104	29,526	1,900	X			28-52
HORIZON ORGANIC HOLDING	COM	44043T103	13,020	1,000	X		X	28-52
HORMEL FOODS CORP	COM	440452100	8,468	400	X			28-52
			10,585	500	X		X	28-52
			57,159	2,700	X		X	28-15
HOSPITALITY PPTYS TR	COM SH BEN INT	44106M102	121,436	3,975	X		X	28-52
HOST MARRIOTT CORP NEW	COM	44107P104	34,690	5,013	X			28-52
			276,890	40,013	X		X	28-52

HOT TOPIC INC	COM	441339108	12,587	540	X		X 28-52
HOTELS COM	COM	44147T108	72,383	1,255	X		X 28-52
HOUSEHOLD INTL INC	COM	441815107	0	83,246	X		28-52
			0	28,193	X		X 28-52
			0	7,666	X		28-45
HOUSTON EXPL CO	COM	442120101	2,052	76	X		28-52
HOVNANIAN ENTERPRISES INC	CL A	442487203	3,490	101	X		28-52
HUANENG PWR INTL INC	SPON ADR N	443304100	37,700	1,000	X		X 28-52
HUBBELL INC	CL A	443510102	131,368	4,337	X		28-52
			2,120	70	X		X 28-52
COLUMN TOTAL			13,797,422				

ITEM 1: NAME OF ISSUER	ITEM 2: TITLE OF CLASS	ITEM 3: CUSIP NUMBER	ITEM 4: FAIR MARKET VALUE	ITEM 5: SHARES OR PRINCIPAL AMOUNT	ITEM 6: INVESTMENT DISCRETION (A)SOLE	(B)SHARED	(C)OTH	ITE MANA INS
HUBBELL INC	CL B	443510201	638,802	20,409	X			28-52
			526,842	16,832	X		X	28-52
			147,110	4,700	X		X	28-15
HUDSON CITY BANCORP	COM	443683107	20,240	1,000	X		X	28-52
HUDSON RIV BANCORP INC	COM	444128102	248,184	10,800	X		X	28-52
HUDSON UNITED BANCORP	COM	444165104	168,199	5,461	X			28-52
			379,210	12,312	X		X	28-52
HUFFY CORP	COM	444356109	2,460	500	X			28-52
HUMANA INC	COM	444859102	343,104	35,740	X			28-52
			4,608	480	X		X	28-52
			5,760	600	X		X	28-15
HUMAN GENOME SCIENCES INC	COM	444903108	54,720	6,400	X			28-52
			1,710	200	X		X	28-52
HUNTINGTON BANCSHARES INC	COM	446150104	2,388,945	128,507	X			28-52
			253,605	13,642	X		X	28-52
			24,371	1,311	X			28-45
			340,773	18,331	X		X	28-45
HURRICANE HYDROCARBONS LTD	CL A	44779E106	30,360	3,000	X		X	28-52

HUTTIG BLDG PRODS INC	COM	448451104	1,238	607	X			28-52
HYDRIL CO	COM	448774109	137,445	5,500	X		X	28-52
ICN PHARMACEUTICALS INC NEW	COM	448924100	4,767	535	X			28-52
ICT GROUP INC	COM	44929Y101	14,490	1,500	X			28-52
ICOS CORP	COM	449295104	5,613	300	X			28-52
			67,356	3,600	X		X	28-52
ICU MED INC	COM	44930G107	1,403	51	X			28-52
ID BIOMEDICAL CORP	COM	44936D108	180,900	26,800	X			28-52
COLUMN TOTAL			5,992,215					

ITEM 1: NAME OF ISSUER	ITEM 2: TITLE OF CLASS	ITEM 3: CUSIP NUMBER	ITEM 4: FAIR MARKET VALUE	ITEM 5: SHARES OR PRINCIPAL AMOUNT	ITEM 6: INVESTMENT DISCRETION (A) SOLE	(B) SHARED	(C) OTH	ITE MANA INS
IDEC PHARMACEUTICALS CORP	COM	449370105	30,285	885	X			28-52
			87,261	2,550	X		X	28-52
			4,620	135	X		X	28-15
IDX SYS CORP	COM	449491109	172,491	11,000	X		X	28-52
IFC CAP TR III	PFD CV TR SECS	449498203	60,400	2,000	X		X	28-52
IGEN INC	COM	449536101	7,078	200	X		X	28-52
IMC GLOBAL INC	COM	449669100	866	90	X			28-52
			175,584	18,252	X		X	28-52
			8,735	908	X		X	28-45
ING PRIME RATE TR	SH BEN INT	44977W106	38,949	5,822	X			28-52
			22,291	3,332	X		X	28-52
			6,690	1,000	X			28-45
IMS HEALTH INC	COM	449934108	1,158,699	74,228	X			28-52
			664,658	42,579	X		X	28-52
			18,732	1,200	X			28-45
			116,326	7,452	X		X	28-45
ISTAR FINL INC	COM	45031U101	633,077	21,703	X		X	28-52
ITLA CAP CORP	COM	450565106	11,564	350	X			28-52
ITT EDUCATIONAL SERVICES INC	COM	45068B109	317,912	11,354	X		X	28-52

ITXC CORP	COM	45069F109	701	500	X		28-52
ITT INDS INC IND	COM	450911102	19,692,694	368,708	X		28-52
			4,068,133	76,168	X	X	28-52
			41,500	777	X	X	28-15
			298,936	5,597	X		28-45
			132,136	2,474	X	X	28-45
IDACORP INC	COM	451107106	43,662	1,915	X		28-52
			14,296	627	X	X	28-52
IDEXX LABS INC	COM	45168D104	19,933	570	X	X	28-52
COLUMN TOTAL			27,848,209				

ITEM 1: NAME OF ISSUER	ITEM 2: TITLE OF CLASS	ITEM 3: CUSIP NUMBER	ITEM 4: FAIR MARKET VALUE	ITEM 5: SHARES OR PRINCIPAL AMOUNT	ITEM 6: INVESTMENT DISCRETION (A)SOLE	(B)SHARED	(C)OTH	ITE MANA INS
IGATE CORP	COM	45169U105	1,496,131	521,300	X			28-52
			34,641	12,070	X	X		28-52
IKON OFFICE SOLUTIONS INC	COM	451713101	9,138	1,287	X			28-52
			221,520	31,200	X	X		28-52
IDENTIX INC	COM	451906101	3,420	760	X			28-52
ILEX ONCOLOGY INC	COM	451923106	1,945	210	X			28-52
ILLINOIS TOOL WKS INC	COM	452308109	35,875,061	616,940	X			28-52
			16,499,946	283,748	X	X		28-52
			164,274	2,825	X			28-15
			1,319,307	22,688	X			28-45
			812,763	13,977	X	X		28-45
IMATION CORP	COM	45245A107	72,802	1,956	X			28-52
			116,126	3,120	X	X		28-52
			25,421	683	X	X		28-45
IMAX CORP	COM	45245E109	48,900	10,000	X			28-52
IMCLONE SYS INC	COM	45245W109	662	40	X			28-52
			41,350	2,500	X	X		28-52
IMAGISTICS INTERNATIONAL INC	COM	45247T104	141,810	7,616	X			28-52
			741,635	39,830	X	X		28-52
			9,831	528	X			28-45
			11,619	624	X	X		28-45

IMMUNOGEN INC	COM	45253H101	4,660	2,000	X	X	28-52
IMPAC MTG HLDGS INC	COM	45254P102	5,521	425	X	X	28-52
IMPERIAL CHEM INDS PLC	ADR NEW	452704505	960	160	X		28-52
			6,000	1,000	X	X	28-52
			6,486	1,081	X	X	28-45
IMMUNOMEDICS INC	COM	452907108	41,230	15,500	X		28-52
IMPERIAL OIL LTD	COM NEW	453038408	11,256	350	X		28-52
			341,861	10,630	X	X	28-52
COLUMN TOTAL			58,066,276				

ITEM 1: NAME OF ISSUER	ITEM 2: TITLE OF CLASS	ITEM 3: CUSIP NUMBER	ITEM 4: FAIR MARKET VALUE	ITEM 5: SHARES OR PRINCIPAL AMOUNT	ITEM 6: INVESTMENT DISCRETION (A) SOLE	(B) SHARED	(C) OTH	ITE MANA INS
IMPERIAL TOBACCO GROUP PLC	SPONSORED ADR	453142101	12,736	400	X			28-52
			13,532	425	X		X	28-52
INCO LTD	COM	453258402	1,862	100	X		X	28-52
INCYTE GENOMICS INC	COM	45337C102	816	273	X			28-52
INDEPENDENCE CMNTY BK CORP	COM	453414104	15,870	600	X			28-52
INDEPENDENT BANK CORP MASS	COM	453836108	10,005	500	X			28-52
			32,016	1,600	X		X	28-52
INDYMAC BANCORP INC	COM	456607100	7,780	400	X			28-52
			77,800	4,000	X		X	28-52
INFORTE CORP	COM	45677R107	591	100	X			28-52
INFOSPACE INC	COM NEW	45678T201	5,415	500	X		X	28-52
ING GROUP N V	SPONSORED ADR	456837103	14,704	1,260	X			28-52
			62,551	5,360	X		X	28-52
			4,668	400	X		X	28-15
			21,356	1,830	X			28-45
INGRAM MICRO INC	CL A	457153104	11,030	1,000	X		X	28-15
INKINE PHARMACEUTICALS INC	COM	457214104	1,800	1,000	X			28-52
			5,760	3,200	X		X	28-52
INNKEEPERS USA TR	COM	4576J0104	6,500	1,000	X		X	28-52
			780	120	X		X	28-15

INNOVEX INC	COM	457647105	1,947	300	X			28-52
INSIGNIA SOLUTIONS PLC	SPONSORED ADR	45766J107	220	1,000	X		X	28-52
INSITE VISION INC	COM	457660108	6,400	10,000	X		X	28-52
INSITUFORM EAST INC	COM	457662104	451,000	1,127,500	X			28-45
INSITUFORM TECHNOLOGIES INC	CL A	457667103	1,560	116	X			28-52
INSMED INC	COM NEW	457669208	2,116	3,358	X		X	28-52
COLUMN TOTAL			770,815					

ITEM 1: NAME OF ISSUER	ITEM 2: TITLE OF CLASS	ITEM 3: CUSIP NUMBER	ITEM 4: FAIR MARKET VALUE	ITEM 5: SHARES OR PRINCIPAL AMOUNT	ITEM 6: INVESTMENT DISCRETION (A) SOLE	(B) SHARED	(C) OTH	ITE MANA INS
INNOVATIVE SOLUTIONS & SUPPO	COM	45769N105	1,710	300	X			28-52
			17,439	3,059	X		X	28-52
INNOVATIVE COS INC	COM	45771Y107	47	58	X			28-52
INSURED MUN INCOME FD	COM	45809F104	6,682	478	X			28-52
			56,283	4,026	X		X	28-52
INTEGRATED CIRCUIT SYS INC	COM	45811K208	4,853,639	223,670	X		X	28-52
INTEGRATED DEVICE TECHNOLOGY	COM	458118106	46,846	5,900	X		X	28-52
INTEGRA BK CORP	COM	45814P105	25,794	1,504	X			28-52
INTELIDATA TECHNOLOGIES CORP	COM	45814T107	45,540	33,000	X			28-52
INTEL CORP	COM	458140100	120,865,797	7,424,189	X			28-52
			108,019,998	6,635,135	X		X	28-52
			742,938	45,635	X			28-15
			3,145,459	193,210	X			28-45
			2,115,065	129,918	X		X	28-45
INTEGRITY MEDIA INC	CL A	45817Y103	3,672	800	X		X	28-52
INTER TEL INC	COM	458372109	152,907	10,187	X			28-52
INTERACTIVE DATA CORP	COM	45840J107	2,802	200	X			28-52
			7,005	500	X		X	28-52
INTERDIGITAL COMMUNICATIONS	COM	45866A105	17,201	760	X			28-52
			4,527	200	X		X	28-52

				221,803	9,800	X		28-15
INTERLOTT TECHNOLOGIES INC	COM	458764107	8,800	1,000	X			28-52
			8,800	1,000	X		X	28-52
INTERNATIONAL BUSINESS MACHS	COM	459200101	169,118,138	2,156,294	X			28-52
			219,267,143	2,795,705	X		X	28-52
			1,566,326	19,971	X			28-15
			5,794,565	73,882	X			28-45
			7,389,988	94,224	X		X	28-45
COLUMN TOTAL			643,506,914					

ITEM 1: NAME OF ISSUER	ITEM 2: TITLE OF CLASS	ITEM 3: CUSIP NUMBER	ITEM 4: FAIR MARKET VALUE	ITEM 5: SHARES OR PRINCIPAL AMOUNT	ITEM 6: INVESTMENT DISCRETION (A) SOLE	(B) SHARED	(C) OTH	ITE MANA INS
INTERNATIONAL FLAVORS&FRAGRA	COM	459506101	204,168	6,567	X			28-52
			343,669	11,054	X		X	28-52
			9,420	303	X		X	28-15
INTERNATIONAL GAME TECHNOLOG	COM	459902102	200,655	2,450	X			28-52
			90,090	1,100	X		X	28-52
			57,330	700	X			28-45
INTERNATIONAL MULTIFOODS COR	COM	460043102	1,932	100	X			28-52
INTL PAPER CO	COM	460146103	34,461,196	1,019,562	X			28-52
			9,886,500	292,500	X		X	28-52
			135,876	4,020	X		X	28-15
			852,842	25,232	X			28-45
			245,963	7,277	X		X	28-45
INTERNATIONAL RECTIFIER CORP	COM	460254105	119,790	6,090	X			28-52
			9,835	500	X		X	28-52
INTERNATIONAL SPEEDWAY CORP	CL A	460335201	143,495	3,582	X		X	28-52
INTERNET CAP GROUP INC	COM	46059C106	27,584	95,117	X			28-52
			647	2,230	X		X	28-52
INTERNET HOLDRS TR	DEPOSIT RCPT	46059W102	26,100	900	X			28-52
			43,500	1,500	X		X	28-52
INTERNET SEC SYS INC	COM	46060X107	2,982	300	X			28-52
INTERPORE INTL	COM	46062W107	24,000	3,000	X		X	28-52
INTERSIL CORP	CL A	46069S109	36,955	2,375	X		X	28-52

INTERPUBLIC GROUP COS INC	COM	460690100	1,999,537	215,004	X			28-52
			12,059,673	1,296,739	X		X	28-52
			41,850	4,500	X			28-45
INTERVEST BANCSHARES CORP	CL A	460927106	2,932,344	263,700	X			28-15
INTERTAN INC	COM	461120107	35,250	7,500	X			28-52
INTERWOVEN INC	COM	46114T102	1,820	1,000	X			28-52
COLUMN TOTAL			63,995,003					

ITEM 1: NAME OF ISSUER	ITEM 2: TITLE OF CLASS	ITEM 3: CUSIP NUMBER	ITEM 4: FAIR MARKET VALUE	ITEM 5: SHARES OR PRINCIPAL AMOUNT	ITEM 6: INVESTMENT DISCRETION (A) SOLE	(B) SHARED	(C) OTH	ITE MANA INS
INTEST CORP	COM	461147100	9,175	2,950	X			28-52
INTRABIOTICS PHARMACEUTICALS	COM	46116T100	4,200	20,000	X		X	28-52
INTRAWARE INC.	COM	46118M103	7,205	6,928	X			
INTUITIVE SURGICAL INC	COM	46120E107	48,450	7,500	X			28-52
			5,814	900	X		X	28-15
INTUIT	COM	461202103	141,918	3,815	X			28-52
			525,636	14,130	X		X	28-52
			81,840	2,200	X		X	28-15
INVESTMENT GRADE MUN INCOME	COM	461368102	6,963	473	X			28-52
			4,902	333	X		X	28-15
INVESTMENT TECHNOLOGY GRP NE	COM	46145F105	6,985	500	X			28-52
INVITROGEN CORP	COM	46185R100	9,189	300	X		X	28-15
INVISION TECHNOLOGIES INC	COM	461851107	2,247	100	X		X	28-15
INVESTORS FINL SERVICES CORP	COM	461915100	112,040	4,605	X		X	28-52
IONICS INC	COM	462218108	24,825	1,500	X			28-52
IRON MTN INC PA	COM	462846106	208,463	5,450	X			28-52
			17,213	450	X		X	28-52
IRWIN FINL CORP	COM	464119106	151,048	7,750	X			28-52
			228,618	11,730	X		X	28-52
ISCO INTL INC	COM	46426P103	420	1,000	X		X	28-52

ISHARES INC	MSCI PAC J IDX	464286665	5,149	100	X			28-45
ISHARES INC	MSCI SINGAPORE	464286673	16,040	4,000	X			28-52
ISHARES INC	MSCI MALAYSIA	464286830	6,986	1,400	X		X	28-15
ISHARES INC	MSCI JAPAN	464286848	20,963	3,245	X			28-52
			68,715	10,637	X		X	28-52
			3,230	500	X			28-45
COLUMN TOTAL			1,718,234					

ITEM 1: NAME OF ISSUER	ITEM 2: TITLE OF CLASS	ITEM 3: CUSIP NUMBER	ITEM 4: FAIR MARKET VALUE	ITEM 5: SHARES OR PRINCIPAL AMOUNT	ITEM 6: INVESTMENT DISCRETION (A) SOLE	(B) SHARED	(C) OTH	ITE MANA INS
ISHARES INC	MSCI HONG KONG	464286871	6,693	980	X			28-52
			5,553	813	X		X	28-52
ISHARES TR	S&P 100 IDX FD	464287101	2,811,166	64,923	X			28-52
			1,985,738	45,860	X		X	28-52
ISHARES TR	S&P 500 INDEX	464287200	25,100,198	295,958	X			28-52
			8,993,507	106,043	X		X	28-52
			2,885,321	34,021	X		X	28-15
			2,355,089	27,769	X			28-45
			1,102,530	13,000	X		X	28-45
ISHARES TR	GS CORP BD FD	464287242	11,020	100	X			28-52
ISHARES TR	S&P GBL INF	464287291	27,629	815	X		X	28-52
ISHARES TR	S&P500/BAR GRW	464287309	1,377,994	31,120	X			28-52
			348,749	7,876	X		X	28-52
			124,250	2,806	X			28-45
ISHARES TR	S&P500/BAR VAL	464287408	519,354	12,900	X			28-52
			394,951	9,810	X		X	28-52
			376,028	9,340	X			28-45
			265,716	6,600	X		X	28-45
ISHARES TR	1-3 YR TRS BD	464287457	164,980	2,000	X		X	28-15
ISHARES TR	MSCI EAFE IDX	464287465	5,824,221	64,285	X			28-52
			2,957,818	32,647	X		X	28-52
			924,392	10,203	X			28-45
ISHARES TR	RUSSELL MCP VL	464287473	43,989	667	X			28-52
			24,467	371	X		X	28-52
			396,887	6,018	X			28-45

				169,030	2,563	X	X	28-45
ISHARES TR	RUSSELL MCP GR	464287481	146,068	2,802	X			28-52
			33,989	652	X	X		28-52
ISHARES TR	RUSSELL MIDCAP	464287499	2,214,831	46,687	X			28-52
			1,165,553	24,569	X	X		28-52
COLUMN TOTAL			62,757,711					

ITEM 1: NAME OF ISSUER	ITEM 2: TITLE OF CLASS	ITEM 3: CUSIP NUMBER	ITEM 4: FAIR MARKET VALUE	ITEM 5: SHARES OR PRINCIPAL AMOUNT	ITEM 6: INVESTMENT DISCRETION (A) SOLE	(B) SHARED	(C) OTH	ITE MANA INS
ISHARES TR	S&P MIDCAP 400	464287507	5,417,765	66,022	X			28-52
			1,987,904	24,225	X		X	28-52
			143,605	1,750	X			28-45
ISHARES TR	GLDM SACHS TEC	464287549	44,327	1,486	X		X	28-52
ISHARES TR	NASDQ BIO INDX	464287556	49,664	970	X			28-52
			120,320	2,350	X		X	28-52
ISHARES TR	COHEN&ST RLTY	464287564	1,869,051	22,810	X			28-52
			643,639	7,855	X		X	28-52
ISHARES TR	RUSSELL1000VAL	464287598	4,103,296	94,546	X			28-52
			728,860	16,794	X		X	28-52
			159,538	3,676	X			28-45
			27,950	644	X		X	28-45
ISHARES TR	S&P MIDCP GROW	464287606	2,649,352	29,768	X			28-52
			835,354	9,386	X		X	28-52
			216,982	2,438	X			28-45
			307,050	3,450	X		X	28-45
ISHARES TR	RUSSELL1000GRW	464287614	3,105,650	86,629	X			28-52
			331,541	9,248	X		X	28-52
			26,888	750	X			28-45
			37,607	1,049	X		X	28-45
ISHARES TR	RUSSELL 1000	464287622	21,733,419	481,894	X			28-52
			8,884,024	196,985	X		X	28-52
ISHARES TR	RUSL 2000 VALU	464287630	1,958,138	18,473	X			28-52
			2,403,020	22,670	X		X	28-52
			123,490	1,165	X			28-45
ISHARES TR	RUSL 2000 GROW	464287648	918,497	24,013	X			28-52
			384,833	10,061	X		X	28-52

				100,980	2,640	X		28-45
				195,075	5,100	X	X	28-45
ISHARES TR	RUSSELL 2000	464287655	16,125,480	223,965	X			28-52
			3,908,952	54,291	X		X	28-52
			380,376	5,283	X			28-45
			190,152	2,641	X		X	28-45
COLUMN TOTAL			80,112,779					

ITEM 1: NAME OF ISSUER	ITEM 2: TITLE OF CLASS	ITEM 3: CUSIP NUMBER	ITEM 4: FAIR MARKET VALUE	ITEM 5: SHARES OR PRINCIPAL AMOUNT	ITEM 6: INVESTMENT DISCRETION (A) SOLE	(B) SHARED	(C) OTH	ITE MANA INS
ISHARES TR	RUSL 3000 VALU	464287663	42,872	760	X		X	28-52
			67,692	1,200	X			28-45
ISHARES TR	RUSSELL 3000	464287689	86,890	1,837	X			28-52
			721,656	15,257	X		X	28-52
			22,941	485	X			28-45
ISHARES TR	DJ US UTILS	464287697	157,769	3,450	X			28-52
			489,082	10,695	X		X	28-52
			110,529	2,417	X			28-45
ISHARES TR	S&P MIDCP VALU	464287705	12,222,559	162,232	X			28-52
			638,205	8,471	X		X	28-52
			140,810	1,869	X			28-45
			455,807	6,050	X		X	28-45
ISHARES TR	DJ US TELECOMM	464287713	128,979	7,650	X			28-52
			208,592	12,372	X		X	28-52
			4,215	250	X		X	28-15
ISHARES TR	DJ US TECH SEC	464287721	236,007	7,264	X			28-52
			1,446,195	44,512	X		X	28-52
ISHARES TR	DJ US REAL EST	464287739	71,361	931	X			28-52
			101,255	1,321	X		X	28-52
			30,660	400	X			28-45
ISHARES TR	DJ US HEALTHCR	464287762	1,054,054	21,485	X			28-52
			234,262	4,775	X		X	28-52
ISHARES TR	DJ US FINL SEC	464287788	15,898	245	X			28-52
			51,912	800	X		X	28-52
ISHARES TR	DJ US ENERGY	464287796	209,841	5,295	X		X	28-52
			205,838	5,194	X			28-45

ISHARES TR	S&P SMLCAP 600	464287804	3,393,542	37,096	X			28-52
			1,994,904	21,807	X		X	28-52
			194,944	2,131	X			28-45
			9,148	100	X		X	28-45
ISHARES TR	DJ US BAS MATL	464287838	20,638	650	X			28-52
COLUMN TOTAL			24,769,057					

ITEM 1: NAME OF ISSUER	ITEM 2: TITLE OF CLASS	ITEM 3: CUSIP NUMBER	ITEM 4: FAIR MARKET VALUE	ITEM 5: SHARES OR PRINCIPAL AMOUNT	ITEM 6: INVESTMENT DISCRETION (A) SOLE	(B) SHARED	(C) OTH	ITE MANA INS
ISHARES TR	S&P EURO PLUS	464287861	180,306	4,200	X		X	28-52
			326,998	7,617	X			28-45
			2,677,888	62,378	X		X	28-45
ISHARES TR	S&P SMLCP VALU	464287879	1,382,972	20,728	X			28-52
			267,681	4,012	X		X	28-52
			6,672	100	X		X	28-15
			602,148	9,025	X			28-45
			1,496,530	22,430	X		X	28-45
ISHARES TR	S&P SMLCP GROW	464287887	1,296,879	20,770	X			28-52
			570,202	9,132	X		X	28-52
			548,535	8,785	X			28-45
			867,916	13,900	X		X	28-45
ISIS PHARMACEUTICALS INC	COM	464330109	15,036	4,200	X		X	28-52
I2 TECHNOLOGIES INC	COM	465754109	237	300	X			28-52
			79	100	X		X	28-15
IVAX CORP	COM	465823102	212,219	17,324	X			28-52
			25,725	2,100	X		X	28-52
			858	70	X		X	28-15
JDS UNIPHASE CORP	COM	46612J101	243,025	85,272	X			28-52
			250,971	88,060	X		X	28-52
			58,787	20,627	X		X	28-15
			3,420	1,200	X			28-45
JLG INDS INC	COM	466210101	9,440	2,000	X		X	28-52
			80,240	17,000	X		X	28-15
J P MORGAN CHASE & CO	COM	46625H100	22,108,603	932,459	X			28-52
			26,055,132	1,098,909	X		X	28-52
			290,495	12,252	X		X	28-15
			304,508	12,843	X			28-45
			517,826	21,840	X		X	28-45

JABIL CIRCUIT INC	COM	466313103	68,250	3,900	X			28-52
			117,250	6,700	X		X	28-52
JACOBS ENGR GROUP INC DEL	COM	469814107	129,391	3,080	X		X	28-52
COLUMN TOTAL			60,716,219					

ITEM 1: NAME OF ISSUER	ITEM 2: TITLE OF CLASS	ITEM 3: CUSIP NUMBER	ITEM 4: FAIR MARKET VALUE	ITEM 5: SHARES OR PRINCIPAL AMOUNT	ITEM 6: INVESTMENT DISCRETION (A) SOLE	(B) SHARED	(C) OTH	ITE MANA INS
JAKKS PAC INC	COM	47012E106	7,252	700	X			28-15
JANUS CAP GROUP INC	COM	47102X105	159,460	14,000	X			28-52
			27,336	2,400	X		X	28-52
JAPAN EQUITY FD INC	COM	471057109	75,960	18,000	X		X	28-52
JAPAN SMALLER CAPTLZTN FD IN	COM	47109U104	13,668	2,201	X			28-52
JEFFERSON PILOT CORP	COM	475070108	9,069,582	235,696	X			28-52
			827,820	21,513	X		X	28-52
			174,045	4,523	X		X	28-15
			259,740	6,750	X			28-45
JETBLUE AWYS CORP	COM	477143101	20,783	750	X			28-52
			8,313	300	X		X	28-52
JO-ANN STORES INC	CL A	47758P109	245,860	12,293	X		X	28-52
			8,000	400	X		X	28-15
JOHNSON & JOHNSON	COM	478160104	369,280,565	6,381,209	X			28-52
			306,333,051	5,293,469	X		X	28-52
			2,738,119	47,315	X			28-15
			12,708,541	219,605	X			28-45
			13,252,172	228,999	X		X	28-45
JOHNSON CTLS INC	COM	478366107	15,148,001	209,111	X			28-52
			4,666,947	64,425	X		X	28-52
			160,455	2,215	X			28-45
			30,280	418	X		X	28-45
JONES APPAREL GROUP INC	COM	480074103	72,415	2,640	X			28-52
			61,718	2,250	X		X	28-52
			40,459	1,475	X		X	28-15
JOURNAL REGISTER CO	COM	481138105	122,080	8,000	X		X	28-52
JUNIPER NETWORKS INC	COM	48203R104	77,925	9,538	X			28-52

				41,177	5,040	X		28-52
				30,556	3,740	X		28-15
KCS ENERGY INC	COM	482434206	735		250	X		28-52
COLUMN TOTAL			735,663,015					

ITEM 1: NAME OF ISSUER	ITEM 2: TITLE OF CLASS	ITEM 3: CUSIP NUMBER	ITEM 4: FAIR MARKET VALUE	ITEM 5: SHARES OR PRINCIPAL AMOUNT	ITEM 6: INVESTMENT DISCRETION (A)SOLE	(B)SHARED	(C)OTH	ITE MANA INS
KLA-TENCOR CORP	COM	482480100	204,151	5,680	X			28-52
KLM ROYAL DUTCH AIRLS	COM NY REG NEW	482516309	5,041	813	X			28-52
K-SWISS INC	CL A	482686102	6,643	260	X		X	28-15
KADANT INC	COM	48282T104	1,491	91	X		X	28-52
KAMAN CORP	CL A	483548103	146,700	15,000	X		X	28-52
KANA SOFTWARE INC	COM NEW	483600300	332	83	X			28-52
			16	4	X		X	28-52
KANEB PIPE LINE PARTNERS L P	SR PREF UNIT	484169107	150,757	4,100	X			28-52
KANEB SERVICES LLC	COM	484173109	36,890	1,750	X			28-52
KANSAS CITY LIFE INS CO	COM	484836101	17,096	400	X			28-52
KANSAS CITY SOUTHERN	COM NEW	485170302	26,166	2,330	X			28-52
			74,118	6,600	X		X	28-52
			3,257	290	X		X	28-15
KATY INDS INC	COM	486026107	546	200	X		X	28-52
KAYDON CORP	COM	486587108	37,640	2,000	X			28-52
KB HOME	COM	48666K109	18,180	400	X			28-52
			43,178	950	X		X	28-52
KEANE INC	COM	486665102	409	50	X		X	28-52
KEITHLEY INSTRS INC	COM	487584104	5,405	500	X			28-52
			3,243	300	X		X	28-52
KELLOGG CO	COM	487836108	2,812,199	91,752	X			28-52
			1,719,005	56,085	X		X	28-52
			18,390	600	X		X	28-15
			98,080	3,200	X			28-45

				61,300	2,000	X	X	28-45
KELLWOOD CO	COM	488044108	28,940	1,000	X			28-45
COLUMN TOTAL			5,519,173					

ITEM 1: NAME OF ISSUER	ITEM 2: TITLE OF CLASS	ITEM 3: CUSIP NUMBER	ITEM 4: FAIR MARKET VALUE	ITEM 5: SHARES OR PRINCIPAL AMOUNT	ITEM 6: INVESTMENT DISCRETION (A)SOLE	(B)SHARED	(C)OTH	ITE MANA INS
KELLY SVCS INC	CL A	488152208	2,798	130	X		X	28-52
KEMET CORP	COM	488360108	54,600	7,000	X			28-52
			2,145	275	X		X	28-15
KENDLE INTERNATIONAL INC	COM	48880L107	1,011	300	X			28-52
KENNAMETAL INC	COM	489170100	78,230	2,781	X			28-52
			543,922	19,336	X		X	28-52
KERR MCGEE CORP	COM	492386107	1,970,072	48,512	X			28-52
			1,484,214	36,548	X		X	28-52
			36,021	887	X			28-45
KEY ENERGY SVCS INC	COM	492914106	88,704	8,800	X		X	28-52
KEYCORP NEW	COM	493267108	774,598	34,335	X			28-52
			721,559	31,984	X		X	28-52
			21,748	964	X		X	28-45
KEYSPAN CORP	COM	49337W100	165,797	5,141	X			28-52
			246,551	7,645	X		X	28-52
			28,380	880	X			28-45
KILROY RLTY CORP	COM	49427F108	377,910	17,100	X		X	28-52
KIMBALL INTL INC	CL B	494274103	69,750	5,000	X			28-52
			67,309	4,825	X			28-15
KIMBERLY CLARK CORP	COM	494368103	36,330,723	799,180	X			28-52
			27,636,998	607,941	X		X	28-52
			214,571	4,720	X			28-15
			181,204	3,986	X			28-45
			415,777	9,146	X		X	28-45
KIMCO REALTY CORP	COM	49446R109	196,672	5,600	X			28-52
			681,504	19,405	X		X	28-52
KINDER MORGAN INC KANS	COM	49455P101	94,500	2,100	X			28-52
			13,500	300	X		X	28-52

COLUMN TOTAL			72,500,768					

ITEM 1: NAME OF ISSUER	ITEM 2: TITLE OF CLASS	ITEM 3: CUSIP NUMBER	ITEM 4: FAIR MARKET VALUE	ITEM 5: SHARES OR PRINCIPAL AMOUNT	ITEM 6: INVESTMENT DISCRETION (A) SOLE	(B) SHARED	(C) OTH	ITE MANA INS
KINDER MORGAN ENERGY PARTNER	UT LTD PARTNER	494550106	651,644	17,612	X			28-52
			2,224,810	60,130	X		X	28-52
			153,106	4,138	X		X	28-15
KINDRED HEALTHCARE INC	COM	494580103	498	44	X			28-52
			45	4	X		X	28-52
KING PHARMACEUTICALS INC	COM	495582108	46,098	3,864	X			28-52
			104,125	8,728	X		X	28-52
			6,025	505	X		X	28-15
KNIGHT RIDDER INC	COM	499040103	514,508	8,795	X			28-52
			886,275	15,150	X		X	28-52
KNIGHT TRADING GROUP INC	COM	499063105	3,900	1,000	X			28-52
KNIGHT TRANSN INC	COM	499064103	479,747	24,365	X		X	28-52
KOGER EQUITY INC	COM	500228101	3,060	200	X			28-52
KOHLS CORP	COM	500255104	29,788,634	526,487	X			28-52
			7,123,422	125,900	X		X	28-52
			38,814	686	X		X	28-15
			384,857	6,802	X			28-45
			93,357	1,650	X		X	28-45
KONINKLIJKE AHOLD N V	SPON ADR NEW	500467303	34,075	10,202	X			28-52
			5,027	1,505	X		X	28-52
KONINKLIJKE PHILIPS ELECTRS	NY REG SH NEW	500472303	136,023	8,725	X			28-52
			65,041	4,172	X		X	28-52
KOOKMIN BK NEW	SPONSORED ADR	50049M109	10,925	475	X			28-52
KOPIN CORP	COM	500600101	88,704	17,600	X			28-52
			13,104	2,600	X		X	28-52
KORN FERRY INTL	COM NEW	500643200	65,500	10,000	X			28-52
COLUMN TOTAL			42,921,324					

PAGE 100 OF 191 FORM 13F NAME OF REPORTING MANAGER-PNC FINANCIAL SERVICES GR

ITEM 1: NAME OF ISSUER	ITEM 2: TITLE OF CLASS	ITEM 3: CUSIP NUMBER	ITEM 4: FAIR MARKET VALUE	ITEM 5: SHARES OR PRINCIPAL AMOUNT	ITEM 6: INVESTMENT DISCRETION (A) SOLE	(B) SHARED	(C) OTH	ITE MANA INS
KRAFT FOODS INC	CL A	50075N104	5,574,125	197,664	X			28-52
			2,189,561	77,644	X		X	28-52
			21,235	753	X			28-15
			46,586	1,652	X			28-45
			33,981	1,205	X		X	28-45
KRAMONT RLTY TR	COM SH BEN INT	50075Q107	3,750	250	X			28-52
			150,000	10,000	X		X	28-52
KRISPY KREME DOUGHNUTS INC	COM	501014104	45,711	1,350	X			28-52
			58,747	1,735	X		X	28-52
			3,386	100	X		X	28-15
KROGER CO	COM	501044101	8,574,260	652,035	X			28-52
			1,628,365	123,830	X		X	28-52
			201,984	15,360	X		X	28-15
			55,230	4,200	X			28-45
			5,260	400	X		X	28-45
KROLL INC	COM	501049100	4,282	200	X			28-52
			171,280	8,000	X		X	28-52
			4,282	200	X		X	28-15
KRONOS INC	COM	501052104	1,262	36	X			28-52
KULICKE & SOFFA INDS INC	COM	501242101	11,875	2,500	X		X	28-52
KYOCERA CORP	ADR	501556203	9,858	200	X			28-52
KYPHON INC	COM	501577100	1,756	200	X		X	28-52
LNR PPTY CORP	COM	501940100	10,110	300	X		X	28-52
LL & E RTY TR	UNIT BEN INT	502003106	130	50	X			28-52
			130	50	X		X	28-52
LSI INDS INC	COM	50216C108	19,910	2,200	X			28-52
LSI LOGIC CORP	COM	502161102	20,611	4,560	X			28-52
			46,850	10,365	X		X	28-52
			4,068	900	X		X	28-15
LTC PPTYS INC	COM	502175102	140,267	22,300	X			28-52
COLUMN TOTAL			19,038,852					

PAGE 101 OF 191 FORM 13F NAME OF REPORTING MANAGER-PNC FINANCIAL SERVICES GR

ITEM 1: NAME OF ISSUER	ITEM 2: TITLE OF CLASS	ITEM 3: CUSIP NUMBER	ITEM 4: FAIR MARKET VALUE	ITEM 5: SHARES OR PRINCIPAL AMOUNT	ITEM 6: INVESTMENT DISCRETION (A) SOLE	(B) SHARED	(C) OTH	ITE MANA INS
L-3 COMMUNICATIONS HLDGS INC	COM	502424104	61,621	1,534	X			28-52
			333,250	8,296	X		X	28-52
LA QUINTA CORP	PAIRED CTF	50419U202	1,525	500	X			28-52
			146	48	X		X	28-52
LA Z BOY INC	COM	505336107	25,920	1,500	X		X	28-15
LABONE INC NEW	COM	50540L105	219,989	11,428	X		X	28-52
LABORATORY CORP AMER HLDGS	COM NEW	50540R409	38,545	1,300	X			28-52
			298,487	10,067	X		X	28-52
			46,521	1,569	X		X	28-15
LABRANCHE & CO INC	COM	505447102	55,140	3,000	X		X	28-52
LACLEDE GROUP INC	COM	505597104	30,647	1,321	X			28-52
			23,200	1,000	X		X	28-52
LAM RESEARCH CORP	COM	512807108	102,216	8,975	X			28-52
LANCASTER COLONY CORP	COM	513847103	253,027	6,598	X		X	28-52
LANCE INC	COM	514606102	8,050	1,000	X			28-52
			8,050	1,000	X		X	28-52
LANCER CORP	COM	514614106	330,186	48,700	X			28-52
LANDAUER INC	COM	51476K103	145,993	3,978	X			28-52
			104,522	2,848	X		X	28-52
			55,931	1,524	X		X	28-15
LANDAMERICA FINL GROUP INC	COM	514936103	2,981	75	X			28-52
			7,433	187	X		X	28-52
LANNET INC	COM	516012101	175,032	15,840	X		X	28-52
LARGE SCALE BIOLOGY CORP	COM	517053104	420	1,000	X		X	28-52
LASERSIGHT INC	COM	517924106	275	2,500	X		X	28-52
LATTICE SEMICONDUCTOR CORP	COM	518415104	1,659	220	X			28-52
COLUMN TOTAL			2,330,766					

ITEM 1: NAME OF ISSUER	ITEM 2: TITLE OF CLASS	ITEM 3: CUSIP NUMBER	ITEM 4: FAIR MARKET VALUE	ITEM 5: SHARES OR PRINCIPAL AMOUNT	ITEM 6: INVESTMENT DISCRETION (A) SOLE	(B) SHARED	(C) OTH	ITE MANA INS
LAUDER ESTEE COS INC	CL A	518439104	12,579,787	414,354	X			28-52
			2,841,241	93,585	X		X	28-52
			220,596	7,266	X			28-15
LAWSON SOFTWARE INC	COM	520780107	928	200	X			28-52
LAYNE CHRISTENSEN CO	COM	521050104	850	100	X			28-52
			850	100	X		X	28-52
LEAPFROG ENTERPRISES INC	CL A	52186N106	9,536	400	X		X	28-52
LEE ENTERPRISES INC	COM	523768109	15,445	490	X		X	28-52
LEESPORT FINANCIAL CORP	COM	524477106	487,469	24,192	X		X	28-52
LEGATO SYS INC	COM	524651106	6,089	1,187	X			28-52
LEGGETT & PLATT INC	COM	524660107	60,470	3,308	X			28-52
			73,120	4,000	X		X	28-52
			5,484	300	X		X	28-15
LEGG MASON INC	COM	524901105	9,748	200	X			28-52
			1,550,468	31,811	X		X	28-52
LEHMAN BROS HLDGS INC	COM	524908100	29,390,534	508,927	X			28-52
			7,975,679	138,107	X		X	28-52
			4,851	84	X		X	28-15
			667,244	11,554	X			28-45
			160,487	2,779	X		X	28-45
LENNAR CORP	COM	526057104	26,775	500	X		X	28-52
LEUCADIA NATL CORP	COM	527288104	21,444	600	X			28-52
LEVEL 3 COMMUNICATIONS INC	COM	52729N100	36,894	7,150	X			28-52
			2,580	500	X			28-45
			10,320	2,000	X		X	28-45
LEXINGTON CORP PPTYS TR	COM	529043101	30,878	1,811	X			28-52
			66,103	3,877	X		X	28-52
COLUMN TOTAL			56,255,870					

ITEM 1: NAME OF ISSUER	ITEM 2: TITLE OF CLASS	ITEM 3: CUSIP NUMBER	ITEM 4: FAIR MARKET VALUE	ITEM 5: SHARES OR PRINCIPAL AMOUNT	ITEM 6: INVESTMENT DISCRETION (A) SOLE	(B) SHARED	(C) OTH	ITE MANA INS
LEXMARK INTL NEW	CL A	529771107	1,053,124	15,730	X			28-52
			475,546	7,103	X		X	28-52
			6,695	100	X		X	28-15
LIBERTY ALL-STAR GROWTH FD I	COM	529900102	15,661	3,041	X			28-52
LIBERTE INVS INC DEL	COM	530154103	1,800	450	X			28-52
LIBERTY ALL STAR EQUITY FD	SH BEN INT	530158104	26,745	3,974	X			28-52
			12,518	1,860	X		X	28-52
			14,557	2,163	X			28-15
LIBERTY CORP S C	COM	530370105	123,824	2,840	X			28-52
			130,800	3,000	X		X	28-52
LIBERTY MEDIA CORP NEW	COM SER A	530718105	16,410,852	1,686,624	X			28-52
			1,430,524	147,022	X		X	28-52
			71,593	7,358	X		X	28-15
LIBERTY MEDIA CORP NEW	COM SER B	530718204	52,866	5,340	X			28-52
LIBERTY PPTY TR	SH BEN INT	531172104	31,300	1,000	X			28-52
			1,946,078	62,175	X		X	28-52
LIFEPOINT HOSPITALS INC	COM	53219L109	24,080	959	X			28-52
			527	21	X		X	28-52
			25	1	X		X	28-15
LIFELINE SYS INC	COM	532192101	47,783	2,340	X			28-52
LIGAND PHARMACEUTICALS INC	CL B	53220K207	12,980	2,000	X		X	28-52
LILLY ELI & CO	COM	532457108	21,771,693	380,957	X			28-52
			32,156,476	562,668	X		X	28-52
			445,770	7,800	X			28-15
			731,463	12,799	X			28-45
			497,205	8,700	X		X	28-45
LIMITED BRANDS INC	COM	532716107	153,938	11,961	X			28-52
			78,082	6,067	X		X	28-52
			3,681	286	X			28-45
LINCARE HLDGS INC	COM	532791100	68,960	2,247	X		X	28-52
COLUMN TOTAL			77,797,146					

ITEM 1: NAME OF ISSUER	ITEM 2: TITLE OF CLASS	ITEM 3: CUSIP NUMBER	ITEM 4: FAIR MARKET VALUE	ITEM 5: SHARES OR PRINCIPAL AMOUNT	ITEM 6: INVESTMENT DISCRETION (A) SOLE	(B) SHARED	(C) OTH	ITE MANA INS
LINCOLN ELEC HLDGS INC	COM	533900106	16,254	900	X		X	28-15
LINCOLN NATL CORP IND	COM	534187109	287,140	10,255	X			28-52
			698,208	24,936	X		X	28-52
LINCOLN NATL INCOME FD	COM	534217104	26,296	1,900	X			28-52
			6,228	450	X		X	28-15
LINEAR TECHNOLOGY CORP	COM	535678106	1,146,481	37,139	X			28-52
			213,929	6,930	X		X	28-52
			65,012	2,106	X		X	28-15
LITTELFUSE INC	COM	537008104	100,184	5,600	X		X	28-52
LIVEPERSON INC	COM	538146101	69,190	80,454	X		X	28-52
LIZ CLAIBORNE INC	COM	539320101	24,726,477	799,692	X			28-52
			5,885,498	190,346	X		X	28-52
			769,011	24,871	X			28-45
			143,129	4,629	X		X	28-45
LLOYDS TSB GROUP PLC	SPONSORED ADR	539439109	148,096	7,120	X		X	28-52
LOCKHEED MARTIN CORP	COM	539830109	5,229,121	109,971	X			28-52
			2,866,837	60,291	X		X	28-52
			951	20	X		X	28-15
			40,893	860	X			28-45
LODGENET ENTMT CORP	COM	540211109	43,775	5,150	X		X	28-52
LOEWS CORP	COM	540424108	344,377	8,644	X			28-52
			15,936	400	X		X	28-45
LONGS DRUG STORES CORP	COM	543162101	525	35	X		X	28-52
LOUDEYE CORP	COM	545754103	150	500	X		X	28-45
LOUISIANA PAC CORP	COM	546347105	4,932	622	X			28-52
			149,409	18,841	X		X	28-52
COLUMN TOTAL			42,998,039					

ITEM 1: NAME OF ISSUER	ITEM 2: TITLE OF CLASS	ITEM 3: CUSIP NUMBER	ITEM 4: FAIR MARKET VALUE	ITEM 5: SHARES OR PRINCIPAL AMOUNT	INVESTMENT DISCRETION (A) SOLE	(B) SHARED	(C) OTH	ITE MANA INS
LOWES COS INC	COM	548661107	36,912,097	904,265	X			28-52
			12,603,624	308,761	X		X	28-52
			145,360	3,561	X		X	28-15
			340,847	8,350	X			28-45
			417,385	10,225	X		X	28-45
LOWRANCE ELECTRS INC	COM	548900109	28,550	5,000	X			28-52
LUBRIZOL CORP	COM	549271104	199,567	6,650	X			28-52
			429,353	14,307	X		X	28-52
LUCENT TECHNOLOGIES INC	COM	549463107	458,055	311,602	X			28-52
			578,102	393,267	X		X	28-52
			62,374	42,431	X			28-15
			50,844	34,588	X			28-45
			16,296	11,086	X		X	28-45
LUXOTTICA GROUP S P A	SPONSORED ADR	55068R202	44,198	4,100	X		X	28-52
LYNX THERAPEUTICS INC	COM PAR $0.01	551812407	9	5	X			28-52
LYONDELL CHEMICAL CO	COM	552078107	26,087	1,870	X			28-52
			34,540	2,476	X		X	28-52
M & T BK CORP	COM	55261F104	1,511,015	19,229	X			28-52
			4,288,975	54,581	X		X	28-52
MBIA INC	COM	55262C100	11,640,223	301,248	X			28-52
			3,106,347	80,392	X		X	28-52
			66,074	1,710	X		X	28-15
			217,505	5,629	X			28-45
			18,161	470	X		X	28-45
MBNA CORP	COM	55262L100	56,411,780	3,748,291	X			28-52
			14,862,251	987,525	X		X	28-52
			156,385	10,391	X		X	28-15
			2,371,504	157,575	X			28-45
			509,488	33,853	X		X	28-45
MAI SYSTEMS CORP	COM	552620205	1	2	X			28-52
MB FINANCIAL INC NEW	COM	55264U108	304,300	8,500	X		X	28-52
COLUMN TOTAL			147,811,297					

ITEM 5: ITEM 6: INVESTMENT

ITEM 1: NAME OF ISSUER	ITEM 2: TITLE OF CLASS	ITEM 3: CUSIP NUMBER	ITEM 4: FAIR MARKET VALUE	SHARES OR PRINCIPAL AMOUNT	DISCRETION (A) SOLE	(B) SHARED	(C) OTH	ITE MANA INS
M D C HLDGS INC	COM	552676108	383,800	10,000	X			28-52
			8,060	210	X			28-15
MDS INC	COM	55269P302	15,000	1,200	X			28-52
MDU RES GROUP INC	COM	552690109	223,695	8,012	X			28-52
			310,666	11,127	X			28-52
MFS CHARTER INCOME TR	SH BEN INT	552727109	52,019	6,077	X			28-52
			18,832	2,200	X			28-52
MFS INTER INCOME TR	SH BEN INT	55273C107	70,273	9,574	X			28-52
			14,680	2,000	X			28-52
			7,340	1,000	X			28-15
			7,340	1,000	X			28-45
MFS MULTIMARKET INCOME TR	SH BEN INT	552737108	14,553	2,378	X			28-52
MFS MUN INCOME TR	SH BEN INT	552738106	3,690	500	X			28-52
MFS SPL VALUE TR	SH BEN INT	55274E102	8,090	1,000	X			28-52
MGE ENERGY INC	COM	55277P104	18,430	696	X			28-52
MGIC INVT CORP WIS	COM	552848103	482,864	12,296	X			28-52
MFS GOVT MKTS INCOME TR	SH BEN INT	552939100	15,158	2,200	X			28-52
MGM MIRAGE	COM	552953101	30,420	1,040	X			28-52
			11,700	400	X			28-52
M/I SCHOTTENSTEIN HOMES INC	COM	55305B101	28,680	1,000	X			28-52
ML MACADAMIA ORCHARDS L P	DEP UNIT CL A	55307U107	32,400	10,000	X			28-52
MMO2 PLC	ADR	55309W101	2,425	345	X			28-52
			703	100	X			28-52
MVC CAP	COM	553829102	4,080	500	X			28-52
			40,800	5,000	X			28-52
MACDERMID INC	COM	554273102	20,450	1,000	X			28-52
COLUMN TOTAL			1,826,148					

ITEM 3:	ITEM 4:	ITEM 5: SHARES OR	ITEM 6: INVESTMENT DISCRETION	ITE

ITEM 1: NAME OF ISSUER	ITEM 2: TITLE OF CLASS	CUSIP NUMBER	FAIR MARKET VALUE	PRINCIPAL AMOUNT	(B) SHARED (A) SOLE	(C) OTH	MANA INS
MACERICH CO	COM	554382101	476,467	15,040	X	X	28-52
MACK CALI RLTY CORP	COM	554489104	25,860	835	X		28-52
			764,649	24,690	X	X	28-52
MACROCHEM CORP DEL	COM	555903103	4,990	10,000	X		28-52
			2,994	6,000	X	X	28-52
MACROMEDIA INC	COM	556100105	120,368	9,956	X	X	28-52
MAGNETEK INC	COM	559424106	24,960	10,400	X		28-52
MAGNUM HUNTER RES INC	*W EXP 03/21/2	55972F138	96	401	X		28-52
MAGNUM HUNTER RES INC	COM PAR $0.002	55972F203	44	8	X		28-52
MAHASKA INVESTMENT CO	COM	559809108	1,501,129	91,700	X		28-15
MAINSOURCE FINANCIAL GP INC	COM	56062Y102	168,589	7,174	X		28-52
			888,512	37,809	X		28-15
MALAN RLTY INVS INC	SDCV 9.500% 7	561063AA6	24,937,500	250,000	X		28-52
MANAGED HIGH INCOME PORTFOLI	COM	56166C105	10,530	1,513	X		28-52
			21,151	3,039	X	X	28-15
MANAGED MUNS PORTFOLIO INC	COM	561662107	49,816	4,713	X		28-52
			158,085	14,956	X	X	28-52
MANAGED HIGH YIELD PLUS FD I	COM	561911108	19,680	4,000	X		28-52
MANDALAY RESORT GROUP	COM	562567107	3,307	120	X		28-52
MANHATTAN ASSOCS INC	COM	562750109	74,327	4,240	X	X	28-52
MANITOWOC INC	COM	563571108	40,344	2,400	X		28-52
MANOR CARE INC NEW	COM	564055101	57,690	3,000	X		28-52
			3,846	200	X	X	28-15
MANPOWER INC	COM	56418H100	29,880	1,000	X		28-52
			44,820	1,500	X	X	28-52
COLUMN TOTAL			29,429,634				

ITEM 1:	ITEM 2:	ITEM 3: CUSIP	ITEM 4: FAIR MARKET	ITEM 5: SHARES OR PRINCIPAL	ITEM 6: INVESTMENT DISCRETION (B) SHARED	ITE MANA

NAME OF ISSUER	TITLE OF CLASS	NUMBER	VALUE	AMOUNT	(A)SOLE	(C)OTH	INS
MANULIFE FINL CORP	COM	56501R106	2,070,902	86,540	X		28-52
			372,183	15,553	X	X	28-52
MARATHON OIL CORP	COM	565849106	543,592	22,678	X		28-52
			148,614	6,200	X	X	28-52
			239,700	10,000	X	X	28-15
			3,380	141	X		28-45
MARCUS CORP	COM	566330106	9,520	700	X		28-52
MARITRANS INC	COM	570363101	14,130	1,000	X	X	28-52
MARKEL CORP	COM	570535104	167,775	750	X	X	28-52
MARKET 2000+ HOLDRS TR	DEPOSITARY RCT	57059Y204	4,299	100	X		28-52
MARKETWATCH COM INC	COM	570619106	372	50	X		28-52
MARSH & MCLENNAN COS INC	COM	571748102	12,092,468	283,661	X		28-52
			7,145,044	167,606	X	X	28-52
			130,277	3,056	X	X	28-15
			607,904	14,260	X		28-45
			1,368,679	32,106	X	X	28-45
MARSHALL & ILSLEY CORP	COM	571834100	73,357	2,870	X		28-52
MARRIOTT INTL INC NEW	CL A	571903202	4,872,847	153,186	X		28-52
			1,744,651	54,846	X	X	28-52
			63,620	2,000	X		28-45
MARTHA STEWART LIVING OMNIME	CL A	573083102	411	50	X		28-52
			3,284	400	X	X	28-52
MARTIN MARIETTA MATLS INC	COM	573284106	15,793	572	X		28-52
			518,792	18,790	X	X	28-52
MASCO CORP	COM	574599106	787,421	42,289	X		28-52
			994,587	53,415	X	X	28-52
			125,164	6,722	X	X	28-15
MASONITE INTL CORP	COM	575384102	13,880	1,000	X		28-52
COLUMN TOTAL			34,132,646				

ITEM 1: NAME OF ISSUER	ITEM 2: TITLE OF CLASS	ITEM 3: CUSIP NUMBER	ITEM 4: FAIR MARKET VALUE	ITEM 5: SHARES OR PRINCIPAL AMOUNT	ITEM 6: INVESTMENT DISCRETION (A)SOLE	(B)SHARED	(C)OTH	ITE MANA INS

MASSEY ENERGY CORP	COM	576206106	11,835	1,259	X		28-52
			28,595	3,042	X	X	28-52
MASSMUTUAL CORPORATE INVS IN	COM	576292106	9,835	500	X		28-52
			327,604	16,655	X	X	28-52
MATRITECH INC	COM	576818108	3,675	1,750	X		28-52
MATSUSHITA ELEC INDL	ADR	576879209	6,398	750	X		28-52
			80,779	9,470	X	X	28-52
MATTEL INC	COM	577081102	493,920	21,952	X		28-52
			681,098	30,271	X	X	28-52
			11,948	531	X	X	28-15
MATTHEWS INTL CORP	CL A	577128101	23,100	1,000	X		28-52
			288,750	12,500	X	X	28-52
MAXIM INTEGRATED PRODS INC	COM	57772K101	296,401	8,206	X		28-52
			321,468	8,900	X	X	28-52
			53,927	1,493	X	X	28-15
MAXTOR CORP	COM NEW	577729205	10,466	1,859	X		28-52
			2,336	415	X	X	28-15
MAXWELL TECHNOLOGIES INC	COM	577767106	31,200	5,000	X	X	28-15
MAXYGEN INC	COM	577776107	21,780	3,000	X	X	28-52
MAY DEPT STORES CO	COM	577778103	4,281,203	215,244	X		28-52
			3,413,920	171,640	X	X	28-52
			129,285	6,500	X		28-45
MAX & ERMAS RESTAURANTS INC	COM	577903107	1,651	107	X		28-52
MAYTAG CORP	COM	578592107	33,759	1,774	X		28-52
			417,709	21,950	X	X	28-52
			7,612	400	X	X	28-45
MCCLATCHY CO	CL A	579489105	117,898	2,200	X		28-52
			549,298	10,250	X	X	28-52
COLUMN TOTAL			11,657,450				

ITEM 1: NAME OF ISSUER	ITEM 2: TITLE OF CLASS	ITEM 3: CUSIP NUMBER	ITEM 4: FAIR MARKET VALUE	ITEM 5: SHARES OR PRINCIPAL AMOUNT	ITEM 6: INVESTMENT DISCRETION (A)SOLE	(B)SHARED	(C)OTH	ITE MANA INS
MCCORMICK & CO INC	COM NON VTG	579780206	16,690,734	691,414	X			28-52
			6,427,999	266,280	X	X		28-52

			514,568	21,316	X		28-45
			79,807	3,306	X	X	28-45
MCDATA CORP	CL B	580031102	4,350	500	X		28-52
MCDATA CORP	CL A	580031201	110,631	12,879	X		28-52
			5,489	639	X	X	28-52
			1,331	155	X	X	28-15
			825	96	X		28-45
			1,306	152	X	X	28-45
MCDERMOTT INTL INC	COM	580037109	2,900	1,000	X	X	28-52
MCDONALDS CORP	COM	580135101	12,611,882	872,191	X		28-52
			6,919,182	478,505	X	X	28-52
			10,455	723	X	X	28-15
			188,255	13,019	X		28-45
			74,108	5,125	X	X	28-45
MCG CAPITAL CORP	COM	58047P107	7,992	800	X	X	28-52
MCGRAW HILL COS INC	COM	580645109	28,911,748	520,089	X		28-52
			43,092,701	775,188	X	X	28-52
			187,505	3,373	X	X	28-15
			699,211	12,578	X		28-45
			118,129	2,125	X	X	28-45
MCKESSON CORP	COM	58155Q103	935,748	37,535	X		28-52
			334,012	13,398	X	X	28-52
			3,116	125	X	X	28-15
MCLEODUSA INC	CL A	582266706	1,704	3,098	X	X	28-52
MCMORAN EXPLORATION CO	COM	582411104	2,326	195	X	X	28-52
			1,587	133	X	X	28-45
MEADWESTVACO CORP	COM	583334107	626,564	27,505	X		28-52
			2,044,915	89,768	X	X	28-52
			5,126	225	X	X	28-45
MEASUREMENT SPECIALTIES INC	COM	583421102	428	150	X	X	28-52
COLUMN TOTAL			120,616,634				

ITEM 1: NAME OF ISSUER	ITEM 2: TITLE OF CLASS	ITEM 3: CUSIP NUMBER	ITEM 4: FAIR MARKET VALUE	ITEM 5: SHARES OR PRINCIPAL AMOUNT	ITEM 6: INVESTMENT DISCRETION (A) SOLE	(B) SHARED	(C) OTH	ITE MANA INS
MEDAREX INC	COM	583916101	2,019	625	X			28-52
			2,351	728	X	X		28-52

MEDI-HUT CO INC	COM	58438C103	0	100	X		X	28-52
MEDIA ARTS GROUP INC	COM	58439C102	849	300	X		X	28-52
MEDIA GEN INC	CL A	584404107	179,234	3,640	X			28-52
			654,892	13,300	X		X	28-52
MEDIACOM COMMUNICATIONS CORP	CL A	58446K105	32,560	3,700	X		X	28-52
MEDICIS PHARMACEUTICAL CORP	CL A NEW	584690309	5,559	100	X			28-52
			240,705	4,330	X		X	28-52
MEDIMMUNE INC	COM	584699102	139,856	4,260	X			28-52
			285,621	8,700	X		X	28-52
MEDIFAST INC	COM	58470H101	93,860	19,000	X			28-52
MEDQUIST INC	COM	584949101	21,393	1,254	X			28-52
MEDIS TECHNOLOGIES LTD	COM	58500P107	68,188	13,318	X			28-52
MEDTRONIC INC	COM	585055106	98,149,671	2,175,303	X			28-52
			51,974,224	1,151,911	X		X	28-52
			349,906	7,755	X			28-15
			1,678,058	37,191	X			28-45
			1,136,076	25,179	X		X	28-45
MELLON FINL CORP	COM	58551A108	10,681,385	502,417	X			28-52
			5,073,805	238,655	X		X	28-52
			850	40	X		X	28-15
			306,654	14,424	X			28-45
MENS WEARHOUSE INC	COM	587118100	3,366	225	X			28-52
			2,244	150	X		X	28-52
MENTOR GRAPHICS CORP	COM	587200106	9,834	1,100	X			28-52
			6,258	700	X		X	28-52
COLUMN TOTAL			171,099,418					

ITEM 1: NAME OF ISSUER	ITEM 2: TITLE OF CLASS	ITEM 3: CUSIP NUMBER	ITEM 4: FAIR MARKET VALUE	ITEM 5: SHARES OR PRINCIPAL AMOUNT	ITEM 6: INVESTMENT DISCRETION (A)SOLE	(B)SHARED	(C)OTH	ITE MANA INS
MERCANTILE BANKSHARES CORP	COM	587405101	322,430	9,500	X			28-52
			480,251	14,150	X		X	28-52
			25,455	750	X		X	28-15
			1,493,360	44,000	X		X	28-45

MERCHANTS BANCSHARES	COM	588448100	1,538,658	62,700	X			28-15
MERCK & CO INC	COM	589331107	251,474,328	4,590,623	X			28-52
			392,941,213	7,173,078	X		X	28-52
			1,277,470	23,320	X			28-15
			3,787,927	69,148	X			28-45
			6,966,975	127,181	X		X	28-45
MERCURY COMPUTER SYS	COM	589378108	8,160	300	X		X	28-52
MERCURY INTERACTIVE CORP	COM	589405109	11,872	400	X			28-52
			22,854	770	X		X	28-52
MEREDITH CORP	COM	589433101	5,727	150	X			28-52
			40,089	1,050	X		X	28-52
MERIDIAN BIOSCIENCE INC	COM	589584101	30,450	3,879	X			28-52
MERIT MED SYS INC	COM	589889104	11,430	600	X		X	28-52
MERRILL LYNCH & CO INC	COM	590188108	7,814,798	220,757	X			28-52
			6,627,199	187,209	X		X	28-52
			35,435	1,001	X		X	28-15
			46,020	1,300	X			28-45
			84,960	2,400	X		X	28-45
MESTEK INC	COM	590829107	8,048	440	X		X	28-52
METASOLV INC	COM	59139P104	2,982	2,100	X			28-52
METHANEX CORP	COM	59151K108	2,568	277	X			28-52
METLIFE INC	COM	59156R108	541,924	20,543	X			28-52
			542,346	20,559	X		X	28-52
			2,638	100	X		X	28-45
METRO GOLDWYN MAYER INC	COM	591610100	387,555	36,910	X		X	28-52
COLUMN TOTAL			676,535,122					

ITEM 1: NAME OF ISSUER	ITEM 2: TITLE OF CLASS	ITEM 3: CUSIP NUMBER	ITEM 4: FAIR MARKET VALUE	ITEM 5: SHARES OR PRINCIPAL AMOUNT	ITEM 6: INVESTMENT DISCRETION (A) SOLE	(B) SHARED	(C) OTH	ITE MANA INS
METRO ONE TELECOMMUNICATIONS	COM	59163F105	2,615	525	X		X	28-15
METTLER TOLEDO INTERNATIONAL	COM	592688105	4,111	138	X			28-52
MICHAELS STORES INC	COM	594087108	15,331	613	X			28-52
			198,079	7,920	X		X	28-52

			7,503	300	X	X	28-15
MICROS SYS INC	COM	594901100	2,351	100	X		28-52
MICROSOFT CORP	COM	594918104	168,765,198	6,970,888	X		28-52
			95,859,931	3,959,518	X	X	28-52
			1,375,322	56,808	X		28-15
			4,780,555	197,462	X		28-45
			1,913,219	79,026	X	X	28-45
MICROSTRATEGY INC	*W EXP 06/24/2	594972119	6	98	X		28-52
			1	16	X		28-45
MICROSTRATEGY INC	CL A NEW	594972408	60,275	2,500	X		28-52
MICROCHIP TECHNOLOGY INC	COM	595017104	4,816	242	X		28-52
			141,330	7,102	X	X	28-52
MICROMUSE INC	COM	595094103	156	30	X		28-52
MICRON TECHNOLOGY INC	COM	595112103	74,888	9,200	X		28-52
			80,586	9,900	X	X	28-52
MID-AMER APT CMNTYS INC	COM	59522J103	2,607	110	X	X	28-52
MID-ATLANTIC RLTY TR	SH BEN INT	595232109	14,584	800	X		28-52
			7,292	400	X	X	28-52
MIDAS GROUP INC	COM	595626102	1,066	146	X		28-52
			2,241	307	X	X	28-52
MIDCAP SPDR TR	UNIT SER 1	595635103	113,299,739	1,517,746	X		28-52
			34,685,824	464,646	X	X	28-52
			77,263	1,035	X	X	28-15
			1,369,081	18,340	X		28-45
			1,426,562	19,110	X	X	28-45
COLUMN TOTAL			424,172,532				

ITEM 1: NAME OF ISSUER	ITEM 2: TITLE OF CLASS	ITEM 3: CUSIP NUMBER	ITEM 4: FAIR MARKET VALUE	ITEM 5: SHARES OR PRINCIPAL AMOUNT	ITEM 6: INVESTMENT DISCRETION (A)SOLE	(B)SHARED	(C)OTH	ITE MANA INS
MIDDLESEX WATER CO	COM	596680108	315,465	14,268	X			28-52
			105,023	4,750	X		X	28-52
MIDLAND CO	COM	597486109	412,273	23,032	X			28-52
			358	20	X			28-15
MIDWAY GAMES INC	COM	598148104	2,751	831	X			28-52

MILACRON INC	COM	598709103	3,484,510	839,641	X			28-52
			2,488,473	599,632	X		X	28-52
MILESTONE SCIENTIFIC INC	COM	59935P100	36	200	X			28-52
MILLENNIUM PHARMACEUTICALS I	COM	599902103	31,519	4,010	X			28-52
			153,985	19,591	X		X	28-52
MILLENNIUM CHEMICALS INC	COM	599903101	2,581	221	X		X	28-52
MILLEA HOLDINGS INC	ADR	60032R106	7,688	250	X			28-52
MILLER HERMAN INC	COM	600544100	52,711	3,274	X			28-52
			80,500	5,000	X		X	28-52
MILLIPORE CORP	COM	601073109	218,305	6,676	X			28-52
			388,541	11,882	X		X	28-52
MILLS CORP	COM	601148109	82,680	2,650	X			28-52
			408,408	13,090	X		X	28-52
MINE SAFETY APPLIANCES CO	COM	602720104	437,880	12,300	X			28-52
			1,032,934	29,015	X		X	28-52
MIPS TECHNOLOGIES INC	CL B	604567206	32	19	X			28-52
MIRANT TR I	PFD CV SER A	60467Q102	70,150	5,000	X		X	28-52
			28,060	2,000	X		X	28-45
MIRANT CORP	COM	604675108	15,670	9,794	X			28-52
			93,738	58,586	X		X	28-52
			27	17	X		X	28-15
			5,278	3,299	X			28-45
MISONIX INC	COM	604871103	1,170	450	X			28-52
COLUMN TOTAL			9,920,746					

ITEM 1: NAME OF ISSUER	ITEM 2: TITLE OF CLASS	ITEM 3: CUSIP NUMBER	ITEM 4: FAIR MARKET VALUE	ITEM 5: SHARES OR PRINCIPAL AMOUNT	ITEM 6: INVESTMENT DISCRETION (A)SOLE	(B)SHARED	(C)OTH	ITE MANA INS
MISSION RESOURCES CORP	COM	605109107	143	511	X		X	28-52
MODEM MEDIA INC	CL A	607533106	57	26	X			28-52
MODINE MFG CO	COM	607828100	149,900	10,000	X		X	28-52
MOHAWK INDS INC	COM	608190104	3,212	67	X			28-52

			14,382	300	X	X	28-52
MOLEX INC	COM	608554101	300,570	13,993	X		28-52
			92,343	4,299	X	X	28-52
MOLEX INC	CL A	608554200	78,366	4,259	X		28-52
			335,009	18,207	X	X	28-52
MONDAVI ROBERT CORP	CL A	609200100	6,018	300	X		28-52
			64,192	3,200	X	X	28-52
MONSANTO CO NEW	COM	61166W101	1,230,492	75,030	X		28-52
			1,232,936	75,179	X	X	28-52
			9,381	572	X	X	28-15
			28,142	1,716	X		28-45
			31,455	1,918	X	X	28-45
MONTGOMERY STR INCOME SECS I	COM	614115103	82,892	4,240	X		28-52
			23,440	1,199	X	X	28-52
MONY GROUP INC	COM	615337102	614,544	29,404	X		28-52
			28,863	1,381	X	X	28-52
MOODYS CORP	COM	615369105	4,242,989	91,780	X		28-52
			1,718,230	37,167	X	X	28-52
			1,618	35	X	X	28-15
			77,343	1,673	X		28-45
			178,771	3,867	X	X	28-45
MOORE LTD	COM	615785102	7,957	760	X	X	28-52
MORGAN STANLEY EMER MKTS FD	COM	61744G107	22,700	2,877	X		28-52
MORGAN STANLEY EMER MKTS DEB	COM	61744H105	37,260	4,555	X		28-52
			87,526	10,700	X	X	28-52
COLUMN TOTAL			10,700,731				

ITEM 1: NAME OF ISSUER	ITEM 2: TITLE OF CLASS	ITEM 3: CUSIP NUMBER	ITEM 4: FAIR MARKET VALUE	ITEM 5: SHARES OR PRINCIPAL AMOUNT	ITEM 6: INVESTMENT DISCRETION (A)SOLE	(B)SHARED	(C)OTH	ITE MANA INS
MORGAN STANLEY HIGH YIELD FD	COM	61744M104	22,068	3,600	X	X		28-52
MORGAN STANLEY GBL OPP BOND	COM	61744R103	2,636	400	X	X		28-52
MORGAN STANLEY ASIA PAC FD I	COM	61744U106	18,802	2,686	X	X		28-52
MORGAN STANLEY	COM NEW	617446448	51,865,806	1,352,433	X			28-52
			30,891,385	805,512	X	X		28-52

			73,249	1,910	X		28-15
			1,424,089	37,134	X		28-45
			342,696	8,936	X	X	28-45
MORGAN STANLEY INDIA INVS FD	COM	61745C105	12,263	1,320	X		28-52
MORGAN STANLEY	GOVT INCOME TR	61745P106	45,659	4,990	X		28-52
MORGAN STANLEY	MUN PREM INCOM	61745P429	35,880	4,000	X		28-52
			82,524	9,200	X	X	28-52
MORGAN STANLEY	MUN INCM OPPTN	61745P452	44,880	6,000	X		28-52
			3,635	486	X	X	28-52
			7,480	1,000	X		28-45
MORGAN STANLEY	QULTY MUN SECS	61745P585	6,399	460	X	X	28-52
			20,865	1,500	X		28-45
MORGAN STANLEY	QLT MUN INV TR	61745P668	32,426	2,290	X		28-52
MORGAN STANLEY	QUALT MUN INCM	61745P734	108,276	7,734	X		28-52
MORGAN STANLEY	INSD MUN INCM	61745P791	293,000	20,000	X		28-52
			34,120	2,329	X		28-45
MORGAN STANLEY	INSD MUN TR	61745P866	5,565	376	X		28-52
			8,880	600	X	X	28-52
MORGAN STANLEY	INCOME SEC INC	61745P874	7,633	496	X		28-52
MOTOROLA INC	COM	620076109	11,110,014	1,345,038	X		28-52
			10,316,715	1,248,997	X	X	28-52
			151,373	18,326	X	X	28-15
			260,264	31,509	X		28-45
			305,471	36,982	X	X	28-45
COLUMN TOTAL			107,534,053				

ITEM 1: NAME OF ISSUER	ITEM 2: TITLE OF CLASS	ITEM 3: CUSIP NUMBER	ITEM 4: FAIR MARKET VALUE	ITEM 5: SHARES OR PRINCIPAL AMOUNT	ITEM 6: INVESTMENT DISCRETION (A)SOLE	(B)SHARED	(C)OTH	ITE MANA INS
MUELLER INDS INC	COM	624756102	19,976	800	X			28-52
			4,594	184	X		X	28-52
MUNIYIELD N J INSD FD INC	COM	625921101	15,470	1,000	X		X	28-52
MUNIHOLDINGS FD II INC	COM	625935101	9,156	700	X			28-52
MUNIHOLDINGS N J INSD FD INC	COM	625936109	187,723	13,100	X			28-52

MUNICIPAL HIGH INCOME FD INC	COM	626214100	15,052	2,034	X		28-52
MUNICIPAL MTG & EQUITY L L C	GROWTH SHS	62624B101	81,209	3,415	X		28-52
			4,542	191	X	X	28-52
MUNIHOLDINGS FLA INSD FD	COM	62624W105	33,959	2,318	X		28-52
			28,538	1,948	X	X	28-52
MUNIENHANCED FD INC	COM	626243109	53,066	4,833	X		28-52
MUNIYIELD CALIF INS FD	COM	62629L104	31,174	2,259	X		28-52
MUNIVEST FD II INC	COM	62629P105	46,595	3,333	X	X	28-52
MUNIVEST FD INC	COM	626295109	107,398	11,973	X		28-52
			4,485	500	X		28-45
MUNIYIELD FLA FD	COM	626297105	765,304	54,200	X		28-52
MUNIYIELD FLA INSD FD	COM	626298103	334,043	22,419	X		28-52
MUNIYIELD FD INC	COM	626299101	10,363	809	X	X	28-52
MUNIYIELD INSD FD INC	COM	62630E107	157,492	10,854	X		28-52
			29,005	1,999	X	X	28-52
			19,487	1,343	X		28-45
MUNIYIELD N J FD INC	COM	62630L101	107,126	7,429	X		28-52
			126,968	8,805	X	X	28-52
MUNIYIELD PA INSD FD	COM	62630V109	273,090	18,502	X		28-52
			90,892	6,158	X	X	28-52
			1,064,196	72,100	X		28-45
			94,464	6,400	X	X	28-45
COLUMN TOTAL			3,715,367				

ITEM 1: NAME OF ISSUER	ITEM 2: TITLE OF CLASS	ITEM 3: CUSIP NUMBER	ITEM 4: FAIR MARKET VALUE	ITEM 5: SHARES OR PRINCIPAL AMOUNT	ITEM 6: INVESTMENT DISCRETION (A) SOLE	(B) SHARED	(C) OTH	ITE MANA INS
MUNIYIELD N Y INSD FD INC	COM	626301105	54,513	4,056	X			28-52
MUNIYIELD QUALITY FD INC	COM	626302103	30,844	2,166	X		X	28-52
MURPHY OIL CORP	COM	626717102	26,502	600	X			28-52
			203,182	4,600	X		X	28-52
MYERS INDS INC	COM	628464109	139,812	14,640	X			28-52

MYKROLIS CORP	COM	62852P103	25,852	3,096	X		28-52
			53,098	6,359	X	X	28-52
MYLAN LABS INC	COM	628530107	465,779	16,201	X		28-52
			2,255,438	78,450	X	X	28-52
			82,139	2,857	X	X	28-15
			38,813	1,350	X	X	28-45
MYRIAD GENETICS INC	COM	62855J104	3,030	300	X	X	28-52
NBC CAP CORP	COM	628729105	209,304	8,721	X		28-52
			468,000	19,500	X	X	28-52
NBT BANCORP INC	COM	628778102	1,047,804	60,115	X		28-52
			97,399	5,588	X	X	28-52
NBTY INC	COM	628782104	28,819,200	1,520,000	X		28-52
			94,800	5,000	X	X	28-52
NCO GROUP INC	COM	628858102	5,767,549	397,762	X		28-52
			1,112,788	76,744	X	X	28-52
NCR CORP NEW	COM	62886E108	50,472	2,752	X		28-52
			43,264	2,359	X	X	28-52
NEC CORP	ADR	629050204	3,310	1,000	X		28-52
NL INDS INC	COM NEW	629156407	15,537	965	X		28-52
			5,313	330	X	X	28-52
NSD BANCORP INC	COM	62938D108	234,948	8,603	X		28-52
NTL INC DEL	*W EXP 01/13/2	62940M138	0	2	X		28-52
COLUMN TOTAL			41,348,690				

ITEM 1: NAME OF ISSUER	ITEM 2: TITLE OF CLASS	ITEM 3: CUSIP NUMBER	ITEM 4: FAIR MARKET VALUE	ITEM 5: SHARES OR PRINCIPAL AMOUNT	ITEM 6: INVESTMENT DISCRETION (A)SOLE	(B)SHARED	(C)OTH	ITE MANA INS
NUI CORP	COM	629431107	63,568	4,354	X			28-52
NVR INC	COM	62944T105	919,226	2,794	X		X	28-52
NACCO INDS INC	CL A	629579103	46,000	1,000	X			28-52
NAM TAI ELECTRS INC	COM PAR $0.02	629865205	2,214	88	X			28-52
NANOPHASE TCHNOLOGIES CORP	COM	630079101	68	20	X			28-52

NASDAQ 100 TR	UNIT SER 1	631100104	2,045,477	81,009	X		28-52
			11,205,294	443,774	X	X	28-52
			71,710	2,840	X	X	28-15
			116,529	4,615	X		28-45
NASHUA CORP	COM	631226107	26,700	3,000	X	X	28-52
NASTECH PHARMACEUTICAL INC	COM PAR $0.006	631728409	25,500	3,000	X	X	28-15
NATIONAL AUSTRALIA BK LTD	SPONSORED ADR	632525408	161,592	1,685	X	X	28-52
NATIONAL CITY CORP	COM	635405103	64,526,751	2,316,939	X		28-52
			15,872,049	569,912	X	X	28-52
			183,532	6,590	X		28-15
			76,977	2,764	X		28-45
			77,980	2,800	X	X	28-45
NATIONAL COMMERCE FINL CORP	COM	63545P104	136,488	5,759	X		28-52
			504,810	21,300	X	X	28-52
NATIONAL HEALTH REALTY INC	COM	635905102	6,660	500	X	X	28-52
NATIONAL FUEL GAS CO N J	COM	636180101	363,917	16,640	X		28-52
			319,696	14,618	X	X	28-52
NATIONAL GRID TRANSCO PLC	SPONSORED ADR	636274102	5,966	194	X	X	28-52
			492	16	X		28-45
NATIONAL HEALTH INVS INC	COM	63633D104	23,025	1,500	X		28-52
			168,159	10,955	X	X	28-15
NATIONAL-OILWELL INC	COM	637071101	8,956	400	X		28-52
COLUMN TOTAL			96,959,336				

ITEM 1: NAME OF ISSUER	ITEM 2: TITLE OF CLASS	ITEM 3: CUSIP NUMBER	ITEM 4: FAIR MARKET VALUE	ITEM 5: SHARES OR PRINCIPAL AMOUNT	ITEM 6: INVESTMENT DISCRETION (A) SOLE	(B) SHARED	(C) OTH	ITE MANA INS
NATIONAL PENN BANCSHARES INC	COM	637138108	2,791	105	X			28-52
			86,943	3,271	X		X	28-52
NATIONAL PRESTO INDS INC	COM	637215104	915	35	X		X	28-52
NATIONAL PROCESSING INC	COM	637229105	153,120	11,000	X			28-52
NATIONAL SEMICONDUCTOR CORP	COM	637640103	11,246	660	X			28-52
			6,560	385	X		X	28-52
			3,408	200	X		X	28-15

NATIONAL SVC INDS INC	COM NEW	637657206	645	125	X		X 28-52
NATIONWIDE FINL SVCS INC	CL A	638612101	171,467	7,036	X		28-52
			3,509	144	X		X 28-52
			14,988	615	X		X 28-15
NATIONWIDE HEALTH PPTYS INC	COM	638620104	608,486	47,353	X		28-52
			12,850	1,000	X		X 28-52
NAVISTAR INTL CORP NEW	COM	63934E108	19,688	800	X		28-52
			73,830	3,000	X		X 28-52
NDCHEALTH CORP	COM	639480102	5,534	330	X		X 28-52
NEIMAN MARCUS GROUP INC	CL B	640204301	4,948	184	X		28-52
			174,946	6,506	X		X 28-52
NEORX CORP	COM PAR $0.02	640520300	304	400	X		28-52
NEOSE TECHNOLOGIES INC	COM	640522108	713	100	X		28-52
			2,139	300	X		X 28-52
NETBANK INC	COM	640933107	9,894	1,065	X		X 28-52
NETWORKS ASSOCS INC	COM	640938106	6,822	494	X		28-52
NETFLIX COM INC	COM	64110L106	10,175	500	X		X 28-52
NETIQ CORP	COM	64115P102	34,775	3,116	X		28-52
NETSCOUT SYS INC	COM	64115T104	2,445	861	X		28-52
COLUMN TOTAL			1,423,141				

ITEM 1: NAME OF ISSUER	ITEM 2: TITLE OF CLASS	ITEM 3: CUSIP NUMBER	ITEM 4: FAIR MARKET VALUE	ITEM 5: SHARES OR PRINCIPAL AMOUNT	ITEM 6: INVESTMENT DISCRETION (A)SOLE	(B)SHARED	(C)OTH	ITE MANA INS
NETSCREEN TECHNOLOGIES INC	COM	64117V107	6,712	400	X			28-52
			677,912	40,400	X			X 28-52
NETWORK APPLIANCE INC	COM	64120L104	125,138	11,183	X			28-52
			2,742	245	X			X 28-52
			8,281	740	X			28-15
NEW AMER HIGH INCOME FD INC	COM	641876107	4,628	2,030	X			28-52
NEW CENTURY FINANCIAL CORP	COM	64352D101	46,772	1,500	X			X 28-52
			6,236	200	X			28-45

NEW CENTY EQUITY HLDGS CORP	COM	64353J107	240	800	X			28-52
NEW ENGLAND BUSINESS SVC INC	COM	643872104	1,280	50	X		X	28-52
NEW ENGLAND RLTY ASSOC LTD P	DEPOSITRY RCPT	644206104	14,663	310	X			28-52
NEW JERSEY RES	COM	646025106	80,809	2,475	X			28-52
			252,515	7,734	X		X	28-52
NEW PLAN EXCEL RLTY TR INC	COM	648053106	167,259	8,538	X			28-52
			212,552	10,850	X		X	28-52
NEW VY CORP	*W EXP 06/14/2	649080116	0	15	X			28-52
NEW YORK CMNTY BANCORP INC	COM	649445103	67,050	2,250	X			28-52
			35,313	1,185	X		X	28-52
NEW YORK TIMES CO	CL A	650111107	773,636	17,929	X			28-52
			559,224	12,960	X		X	28-52
			90,529	2,098	X		X	28-15
NEWELL RUBBERMAID INC	COM	651229106	30,090,180	1,061,382	X			28-52
			20,963,663	739,459	X		X	28-52
			5,670	200	X		X	28-45
NEWFIELD EXPL CO	COM	651290108	17,013	502	X			28-52
			407	12	X		X	28-52
NEWHALL LAND & FARMING CO CA	DEPOSITARY REC	651426108	901,170	31,000	X		X	28-52
COLUMN TOTAL			55,111,594					

ITEM 1: NAME OF ISSUER	ITEM 2: TITLE OF CLASS	ITEM 3: CUSIP NUMBER	ITEM 4: FAIR MARKET VALUE	ITEM 5: SHARES OR PRINCIPAL AMOUNT	ITEM 6: INVESTMENT DISCRETION (A) SOLE	(B) SHARED	(C) OTH	ITE MANA INS
NEWMONT MINING CORP	COM	651639106	463,090	17,709	X			28-52
			1,368,037	52,315	X		X	28-52
			3,295	126	X			28-45
			102,560	3,922	X		X	28-45
NEWPORT CORP	COM	651824104	31,297	2,650	X			28-52
			24,801	2,100	X		X	28-52
NEWS CORP LTD	ADR NEW	652487703	338,772	13,080	X			28-52
			88,319	3,410	X		X	28-52
NEXMED INC	COM	652903105	366	300	X		X	28-52

NEXTEL COMMUNICATIONS INC	CL A	65332V103	1,974,583	147,467	X			28-52
			419,549	31,333	X		X	28-52
			39,501	2,950	X			28-45
			16,068	1,200	X		X	28-45
NEXTEL PARTNERS INC	CL A	65333F107	771	153	X			28-52
NEXEN INC	COM	65334H102	4,149	203	X			28-52
NICOR INC	COM	654086107	99,172	3,630	X			28-52
			43,712	1,600	X		X	28-52
NIKE INC	CL B	654106103	10,566,347	205,491	X			28-52
			676,379	13,154	X		X	28-52
			143,976	2,800	X			28-15
			5,913	115	X			28-45
99 CENTS ONLY STORES	COM	65440K106	27,642	1,084	X			28-52
			165,113	6,475	X		X	28-52
NISOURCE INC	COM	65473P105	746,782	41,032	X			28-52
			1,757,137	96,546	X		X	28-52
			36,400	2,000	X			28-45
			101,028	5,551	X		X	28-45
NISSAN MOTORS	SPONSORED ADR	654744408	5,324	400	X			28-52
			6,655	500	X		X	28-15
NOBEL LEARNING CMNTYS INC	COM	654889104	148,475	41,824	X		X	28-52
COLUMN TOTAL			19,405,213					

ITEM 1: NAME OF ISSUER	ITEM 2: TITLE OF CLASS	ITEM 3: CUSIP NUMBER	ITEM 4: FAIR MARKET VALUE	ITEM 5: SHARES OR PRINCIPAL AMOUNT	ITEM 6: INVESTMENT DISCRETION (A) SOLE	(B) SHARED	(C) OTH	ITE MANA INS
NOKIA CORP	SPONSORED ADR	654902204	17,428,440	1,244,000	X			28-52
			8,867,742	632,958	X		X	28-52
			257,055	18,348	X			28-15
			86,442	6,170	X			28-45
			564,463	40,290	X		X	28-45
NOBLE ENERGY INC	COM	655044105	68,580	2,000	X			28-52
			29,147	850	X		X	28-52
			17,454	509	X			28-45
NORAM ENERGY CORP	SDCV 6.000% 3	655419AC3	1,766,250	22,500	X		X	28-52
NORDSON CORP	COM	655663102	2,237,166	92,867	X			28-52

NORDSTROM INC	COM	655664100	24,300	1,500	X	X	28-52
			12,960	800	X	X	28-45
NORFOLK SOUTHERN CORP	COM	655844108	7,155,140	385,514	X		28-52
			10,325,429	556,327	X	X	28-52
			31,552	1,700	X	X	28-45
NORSK HYDRO A S	SPONSORED ADR	656531605	769,525	20,256	X		28-52
			181,402	4,775	X	X	28-52
NORTEL NETWORKS CORP NEW	COM	656568102	637,042	306,270	X		28-52
			317,780	152,779	X	X	28-52
			3,642	1,751	X	X	28-15
			37,534	18,045	X		28-45
			4,368	2,100	X	X	28-45
NORTH AMERN PALLADIUM LTD	COM	656912102	5	2	X		28-52
NORTH AMERN SCIENTIFIC INC	COM	65715D100	18,950	2,500	X	X	28-15
NORTH EUROPEAN OIL RTY TR	SH BEN INT	659310106	1,054,208	51,200	X		28-52
			119,422	5,800	X	X	28-52
NORTH FORK BANCORPORATION NY	COM	659424105	98,157	3,333	X		28-52
			378,462	12,851	X	X	28-52
NORTH PITTSBURGH SYS INC	COM	661562108	15,564	1,152	X		28-52
			25,939	1,920	X	X	28-52
COLUMN TOTAL			52,534,120				

ITEM 1: NAME OF ISSUER	ITEM 2: TITLE OF CLASS	ITEM 3: CUSIP NUMBER	ITEM 4: FAIR MARKET VALUE	ITEM 5: SHARES OR PRINCIPAL AMOUNT	ITEM 6: INVESTMENT DISCRETION (A)SOLE	(B)SHARED	(C)OTH	ITE MANA INS
NORTHEAST PA FINL CORP	COM	663905107	33,476	2,035	X			28-52
NORTHEAST UTILS	COM	664397106	68,640	4,931	X			28-52
			268,169	19,265	X	X		28-52
NORTHERN BORDER PARTNERS L P	UNIT LTD PARTN	664785102	397,592	10,400	X			28-52
			49,699	1,300	X	X		28-52
NORTHERN TR CORP	COM	665859104	1,229,815	40,388	X			28-52
			2,003,153	65,785	X	X		28-52
			6,577	216	X	X		28-15
NORTHFIELD LABS INC	COM	666135108	2,595	300	X			28-52
NORTHROP GRUMMAN CORP	COM	666807102	3,681,421	42,907	X			28-52

			5,305,443	61,835	X		X 28-52
			13,728	160	X		28-15
			269,669	3,143	X		28-45
			51,480	600	X		X 28-45
NORTHWEST BANCORP INC PA	COM	667328108	16,160	1,000	X		X 28-52
NORTHWEST NAT GAS CO	COM	667655104	126,755	5,050	X		28-52
			67,770	2,700	X		X 28-52
NORWOOD FINANCIAL CORP	COM	669549107	105,523	3,588	X		28-52
NOVARTIS A G	SPONSORED ADR	66987V109	269,649	7,276	X		28-52
			137,122	3,700	X		X 28-52
			12,786	345	X		X 28-15
NOVELL INC	COM	670006105	32,917	15,310	X		28-52
			3,225	1,500	X		X 28-52
NOVELLUS SYS INC	COM	670008101	54,158	1,986	X		28-52
NOVO-NORDISK A S	ADR	670100205	464,547	14,090	X		28-52
			296,400	8,990	X		X 28-52
NSTOR TECHNOLOGIES INC	COM	67018N108	4,960	16,000	X		28-52
NU SKIN ENTERPRISES INC	CL A	67018T105	937	93	X		28-52
COLUMN TOTAL			14,974,366				

ITEM 1: NAME OF ISSUER	ITEM 2: TITLE OF CLASS	ITEM 3: CUSIP NUMBER	ITEM 4: FAIR MARKET VALUE	ITEM 5: SHARES OR PRINCIPAL AMOUNT	ITEM 6: INVESTMENT DISCRETION (A) SOLE	(B) SHARED	(C) OTH	ITE MANA INS
NSTAR	COM	67019E107	65,513	1,637	X			28-52
			6,203	155	X			X 28-52
NUCOR CORP	COM	670346105	284,825	7,462	X			28-52
			156,497	4,100	X			X 28-52
NUVEEN INSD PREM INCOME MUN	COM	6706D8104	10,838	750	X			28-52
NUVEEN PREM INCOME MUN FD 4	COM	6706K4105	23,750	1,834	X			28-52
			8,625	666	X			X 28-52
NUVEEN CONN PREM INCOME MUN	SH BEN INT	67060D107	16,540	1,000	X			28-52
NUVEEN PA PREM INCOME MUN FD	COM	67061F101	291,062	19,469	X			28-52
			212,619	14,222	X			X 28-52
			545,675	36,500	X			28-45

NUVEEN MD PREM INCOME MUN FD	COM	67061Q107	49,200	3,000	X		X	28-52
NUVEEN INVT QUALITY MUN FD I	COM	67062E103	49,516	3,230	X			28-52
			139,917	9,127	X		X	28-52
NUVEEN SELECT TAX FREE INCM	SH BEN INT	67062F100	1,415	100	X			28-52
NUVEEN MUN ADVANTAGE FD INC	COM	67062H106	55,597	3,704	X			28-52
			124,583	8,300	X		X	28-52
NUVEEN MUN INCOME FD INC	COM	67062J102	200,725	18,500	X			28-52
			135,300	12,470	X		X	28-52
NUVEEN INSD QUALITY MUN FD I	COM	67062N103	22,289	1,350	X			28-52
			13,208	800	X			28-45
NUVEEN PERFORMANCE PLUS MUN	COM	67062P108	103,780	7,118	X			28-52
			65,173	4,470	X		X	28-52
NUVEEN PREM INCOME MUN FD	COM	67062T100	101,215	7,078	X			28-52
			66,395	4,643	X		X	28-52
NUVEEN MUN MKT OPPORTUNITY F	COM	67062W103	184,026	12,987	X			28-52
			92,374	6,519	X		X	28-52
NUVEEN SELECT TAX FREE INCM	SH BEN INT	67063C106	6,745	500	X			28-52
COLUMN TOTAL			3,033,605					

ITEM 1: NAME OF ISSUER	ITEM 2: TITLE OF CLASS	ITEM 3: CUSIP NUMBER	ITEM 4: FAIR MARKET VALUE	ITEM 5: SHARES OR PRINCIPAL AMOUNT	ITEM 6: INVESTMENT DISCRETION (A) SOLE	(B) SHARED	(C) OTH	ITE MANA INS
NUVEEN PREM INCOME MUN FD 2	COM	67063W102	34,752	2,400	X			28-52
			48,247	3,332	X		X	28-52
NUVEEN SELECT TAX FREE INCM	SH BEN INT	67063X100	20,713	1,586	X		X	28-52
NVIDIA CORP	COM	67066G104	2,576	200	X			28-52
			68,264	5,300	X		X	28-52
NUVEEN DIVID ADVANTAGE MUN F	COM	67066V101	1,482	100	X		X	28-52
NUVEEN SR INCOME FD	COM	67067Y104	29,378	3,700	X		X	28-52
NUVEEN QUALITY PFD INCOME FD	COM	67071S101	25,483	1,700	X			28-52
			11,992	800	X		X	28-15
NUVEEN PA DIVID ADVANTAGE MU	COM	67071W102	7,595	500	X		X	28-52

NYFIX INC	COM	670712108	18,550	5,000	X			28-52
NUVEEN QUALITY PFD INCOME FD	COM	67072C105	20,391	1,354	X		X	28-52
			12,048	800	X		X	28-15
OAO TECHNOLOGY SOLUTIONS INC	COM	67082B105	59	39	X			28-52
O CHARLEYS INC	COM	670823103	11,406	595	X		X	28-52
OGE ENERGY CORP	COM	670837103	26,074	1,451	X			28-52
			62,895	3,500	X		X	28-52
NUVEEN MUN VALUE FD INC	COM	670928100	583,004	63,439	X			28-52
			336,676	36,635	X		X	28-52
			5,974	650	X			28-45
NUVEEN NJ INVT QUALITY MUN F	COM	670971100	154,866	10,089	X			28-52
			66,987	4,364	X		X	28-52
NUVEEN PA INVT QUALITY MUN F	COM	670972108	503,576	33,130	X			28-52
			698,273	45,939	X		X	28-52
NUVEEN SELECT QUALITY MUN FD	COM	670973106	217,075	14,909	X			28-52
			246,428	16,925	X		X	28-52
NUVEEN CA SELECT QUALITY MUN	COM	670975101	88,260	6,000	X		X	28-52
COLUMN TOTAL			3,303,024					

ITEM 1: NAME OF ISSUER	ITEM 2: TITLE OF CLASS	ITEM 3: CUSIP NUMBER	ITEM 4: FAIR MARKET VALUE	ITEM 5: SHARES OR PRINCIPAL AMOUNT	ITEM 6: INVESTMENT DISCRETION (A) SOLE	(B) SHARED	(C) OTH	ITE MANA INS
NUVEEN QUALITY INCOME MUN FD	COM	670977107	166,232	11,568	X			28-52
			71,232	4,957	X		X	28-52
NUVEEN OHIO QUALITY INCOME M	COM	670980101	41,995	2,397	X			28-52
NUVEEN INSD MUN OPPORTUNITY	COM	670984103	208,691	13,150	X			28-52
NUVEEN CALIF QUALITY INCM MU	COM	670985100	93,000	6,000	X		X	28-52
NUVEEN PREMIER MUN INCOME FD	COM	670988104	176,900	12,200	X			28-52
			30,624	2,112	X		X	28-52
NUVEEN NJ PREM INCOME MUN FD	COM	67101N106	145,069	9,544	X			28-52
			50,586	3,328	X		X	28-52
NUVEEN INSD NY PREM INCOME F	COM	67101R107	56,497	3,683	X		X	28-52

NUVEEN INSD FLA PREM INCOME	COM	67101V108	71,996	4,374	X			28-52
			34,846	2,117	X		X	28-52
OSI PHARMACEUTICALS INC	COM	671040103	48,000	3,000	X			28-52
OSI SYSTEMS INC	COM	671044105	31,620	2,000	X		X	28-52
			3,162	200	X		X	28-15
OYO GEOSPACE CORP	COM	671074102	9,500	1,000	X		X	28-52
OAK HILL FINL INC	COM	671337103	96,480	4,000	X			28-52
OAKLEY INC	COM	673662102	2,475	300	X			28-52
OCCIDENTAL PETE CORP DEL	COM	674599105	958,510	31,993	X			28-52
			472,080	15,757	X		X	28-52
			150	5	X			28-15
OCEAN ENERGY INC DEL	COM	67481E106	302,500	15,125	X		X	28-52
OCEANEERING INTL INC	COM	675232102	21,850	1,000	X			28-52
OCEANFIRST FINL CORP	COM	675234108	15,960	750	X			28-52
			19,152	900	X		X	28-52
OCTEL CORP	COM	675727101	101	7	X			28-52
COLUMN TOTAL			3,129,208					

ITEM 1: NAME OF ISSUER	ITEM 2: TITLE OF CLASS	ITEM 3: CUSIP NUMBER	ITEM 4: FAIR MARKET VALUE	ITEM 5: SHARES OR PRINCIPAL AMOUNT	ITEM 6: INVESTMENT DISCRETION (A) SOLE	(B) SHARED	(C) OTH	ITE MANA INS
ODYSSEY HEALTHCARE INC	COM	67611V101	103,400	4,350	X		X	28-52
ODYSSEY RE HLDGS CORP	COM	67612W108	7,220	400	X		X	28-52
OFFICEMAX INC	COM	67622M108	16,995	3,300	X			28-52
			5,150	1,000	X		X	28-15
OFFICE DEPOT INC	COM	676220106	20,750	1,754	X			28-52
			29,575	2,500	X		X	28-52
			3,987	337	X		X	28-15
OHIO CAS CORP	COM	677240103	247,418	19,150	X			28-52
			21,189	1,640	X		X	28-52
			399,874	30,950	X		X	28-15
OIL STS INTL INC	COM	678026105	2,520	210	X		X	28-52

OLD DOMINION FGHT LINES INC	COM	679580100	15,750	500	X		X 28-15
OLD NATL BANCORP IND	COM	680033107	943,740	44,100	X		28-52
			2,375	111	X		X 28-15
OLD REP INTL CORP	COM	680223104	93,625	3,500	X		28-52
			116,363	4,350	X		X 28-52
OLIN CORP	COM PAR $1	680665205	79,239	4,361	X		28-52
			237,718	13,083	X		X 28-52
OMNICARE INC	COM	681904108	134,635	4,948	X		28-52
			20,680	760	X		X 28-52
OMNICOM GROUP INC	COM	681919106	40,201,561	742,137	X		28-52
			14,147,633	261,171	X		X 28-52
			29,685	548	X		X 28-15
			155,089	2,863	X		28-45
			21,885	404	X		X 28-45
OMEGA FINL CORP	COM	682092101	10,425	300	X		28-52
			121,625	3,500	X		X 28-52
OMNIVISION TECHNOLOGIES INC	COM	682128103	82,880	4,000	X		X 28-52
			41,440	2,000	X		X 28-15
COLUMN TOTAL			57,314,426				

ITEM 1: NAME OF ISSUER	ITEM 2: TITLE OF CLASS	ITEM 3: CUSIP NUMBER	ITEM 4: FAIR MARKET VALUE	ITEM 5: SHARES OR PRINCIPAL AMOUNT	ITEM 6: INVESTMENT DISCRETION (A) SOLE	(B) SHARED	(C) OTH	ITE MANA INS
OMNOVA SOLUTIONS INC	COM	682129101	1,274	432	X			28-52
ONEIDA LTD	COM	682505102	6,581	615	X			28-52
ONEOK INC NEW	COM	682680103	3,943	215	X			28-52
ONYX ACCEP CORP	COM	682914106	2,319	625	X			28-52
ON2 TECHNOLOGIES INC	COM	68338A107	80	200	X			28-52
ONYX PHARMACEUTICALS INC	COM	683399109	14,111	1,694	X			28-52
OPEN JT STK CO-VIMPEL COMMUN	SPONSORED ADR	68370R109	10,350	300	X			28-52
			10,350	300	X		X	28-52
OPEN TEXT CORP	COM	683715106	2,783	100	X		X	28-52

OPENWAVE SYS INC	COM	683718100	7,360	5,183	X		28-52
OPLINK COMMUNICATIONS INC	COM	68375Q106	1,960	2,000	X	X	28-15
OPSWARE INC	COM	68383A101	3,780	2,000	X		28-52
OPTICARE HEALTH SYS INC	COM	68386P105	1,760	2,000	X		28-52
OPTIMAL ROBOTICS CORP	CL A NEW	68388R208	1,152	200	X		28-52
ORACLE CORP	COM	68389X105	28,834,234	2,657,778	X		28-52
			16,331,141	1,505,313	X	X	28-52
			141,449	13,038	X		28-15
			260,051	23,970	X		28-45
			517,714	47,720	X	X	28-45
OPPENHEIMER MULTI-SECTOR INC	SH BEN INT	683933105	94,560	12,000	X		28-52
			3,940	500	X	X	28-52
			1,143	145	X	X	28-15
ORASURE TECHNOLOGIES INC	COM	68554V108	584	100	X		28-52
O REILLY AUTOMOTIVE INC	COM	686091109	15,430	570	X	X	28-52
			2,707	100	X	X	28-15
COLUMN TOTAL			46,270,756				

ITEM 1: NAME OF ISSUER	ITEM 2: TITLE OF CLASS	ITEM 3: CUSIP NUMBER	ITEM 4: FAIR MARKET VALUE	ITEM 5: SHARES OR PRINCIPAL AMOUNT	ITEM 6: INVESTMENT DISCRETION (A)SOLE	(B)SHARED	(C)OTH	ITE MANA INS
ORIGINAL SIXTEEN TO ONE MINE	COM	686203100	0	66,000	X			28-52
			0	1,200	X	X		28-52
ORTHOLOGIC CORP	COM	68750J107	1,829	538	X			28-52
			6,188	1,820	X			28-15
ORTHOVITA INC	COM	68750U102	3,000	1,000	X	X		28-52
OSHKOSH TRUCK CORP	COM	688239201	3,115	50	X	X		28-52
OUTBACK STEAKHOUSE INC	COM	689899102	30,073	850	X			28-52
			49,532	1,400	X	X		28-52
OUTLOOK GROUP CORP	COM	690113105	972	200	X			28-52
OVERLAND STORAGE INC	COM	690310107	8,622	600	X	X		28-52
OVERTURE SVCS INC	COM	69039R100	16,384	1,080	X			28-52
			18,963	1,250	X	X		28-52

OWENS ILL INC	COM NEW	690768403	1,808	200	X			28-52
			163,660	18,104	X		X	28-52
OXFORD HEALTH PLANS INC	COM	691471106	76,811	2,530	X			28-52
			247,768	8,161	X		X	28-52
PG&E CORP	COM	69331C108	86,147	6,405	X			28-52
			73,168	5,440	X		X	28-52
P F CHANGS CHINA BISTRO INC	COM	69333Y108	3,700	100	X			28-52
			29,600	800	X		X	28-52
PICO HLDGS INC	COM NEW	693366205	4,491	361	X			28-52
PIMCO COML MTG SECS TR INC	COM	693388100	45,630	3,250	X			28-52
			168	12	X		X	28-15
PLX TECHNOLOGY INC	COM	693417107	2,927	1,230	X		X	28-15
PMA CAP CORP	CL A	693419202	402,382	59,436	X			28-52
COLUMN TOTAL			1,276,938					

ITEM 1: NAME OF ISSUER	ITEM 2: TITLE OF CLASS	ITEM 3: CUSIP NUMBER	ITEM 4: FAIR MARKET VALUE	ITEM 5: SHARES OR PRINCIPAL AMOUNT	ITEM 6: INVESTMENT DISCRETION (A) SOLE	(B) SHARED	(C) OTH	ITE MANA INS
PMC-SIERRA INC	COM	69344F106	6,396	1,075	X			28-52
			58,905	9,900	X		X	28-52
			7,259	1,220	X		X	28-15
PMI GROUP INC	COM	69344M101	62,087	2,430	X			28-52
			2,555	100	X		X	28-52
PNC FINL SVCS GROUP INC	COM	693475105	87,119,252	2,055,669	X			28-52
			115,102,766	2,715,969	X		X	28-52
			758,983	17,909	X			28-15
			1,973,340	46,563	X			28-45
			1,576,112	37,190	X		X	28-45
PNC FINL SVCS GROUP INC	PFD C CV $1.60	693475402	21,545	310	X			28-52
PNC FINL SVCS GROUP INC	PFD CV D $1.80	693475501	1,738	25	X		X	28-52
POSCO	SPONSORED ADR	693483109	56,933	2,890	X		X	28-52
PNM RES INC	COM	69349H107	8,996	400	X			28-52
PPG INDS INC	COM	693506107	48,666,339	1,079,555	X			28-52

			31,830,447	706,088	X		X	28-52
			256,956	5,700	X			28-45
			873,515	19,377	X		X	28-45
PPL CORP	COM	69351T106	9,456,093	265,546	X			28-52
			13,281,390	372,968	X		X	28-52
			181,789	5,105	X			28-45
			7,122	200	X		X	28-45
PS BUSINESS PKS INC CALIF	COM	69360J107	5,950	200	X		X	28-52
PAC-WEST TELECOM INC	COM	69371Y101	1,137	2,419	X			28-52
			47	100	X		X	28-52
PACCAR INC	COM	693718108	100,037	1,990	X			28-52
			158,351	3,150	X		X	28-52
PACHOLDER HIGH YIELD FD INC	COM	693742108	31,200	4,000	X			28-52
			12,987	1,665	X		X	28-52
PACIFIC AMERN INCOME SHS INC	COM	693796104	125,560	8,600	X			28-52
COLUMN TOTAL			311,745,787					

ITEM 1: NAME OF ISSUER	ITEM 2: TITLE OF CLASS	ITEM 3: CUSIP NUMBER	ITEM 4: FAIR MARKET VALUE	ITEM 5: SHARES OR PRINCIPAL AMOUNT	ITEM 6: INVESTMENT DISCRETION (A) SOLE	(B) SHARED	(C) OTH	ITE MANA INS
PACIFIC CAP BANCORP NEW	COM	69404P101	30,070	1,000	X		X	28-52
PACIFICARE HEALTH SYS DEL	COM	695112102	2,535	105	X			28-52
			62,764	2,600	X		X	28-52
PACKAGING CORP AMER	COM	695156109	50,788	2,820	X		X	28-52
PACTIV CORP	COM	695257105	43,645	2,150	X			28-52
			343,151	16,904	X		X	28-52
PALL CORP	COM	696429307	184,040	9,202	X			28-52
			21,000	1,050	X		X	28-52
PALM INC	COM NEW	696642206	2,367	237	X			28-52
			12,806	1,282	X		X	28-52
			4,026	403	X		X	28-15
			170	17	X			28-45
			50	5	X		X	28-45
PALOMAR MED TECHNOLOGIES INC	COM NEW	697529303	309	85	X			28-52
PAMRAPO BANCORP INC	COM	697738102	367,000	20,000	X		X	28-52

PAN AMERICAN SILVER CORP	COM	697900108	6,100	1,000	X		X	28-52
PAN PACIFIC RETAIL PPTYS INC	COM	69806L104	37,850	1,000	X		X	28-52
PANERA BREAD CO	CL A	69840W108	9,147	300	X			28-52
			429,909	14,100	X		X	28-52
			12,196	400	X		X	28-15
PAPA JOHNS INTL INC	COM	698813102	21,576	862	X			28-52
PARADIGM MED INDS INC DEL	COM	69900Q108	2,240	14,000	X			28-52
PARADIGM GENETICS INC	COM	69900R106	247	380	X		X	28-52
PARAMETRIC TECHNOLOGY CORP	COM	699173100	985	454	X			28-52
			5,208	2,400	X		X	28-52
PAREXEL INTL CORP	COM	699462107	10,976	800	X			28-52
PARK NATL CORP	COM	700658107	1,959	21	X		X	28-52
COLUMN TOTAL			1,663,114					

ITEM 1: NAME OF ISSUER	ITEM 2: TITLE OF CLASS	ITEM 3: CUSIP NUMBER	ITEM 4: FAIR MARKET VALUE	ITEM 5: SHARES OR PRINCIPAL AMOUNT	ITEM 6: INVESTMENT DISCRETION (A) SOLE	(B) SHARED	(C) OTH	ITE MANA INS
PARK PL ENTMT CORP	COM	700690100	16,020	2,250	X			28-52
			35,401	4,972	X		X	28-52
PARKER DRILLING CO	NOTE 5.500% 8	701081AD3	23,875,000	250,000	X			28-52
PARKER DRILLING CO	COM	701081101	11,850	5,000	X		X	28-52
PARKER HANNIFIN CORP	COM	701094104	169,681	4,380	X			28-52
			952,500	24,587	X		X	28-52
			2,944	76	X			28-45
PARKVALE FINL CORP	COM	701492100	20,944	952	X		X	28-52
PARKWAY PPTYS INC	COM	70159Q104	252,456	6,700	X			28-52
PARTNER COMMUNICATIONS CO LT	ADR	70211M109	1,685	500	X			28-52
PARTHUSCEVA INC	COM	70212E106	415	133	X			28-45
PATHMARK STORES INC NEW	COM	70322A101	668	100	X		X	28-52
PATHMARK STORES INC NEW	*W EXP 09/10/2	70322A119	1	1	X		X	28-52

PATINA OIL & GAS CORP	COM	703224105	9,245	281	X		28-52
PATRIOT BANK CORP PA	COM	70335P103	13,908	810	X		28-52
PATRIOT TRANSN HLDG INC	COM	70337B102	2,228	100	X	X	28-52
PATTERSON DENTAL CO	COM	703412106	9,186	200	X		28-52
			697,447	15,185	X	X	28-52
			20,669	450	X	X	28-15
PATTERSON UTI ENERGY INC	COM	703481101	75,929	2,350	X	X	28-52
PAXSON COMMUNICATIONS CORP	COM	704231109	32,700	15,000	X	X	28-52
PAYCHEX INC	COM	704326107	13,191,396	480,211	X		28-52
			22,777,602	829,181	X	X	28-52
			287,391	10,462	X		28-45
			12,087	440	X	X	28-45
COLUMN TOTAL			62,469,353				

ITEM 1: NAME OF ISSUER	ITEM 2: TITLE OF CLASS	ITEM 3: CUSIP NUMBER	ITEM 4: FAIR MARKET VALUE	ITEM 5: SHARES OR PRINCIPAL AMOUNT	ITEM 6: INVESTMENT DISCRETION (A)SOLE	(B)SHARED	(C)OTH	ITE MANA INS
PAYLESS SHOESOURCE INC	COM	704379106	83,195	5,316	X			28-52
			178,363	11,397	X		X	28-52
			9,390	600	X			28-45
PCCW LTD	SPONS ADR NEW	70454G207	62,980	11,088	X			28-52
PEAPACK-GLADSTONE FINL CORP	COM	704699107	25,050	1,000	X			28-52
			172,645	6,892	X		X	28-52
PEARSON PLC	SPONSORED ADR	705015105	4,680	600	X			28-52
PEDIATRIX MED GROUP	COM	705324101	2,212	88	X			28-52
PEGASYSTEMS INC	COM	705573103	798	200	X		X	28-15
PELICAN FINL INC	COM	705808103	17,280	3,000	X			28-52
PEGASUS COMMUNICATIONS CORP	CL A NEW	705904605	1,157	90	X			28-52
			192,900	15,000	X		X	28-52
PENGROWTH ENERGY TR	COM	706902103	4,370	450	X		X	28-15
PENN ENGR & MFG CORP	CL A	707389102	6,032,334	548,394	X		X	28-52

PENN ENGR & MFG CORP	COM NON VTG	707389300	10,896,561	945,882		X	X	28-52
PENN NATL GAMING INC	COM	707569109	15,975	900		X		28-52
			35,500	2,000		X	X	28-52
PENN TRAFFIC CO NEW	*W EXP 06/07/2	707832119	14	125		X		28-52
PENN TRAFFIC CO NEW	COM NEW	707832200	155	125		X		28-52
PENN VA CORP	COM	707882106	78,029	2,032		X		28-52
			84,480	2,200		X	X	28-52
PENN VA RESOURCES PARTNERS L	COM	707884102	220,340	9,200		X		28-52
			47,900	2,000		X	X	28-52
PENNEY J C INC	COM	708160106	780,533	39,742		X		28-52
			622,686	31,705		X	X	28-52
			77,264	3,934		X		28-45
			32,033	1,631		X	X	28-45
COLUMN TOTAL			19,678,824					

ITEM 1: NAME OF ISSUER	ITEM 2: TITLE OF CLASS	ITEM 3: CUSIP NUMBER	ITEM 4: FAIR MARKET VALUE	ITEM 5: SHARES OR PRINCIPAL AMOUNT	ITEM 6: INVESTMENT DISCRETION (A)SOLE	(B)SHARED	(C)OTH	ITE MANA INS
PENNSYLVANIA COMM BANCORP IN	COM	708677109	158,770	4,363	X			28-52
PENNSYLVANIA RL ESTATE INVT	SH BEN INT	709102107	919,894	32,108	X			28-52
			2,310,393	80,642	X		X	28-52
PENTAIR INC	COM	709631105	24,886	704	X			28-52
			49,490	1,400	X		X	28-52
PENTON MEDIA INC	COM	709668107	498	906	X		X	28-52
PEOPLES BANCORP INC	COM	709789101	26,518	1,145	X			28-52
PEOPLES BK BRIDGEPORT CONN	COM	710198102	66,913	2,650	X			28-52
			1,263	50	X		X	28-52
PEOPLES ENERGY CORP	COM	711030106	146,657	4,100	X			28-52
			194,803	5,446	X		X	28-52
PEOPLES HLDG CO	COM	711148106	132,784	3,117	X		X	28-15
PEOPLESOFT INC	COM	712713106	64,765	4,233	X			28-52
			51,974	3,397	X		X	28-52
			4,192	274	X			28-45

PEP BOYS MANNY MOE & JACK	COM	713278109	2,280	300	X			28-52
			760	100	X		X	28-52
PEPCO HOLDINGS INC	COM	713291102	597,725	34,352	X			28-52
			1,179,424	67,783	X		X	28-52
			39,742	2,284	X			28-45
			9,048	520	X		X	28-45
PEPSI BOTTLING GROUP INC	COM	713409100	132,682	7,400	X			28-52
			144,426	8,055	X		X	28-52
			10,758	600	X		X	28-15
PEPSIAMERICAS INC	COM	71343P200	42,454	3,610	X			28-52
			134,605	11,446	X		X	28-52
COLUMN TOTAL			6,447,704					

ITEM 1: NAME OF ISSUER	ITEM 2: TITLE OF CLASS	ITEM 3: CUSIP NUMBER	ITEM 4: FAIR MARKET VALUE	ITEM 5: SHARES OR PRINCIPAL AMOUNT	ITEM 6: INVESTMENT DISCRETION (A) SOLE	(B) SHARED	(C) OTH	ITE MANA INS
PEPSICO INC	COM	713448108	128,883,400	3,222,085	X			28-52
			75,178,640	1,879,466	X		X	28-52
			488,760	12,219	X			28-15
			2,253,680	56,342	X			28-45
			709,880	17,747	X		X	28-45
PER-SE TECHNOLOGIES INC	COM NEW	713569309	1,852	233	X		X	28-52
PERFORMANCE FOOD GROUP CO	COM	713755106	36,792	1,200	X			28-52
			47,830	1,560	X		X	28-52
PERKINELMER INC	COM	714046109	208,506	23,454	X			28-52
			196,469	22,100	X		X	28-52
			889	100	X		X	28-15
PERMIAN BASIN RTY TR	UNIT BEN INT	714236106	39,689	6,796	X			28-52
			2,476	424	X		X	28-52
PEROT SYS CORP	CL A	714265105	13,030	1,270	X		X	28-52
PERRIGO CO	COM	714290103	4,752	400	X		X	28-52
PETROLEO BRASILEIRO SA PETRO	SPONSORED ADR	71654V408	6,060	400	X		X	28-52
PETROLEUM & RES CORP	COM	716549100	97,293	5,070	X			28-52
			205,832	10,726	X		X	28-52
PETROQUEST ENERGY INC	COM	716748108	6,831	4,524	X		X	28-15

PETSMART INC	COM	716768106	13,343	1,059	X			28-52
			247,514	19,644	X		X	28-52
			6,300	500	X		X	28-15
PFIZER INC	COM	717081103	276,552,977	8,875,256	X			28-52
			206,968,085	6,642,108	X		X	28-52
			1,308,564	41,995	X			28-15
			6,534,844	209,719	X			28-45
			4,887,571	156,854	X		X	28-45
PHARMACEUTICAL HLDRS TR	DEPOSITRY RCPT	71712A206	22,221	300	X			28-52
			22,221	300	X		X	28-52
COLUMN TOTAL			704,946,301					

ITEM 1: NAME OF ISSUER	ITEM 2: TITLE OF CLASS	ITEM 3: CUSIP NUMBER	ITEM 4: FAIR MARKET VALUE	ITEM 5: SHARES OR PRINCIPAL AMOUNT	ITEM 6: INVESTMENT DISCRETION (A) SOLE	(B) SHARED	(C) OTH	ITE MANA INS
PHARMACEUTICAL PROD DEV INC	COM	717124101	16,701	622	X			28-52
			10,740	400	X		X	28-52
PHARMACEUTICAL RES INC	COM	717125108	564,984	13,300	X		X	28-52
PHARMACOPEIA INC	COM	71713B104	4,385	500	X			28-52
			1,754	200	X		X	28-52
PHARMACIA CORP	COM	71713U102	29,257,420	675,691	X			28-52
			26,818,158	619,357	X		X	28-52
			228,711	5,282	X		X	28-15
			781,132	18,040	X			28-45
			487,168	11,251	X		X	28-45
PHELPS DODGE CORP	COM	717265102	168,506	5,188	X			28-52
			303,558	9,346	X		X	28-52
			325	10	X		X	28-15
PHILADELPHIA CONS HLDG CORP	COM	717528103	73,980	2,055	X		X	28-52
PHILADELPHIA SUBN CORP	COM PAR $0.50	718009608	990,230	45,113	X			28-52
			1,806,639	82,307	X		X	28-52
			6,848	312	X		X	28-15
PHILLIPS VAN HEUSEN CORP	COM	718592108	7,719	625	X			28-52
PHOENIX COS INC NEW	COM	71902E109	125,882	17,387	X			28-52
			65,305	9,020	X		X	28-52
PHOSPHATE RESOURCE PARTNERS	DEPOSITARY UNT	719217101	45	32	X			28-52
			1,711	1,205	X		X	28-52

PIEDMONT NAT GAS INC	COM	720186105	282,811	7,933	X			28-52
			366,839	10,290	X		X	28-52
			76,469	2,145	X		X	28-15
PIER 1 IMPORTS INC	COM	720279108	28,548	1,800	X		X	28-52
PIMCO CORPORATE INCOME FD	COM	72200U100	442,800	30,000	X			28-52
PIMCO STRATEGIC GBL GOV FD I	COM	72200X104	34,500	3,000	X			28-52
			11,673	1,015	X		X	28-52
COLUMN TOTAL			62,965,541					

ITEM 1: NAME OF ISSUER	ITEM 2: TITLE OF CLASS	ITEM 3: CUSIP NUMBER	ITEM 4: FAIR MARKET VALUE	ITEM 5: SHARES OR PRINCIPAL AMOUNT	ITEM 6: INVESTMENT DISCRETION (A)SOLE	(B)SHARED	(C)OTH	ITE MANA INS
PINNACLE FINL PARTNERS INC	COM	72346Q104	66,700	5,000	X		X	28-15
PINNACLE WEST CAP CORP	COM	723484101	6,681	201	X			28-52
			149,480	4,497	X		X	28-52
PIONEER HIGH INCOME TR	COM	72369H106	2,898	200	X			28-52
PIONEER NAT RES CO	COM	723787107	365,205	14,550	X			28-52
			193,019	7,690	X		X	28-52
PITNEY BOWES INC	COM	724479100	17,715,440	554,995	X			28-52
			37,659,727	1,179,816	X		X	28-52
			798	25	X		X	28-15
			778,146	24,378	X			28-45
			569,868	17,853	X		X	28-45
PITTSTON CO	COM BRINKS GRP	725701106	72,765	5,250	X		X	28-52
PIXAR	COM	725811103	54,100	1,000	X			28-52
			5,410	100	X		X	28-52
PLACER DOME INC	COM	725906101	21,560	2,200	X			28-52
			76,019	7,757	X		X	28-52
PLAINS ALL AMERN PIPELINE L	UNIT LTD PARTN	726503105	4,960	200	X			28-52
			136,400	5,500	X		X	28-52
			18,476	745	X		X	28-15
PLAYBOY ENTERPRISES INC	CL A	728117201	200	25	X		X	28-52
PLUG POWER INC	COM	72919P103	5,060	1,000	X			28-52
			3,491	690	X		X	28-52

PLUM CREEK TIMBER CO INC	COM	729251108	759,040	35,157	X		28-52
			1,824,722	84,517	X	X	28-52
			10,795	500	X		28-45
			43,180	2,000	X	X	28-45
POGO PRODUCING CO	COM	730448107	327,307	8,230	X	X	28-52
POLARIS INDS INC	COM	731068102	13,424	270	X		28-52
COLUMN TOTAL			60,884,871				

ITEM 1: NAME OF ISSUER	ITEM 2: TITLE OF CLASS	ITEM 3: CUSIP NUMBER	ITEM 4: FAIR MARKET VALUE	ITEM 5: SHARES OR PRINCIPAL AMOUNT	ITEM 6: INVESTMENT DISCRETION (A) SOLE	(B) SHARED	(C) OTH	ITE MANA INS
POLO RALPH LAUREN CORP	CL A	731572103	41,220	1,800	X			28-52
			4,580	200	X	X		28-15
POLYCOM INC	COM	73172K104	32,320	4,000	X			28-52
POLYMEDICA CORP	COM	731738100	9,135	300	X			28-52
POLYONE CORP	COM	73179P106	1,950	500	X	X		28-45
POMEROY COMPUTER RES	COM	731822102	3,485	500	X			28-52
POST PPTYS INC	COM	737464107	20,528	850	X	X		28-52
POTASH CORP SASK INC	COM	73755L107	29,231	473	X			28-52
			105,060	1,700	X	X		28-52
			6,180	100	X	X		28-15
			3,584	58	X			28-45
POTLATCH CORP	COM	737628107	11,658	600	X			28-52
POWER-ONE INC	COM	739308104	8,800	2,000	X			28-52
PRAXAIR INC	COM	74005P104	760,218	13,491	X			28-52
			327,506	5,812	X	X		28-52
			61,309	1,088	X	X		28-15
			27,330	485	X			28-45
PRE PAID LEGAL SVCS INC	COM	740065107	17,280	1,000	X			28-52
			22,084	1,278	X	X		28-15
PRECISION CASTPARTS CORP	COM	740189105	62,387	2,618	X			28-52
PRECISION DRILLING CORP	COM	74022D100	83,425	2,500	X	X		28-52

PRESIDENTIAL LIFE CORP	COM	740884101	9,435	1,500	X		28-52
PRESSTEK INC	COM	741113104	3,031	675	X		28-52
PRICE T ROWE GROUP INC	COM	74144T108	813,600	30,000	X		28-52
			85,021	3,135	X	X	28-52
PRICELINE COM INC	COM	741503106	3,280	2,000	X	X	28-52
COLUMN TOTAL			2,553,637				

ITEM 1: NAME OF ISSUER	ITEM 2: TITLE OF CLASS	ITEM 3: CUSIP NUMBER	ITEM 4: FAIR MARKET VALUE	ITEM 5: SHARES OR PRINCIPAL AMOUNT	ITEM 6: INVESTMENT DISCRETION (A) SOLE	(B) SHARED	(C) OTH	ITE MANA INS
PRIDE INTL INC DEL	COM	74153Q102	13,490	1,000	X			28-52
PRIME MED SVCS INC NEW	COM	74156D108	7,370	1,000	X			28-52
PRIMEDIA INC	COM	74157K101	12,250	5,000	X		X	28-52
PRIME GROUP REALTY TRUST	SH BEN INT	74158J103	5,230	1,000	X		X	28-52
PRIME HOSPITALITY CORP	COM	741917108	26	5	X			28-52
PRIMUS TELECOMMUNICATIONS GR	COM	741929103	3,270	1,500	X		X	28-52
PRIMEWEST ENERGY TR	TR UNIT NEW	741930309	16,730	1,000	X			28-52
PRINCETON NATL BANCORP INC	COM	742282106	284,700	13,000	X			28-15
PRINCIPAL FINANCIAL GROUP IN	COM	74251V102	257,939	9,504	X			28-52
			45,921	1,692	X		X	28-52
PROCTER & GAMBLE CO	COM	742718109	539,482,443	6,058,197	X			28-52
			211,109,232	2,370,682	X		X	28-52
			13,183,674	148,048	X			28-15
			6,938,420	77,916	X			28-45
			4,772,368	53,592	X		X	28-45
PROGENICS PHARMACEUTICALS IN	COM	743187106	485	110	X			28-52
			13,230	3,000	X		X	28-52
			4,410	1,000	X		X	28-15
PROGRESS ENERGY INC	COM	743263105	1,032,072	26,362	X			28-52
			1,840,794	47,019	X		X	28-52
			9,122	233	X		X	28-15
			30,615	782	X			28-45
PROGRESS FINL CORP	COM	743266108	134,954	10,447	X			28-52

				427,586	33,100	X		28-15
PROGRESSIVE CORP OHIO	COM	743315103	3,895,481	65,680	X			28-52
			667,653	11,257	X		X	28-52
PROLOGIS	SH BEN INT	743410102	1,266,000	50,000	X			28-52
PROQUEST COMPANY	COM	74346P102	103,350	5,000	X		X	28-52
COLUMN TOTAL			785,558,815					

ITEM 1: NAME OF ISSUER	ITEM 2: TITLE OF CLASS	ITEM 3: CUSIP NUMBER	ITEM 4: FAIR MARKET VALUE	ITEM 5: SHARES OR PRINCIPAL AMOUNT	ITEM 6: INVESTMENT DISCRETION (A) SOLE	(B) SHARED	(C) OTH	ITE MANA INS
PROTECTIVE LIFE CORP	COM	743674103	127,276	4,458	X			28-52
			1,999	70	X		X	28-52
PROTEIN DESIGN LABS INC	COM	74369L103	20,061	2,700	X			28-52
			1,189	160	X		X	28-52
PROTON ENERGY SYS INC	COM	74371K101	2,214	900	X		X	28-52
PROVALIS PLC	SPONS ADR NEW	74372Q206	46	16	X			28-52
PROVIDENCE & WORCESTER RR CO	COM	743737108	4,662	700	X			28-52
PROVIDENT BANKSHARES CORP	COM	743859100	64,855	2,810	X			28-52
PROVIDENT ENERGY TR	TR UNIT	74386K104	32,246	4,600	X			28-52
PROVIDENT FINL GROUP INC	COM	743866105	59,614	2,808	X			28-52
			121,011	5,700	X		X	28-52
			15,774	743	X		X	28-15
PROVINCE HEALTHCARE CO	COM	743977100	6,107	690	X		X	28-52
PROVIDIAN FINL CORP	COM	74406A102	2,328,682	354,982	X			28-52
			1,814,653	276,624	X		X	28-52
			14,432	2,200	X			28-15
PROXIM CORP	CL A	744283102	907	1,511	X		X	28-15
PRUDENTIAL FINL INC	COM	744320102	964,724	32,982	X			28-52
			63,034	2,155	X		X	28-52
			39,839	1,362	X		X	28-45
PUBLIC SVC ENTERPRISE GROUP	COM	744573106	5,327,535	145,204	X			28-52
			8,660,418	236,043	X		X	28-52
			20,180	550	X		X	28-15

			98,916	2,696	X		28-45
			13,025	355	X	X	28-45
PUBLIC STORAGE INC	COM	74460D109	107,565	3,550	X		28-52
			7,272	240	X	X	28-52
COLUMN TOTAL			19,918,236				

ITEM 1: NAME OF ISSUER	ITEM 2: TITLE OF CLASS	ITEM 3: CUSIP NUMBER	ITEM 4: FAIR MARKET VALUE	ITEM 5: SHARES OR PRINCIPAL AMOUNT	ITEM 6: INVESTMENT DISCRETION (A) SOLE	(B) SHARED	(C) OTH	ITE MANA INS
PUBLIC STORAGE INC	COM A DP1/1000	74460D729	28,989	1,058	X			28-52
			219,666	8,017	X		X	28-52
			55	2	X		X	28-15
PUGET ENERGY INC NEW	COM	745310102	55,768	2,617	X			28-52
			98,367	4,616	X		X	28-52
PULTE HOMES INC	COM	745867101	2,758	55	X		X	28-52
			40,120	800	X		X	28-15
PURADYN FILTER TECHNOLOGIES	COM	746091107	6,450	3,000	X		X	28-52
PUTNAM HIGH INCOME BOND FD	SH BEN INT	746779107	10,005	1,450	X		X	28-52
PUTNAM HIGH YIELD MUN TR	SH BEN INT	746781103	627,202	89,986	X			28-52
			13,940	2,000	X		X	28-52
PUTNAM INVT GRADE MUN TR	COM	746805100	42,004	3,850	X		X	28-52
PUTNAM MANAGED MUN INCOM TR	COM	746823103	20,797	2,740	X			28-52
			15,180	2,000	X		X	28-52
PUTNAM MASTER INCOME TR	SH BEN INT	74683K104	108,734	17,043	X			28-52
			12,760	2,000	X		X	28-52
PUTNAM MUN BD FD INC	SH BEN INT	74683V100	11,967	969	X			28-52
			3,705	300	X		X	28-52
PUTNAM PREMIER INCOME TR	SH BEN INT	746853100	73,074	11,400	X			28-52
			21,794	3,400	X		X	28-52
			46,024	7,180	X		X	28-15
PUTNAM MASTER INTER INCOME T	SH BEN INT	746909100	95,351	15,135	X			28-52
PUTNAM MUN OPPORTUNITIES TR	SH BEN INT	746922103	20,275	1,666	X		X	28-52
QLT INC	COM	746927102	4,064	400	X			28-52

QRS CORP	COM	74726X105	14,730	3,000	X			28-52
QAD INC	COM	74727D108	4,610	1,000	X		X	28-52
COLUMN TOTAL			1,598,389					

ITEM 1: NAME OF ISSUER	ITEM 2: TITLE OF CLASS	ITEM 3: CUSIP NUMBER	ITEM 4: FAIR MARKET VALUE	ITEM 5: SHARES OR PRINCIPAL AMOUNT	ITEM 6: INVESTMENT DISCRETION (A)SOLE	(B)SHARED	(C)OTH	ITE MANA INS
QLOGIC CORP	COM	747277101	2,368,529	63,773	X			28-52
			3,045	82	X		X	28-52
			18,570	500	X			28-45
QSOUND LABS INC	COM NEW	74728C307	267	184	X		X	28-52
QUAKER CITY BANCORP INC	COM	74731K106	136	4	X			28-52
QUAKER CHEM CORP	COM	747316107	90,270	4,425	X			28-52
			30,600	1,500	X		X	28-52
QUALCOMM INC	COM	747525103	3,557,160	98,810	X			28-52
			2,256,804	62,689	X		X	28-52
			51,840	1,440	X			28-15
			198,000	5,500	X			28-45
			3,600	100	X		X	28-45
QUALITY SYS INC	COM	747582104	25,510	1,000	X			28-52
QUANTA SVCS INC	COM	74762E102	960	300	X			28-52
QUANEX CORP	COM	747620102	129,970	4,100	X		X	28-52
QUANTUM CORP	COM DSSG	747906204	21,259	5,889	X			28-52
			9,386	2,600	X		X	28-52
			2,040	565	X		X	28-15
QUEST DIAGNOSTICS INC	COM	74834L100	524,317	8,784	X			28-52
			1,391,553	23,313	X		X	28-52
			11,938	200	X		X	28-15
			537	9	X			28-45
QUEST SOFTWARE INC	COM	74834T103	900	100	X			28-52
			9,900	1,100	X		X	28-52
QUESTAR CORP	COM	748356102	125,879	4,257	X			28-52
			1,137,854	38,480	X		X	28-52
QUICKSILVER RESOURCES INC	COM	74837R104	142,620	6,000	X		X	28-52

QUINTILES TRANSNATIONAL CORP	COM	748767100	36,480	3,000	X		X	28-52
COLUMN TOTAL			12,149,924					

ITEM 1: NAME OF ISSUER	ITEM 2: TITLE OF CLASS	ITEM 3: CUSIP NUMBER	ITEM 4: FAIR MARKET VALUE	ITEM 5: SHARES OR PRINCIPAL AMOUNT	ITEM 6: INVESTMENT DISCRETION (A) SOLE	(B) SHARED	(C) OTH	ITE MANA INS
QWEST COMMUNICATIONS INTL IN	COM	749121109	151,354	43,368	X			28-52
			189,074	54,176	X		X	28-52
			2,094	600	X		X	28-15
			20,769	5,951	X			28-45
			510	146	X		X	28-45
R & G FINANCIAL CORP	CL B	749136107	12,628	574	X			28-52
RCN CORP	COM	749361101	5,562	7,725	X			28-52
			7,776	10,800	X		X	28-52
RFS HOTEL INVS INC	COM	74955J108	26,336	2,715	X			28-52
RGC RES INC	COM	74955L103	19,490	1,000	X			28-52
R H DONNELLEY CORP	COM NEW	74955W307	24,041	810	X			28-52
			26,623	897	X		X	28-52
			22,943	773	X		X	28-45
RPM INTL INC	COM	749685103	263,739	25,118	X			28-52
			23,531	2,241	X		X	28-52
			8,778	836	X		X	28-15
RSA SEC INC	COM	749719100	22,947	3,232	X			28-52
			29,110	4,100	X		X	28-52
			4,793	675	X			28-15
RF MICRODEVICES INC	COM	749941100	1,802	300	X			28-52
			481	80	X		X	28-52
			4,085	680	X			28-45
RADIAN GROUP INC	COM	750236101	30,576	916	X			28-52
			29,374	880	X		X	28-52
			3,338	100	X		X	28-15
RADIOLOGIX INC	COM	75040K109	40,547	17,941	X		X	28-52
RADIO ONE INC	CL A	75040P108	60,904	4,600	X			28-52
RADIO ONE INC	CL D NON VTG	75040P405	1,880	142	X			28-52
RADIOSHACK CORP	COM	750438103	39,008	1,750	X			28-52

				113,679	5,100	X	X	28-52
	COLUMN TOTAL			1,187,772				

ITEM 1: NAME OF ISSUER	ITEM 2: TITLE OF CLASS	ITEM 3: CUSIP NUMBER	ITEM 4: FAIR MARKET VALUE	ITEM 5: SHARES OR PRINCIPAL AMOUNT	ITEM 6: INVESTMENT DISCRETION (A) SOLE	(B) SHARED	(C) OTH	ITE MANA INS
RAILAMERICA INC	COM	750753105	6,100	1,000	X			28-52
RAINDANCE COMM	COM	75086X106	3,360	2,000	X			28-52
			3,528	2,100	X		X	28-52
RAINBOW TECHNOLOGIES INC	COM	750862104	8,496	900	X		X	28-52
RAMBUS INC DEL	COM	750917106	1,519	115	X			28-52
			33,025	2,500	X		X	28-52
RALCORP HLDGS INC NEW	COM	751028101	38,357	1,473	X		X	28-52
RANK GROUP PLC	SPONSORED ADR	753037100	1,815	250	X			28-52
RARE HOSPITALITY INTL INC	COM	753820109	43,737	1,571	X		X	28-52
RAYMOND JAMES FINANCIAL INC	COM	754730109	34,925	1,350	X			28-52
			12,935	500	X		X	28-52
RAYONIER INC	COM	754907103	14,980	340	X			28-52
			14,848	337	X		X	28-52
			6,257	142	X		X	28-45
RAYTHEON CO	COM NEW	755111507	13,556,945	477,862	X			28-52
			20,198,362	711,962	X		X	28-52
			229,882	8,103	X		X	28-15
			213,428	7,523	X			28-45
			171,326	6,039	X		X	28-45
READ-RITE CORP	COM NEW	755246204	13	20	X			28-52
READERS DIGEST ASSN INC	COM	755267101	9,189	900	X			28-52
READING INTERNATIONAL INC	CL B	755408200	195	50	X			28-52
REALNETWORKS INC	COM	75605L104	14,785	3,580	X			28-52
			165	40	X		X	28-52
REALTY INCOME CORP	COM	756109104	403,975	11,300	X		X	28-52
RECKSON ASSOCS RLTY CORP	COM	75621K106	48,880	2,600	X			28-52
			7,520	400	X		X	28-52

COLUMN TOTAL 35,078,547

PAGE 146 OF 191 FORM 13F NAME OF REPORTING MANAGER-PNC FINANCIAL SERVICES GR

ITEM 1: NAME OF ISSUER	ITEM 2: TITLE OF CLASS	ITEM 3: CUSIP NUMBER	ITEM 4: FAIR MARKET VALUE	ITEM 5: SHARES OR PRINCIPAL AMOUNT	ITEM 6: INVESTMENT DISCRETION (A) SOLE	(B) SHARED	(C) OTH	ITE MANA	INS
RECKSON ASSOCS RLTY CORP	PFD CV SER A%	75621K205	33,110	1,400	X				28-52
			89,870	3,800	X		X		28-52
RED HAT INC	COM	756577102	29,621	5,455	X				28-52
			679	125	X		X		28-52
REDBACK NETWORKS INC	COM	757209101	3,132	5,400	X				28-52
REDWOOD TR INC	COM	758075402	9,750	300	X				28-52
			17,550	540	X		X		28-52
REDWOOD TR INC	PFD CV B%9.74	758075600	39,240	1,200	X		X		28-52
REED ELSEVIER N V	SPONSORED ADR	758204101	101,178	4,950	X		X		28-52
REGENCY CTRS CORP	COM	758849103	659	20	X				28-52
REGENERON PHARMACEUTICALS	COM	75886F107	3,760	500	X				28-52
			37,600	5,000	X		X		28-52
REGENERATION TECH INC DEL	COM	75886N100	6,518	725	X		X		28-15
REGENT COMMUNICATIONS INC DE	COM	758865109	665	140	X		X		28-15
REGIS CORP MINN	COM	758932107	14,946	600	X				28-52
REGIONS FINL CORP	COM	758940100	81,324	2,510	X				28-52
			9,396	290	X		X		28-52
RELIANCE STEEL & ALUMINUM CO	COM	759509102	6,040	400	X				28-52
RELIANT RES INC	COM	75952B105	22,214	6,240	X				28-52
			151,567	42,575	X		X		28-52
RELM WIRELESS CORP	COM	759525108	0	1	X				28-52
REMINGTON OIL & GAS CORP	COM	759594302	14,901	875	X		X		28-52
RENAISSANCE LEARNING INC	COM	75968L105	17,630	1,000	X		X		28-52
RELIABILITY INC	COM	759903107	3,000	4,000	X				28-52
REPLIGEN CORP	COM	759916109	9,340	2,000	X		X		28-52

COLUMN TOTAL 703,690

PAGE 147 OF 191 FORM 13F NAME OF REPORTING MANAGER-PNC FINANCIAL SERVICES GR

ITEM 1: NAME OF ISSUER	ITEM 2: TITLE OF CLASS	ITEM 3: CUSIP NUMBER	ITEM 4: FAIR MARKET VALUE	ITEM 5: SHARES OR PRINCIPAL AMOUNT	ITEM 6: INVESTMENT DISCRETION (A) SOLE	(B) SHARED	(C) OTH	ITE MANA INS
RENAL CARE GROUP INC	COM	759930100	96,658	3,100	X		X	28-52
RENT WAY INC	COM	76009U104	33,120	9,200	X			28-52
			360	100	X		X	28-52
REPSOL YPF S A	SPONSORED ADR	76026T205	17,208	1,200	X			28-52
REPUBLIC BANCORP KY	CL A	760281204	255,875	22,250	X			28-52
REPUBLIC SVCS INC	COM	760759100	4,900	247	X			28-52
			90,768	4,575	X		X	28-52
			31,446	1,585	X		X	28-15
RES-CARE INC	COM	760943100	498,791	170,819	X			28-52
			2,190	750	X		X	28-52
RESMED INC	COM	761152107	127,920	4,000	X			28-52
RESOURCE AMERICA INC	CL A	761195205	23,737	2,982	X		X	28-52
RESOURCES BANKSHARES CORP	COM	76121R104	11,250	500	X			28-52
RESPIRONICS INC	COM	761230101	479,475	13,950	X			28-52
			201,586	5,865	X		X	28-52
RETEK INC	COM	76128Q109	57,700	10,000	X			28-52
REUTERS GROUP PLC	SPONSORED ADR	76132M102	67,091	6,860	X			28-52
			39,570	4,046	X		X	28-52
			55,942	5,720	X			28-45
			978	100	X		X	28-45
REYNOLDS & REYNOLDS CO	CL A	761695105	999,350	39,500	X			28-52
			23,276	920	X		X	28-52
REYNOLDS R J TOB HLDGS INC	COM	76182K105	124,878	3,871	X			28-52
			119,781	3,713	X		X	28-52
RICHARDSON ELECTRS LTD	SDCV 7.250%12	763165AB3	3,252,050	38,600	X			28-52
			1,179,500	14,000	X		X	28-52
RICHARDSON ELECTRS LTD	SDCV 8.250% 6	763165AC1	17,632,725	191,400	X			28-52
			6,080,250	66,000	X		X	28-52

COLUMN TOTAL 31,508,375

PAGE 148 OF 191 FORM 13F NAME OF REPORTING MANAGER-PNC FINANCIAL SERVICES GR

ITEM 1: NAME OF ISSUER	ITEM 2: TITLE OF CLASS	ITEM 3: CUSIP NUMBER	ITEM 4: FAIR MARKET VALUE	ITEM 5: SHARES OR PRINCIPAL AMOUNT	ITEM 6: INVESTMENT DISCRETION (A) SOLE	(B) SHARED	(C) OTH	ITE MANA INS
RIO TINTO PLC	SPONSORED ADR	767204100	109,765	1,450	X		X	28-52
RITE AID CORP	COM	767754104	70,560	31,500	X			28-52
			50,176	22,400	X		X	28-52
			4,480	2,000	X		X	28-45
RIVERSTONE NETWORKS INC	COM	769320102	4,021	2,872	X		X	28-52
ROADWAY CORP	COM	769742107	83,565	2,493	X			28-52
ROANOKE ELEC STL CORP	COM	769841107	20,663	2,375	X			28-52
ROBERT HALF INTL INC	COM	770323103	9,317	700	X			28-52
			33,941	2,550	X		X	28-52
ROBOTIC VISION SYS INC	COM	771074101	37,000	200,000	X			28-52
			11,100	60,000	X		X	28-52
ROCK-TENN CO	CL A	772739207	7,680	600	X			28-52
ROCKFORD CORP	COM	77316P101	3,247	600	X			28-52
ROCKWELL AUTOMATION INC	COM	773903109	578,689	27,956	X			28-52
			730,420	35,286	X		X	28-52
			414	20	X		X	28-15
ROCKWELL COLLINS INC	COM	774341101	575,716	31,340	X			28-52
			915,304	49,826	X		X	28-52
			367	20	X		X	28-15
ROGERS COMMUNICATIONS INC	CL B	775109200	6,865	644	X		X	28-52
ROGUE WAVE SOFTWARE INC	COM	775369101	2,120	1,000	X			28-52
ROHM & HAAS CO	COM	775371107	964,872	32,400	X			28-52
			3,193,280	107,229	X		X	28-52
			11,823	397	X			28-45
			95,415	3,204	X		X	28-45
ROHN INDS INC	COM	775381106	5,940	54,000	X			28-52
ROLLINS INC	COM	775711104	293,633	12,750	X		X	28-52
COLUMN TOTAL			7,820,373					

ITEM 1: NAME OF ISSUER	ITEM 2: TITLE OF CLASS	ITEM 3: CUSIP NUMBER	ITEM 4: FAIR MARKET VALUE	ITEM 5: SHARES OR PRINCIPAL AMOUNT	ITEM 6: INVESTMENT DISCRETION (A) SOLE	(B) SHARED	(C) OTH	ITE MANA	INS
ROPER INDS INC NEW	COM	776696106	3,084,815	106,926	X				28-52
ROSLYN BANCORP INC	COM	778162107	21,001	1,168	X				28-52
ROSS STORES INC	COM	778296103	65,000	1,800	X				28-52
			237,791	6,585	X		X		28-52
ROUSE CO	PFD CONV SER B	779273309	550,000	11,000	X				28-52
ROWAN COS INC	COM	779382100	46,791	2,380	X				28-52
			86,307	4,390	X		X		28-52
ROYAL GROUP TECHNOLOGIES LTD	SUB VTG SH	779915107	15,345	3,300	X		X		28-52
			2,790	600	X				28-45
ROXIO INC	COM	780008108	31	5	X				28-15
ROYAL BANCSHARES PA INC	CL A	780081105	4,359	224	X		X		28-52
			668,334	34,344	X				28-15
ROYAL BK CDA MONTREAL QUE	COM	780087102	46,428	1,200	X				28-52
			17,024	440	X		X		28-52
			52,464	1,356	X		X		28-15
ROYAL DUTCH PETE CO	NY REG EUR .56	780257804	36,294,843	890,671	X				28-52
			59,804,700	1,467,600	X		X		28-52
			77,018	1,890	X		X		28-15
			862,352	21,162	X				28-45
			415,609	10,199	X		X		28-45
ROYCE VALUE TR INC	COM	780910105	95,721	7,846	X				28-52
			20,069	1,645	X		X		28-15
RUBY TUESDAY INC	COM	781182100	437,111	21,427	X		X		28-52
RUDDICK CORP	COM	781258108	98,400	8,000	X				28-52
RUSSELL CORP	COM	782352108	7,630	436	X		X		28-52
RYANS FAMILY STEAK HOUSE INC	COM	783519101	5,251	500	X				28-52
			31,503	3,000	X		X		28-52
RYDER SYS INC	COM	783549108	29,740	1,450	X				28-52
COLUMN TOTAL			103,078,427						

ITEM 1: NAME OF ISSUER	ITEM 2: TITLE OF CLASS	ITEM 3: CUSIP NUMBER	ITEM 4: FAIR MARKET VALUE	ITEM 5: SHARES OR PRINCIPAL AMOUNT	ITEM 6: INVESTMENT DISCRETION (A) SOLE	(B) SHARED	(C) OTH	ITE MANA
RYLAND GROUP INC	COM	783764103	21,595	500	X			28-52
			83,098	1,924	X		X	28-52
			6,479	150	X		X	28-15
S & T BANCORP INC	COM	783859101	437,861	17,124	X			28-52
			2,994,247	117,100	X		X	28-52
SBC COMMUNICATIONS INC	COM	78387G103	37,546,603	1,871,715	X			28-52
			31,821,078	1,586,295	X		X	28-52
			276,948	13,806	X			28-15
			2,347,361	117,017	X			28-45
			1,383,418	68,964	X		X	28-45
SBA COMMUNICATIONS CORP	COM	78388J106	16,170	12,250	X			28-52
			2,640	2,000	X		X	28-52
SEI INVESTMENTS CO	COM	784117103	2,445,770	93,350	X			28-52
			158,248	6,040	X		X	28-52
			60,129	2,295	X		X	28-15
SL GREEN RLTY CORP	COM	78440X101	194,056	6,350	X		X	28-52
SLM CORP	COM	78442P106	658,532	5,937	X			28-52
			725,084	6,537	X		X	28-52
SPDR TR	UNIT SER 1	78462F103	254,584,636	3,004,303	X			28-52
			61,462,515	725,307	X		X	28-52
			185,581	2,190	X		X	28-15
			5,786,471	68,285	X			28-45
			2,090,536	24,670	X		X	28-45
SPSS INC	COM	78462K102	1,970	174	X			28-52
SPS TECHNOLOGIES INC	COM	784626103	4,172	171	X			28-52
			368,440	15,100	X		X	28-52
S1 CORPORATION	COM	78463B101	33,331	6,510	X			28-52
SPX CORP	COM	784635104	219,478	6,425	X			28-52
			152,490	4,464	X		X	28-52
COLUMN TOTAL			406,068,937					

PAGE 151 OF 191 FORM 13F NAME OF REPORTING MANAGER-PNC FINANCIAL SERVICES GR

ITEM 1: NAME OF ISSUER	ITEM 2: TITLE OF CLASS	ITEM 3: CUSIP NUMBER	ITEM 4: FAIR MARKET VALUE	ITEM 5: SHARES OR PRINCIPAL AMOUNT	ITEM 6: INVESTMENT DISCRETION (A) SOLE	(B) SHARED	(C) OTH	ITE MANA INS
S Y BANCORP INC	COM	785060104	374,832	10,412	X			28-52
			111,024	3,084	X		X	28-52
			18,000	500	X		X	28-15
SABRE HLDGS CORP	CL A	785905100	50,801	3,193	X		X	28-52
SAFECO CORP	COM	786429100	15,737	450	X			28-52
			193,734	5,540	X		X	28-52
SAFEGUARD SCIENTIFICS INC	COM	786449108	154,905	109,862	X			28-52
			1,692	1,200	X		X	28-52
			1,551	1,100	X		X	28-15
SAFEWAY INC	COM NEW	786514208	2,714,221	143,382	X			28-52
			594,213	31,390	X		X	28-52
			1,893	100	X		X	28-15
			36,440	1,925	X			28-45
			6,247	330	X		X	28-45
ST JOE CO	COM	790148100	27,200	1,000	X			28-52
ST JUDE MED INC	COM	790849103	450,206	9,235	X			28-52
			122,704	2,517	X		X	28-52
ST PAUL COS INC	COM	792860108	317,428	9,982	X			28-52
			74,348	2,338	X		X	28-52
			127,200	4,000	X			28-45
SAKS INC	COM	79377W108	7,690	1,000	X		X	28-15
SALEM COMMUNICATIONS CORP DE	CL A	794093104	6,520	400	X		X	28-52
SALOMON BROS HIGH INCOME FD	COM	794907105	83,040	7,297	X			28-52
SALISBURY BANCORP INC	COM	795226109	5,400	200	X			28-52
SALIX PHARMACEUTICALS INC	COM	795435106	6,770	1,000	X		X	28-15
SALOMON BROTHERS FD INC	COM	795477108	207,059	23,265	X			28-52
			46,912	5,271	X		X	28-52
SALOMON BROS 2008 WORLDWIDE	COM	79548R103	15,078	1,436	X			28-52
COLUMN TOTAL			5,772,845					

ITEM 1: NAME OF ISSUER	ITEM 2: TITLE OF CLASS	ITEM 3: CUSIP NUMBER	ITEM 4: FAIR MARKET VALUE	ITEM 5: SHARES OR PRINCIPAL AMOUNT	ITEM 6: INVESTMENT DISCRETION (A) SOLE	(B) SHARED	(C) OTH	ITE MANA
SALOMON BROS WORLDWIDE INCOM	COM	79548T109	31,735	2,303	X			28-52
SALTON INC	COM	795757103	2,100	200	X			28-52
SAN JUAN BASIN RTY TR	UNIT BEN INT	798241105	100,037	6,796	X			28-52
			433,121	29,424	X		X	28-52
SAN PAOLO-IMI S P A	SPONSORED ADR	799175104	2,184	160	X			28-52
			29,348	2,150	X		X	28-52
SANCHEZ COMPUTER ASSOCS INC	COM	799702105	123,752	30,110	X			28-52
			47,397	11,532	X		X	28-52
SANDATA TECHNOLOGIES INC	COM NEW	799778204	54,000	25,000	X			28-52
SANDISK CORP	COM	80004C101	10,126	602	X			28-52
			155,249	9,230	X		X	28-52
			22,959	1,365	X		X	28-15
SANMINA SCI CORP	COM	800907107	13,914	3,444	X			28-52
			5,252	1,300	X		X	28-52
			2,020	500	X		X	28-15
SANTA FE ENERGY TR	RCPT DEP UNITS	802013102	14,292	600	X			28-52
			4,764	200	X		X	28-52
SANYO ELEC LTD	ADR 5 COM	803038306	2,738	200	X		X	28-52
SAP AKTIENGESELLSCHAFT	SPONSORED ADR	803054204	234,099	12,347	X			28-52
			1,365	72	X		X	28-52
SARA LEE CORP	COM	803111103	22,519,830	1,204,269	X			28-52
			22,288,343	1,191,890	X		X	28-52
			115,940	6,200	X			28-15
			351,560	18,800	X			28-45
			554,773	29,667	X		X	28-45
SASOL LTD	SPONSORED ADR	803866300	89,530	7,930	X		X	28-52
SATCON TECHNOLOGY CORP	COM	803893106	216	300	X			28-45
SAUL CTRS INC	COM	804395101	18,440	800	X			28-52
COLUMN TOTAL			47,229,084					

ITEM 1: NAME OF ISSUER	ITEM 2: TITLE OF CLASS	ITEM 3: CUSIP NUMBER	ITEM 4: FAIR MARKET VALUE	ITEM 5: SHARES OR PRINCIPAL AMOUNT	ITEM 6: INVESTMENT DISCRETION (A) SOLE	(B) SHARED	(C) OTH	ITE MANA INS
SCANA CORP NEW	COM	80589M102	179,759	6,008	X			28-52
			84,524	2,825	X		X	28-52
SCANSOURCE INC	COM	806037107	4,688	250	X		X	28-52
SCHEIB EARL INC	COM	806398103	14,700	7,000	X		X	28-52
SCHERING PLOUGH CORP	COM	806605101	24,475,901	1,372,737	X			28-52
			19,744,229	1,107,360	X		X	28-52
			200,516	11,246	X			28-15
			481,695	27,016	X			28-45
			1,162,516	65,200	X		X	28-45
SCHLUMBERGER LTD	COM	806857108	18,607,339	489,538	X			28-52
			15,524,614	408,435	X		X	28-52
			32,423	853	X		X	28-15
			276,409	7,272	X			28-45
			64,617	1,700	X		X	28-45
SCHOLASTIC CORP	COM	807066105	193,608	7,200	X			28-52
			75,292	2,800	X		X	28-52
SCHWAB CHARLES CORP NEW	COM	808513105	543,060	75,216	X			28-52
			579,073	80,204	X		X	28-52
			48,540	6,723	X		X	28-15
SCHWEITZER-MAUDUIT INTL INC	COM	808541106	2,475	110	X			28-52
			281,250	12,500	X		X	28-52
SCIENTIFIC ATLANTA INC	COM	808655104	59,151	4,305	X			28-52
			172,849	12,580	X		X	28-52
SCIENTIFIC GAMES CORP	CL A	80874P109	94,500	17,500	X		X	28-52
SCIOS INC	COM	808905103	63,094	1,432	X			28-52
			30,842	700	X		X	28-52
SCOTTISH PWR PLC	SPON ADR FINAL	81013T705	48,844	2,036	X			28-52
			150,849	6,288	X		X	28-52
SCOTTS CO	CL A	810186106	2,590	50	X			28-52
			25,900	500	X		X	28-52
COLUMN TOTAL			83,225,847					

ITEM 1: NAME OF ISSUER	ITEM 2: TITLE OF CLASS	ITEM 3: CUSIP NUMBER	ITEM 4: FAIR MARKET VALUE	ITEM 5: SHARES OR PRINCIPAL AMOUNT	ITEM 6: INVESTMENT DISCRETION (A) SOLE	(B) SHARED	(C) OTH	ITE MANA INS
SCRIPPS E W CO OHIO	CL A	811054204	15,148	200	X			28-52
			848,288	11,200	X		X	28-52
SCS TRANSN INC	COM	81111T102	794	75	X		X	28-52
SCUDDER HIGH INCOME TR	SH BEN INT	811153105	84,321	12,492	X			28-52
SCUDDER MULTI-MARKET INCOME	SH BEN INT	81118Q101	9,361	1,150	X		X	28-52
SCUDDER MUN INCOME TR	COM SH BEN INT	81118R604	15,741	1,334	X			28-52
			62,528	5,299	X		X	28-52
SCUDDER RREEF REAL ESTATE FD	COM	81119Q100	11,744	800	X			28-52
SCUDDER STRATEGIC MUN INCOME	COM SH BEN INT	811234103	6,050	500	X			28-52
SEACOAST FINL SVCS CORP	COM	81170Q106	1,826	100	X		X	28-52
SEACOAST BKG CORP FLA	COM	811707306	29,085	1,500	X			28-52
			209,412	10,800	X		X	28-52
			29,085	1,500	X		X	28-15
SEALED AIR CORP NEW	COM	81211K100	16,654	415	X			28-52
			485,854	12,107	X		X	28-52
SEALED AIR CORP NEW	PFD CV A $2	81211K209	36,968	804	X			28-52
			65,522	1,425	X		X	28-52
SEARS ROEBUCK & CO	COM	812387108	1,454,844	60,242	X			28-52
			3,462,579	143,378	X		X	28-52
			77,522	3,210	X		X	28-15
			136,375	5,647	X			28-45
			25,430	1,053	X		X	28-45
SELECT SECTOR SPDR TR	SBI MATERIALS	81369Y100	136,931	7,450	X			28-52
SELECT SECTOR SPDR TR	SBI HEALTHCARE	81369Y209	1,657,976	62,050	X			28-52
			694,720	26,000	X		X	28-52
SELECT SECTOR SPDR TR	SBI CONS STPLS	81369Y308	742,800	40,000	X		X	28-52
			38,997	2,100	X		X	28-15
COLUMN TOTAL			10,356,555					

ITEM 1: NAME OF ISSUER	ITEM 2: TITLE OF CLASS	ITEM 3: CUSIP NUMBER	ITEM 4: FAIR MARKET VALUE	ITEM 5: SHARES OR PRINCIPAL AMOUNT	ITEM 6: INVESTMENT DISCRETION (A) SOLE	(B) SHARED	(C) OTH	ITE MANA
SELECT SECTOR SPDR TR	SBI CONS DISCR	81369Y407	341,291	15,015	X			28-52
			386,410	17,000	X		X	28-52
SELECT SECTOR SPDR TR	SBI INT-ENERGY	81369Y506	5,591,964	250,536	X			28-52
			487,804	21,855	X		X	28-52
			6,696	300	X		X	28-15
SELECT SECTOR SPDR TR	SBI INT-FINL	81369Y605	370,566	17,850	X			28-52
			494,918	23,840	X		X	28-52
			36,226	1,745	X		X	28-15
			235,315	11,335	X			28-45
SELECT SECTOR SPDR TR	SBI INT-INDS	81369Y704	105,240	5,450	X			28-52
SELECT SECTOR SPDR TR	SBI INT-TECH	81369Y803	2,785,240	194,772	X			28-52
			361,504	25,280	X		X	28-52
			6,078	425	X		X	28-15
			105,105	7,350	X			28-45
			100,100	7,000	X		X	28-45
SELECT SECTOR SPDR TR	SBI INT-UTILS	81369Y886	675,280	36,700	X			28-52
			124,016	6,740	X		X	28-52
SECURE COMPUTING CORP	COM	813705100	29,360	8,000	X			28-52
SELECT MEDICAL CORP	COM	816196109	21,375	1,500	X			28-52
SELECTIVE INS GROUP INC	COM	816300107	534,825	21,794	X		X	28-52
			932,520	38,000	X		X	28-45
SELIGMAN SELECT MUN FD INC	COM	816344105	10,800	1,000	X		X	28-52
SEMICONDUCTOR HLDRS TR	DEP RCPT	816636203	23,090	1,000	X			28-52
			13,854	600	X		X	28-52
SEMTECH CORP	COM	816850101	4,545	300	X			28-52
			32,573	2,150	X		X	28-52
SEMPRA ENERGY	COM	816851109	108,326	4,340	X			28-52
			74,306	2,977	X		X	28-52
			6,265	251	X		X	28-45
SEMITOOL INC	COM	816909105	1,227	300	X		X	28-52
COLUMN TOTAL			14,006,819					

ITEM 1: NAME OF ISSUER	ITEM 2: TITLE OF CLASS	ITEM 3: CUSIP NUMBER	ITEM 4: FAIR MARKET VALUE	ITEM 5: SHARES OR PRINCIPAL AMOUNT	ITEM 6: INVESTMENT DISCRETION (A) SOLE	(B) SHARED	(C) OTH	ITE MANA INS
SENIOR HIGH INCOME PORTFOLIO	COM	81721E107	20,555	3,717	X			28-52
SENIOR HSG PPTYS TR	SH BEN INT	81721M109	4,043	350	X			28-52
			11,550	1,000	X			28-45
SENSIENT TECHNOLOGIES CORP	COM	81725T100	27,027	1,350	X			28-52
SENSYTECH INC	COM	81726S101	5,964	600	X		X	28-52
SEPRACOR INC	COM	817315104	144,201	10,650	X			28-52
			51,452	3,800	X		X	28-52
			758	56	X		X	28-15
SERONO S A	SPONSORED ADR	81752M101	6,025	500	X		X	28-52
SERVICE CORP INTL	COM	817565104	4,170	1,500	X			28-52
			3,959	1,424	X		X	28-52
			278	100	X		X	28-45
SERVICEMASTER CO	COM	81760N109	52,000	5,200	X			28-52
			736,310	73,631	X		X	28-52
SERVICEWARE TECHNOLOGIES INC	COM	81763Q109	18,572	71,429	X			
724 SOLUTIONS INC	COM	81788Q100	3,773	10,781	X			
SHAW COMMUNICATIONS INC	CL B CONV	82028K200	10,510	1,000	X			28-52
			42,040	4,000	X		X	28-52
SHAW GROUP INC	COM	820280105	740,243	73,656	X			28-52
			4,020	400	X		X	28-52
SHELL TRANS & TRADING PLC	ADR NY SHS NEW	822703609	1,488,352	41,092	X			28-52
			2,417,866	66,755	X		X	28-52
			5,433	150	X		X	28-15
			217,320	6,000	X			28-45
SHERWIN WILLIAMS CO	COM	824348106	10,237,555	387,346	X			28-52
			7,100,420	268,650	X		X	28-52
			192,675	7,290	X		X	28-15
			243,156	9,200	X			28-45
			132,150	5,000	X		X	28-45
SHORE BANCSHARES INC	COM	825107105	3,134,587	88,348	X		X	28-52
SHUFFLE MASTER INC	COM	825549108	211,586	10,500	X		X	28-52
COLUMN TOTAL			27,268,550					

ITEM 1: NAME OF ISSUER	ITEM 2: TITLE OF CLASS	ITEM 3: CUSIP NUMBER	ITEM 4: FAIR MARKET VALUE	ITEM 5: SHARES OR PRINCIPAL AMOUNT	ITEM 6: INVESTMENT DISCRETION (A) SOLE	(B) SHARED	(C) OTH	ITE MANA INS
SHURGARD STORAGE CTRS INC	COM	82567D104	6,893	222	X			28-52
			43,749	1,409	X		X	28-52
SIEBEL SYS INC	COM	826170102	319,551	39,894	X			28-52
			141,377	17,650	X		X	28-52
			1,602	200	X		X	28-15
SIEMENS A G	SPONSORED ADR	826197501	2,468	60	X			28-52
			34,558	840	X		X	28-52
			6,788	165	X		X	28-15
SIERRA HEALTH SVCS INC	COM	826322109	152,968	11,858	X		X	28-52
SIERRA PAC RES NEW	COM	826428104	3,975	1,250	X			28-52
			636	200	X			28-45
SIFY LTD	SPONSORED ADR	82655M107	4,688	1,250	X		X	28-15
SIGMA ALDRICH CORP	COM	826552101	1,468,214	33,001	X			28-52
			1,045,293	23,495	X		X	28-52
SILICON LABORATORIES INC	COM	826919102	36,610	1,400	X		X	28-52
SILICON GRAPHICS INC	COM	827056102	214	140	X			28-52
SILICON STORAGE TECHNOLOGY I	COM	827057100	173	75	X		X	28-52
SILICON VY BANCSHARES	COM	827064106	54,570	3,000	X			28-52
			1,578,892	86,800	X			28-15
SIMON PPTY GROUP INC NEW	COM	828806109	4,021,918	112,250	X			28-52
			587,899	16,408	X		X	28-52
			17,915	500	X		X	28-15
SIMON PPTY GROUP INC NEW	PFD CV B 6.50%	828806406	243,850	2,500	X		X	28-52
SIMPSON MANUFACTURING CO INC	COM	829073105	145,340	4,300	X		X	28-52
SINCLAIR BROADCAST GROUP INC	CL A	829226109	78,600	10,000	X		X	28-52
SIRENZA MICRODEVICES INC	COM	82966T106	6,160	4,000	X			28-52
COLUMN TOTAL			10,004,901					

ITEM 1: NAME OF ISSUER	ITEM 2: TITLE OF CLASS	ITEM 3: CUSIP NUMBER	ITEM 4: FAIR MARKET VALUE	ITEM 5: SHARES OR PRINCIPAL AMOUNT	ITEM 6: INVESTMENT DISCRETION (A) SOLE	(B) SHARED	(C) OTH	ITE MANA INS
SIRIUS SATELLITE RADIO INC	COM	82966U103	74,606	102,200	X			28-52
			183	250	X			28-15
SIX CONTINENTS PLC	SPONSORED ADR	830018107	142,691	14,620	X		X	28-52
SIZELER PPTY INVS INC	COM	830137105	1,858	200	X		X	28-52
SKECHERS U S A INC	CL A	830566105	1,434	221	X			28-52
SKY FINL GROUP INC	COM	83080P103	578,947	29,433	X			28-52
			1,304,042	66,296	X		X	28-52
SKYLINE CORP	COM	830830105	1,305	50	X		X	28-52
SKYWORKS SOLUTIONS INC	COM	83088M102	80,679	12,950	X			28-52
			31,455	5,049	X		X	28-52
SMITH A O	COM	831865209	16,080	600	X		X	28-52
SMITH INTL INC	COM	832110100	3,523	100	X		X	28-52
SMUCKER J M CO	COM NEW	832696405	3,339,041	95,483	X			28-52
			1,532,315	43,818	X		X	28-52
			93,510	2,674	X			28-15
			13,708	392	X			28-45
			17,170	491	X		X	28-45
SMURFIT-STONE CONTAINER CORP	COM	832727101	66,600	5,000	X		X	28-52
SNAP ON INC	COM	833034101	14,856	600	X			28-52
			28,127	1,136	X		X	28-52
SOLECTRON CORP	COM	834182107	583,032	193,057	X			28-52
			42,325	14,015	X		X	28-52
			41,042	13,590	X		X	28-15
SOLUTIA INC	COM	834376105	4,594	2,964	X			28-52
			8,730	5,632	X		X	28-52
			1,562	1,008	X		X	28-45
SONIC CORP	COM	835451105	76,380	3,000	X			28-52
			27,370	1,075	X		X	28-52
COLUMN TOTAL			8,127,165					

ITEM 1: NAME OF ISSUER	ITEM 2: TITLE OF CLASS	ITEM 3: CUSIP NUMBER	ITEM 4: FAIR MARKET VALUE	ITEM 5: SHARES OR PRINCIPAL AMOUNT	ITEM 6: INVESTMENT DISCRETION (A) SOLE	(B) SHARED	(C) OTH	ITE MANA INS
SONIC SOLUTIONS	COM	835460106	42,750	7,500	X			28-52
SONOCO PRODS CO	COM	835495102	1,392,619	66,537	X			28-52
			474,169	22,655	X		X	28-52
			10,465	500	X		X	28-45
SONOSITE INC	COM	83568G104	16	1	X			28-52
SONUS PHARMACEUTICALS INC	COM	835692104	675	285	X		X	28-52
SONY CORP	ADR NEW	835699307	90,460	2,575	X			28-52
			310,795	8,847	X		X	28-52
SOTHEBYS HLDGS INC	CL A	835898107	2,295	250	X		X	28-52
SOUND FED BANCORP INC	COM	83607V104	3,453	276	X			28-52
SOURCE CAP INC	COM	836144105	275,836	6,363	X			28-52
SOUTH FINL GROUP INC	COM	837841105	2,482,151	114,649	X			28-52
			2,325,686	107,422	X			28-15
SOUTH JERSEY INDS INC	COM	838518108	326,227	10,340	X			28-52
			801,717	25,411	X		X	28-52
SOUTHERN CO	COM	842587107	9,340,691	328,435	X			28-52
			8,681,395	305,253	X		X	28-52
			92,231	3,243	X			28-15
			448,954	15,786	X			28-45
			110,916	3,900	X		X	28-45
SOUTHERN CMNTY BK & TR CMWTH	COM	842627101	92,400	12,000	X		X	28-52
SOUTHERN CMNTY BK & TR CMWTH	*W EXP 09/27/2	842627119	10,200	12,000	X		X	28-52
SOUTHERN FINL BANCORP INC	COM	842870107	3,494,585	117,150	X			28-15
SOUTHERN PAC PETE NL	SPONS ADR NEW	843581406	2,400	600	X			28-52
SOUTHERN UN CO NEW	COM	844030106	235,346	19,370	X			28-52
			46,607	3,836	X		X	28-52
SOUTHSIDE CAP TR II	PFD CONV SECSP	84471C206	89,250	5,000	X		X	28-52
COLUMN TOTAL			31,184,289					

ITEM 1: NAME OF ISSUER	ITEM 2: TITLE OF CLASS	ITEM 3: CUSIP NUMBER	ITEM 4: FAIR MARKET VALUE	ITEM 5: SHARES OR PRINCIPAL AMOUNT	ITEM 6: INVESTMENT DISCRETION (A) SOLE	(B) SHARED	(C) OTH	ITE MANA INS
SOUTHTRUST CORP	COM	844730101	1,309,434	51,290	X			28-52
			151,623	5,939	X		X	28-52
			11,489	450	X			28-15
SOUTHWEST AIRLS CO	COM	844741108	716,191	49,874	X			28-52
			418,752	29,161	X		X	28-52
			34,608	2,410	X		X	28-15
			93,871	6,537	X		X	28-45
SOUTHWEST BANCORPORATION TEX	COM	84476R109	3,003	100	X		X	28-52
SOUTHWEST WTR CO	COM	845331107	56,563	4,525	X		X	28-52
			22,500	1,800	X		X	28-15
SOUTHWESTERN ENERGY CO	COM	845467109	1,100	84	X			28-52
			104,800	8,000	X		X	28-52
			39,300	3,000	X		X	28-45
SOVEREIGN BANCORP INC	COM	845905108	318,176	22,973	X			28-52
			536,424	38,731	X		X	28-52
			9,016	651	X		X	28-15
			6,925	500	X			28-45
SOVRAN SELF STORAGE INC	COM	84610H108	21,360	750	X			28-52
SPAIN FD	COM	846330108	26,080	4,000	X		X	28-52
SPARTECH CORP	COM NEW	847220209	58,020	3,000	X			28-52
			10,734	555	X		X	28-52
SPECTRUM CTL INC	COM	847615101	5,445	1,100	X			28-52
SPINNAKER EXPL CO	COM	84855W109	1,942	100	X		X	28-52
SPORTSLINE COM INC	COM	848934105	490	500	X		X	28-52
SPRINT CORP	COM FON GROUP	852061100	2,479,415	211,014	X			28-52
			4,256,414	362,248	X		X	28-52
			2,350	200	X		X	28-15
			10,857	924	X		X	28-45
COLUMN TOTAL			10,706,882					

ITEM 1: NAME OF ISSUER	ITEM 2: TITLE OF CLASS	ITEM 3: CUSIP NUMBER	ITEM 4: FAIR MARKET VALUE	ITEM 5: SHARES OR PRINCIPAL AMOUNT	ITEM 6: INVESTMENT DISCRETION (A) SOLE	(B) SHARED	(C) OTH	ITE MANA INS
SPRINT CORP	PCS COM SER 1	852061506	745,569	171,002	X			28-52
			456,531	104,709	X		X	28-52
			5,232	1,200	X		X	28-15
STAAR SURGICAL CO	COM PAR $0.01	852312305	604	100	X			28-15
STANCORP FINL GROUP INC	COM	852891100	2,681	52	X			28-52
STANDARD MICROSYSTEMS CORP	COM	853626109	760	50	X			28-52
STANDARD PAC CORP NEW	COM	85375C101	12,755	500	X		X	28-52
			7,781	305	X		X	28-15
STANDARD REGISTER CO	COM	853887107	6,184	415	X		X	28-52
STANDEX INTL CORP	COM	854231107	15,240	800	X			28-52
STANLEY WKS	COM	854616109	40,783	1,700	X			28-52
			132,665	5,530	X		X	28-52
STAPLES INC	COM	855030102	634,988	34,642	X			28-52
			1,772,933	96,723	X		X	28-52
			63,880	3,485	X		X	28-15
			6,947	379	X			28-45
STAR GAS PARTNERS L P	UNIT LTD PARTN	85512C105	38,600	2,000	X		X	28-52
			123,038	6,375	X		X	28-15
STARBUCKS CORP	COM	855244109	217,183	8,431	X			28-52
			88,357	3,430	X		X	28-52
			88,176	3,423	X		X	28-15
			10,974	426	X		X	28-45
STARWOOD HOTELS&RESORTS WRLD	PAIRED CTF	85590A203	183,135	7,698	X			28-52
			123,898	5,208	X		X	28-52
			20,864	877	X		X	28-45
STATE STR CORP	COM	857477103	6,049,585	191,261	X			28-52
			11,286,723	356,836	X		X	28-52
			114,659	3,625	X			28-45
			309,974	9,800	X		X	28-45
STATE STR CORP	SPACES	857477202	46,971	265	X		X	28-52
COLUMN TOTAL			22,607,670					

ITEM 1: NAME OF ISSUER	ITEM 2: TITLE OF CLASS	ITEM 3: CUSIP NUMBER	ITEM 4: FAIR MARKET VALUE	ITEM 5: SHARES OR PRINCIPAL AMOUNT	ITEM 6: INVESTMENT DISCRETION (A) SOLE	(B) SHARED	(C) OTH	ITE MANA INS
STATEN IS BANCORP INC	COM	857550107	1,328	89	X			28-52
STEEL DYNAMICS INC	COM	858119100	2,178	186	X			28-52
STEELCASE INC	CL A	858155203	38,200	4,000	X			28-52
STEIN MART INC	COM	858375108	1,214	238	X			28-52
STEINWAY MUSICAL INSTRS INC	COM ORD	858495104	51,695	3,500	X		X	28-52
STERLING BANCSHARES INC	COM	858907108	7,134	600	X			28-52
STERICYCLE INC	COM	858912108	22,554	600	X			28-52
			229,111	6,095	X		X	28-52
STERIS CORP	COM	859152100	39,240	1,500	X			28-52
			34,662	1,325	X		X	28-52
STERLING FINL CORP	COM	859317109	78,855	3,500	X			28-52
STILLWATER MNG CO	COM	86074Q102	750	300	X			28-52
STMICROELECTRONICS N V	NY REGISTRY	861012102	75,600	4,000	X		X	28-52
STONE ENERGY CORP	COM	861642106	83,950	2,500	X		X	28-52
STORA ENSO CORP	SPON ADR REP R	86210M106	140,522	15,208	X			28-52
STORAGE COMPUTER CORP	COM	86211A101	26,070	79,000	X			28-52
STORAGENETWORKS INC	COM	86211E103	1,275	1,417	X			28-52
STORAGE TECHNOLOGY CORP	COM PAR $0.10	862111200	124,191	6,142	X			28-52
			66,726	3,300	X		X	28-52
STRATEGIC DIAGNOSTICS INC	COM	862700101	1,564	340	X		X	28-52
STRATEGIC GLOBAL INCOME FD	COM	862719101	6,964	505	X		X	28-15
STRATEX NETWORKS INC	COM	86279T109	23,805	11,500	X		X	28-52
STRATOS LIGHTWAVE INC	COM NEW	863100202	1,061	340	X			28-52
			780	250	X		X	28-52
COLUMN TOTAL			1,059,429					

ITEM 1: NAME OF ISSUER	ITEM 2: TITLE OF CLASS	ITEM 3: CUSIP NUMBER	ITEM 4: FAIR MARKET VALUE	ITEM 5: SHARES OR PRINCIPAL AMOUNT	ITEM 6: INVESTMENT DISCRETION (A) SOLE	(B) SHARED	(C) OTH	ITE MANA INS
STRATTEC SEC CORP	COM	863111100	195,360	4,440	X			28-52
			20,284	461	X		X	28-52
STRAYER ED INC	COM	863236105	37,607	685	X		X	28-52
STREETTRACKS SER TR	DJ SML CAP GRW	86330E307	4,805	110	X			28-52
STREETTRACKS SER TR	DJ SML CAP VAL	86330E406	6,089	55	X			28-52
STRYKER CORP	COM	863667101	61,277,265	892,604	X			28-52
			19,391,085	282,463	X		X	28-52
			1,207,142	17,584	X			28-45
			120,275	1,752	X		X	28-45
STURM RUGER & CO INC	COM	864159108	3,504	400	X			28-52
			20,060	2,290	X		X	28-52
SUBURBAN PROPANE PARTNERS L	UNIT LTD PARTN	864482104	36,010	1,300	X			28-52
			41,550	1,500	X		X	28-52
			24,376	880	X			28-15
SUMMIT AMER TELEVISION INC	COM	86600T109	238	100	X		X	28-52
			12,021	5,053	X		X	28-15
SUMMIT PPTYS INC	COM	866239106	11,100	600	X		X	28-52
SUN BANCORP INC	COM	86663B102	8,884	606	X			28-52
			325,452	22,200	X			28-15
SUN INC	SDCV 6.750% 6	866762AG2	1,020,000	10,000	X		X	28-52
SUN LIFE FINL SVCS CDA INC	COM	866796105	1,947,035	103,676	X			28-52
			150,090	7,992	X		X	28-52
SUN MICROSYSTEMS INC	COM	866810104	2,354,828	722,340	X			28-52
			1,458,462	447,381	X		X	28-52
			29,076	8,919	X			28-15
			41,956	12,870	X			28-45
			25,102	7,700	X		X	28-45
SUNCOR ENERGY INC	COM	867229106	143,254	8,200	X			28-52
			182,806	10,464	X		X	28-52
			8,735	500	X		X	28-15
COLUMN TOTAL			90,104,451					

ITEM 1: NAME OF ISSUER	ITEM 2: TITLE OF CLASS	ITEM 3: CUSIP NUMBER	ITEM 4: FAIR MARKET VALUE	ITEM 5: SHARES OR PRINCIPAL AMOUNT	ITEM 6: INVESTMENT DISCRETION (A) SOLE	(B) SHARED	(C) OTH	ITE MANA INS
SUNGARD DATA SYS INC	COM	867363103	18,544,909	870,653	X			28-52
			10,040,288	471,375	X		X	28-52
			208,378	9,783	X			28-45
			78,597	3,690	X		X	28-45
SUNOCO LOGISTICS PRTNRS L P	COM UNITS	86764L108	192,030	7,400	X			28-52
			197,220	7,600	X		X	28-52
SUNOCO INC	COM	86764P109	234,560	6,414	X			28-52
			1,135,901	31,061	X		X	28-52
			88,061	2,408	X			28-45
SUNTRUST BKS INC	COM	867914103	10,242,320	194,536	X			28-52
			5,004,172	95,046	X		X	28-52
			105,300	2,000	X		X	28-15
			2,633	50	X			28-45
SUPERCONDUCTOR TECHNOLOGIES	COM	867931107	126	150	X		X	28-52
SUPERGEN INC	COM	868059106	2,790	1,000	X			28-52
SUPERIOR INDS INTL INC	COM	868168105	3,643	100	X			28-52
			43,716	1,200	X		X	28-52
SUPERVALU INC	COM	868536103	59,784	3,857	X			28-52
			166,982	10,773	X		X	28-52
SUREBEAM CORP	CL A	86866R102	1,790	500	X			28-52
			12,777	3,569	X		X	28-52
			3,580	1,000	X		X	28-15
SUSQUEHANNA BANCSHARES INC P	COM	869099101	29,008	1,400	X			28-52
			384,087	18,537	X		X	28-52
SWISS HELVETIA FD INC	COM	870875101	123,376	13,925	X		X	28-52
SYBASE INC	COM	871130100	725	56	X			28-52
			2,590	200	X		X	28-52
SYBRON DENTAL SPECIALTIES IN	COM	871142105	11,622	666	X			28-52
SYCAMORE NETWORKS INC	COM	871206108	4,166	1,366	X			28-52
			122	40	X		X	28-52
COLUMN TOTAL			46,925,253					

ITEM 1: NAME OF ISSUER	ITEM 2: TITLE OF CLASS	ITEM 3: CUSIP NUMBER	ITEM 4: FAIR MARKET VALUE	ITEM 5: SHARES OR PRINCIPAL AMOUNT	ITEM 6: INVESTMENT DISCRETION (A) SOLE	(B) SHARED	(C) OTH	ITE MANA INS
SYLVAN LEARNING SYS INC	COM	871399101	1,588	100	X		X	28-15
SYMANTEC CORP	COM	871503108	35,262	900	X			28-52
			297,768	7,600	X		X	28-52
SYMBOL TECHNOLOGIES INC	COM	871508107	54,217	6,297	X		X	28-52
			13,070	1,518	X		X	28-15
SYMYX TECHNOLOGIES	COM	87155S108	9,006	600	X		X	28-15
SYMS CORP	COM	871551107	1,570	200	X			28-52
SYNAVANT INC	COM	87157A105	1,184	740	X			28-52
			550	344	X		X	28-52
			618	386	X		X	28-45
SYNGENTA AG	SPONSORED ADR	87160A100	1,244	136	X			28-52
SYNOPSYS INC	COM	871607107	8,514	200	X			28-52
SYNOVUS FINL CORP	COM	87161C105	32,247,476	1,802,542	X			28-52
			3,381,961	189,042	X		X	28-52
			23,507	1,314	X			28-15
SYNTEL INC	COM	87162H103	9,106	475	X			28-52
			251,127	13,100	X		X	28-52
SYNTROLEUM CORP	COM	871630109	3,855	1,500	X		X	28-52
SYPRIS SOLUTIONS INC	COM	871655106	75,552	9,600	X			28-15
SYSCO CORP	COM	871829107	69,344,988	2,725,825	X			28-52
			9,792,009	384,906	X		X	28-52
			470,844	18,508	X			28-45
			287,090	11,285	X		X	28-45
TCF FINL CORP	COM	872275102	177,177	4,425	X		X	28-52
TC PIPELINES LP	UT COM LTD PRT	87233Q108	189,288	7,200	X			28-52
COLUMN TOTAL			116,678,571					

ITEM 1:	ITEM 2:	ITEM 3: CUSIP	ITEM 4: FAIR MARKET	ITEM 5: SHARES OR PRINCIPAL	ITEM 6: INVESTMENT DISCRETION (B) SHARED	ITE MANA

NAME OF ISSUER	TITLE OF CLASS	NUMBER	VALUE	AMOUNT	(A)SOLE	(C)OTH	INS
TCW/DW TERM TR 2003	SH BEN INT	87234U108	90,508	8,435	X		28-52
			23,027	2,146	X	X	28-52
			40,452	3,770	X	X	28-15
			33,875	3,157	X		28-45
TCW CONV SECS FD INC	COM	872340104	16,920	3,600	X		28-52
			11,144	2,371	X	X	28-52
TECO ENERGY INC	COM	872375100	648,047	60,964	X		28-52
			1,236,907	116,360	X	X	28-52
			17,540	1,650	X		28-15
			43,583	4,100	X	X	28-45
TEL OFFSHORE TR	UNIT BEN INT	872382106	355	100	X	X	28-52
TEPPCO PARTNERS L P	UT LTD PARTNER	872384102	476,182	15,050	X		28-52
			275,268	8,700	X	X	28-52
			12,023	380	X	X	28-15
TF FINL CORP	COM	872391107	7,425	300	X	X	28-52
THQ INC	COM NEW	872443403	209,597	16,050	X		28-15
TIB FINL CORP	COM	872449103	169,097	10,205	X	X	28-52
TJX COS INC NEW	COM	872540109	1,199,968	68,180	X		28-52
			327,536	18,610	X	X	28-52
TRC COS INC	COM	872625108	2,519	192	X		28-52
TMP WORLDWIDE INC	COM	872941109	487,142	45,400	X		28-52
TXU CORP	COM	873168108	322,728	18,080	X		28-52
			649,811	36,404	X	X	28-52
			39,591	2,218	X	X	28-15
			1,178	66	X		28-45
TAIWAN SEMICONDUCTOR MFG LTD	SPONSORED ADR	874039100	4,036	590	X		28-52
			58,420	8,541	X	X	28-52
TAKE-TWO INTERACTIVE SOFTWAR	COM	874054109	50,442	2,263	X		28-52
COLUMN TOTAL			6,455,321				

ITEM 1: NAME OF ISSUER	ITEM 2: TITLE OF CLASS	ITEM 3: CUSIP NUMBER	ITEM 4: FAIR MARKET VALUE	ITEM 5: SHARES OR PRINCIPAL AMOUNT	ITEM 6: INVESTMENT DISCRETION (A)SOLE	(B)SHARED	(C)OTH	ITE MANA INS

TALBOTS INC	COM	874161102	20,129	782	X		28-52
			41,184	1,600	X	X	28-52
TALK AMERICA HLDGS INC	COM NEW	87426R202	43	6	X		28-52
TANGER FACTORY OUTLET CTRS I	COM	875465106	6,174	200	X		28-52
			111,132	3,600	X	X	28-52
TARGET CORP	COM	87612E106	114,006,733	3,896,334	X		28-52
			6,421,487	219,463	X	X	28-52
			289,879	9,907	X		28-15
			303,660	10,378	X		28-45
			1,543,758	52,760	X	X	28-45
TARGETED GENETICS CORP	COM	87612M108	230	500	X	X	28-52
TASTY BAKING CO	COM	876553306	27,844	3,375	X		28-52
			6,188	750	X	X	28-52
TECH DATA CORP	COM	878237106	3,016	126	X		28-52
			155,083	6,478	X	X	28-52
TECHNE CORP	COM	878377100	20,759	1,000	X		28-52
			23,665	1,140	X	X	28-52
TECHNITROL INC	COM	878555101	19,032	1,300	X		28-52
			549,732	37,550	X	X	28-52
TECUMSEH PRODS CO	CL B	878895101	87,975	2,250	X		28-52
TECUMSEH PRODS CO	CL A	878895200	196,704	4,800	X		28-52
TEKELEC	COM	879101103	8,680	1,000	X	X	28-15
TEKTRONIX INC	COM	879131100	61,740	3,600	X		28-52
			1,269	74	X	X	28-52
TELECOM HLDRS TR	DEPOSITRY RCPT	87927P200	6,777	300	X		28-52
			9,036	400	X	X	28-52
TELECOM CORP NEW ZEALAND LTD	SPONSORED ADR	879278208	24,464	1,245	X		28-52
			120,258	6,120	X	X	28-52
COLUMN TOTAL			124,066,631				

ITEM 1: NAME OF ISSUER	ITEM 2: TITLE OF CLASS	ITEM 3: CUSIP NUMBER	ITEM 4: FAIR MARKET VALUE	ITEM 5: SHARES OR PRINCIPAL AMOUNT	ITEM 6: INVESTMENT DISCRETION (A)SOLE	(B)SHARED	(C)OTH	ITE MANA INS

TELECOMUNICACOES BRASILEIRAS	SPONSORED ADR	879287308	10,050	500	X		28-52
TELECOMMUNICATION SYS INC	CL A	87929J103	6,000	3,000	X	X	28-52
TELEDYNE TECHNOLOGIES INC	COM	879360105	28,776	2,273	X	X	28-52
TELEFLEX INC	COM	879369106	20,334,292	569,588	X		28-52
			4,433,869	124,198	X	X	28-52
			328,440	9,200	X		28-15
			39,841	1,116	X	X	28-45
TELEFONICA S A	SPONSORED ADR	879382208	199,492	7,112	X		28-52
			551,884	19,675	X	X	28-52
			15,624	557	X	X	28-45
TELEFONICA DEL PERU S A	SP ADR NEW B	879384204	916	509	X		28-52
TELEFONOS DE MEXICO S A	SPON ADR A SHS	879403707	23,069	782	X		28-52
TELEFONOS DE MEXICO S A	SPON ADR ORD L	879403780	71,328	2,400	X		28-52
			65,860	2,216	X	X	28-52
			19,615	660	X	X	28-15
TELEPHONE & DATA SYS INC	COM	879433100	24,546	600	X		28-52
			187,572	4,585	X	X	28-52
TELLABS INC	COM	879664100	16,067	2,775	X		28-52
			4,343	750	X	X	28-52
			13,317	2,300	X	X	28-15
TELSTRA CORP LTD	SPON ADR FINAL	87969N204	58,643	4,760	X	X	28-52
TEMPLE INLAND INC	COM	879868107	57,633	1,541	X		28-52
			75,922	2,030	X	X	28-52
TEMPLETON DRAGON FD INC	COM	88018T101	90,000	10,000	X	X	28-52
TEMPLETON CHINA WORLD FD INC	COM	88018X102	15,688	1,392	X	X	28-52
TEMPLETON EMERGING MKTS FD I	COM	880191101	16,400	2,000	X	X	28-52
TEMPLETON EMERG MKTS INCOME	COM	880192109	13,225	1,150	X		28-52
			91,552	7,961	X	X	28-52
COLUMN TOTAL			26,793,964				

ITEM 1: NAME OF ISSUER	ITEM 2: TITLE OF CLASS	ITEM 3: CUSIP NUMBER	ITEM 4: FAIR MARKET VALUE	ITEM 5: SHARES OR PRINCIPAL AMOUNT	ITEM 6: INVESTMENT DISCRETION (A)SOLE	(B)SHARED	(C)OTH	ITE MANA INS

TEMPLETON GLOBAL INCOME FD I	COM	880198106	118,362	15,312	X		28-52
			134,170	17,357	X	X	28-52
TEMPLETON RUS AND EAST EUR F	COM	88022F105	12,324	600	X		28-52
TENET HEALTHCARE CORP	COM	88033G100	1,637,235	98,038	X		28-52
			61,339	3,673	X	X	28-52
			7,882	472	X	X	28-45
TENNECO AUTOMOTIVE INC	COM	880349105	240	106	X	X	28-52
TERADYNE INC	COM	880770102	444,753	38,209	X		28-52
			189,441	16,275	X	X	28-52
			24,654	2,118	X		28-45
			74,496	6,400	X	X	28-45
TERRA NETWORKS S A	SPONSORED ADR	88100W103	52,416	11,035	X		28-52
			15,072	3,173	X	X	28-52
TESORO PETE CORP	COM	881609101	2,960	400	X	X	28-52
TETRA TECH INC NEW	COM	88162G103	223,737	15,823	X		28-52
			141,400	10,000	X	X	28-52
TEVA PHARMACEUTICAL INDS LTD	ADR	881624209	254,357	6,107	X		28-52
			298,714	7,172	X	X	28-52
TEXAS BIOTECHNOLOGY CORP	COM	88221T104	620	500	X		28-52
TEXAS GENCO HLDGS INC	COM	882443104	8,452	486	X		28-52
			16,973	976	X	X	28-52
			6,713	386	X	X	28-45
TEXAS INDS INC	COM	882491103	134,610	7,000	X	X	28-52
TEXAS INSTRS INC	COM	882508104	17,564,306	1,072,957	X		28-52
			16,838,198	1,028,601	X	X	28-52
			61,764	3,773	X	X	28-15
			231,063	14,115	X		28-45
			935,087	57,122	X	X	28-45
TEXAS PAC LD TR	SUB CTF PROP I	882610108	8,690	200	X	X	28-52
COLUMN TOTAL			39,500,028				

ITEM 1: NAME OF ISSUER	ITEM 2: TITLE OF CLASS	ITEM 3: CUSIP NUMBER	ITEM 4: FAIR MARKET VALUE	ITEM 5: SHARES OR PRINCIPAL AMOUNT	ITEM 6: INVESTMENT DISCRETION (A) SOLE	(B) SHARED	(C) OTH	ITE MANA INS
TEXAS REGL BANCSHARES INC	CL A VTG	882673106	7,910	262	X			28-52

TEXTRON INC	COM	883203101	332,953	12,125	X		28-52
			943,443	34,357	X	X	28-52
TEXTRON INC	PFD CONV $2.08	883203200	23,600	200	X		28-52
THERMO ELECTRON CORP	COM	883556102	25,340	1,400	X		28-52
			34,969	1,932	X	X	28-52
THOMAS & BETTS CORP	COM	884315102	59,315	4,183	X		28-52
			225,859	15,928	X	X	28-52
THOMAS INDS INC	COM	884425109	454,906	18,343	X		28-52
			1,072,997	43,266	X	X	28-52
THORATEC CORP	COM NEW	885175307	3,807	300	X		28-52
			126,900	10,000	X	X	28-52
THORNBURG MTG INC	COM	885218107	37,134	1,800	X		28-52
			113,465	5,500	X	X	28-52
			7,509	364	X	X	28-45
3COM CORP	COM	885535104	10,767	2,188	X		28-52
			16,559	3,365	X	X	28-52
			1,181	240	X		28-45
THREE FIVE SYS INC	COM	88554L108	13,586	2,664	X	X	28-52
3M CO	COM	88579Y101	108,135,159	831,617	X		28-52
			100,260,932	771,060	X	X	28-52
			586,305	4,509	X		28-15
			4,369,788	33,606	X		28-45
			5,170,513	39,764	X	X	28-45
TIDEWATER INC	COM	886423102	180,936	6,300	X		28-52
			4,308	150	X	X	28-52
TIERONE CORP	COM	88650R108	13,160	800	X		28-52
TIFFANY & CO NEW	COM	886547108	62,500	2,500	X		28-52
			1,062,500	42,500	X	X	28-52
			12,600	504	X	X	28-15
COLUMN TOTAL			223,370,901				

ITEM 1: NAME OF ISSUER	ITEM 2: TITLE OF CLASS	ITEM 3: CUSIP NUMBER	ITEM 4: FAIR MARKET VALUE	ITEM 5: SHARES OR PRINCIPAL AMOUNT	ITEM 6: INVESTMENT DISCRETION (A)SOLE	(B)SHARED	(C)OTH	ITE MANA INS
TIMBERLAND CO	CL A	887100105	25,086	600	X			28-52

			10,243	245	X	X	28-15
			62,715	1,500	X		28-45
TIME WARNER TELECOM INC	CL A	887319101	65	20	X	X	28-15
TIMKEN CO	COM	887389104	4,624	296	X	X	28-52
TITAN CORP	COM	888266103	745	100	X	X	28-52
			3,725	500	X	X	28-15
TITAN PHARMACEUTICALS INC DE	COM	888314101	1,070	673	X		28-52
TITANIUM METALS CORP	COM NEW	888339207	4,226	200	X		28-52
TIVO INC	COM	888706108	4,937	968	X		28-52
			8,007	1,570	X	X	28-52
TOFUTTI BRANDS INC	COM	88906B105	1,255	500	X		28-52
TOLL BROTHERS INC	COM	889478103	210,158	10,889	X		28-52
			662,801	34,342	X	X	28-52
TOLLGRADE COMMUNICATIONS INC	COM	889542106	143,629	10,009	X		28-52
			12,915	900	X	X	28-52
TOMPKINSTRUSTCO INC	COM	890110109	9,000	200	X		28-52
TOO INC	COM	890333107	1,977	119	X		28-52
TOOTSIE ROLL INDS INC	COM	890516107	2,270,018	79,566	X		28-52
			291,234	10,208	X	X	28-52
TOPPS INC	COM	890786106	8,480	1,000	X		28-52
TORCHMARK CORP	COM	891027104	277,450	7,750	X		28-52
			59,786	1,670	X	X	28-52
TORO CO	COM	891092108	2,802	40	X	X	28-52
COLUMN TOTAL			4,076,948				

ITEM 1: NAME OF ISSUER	ITEM 2: TITLE OF CLASS	ITEM 3: CUSIP NUMBER	ITEM 4: FAIR MARKET VALUE	ITEM 5: SHARES OR PRINCIPAL AMOUNT	ITEM 6: INVESTMENT DISCRETION (A) SOLE	(B) SHARED	(C) OTH	ITE MANA INS
TOTAL FINA ELF S A	SPONSORED ADR	89151E109	832,507	13,158	X			28-52
			618,528	9,776	X			X 28-52
			4,176	66	X			X 28-15
			17,716	280	X			X 28-45

TOUCH AMERICA HLDGS INC	COM	891539108	275	3,054	X		28-52
			587	6,524	X	X	28-52
TOWN & CTRY TR	SH BEN INT	892081100	606,000	30,000	X		28-52
TOYOTA MOTOR CORP	SP ADR REP2COM	892331307	200,702	4,465	X		28-52
			74,392	1,655	X	X	28-52
TOYS R US INC	COM	892335100	3,139	375	X		28-52
			122,830	14,675	X	X	28-52
			25,110	3,000	X	X	28-15
TRACTOR SUPPLY CO	COM	892356106	276,939	8,387	X	X	28-52
TRANSAMERICA INCOME SHS INC	COM	893506105	9,648	400	X	X	28-52
TRANSATLANTIC HLDGS INC	COM	893521104	180,263	2,750	X		28-52
TRANSCANADA PIPELINES LTD	COM	893526103	36,850	2,500	X		28-52
TRANSKARYOTIC THERAPIES INC	COM	893735100	589	100	X	X	28-52
TRAVELERS PPTY CAS CORP NEW	CL A	89420G109	344,064	24,419	X		28-52
			368,172	26,130	X	X	28-52
			705	50	X	X	28-15
			6,284	446	X		28-45
			3,875	275	X	X	28-45
TRAVELERS PPTY CAS CORP NEW	CL B	89420G406	841,379	59,630	X		28-52
			816,997	57,902	X	X	28-52
			3,118	221	X	X	28-15
			13,108	929	X		28-45
			8,678	615	X	X	28-45
TREDEGAR CORP	COM	894650100	16,133	1,350	X		28-52
			30,473	2,550	X	X	28-45
COLUMN TOTAL			5,463,237				

ITEM 1: NAME OF ISSUER	ITEM 2: TITLE OF CLASS	ITEM 3: CUSIP NUMBER	ITEM 4: FAIR MARKET VALUE	ITEM 5: SHARES OR PRINCIPAL AMOUNT	ITEM 6: INVESTMENT DISCRETION (A)SOLE	(B)SHARED	(C)OTH	ITE MANA INS
TRI CONTL CORP	COM	895436103	174,997	13,661	X			28-52
			100,930	7,879	X		X	28-52
TRIAD HOSPITALS INC	COM	89579K109	47,263	1,757	X			28-52
			565	21	X		X	28-52
			5,057	188	X		X	28-15

TRIDENT MICROSYSTEMS INC	COM	895919108	7,060	2,000	X		28-52
TRIAD GTY INC	COM	895925105	8,923	259	X	X	28-52
TRIBUNE CO NEW	COM	896047107	963,709	21,411	X		28-52
			1,100,089	24,441	X	X	28-52
			546,511	12,142	X		28-45
TRICO BANCSHARES	COM	896095106	475,640	18,800	X		28-15
TRIMERIS INC	COM	896263100	4,114	100	X		28-52
TRINITY INDS INC	COM	896522109	7,181	417	X	X	28-52
TRINTECH GROUP PLC	SPONS ADR NEW	896682200	2,500	1,250	X		28-52
TRIQUINT SEMICONDUCTOR INC	COM	89674K103	6,627	2,350	X	X	28-52
			1,974	700	X	X	28-15
TRITON PCS HLDGS INC	CL A	89677M106	11,000	5,000	X		28-52
TRIUMPH GROUP INC NEW	COM	896818101	13,470	600	X		28-52
TRIZEC PROPERTIES INC	COM	89687P107	7,650	900	X		28-52
TRIZETTO GROUP INC	COM	896882107	620	150	X		28-52
TRIPATH IMAGING INC	COM	896942109	4,250	1,000	X		28-52
TROVER SOLUTIONS INC	COM	897249108	4,013	750	X		28-52
TRUMP HOTELS & CASINO RESORT	COM	898168109	2,100	1,000	X		28-52
TRUST CO NJ JERSEY CITY NEW	COM	898304100	18,905	692	X		28-52
COLUMN TOTAL			3,515,148				

ITEM 1: NAME OF ISSUER	ITEM 2: TITLE OF CLASS	ITEM 3: CUSIP NUMBER	ITEM 4: FAIR MARKET VALUE	ITEM 5: SHARES OR PRINCIPAL AMOUNT	ITEM 6: INVESTMENT DISCRETION (A)SOLE	(B)SHARED	(C)OTH	ITE MANA INS
TRUSTCO BK CORP N Y	COM	898349105	6,741	700	X			28-52
			35,342	3,670	X	X		28-52
TRUSTMARK CORP	COM	898402102	71,280	3,000	X			28-52
			68,120	2,867	X	X		28-15
TUESDAY MORNING CORP	COM NEW	899035505	5,904	300	X			28-52
TUPPERWARE CORP	COM	899896104	44,362	3,210	X			28-52

			82,547	5,973	X	X	28-52
TURKISH INVT FD INC	COM	900145103	40,200	10,000	X		28-52
TUTOGEN MEDICAL INC	COM	901107102	44,250	17,700	X		28-52
II VI INC	COM	902104108	6,640	400	X		28-52
TYCO INTL LTD NEW	COM	902124106	6,455,514	501,984	X		28-52
			4,804,110	373,570	X	X	28-52
			422,091	32,822	X	X	28-15
			154,924	12,047	X		28-45
			1,051,125	81,736	X	X	28-45
TYSON FOODS INC	CL A	902494103	15,392	1,986	X		28-52
			15,113	1,950	X	X	28-52
			15,500	2,000	X	X	28-15
UAL CORP	COM PAR $0.01	902549500	3,192	3,800	X		28-52
			630	750	X	X	28-15
UGI CORP NEW	COM	902681105	95,742	2,095	X		28-52
			1,412,770	30,914	X	X	28-52
UIL HLDG CORP	COM	902748102	8,050	232	X		28-52
			15,615	450	X	X	28-52
			20,820	600	X		28-45
UST INC	COM	902911106	346,104	12,540	X		28-52
			1,068,617	38,718	X	X	28-52
			35,880	1,300	X		28-45
USA TRUCK INC	COM	902925106	47,849	6,711	X	X	28-15
COLUMN TOTAL			16,394,424				

ITEM 1: NAME OF ISSUER	ITEM 2: TITLE OF CLASS	ITEM 3: CUSIP NUMBER	ITEM 4: FAIR MARKET VALUE	ITEM 5: SHARES OR PRINCIPAL AMOUNT	ITEM 6: INVESTMENT DISCRETION (A)SOLE	(B)SHARED	(C)OTH	ITE MANA INS
U S RESTAURANT PPTYS INC	COM	902971100	2,115	150	X	X		28-52
US BANCORP DEL	COM NEW	902973304	66,978,389	3,528,893	X			28-52
			18,049,752	950,988	X	X		28-52
			2,301,913	121,281	X			28-15
			26,572	1,400	X			28-45
USA INTERACTIVE	COM	902984103	258,791	9,660	X			28-52
			152,703	5,700	X	X		28-52

U S G CORP	COM NEW	903293405	13,757	3,307	X		28-52
			11,386	2,737	X	X	28-52
USEC INC	COM	90333E108	8,250	1,500	X		28-52
U S CONCRETE INC	COM	90333L102	1,701	405	X		28-52
U S PHYSICAL THERAPY INC	COM	90337L108	867	78	X		28-52
			10,508	945	X	X	28-52
US ONCOLOGY INC	COM	90338W103	710	100	X	X	28-52
UBIQUITEL INC	COM	903474302	380	1,000	X		28-52
UNIFIRST CORP MASS	COM	904708104	77,250	5,000	X		28-52
UNILEVER PLC	SPON ADR NEW	904767704	52,759	1,424	X		28-52
			232,155	6,266	X	X	28-52
			26,454	714	X	X	28-45
UNILEVER N V	N Y SHS NEW	904784709	28,284,286	475,846	X		28-52
			31,029,225	522,026	X	X	28-52
			49,930	840	X	X	28-15
			595,945	10,026	X		28-45
			87,615	1,474	X	X	28-45
UNION BANKSHARES INC	COM	905400107	40,500	1,500	X	X	28-52
UNION PAC CORP	COM	907818108	40,512,505	736,591	X		28-52
			12,323,410	224,062	X	X	28-52
			784,355	14,261	X		28-45
			209,330	3,806	X	X	28-45
COLUMN TOTAL			202,123,513				

ITEM 1: NAME OF ISSUER	ITEM 2: TITLE OF CLASS	ITEM 3: CUSIP NUMBER	ITEM 4: FAIR MARKET VALUE	ITEM 5: SHARES OR PRINCIPAL AMOUNT	ITEM 6: INVESTMENT DISCRETION (A)SOLE	(B)SHARED	(C)OTH	ITE MANA INS
UNION PLANTERS CORP	COM	908068109	11,446,929	435,410	X			28-52
			724,842	27,571	X	X		28-52
			214,632	8,164	X	X		28-15
UNIONBANCAL CORP	COM	908906100	37,961	963	X	X		28-52
UNISOURCE ENERGY CORP	COM	909205106	16,089	930	X	X		28-52
UNISYS CORP	COM	909214108	67,579	7,298	X			28-52
			4,630	500	X	X		28-52
			815	88	X	X		28-15

UNIT CORP	COM	909218109	81,160	4,000	X		28-52
UNITED BANKSHARES INC WEST V	COM	909907107	1,689,783	61,003	X		28-52
			86,424	3,120	X	X	28-52
UNITED CAPITAL CORP	COM	909912107	74,780	2,000	X	X	28-52
UNITED DOMINION REALTY TR IN	COM	910197102	84,438	5,284	X		28-52
			333,662	20,880	X	X	28-52
UNITED NATL BANCORP N J	COM	910909100	243,540	10,359	X	X	28-52
UNITED NAT FOODS INC	COM	911163103	73,950	2,900	X		28-52
			16,320	640	X	X	28-52
UNITED ONLINE INC	COM	911268100	48,272	2,800	X	X	28-52
UNITED PARCEL SERVICE INC	CL B	911312106	61,062,333	1,071,269	X		28-52
			8,604,150	150,950	X	X	28-52
			201,324	3,532	X		28-15
			70,965	1,245	X		28-45
			20,520	360	X	X	28-45
UNITED RENTALS INC	COM	911363109	57,672	5,995	X	X	28-52
UNITED STATES CELLULAR CORP	COM	911684108	23,610	1,000	X		28-52
			8,027	340	X	X	28-52
U S INDS INC NEW	COM	912080108	2,970	750	X		28-52
			14,383	3,632	X	X	28-52
COLUMN TOTAL			85,311,760				

ITEM 1: NAME OF ISSUER	ITEM 2: TITLE OF CLASS	ITEM 3: CUSIP NUMBER	ITEM 4: FAIR MARKET VALUE	ITEM 5: SHARES OR PRINCIPAL AMOUNT	ITEM 6: INVESTMENT DISCRETION (A) SOLE	(B) SHARED	(C) OTH	ITE MANA INS
UNITED STATES STL CORP NEW	COM	912909108	204,464	20,800	X			28-52
			59,894	6,093	X		X	28-52
			6,881	700	X		X	28-15
			590	60	X			28-45
UNITED TECHNOLOGIES CORP	COM	913017109	55,280,322	956,738	X			28-52
			34,899,062	603,999	X		X	28-52
			149,939	2,595	X		X	28-15
			1,268,040	21,946	X			28-45
			738,660	12,784	X		X	28-45
UNITED THERAPEUTICS CORP DEL	COM	91307C102	8,620	500	X		X	28-52

UNITEDHEALTH GROUP INC	COM	91324P102	10,297,291	112,330	X		28-52
			1,961,463	21,397	X	X	28-52
			82,503	900	X	X	28-15
			724,193	7,900	X		28-45
UNITEDGLOBALCOM	CL A	913247508	25,635	8,405	X		28-52
UNITIL CORP	COM	913259107	556,775	22,271	X		28-52
UNITRIN INC	COM	913275103	294,792	12,723	X		28-52
			345,233	14,900	X	X	28-52
UNIVERSAL CORP VA	COM	913456109	85,564	2,266	X		28-52
			40,403	1,070	X	X	28-52
UNIVERSAL ELECTRS INC	COM	913483103	9,650	1,000	X		28-52
UNIVERSAL HEALTH RLTY INCM T	SH BEN INT	91359E105	25,900	1,000	X		28-52
			82,880	3,200	X	X	28-52
UNIVERSAL HLTH SVCS INC	CL B	913903100	32,616	800	X		28-52
			182,853	4,485	X	X	28-52
UNIVISION COMMUNICATIONS INC	CL A	914906102	95,981	3,916	X		28-52
			328,434	13,400	X	X	28-52
UNOCAL CORP	COM	915289102	471,949	17,938	X		28-52
			500,022	19,005	X	X	28-52
			52,620	2,000	X		28-45
COLUMN TOTAL			108,813,229				

ITEM 1: NAME OF ISSUER	ITEM 2: TITLE OF CLASS	ITEM 3: CUSIP NUMBER	ITEM 4: FAIR MARKET VALUE	ITEM 5: SHARES OR PRINCIPAL AMOUNT	ITEM 6: INVESTMENT DISCRETION (A) SOLE	(B) SHARED	(C) OTH	ITE MANA INS
UNUMPROVIDENT CORP	COM	91529Y106	674,661	68,843	X			28-52
			40,905	4,174	X	X		28-52
UPM KYMMENE CORP	SPONSORED ADR	915436109	91,690	6,920	X	X		28-52
URECOATS INDUSTRIES INC	COM NEW	91724E400	183	300	X			28-52
UROLOGIX INC	COM	917273104	4,300	2,000	X	X		28-15
URSTADT BIDDLE PPTYS INS	COM	917286106	4,856	400	X			28-52
URSTADT BIDDLE PPTYS INS	CL A	917286205	19,168	1,600	X			28-52
			49,118	4,100	X	X		28-52

USDATA CORP	COM NEW	917294308	3,212	6,835	X		28-52
UTSTARCOM INC	COM	918076100	149,925	7,500	X	X	28-52
VA SOFTWARE CORP	COM	91819B105	2,383	2,800	X		28-52
VCA ANTECH INC	COM	918194101	34,808	2,250	X	X	28-52
V F CORP	COM	918204108	820,334	21,800	X		28-52
			864,402,041	22,971,088	X	X	28-52
			3,199	85	X		28-45
VAIL RESORTS INC	COM	91879Q109	112	10	X		28-52
VALASSIS COMMUNICATIONS INC	COM	918866104	35,376	1,340	X	X	28-52
VALHI INC NEW	COM	918905100	18,359	1,669	X		28-52
VALERO L P	COM UT LTD PRT	91913W104	35,783	975	X	X	28-52
VALERO ENERGY CORP NEW	COM	91913Y100	54,870	1,326	X		28-52
			268,970	6,500	X	X	28-52
VALICERT INC	COM	91915Q105	3,799	8,083	X		
VALLEY NATL BANCORP	COM	919794107	174,085	7,068	X	X	28-52
VALSPAR CORP	COM	920355104	34,668	847	X		28-52
			10,233	250	X	X	28-52
VALUECLICK INC	COM	92046N102	1,515	500	X		28-52
COLUMN TOTAL			866,938,553				

ITEM 1: NAME OF ISSUER	ITEM 2: TITLE OF CLASS	ITEM 3: CUSIP NUMBER	ITEM 4: FAIR MARKET VALUE	ITEM 5: SHARES OR PRINCIPAL AMOUNT	ITEM 6: INVESTMENT DISCRETION (A) SOLE	(B) SHARED	(C) OTH	ITE MANA INS
VALUEVISION MEDIA INC	CL A	92047K107	1,007	100	X	X		28-52
VAN KAMPEN MUN INCOME TR	COM	920909108	9,200	1,000	X	X		28-52
VAN KAMPEN MUN TR	SH BEN INT	920919107	2,932	200	X			28-52
			48,378	3,300	X	X		28-52
VAN KAMPEN PA QUALITY MUN TR	COM	920924107	575,310	34,804	X			28-52
			573,591	34,700	X	X		28-52
VAN KAMPEN TR INVT GRADE MUN	COM	920929106	74,308	4,712	X			28-52

			7,885	500	X		X	28-52
VAN KAMPEN TR INVT GRADE N J	COM	920933108	41,998	2,469	X			28-52
			32,710	1,923	X		X	28-52
VAN KAMPEN TR INVT GRADE PA	COM	920934106	982,627	57,430	X			28-52
			48,473	2,833	X		X	28-52
VAN KAMPEN MUN OPPORTUNITY T	COM	920935103	4,965	300	X		X	28-52
VAN KAMPEN ADVANTAGE PA MUN	SH BEN INT	920937109	145,426	8,411	X			28-52
			15,561	900	X		X	28-52
VAN KAMPEN STRATEGIC SECTOR	COM	920943107	9,271	667	X			28-52
			4,170	300	X		X	28-15
VAN KAMPEN MUN OPPORTUNITY I	COM	920944105	76,950	5,400	X			28-52
VAN KAMPEN BD FD	COM	920955101	33,535	1,802	X			28-52
VAN KAMPEN INCOME TR	SH BEN INT	920957107	58,600	10,000	X			28-52
			11,720	2,000	X		X	28-52
VAN KAMPEN SENIOR INCOME TR	COM	920961109	8,554	1,175	X			28-52
			166,712	22,900	X		X	28-52
VAN KAMPEN SELECT SECTOR MUN	COM	92112M103	52,000	4,000	X			28-52
VAN KAMPEN PA VALUE MUN INCO	COM	92112T108	161,088	10,068	X			28-52
			6,400	400	X		X	28-52
COLUMN TOTAL			3,153,371					

ITEM 1: NAME OF ISSUER	ITEM 2: TITLE OF CLASS	ITEM 3: CUSIP NUMBER	ITEM 4: FAIR MARKET VALUE	ITEM 5: SHARES OR PRINCIPAL AMOUNT	ITEM 6: INVESTMENT DISCRETION (A) SOLE	(B) SHARED	(C) OTH	ITE MANA INS
VAN KAMPEN VALUE MUN INCOME	COM	921132106	14,580	1,000	X		X	28-52
			5,832	400	X		X	28-15
VANS INC	COM	921930103	4,250	1,000	X			28-52
VARCO INTL INC DEL	COM	922122106	27,007	1,475	X			28-52
VARIAN MED SYS INC	COM	92220P105	15,100	280	X			28-52
			742,077	13,760	X		X	28-52
			13,806	256	X			28-45
VARIAN INC	COM	922206107	2,579	90	X			28-52
			21,208	740	X		X	28-52

VARIAN SEMICONDUCTOR EQUIPMN	COM	922207105	1,831	90	X		28-52
			4,068	200	X	X	28-52
VASOMEDICAL INC	COM	922321104	470	500	X	X	28-52
VASTERA INC	COM	92239N109	1,905	500	X	X	28-52
VAXGEN INC	COM NEW	922390208	304	100	X		28-52
VCAMPUS CORP	COM NEW	92240C308	198,846	56,813	X		28-52
VECTREN CORP	COM	92240G101	628,780	29,232	X		28-52
			380,232	17,677	X	X	28-52
			138,223	6,426	X	X	28-15
VEECO INSTRS INC DEL	COM	922417100	7,740	500	X		28-52
VELCRO INDS N V	COM	922571104	32,169	3,535	X		28-52
VENTAS INC	COM	92276F100	306,078	26,386	X		28-52
			11,252	970	X	X	28-52
			6,960	600	X		28-15
VENTANA MED SYS INC	COM	92276H106	150,075	7,500	X	X	28-52
VANGUARD INDEX TR	EXT MKT VIPERS	922908652	38,392	800	X	X	28-52
VANGUARD INDEX TR	STK MRK VIPERS	922908769	1,163,051	14,648	X		28-52
			886,977	11,171	X	X	28-52
COLUMN TOTAL			4,803,792				

ITEM 1: NAME OF ISSUER	ITEM 2: TITLE OF CLASS	ITEM 3: CUSIP NUMBER	ITEM 4: FAIR MARKET VALUE	ITEM 5: SHARES OR PRINCIPAL AMOUNT	ITEM 6: INVESTMENT DISCRETION (A)SOLE	(B)SHARED	(C)OTH	ITE MANA INS
VERIDIAN CORP DEL	COM	92342R203	9,851	495	X	X		28-52
VERITY INC	COM	92343C106	11,885	855	X			28-52
			2,780	200	X	X		28-52
			2,572	185	X	X		28-15
VERISIGN INC	COM	92343E102	11,362	1,300	X			28-52
			53,734	6,148	X	X		28-52
VERITAS DGC INC	COM	92343P107	12,635	1,900	X	X		28-52
VERIZON COMMUNICATIONS	COM	92343V104	118,380,327	3,348,807	X			28-52
			150,943,298	4,269,966	X	X		28-52

			737,224	20,855	X		28-15
			3,994,621	113,002	X		28-45
			1,728,580	48,899	X	X	28-45
VERITAS SOFTWARE CO	COM	923436109	23,230,251	1,320,651	X		28-52
			3,678,210	209,108	X	X	28-52
			2,146	122	X		28-15
			601,983	34,223	X		28-45
			55,303	3,144	X	X	28-45
VERMONT TEDDY BEAR INC	COM	92427X109	4,020	1,000	X		28-52
			14,874	3,700	X		28-45
VERSO TECHNOLOGIES INC	COM	925317109	10	22	X		28-52
			7	14	X	X	28-52
VERTEX PHARMACEUTICALS INC	COM	92532F100	691	62	X		28-52
VERTICALNET INC	COM NEW	92532L206	276	378	X		28-52
VESTAUR SECS INC	COM	925464109	52,920	4,000	X		28-52
			3,969	300	X	X	28-52
VIAD CORP	COM	92552R109	178,767	8,338	X		28-52
			60,246	2,810	X	X	28-52
			4,288	200	X	X	28-45
COLUMN TOTAL			303,776,830				

ITEM 1: NAME OF ISSUER	ITEM 2: TITLE OF CLASS	ITEM 3: CUSIP NUMBER	ITEM 4: FAIR MARKET VALUE	ITEM 5: SHARES OR PRINCIPAL AMOUNT	ITEM 6: INVESTMENT DISCRETION (A)SOLE	(B)SHARED	(C)OTH	ITE MANA INS
VIACOM INC	CL A	925524100	1,093,759	29,966	X			28-52
			718,649	19,689	X	X		28-52
			3,796	104	X			28-45
			54,750	1,500	X	X		28-45
VIACOM INC	CL B	925524308	35,674,270	976,842	X			28-52
			13,822,199	378,483	X	X		28-52
			20,999	575	X			28-15
			898,538	24,604	X			28-45
			243,442	6,666	X	X		28-45
VIASYS HEALTHCARE INC	COM NEW	92553Q209	2,856	204	X			28-52
			2,912	208	X	X		28-52
VICAL INC	COM	925602104	261	100	X	X		28-52
			1,566	600	X	X		28-15

VILLAGE SUPER MKT INC	CL A NEW	927107409	683	30	X		28-52
VINA CONCHA Y TORO S A	SPONSORED ADR	927191106	8,295	250	X	X	28-52
VINTAGE PETE INC	COM	927460105	107,654	11,332	X	X	28-52
VIRAGEN INC	COM	927638106	160	2,000	X	X	28-52
VIROPHARMA INC	COM	928241108	687	300	X		28-52
VISHAY INTERTECHNOLOGY INC	COM	928298108	205,341	20,171	X		28-52
			226,658	22,265	X	X	28-52
			5,446	535	X	X	28-15
VISTEON CORP	COM	92839U107	53,911	9,076	X		28-52
			29,124	4,903	X	X	28-52
			42	7	X	X	28-15
			1,022	172	X		28-45
			190	32	X	X	28-45
VISUAL DATA CORP	COM NEW	928428200	24,286	202,383	X		28-52
VISX INC DEL	COM	92844S105	10,918	1,030	X		28-52
			6,360	600	X	X	28-52
VISUAL NETWORKS INC	COM	928444108	2,164	1,396	X	X	28-52
COLUMN TOTAL			53,220,938				

ITEM 1: NAME OF ISSUER	ITEM 2: TITLE OF CLASS	ITEM 3: CUSIP NUMBER	ITEM 4: FAIR MARKET VALUE	ITEM 5: SHARES OR PRINCIPAL AMOUNT	ITEM 6: INVESTMENT DISCRETION (A)SOLE	(B)SHARED	(C)OTH	ITE MANA INS
VITESSE SEMICONDUCTOR CORP	COM	928497106	207,559	96,990	X			28-52
			21,186	9,900		X		28-52
			41,837	19,550		X		28-15
VIVENDI UNIVERSAL	SPON ADR NEW	92851S204	21,118	1,576	X			28-52
			124,164	9,266		X		28-52
			2,814	210		X		28-15
			322	24	X			28-45
VODAVI TECHNOLOGY INC	COM	92857V102	8,800	5,000	X			28-52
VODAFONE GROUP PLC NEW	SPONSORED ADR	92857W100	4,084,724	224,189	X			28-52
			5,786,745	317,604		X		28-52
			53,658	2,945	X			28-15
			450,034	24,700	X			28-45
			95,017	5,215		X		28-45

VOLVO AKTIEBOLAGET	ADR B	928856400	3,532	200	X			28-52
VORNADO RLTY TR	SH BEN INT	929042109	176,422	4,928	X			28-52
			356,210	9,950	X		X	28-52
VORNADO RLTY TR	PFD CONV SER A	929042208	25,230	500	X			28-52
VULCAN INTL CORP	COM	929136109	1,589,874	48,178	X			28-52
			23,100	700	X		X	28-52
			627,000	19,000	X		X	28-15
VULCAN MATLS CO	COM	929160109	5,332,088	176,384	X			28-52
			495,288	16,384	X		X	28-52
WCI CMNTYS INC	COM	92923C104	2,092	200	X			28-52
WD-40 CO	COM	929236107	3,472	140	X		X	28-52
WGL HLDGS INC	COM	92924F106	135,099	5,100	X			28-52
			138,596	5,232	X		X	28-52
			5,298	200	X		X	28-15
WHX CORP	COM NEW	929248409	1,265	617	X		X	28-15
W HLDG CO INC	COM	929251106	217,566	11,850	X		X	28-52
COLUMN TOTAL			20,030,110					

ITEM 1: NAME OF ISSUER	ITEM 2: TITLE OF CLASS	ITEM 3: CUSIP NUMBER	ITEM 4: FAIR MARKET VALUE	ITEM 5: SHARES OR PRINCIPAL AMOUNT	ITEM 6: INVESTMENT DISCRETION (A) SOLE	(B) SHARED	(C) OTH	ITE MANA INS
WMX TECHNOLOGIES INC	NOTE 2.000% 1	92929QAF4	2,127,000	24,000	X		X	28-52
WMS INDS INC	COM	929297109	15,224	1,194	X			28-52
			6,375	500	X		X	28-52
			12,750	1,000	X			28-45
W P CAREY & CO LLC	COM	92930Y107	422,325	16,893	X			28-52
			760,300	30,412	X		X	28-52
WPP GROUP PLC	SPON ADR NEW	929309300	9,192	334	X			28-52
			4,128	150	X		X	28-52
WPS RESOURCES CORP	COM	92931B106	298,320	7,458	X			28-52
			548,000	13,700	X		X	28-52
			80,000	2,000	X		X	28-45
WSFS FINL CORP	COM	929328102	8,184	259	X			28-45

WVS FINL CORP	COM	929358109	32,420	2,000	X		28-52
WABTEC CORP	COM	929740108	2,360,313	203,300	X		28-52
			2,172,858	187,154	X	X	28-52
			4,253,927	366,402	X		28-45
WACHOVIA CORP 2ND NEW	COM	929903102	27,296,884	801,200	X		28-52
			31,260,860	917,548	X	X	28-52
			4,218,411	123,816	X		28-15
			909,873	26,706	X		28-45
			1,532,469	44,980	X	X	28-45
WADDELL & REED FINL INC	CL A	930059100	46,859	2,667	X		28-52
			527	30	X	X	28-52
WAL MART STORES INC	COM	931142103	159,815,140	3,071,596	X		28-52
			143,298,112	2,754,144	X	X	28-52
			1,470,576	28,264	X		28-15
			3,152,550	60,591	X		28-45
			684,819	13,162	X	X	28-45
COLUMN TOTAL			386,798,396				

ITEM 1: NAME OF ISSUER	ITEM 2: TITLE OF CLASS	ITEM 3: CUSIP NUMBER	ITEM 4: FAIR MARKET VALUE	ITEM 5: SHARES OR PRINCIPAL AMOUNT	ITEM 6: INVESTMENT DISCRETION (A) SOLE	(B) SHARED	(C) OTH	ITE MANA INS
WALGREEN CO	COM	931422109	60,618,751	2,056,267	X			28-52
			33,608,851	1,140,056	X		X	28-52
			923,343	31,321	X			28-15
			778,272	26,400	X			28-45
			41,272	1,400	X		X	28-45
WALLACE COMPUTER SERVICES IN	COM	932270101	108,732	4,365	X		X	28-52
WASHINGTON FED INC	COM	938824109	194,410	9,240	X		X	28-52
WASHINGTON MUT INC	COM	939322103	39,113,760	1,108,981	X			28-52
			11,554,875	327,612	X		X	28-52
			215,323	6,105	X		X	28-15
			54,492	1,545	X			28-45
			183,616	5,206	X		X	28-45
WASHINGTON POST CO	CL B	939640108	186,693	274	X			28-52
			885,768	1,300	X		X	28-52
			1,022,040	1,500	X			28-45
WASHINGTON REAL ESTATE INVT	SH BEN INT	939653101	470,057	18,100	X			28-52
			57,134	2,200	X		X	28-52
			64,925	2,500	X		X	28-45

WASHINGTON TR BANCORP	COM	940610108	153,151	7,578	X		X	28-52
WASTE CONNECTIONS INC	COM	941053100	13,628	395	X		X	28-52
WASTE MGMT INC DEL	COM	94106L109	743,820	35,119	X			28-52
			144,215	6,809	X		X	28-52
			113,864	5,376	X		X	28-15
			4,766	225	X			28-45
WATERS CORP	COM	941848103	17,691,241	836,070	X			28-52
			2,474,662	116,950	X		X	28-52
			88,872	4,200	X			28-15
WATERS INSTRS INC	COM	941850109	808	200	X		X	28-52
WATSCO INC	COM	942622200	7,524	550	X			28-52
WATSON PHARMACEUTICALS INC	COM	942683103	1,640,667	57,027	X			28-52
			1,784	62	X		X	28-52
COLUMN TOTAL			173,161,316					

ITEM 1: NAME OF ISSUER	ITEM 2: TITLE OF CLASS	ITEM 3: CUSIP NUMBER	ITEM 4: FAIR MARKET VALUE	ITEM 5: SHARES OR PRINCIPAL AMOUNT	ITEM 6: INVESTMENT DISCRETION (A)SOLE	(B)SHARED	(C)OTH	ITE MANA INS
WATTS INDS INC	CL A	942749102	44,091	2,830	X			28-52
			233,700	15,000	X		X	28-52
WAVE SYSTEMS CORP	CL A	943526103	7,420	7,000	X			28-52
WAYPOINT FINL CORP	COM	946756103	311,220	18,000	X			28-52
			6,622	383	X		X	28-52
WEBMD CORP	COM	94769M105	59,081	6,550	X			28-52
			67,650	7,500	X		X	28-52
WEBSTER FINL CORP CONN	COM	947890109	2,458	70	X			28-52
WEIGHT WATCHERS INTL INC NEW	COM	948626106	51,116	1,110	X		X	28-52
WEINGARTEN RLTY INVS	SH BEN INT	948741103	195,550	5,000	X			28-52
			420,433	10,750	X		X	28-52
			112,911	2,887	X		X	28-15
WEIS MKTS INC	COM	948849104	16,836	550	X			28-52
			15,305	500	X		X	28-52
WELLPOINT HEALTH NETWORK NEW	COM	94973H108	194,408	2,533	X			28-52

			199,550	2,600		X	X	28-52
WELLS FARGO & CO NEW	COM	949746101	113,035,485	2,512,458		X		28-52
			178,955,463	3,977,672		X	X	28-52
			104,872	2,331		X		28-15
			1,450,838	32,248		X		28-45
			532,142	11,828		X	X	28-45
WENDYS INTL INC	COM	950590109	99,586	3,620		X		28-52
			48,830	1,775		X	X	28-52
WERNER ENTERPRISES INC	COM	950755108	38,520	2,000		X		28-52
			151,499	7,866		X	X	28-52
WESBANCO INC	COM	950810101	2,337,964	99,615		X		28-52
			1,493,161	63,620		X	X	28-52
WEST PHARMACEUTICAL SVSC INC	COM	955306105	81,850	4,176		X	X	28-52
COLUMN TOTAL			300,268,561					

ITEM 1: NAME OF ISSUER	ITEM 2: TITLE OF CLASS	ITEM 3: CUSIP NUMBER	ITEM 4: FAIR MARKET VALUE	ITEM 5: SHARES OR PRINCIPAL AMOUNT	ITEM 6: INVESTMENT DISCRETION (A) SOLE	(B) SHARED	(C) OTH	ITE MANA INS
WESTAR ENERGY INC	COM	95709T100	23,476	1,937	X			28-52
			53,170	4,387	X		X	28-52
WESTAMERICA BANCORPORATION	COM	957090103	3,752	95	X			28-52
WESTERN DIGITAL CORP	COM	958102105	2,265	250	X			28-52
			182,106	20,100	X		X	28-52
WESTERN WIRELESS CORP	CL A	95988E204	1,405	250	X			28-52
			106,780	19,000	X		X	28-52
WESTPAC BKG CORP	SPONSORED ADR	961214301	13,560	300	X			28-52
WESTWOOD ONE INC	COM	961815107	93,720	3,000	X			28-52
			171,226	5,481	X		X	28-52
WEYERHAEUSER CO	COM	962166104	857,544	17,929	X			28-52
			825,928	17,268	X		X	28-52
WHIRLPOOL CORP	COM	963320106	182,784	3,728	X			28-52
			140,667	2,869	X		X	28-52
WHITNEY HLDG CORP	COM	966612103	10,260	300	X			28-52
WHOLE FOODS MKT INC	COM	966837106	63,430	1,140	X			28-52

			336,789	6,053	X	X	28-52
			33,384	600	X		28-45
			50,076	900	X	X	28-45
WILD OATS MARKETS INC	COM	96808B107	166,680	18,000	X	X	28-52
WILEY JOHN & SONS INC	CL A	968223206	149,688	6,600	X		28-52
			11,340	500	X	X	28-52
WILLBROS GROUP INC	COM	969199108	12,306	1,408	X	X	28-15
WILLIAMS COAL SEAM GAS RTY T	TR UNIT	969450105	2,407	240	X	X	28-52
WILLIAMS COS INC DEL	COM	969457100	95,859	20,930	X		28-52
			95,585	20,870	X	X	28-52
WILLIAMS ENERGY PARTNERS L P	COM UNIT RP LP	969491109	29,520	800	X		28-52
			73,800	2,000	X	X	28-52
COLUMN TOTAL			3,789,507				

ITEM 1: NAME OF ISSUER	ITEM 2: TITLE OF CLASS	ITEM 3: CUSIP NUMBER	ITEM 4: FAIR MARKET VALUE	ITEM 5: SHARES OR PRINCIPAL AMOUNT	ITEM 6: INVESTMENT DISCRETION (A)SOLE	(B)SHARED	(C)OTH	ITE MANA INS
WILLIAMS SONOMA INC	COM	969904101	30,520	1,400	X			28-52
			158,660	7,278	X		X	28-52
WILLOW GROVE BANCORP INC NEW	COM	97111W101	20,246	1,368	X			28-52
WILMINGTON TRUST CORP	COM	971807102	2,135,791	76,827	X			28-52
			1,846,420	66,418	X		X	28-52
			1,656,574	59,589	X			28-45
			3,304,058	118,851	X		X	28-45
WILTEL COMMUNICATNS GROUP IN	COM	972487102	79,002	6,270	X		X	28-52
WIND RIVER SYSTEMS INC	COM	973149107	5,960	2,000	X			28-52
			2,980	1,000	X		X	28-52
WINDROSE MED PPTYS TR	COM	973491103	3,800	400	X		X	28-52
WINN DIXIE STORES INC	COM	974280109	35,218	2,664	X			28-52
			254,855	19,278	X		X	28-52
WINNEBAGO INDS INC	COM	974637100	13,600	500	X			28-52
WINTON FINL CORP	COM	976446104	1,055	100	X			28-52
WINTRUST FINANCIAL CORP	COM	97650W108	5,720	200	X			28-45

WIRE ONE TECHNOLOGIES INC	COM	976521104	2,240	1,000	X		28-52
WISCONSIN ENERGY CORP	COM	976657106	237,465	9,349	X		28-52
			391,109	15,398	X	X	28-52
			11,430	450	X	X	28-15
			12,700	500	X	X	28-45
WISER OIL CO DEL	COM	977284108	11,840	3,588	X		28-52
WITNESS SYS INC	COM	977424100	35,167	11,024	X	X	28-52
WOLVERINE TUBE INC	COM	978093102	8,980	2,000	X		28-52
WOLVERINE WORLD WIDE INC	COM	978097103	8,375	500	X		28-52
WOMEN FIRST HEALTHCARE	COM	978150100	1,000	2,000	X	X	28-52
COLUMN TOTAL			10,274,765				

ITEM 1: NAME OF ISSUER	ITEM 2: TITLE OF CLASS	ITEM 3: CUSIP NUMBER	ITEM 4: FAIR MARKET VALUE	ITEM 5: SHARES OR PRINCIPAL AMOUNT	ITEM 6: INVESTMENT DISCRETION (A) SOLE	(B) SHARED	(C) OTH	ITE MANA INS
WORLD WRESTLING ENTMT INC	CL A	98156Q108	38,913	5,080	X	X		28-52
WORTHINGTON INDS INC	COM	981811102	277,969	23,300	X			28-52
			192,789	16,160	X	X		28-52
WRIGLEY WM JR CO	COM	982526105	3,540,234	62,659	X			28-52
			2,640,641	46,737	X	X		28-52
			474,996	8,407	X			28-45
WYETH	COM	983024100	121,198,199	3,204,606	X			28-52
			107,100,529	2,831,849	X	X		28-52
			118,566	3,135	X			28-15
			5,838,349	154,372	X			28-45
			6,769,288	178,987	X	X		28-45
WYNDHAM INTL INC	CL A	983101106	403,206	1,920,030	X			28-52
			1,552,180	7,391,335	X	X		28-52
			5,481	26,100	X			28-45
XM SATELLITE RADIO HLDGS INC	CL A	983759101	42,408	7,200	X			28-52
			324	55	X	X		28-52
			4,418	750	X			28-15
XTO ENERGY CORP	COM	98385X106	388,436	20,444	X			28-52
			654,854	34,466	X	X		28-52

XCEL ENERGY INC	COM	98389B100	394,343	30,784	X		28-52
			555,723	43,382	X	X	28-52
			66,663	5,204	X	X	28-45
XILINX INC	COM	983919101	700,497	29,923	X		28-52
			247,210	10,560	X	X	28-52
			23,410	1,000	X		28-45
XEROX CORP	COM	984121103	300,750	34,569	X		28-52
			203,780	23,423	X	X	28-52
			566	65	X	X	28-15
			6,751	776	X		28-45
			34,817	4,002	X	X	28-45
XYBERNAUT CORP	COM	984149104	7,400	20,000	X	X	28-52
YPF SOCIEDAD ANONIMA	SPON ADR CL D	984245100	939	50	X	X	28-15
COLUMN TOTAL			253,784,629				

ITEM 1: NAME OF ISSUER	ITEM 2: TITLE OF CLASS	ITEM 3: CUSIP NUMBER	ITEM 4: FAIR MARKET VALUE	ITEM 5: SHARES OR PRINCIPAL AMOUNT	ITEM 6: INVESTMENT DISCRETION (A)SOLE	(B)SHARED	(C)OTH	ITE MANA INS
YAHOO INC	COM	984332106	361,021	15,030	X			28-52
			333,302	13,876	X		X	28-52
			961	40	X			28-45
YANKEE CANDLE INC	COM	984757104	85,150	5,000	X		X	28-52
XICOR INC	COM	984903104	162,400	40,000	X		X	28-52
YORK WTR CO	COM	987184108	11,830	700	X			28-52
YOUNG BROADCASTING INC	CL A	987434107	146,760	12,000	X		X	28-52
YOUNG INNOVATIONS INC	COM	987520103	125,457	5,700	X		X	28-52
YUM BRANDS INC	COM	988498101	1,875,113	77,070	X			28-52
			2,178,703	89,548	X		X	28-52
			19,464	800	X		X	28-15
			36,982	1,520	X			28-45
			17,128	704	X		X	28-45
Z TEL TECHNOLOGIES INC	COM	988792107	3,120	2,000	X		X	28-52
ZI CORP	COM	988918108	5,490	3,000	X			28-52
ZEBRA TECHNOLOGIES CORP	CL A	989207105	45,080	700	X			28-52
			12,880	200	X		X	28-52

			17,388	270	X	X	28-15
ZIMMER HLDGS INC	COM	98956P102	26,816,333	551,436	X		28-52
			16,130,474	331,698	X	X	28-52
			59,766	1,229	X		28-15
			489,996	10,076	X		28-45
			538,820	11,080	X	X	28-45
ZIONS BANCORPORATION	COM	989701107	46,630	1,090	X		28-52
			47,058	1,100	X	X	28-52
ZORAN CORP	COM	98975F101	5,164	400	X		28-52
			38,730	3,000	X	X	28-52
ZOOM TECHNOLOGIES INC DEL	COM	98976E103	284	400	X	X	28-52
COLUMN TOTAL			49,611,484				

ITEM 1: NAME OF ISSUER	ITEM 2: TITLE OF CLASS	ITEM 3: CUSIP NUMBER	ITEM 4: FAIR MARKET VALUE	ITEM 5: SHARES OR PRINCIPAL AMOUNT	ITEM 6: INVESTMENT DISCRETION (A) SOLE	(B) SHARED	(C) OTH	ITE MANA INS
ZWEIG FD	COM	989834106	24,087	4,946	X			28-52
			6,784	1,393	X		X	28-52
ZWEIG TOTAL RETURN FD INC	COM	989837109	5,004	900	X			28-52
ZOLL MED CORP	COM	989922109	69,445	1,700	X			28-52
COLUMN TOTAL			105,320					
GRANDTOTAL			20,128,284,418					

ENTITY TOTALS			FAIR MARKET				
			19,275,530,371				28-52
			139,147,146				28-15
			486,253,864				28-45
			227,353,037				
GRAND TOTALS			20,128,284,418				
NUMBER OF ISSUES			2,791				